

Non-existence of first integrals in a Laurent polynomial ring for general semi-quasihomogeneous systems

Shaoyun Shi, Wenzhuang Zhu and Baifeng Liu

Abstract. In this paper, we give some simple criteria of non-integrability and partial integrability in a Laurent polynomial ring $C[u_1^\pm, \dots, u_n^\pm]$ for general semi-quasihomogeneous systems.

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1. Introduction

An autonomous system of ordinary differential equations admitting a quasi-homogeneous group of symmetries is called a quasihomogeneous one. The interest of such systems lies in the existence of particular solution in the quasi-homogeneous ray form. Yoshida considered the algebraic integrability problem for quasi-homogeneous systems [12]. Using a singularity analysis type method, he was able to derive necessary conditions for algebraic integrability. Though some imperfections in his proof was found [4], Yoshida's ideas are quite fruitful and useful in this field. Inspired by Yoshida's ideas, Furta [3] made a further step in this direction. He suggested a simple and easily verifiable criterion of non-existence of nontrivial analytic integrals for general analytic autonomous systems. Based on his criterion, he also considered the non-integrability for general semi-quasihomogeneous systems (the definition will be given below). Some similar results related to non-existence of polynomial integrals, rational integrals and analytic integrals can be found in [2, 5, 6, 7, 8, 9, 10, 13].

In [11], we considered the non-existence and partial existence of Laurent polynomial first integrals for a general nonlinear system of ordinary differential equations

$$\dot{x} = Ax + \tilde{f}(x), \quad x = (x_1, \dots, x_n) \in \mathbb{C}^n \quad (1)$$

in some neighborhood of the origin $x = 0$, where $\tilde{f}(x) = o(x)$. Here, A Lau-

rent polynomial $P(u)$ in the n variables $u = (u_1, \dots, u_n)$ is given by $P(u) = \sum_{(k_1, \dots, k_n) \in \mathcal{A}} P_{k_1 \dots k_n} u_1^{k_1} \dots u_n^{k_n}$, where $P_{k_1 \dots k_n} \in \mathbb{C}$ and \mathcal{A} , the support of $P(u)$, is a finite subset of the integer group \mathbb{Z}^n .

Let $G = \{\mathbf{k} = (k_1, \dots, k_n) \in \mathbb{Z}^n : \sum_{j=1}^n k_j \lambda_j = 0\}$. We proved the following results [11]:

Theorem A. *If the eigenvalues $\lambda_1, \dots, \lambda_n$ of A are \mathbb{Z} -independent, i.e., they do not satisfy any resonant equality of the following type*

$$\sum_{j=1}^n k_j \lambda_j = 0, \quad k_j \in \mathbb{Z}, \quad \sum_{j=1}^n |k_j| > 0,$$

then system (1) does not have any nontrivial Laurent polynomial integral.

Theorem B. *Assume system (1) has s ($s < n$) nontrivial Laurent polynomial integrals $P^1(x), \dots, P^s(x)$ and matrix A is diagonalizable. If $P_{l_1}^1(x), \dots, P_{l_s}^s(x)$ are functionally independent and $\text{rank } G = s$, then any other nontrivial Laurent polynomial integral $Q(x)$ of system (1) must be a function of $P^1(x), \dots, P^s(x)$.*

In the present paper, we consider the Laurent polynomial first integrals for general semi-quasihomogeneous systems. By using the so-called Kowalevsky exponents, we will give some criteria of non-existence and partial existence of nontrivial Laurent polynomial integrals for general semi-quasihomogeneous systems.

The paper is organized as follows. For completeness, we first describe some elementary definitions and results for semi-quasihomogeneous systems in section 2, which can also be found in [3]. In section 3, we discuss the partial integrability for semi-quasihomogeneous systems. Some examples will be given in the last section to illustrate our results.

2. Quasi-homogeneous and semi-quasihomogeneous systems

Consider a system of differential equations

$$\dot{u} = g(u), \quad u = (u_1, \dots, u_n) \in \mathbb{C}^n, \quad (2)$$

where $g(u) = (g^1(u), \dots, g^n(u))$ is a vector-valued function of dimension n .

