

# Independence of hyperlogarithms over function fields via algebraic combinatorics

Matthieu Deneufchâtel, Gérard H. E. Duchamp,  
Vincel Hoang Ngoc Minh, and A. I. Solomon

*Laboratoire d'Informatique de Paris Nord,*  
Université Paris 13

67<sup>ème</sup> Séminaire Lotharingien de Combinatoire,

20 September 2011

# Outline

1 Motivation

2 Main Theorem

3 Examples

- Polylogarithms
- Counterexample
- Hyperlogarithms

# Outline

## 1 Motivation

## 2 Main Theorem

## 3 Examples

- Polylogarithms
- Counterexample
- Hyperlogarithms

# Polyzetas

- Riemann  $\zeta$  function :

$$\zeta(s) = \sum_{n \geq 1} \frac{1}{n^s}.$$

# Polyzetas

- Riemann  $\zeta$  function :

$$\zeta(s) = \sum_{n \geq 1} \frac{1}{n^s}.$$

- Generalization (in view of multiplications) : **Polyzetas**

$$\zeta(\mathbf{s}) = \sum_{n_1 > \dots > n_k > 0} \frac{1}{n_1^{s_1} \dots n_k^{s_k}}.$$

# Polyzetas

- Riemann  $\zeta$  function :

$$\zeta(s) = \sum_{n \geq 1} \frac{1}{n^s}.$$

- Generalization (in view of multiplications) : **Polyzetas**

$$\zeta(\mathbf{s}) = \sum_{n_1 > \dots > n_k > 0} \frac{1}{n_1^{s_1} \dots n_k^{s_k}}.$$

- (Convergent) Polyzetas are values of **polylogs** (see below) at 1 :

$$\zeta(\mathbf{s}) = \text{Li}_{\mathbf{s}}(1).$$

# Polyzetas

- Riemann  $\zeta$  function :

$$\zeta(s) = \sum_{n \geq 1} \frac{1}{n^s}.$$

- Generalization (in view of multiplications) : **Polyzetas**

$$\zeta(\mathbf{s}) = \sum_{n_1 > \dots > n_k > 0} \frac{1}{n_1^{s_1} \dots n_k^{s_k}}.$$

- (Convergent) Polyzetas are values of **polylogs** (see below) at 1 :

$$\zeta(\mathbf{s}) = \text{Li}_{\mathbf{s}}(1).$$

- Polylogs can be manipulated as shuffles : algebra structure.

# Outline

1 Motivation

2 Main Theorem

3 Examples

- Polylogarithms
- Counterexample
- Hyperlogarithms

# Data

- $X$  an alphabet.
- $(\mathfrak{A}, d)$  a commutative differential algebra over the ring  $k$  :
  - differential :  $\forall a, b \in \mathfrak{A}$ ,  $d(ab) = d(a)b + ad(b)$  ;
  - $d$  is linear over  $k$  ;

# Data

- $X$  an alphabet.
- $(\mathfrak{A}, d)$  a commutative differential algebra over the ring  $k$  :
  - differential :  $\forall a, b \in \mathfrak{A}$ ,  $d(ab) = d(a)b + ad(b)$  ;
  - $d$  is linear over  $k$  ;
- We require that  $\ker(d) = k$  ( set of constants =  $k$ ).
- Extension of  $d$  to  $\mathfrak{A}(\langle X \rangle)$  :

$$\forall S \in \mathfrak{A}(\langle X \rangle), \quad d(S) = \sum_{w \in X^*} d(\langle S | w \rangle)w.$$

# Data

- $X$  an alphabet.
- $(\mathfrak{A}, d)$  a commutative differential algebra over the ring  $k$  :
  - differential :  $\forall a, b \in \mathfrak{A}$ ,  $d(ab) = d(a)b + ad(b)$  ;
  - $d$  is linear over  $k$  ;
- We require that  $\ker(d) = k$  ( set of constants =  $k$ ).
- Extension of  $d$  to  $\mathfrak{A}(\langle X \rangle)$  :

$$\forall S \in \mathfrak{A}(\langle X \rangle), \quad d(S) = \sum_{w \in X^*} d(\langle S | w \rangle)w.$$

