Independance of hyperlogarithms over function fields via algebraic combinatorics.

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Abstract

Group-like series ...

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1 Introduction

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the method of Weshung consists in a recurrence based on the total degree. However this method cannot be used with variable coefficients. Another proof was given in [Joris and al. 1998] based on monodromy. Here, we give a general theorem on differential algebra and show that, at the cost of using variable domains (which is the realm of germ spaces) and replace the recurrence on total degree by a recursion on the words (with the graded lexicographic ordering), one can encompass the previous results mentionned above and get much larger rings of coefficients

2 Non commutative differential equations (abstract setting).

The ground field k is supposed commutative and of characteristic zero. We suppose given a commutative differential k-algebra (\mathcal{A}, d) that is a k-algebra (associative and commutative with unit) \mathcal{A} endowed with an element $d \in \mathfrak{Der}(\mathcal{A})$. We will suppose that the ring of constants ker(d) is exactly k.

An alphabet X being given, one can at once extend the derivation d to a derivation of the algebra $\mathcal{A}\langle\langle X\rangle\rangle$ by

$$\mathbf{d}(S) = \sum_{w \in X^*} d(\langle S | w \rangle) w .$$
(1)

Theorem 2.1 Let (\mathcal{A}, d) be a k-commutative associative differential algebra with unit (ch(k) = 0) and \mathcal{C} be a differential subfield of \mathcal{A} (i.e. $d(\mathcal{C}) \subset \mathcal{C}$). We suppose that $S \in \mathcal{A}\langle\langle X \rangle\rangle$ is a solution of the differential equation

$$\mathbf{d}(S) = MS \; ; \; \langle S|1 \rangle = 1 \tag{2}$$

where the multiplier $M = \sum_{x \in X} u_x x \in \mathcal{C}\langle\langle X \rangle\rangle$ is an homogeneous series (a polynomial in case X is finite) of degree 1.

The following condition are equivalent :

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

$$d(f) = \sum_{x \in X} \alpha_x u_x \Longrightarrow (\forall x \in X) (\alpha_x = 0) .$$
(3)

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

$$d(\mathcal{C}) \cap span_k\Big((u_x)_{x \in X}\Big) = \{0\} .$$

$$\tag{4}$$

Proof — (i) \Longrightarrow (ii) Obvious. (ii) \Longrightarrow (iii) Suppose that the family $(\langle S|y\rangle)_{y\in X\cup\{1_{X^*}\}}$ (coefficients taken at letters and the emty word) of coefficients of S is free over C and let us consider a relation as eq. (32)

$$d(f) = \sum_{x \in X} \alpha_x u_x \ . \tag{5}$$

We form the polynomial $P = -f \mathbf{1}_{X^*} + \sum_{x \in X} \alpha_x x$. One has $\mathbf{d}(P) = -d(f) \mathbf{1}_{X^*}$ and

$$d(\langle S|P\rangle) = \langle \mathbf{d}(S)|P\rangle + \langle S|\mathbf{d}(P)\rangle = \langle MS|P\rangle - d(f)\langle S|1_{X^*}\rangle = (\sum_{x\in X} \alpha_x u_x) - d(f) = 0 \quad (6)$$

and, then $\langle S|P\rangle$ must be a constant, say $\lambda \in k$. For $Q = P - \lambda . 1_{X^*}$, we have

$$supp(Q) \subset X \cup \{1_{X^*}\}$$
 and $\langle S|Q \rangle = \langle S|P \rangle - \lambda \langle S|1_{X^*} \rangle = \langle S|P \rangle - \lambda = 0$.

This implies that Q = 0 and, as $Q = -(f + \lambda)1_{X^*} + \sum_{x \in X} \alpha_x x$, one has, in particular, all the $\alpha_x = 0$.

 $(iii) \iff (iv)$

Obvious, (iv) being a geometric reformulation of (iii).

 $(iii) \iff (i)$

Let \mathcal{K} be the kernel of $P \mapsto \langle S | P \rangle$ (a linear form $\mathcal{C} \langle X \rangle \to \mathcal{C}$) i.e.

$$\mathcal{K} = \{ P \in \mathcal{C}\langle X \rangle | \langle S | P \rangle = 0 \} .$$
(7)

If $\mathcal{K} = \{0\}$, we are done. Otherwise, let us adop the following strategy.

First, we order X by some well-ordering < ([3] III.2.1) and X^{*} by the graded lexicographic ordering \prec defined by

$$u \prec v \iff |u| < |v| \text{ or } (u = pxs_1, v = pys_2 \text{ and } x < y)$$
 (8)

it is easy to check that \prec is also a well-ordering relation. For each nonzero polynomial P, we note lead(P) its leading monomial i.e. the greatest element of its support supp(P) (for \prec).

Now, as $\mathcal{R} = \mathcal{K} - \{0\}$ is not empty, let w_0 be the minimum element of $lead(\mathcal{R})$ and choose a $P \in \mathcal{R}$ such that $lead(P) = w_0$. We write

$$P = fw_0 + \sum_{u \prec w_0} \langle P | u \rangle u \; ; \; f \in \mathcal{C} - \{0\} \; . \tag{9}$$

the polynomial $Q = \frac{1}{f}P$ is also in \mathcal{R} with the same leading monomial, but the leading coefficient is now 1 and Q reads

$$Q = w_0 + \sum_{u \prec w_0} \langle Q | u \rangle u .$$
⁽¹⁰⁾

Differentiating $\langle S|Q\rangle = 0$, one gets

$$0 = \langle \mathbf{d}(S) | Q \rangle + \langle S | \mathbf{d}(Q) \rangle = \langle MS | Q \rangle + \langle S | \mathbf{d}(Q) \rangle = \langle S | M^{\dagger}Q \rangle + \langle S | \mathbf{d}(Q) \rangle = \langle S | M^{\dagger}Q + \mathbf{d}(Q) \rangle$$
(11)

with

$$M^{\dagger}Q + \mathbf{d}(Q) = \sum_{x \in X} u_x(x^{\dagger}Q) + \sum_{u \prec w_0} d(\langle Q | u \rangle) u \in \mathcal{C}\langle X \rangle .$$
(12)