Definition 1. *System (2) is called a quasi-homogeneous one of degree m with exponents $s_1, \dots, s_n \in \mathbb{Z}, m > 1$, if for any $\rho \in \mathbb{Z}^+$ and $u = (u_1, \dots, u_n)$,*

$$g^j(\rho^{s_1} u_1, \dots, \rho^{s_n} u_n) = \rho^{s_j + m - 1} g^j(u_1, \dots, u_n), \quad (3)$$

i.e., $\rho^{E-S} g(u) = (\rho^{1-s_1} g_1(u), \dots, \rho^{1-s_n} g_n(u))$ is quasi-homogeneous of degree m , here E is the unit matrix, $S = \text{diag}(s_1, \dots, s_n)$ and $\rho^{E-S} = \text{diag}(\rho^{1-s_1}, \dots, \rho^{1-s_n})$.

Definition 2. We will say that system (2) is semi-quasihomogeneous if

$$g(u) = g_m(u) + \tilde{g}(u),$$

where $g_m(u)$ is a quasi-homogeneous vector field of degree m with exponents s_1, \dots, s_n and $\rho^{E-S}\tilde{g}(u)$ is the sum of quasi-homogeneous polynomials of degree all larger than m or all less than m . In the former case (respectively, latter), we say that (2) is positively (respectively, negatively) semi-quasihomogeneous.

Let system (2) be semi-quasihomogeneous. Then under the transformation

$$u \rightarrow \rho^S u, \quad t \rightarrow \rho^{-\alpha} t, \quad \alpha = \frac{1}{m-1}, \quad (4)$$

it becomes

$$\dot{u} = g_m(u) + \tilde{g}(u, \rho), \quad (5)$$

where $\tilde{g}(u, \rho)$ is a formal power series either with respect to ρ (positive semi-quasihomogeneity) or respect to ρ^{-1} (negative semi-quasihomogeneity) without any constant term.

First of all we consider the quasi-homogeneous cut of system (2)

$$\dot{u} = g_m(u). \quad (6)$$

System (6) has particular solutions of the quasi-homogeneous ray form

$$u_0(t) = t^{-H} \xi,$$

where $H = \alpha S$ and the coefficients $\xi \in \mathbb{C}^n$ are given by the algebraic equation $H\xi + g_m(\xi) = 0$. For a given $g(u)$, there may exist different sets of values ξ which will be referred to as different *balances*.

Make the change of variables

$$u = t^{-H}(\xi + x), \quad t = \ln \tau, \quad (7)$$

then system (6) reads

$$x' = Kx + \tilde{f}(x), \quad (8)$$

where prime means the derivative with respect to τ , $K = H + \frac{\partial g_m}{\partial u}(\xi)$ is the so-called Kowalevsky matrix associated to the balance ξ and $\tilde{f}(x) = H\xi + g_m(\xi + x) - \frac{\partial g_m}{\partial u}(\xi)x = o(x)$.

The following statement was shown in [12].

Lemma 1. $\lambda = -1$ is an eigenvalue of the Kowalevsky matrix K and $\eta = H\xi$ is a corresponding eigenvector.

Without loss of generality, we assume $\lambda_n = -1$. Our first result is the following

Theorem 1. Let system (2) be semi-quasihomogeneous system with balance ξ , and $\lambda_1, \dots, \lambda_n$ be eigenvalues of Kowalevsky matrix K associated to the balance ξ .

If $\lambda_1, \dots, \lambda_n$ are \mathbb{Z} -independent, i.e., they do not satisfy any resonant condition

$$\sum_{j=1}^n k_j \lambda_j = 0, \quad k_j \in \mathbb{Z}, \quad \sum_{j=1}^n |k_j| \geq 1, \quad (9)$$

then system (2) does not have any nontrivial Laurent polynomial integral.

Proof. Assume that system (2) has a Laurent polynomial first integral

$$\Phi(u) = \sum_{(k_1, \dots, k_n) \in \mathcal{A}} \Phi_{k_1 \dots k_n} u_1^{k_1} \dots u_n^{k_n},$$

where \mathcal{A} is a finite subset of \mathbb{Z}^n .

