

Polylogarithms at the multi-indices of non-positive integers

G erard H. E. Duchamp¹, Hoang Ngoc Minh², Ngo Quoc Hoan³

¹ Paris XIII University, 93430 Villetaneuse, France, gheduchamp@gmail.com

² Lille II University, 59024 Lille, France, Hoang.Ngocminh@lipn.univ-paris13.fr

³ Paris XIII University, 93430 Villetaneuse, France, quochoan_ngo@yahoo.com.vn

Abstract

We extend the definition and construct several bases for polylogarithms Li_T , where T are recognizable, by a finite state (multiplicity) automaton and of alphabet $X = \{x_0, x_1\}$ ¹. The kernel of the ‘‘polylogarithmic map’’ Li_\bullet is also characterized and provides a rewriting process which terminates to a normal form. We mostly concentrate on the algebraic aspects of this extension.

As a matter of fact, the interest of rational series is twofold: algebraic and analytic. Firstly (from the algebraic point of view) they are closed under shuffle products and the shuffle exponential of letters (and their linear combinations, see the paragraph about the algebra ‘‘star of the plane’’) is precisely their Kleene star. On the other hand the growth of their coefficients is tame² [9, 23, 24] and, as such, their associated polylogarithms can be (in the domain $\text{Dom}(\text{Li})$) rightfully computed [15, 19, 21, 22]. Doing this, we recover many functions (as the simple polynomials), forgotten in the straight algebra of polylogarithms. Let us, now, go into details, using the notations of [1, 26].

1. We denote $\mathbb{C}^{\text{rat}}\langle\langle X \rangle\rangle$ the closure of $\mathbb{C}\langle X \rangle$ by rational operations $\{+, \text{conc}, *\}$ [1]. This space is closed by shuffle product and, for any $a_0, a_1 \in \mathbb{C}$, one has

$$\begin{aligned} (a_0x_0 + a_1x_1)^* &= (a_0x_0)^* \sqcup (a_1x_1)^* \\ \Delta_{\sqcup}((a_0x_0 + a_1x_1)^*) &= (a_0x_0 + a_1x_1)^* \otimes (a_0x_0 + a_1x_1)^*. \end{aligned}$$

In here, we denote $S^* = \sum_{n \geq 0} S^n$, $\forall S \in \mathbb{C}\langle X \rangle$. By the Kleene-Sch utzenberger theorem, a power series S belongs to $\mathbb{C}^{\text{rat}}\langle\langle X \rangle\rangle$ iff it is *recognizable* by an automaton admitting a *linear representation* (β, μ, γ) of dimension $n \geq 1$, with $\beta \in \mathcal{M}_{n,1}(\mathbb{C})$, $\gamma \in \mathcal{M}_{1,n}(\mathbb{C})$, $\mu : X^* \mapsto \mathcal{M}_{n,n}(\mathbb{C})$ (a multiplicative morphism). For any $w \in X^*$, one has $\langle S \mid w \rangle = \beta \mu(w) \gamma$ (see [1, 6]).

¹The space of rational series considered here is $(\mathbb{C}\langle X \rangle \sqcup \mathbb{C}^{\text{rat}}\langle\langle X \rangle\rangle) \sqcup \mathbb{C}^{\text{rat}}\langle\langle x_1 \rangle\rangle$, it is a subspace of $\text{Dom}(\text{Li})$.

²*i.e.* for such a rational series S over X , there exists a real $K > 0$ and a positive real morphism χ such that, for any word w over the monoid X^* , the coefficient $|\langle S \mid w \rangle|$ is majorated by $K \times \chi(w)$ [6, 9, 23, 24].

2. We consider also the differential forms $\omega_0(z) = z^{-1}dz$, $\omega_1(z) = (1-z)^{-1}dz$ and denote Ω the cleft plane $\mathbb{C} \setminus (]-\infty, 0] \cup [1, +\infty[)$ and $\lambda(z)$ the rational fraction $z(1-z)^{-1}$ belonging to the differential ring $\mathcal{C} := \mathbb{C}[z, z^{-1}, (1-z)^{-1}]$, endowed with the differential operator $\partial_z := d/dz$ and with the element $1_\Omega : \Omega \rightarrow \mathbb{C}$, as unit (i.e., for any $z \in \Omega$, $1_\Omega(z) = 1$).