- Let  $\mathfrak{C}$  be a differential subfield of  $\mathfrak{A}$  (i.e.  $d(\mathfrak{C}) \subset \mathfrak{C}$ ).
- $M$  : a homogeneous series of degree 1 :

$$M = \sum_{x \in X} u_x x \in \mathfrak{C}_{=1}(\langle X \rangle).$$

# Theorem 1 : Linear independence

Suppose that  $T \in \mathfrak{A}(\langle X \rangle)$  is a solution of the differential equation

$$dT = MT; \langle T | 1_{X^*} \rangle = 1.$$

The following conditions are equivalent<sup>1</sup> :

- i) The family  $(\langle T | w \rangle)_{w \in X^*}$  of coefficients of  $T$  is free over  $\mathfrak{C}$ .
- ii) The family of coefficients  $(\langle T | y \rangle)_{y \in X \cup \{1_{X^*}\}}$  is free over  $\mathfrak{C}$ .
- iii) The family  $(u_x)_{x \in X}$  is such that, for  $f \in \mathfrak{C}$  and  $\alpha_x \in k$

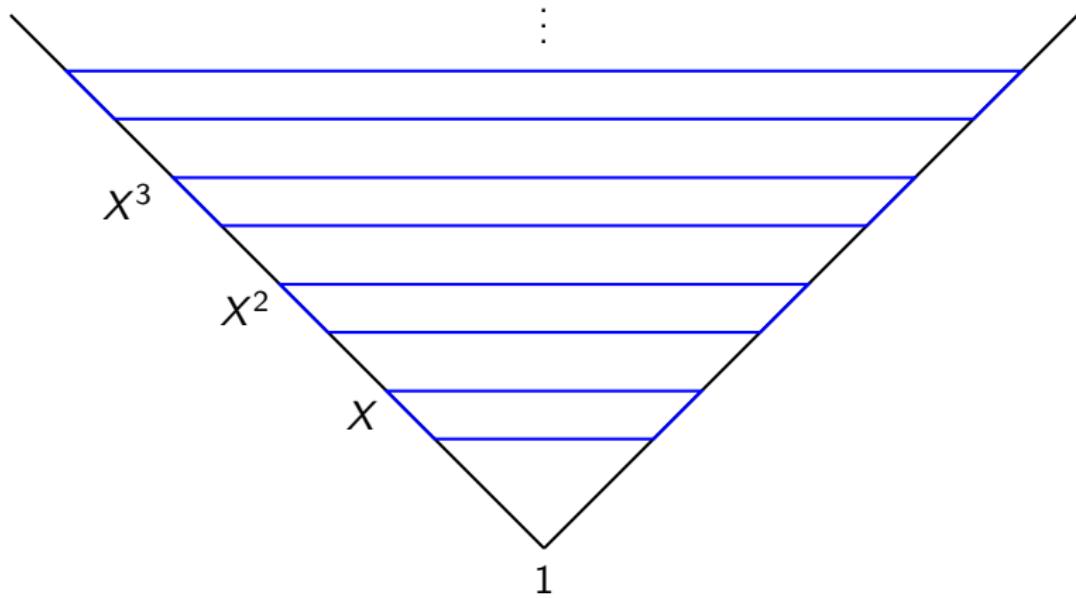
$$d(f) = \sum_{x \in X} \alpha_x u_x \implies (\forall x \in X)(\alpha_x = 0).$$