In the case of positive semi-quasihomogeneity, $\Phi(u)$ can be rewritten as

$$\Phi(u) = \Phi_L(u) + \Phi_{L+1}(u) + \dots + \Phi_M(u), \quad L \leq M, \quad L, M \in \mathbb{Z},$$

where

$$\Phi_{L+i}(u) = \sum_{\substack{k_1 s_1 + \dots + k_n s_n = L+i \\ (k_1, \dots, k_n) \in \mathcal{A}}} \Phi_{k_1 \dots k_n} u_1^{k_1} \dots u_n^{k_n}$$

are quasi-homogeneous functions of the degree $L+i$, i.e., $\Phi_{L+i}(\rho^S u) = \rho^{L+i} \Phi_{L+i}(u)$. Under the transformation (4), the system (2) changes to (5), $\Phi(\rho^S u)$ changes to

$$\tilde{\Phi}(u, \rho) = \rho^L (\Phi_L(u) + \rho \Phi_{L+1}(u) + \dots + \rho^{M-L} \Phi_M(u)),$$

so $\tilde{\Phi}(u, \rho)$ is an integral of the system (5). Note that this integral exists for any value of ρ , thus the shortened system (6) has to have a quasi-homogeneous integral $\tilde{\Phi}(u, 0) = \Phi_L(u)$.

In the case of negative semi-quasihomogeneity, we rewrite $\Phi(u)$ as

$$\Phi(u) = \Phi_M(u) + \Phi_{M+1}(u) + \dots + \Phi_L(u), \quad M \leq L, \quad M, L \in \mathbb{Z}.$$

Then system (5) has an integral

$$\tilde{\Phi}(u, \rho) = \rho^L (\Phi_L(u) + \rho^{-1} \Phi_{L-1}(u) + \dots + \rho^{M-L} \Phi_M(u)),$$

which is also defined for any ρ . Thus (6) has to have a quasi-homogeneous integral $\tilde{\Phi}(u, \infty) = \Phi_L(u)$.

Now we make the change of variables (7). After this transformation, (6) becomes (8), the integral $\Phi_L(u)$ becomes

$$\Phi_L(u) = t^{-\alpha L} \Phi_L(\xi + x) = e^{-\alpha L \tau} \Phi_L(\xi + x),$$

So $e^{-\alpha L \tau} \Phi_L(\xi + x)$ is a nonautonomous integral of system (8).

Let $x_0 = e^{-\alpha \tau}$ be a new auxiliary variable. Then the augmented system

$$x_0' = -\alpha x_0, \quad x' = Kx + \tilde{f}(x) \quad (10)$$

has a Laurent polynomial integral $P(x_0, x) = x_0^L \Phi_L(\xi + x)$. Write $P(x_0, x)$ as

$$P(x_0, x) = x_0^L (P_l(x) + P_{l+1}(x) + \dots + P_p(x)), \quad l \leq p, \quad l, p \in \mathbb{Z}, \quad (11)$$

where $P_k(x)$ are homogeneous Laurent polynomials of degree k in x and $P_l(x) \neq 0, P_p(x) \neq 0$. Now we can easily see that $Q(x_0, x) = x_0^L P_l(x)$ is a homogeneous Laurent polynomial integral of linear system

$$x_0' = -\alpha x_0, \quad x' = Kx. \quad (12)$$

By Theorem A, if there is no any resonance condition of the following type

$$-k_0\alpha + \sum_{j=1}^n k_j\lambda_j = 0, \quad k_0, k_j \in \mathbb{Z}, \quad \sum_{j=0}^n |k_j| \geq 1 \quad (13)$$

is fulfilled, then system (10) does not have any Laurent polynomial integral. Note that $\alpha = \frac{1}{m-1}$ and $\lambda_n = -1$, therefore (13) can be rewritten as

$$-[k_0 + (m-1)k_n] + (m-1) \sum_{j=1}^{n-1} k_j\lambda_j = 0,$$

a contradiction.

Remark 1. In general, the balance of (2) is not unique. According to Theorem 1, if we can find a balance such that the non-resonance condition (9) holds, then it is enough to conclude that the system under consideration has no Laurent polynomial first integrals.

