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FÜR MATHEMATIK
IN DEN NATURWISSENSCHAFTEN

Algebraic Computations with Linear PDEs behind Functions in the Sciences

Anna-Laura Sattelberger (MPI-MiS Leipzig)

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A warm-up example

$y''(x) = -y(x)$ together with $y(0) = 0, y'(0) = 1$ encodes the sine function.

Supernumerary rainbows

Airy's equation: $f''(x) = x \cdot f(x)$

Stokes' phenomenon

*Picture: Supernumerary rainbows over Berlin in April, 2020.
Credits: Taken by Johannes Bahrtdt, published on Wikipedia
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A vibrating ukulele string

The displacement u of an oscillating string obeys the 1-dimensional wave equation:

$$\frac{\partial^2 u}{\partial t^2} = c^2 \cdot \frac{\partial^2 u}{\partial x^2}$$

x position, t time
 $c^2 = \frac{\text{tension of the string}}{\text{density of the string}}$

Picture of my ukulele: taken by myself.

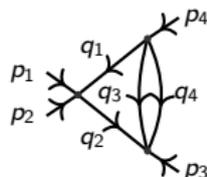


Differential equations behind holonomic functions

solution to a maximally overdetermined system of PDEs

$f(x_1, \dots, x_n)$ a **holonomic function** $x = (x_1, \dots, x_n)$

E.g., various special functions, Feynman integrals, some likelihood functions, ...



Linear PDEs fulfilled by f occur in two shapes:

polynomial coefficients

- 1 holonomic system of linear PDEs with polynomial coefficients

$$\sum_{\substack{\alpha, \beta \in \mathbb{N}^n, \\ \text{finite}}} c_{\alpha\beta} x^\alpha f^{(\beta_1, \dots, \beta_n)}(x) = 0$$

- 2 in matrix form $dF = A \cdot F$

A a matrix of differential one-forms

F a vector of functions

Different advantages:

- 1 makes properties of functions manifest

over $\mathbb{C}(x_1, \dots, x_n)$

- 2 linear algebra toolbox directly available

Systematic computation of connection matrices with tools from

algebraic analysis, Gröbner basis theory, computer algebra software.
 D -modules symbolic computations

[1] P. Görlach, J. Koefler, A.-L.S., M. Sayrafi, H. Schroeder, N. Weiss, and F. Zaffalon. Connection Matrices in *Macaulay2*. Preprint arXiv:2504.01362. [ConnectionMatrices.m2](#)

[2] D. R. Grayson and M. E. Stillman. *Macaulay2*, a software system for research in algebraic geometry. Available at <https://macaulay2.com/>. *open source!*

Non-commutative algebras of differential operators

f a function of $x = (x_1, \dots, x_n)$

From homogeneous, linear differential equations to differential operators:

The PDE $\sum_{\alpha, \beta \in \mathbb{N}^n} c_{\alpha, \beta} x^\alpha f^{(\beta_1, \dots, \beta_n)}(x) = 0$ is encoded by $P = \sum_{\alpha, \beta \in \mathbb{N}^n} c_{\alpha, \beta} x^\alpha \partial^\beta$.

Example: $f''(x) - x \cdot f(x) = 0$ is encoded by $P_{\text{Airy}} = \partial^2 - x$.
ODE ($n = 1$)

$$P \bullet f = 0, \partial_i \bullet f = \frac{\partial f}{\partial x_i}$$

Weyl algebra: $D_n = \mathbb{C}[x_1, \dots, x_n] \langle \partial_1, \dots, \partial_n \rangle$

All generators commute, except ∂_i, x_i . They obey the Leibniz rule: $\overbrace{\partial_i x_i - x_i \partial_i}^{= [\partial_i, x_i]} = 1$.

⚠ Left D -ideals encode crucial properties of their solutions. $I = \langle P_1, \dots, P_k \rangle \subset D_n$
such as singularities, growth behavior, number of data needed to encode the function, ...