It is impossible that $M^{\dagger}Q + \mathbf{d}(Q) \in \mathcal{R}$ because it would be of leading monomial strictly less than w_0 , hence $M^{\dagger}Q + \mathbf{d}(Q) = 0$. This is equivalent to the recursion

$$d(\langle Q|u\rangle) = -\sum_{x \in X} u_x \langle Q|xu\rangle \; ; \; \text{for } x \in X \; , \; v \in X^*$$
(13)

From this last relation, we derive that $\langle Q|w \rangle \in k$ for every w of length deg(Q) and, because $\langle S|1 \rangle = 1$, one must have deg(Q) > 0. Then, write $w_0 = x_0 v$ and compute the coefficient at v

$$d(\langle Q|v\rangle) = -\sum_{x\in X} u_x \langle Q|xv\rangle = \sum_{x\in X} \alpha_x u_x \tag{14}$$

with coefficients $\alpha_x = -\langle Q | xv \rangle \in k$ as $|xv| = \deg(Q)$ for all $x \in X$. Condition **PI** implies that all coefficients $\langle Q | xu \rangle$ are zero, in particular, as $\langle Q | x_0 u \rangle = 1$, we get a contradiction. This proves that $\mathcal{K} = \{0\}$.

3 Series with variable coefficients.

3.1 Motivations.

In this section, we implement an abstract setting which is intended to apply on function spaces. As a motivation, let us illustrate this by an example.

Let V be a connected and simply connected analytic variety of dimension one (for example, the doubly cut plane $\mathbb{C} - (] - \infty, 0[\cup]1, +\infty[)$, or the universal covering of $\mathbb{C} - \{0, 1\}$), $\mathcal{H} = C^{\omega}(V; \mathbb{C})$ be the space of all analytic fonctions on V. This space is a differential algebra with the derivative $\frac{d}{dz}$. One extends at once this derivative (then denoted by **d**) to $\mathcal{H}\langle\langle X\rangle\rangle$ by

$$\mathbf{d}(S) = \sum_{w \in X^*} \frac{d}{dz} (\langle S | w \rangle) w \tag{15}$$

it is easy to check (proof in the general case below) that **d** is a derivation of the algebra $\mathcal{H}\langle\langle X\rangle\rangle$. Differential equations of the type

$$\mathbf{d}(S) = MS \tag{16}$$

where $M = \sum_{x \in X} u_x(z)x$ were widely considered in the domains of (à faire automatique, Drinfel'd, Weshung, etc...) and provide, through integrators build by iterated integrals, spaces of special functions. An immediate application of theorem (à faire ??) below provides the result that, for any solution of (16) (with $\langle S|1\rangle = 1$), the family of functions $(\langle S|w\rangle)_{w\in X^*}$ is free over the field of rational functions on V.

3.2 General setting

Let \mathcal{M} , be a locally finite monoid [?] and $\mathcal{H}\langle\langle \mathcal{M}\rangle\rangle$, be the large algebra [4] of \mathcal{M} with coefficients in \mathcal{H}). Let \mathcal{M} be a locally finite monoid [?] and V be a set (where the variable z stands) and $\mathcal{H} \subset C^V$, an algebra of fonctions. Every series $S \in \mathcal{H}\langle\langle \mathcal{M}\rangle\rangle$ can be written

$$S := \sum_{m \in \mathcal{M}} \langle S | m \rangle m \tag{17}$$

(as the family $(\langle S|m\rangle m)_{m\in\mathcal{M}}$ is summable). Thus, one can consider the series of $\mathcal{H}\langle\langle\mathcal{M}\rangle\rangle$ as functions on V (with values in $\mathbb{C}\langle\langle\mathcal{M}\rangle\rangle$) and specialize them by

$$S(z_0) := \sum_{m \in \mathcal{M}} \left(\langle S | m \rangle \right) \Big|_{z=z_0} m .$$
(18)

Moreover, if d is a derivation in \mathcal{H} , its extension to $\mathcal{H}\langle\langle \mathcal{M}\rangle\rangle$ "coefficient by coefficient" given as

$$\mathbf{d}(S) := \sum_{m \in \mathcal{M}} d(\langle S | m \rangle) m \tag{19}$$

is a derivation of $\mathcal{H}\langle\langle \mathcal{M}\rangle\rangle$. Let us show, on an example, how the proof of theorem **à** faire ?? below works on an example. The data are

- 1. $X = \{x_0, x_1\}$
- 2. V is a connected and simply connected subset of \mathbb{C}
- 3. $\mathcal{H} = C^{\omega}(V, \mathbb{C})$ which does not contain $\{0, 1\}$, eendowed with the derivation $\frac{d}{dz}$
- 4. $M = \frac{x_0}{z} + \frac{x_1}{1-z}$
- 5. **Statement** : If S is any solution of

$$\mathbf{d}(S) = MS \; ; \; \langle S|1 \rangle = 1 \tag{20}$$

then the functions $(\langle S|w\rangle)_{w\in X^*}$ are linearly independent over the field of rational functions i.e. if

$$f_i = \frac{p_i}{q_i}, \ i = 1 \cdots N \ ; \ p_i, q_i \in \mathbb{C}[z]$$

$$(21)$$

and $w_i \in X^*$ are such that

$$\sum_{i=1}^{N} f_i(z) \langle S | w_i \rangle = 0$$
(22)

on some open (non void) set (which does not contain the opes of the f_i) then

$$(\forall i \in [1 \cdots N])(f_i \equiv 0) . \tag{23}$$

6. An example for the recursion Order X by $x_0 < x_1$ and use \prec_{glex} , the graded lexicographic ordering on X^{*}. For each non-trivial relation (REL) (if there are such)

$$\sum_{i=1}^{N} f_i(z) \langle S | w_i \rangle = 0 \tag{24}$$

we consider the leading monomial $lead(REL) = \sup\{w_i | f_i \neq 0\}$. If there were nontrivial relatons, we could take one with the least possible leading monomial and the relation itself.