- iv) The family  $(u_x)_{x \in X}$  is free over  $k$  and

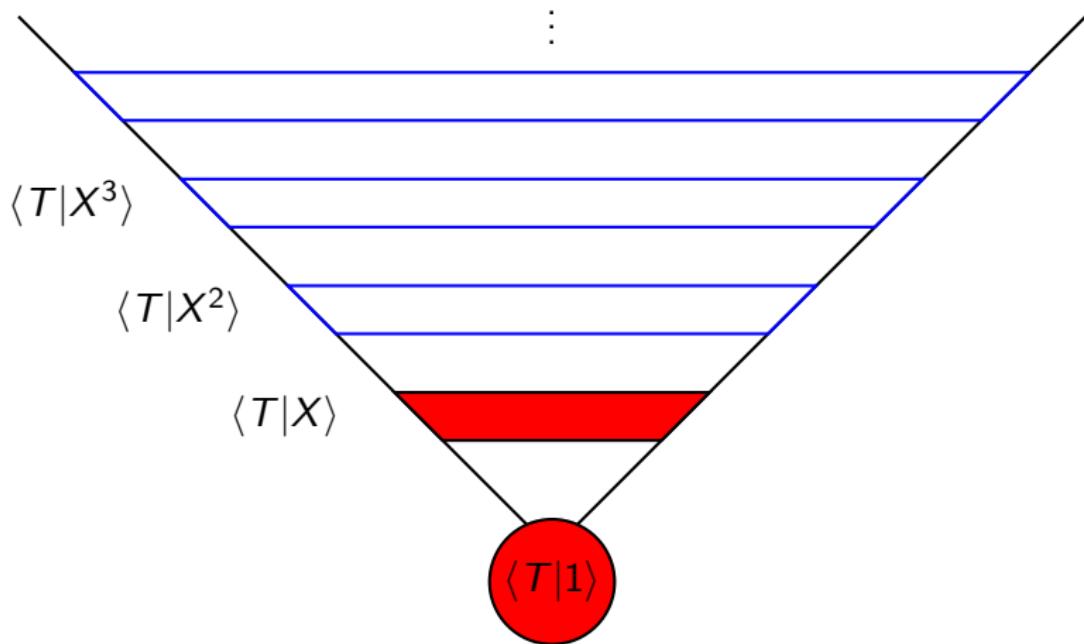
$$d(\mathfrak{C}) \cap \text{span}_k ((u_x)_{x \in X}) = \{0\}.$$

<sup>1</sup> Independence of hyperlogarithms over function fields via algebraic combinatorics, M. D., G. H. E. Duchamp, H. N. Minh and A. Solomon, CAI 2011, LNCS 6742, pp. 127–139. Springer Heidelberg (2011)

## “Slices” of the free monoid



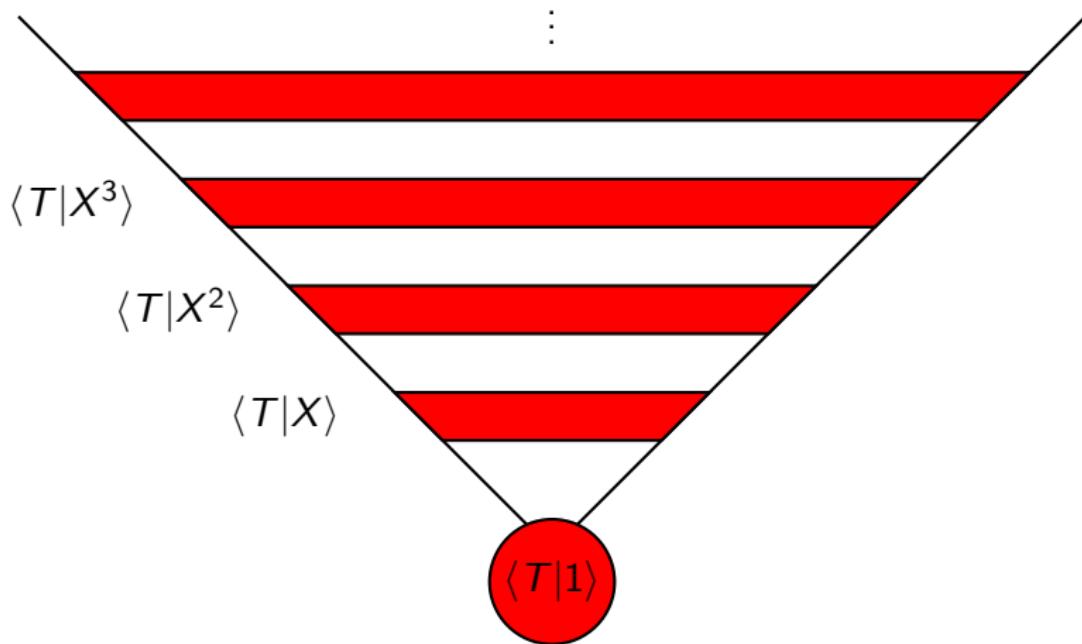
## Linear independence of the bottom triangle