In continuation of [7, 9], the principal object of the present work is the *polylogarithm* function, well defined for any r -uplet $(s_1, \dots, s_r) \in \mathbb{C}^r$, $r \in \mathbb{N}_+$ and for any $z \in \mathbb{C}$ such that $|z| < 1$, as follows

$$\text{Li}_{s_1, \dots, s_r}(z) := \sum_{n_1 > \dots > n_r > 0} \frac{z^{n_1}}{n_1^{s_1} \dots n_r^{s_r}} \quad \text{and} \quad \frac{\text{Li}_{s_1, \dots, s_r}(z)}{1-z} = \sum_{N \geq 0} \text{H}_{s_1, \dots, s_r}(N) z^N,$$

where the arithmetic function $\text{H}_{s_1, \dots, s_r} : \mathbb{N} \rightarrow \mathbb{Q}$ is called *harmonic sum* and is expressed by $\text{H}_{s_1, \dots, s_r}(N) := \sum_{N \geq n_1 > \dots > n_r > 0} \frac{1}{n_1^{s_1} \dots n_r^{s_r}}$.

By analytic continuation [11, 27] and after a theorem by Abel, for any $r \geq 1$, if $(s_1, \dots, s_r) \in \{(s_1, \dots, s_r) \in \mathbb{C}^r \mid \forall m = 1, \dots, r; \sum_{i=0}^m \Re(s_i) > m\}$, one obtains *polyzeta* values as follows

$$\zeta(s_1, \dots, s_r) := \lim_{z \rightarrow 1} \text{Li}_{s_1, \dots, s_r}(z) = \lim_{N \rightarrow \infty} \text{H}_{s_1, \dots, s_r}(N).$$

This is no more valid in the divergent cases and requires the renormalization of the corresponding divergent polyzetas. It is already done for the case of polyzetas at positive multi-indices [3, 4, 5, 23] and it is done [10, 13, 25] and completed in [7, 9] for the case of non-positive multi-indices.

To study the polylogarithms at non- positive (negative) multi-indices, one relies on [7, 9] (resp. [18, 20]). Let $Y = \{y_k\}_{k \geq 0}$ and $Y_0 = \{y_0\} \sqcup Y$ be the alphabets.

1. the (one-to-one) correspondence between the multi-indices $(s_1, \dots, s_r) \in \mathbb{Z}_{\leq 0}^r$ (resp. $\mathbb{N}_{\geq 1}^r$) and the words $y_{s_1} \dots y_{s_r}$ (resp. $x_0^{s_1-1} x_1 \dots x_0^{s_r-1} x_1$) in Y_0^* (resp. $X^* x_1 + 1_{X^*}$),
2. indexing polylogarithms by words $y_{s_1} \dots y_{s_r} \in Y_0^*$: $\text{Li}_{y_{s_1} \dots y_{s_r}}^- = \text{Li}_{-s_1, \dots, -s_r}$.

Moreover, one obtains the polylogarithms at positive indices as image by the following isomorphism of the shuffle algebra [18], $\text{Li}_\bullet : (\mathbb{C}\langle X \rangle, \sqcup, 1_{X^*}) \longrightarrow (\mathbb{C}\{\text{Li}_w\}_{w \in X^*}, \times, 1_\Omega)$, such that³,

$$x_0^n \longmapsto \log^n(z)/n!, \quad x_1^n \longmapsto \log^n((1-z)^{-1})/n!, \quad x_0^{s_1-1} x_1 \dots x_0^{s_r-1} x_1 \longmapsto \text{Li}_{x_0^{s_1-1} x_1 \dots x_0^{s_r-1} x_1}.$$

Extending over the set of rational power series on non commutative variables when possible, see discussion after (1), as follows

$$\text{with} \quad S = \sum_{n \geq 0} \langle S \mid x_0^n \rangle x_0^n + \sum_{k \geq 1} \sum_{w \in (x_0^k x_1)^k x_0^k} \langle S \mid w \rangle w,$$

³With the section chosen below, one has $x_0^n \longmapsto (\log(z) - \log(z_0))^n / n!$.

one defines
$$\text{Li}_S(z) = \sum_{n \geq 0} \langle S | x_0^n \rangle \frac{\log^n(z)}{n!} + \sum_{k \geq 1} \sum_{w \in (x_0^* x_1)^k x_0^*} \langle S | w \rangle \text{Li}_w. \quad (1)$$

Some of these sums do not converge for the topology of compact convergence⁴ and we will call $\text{Dom}(\text{Li})$, the space of series for which $\langle \text{Li} | |S| \rangle$ is convergent⁵. The morphism Li_\bullet is not injective, but $\{\text{Li}_w\}_{w \in X^*}$ are still linearly independant over \mathcal{C} [22, 23].

Example 1 *i.* $1_\Omega = \text{Li}_{1_{X^*}} = \text{Li}_{x_1^* - x_0^* \sqcup x_1^*}$.

ii. $\lambda = \text{Li}_{(x_0 + x_1)^*} = \text{Li}_{x_0^* \sqcup x_1^*} = \text{Li}_{x_1^* - 1}$.

iii. $\mathcal{C} = \mathbb{C}[\text{Li}_{x_0^*}, \text{Li}_{(-x_0)^*}, \text{Li}_{x_1^*}]$.

iv. $\mathcal{C}\{\text{Li}_w\}_{w \in X^*} = \{\text{Li}_S | S \in \mathbb{C}[x_0^*] \sqcup \mathbb{C}[(-x_0)^*] \sqcup \mathbb{C}[x_1^*] \sqcup \mathbb{C}\langle X \rangle\}$.

