

Theorem 12.4 (Liouville's Principle)

Let F be a differential field with an algebraically closed constant field K e.g. $K = \mathbb{C}$. Let $f \in F$.

$\int f(x) dx \in G$ where G is an elementary extension of F i.e. $G = F(\theta_1, \dots, \theta_n)$ where θ_i is \exp , \log , algebraic over $F(\theta_1, \dots, \theta_{i-1})$. Then $\exists v_0, v_1, \dots, v_m \in F$ and constants $c_1, c_2, \dots, c_m \in K$ such that

$$\int f dx = v_0 + c_1 \log v_1 + \dots + c_m \log v_m$$

i.e. if $\theta_i \notin F$ then θ_i is a logarithm.

E.g. $\int x e^x + \frac{2}{1+x} dx = \underbrace{(x-1)e^x}_{v_0 \in F} + \underbrace{2 \log(1+x)}_{c_1 \in \mathbb{C} \quad v_1 \in F}$

$$F = \mathbb{C}(x)(e^x) \quad G = F(\theta_1 = \log(1+x))$$

E.g. Suppose $\int f dx = x e^{x^2}$ and $f \in F$.
L.P. $\Rightarrow e^{x^2} \in F$ and e^{x^2} appears in f .

Differentiating both sides

$$f = [x e^{x^2}]' = 1 \cdot e^{x^2} + 2x^2 e^{x^2} = (1+2x^2) e^{x^2}$$

Theorem 12.3 says $\deg(f', e^{x^2}) = \deg(f', e^{x^2})$