Remark 2. If system (2) has a nontrivial Laurent polynomial integral $\Phi(u)$, then system (10) has a Laurent polynomial integral $P(x_0, x)$, and thus the linear system (12) has also a homogeneous Laurent polynomial integral $Q(x_0, x)$.

3. Partial integrability for semi-quasihomogeneous systems

Now we assume that system (2) has s Laurent polynomial integrals $\Phi^1(u), \dots, \Phi^s(u)$. By remark 1, we know that system (10) has s Laurent polynomial integrals $P^1(x_0, x), \dots, P^s(x_0, x)$, and the linear systems (12) has s homogeneous Laurent polynomial integrals $Q^1(x_0, x), \dots, Q^s(x_0, x)$. By Theorem 1, there is at least one resonant relationship of type (9) must be satisfied. Therefore the set

$$G = \left\{ (k_1, \dots, k_n) \in \mathbb{Z}^n : \sum_{j=1}^n k_j\lambda_j = 0 \right\}$$

is a nonempty subgroup of \mathbb{Z}^n .

Lemma 2. Let system (2) have s nontrivial Laurent polynomial integrals $\Phi^1(u), \dots, \Phi^s(u)$ and let any nontrivial quasi-homogeneous integral $\Phi_L(u)$ of the cut system (6) be a smooth function of the $\Phi_{L_1}^1(u), \dots, \Phi_{L_s}^s(u)$, i.e., $\Phi_L = \mathcal{H}(\Phi_{L_1}^1, \dots, \Phi_{L_s}^s)$. Then any nontrivial Laurent polynomial integral $\Phi(u)$ of system (2) is a smooth function of $\Phi^1(u), \dots, \Phi^s(u)$.

Proof. We prove the lemma only for positive semi-quasihomogeneous system. The negative semi-quasihomogeneous case can be proved similarly.

Under the transformation (7), system (2) can be rewritten in the following form

$$\dot{u} = g_m(u) + \sum_{j=1}^{\infty} \rho^j g_{m+j}(u), \quad (14)$$

where g_{m+j} are quasi-homogeneous vector fields.

Similarly, the integral $\Phi^i(u)$ and $\Phi(u)$ of system (2) can be rewritten as

$$\begin{aligned} \tilde{\Phi}^i(u, \rho) &= \Phi^i(\mu^H u) = \rho^{L_i} (\Phi_{L_i}^i(u) + \rho \Phi_{L_i+1}^i(u) + \cdots + \rho^{M_i-L_i} \Phi_{M_i}^i(u)), \\ \tilde{\Phi}(u, \rho) &= \Phi(\mu^H u) = \rho^L (\Phi_L(u) + \rho \Phi_{L+1}(u) + \cdots + \rho^{M-L} \Phi_M(u)), \end{aligned}$$

where $\Phi_{L_i+j}^i(u)$ and $\Phi_{L+j}(u)$ are the corresponding quasi-homogeneous functions.

Let $\mathcal{H}^{(0)} = \mathcal{H}$. Then the function

$$\tilde{\Phi}^{(1)}(u, \rho) = \tilde{\Phi}(u, \rho) - \mathcal{H}^{(0)}(\tilde{\Phi}^1(u, \rho), \dots, \tilde{\Phi}^s(u, \rho))$$

is an integral of system (14), since $\tilde{\Phi}(u, \rho)$ and $\tilde{\Phi}^1(u, \rho), \dots, \tilde{\Phi}^s(u, \rho)$ are all integrals of system (14).

It is not difficult to see that $\tilde{\Phi}^{(1)}(u, \rho)$ is at least of $L+1$ order with respect to ρ , and $\tilde{\Phi}^{(1)}(u, \rho)$ can be rewritten as

$$\tilde{\Phi}^{(1)}(u, \rho) = \rho^{\tilde{L}_1} (\Phi_{\tilde{L}_1}^{(1)}(u) + \sum_{j=1}^{\infty} \rho^j \Phi_{\tilde{L}_1+j}^{(1)}(u)),$$

where $\tilde{L}_1 \geq L+1$ is an integer, $\Phi_{\tilde{L}_1+j}^{(1)}(u)$ is a homogeneous form of degree \tilde{L}_1+j .