Linear independence of the bottom triangle



Linear independence of the whole triangle



# Outline

1 Motivation

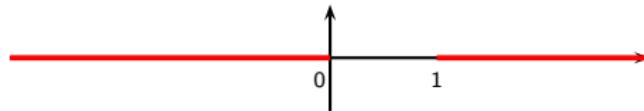
2 Main Theorem

3 Examples

- Polylogarithms
- Counterexample
- Hyperlogarithms

# Polylogarithms

$$X = \{x_0, x_1\}. \quad \Omega = \mathbb{C} \setminus (]-\infty, 0[ \cup ]1, +\infty[). \quad u_0(z) = \frac{1}{z}, \quad u_1(z) = \frac{1}{1-z}.$$



# Polylogarithms

$$X = \{x_0, x_1\}. \quad \Omega = \mathbb{C} \setminus (]-\infty, 0[ \cup ]1, +\infty[). \quad u_0(z) = \frac{1}{z}, \quad u_1(z) = \frac{1}{1-z}.$$

## Definition

$\forall z \in \Omega,$

$$\text{Li}_{x_0^n}(z) = \frac{\ln^n(z)}{n!}.$$

$$\text{Li}_{x_1 w}(z) = \int_0^z \frac{dt}{1-t} \text{Li}_w(t),$$

and,  $\forall w \in X^* x_1 X^*$ ,

$$\text{Li}_{x_0 w}(z) = \int_0^z \frac{dt}{t} \text{Li}_w(t).$$

# Remark

Let  $w = x_0^{s_1-1} x_1 \dots x_0^{s_k-1} x_1 \leftrightarrow \mathbf{s} = (s_1, \dots, s_k)$ .

It can be shown that the Taylor expansion of these functions is given by

$$\text{Li}_w(z) = \text{Li}_{\mathbf{s}}(z) = \sum_{n_1 > n_2 > \dots > n_k > 0} \frac{z^{n_1}}{n_1^{s_1} \dots n_k^{s_k}}.$$

# Application of the theorem

- $\mathfrak{A}$  = functions from  $\Omega = \mathbb{C} \setminus (-\infty, 0] \cup [1, +\infty)$  to  $\mathbb{C}$ .
- $\mathfrak{C}$  = field of functions on  $\Omega$  (germs of analytic functions).
- $T$  = generating series of polylogs :  $T(z) = \sum_{w \in X^*} \text{Li}_w(z) w.$
- $M(z) = \frac{1}{z}x_0 + \frac{1}{1-z}x_1.$
- Differential equation : **Drinfel'd equation**

$$\frac{d}{dz} T(z) = M(z) T(z).$$

**Consequence :** Linear independance of polylogs over  $\mathfrak{C}$ .

Let  $X = \{x_0, x_1\}$ .  $u_0(z) = 1$  and  $u_1(z) = \frac{1}{z}$ .

Encoding integrals :  $x_i \rightarrow \int_{z_i}^z \cdot u_i(s) ds$   $x_i = \alpha_{z_i}^z(x_i)x_i$ ,  $z_0 = 0$ ,  $z_1 = 1$ .

Let  $X = \{x_0, x_1\}$ .  $u_0(z) = 1$  and  $u_1(z) = \frac{1}{z}$ .