Assumption 1 Suppose that the set of its monomials be $\{x_0, x_1, x_1x_0, x_0^2x_1\}$ with $lead(REL) = x_0^2x_1$. One has

$$f_{x_0}(z)\langle S|x_0\rangle + f_{x_1}(z)\langle S|x_1\rangle + f_{x_1x_0}(z)\langle S|x_1x_0\rangle + f_{x_0^2x_1}(z)\langle S|x_0^2x_1\rangle = 0.$$
(25)

which is defined on U intersection of the domains $U_0 = dom(f_{w_i})$. At the cost of restricting the relation to $U_1 = U_0 \setminus \mathcal{O}_{f_{x_0^2 x_1}}$ one has also

$$g_{x_0}(z)\langle S|x_0\rangle + g_{x_1}(z)\langle S|x_1\rangle + g_{x_1x_0}(z)\langle S|x_1x_0\rangle + \langle S|x_0^2x_1\rangle = 0$$
(26)

with $g_i = \frac{f_i}{f_{x_0^2 x_1}}$. Differentiating (26), we get

$$g'_{x_0}(z)\langle S|x_0\rangle + g_{x_0}(z)\langle S'|x_0\rangle + g'_{x_1}(z)\langle S|x_1\rangle + g_{x_1}(z)\langle S'|x_1\rangle + g'_{x_1x_0}(z)\langle S|x_1x_0\rangle + g'_{x_1x_0}(z)\langle S'|x_1x_0\rangle + \langle S'|x_0^2x_1\rangle = 0.$$
(27)

As S' = MS, we have

$$\langle S'|x_0u\rangle = \langle MS|x_0u\rangle = \frac{1}{z}\langle S|u\rangle \text{ and}$$

$$\langle S'|x_1u\rangle = \langle MS|x_1u\rangle = \frac{1}{1-z}\langle S|u\rangle .$$
(28)

With this in hand (29) becomes

$$g'_{x_0}(z)\langle S|x_0\rangle + g_{x_0}(z)\frac{1}{z}\langle S|1\rangle + g'_{x_1}(z)\langle S|x_1\rangle + g_{x_1}(z)\frac{1}{1-z}\langle S|1\rangle + g'_{x_1x_0}(z)\langle S|x_1x_0\rangle + g_{x_1x_0}(z)\frac{1}{1-z}\langle S|x_0\rangle + \frac{1}{z}\langle S|x_0x_1\rangle = 0.$$
(29)

which is of rank strictly less than (25) and then should be trivial. A contradiction as $\frac{1}{z}$ is zero in no non-void open subset ; "Assumption 1" must be false and we are done.

3.3 Non commutative differential equations (abstract setting).

The ground field k is supposed commutative and of characteristic zero. We suppose given a commutative differential k-algebra (\mathcal{A}, d) that is a k-algebra (associative and commutative with unit) \mathcal{A} endowed with an element $d \in \mathfrak{Der}(\mathcal{A})$. We will suppose that the ring of constants ker(d) is exactly k.

An alphabet X being given, one can at once extend the derivation d to the algebra $\mathcal{A}\langle\langle X\rangle\rangle$, as in (15) by

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Theorem 3.1 Let (\mathcal{A}, d) be a k-commutative associative differential algebra with unit (ch(k) = 0) and \mathcal{C} be a differential subfield of \mathcal{A} (i.e. $d(\mathcal{C}) \subset \mathcal{C}$). We suppose that $S \in \mathcal{A}\langle\langle X \rangle\rangle$ is a solution of the differential equation

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The following condition are equivalent :

i) The family $(\langle S|w\rangle)_{w\in X^*}$ of coefficients of S is free over C.

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

$$d(f) = \sum_{x \in X} \alpha_x u_x \Longrightarrow (\forall x \in X) (\alpha_x = 0) .$$
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iv) The family $(u_x)_{x \in X}$ is free over k and

$$d(\mathcal{C}) \cap span_k\Big((u_x)_{x \in X}\Big) = \{0\} .$$
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and, then $\langle S|P \rangle$ must be a constant, say $\lambda \in k$. For $Q = P - \lambda . 1_{X^*}$, we have

$$supp(Q) \subset X \cup \{1_{X^*}\}$$
 and $\langle S|Q \rangle = \langle S|P \rangle - \lambda \langle S|1_{X^*} \rangle = \langle S|P \rangle - \lambda = 0$.

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Let \mathcal{K} be the kernel of $P \mapsto \langle S | P \rangle$ (a linear form $\mathcal{C} \langle X \rangle \to \mathcal{C}$) i.e.

$$\mathcal{K} = \{ P \in \mathcal{C}\langle X \rangle | \langle S | P \rangle = 0 \} .$$
(36)

If $\mathcal{K} = \{0\}$, we are done. Otherwise, let us adop the following strategy.

First, we order X by some well-ordering < ([3] III.2.1) and X^{*} by the graded lexicographic ordering \prec defined by

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it is easy to check that \prec is also a well-ordering relation. For each nonzero polynomial P, we note lead(P) its leading monomial i.e. the greatest element of its support supp(P) (for \prec).

Now, as $\mathcal{R} = \mathcal{K} - \{0\}$ is not empty, let w_0 be the minimum element of $lead(\mathcal{R})$ and choose a $P \in \mathcal{R}$ such that $lead(P) = w_0$. We write

$$P = fw_0 + \sum_{u \prec w_0} \langle P | u \rangle u \; ; \; f \in \mathcal{C} - \{0\} \; . \tag{38}$$

the polynomial $Q = \frac{1}{f}P$ is also in \mathcal{R} with the same leading monomial, but the leading coefficient is now 1 and Q reads

$$Q = w_0 + \sum_{u \prec w_0} \langle Q | u \rangle u .$$
(39)

Differentiating $\langle S|Q\rangle = 0$, one gets

$$0 = \langle \mathbf{d}(S) | Q \rangle + \langle S | \mathbf{d}(Q) \rangle = \langle MS | Q \rangle + \langle S | \mathbf{d}(Q) \rangle = \langle S | M^{\dagger}Q \rangle + \langle S | \mathbf{d}(Q) \rangle = \langle S | M^{\dagger}Q + \mathbf{d}(Q) \rangle$$
(40)

with

$$M^{\dagger}Q + \mathbf{d}(Q) = \sum_{x \in X} u_x(x^{\dagger}Q) + \sum_{u \prec w_0} d(\langle Q | u \rangle) u \in \mathcal{C}\langle X \rangle .$$
(41)