Examples:

- ◊ The **annihilator** of f is $\text{Ann}_D(f) := \{P \in D_n \mid P \bullet f = 0\}$. a left D_n -ideal
E.g., $\text{Ann}_D(x^n) = \langle x\partial - n, \partial^{n+1} \rangle \subset D_1$.
- ◊ If $x_1 \partial_1 + \dots + x_n \partial_n - k \in \text{Ann}_D(f)$, then f is **homogeneous of degree k** .
I.e., $f(\lambda x_1, \dots, \lambda x_k) = \lambda^k \cdot f(x_1, \dots, x_n)$ for all $\lambda \neq 0$ and all x .
- ◊ **Invariance** under the conformal group is encoded as being a solution to a D -ideal.
 \rightsquigarrow Ward identities

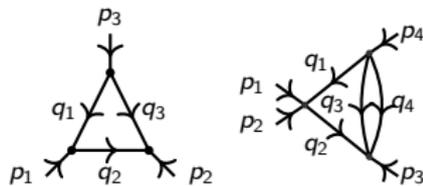
Scattering amplitudes via Feynman integrals

$$\mathcal{A} = \sum_G a_G \mathcal{I}_G$$

$\mathcal{A}: (\mathbb{R}^{1,d-1})^n \rightarrow \mathbb{C}$ the amplitude of a scattering process of n particles

Feynman diagram: $G = (V, E) +$ “external legs”

- external legs labeled with momentum vectors $p_i \in \mathbb{R}^{1,d-1}$
- each $e_i \in E$ equipped with a momentum vector $q_i \in \mathbb{R}^{1,d-1}$ and a mass $m_i \in \mathbb{R}_{\geq 0}$



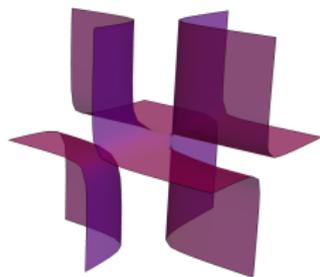
Symanzik polynomials: $\mathcal{U}_G, \mathcal{F}_G \in \mathbb{R}\{\{\alpha_i\}_{e_i \in E}\}$

in “Schwinger parameters” α_i

$\mathcal{G}_G = \mathcal{U}_G + \mathcal{F}_G$ graph polynomial of G

Example (parachute): $\mathcal{U}_G = (\alpha_1 + \alpha_2)(\alpha_3 + \alpha_4) + \alpha_3\alpha_4$

$\mathcal{F}_G = (p_1 + p_2)^2 \alpha_1 \alpha_2 (\alpha_3 + \alpha_4) + p_3^2 \alpha_2 \alpha_3 \alpha_4 + p_4^2 \alpha_1 \alpha_3 \alpha_4 - \mathcal{U}_G \cdot (\sum_{i=1}^4 m_i^2 \alpha_i)$



Feynman integral (Lee–Pomeransky representation): $\ell > 1$

$$\mathcal{I}_G = N_\nu \cdot \int_{\mathbb{R}_{>0}^n} (\mathcal{G}_G)^{-d/2} \alpha_1^{\nu_1} \cdots \alpha_n^{\nu_n} \frac{d\alpha_1}{\alpha_1} \wedge \cdots \wedge \frac{d\alpha_n}{\alpha_n}$$

ν 's: kinematic parameters

N_ν a scaling factor

dim. regularization: $d = 4 - 2\epsilon$

[3] S. Weinzierl. *Feynman Integrals: A Comprehensive Treatment for Students and Researchers*. In *UNITEXT for Physics*, Springer, 2022.

[4] C. Fevola and A.-L.S. Algebraic and Positive Geometry of the Universe: from Particles to Galaxies. *Notices of the American Mathematical Society*, 72(8):808–817, 2025.

Generalized Euler integrals as holonomic functions

$$\mathcal{I}(c) = \int_{\Gamma} f_1^{s_1} \cdots f_k^{s_k} x_1^{\nu_1} \cdots x_n^{\nu_n} \frac{dx_1}{x_1} \wedge \cdots \wedge \frac{dx_n}{x_n} \quad \text{generalizing the } \beta\text{-function, } {}_2F_1, \dots$$

$\{A_j\}_{j=1,\dots,k} \subset \mathbb{Z}^n$ representing the monomial supports of Laurent polynomials $f_j = \sum_{u \in A_j} c_{u,j} \alpha^u$

$$A := \left(\begin{array}{ccc|ccc| \cdots |ccc} & A_1 & & A_2 & & & & A_k & & \\ 1 & \cdots & 1 & 0 & \cdots & 0 & & 0 & \cdots & 0 \\ 0 & \cdots & 0 & 1 & \cdots & 1 & & 0 & \cdots & 0 \\ & & & & & & \cdots & 0 & \cdots & 0 \\ 0 & \cdots & 0 & 0 & \cdots & 0 & & 1 & \cdots & 1 \end{array} \right)$$

$$D_A = \mathbb{C}[c_u \mid u \in A] \langle \partial_u \mid u \in A \rangle \quad \text{Weyl algebra in variables indexed by the columns of } A$$