Obviously, $\Phi_{\tilde{L}_1}^{(1)}(u)$ is an integral of system (14) as $\rho = 0$, i.e., an integral of the system (6). According to the assumptions of the lemma, $\Phi_{\tilde{L}_1}^{(1)}(u) = \mathcal{H}^{(1)}(\Phi_{L_1}^1(u), \dots, \Phi_{L_s}^s(u))$. So the function

$$\tilde{\Phi}^{(2)}(u, \rho) = \tilde{\Phi}^{(1)}(u, \rho) - \mathcal{H}^{(1)}(\tilde{\Phi}^1(u, \rho), \dots, \tilde{\Phi}^s(u, \rho))$$

is also an integral of system (14) which is at least of order \tilde{L}_1+1 with respect to ρ .

By repeating infinitely many times this process, we obtain that

$$\tilde{\Phi}(u, \rho) = \sum_{j=0}^{\infty} \mathcal{H}^{(j)}(\tilde{\Phi}^1(u, \rho), \dots, \tilde{\Phi}^s(u, \rho)),$$

which is equivalent to the fact that

$$\Phi(u) = \mathcal{F}(\Phi^1(u), \dots, \Phi^s(u)),$$

where \mathcal{F} is some smooth function.

Lemma 3. Assume the Kowalevsky matrix K is diagonalizable. Let $Q(x_0, x)$ be an integral of the augmented linear system (12) which is generated by the quasi-homogeneous integral $\Phi_L(u)$ of system (6). Then $Q(x_0, x)$ does not depend on the last variable x_n .

Proof. Without loss of generality, we assume that K has already a diagonal form $\text{diag}(\lambda_1, \dots, \lambda_n)$.

Since $\Phi_L(u)$ is a integral of system (6), we have

$$\left\langle \frac{d\Phi_L}{du}(u), g_m(u) \right\rangle \equiv 0. \quad (15)$$

Under the transformation $u = \xi + x$, (15) is changed to

$$\left\langle \frac{d\Phi_L}{dx}(\xi + x), g_m(\xi + x) \right\rangle \equiv 0, \quad \text{for all } x.$$

By (11) we get

$$\left\langle \frac{dP_l}{dx}(x), g_m(\xi) \right\rangle = \left\langle \frac{dP_l}{dx}(x), -H\xi \right\rangle \equiv 0.$$

By Lemma 1, $H\xi = \eta = (0, \dots, 0, \eta_n)$ is the eigenvector corresponding to eigenvalue $\lambda_n = -1$, therefore

$$\frac{\partial P_l}{\partial x_n}(x) \equiv 0.$$

So the integral $Q(x_0, x) = x_0^L P_l(x)$ of system (12) does not depend on x_n .

Theorem 2. *Let system (2) be a semi-quasihomogeneous system with balance ξ , and let $\Phi^1(u), \dots, \Phi^s(u)$ be nontrivial Laurent polynomial integrals of (2). Assume that the Kowalevsky matrix K associated to the balance ξ is diagonalizable and $\text{rank } G = s$. If the integrals $Q^1(x_0, x), \dots, Q^s(x_0, x)$ of system (12) are functionally independent, then any other nontrivial Laurent polynomial integral $\Phi(u)$ of system (2) is a function of $\Phi^1(u), \dots, \Phi^s(u)$.*

Proof. By Lemma 2, we need only show that any quasi-homogeneous integral $\Phi_L(u)$ of (6) is a smooth function of the $\Phi_{L_1}^1(u), \dots, \Phi_{L_s}^s(u)$. This is equivalent to prove that any integral $P(x_0, x)$ of (10) is a smooth function of the $P^1(x_0, x), \dots, P^s(x_0, x)$.