It is impossible that $M^{\dagger}Q + \mathbf{d}(Q) \in \mathcal{R}$ because it would be of leading monomial strictly less than w_0 , hence $M^{\dagger}Q + \mathbf{d}(Q) = 0$. This is equivalent to the recursion

$$d(\langle Q|u\rangle) = -\sum_{x \in X} u_x \langle Q|xu\rangle \; ; \; \text{for } x \in X \; , \; v \in X^*$$
(42)

From this last relation, we derive that $\langle Q|w\rangle \in k$ for every w of length deg(Q) and, because $\langle S|1\rangle = 1$, one must have deg(Q) > 0. Then, write $w_0 = x_0 v$ and compute the coefficient at v

$$d(\langle Q|v\rangle) = -\sum_{x\in X} u_x \langle Q|xv\rangle = \sum_{x\in X} \alpha_x u_x \tag{43}$$

with coefficients $\alpha_x = -\langle Q | xv \rangle \in k$ as $|xv| = \deg(Q)$ for all $x \in X$. Condition **PI** implies that all coefficients $\langle Q | xu \rangle$ are zero, in particular, as $\langle Q | x_0 u \rangle = 1$, we get a contradiction. This proves that $\mathcal{K} = \{0\}$.

4 Applications of the main theorem.

4.1 Independance of the polylogarithms.

Let V be a connected and simply connected analytic variety of dimension 1 (for example, the doubly cut plane $\mathbb{C} - (] - \infty, 0] \cup [1, +\infty[)$, or the universal covering of $\mathbb{C} - \{0, 1\}$), $\mathcal{A} = C^{\omega}(V; \mathbb{C})$ be the space of analytic fonctions on V endowed with the derivative $d = \frac{d}{dz}$. Let $X = \{x_0, x_1\}$ and X^* be the free monoid on X. It is locally finite [?] and we note $\mathcal{A}\langle\langle X\rangle\rangle$ its large algebra [4] (with coefficients in \mathcal{A}).

5 Réserve à ordonner

We will use three types of differential equations.

a) Left-sided equation

$$\frac{d}{dz}S(z) = M(z)S(z) \tag{44}$$

b) Right-sided equation

$$\frac{d}{dz}S(z) = S(z)M(z) \tag{45}$$

c) Two-sided equation

$$\frac{d}{dz}S(z) = M_1(z)S(z) + S(z)M_2(z)$$
(46)

with $M, M_i \in \mathcal{H}_{\geq 1}\langle\langle \mathcal{M} \rangle\rangle$. One first give the resolution of equations of type (46) as their properties specialize, with $M_2 = 0$ (resp. $M_1 = 0$) to the type (44) (resp. (45)).

Theorem 5.1 With the preceding assumptions. i) Equation (46) has solutions all of the form

$$S = (H_{z_0}^z)^* S_0 \tag{47}$$

where $H_{z_0}^z$ is the operator

$$G \mapsto \int_{z_0}^{z} \left(M_1(s)G(s) + G(s)M_2(s) \right) ds \tag{48}$$

and $S_0 = S(z_0)$ is a constant series.

ii) Two solutions which coincide at a point do coincide everywhere.

iii) Let Δ be a closable comultiplication with constant coefficients and suppose that M_1, M_2 in (46) are primitive elements for Δ i.e.

$$\Delta(M_i) = M_i \otimes 1 + 1 \otimes M_i \; ; \; i = 1, 2 \; .$$

Then if S, a solution of (46), is group-like at a point of V, it is group-like everywhere in V.

iv) The constant term of S is contant on V (and is that of S_0), in particular, if a solution is invertible at a point, it is so everywhere (these solutions will be called regular).

v) Let S be a regular solution of an equation of type (44) with primitive multiplier. Let \mathcal{F} be a filter on V (neighbourhoods of 0, of 1, of infinity etc.) and one supposes that S is asymptotically equivalent to G (w.r.t. \mathcal{F} i.e. $\lim_{\mathcal{F}} (G^{-1}S) = 1$). Then S is group-like.

5.0.1 Proof of theorem (5.1)

i) The integrator $H = H_{z_0}^z \in \text{End}(\mathcal{H}\langle\langle \mathcal{M} \rangle\rangle)$ satisfies

$$H^n(\mathcal{H}\langle\langle \mathcal{M}\rangle\rangle) \subset \mathcal{H}_{\geq n}\langle\langle \mathcal{M}\rangle\rangle$$

for all $n \in \mathbb{N}$. This implies that $(H^n)_{n\geq 0}$ is summable for the \mathfrak{M} -adic topology of $\operatorname{End}^{filtr}(\mathcal{H}_{\geq 1}\langle\langle \mathcal{M} \rangle\rangle)$ given by the ideal \mathfrak{M} of operators ϕ such that $\phi(\mathcal{H}\langle\langle \mathcal{M} \rangle\rangle) \subset \mathcal{H}_{\geq 1}\langle\langle \mathcal{M} \rangle\rangle$. Let $H^* = \sum_{n\geq 0} H^n$ be its sum. For S_0 a constant series, one has

$$\frac{d}{dz}(H^*[S_0]) = \frac{d}{dz}(I + HH^*)[S_0] = \frac{d}{dz}(S_0) + \frac{d}{dz}(HH^*)[S_0] = M_1H^*[S_0] + H^*[S_0]M_2$$
(49)

Conversely, if S is a solution of (44), then $S_0 = (I - H)[S]$ is a constant series as

$$\frac{d}{dz}(S_0) = \frac{d}{dz}(I - H)[S] = \frac{d}{dz}S - \frac{d}{dz}(H)[S] = M_1S + SM_2 - (M_1S + SM_2) = 0$$

Moreover $S = (I - H)^{-1}[S_0] = H^*[S_0]$ and then $S_0 = S(\alpha)$.

ii) If two solutions S_1, S_2 coincide at $z_1 \in V$, one can construct the operator H with formula (48) and $\alpha = z_1$. One has then $S_1 = H^*(S_1(z_1)) = H^*(S_2(z_1)) = S_2$.