Encoding integrals :  $x_i \rightarrow \int_{z_i}^z \cdot u_i(s) ds$   $x_i = \alpha_{z_i}^z(x_i)x_i$ ,  $z_0 = 0, z_1 = 1$ .

$$\begin{array}{ccc} & 1 & \\ \swarrow & & \searrow \\ \int_0^z x_0 ds = zx_0 & & \int_1^z \frac{ds}{s} x_1 = \ln(z)x_1 \end{array}$$

Let  $X = \{x_0, x_1\}$ .  $u_0(z) = 1$  and  $u_1(z) = \frac{1}{z}$ .

Encoding integrals :  $x_i \rightarrow \int_{z_i}^z \cdot u_i(s) ds$   $x_i = \alpha_{z_i}^z(x_i)x_i$ ,  $z_0 = 0, z_1 = 1$ .

$$\begin{array}{ccc}
 & 1 & \\
 \swarrow & & \searrow \\
 \int_0^z x_0 ds = zx_0 & & \int_1^z \frac{ds}{s} x_1 = \ln(z)x_1 \\
 \searrow & & \\
 & \int_0^z s x_0 \frac{ds}{s} x_1 = zx_0 x_1 &
 \end{array}$$

Let  $X = \{x_0, x_1\}$ .  $u_0(z) = 1$  and  $u_1(z) = \frac{1}{z}$ .

Encoding integrals :  $x_i \rightarrow \int_{z_i}^z \cdot u_i(s) ds$   $x_i = \alpha_{z_i}^z(x_i)x_i$ ,  $z_0 = 0, z_1 = 1$ .

$$\begin{array}{ccc}
 & 1 & \\
 \swarrow & & \searrow \\
 \int_0^z x_0 ds = zx_0 & & \int_1^z \frac{ds}{s} x_1 = \ln(z)x_1 \\
 \searrow & & \nearrow \\
 & \int_0^z s x_0 \frac{ds}{s} x_1 = zx_0 x_1 & \\
 & & \textcolor{blue}{\alpha_0^z(x_0 x_1^n) \equiv \alpha_0^z(x_0).}
 \end{array}$$

Let  $X = \{x_0, x_1\}$ .  $u_0(z) = 1$  and  $u_1(z) = \frac{1}{z}$ .

Encoding integrals :  $x_i \rightarrow \int_{z_i}^z \cdot u_i(s) ds$   $x_i = \alpha_{z_i}^z(x_i)x_i$ ,  $z_0 = 0, z_1 = 1$ .

$$\begin{array}{ccc}
 & 1 & \\
 \swarrow & & \searrow \\
 \int_0^z x_0 ds = zx_0 & & \int_1^z \frac{ds}{s} x_1 = \ln(z)x_1 \\
 \searrow & & \nearrow \\
 & \int_0^z s x_0 \frac{ds}{s} x_1 = zx_0 x_1 & \\
 & & \textcolor{blue}{\alpha_0^z(x_0 x_1^n) \equiv \alpha_0^z(x_0).}
 \end{array}$$

Problem : Third condition of the theorem.

iii) The family  $(u_x)_{x \in X}$  is such that, for  $f \in \mathfrak{C}$  and  $\alpha_x \in k$

$$d(f) = \sum_{x \in X} \alpha_x u_x \implies (\forall x \in X)(\alpha_x = 0).$$

# Hyperlogarithms

Definition (1928, Lappo-Danilevski)

Let  $a_0, \dots, a_k \in \mathbb{C}$ . Then

$$L(a_{i_n}, \dots, a_{i_1} | \gamma) = \int_{z_0}^z \int_{z_0}^{s_n} \cdots \int_{z_0}^{s_2} \frac{ds_1}{s_1 - a_{i_1}} \cdots \frac{ds_n}{s_n - a_{i_n}}$$

with  $\gamma : z_0 \rightsquigarrow z$  a path such that

$$a_{j_i} \notin \gamma \text{ and } s_i \in \gamma, \forall i \in \{1, \dots, n\}.$$

- If  $z_0 \neq a_{i_1}$ , the integral converges.