Let us consider also the operators, acting on $\mathcal{C}\{\text{Li}_w\}_{w \in X^*}$ [24]:

$$\partial_z = d/dz, \theta_0 = zd/dz, \theta_1 = (1-z)d/dz,$$

$$\forall f \in \mathcal{C}, \quad \iota_0^{(z_0)}(f) = \int_{z_0}^z f(s) \omega_0(s) \quad \text{and} \quad \iota_1(f) = \int_0^z f(s) \omega_1(s).$$

Here, the operator $\iota_0^{(z_0)}$ is well-defined then one can check easily that [7, 9, 21, 22]

1. The subspace $\mathcal{C}\{\text{Li}_w\}_{w \in X^*}$ is closed under the action of $\{\theta_0, \theta_1\}$ and $\{\iota_0, \iota_1\}$ ⁶.
2. The operators $\{\theta_0, \theta_1, \iota_0, \iota_1\}$ satisfy in particular,

$$\theta_1 + \theta_0 = [\theta_1, \theta_0] = \partial_z \quad \text{and} \quad \forall k = 0, 1, \theta_k \iota_k = \text{Id},$$

$$[\theta_0 \iota_1, \theta_1 \iota_0] = 0 \quad \text{and} \quad (\theta_0 \iota_1)(\theta_1 \iota_0) = (\theta_1 \iota_0)(\theta_0 \iota_1) = \text{Id}.$$

3. $\theta_0 \iota_1$ and $\theta_1 \iota_0$ are scalar operators within $\mathcal{C}\{\text{Li}_w\}_{w \in X^*}$, respectively with eigenvalues λ and $1/\lambda$, i.e. $(\theta_0 \iota_1)f = \lambda f$, and $(\theta_1 \iota_0)f = (1/\lambda)f$.
4. Let $w = y_{s_1} \dots y_{s_r} \in Y^*$ (then $\pi_X(w) = x_0^{s_1-1} x_1 \dots x_0^{s_r-1} x_1$) and $u = y_{t_1} \dots y_{t_r} \in Y_0^*$. The functions Li_w and Li_u^- satisfy

$$\text{Li}_w = (\iota_0^{s_1-1} \iota_1 \dots \iota_0^{s_r-1} \iota_1) 1_\Omega, \quad \text{Li}_u^- = (\theta_0^{t_1+1} \iota_1 \dots \theta_0^{t_r+1} \iota_1) 1_\Omega,$$

$$\iota_0 \text{Li}_{\pi_X(w)} = \text{Li}_{x_0 \pi_X(w)}, \quad \iota_1 \text{Li}_w = \text{Li}_{x_1 \pi_X(w)},$$

$$\theta_0 \text{Li}_{x_0 \pi_X(w)} = \text{Li}_{\pi_X(w)}, \quad \theta_1 \text{Li}_{x_1 \pi_X(w)} = \text{Li}_{\pi_X(w)},$$

$$\theta_0 \text{Li}_{x_1 \pi_X(w)} = \lambda \text{Li}_{\pi_X(w)}, \quad \theta_1 \text{Li}_{x_1 \pi_X(w)} = \text{Li}_{\pi_X(w)} / \lambda.$$

⁴For example, (1) gives a series $\langle \text{Li} | x_0^* x_1 \rangle$ which is not convergent.

⁵we denote by $|T|$, the extension, term by term of the function $z \mapsto |z|$, i.e.,

$$|T| = \sum_{w \in X^*} |\langle T | w \rangle| w.$$

⁶Here, we state the identities for indifferently for $\iota_0 = \iota_0^{(z_0)}$ or the classic ι_0 , see [7, 9, 14].

Here, we explain the whole project of extension of Li_\bullet , study different aspects of it, in particular what is desired of $t_i, i = 0, 1$. The interesting problem in here is to study what is expected of the sections $t_i, i = 0, 1$. In fact, we will use this construction to extend Li_\bullet to $\mathcal{C}\{\text{Li}_w\}_{w \in X^*}$ and, after that, we extend it to a much larger rational algebra.