iii) A comultiplication with constant coefficients permute with the derivation operator hence, if S is a solution of (46), one has

$$\frac{d}{dz}(\Delta(S)) = \Delta(\frac{d}{dz}(S)) = \Delta(M_1S + SM_2) = \Delta(M_1)\Delta(S) + \Delta(S)\Delta(M_2)$$
(50)

this proves that $\Delta(S)$ satisfies a two sided differential equation. On the other hand, $S \otimes S$ satisfies

$$\frac{d}{dz}(S \otimes S) = \frac{d}{dz}(S) \otimes S + S \otimes \frac{d}{dz}(S) = (M_1S + SM_2) \otimes S + S \otimes (M_1S + SM_2) = (M_1 \otimes 1 + 1 \otimes M_1)(S \otimes S) + (S \otimes S)(M_1 \otimes 1 + 1 \otimes M_1)$$
(51)

which proves that, if M_1 and M_2 are primitive, $\Delta(S)$ and $S \otimes S$ satisfy the same differential equation. By virtue of (ii), if S is group-like at a point, it is so everywhere. In particular (and this will be used in (v)), if S is an invertible solution of an equation of type (46), with M_1 and M_2 primitive, then, for $z_0 \in V$, $S(z)S(z_0)^{-1}$ is group-like.

iv) Indeed

$$\langle S|1_{X^*} \rangle = \langle H^*[S_0]|1_{X^*} \rangle = \langle (I + HH^*)[S_0]|1_{X^*} \rangle = \langle S_0|1_{X^*} \rangle + \langle HH^*[S_0]|1_{X^*} \rangle = \langle S_0|1_{X^*} \rangle .$$
(52)

v) For $z_0 \in V$, one defines

$$R(z, z_0) = S(z)S(z_0)^{-1}G(z_0)G(z)^{-1} = S(z)\Big(G(z_0)^{-1}S(z_0)\Big)^{-1}G(z)^{-1}.$$

 $R = R(z, z_0)$ is the product of two group-like series $(S(z)S(z_0)^{-1} \text{ and } G(z_0)G(z)^{-1})$. Thus, z being fixed, one has

$$\begin{pmatrix}
S(z) \otimes S(z) \\
\left(G(z)^{-1} \otimes G(z)^{-1} \\
\lim_{z_0:\mathcal{F}} R(z, z_0) \otimes R(z, z_0) \\
= \lim_{z_0:\mathcal{F}} \Delta(R(z, z_0)) \\
\Delta(\lim_{z_0:\mathcal{F}} (R(z, z_0)) \\
= \Delta(S(z)) \\
\left(G(z)^{-1} \otimes G(z)^{-1}\right) \\
\end{bmatrix} (53)$$

and, finally $\Delta(S) = S \otimes S$.

Remark 5.2 The proof of the theorem provides an integrator

$$H(G) = \sum_{w \in \mathcal{M}} \left(\sum_{uv=w} \int_{z_0}^{z} \left(\langle M_1 | u \rangle(s) \langle G | v \rangle(s) + \langle G | u \rangle(s) \langle M_2 | v \rangle(s) \right) ds \right) u$$

but any similar operator H such that $\frac{d}{dz}(H(G)) = M_1G + GM_2$ would do. In particular, one can construct operators with varied lower integration bounds. For example, the operator

$$H(G) = \sum_{w \in \mathcal{M}} \left(\sum_{uv=w} \left(\int_{a(u)}^{z} \langle M_1 | u \rangle(s) \langle G | v \rangle(s) + \int_{b(v)}^{z} \langle G | u \rangle(s) \langle M_2 | v \rangle(s) \right) ds \right) w$$
(54)

is fairly admissible. We will see in Paragraph (6.2) an application of such a principle.

6 Coordinates of group-like elements.

6.1 Through the looking glass: passing from right to left.

Let $S \in \mathcal{H}\langle\langle X \rangle\rangle$, we call $\mathcal{F}(S)$ the \mathbb{C} -vector space generated by the coefficients of S, one has

$$\mathcal{F}(S) = \{ \langle S | P \rangle \}_{P \in \mathbb{C}\langle X \rangle} .$$
(55)

We will use the following increasing filtrations

$$\mathcal{F}_{\leq\alpha}(S) = \{\langle S|P \rangle\}_{P \in \mathbb{C}_{\leq\alpha}\langle X \rangle} .$$
(56)

or

$$\mathcal{F}_{\leq n}(S) = \{ \langle S | P \rangle \}_{P \in \mathbb{C}_{\leq n} \langle X \rangle} .$$
(57)

Proposition 6.1 We have the following properties :

i) If $T \in \mathbb{C}\langle\langle X \rangle\rangle$ then $\mathcal{F}(ST) \subset \mathcal{F}(S)$ and one has equality if T is invertible. ii) If S is group-like, then $\mathcal{F}(S)$ is a unital sub-algebra of \mathcal{H} , which is filtered w.r.t. (56) and (57) i.e.

$$\mathcal{F}_{\leq\alpha}(S)\mathcal{F}_{\leq\beta}(S) \subset \mathcal{F}_{\leq\alpha+\beta}(S) \tag{58}$$

Proof — (i) The space $\mathcal{F}(ST)$ is spanned by the

$$\langle ST|w\rangle = \sum_{uv=w} \langle S|u\rangle \langle T|v\rangle \in \mathcal{F}(S)$$

if T is invertible one has $\mathcal{F}(S) = \mathcal{F}(STT^{-1}) \subset \mathcal{F}(ST)$ which proves the equality. ii) If S is group-like, one has

$$\langle S|u\rangle\langle S|v\rangle = \langle S\otimes S|u\otimes v\rangle = \langle \Delta(S)|u\otimes v\rangle = \langle S|u\sqcup v\rangle$$
(59)

In the case when all functions $\langle S|w\rangle$ are \mathbb{C} -linearly independant, one has a correspondence between the Differential Galois group of a differential equation of type (44) (acting on the right) and the group of automorphisms of $\mathcal{F}(S)$ compatible with the preceding filtration (they turn out to be unipotent).