# Hyperlogarithms

Definition (1928, Lappo-Danilevski)

Let  $a_0, \dots, a_k \in \mathbb{C}$ . Then

$$L(a_{i_n}, \dots, a_{i_1} | \gamma) = \int_{z_0}^z \int_{z_0}^{s_n} \cdots \int_{z_0}^{s_2} \frac{ds_1}{s_1 - a_{i_1}} \cdots \frac{ds_n}{s_n - a_{i_n}}$$

with  $\gamma : z_0 \rightsquigarrow z$  a path such that

$$a_{j_i} \notin \gamma \text{ and } s_i \in \gamma, \forall i \in \{1, \dots, n\}.$$

- If  $z_0 \neq a_{i_1}$ , the integral converges.
- Our theorem applies as well to families of inputs of the type

$$u_i(z) = \frac{\lambda_i}{z - a_i}, \lambda_i \in \mathbb{C}^*.$$

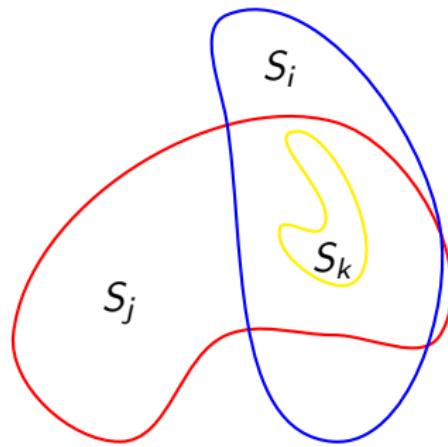
# Field of germs

Idea : Field of analytic functions with variable domains.

# Field of germs

Idea : Field of analytic functions with variable domains.

- $\Omega$  : connected, simply connected, analytic domain.
- $\mathfrak{B}$  : a filter basis of  $\Omega$  of open connected (non void) subsets of  $\Omega$  :  
 $\forall S_i, S_j \in \mathfrak{B}, \exists S_k \in \mathfrak{B}, S_k \subset S_i \cap S_j.$



# Field of germs

Idea : Field of analytic functions with variable domains.

- $\Omega$  : connected, simply connected, analytic domain.
- $\mathfrak{B}$  : a filter basis of  $\Omega$  of open connected (non void) subsets of  $\Omega$  ;
- A correspondence  $C$  such that

$\forall U \in \mathfrak{B}, C[U]$  is a subring of  $\mathcal{C}^\omega(U, \mathbb{C})$ , satisfying :

# Field of germs

Idea : Field of analytic functions with variable domains.

- $\Omega$  : connected, simply connected, analytic domain.
- $\mathfrak{B}$  : a filter basis of  $\Omega$  of open connected (non void) subsets of  $\Omega$  ;
- A correspondence  $C$  such that  
 $\forall U \in \mathfrak{B}, C[U]$  is a subring of  $\mathcal{C}^\omega(U, \mathbb{C})$ , satisfying :
- Inverse : if  $f \in C[U] \setminus \{0\}$ ,  $\exists W \in \mathfrak{B}$  such that  $W \subset U - \mathcal{O}_f$  and  $f^{-1}$  (defined on  $W$ ) is in  $C[W]$ .

# Field of germs

Idea : Field of analytic functions with variable domains.