Two ingredients for GKZ systems:

- ♦ toric ideal of A : $I_A := \langle \partial^a - \partial^b \mid a - b \in \ker(A), a, b \in \mathbb{N}^A \rangle$
- ♦ For $\kappa \in \mathbb{C}^{n+k}$: $J_{A,\kappa}$ the D_A -ideal generated by the entries of $A\theta - \kappa$
 $\theta = (\theta_u)_{u \in A}$, $\theta_u = c_u \partial_u$ Euler operator

GKZ system of (A, κ) :

$$H_A(\kappa) = I_A + J_{A,\kappa} \subset D_A$$

$$\mathcal{I} \in \text{Sol}(H_A(-\nu, s))$$

Feynman integrals: many coefficients constrained $k=1, f = \mathcal{G}_G, s = -d/2$

⚠ need to restrict $H_A(\kappa)$ to the physically relevant subspace of coefficients *Challenge for PDEs!*

[5] I. M. Gelfand, M. M. Kapranov, and A. V. Zelevinsky. Generalized Euler integrals and A -hypergeometric functions. *Advances in Mathematics*, 84(2):255–271, 1990.

[6] L. de la Cruz. Feynman integrals as A -hypergeometric functions. *J. High Energy Phys.*, 2019(123), 2019.

Non-commutative algebras of differential operators cont'd

$\mathbb{C}(x) = \left\{ \frac{p}{q} \mid p, q \in \mathbb{C}[x], q \neq 0 \right\}$ the field of rational functions in $x = (x_1, \dots, x_n)$

Rational Weyl algebra: $R_n = \mathbb{C}(x_1, \dots, x_n) \langle \partial_1, \dots, \partial_n \rangle$.

⚠ The differences between $I \subset D_n$ and $R_n I \subset R_n$ are subtle. The **Weyl closure** of I , $W(I) := R_n I \cap D_n$, fulfills $I \subseteq W(I) \subseteq R_n I$, $R_n I = R_n W(I)$, $\text{Sing}(W(I)) \subseteq \text{Sing}(I)$, $\text{rank}(W(I)) = \text{rank}(I)$, and $\text{Sol}(I) = \text{Sol}(W(I))$.

The **holonomic rank** of a D_n -ideal I is the dimension of the $\mathbb{C}(x_1, \dots, x_n)$ -vector space underlying $R_n/R_n I$:

$$\text{rank}(I) = \dim_{\mathbb{C}(x_1, \dots, x_n)} (R_n/R_n I) \quad P \sim Q \Leftrightarrow P - Q \in R_n I$$

- ◇ **generically:** $\text{rank}(I) = \text{dimension of space of analytic solutions} = \text{size of connection matrix}$
- ◇ **for a single ODE** ($n = 1, I = D_1 P$): $\text{rank}(I) = \text{ord}(P)$

Example: $I = \langle x_1 \partial_2^2 - x_2 \partial_1^2 + \partial_1 - \partial_2, x_1 \partial_1 + x_2 \partial_2 + 1 \rangle \subset D_2$

- ◇ $\{1, \partial_1\}$ is a $\mathbb{C}(x_1, x_2)$ -basis of $R_2/R_2 I$
- ◇ $\text{rank}(I) = 2$
- ◇ $\text{Sing}(I) = V(x_1^3 - x_2^3) \subset \mathbb{C}^2$ **singular locus of I**

Writing D -ideals in matrix form

Let $I \subset D_n$ with $\text{rank}(I) = m$ and $\{s_1 = 1, s_2, \dots, s_m\}$ a $\mathbb{C}(x_1, \dots, x_n)$ -basis of $R_n/R_n I$. For $f \in \text{Sol}(I)$ a solution to I , denote $F = (f, s_2 \bullet f, \dots, s_m \bullet f)^\top$. Then there exist unique matrices $A_1, \dots, A_n \in \text{Mat}_{m \times m}(\mathbb{C}(x_1, \dots, x_n))$ such that

$$\partial_i \bullet F = A_i \cdot F \quad \text{Pfaffian system of } I$$

for any $f \in \text{Sol}(I)$. The **connection matrices** A_i fulfill the **integrability conditions**:

$$\partial_i \bullet A_j - \partial_j \bullet A_i = [A_i, A_j] \quad \text{for all } i, j = 1, \dots, n.$$

Gauge transformation: For $\tilde{F} = BF$ with $B \in \text{GL}_m(\mathbb{C}(x_1, \dots, x_n))$, the

transformed system is $\partial_i \bullet \tilde{F} = \tilde{A}_i \tilde{F}$ with $\tilde{A}_i = BA_i B^{-1} + (\partial_i \bullet B) \cdot B^{-1}$.