Proposition 6.2 Let S be a group-like series. The following conditions are equivalent: i) For every $x \in X$, $ker_{\mathbb{C}}(S) \subset ker_{\mathbb{C}}(Sx)$. ii) For every $x \in X$, there is a derivation $\delta_x \in \mathfrak{Der}(\mathcal{F}(S))$ such that

$$\delta_x(S) = Sx \tag{60}$$

iii) For every $x \in X$, there is a one-parameter group of automorphisms $\phi_x^t \in Aut(\mathcal{F}(S))$; $t \in \mathbb{R}$ such that

$$\phi_x^t(S) = Se^{tx} \tag{61}$$

iv) For every $C \in \operatorname{Lie}_C(\langle X \rangle)$, there is $\delta \in \mathfrak{Der}(\mathcal{F}(S))$ such that

$$\delta(S) = SC \tag{62}$$

v) For every $C \in \operatorname{Lie}_C(\langle X \rangle)$, there is $\phi \in Aut(\mathcal{F}(S))$ such that

$$\phi(S) = Se^C \tag{63}$$

vi) The functions $(\langle S|w\rangle)_{w\in X^*}$ are \mathbb{C} -linearly independent.

Proof $(i) \implies ii$) From the inclusion, we derive that, for all $x \in X$ there exists a \mathbb{C} -linear mapping $\phi \in \operatorname{End}(\mathcal{F}(S))$ such that for all $w \in \mathcal{M}$, $\phi(\langle S | w \rangle) = \langle S x | w \rangle$. It must be a derivation of $\mathcal{F}(S)$ as

$$\begin{aligned} \phi(\langle S|u\rangle\langle S|v\rangle) &= \phi(\langle S|u\sqcup v\rangle) = \langle Sx|u\sqcup v\rangle = \langle S|(u\sqcup v)x^{-1}\rangle = \\ \langle S|(ux^{-1}\sqcup v) + (u\sqcup vx^{-1})\rangle &= \langle S|(ux^{-1}\sqcup v)\rangle\langle S|(u\sqcup vx^{-1})\rangle = \\ \langle Sx|u\rangle\langle S|v\rangle + \langle S|u\rangle\langle Sx|v\rangle = \phi(\langle S|u\rangle)\langle S|v\rangle + \langle S|u\rangle\phi(\langle S|v\rangle) \end{aligned} \tag{64}$$

from the fact that $(\langle S|w\rangle)_{w\in X^*}$ spans $\mathcal{F}(S)$.

 $ii) \Longrightarrow iv)$ As $(\langle S|w \rangle)_{w \in X^*}$ spans $\mathcal{F}(S)$, the derivation ϕ is uniquely defined. Let us note it δ_x and notice that, doing so, we have constructed a mapping $\Phi : X \to \mathfrak{Der}(\mathcal{F}(S))$ (which is Lie algebra. Therefore, there is a unique extension of this mapping as a morphism $\operatorname{Lie}_{\mathbb{C}}\langle X \rangle \to \mathfrak{Der}(\mathcal{F}(S))$. This correspondence, which we will note $P \to \delta(P)$ is (uniquely) recursively defined by

$$\delta(x) = \delta_x \; ; \; \delta([P,Q]) = [\delta(P), \delta(Q)] \; . \tag{65}$$

For $C = \sum_{n\geq 0} C_n \in \operatorname{Lie}_{\mathbb{C}}\langle\langle X \rangle\rangle$ with $C_n \in \operatorname{Lie}_{\mathbb{C}}\langle X \rangle_n$, we remark that the sequence $\langle S \sum_{0\leq n\leq N} C_n | w \rangle$ is stable (for large N). Set $\delta_{\leq N} := \delta(\sum_{0\leq n\leq N} C_n)$. We see that $\delta_{\leq N}$ is stable (for large N) on every \mathcal{F}_{α} and we note $\delta(C)$ its limit. It is clear that this limit is a derivation and that it corresponds to C.

 $iv) \implies v$ For every $C = \sum_{n\geq 0} C_n \in \text{Lie}_{\mathbb{C}}\langle\langle X \rangle\rangle$, the exponential e^C defines a mapping $\phi \in \text{End}(\mathcal{F}(S))$ as indeed $e^{\delta \leq N}$ is stationary. It is easily checked that this mapping is an automorphism of algebra of $\mathcal{F}(S)$.

 $v \implies iii$) For $C_i \in \text{Lie}_{\mathbb{C}}\langle\langle X \rangle\rangle$; i = 1, 2 which commute we have

$$Se^{C_1}e^{C_2} = \phi_{C_1}(S)e^{C_2} = \phi_{C_1}(Se^{C_2}) = \phi_{C_1}\phi_{C_2}(S)$$
(66)

this proves the existence, for a $C \in \text{Lie}_{\mathbb{C}}\langle\langle X \rangle\rangle$ of a one-parameter (rational) group ϕ_C^t in $\text{Aut}(\mathcal{F}(S))$ such that $Se^{tC} = \phi_C^t(S)$. This one-parameter (rational) group can be extended to \mathbb{R} as continuity is easily checked by taking the scalar products $\langle \phi_C^t(S) | w \rangle = \langle Se^{tC} | w \rangle$ and it suffices to specialize the result to C = x. $iii) \Longrightarrow ii$) By stationary limits one has

$$\langle Sx|w\rangle = \lim_{t \to 0} \frac{1}{t} (\langle Se^{tx}|w\rangle - \langle S|w\rangle) = \lim_{t \to 0} \frac{1}{t} (\langle \phi_x^t(S)|w\rangle - \langle S|w\rangle)$$
(67)

 $v \implies i$) Let $x \in X, t \in \mathbb{R}$, we take C = tx and $\phi_t \in Aut(\mathcal{F}(S))$ s.t. $\phi_t(S) = Se^{tx}$. It there is $P \in \mathbb{C}\langle X \rangle$ such that $\langle S|P \rangle = 0$ one has

$$0 = \langle S|P \rangle = \phi_t(\langle S|P \rangle) = \langle \phi_t(S)|P \rangle = \langle Se^{tx}|P \rangle = \sum_{n=0}^{\deg(P)} \frac{t^n}{n!} \langle Sx^n|P \rangle$$
(68)

and then, for all $z \in V$, the polynomial

$$\sum_{n=0}^{\deg(P)} \frac{t^n}{n!} \langle S(z)x^n | P \rangle \tag{69}$$

is identically zero over \mathbb{R} hence so are all of its coefficients in particular $\langle S(z)x|P\rangle$ for all $z \in V$. This proves the claim.