References

- [1] J. Berstel, C. Reutenauer, *Rational series and their languages*, Springer-Verlag, 1988.
- [2] Bui V. C., Duchamp G. H. E., Hoang Ngoc Minh V., Tollu C., Ngo Q. H., *(Pure) transcendence bases in ϕ -deformed shuffle bialgebras*, arXiv:1507.01089v1 [cs.SC].
- [3] Costermans C., Enjalbert J. Y., Hoang Ngoc Minh, *Algorithmic and combinatorial aspects of multiple harmonic sums*, Discrete Mathematic & Theoretical Computer Science Proceedings, 2005.
- [4] Costermans C., Hoang Ngoc Minh, *Some Results à l'Abel Obtained by Use of Techniques à la Hopf*, "W. Global Integrability of Field Theories and Applications", Daresbury (UK), 1-3, 11/2006.
- [5] Costermans C., Hoang Ngoc Minh, *Noncommutative algebra, multiple harmonic sums and applications in discrete probability*, J. of Sym. Comp. (2009), pp. 801–817.
- [6] G. Duchamp, C. Reutenauer, Un critère de rationalité provenant de la géométrie non-commutative (à la mémoire de Schützenberger), *Inventiones Mathematicae*, 128, 613–622, (1997).
- [7] Gérard H. E. Duchamp, Hoang Ngoc Minh, Ngo Quoc Hoan, *Harmonic sums and polylogarithms at negative multi - indices*, submitted to the JSC, 2015.
- [8] Duchamp G. H. E., Tollu C., *Sweedler's duals and Schützenberger's calculus*, In K. Ebrahimi-Fard, M. Marcolli and W. van Suijlekom (eds), *Combinatorics and Physics*, p. 67–78, Amer. Math. Soc. (Contemporary Mathematics, vol. 539), 2011.
- [9] Duchamp G. H. E. , Hoang Ngoc Minh, Penson K. A., Ngô Q. H., Simonnet P., *Mathematical renormalization in quantum electrodynamics via noncommutative generating series*, 2015.
- [10] Furusho H., Komori Y., Matsumoto K., Tsumura H., *Desingularization of multiple zeta-functions of generalized Hurwitz-Lerch type*, 2014.
- [11] Goncharov A. B., *Multiple polylogarithms and mixed Tate motives*, 2001.
- [12] Guo L., Zhang B., *Differential Birkhoff decomposition and the renormalization of multiple zeta values*, J. Number Theory vol 128 (2008), 2318–2339.
- [13] Guo L., Zhang B., *Renormalization of multiple zeta values*, J. Alg. 319 (2008): 3770–809.

- [14] Hoang Ngoc Minh, *Evaluation Transform*, Theoretical Computer Sciences, 79, 1991, pp. 163–177.
- [15] Hoang Ngoc Minh, *Summations of Polylogarithms via Evaluation Transform*, Math. & Computers in Simulations, 1336, pp 707–728, 1996.
- [16] Hoang Ngoc Minh, *Fonctions génératrices polylogarithmiques d'ordre n et de paramètre t* . Discrete Math., 180, pp. 221–242, 1998.
- [17] Hoang Ngoc Minh, M. Petitot, J. Van der Hoeven, *Polylogarithms and Shuffle Algebra*, FPSAC98, Toronto, Canada, Juin 1998.
- [18] Hoang Ngoc Minh, Jacob G., Oussous N. E. , Petitot M., *Aspects combinatoires des polylogarithmes et des sommes d'Euler-Zagier*, J. SLC, B43e, (1998).
- [19] Hoang Ngoc Minh, Jacob G., *Symbolic Integration of meromorphic differential equation via Dirichlet function*. Discrete Math., 210, pp. 87–116, 2000.
- [20] Hoang Ngoc Minh & Petitot M., *Lyndon words, polylogarithmic functions and the Riemann ζ function*, Discrete Math., 217, 2000, pp. 273–292.
- [21] Hoang Ngoc Minh, *Differential Galois groups and noncommutative generating series of polylogarithms*, in “Automata, Combinatorics and Geometry”. 7th World Multi-conference on Systemics, Cybernetics and Informatics, Florida (2003)
- [22] Hoang Ngoc Minh, *Finite polyzêtas, Poly-Bernoulli numbers, identities of polyzêtas and noncommutative rational power series*, Proceedings of 4th I. C. W, pp. 232–250, 2003, Turku, Finland.
- [23] Hoang Ngoc Minh, *Algebraic combinatoric aspects of asymptotic analysis of nonlinear dynamical system with singular inputs*, Acta Academiae Aboensis, Ser. B 67(2), 117–126 (2007)
- [24] Hoang Ngoc Minh, *On a conjecture by Pierre Cartier about a group of associators*, Acta Math. Vietnamica (2013), 38, Issue 3, pp. 339–398.
- [25] Manchon D., Paycha S., *Nested sums of symbols and renormalised multiple zeta functions*, Int Math Res Notices (2010) 2010 (24): 4628–4697.
- [26] Reutenauer C., *Free Lie Algebras*, London Math. Soc. Monographs (1993).
- [27] Zhao J., *Analytic continuation of multiple zeta functions*, Proc. A. M. S. 128 (5): 1275–1283.