For simplicity, we assume that K has already a diagonal form $\text{diag}(\lambda_1, \dots, \lambda_n)$. By Lemma 3, the integrals $Q(x_0, x)$ and $Q^i(x_0, x)$ of linear system (12) do not depend on the last variable x_n , so they are also homogeneous integrals of the linear system

$$x'_0 = -\alpha x_0, \quad x'_1 = \lambda_1 x_1, \dots, x'_{n-1} = \lambda_{n-1} x_{n-1}.$$

Let

$$G_0 = \left\{ (k_0, \dots, k_{n-1}) \in \mathbb{Z}^n : -\alpha k_0 + \sum_{j=1}^{n-1} k_j \lambda_j = 0 \right\}.$$

Then G_0 is a nonempty subgroup of \mathbb{Z}^n and $\text{rank } G_0 = s$, since $\alpha = \frac{1}{m-1}$, $\lambda_n = -1$ and $\text{rank } G = s$. Since $Q^1(x_0, x), \dots, Q^s(x_0, x)$ are functionally independent, by

Lemma 2 in [11], there exists a function \mathcal{H} such that

$$Q(x_0, x) = \mathcal{H}(Q^1(x_0, x), \dots, Q^s(x_0, x)).$$

Now by the same method as used in the proof of Lemma 1 in [11] and using Lemma 3 in each step, we can prove that any integral $P(x_0, x)$ of (10) is a smooth function of the $P^1(x_0, x), \dots, P^s(x_0, x)$, and this completes the proof.

4. Examples

Example 1. Consider the following quadratic system

$$\dot{u}_i = u_i(a_{i1}u_1 + a_{i2}u_2 + \dots + a_{in}u_n), \quad i = 1, 2, \dots, n, \quad (16)$$

where a_{ij} are real constants.

System (16) can be treated as semi-quasihomogeneous system with exponents $s_1 = s_2 = \dots = s_n = 1$. So $S = E, m = 2, \alpha = 1, H = E$.

Note that if $a_{jj} \neq 0$, then system (16) has a balance $\xi = (0, \dots, -\frac{1}{a_{jj}}, \dots, 0)$, and thus (16) has a particular solution $u(t) = (0, \dots, -\frac{1}{a_{jj}t}, \dots, 0)$. For simplicity, we consider the case that $j = n$. In this case the Kowalevsky matrix is

$$K = \begin{pmatrix} 1 - \frac{a_{1n}}{a_{nn}} & 0 & \dots & 0 & 0 \\ 0 & 1 - \frac{a_{2n}}{a_{nn}} & \dots & 0 & 0 \\ \vdots & \vdots & \ddots & \vdots & \vdots \\ 0 & 0 & \dots & 1 - \frac{a_{(n-1)n}}{a_{nn}} & 0 \\ -\frac{a_{n1}}{a_{nn}} & -\frac{a_{n2}}{a_{nn}} & \dots & -\frac{a_{n(n-1)}}{a_{nn}} & -1 \end{pmatrix}.$$

Obviously,

$$\lambda_1 = 1 - \frac{a_{1n}}{a_{nn}}, \quad \lambda_2 = 1 - \frac{a_{2n}}{a_{nn}}, \dots, \lambda_{n-1} = 1 - \frac{a_{(n-1)n}}{a_{nn}}, \quad \lambda_n = -1$$

are n eigenvalues of K .

According to Theorem 1, system (16) does not have any Laurent polynomial integral if there is no resonance condition

$$k_1 \left(1 - \frac{a_{1n}}{a_{nn}}\right) + \dots + k_{n-1} \left(1 - \frac{a_{(n-1)n}}{a_{nn}}\right) - k_n = 0, \quad k_j \in \mathbb{Z}, \quad \sum_{j=1}^n |k_j| \geq 1$$

is fulfilled. This is equivalent to that for any $\tilde{k}_j \in \mathbb{Z}$, $\sum_{j=1}^n |\tilde{k}_j| \geq 1$,

$$\tilde{k}_1 a_{1n} + \tilde{k}_2 a_{2n} + \dots + \tilde{k}_n a_{nn} \neq 0.$$

Corollary 1. If for some j ($1 \leq j \leq n$), $a_{1j}, a_{2j}, \dots, a_{nj}$ are \mathbb{Z} -independent, i.e., they do not satisfy any resonant condition

$$k_1 a_{1j} + k_2 a_{2j} + \dots + k_n a_{nj} = 0, \quad k_j \in \mathbb{Z}, \quad \sum_{j=1}^n |k_j| \geq 1,$$

then system (16) does not have any Laurent polynomial integrals.