Facts about connection matrices:

- ◇ geometrically, they arise from a **vector bundle with an integrable connection**
- ◇ systematic computation via **Gröbner bases in R_n**
- ◇ dually, the **connection matrix** is $A = A_1 dx_1 + \dots + A_n dx_n$

Particularly popular in dimensional regularization: ε -factorized form $dF = \varepsilon \tilde{A} F$

Then: $D_n(\varepsilon) = \mathbb{C}(\varepsilon)[x_1, \dots, x_n] \langle \partial_1, \dots, \partial_n \rangle$

\tilde{A} independent of ε

A friendly example

$$I = \langle x_1 \partial_2^2 - x_2 \partial_1^2 + \partial_1 - \partial_2, x_1 \partial_1 + x_2 \partial_2 + 1 \rangle \subset D_2 = \mathbb{C}[x_1, x_2] \langle \partial_1, \partial_2 \rangle$$

◇ $\{1, \partial_1\}$ is a $\mathbb{C}(x_1, x_2)$ -basis of $R_2/R_2 I$ $\text{rank}(I) = 2$

◇ $\text{Sol}(I) = \mathbb{C} \cdot \left\{ \frac{1}{x_1 - x_2}, \frac{1}{x_1 - x_2} \log(x_1/x_2) \right\}$

◇ $\text{Sing}(I) = V(x_1^3 - x_2^3) = V((x_1 - x_2)(x_1^2 + x_1 x_2 + x_2^2)) \subset \mathbb{C}^2$

Denoting $F = (f, \partial_1 \bullet f)^\top = \begin{pmatrix} f \\ \frac{\partial f}{\partial x_1} \end{pmatrix}$ for $f \in \text{Sol}(I)$,

$$\partial_1 \bullet F = \underbrace{\begin{pmatrix} 0 & 1 \\ -\frac{1}{x_1(x_1-x_2)} & \frac{-3x_1+x_2}{x_1(x_1-x_2)} \end{pmatrix}}_{=A_1} \cdot F \quad \text{and} \quad \partial_2 \bullet F = \underbrace{\begin{pmatrix} -\frac{1}{x_2} & -\frac{x_1}{x_2} \\ \frac{1}{(x_1-x_2)x_2} & \frac{x+x_2}{(x_1-x_2)x_2} \end{pmatrix}}_{=A_2} \cdot F.$$

Dually:

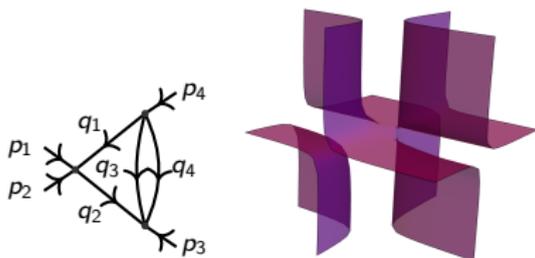
$$dF = \underbrace{\begin{pmatrix} -\frac{1}{x_1(x_1-x_2)} dx_1 + \frac{1}{(x_1-x_2)x_2} dx_2 & -\frac{3x_1-x_2}{x_1(x_1-x_2)} dx_1 + \frac{x_1+x_2}{(x_1-x_2)x_2} dx_2 \\ -\frac{1}{x_2} dx_2 & \frac{dx_1 - \frac{x_1}{x_2} dx_2}{x_2} \end{pmatrix}}_{=A} \cdot F.$$

↪ Systematic computation with the help of **Gröbner bases** in Weyl algebras!

Commutative setup

- ◇ ideal $I \subset \mathbb{C}[x_1, \dots, x_n]$ in a polynomial ring
- ◇ **algebraic variety** $V(I) \subset \mathbb{C}^n$: common vanishing set of all $f \in I$

Example: graph polynomial of a Feynman diagram G , $\mathcal{G}_G = \mathcal{F}_G + \mathcal{U}_G \in \mathbb{C}[\{\alpha_i\}]$ in Schwinger parameters α_i .