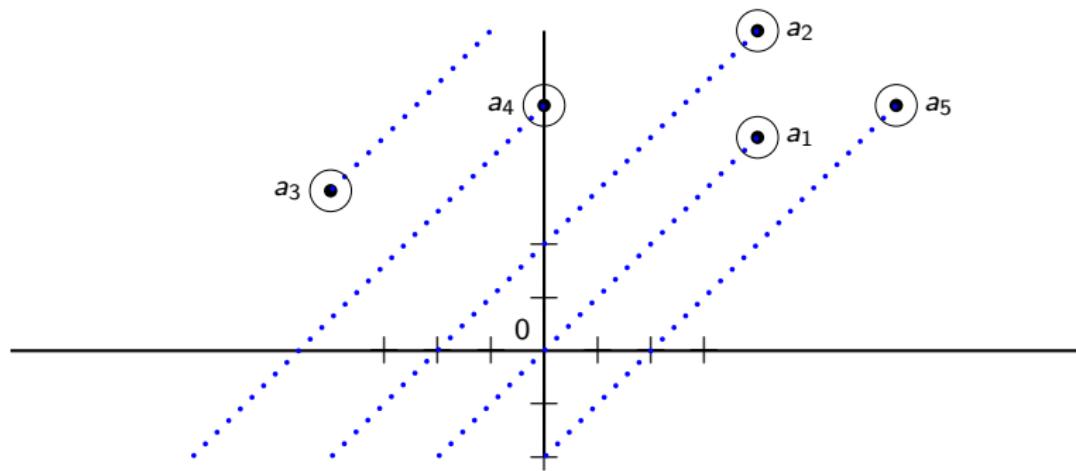
- $\Omega$  : connected, simply connected, analytic domain.
- $\mathfrak{B}$  : a filter basis of  $\Omega$  of open connected (non void) subsets of  $\Omega$  ;
- A correspondence  $C$  such that  
 $\forall U \in \mathfrak{B}, C[U]$  is a subring of  $\mathcal{C}^\omega(U, \mathbb{C})$ , satisfying :
  - Inverse : if  $f \in C[U] \setminus \{0\}$ ,  $\exists W \in \mathfrak{B}$  such that  $W \subset U - \mathcal{O}_f$  and  $f^{-1}$  (defined on  $W$ ) is in  $C[W]$ .
  - Compatibility with restrictions :  $\forall U, W \in \mathfrak{B}, W \subset U,$

$$\text{res}_{WU}(C[U]) \subset C[W].$$

# Example

What is the good domain if the inputs are  $u_i(z) = \frac{\lambda_i}{z - a_i}$  ?

It is always possible to cut the complex plane with half rays to form a **simply connected domain** on which the  $u_i$ 's are analytic :



# Encoding integrals with words

$$X = \{x_1, \dots, x_n\}.$$

Definition of the **iterated integrals**  $\alpha_{z_0}^z(w)$  for  $w \in X^*$  and  $z_0, z \in \Omega$ :

$$\alpha_{z_0}^z(1_{X^*}) = 1;$$

$$\alpha_{z_0}^z(x_i) = \int_{z_0}^z u_i(s) ds, \quad x_i \in X;$$

$$\alpha_{z_0}^z(x_i w) = \int_{z_0}^z u_i(s) ds \alpha_{z_0}^s(w), \quad x_i \in X, w \in X^*.$$

# Encoding integrals with words

$$X = \{x_1, \dots, x_n\}.$$

Definition of the **iterated integrals**  $\alpha_{z_0}^z(w)$  for  $w \in X^*$  and  $z_0, z \in \Omega$ :

$$\alpha_{z_0}^z(1_{X^*}) = 1;$$

$$\alpha_{z_0}^z(x_i) = \int_{z_0}^z u_i(s) ds, \quad x_i \in X;$$

$$\alpha_{z_0}^z(x_i w) = \int_{z_0}^z u_i(s) ds \alpha_{z_0}^s(w), \quad x_i \in X, w \in X^*.$$

Then if  $u_i(z) = \frac{\lambda_i}{z - a_i} \leftrightarrow x_i$ ,

$$\alpha_{z_0}^z(x_{j_0} \dots x_{j_n}) = L(a_{j_n}, \dots, a_{j_0} | \gamma) \text{ with } \gamma : z_0 \leadsto z \text{ in } \Omega.$$