Example 2. To illustrate the Theorem 2, we consider the following Euler-Poincaré equations on Lie algebras [1]

$$\begin{aligned}\dot{x}_1 &= -s(x)(\alpha_1 x_1 + \beta_1 x_2 + \gamma_1 x_3), \\ \dot{x}_2 &= -s(x)(\beta_2 x_2 + \gamma_2 x_3), \\ \dot{x}_3 &= -s(x)(\beta_3 x_2 + \gamma_3 x_3), \\ \dot{x}_4 &= p(x)(\alpha_1 x_1 + \beta_1 x_2 + \gamma_1 x_3) + q(x)(\beta_2 x_2 + \gamma_2 x_3) + r(x)(\beta_3 x_2 + \gamma_3 x_3),\end{aligned}\tag{17}$$

where $p(x) = ax_1 + ex_2 + fx_3 + gx_4$, $q(x) = ex_1 + bx_2 + hx_3 + ix_4$, $r(x) = fx_1 + hx_2 + cx_3 + jx_4$, $s(x) = gx_1 + ix_2 + jx_3 + dx_4$.

System (17) is a quasi-homogeneous one with exponents $s_1 = s_2 = s_3 = s_4 = 1$. So $S = E, m = 2, \alpha = 1, H = E$. Obviously, it has an integral

$$\begin{aligned}T &= \frac{1}{2}(x_1 p(x) + x_2 q(x) + x_3 r(x) + x_4 s(x)) \\ &= \frac{1}{2}(ax_1^2 + bx_2^2 + cx_3^2 + dx_4^2 + 2ex_1 x_2 + 2fx_1 x_3 + 2gx_1 x_4 \\ &\quad + 2hx_2 x_3 + 2ix_2 x_4 + 2jx_3 x_4).\end{aligned}\tag{18}$$

Notice that system (17) has a particular solution $x(t) = (\frac{1}{\alpha_1 g t}, 0, 0, 0)$ if $a = 0, \alpha_1 g \neq 0$. The Kowalevsky matrix of system (17) corresponding to this particular solution is

$$K = \begin{pmatrix} -1 & -\frac{i}{g} - \frac{\beta_1}{\alpha_1} & -\frac{j}{g} - \frac{\gamma_1}{\alpha_1} & -\frac{d}{g} \\ 0 & 1 - \frac{\beta_2}{\alpha_1} & -\frac{\gamma_2}{\alpha_1} & 0 \\ 0 & -\frac{\beta_3}{\alpha_1} & 1 - \frac{\gamma_3}{\alpha_1} & 0 \\ 0 & \frac{\alpha_1 e + \beta_2 e + \beta_3 f}{\alpha_1 g} & \frac{\alpha_1 f + \gamma_2 e + \gamma_3 f}{\alpha_1 g} & 2 \end{pmatrix}$$

with the following four eigenvalues

$$\lambda_1 = 2, \quad \lambda_{2,3} = 1 - \frac{\beta_2 + \gamma_3 \pm \sqrt{(\beta_2 - \gamma_3)^2 + 4\beta_3\gamma_2}}{2\alpha_1}, \quad \lambda_4 = -1.$$

According to Theorem 2, any Laurent polynomial integral of system (17) is functionally dependent on T if $\text{rank } G = 1$, where

$$G = \{(k_1, k_2, k_3, k_4) \in \mathbb{Z} : k_1 \lambda_1 + k_2 \lambda_2 + k_3 \lambda_3 + k_4 \lambda_4 = 0\}.$$

This is equivalent to

$$\tilde{k}_2 \cdot \frac{\beta_2 + \gamma_3}{2\alpha_1} + \tilde{k}_3 \cdot \frac{\sqrt{(\beta_2 - \gamma_3)^2 + 4\beta_3\gamma_2}}{2\alpha_1} + \tilde{k}_4 \neq 0.$$

for any $\tilde{k}_2, \tilde{k}_3, \tilde{k}_4 \in \mathbb{Z}, |\tilde{k}_2| + |\tilde{k}_3| + |\tilde{k}_4| \geq 1$.

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Shaoyun Shi, Wenzhuang Zhu and Baifeng Liu
 College of Mathematics
 Jilin University
 Changchun 130012
 P. R. China
 e-mail: mathshisy@email.jlu.edu.cn

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