The set of real zeros of $\mathcal{G}_G = \mathcal{U}_G + \mathcal{F}_G$ for G the massless parachute diagram.

Ideals can be represented in various different ways!

$$I = \langle p_1, \dots, p_k \rangle = \langle q_1, \dots, q_\ell \rangle = \dots$$

In the Weyl algebra D_4 : $\langle \partial_1, \partial_2, \partial_3, \partial_4 \rangle =$
 $= \langle \partial_1, x_1^4 x_4 \partial_4 + x_1^2 x_3 \partial_3 + x_1^3 \partial_4 + x_1 \partial_3 + \partial_2 \rangle$

Gröbner bases of ideals

- ◇ particular generating set, depending on choice of a term order on $\mathbb{C}[x_1, \dots, x_n]$
e.g., lexicographic order built on $x_1 \succ \dots \succ x_n$
- ◇ comparability and properties of ideals
- ◇ **computations**: solving polynomial systems, geometric operations, ...

Every $P \in D_n$ can be written as

$$P = \sum_{\alpha, \beta \in \mathbb{N}^n} c_{\alpha, \beta} x^\alpha \partial^\beta. \quad \text{finitely many } c_{\alpha, \beta} \neq 0$$

A **term order** on D_n is a **total order** \prec on the set of monomials $\{x^\alpha \partial^\beta\}$ in D_n .

+ technical assumptions adapting to non-commutativity

Example: $\prec_{(0, \nu)}$ with $\nu \in \mathbb{R}_{>0}^n$ and \prec the lexicographic order *first compare $(0, \nu)$ -weight,*
 built upon $\partial_1 \succ \dots \succ \partial_n \succ x_1 \succ \dots \succ x_n$. *lex as a tie breaker*

This defines an **elimination order** on D_n , i.e., $\partial^\beta \prec \partial^\gamma$ implies $x^\alpha \partial^\beta \prec \partial^\gamma \forall \alpha \in \mathbb{N}^n$.

Gröbner bases of D_n -ideals

- ♦ The **initial monomial** of $P \in D_n$, denoted $\text{in}_\prec(P)$, is the monomial $x^\alpha \partial^\beta$ in $\mathbb{C}[x_1, \dots, x_n, \partial_1, \dots, \partial_n]$ for which $x^\alpha \partial^\beta$ is the largest monomial of P .
- ♦ The **initial ideal** of $I \subset D_n$, $\text{in}_\prec(I)$, is the ideal in $\mathbb{C}[x, \partial]$ generated by $\{\text{in}_\prec(P) \mid P \in I\}$.
- ♦ A finite set $G = \{G_1, \dots, G_\ell\} \subset D_n$ is a **Gröbner basis** of I w.r.t. \prec if $I = D_n G$ and $\text{in}_\prec(I)$ is generated by $\{\text{in}_\prec(G_i) \mid G_i \in G\}$.
- ♦ The **standard monomials** of I with respect to \prec are the monomials $x^\alpha \partial^\beta \notin \text{in}_\prec(I)$.

Example: $I = \langle x_1 \partial_1^2 - \underline{x_2 \partial_2^2} + \partial_1 - \partial_2, x_1 \partial_1 + \underline{x_2 \partial_2} + 1 \rangle \subset D_2$

A Gröbner basis of I with respect to $\prec_{(0, \nu)}$ for $\nu = (1, 2)$ is

$$\left\{ \underline{x_2 \partial_2} + x_1 \partial_1 + 1, \underline{x_1^2 \partial_1^2} - x_1 x_2 \partial_1^2 + 3x_1 \partial_1 - x_2 \partial_1 + 1, \underline{x_1 \partial_1 \partial_2} + x_1 \partial_1^2 + \partial_2 + \partial_1 \right\}.$$

Computation of connection matrices

$R_n = \mathbb{C}(x_1, \dots, x_n) \langle \partial_1, \dots, \partial_n \rangle$ $\mathbb{C}(x)$ now considered as coefficients

Restricting a term order \prec on D_n to monomials in the ∂_i 's yields a term order \prec' on R_n .