## Generating series of hyperlogarithms :

$$T(z) := \sum_{w \in X^*} \alpha_{z_0}^z(w) w.$$

# Encoding integrals with words

$$X = \{x_1, \dots, x_n\}.$$

Definition of the **iterated integrals**  $\alpha_{z_0}^z(w)$  for  $w \in X^*$  and  $z_0, z \in \Omega$ :

$$\alpha_{z_0}^z(1_{X^*}) = 1;$$

$$\alpha_{z_0}^z(x_i) = \int_{z_0}^z u_i(s) ds, \quad x_i \in X;$$

$$\alpha_{z_0}^z(x_i w) = \int_{z_0}^z u_i(s) ds \alpha_{z_0}^s(w), \quad x_i \in X, w \in X^*.$$

Then if  $u_i(z) = \frac{\lambda_i}{z - a_i} \leftrightarrow x_i$ ,

$$\alpha_{z_0}^z(x_{j_0} \dots x_{j_n}) = L(a_{j_n}, \dots, a_{j_0} | \gamma) \text{ with } \gamma : z_0 \rightsquigarrow z \text{ in } \Omega.$$

**General idea :** Derivating  $T$  term by term, we obtain the following **non commutative differential equation** :

$$\frac{d}{dz} T(z) = M(z) T(z), \text{ with } M(z) = \sum_{x_i \in X} u_i(z) x_i.$$

# Integrator

Let  $M(z) = \sum_{x_i \in X} u_i(z)x_i = \sum_{x_i \in X} \frac{1}{z - a_i}x_i$  and  $z_0 \in \mathbb{C}$ .

We define the **integrator**  $H_{z_0}$  :

$$\mathfrak{A}\langle\langle X \rangle\rangle \rightarrow \mathfrak{A}_{\geq 1}\langle\langle X \rangle\rangle$$

$$H_{z_0} : S \mapsto H_{z_0}[S] = \int_{z_0}^z M(s)S(s)ds$$

Since  $\forall S, H_{z_0}^n[S] \in \mathfrak{A}_{\geq n}\langle\langle X \rangle\rangle$ ,

$$\langle H_{z_0}^n[S] | w \rangle \neq 0 \text{ only for } n \leq |w|.$$

Therefore, we can define the sum

$$\sum_{w \in X^*} \sum_{n \geq 0} \langle H_{z_0}^n[S] | w \rangle w = H_{z_0}^*[S] = \sum_{n \geq 0} H_{z_0}^n[S].$$

# (Non commutative) Differential equation

It is clear that

$$H_{z_0}^* = 1 + H_{z_0} H_{z_0}^*$$

Therefore,  $\forall S \in \mathfrak{A}\langle\langle X \rangle\rangle$  such that  $dS = 0$  (constant series),

$$d(H_{z_0}^*[S]) = d(S + H_{z_0}(H_{z_0}^*[S])) = M H_{z_0}^*[S],$$

and  $H_{z_0}^*[S]$  satisfies the (non commutative) differential equation

$$dP = MP.$$

Since

$$H_{z_0}^*[1] = T(z) = \sum_{w \in X^*} \alpha_{z_0}^z(w) w$$

we obtain the promised differential equation.

# Application of the theorem

- $X = \{x_1, \dots, x_n\}$ .
- $\mathfrak{B}$  : filter basis obtained by cutting the complex plane.
- $\mathfrak{C}$  = Field of germs of functions on  $\mathfrak{B}$  fulfilling condition *i*) of theorem 1 (for example, the field of rational functions or the field of functions that are inessential at all the points  $a_i$ ).
- $T$  = generating series of hyperlogs :  $T(z) = \sum_{w \in X^*} \alpha_{z_0}^z(w) w$ .
- $M(z) = \sum_{i=1}^n \frac{\lambda_i}{z - a_i} x_i, \quad \lambda_i \neq 0, \forall i.$

**Consequence :** Linear independance of hyperlogs over  $\mathfrak{C}$ .

# Conclusion and perspectives

Conclusion :

- **New and simpler proof** of known results (without monodromy) ;
- **Generalization** of these results to a wider class of algebras.

Perspectives : Implementation.

Thank you for your attention!