 $i) \implies vi)$ Let $P \in ker_{\mathbb{C}}(S)$ if $P \neq 0$ take it of minimal degree with this property. For all $x \in X$, one has $P \in ker_{\mathbb{C}}(Sx)$ which means $\langle Sx|P \rangle = 0$ and then $Px^{\dagger} = 0$ as $\deg(Px^{\dagger}) = \deg(P) - 1$. The reconstruction lemma implies that

$$P = \langle P|1 \rangle + \sum_{x \in X} (Px^{\dagger})x = \langle P|1 \rangle$$
(70)

Then, one has $0 = \langle S|P \rangle = \langle S|1 \rangle \langle P|1 \rangle = \langle P|1 \rangle$ which shows that $ker_{\mathbb{C}}(S) = \{0\}$. This is equivalent to the statement (vi). $vi) \Longrightarrow i$) Is obvious as $ker_{\mathbb{C}}(S) = \{0\}$.

It is possible to enlarge somehow the range of proposition (6.1) to coefficients that are analytic functions $f: dom(f) \to \mathbb{C}$.

Definition 6.3 We call here differential field of germs w.r.t. a filter basis \mathbb{B} of open connected subsets of V, a map C defined on \mathbb{B} such that for every $U \in \mathbb{B}$, C[U] is a subring of $C^{\omega}(U, \mathbb{C})$ and

1. C is compatible with restrictions i.e. if $U, V \in \mathbb{B}$ and $V \subset U$, one has

$$res_{VU}(\mathcal{C}[U]) \subset \mathcal{C}[V]$$

2. if $f \in \mathcal{C}[U] \setminus \{0\}$ then there exists $V \in \mathbb{B}$ s.t. $V \subset U - \mathcal{O}_f$ and f^{-1} (defined on V) is in $\mathcal{C}[V]$.

For any $U \in \mathbb{B}$, we note $\mathcal{C}[U]$ the ring of functions in \mathcal{C} defined on U and restricted to this set.

There are important cases when the conditions (6.1) are satisfied as shows the following theorem.

Theorem 6.4 Let V be a simply connected non-void open subset of $\mathbb{C} - \{a_0, \dots, a_n\}$ $(\{a_0, \dots, a_n\} \text{ are distinct points}), M = \sum_{i=0}^n \frac{\lambda_i x_i}{z - a_i}$ be a multiplier on $X = \{x_0, \dots, x_n\}$ with all $\lambda_i \neq 0$ and S be any regular solution of

$$\frac{d}{dz}S = MS . (71)$$

Then, let C be a differential field of functions defined on V which do not contain linear combinations of logarithms on any domain but which contains z and the constants (as, for example the rational functions).

If U is a non-void domain of C and $P \in C[U]\langle X \rangle$, one has

$$\langle S|P\rangle = 0 \Longrightarrow P = 0 \tag{72}$$

Proof — Let $U \in \mathbb{B}$. For every non-zero $Q \in \mathcal{C}[U]\langle X \rangle$, we note lead(Q) the greatest word in the support of Q for the graded lexicographic ordering \prec (we have endowed X with any linear ordering) and call Q monic if the leading coefficient $\langle Q|lead(Q) \rangle$ is 1. A monic polynomial then reads

$$Q = w + \sum_{u \prec w} \langle Q | u \rangle u .$$
⁽⁷³⁾

Suppose now that it is possible to find U and $P \in \mathcal{C}[U]\langle X \rangle$ (not necessarily monic) such that $\langle S|P \rangle = 0$, we choose P with lead(P) minimal for \prec .

Then

$$P = f(z)w + \sum_{u \prec w} \langle P|u \rangle u \tag{74}$$

with $f \neq 0$. Thus $U_1 = U \setminus \mathcal{O}_f \in \mathbb{B}$ and $Q = \frac{1}{f(z)}P \in \mathcal{C}[U_1]\langle X \rangle$ is monic and satisfies

$$\langle S|Q\rangle = 0. \tag{75}$$

Differentiating eq. (75), we get

$$0 = \langle S'|Q\rangle + \langle S|Q'\rangle = \langle MS|Q\rangle + \langle S|Q'\rangle = \langle S|Q' + M^{\dagger}Q\rangle .$$
(76)

Remark that one has

$$Q' + M^{\dagger}Q \in \mathcal{C}[U_1]\langle X \rangle \tag{77}$$

If $Q' + M^{\dagger}Q \neq 0$, one has $lead(Q' + M^{\dagger}Q) \prec lead(Q)$ and this is not possible because of the minimality hypothesis of lead(Q) = lead(P). Hence, one must have $R = Q' + M^{\dagger}Q = 0$. With |w| = n, write now

$$Q = Q_n + \sum_{|u| < n} \langle Q|u \rangle u .$$
(78)

where $Q_n = \sum_{|u|=n} \langle Q|u \rangle u$ is the dominant homogeneous component of Q. For every |u| = n we have

$$(\langle Q|u\rangle)' = -\langle M^{\dagger}Q|u\rangle = -\langle Q|Mu\rangle = 0$$
(79)

thus all the coefficients of Q_n are constant.

If n = 0, $Q \neq 0$ is constant which is impossible by eq. (75) and because S is regular. If n > 0, for any word |v| = n - 1, we have

$$(\langle Q|v\rangle)' = -\langle M^{\dagger}Q|v\rangle = -\langle Q|Mv\rangle = -\sum_{i=0}^{n} \frac{\lambda_{i}}{z - a_{i}} \langle Q|x_{i}v\rangle = -\sum_{i=0}^{n} \frac{\lambda_{i}}{z - a_{i}} \langle Q_{n}|x_{i}v\rangle \quad (80)$$

Because all $x_i v$ are of length n.