Nota bene: The standard monomials of a Gröbner basis of $R_n I$ are a $\mathbb{C}(x_1, \dots, x_n)$ -basis of $R_n / R_n I$. *Macaulay's Basis Theorem*

Entries of the connection matrices

Let G be a Gröbner basis of $R_n I$ with respect to a term order \prec' on R_n with standard monomials $\{s_1 = 1, s_2, \dots, s_m\}$. Therefore, one can write

$$\partial_i s_j = \sum_{k=1}^m a_{jk}^{(i)} s_k + Q_j^{(i)} \quad \text{with } Q_j^{(i)} \in R_n I. \quad F = (f, s_2 \bullet f, \dots, s_m \bullet f)^\top$$
$$\partial_i \bullet F = A_i \cdot F \quad \text{for any } f \in \text{Sol}(I)$$

Hence $a_{jk}^{(i)}$ is the (j, k) -th entry of the matrix A_i . *reduction in R_n*

Main step: normal form algorithm in $R_n \rightsquigarrow \text{normalForm}(\partial_i s_j, G)$ yields A_i

⚠ The rational Weyl algebra R_n is not implemented in *Macaulay2*.

Workaround: If G is a Gröbner basis of a D_n -ideal I w.r.t. an **elimination order** \prec on D_n , then G is also a Gröbner basis of $R_n I \subset R_n$ with respect to the order \prec' on R_n .

Example code in *Macaulay2*

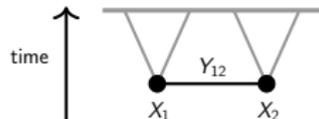
Package & documentation available at: <https://mathrepo.mis.mpg.de/ConnectionMatrices>

Try it out on your favorite system of PDEs!

```
i1 : needsPackage "ConnectionMatrices";
i2 : D = makeWeylAlgebra(QQ[x,y],{1,2});
i3 : I = ideal(x*dx^2-y*dy^2+dx-dy,x*dx+y*dy+1);
i4 : SM = standardMonomials I
o4 = {1, dx}
i5 : A = connectionMatrices(I,SM)
o5 = { | 0          1          |, | (-1)/y   (-x)/y       |}
      | (-1)/(x2-xy) (-3x+y)/(x2-xy) | | 1/(xy-y2) (x+y)/(xy-y2) |
i6 : connectionMatrix I
o6 = | (-1)/ydy          (-x)/ydy+dx          |
      | 1/(xy-y2)dy+(-1)/(x2-xy)dx  (x+y)/(xy-y2)dy+(-3x+y)/(x2-xy)dx |
```

More interesting examples provided in the documentation:

- ◇ Gauss' hypergeometric function ${}_2F_1$
- ◇ massless one-loop Feynman triangle integral
- ◇ cosmological correlator for 2-site chain + *gauged transformation to ε -factorized form*



[10] J. M. Henn, E. Pratt, A.-L.S., and S. Zoia. *D-Module Techniques for Solving Differential Equations in the Context of Feynman Integrals*. *Letters in Mathematical Physics*, 114(87), 2024.

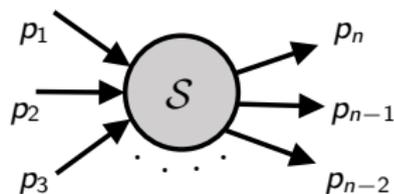
[11] C. Fevola, G. L. Pimentel, A.-L.S., and T. Westerdijk. Algebraic Approaches to Cosmological Integrals. Special volume on Positive Geometry, *Le Matematiche*, 80(1):303–324, 2025.

Algebraic analysis provides tools for the systematic investigation and manipulation of systems of PDEs behind holonomic functions in the sciences.

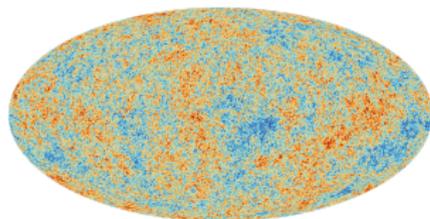
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The universe on small and on large scale



A graphical representation of a scattering process between n elementary particles, as happens e.g. in a particle accelerator.



The cosmic microwave background (CMB) is a remnant of the first light in our universe.

Credit: ESA, Planck Collaboration, 2013.

Mathematical object of study: close bond to generalized Euler integrals

$$\mathcal{I}(c) = \int_{\Gamma} f_1^{s_1} \cdots f_k^{s_k} x_1^{\nu_1} \cdots x_n^{\nu_n} \frac{dx_1}{x_1} \wedge \cdots \wedge \frac{dx_n}{x_n}$$

Tools: algebraic geometry, algebraic analysis, combinatorial algebraic geometry
... all contributing to shaping the flourishing field of positive geometry