Then

$$\langle Q|v\rangle = -\sum_{i=0}^{n} \langle Q_n | x_i v \rangle \int_{\alpha}^{z} \frac{\lambda_i}{s - a_i} ds + const$$
(81)

But all the functions $\int_{\alpha}^{z} \frac{\lambda_{i}}{s-a_{i}} ds$ are linearly independent over \mathbb{C} and not all the scalars $\langle Q_{n} | x_{i} v \rangle$ are zero (write $w = x_{k} v$ and choose v such). This contradicts the fact that $Q \in \mathcal{C}[U_{1}]\langle X \rangle$ as \mathcal{C} does contain no linear combination of logarithms. \Box

Remark 6.5 i) If a series satisfies the equivalent conditions of the theorem (6.2), then every Se^{C} so does.

ii) Series as the one of polylogarithms and all the exponential solutions of equation

$$\frac{d}{dz}(S) = \left(\frac{x_0}{z} + \frac{x_1}{1-z}\right)S$$
(82)

satisfy conditions of the theorem (6.2) as shows theorem (6.4).

iii) One could ask oneself what happens when these conditions are not satisfied. In fact the set of Lie series $C \in \text{Lie}_{\mathbb{C}}\langle\langle X \rangle\rangle$ such that it exists a $\phi \in \text{End}(\mathcal{F}(S))$ (then a derivation) s.t. $SC = \phi(S)$ is a closed Lie subalgebra of $\text{Lie}_{\mathbb{C}}\langle\langle X \rangle\rangle$ which we will note Lie_S. For example

- for $X = \{x_0, x_1\}$ and $S = e^{zx_0}$ one has $x_0 \in Lie_S$; $x_1 \notin Lie_S$
- for $X = \{x_0, x_1\}$ and $S = e^{z(x_0+x_1)}$, one has $x_0, x_1 \notin Lie_S$ but $(x_0 + x_1) \in Lie_S$.

6.2 Polylogarithms and related functions

Here X is still the finite alphabet $\{x_0, x_1\}$ equipped with the order $x_0 < x_1$ and let C be the ring $\mathbb{C}[z, z^{-1}, (1-z)^{-1}]$.

The iterated integral over ω_0, ω_1 associated to $w = x_{i_1} \cdots x_{i_k}$ over X and along the integration path $z_0 \rightsquigarrow z$ is the following multiple integral defined by

$$\int_{z_0 \rightsquigarrow z} \omega_{i_1} \cdots \omega_{i_k} = \int_{z_0}^z \omega_{i_1}(t_1) \int_{z_0}^{t_1} \omega_{i_2}(t_2) \dots \int_{z_0}^{t_{r-2}} \omega_{i_r}(t_{r-1}) \int_{z_0}^{t_{r-1}} \omega_{i_r}(t_r), \quad (83)$$

where $t_1 \cdots t_{r-1}$ is a subdivision of the path $z_0 \rightsquigarrow z$. In a shortened notation, we denote this integral by $\alpha_{z_0}^z(w)$ and $\alpha_{z_0}^z(1_{X^*}) = 1$. One can check that the polylogarithm $\operatorname{Li}_{s_1,\ldots,s_r}$ is also the value of the iterated integral over ω_0, ω_1 and along the integration path $0 \rightsquigarrow z$ [?, ?]:

$$\operatorname{Li}_{w}(z) = \alpha_{0}^{z} (x_{0}^{s_{1}-1} x_{1} \dots x_{0}^{s_{r}-1} x_{1}).$$
(84)

The definition of polylogarithms is extended over the words $w \in X^*$ by putting $\operatorname{Li}_{x_0}(z) := \log z$. The $\{\operatorname{Li}_w\}_{w \in X^*}$ are \mathcal{C} -linearly independent [?, ?]. In order to, define $L = \sum_{w \in X^*} \operatorname{Li}_w w$, one also can use an integrator with variable lower integration bounds as one described by (54) with $M_2 = 0$, a(u) = 1 for $u \in x_0^*$ and a(u) = 0 for $u \in X^* x_1 X^*$.

Indeed, L is group-like but, to show this one cannot use Thm 5.1 (iii) because the lower bounds of the integrals are different. So one first shows that

$$\lim_{z \to 0} \exp(-x_0 \log z) \mathcal{L}(z) = \lim_{z \to 0} \mathcal{L}(z) \exp(-x_0 \log z) = 1$$
(85)

¹Here, 1_{X^*} stands for the empty word over X.

which can be done as follows. One first remarks that, in case w contains at least ons x_1 (i.e. $|w|_{x_1} \ge 1$) and for every k

$$\lim_{z \to 0} \log(z)^k \langle \mathbf{L}(\mathbf{z}) | w \rangle = 0 \tag{86}$$

then, setting $L^+(z) = \sum_{|w|_{x_1} \ge 1} \langle L(z) | w \rangle w$, one has

$$\lim_{z \to 0} \exp(-x_0 \log z) \mathcal{L}^+(z) = \mathcal{L}^+(z) \exp(-x_0 \log z) = 0$$
(87)

and as

$$L(z) = L^{+}(z) + \sum_{w \in (x_{0})^{*}} \langle L(z) | w \rangle w = L^{+}(z) + \exp(x_{0} \log z)$$
(88)

the result follows.

The following functions

$$\forall w \in X^*, \quad P_w(z) = (1-z)^{-1} \text{Li}_w(z),$$
(89)

are also C-linearly independent, as C is an integral domain, by the following lemma easy to check

Lemma 6.6 Let \mathcal{A} be an integral domain and M an \mathcal{A} -module. If $(x_i)_{i \in I}$ is a linearly independent family and $b \neq 0$ in \mathcal{A} , then $(bx_i)_{i \in I}$ is linearly independent.

Since, for any $w \in Y^*$, P_w is the ordinary generating function of the sequence $\{\mathcal{H}_w(N)\}_{N\geq 0}$:

$$P_w(z) = \sum_{N \ge 0} \mathcal{H}_w(N) \ z^N \tag{90}$$

then, as a consequence of the classical isomorphism between convergent Taylor series and their associated sums, the harmonic sums $\{\mathcal{H}_w\}_{w\in Y^*}$ are \mathbb{C} -linearly independent. Firstly, ker P = $\{0\}$ and ker $\mathcal{H} = \{0\}$, and secondly, P is a morphism transporting the stuffle to the Hadamard product :

$$P_u(z) \odot P_v(z) = \sum_{N \ge 0} \mathcal{H}_u(N) \mathcal{H}_v(N) z^N = \sum_{N \ge 0} \mathcal{H}_{u \sqcup v}(N) z^N = P_{u \sqcup v}(z).$$
(91)

7 Conclusion

To sum up what has been done in this paper? we can state that the deformed algebra $\mathbf{LDIAG}(q_c, q_s)$, which originates from a special quantum field theory [?], is free and its law can be constructed from very general procedures: it is a shifted twisted law. Before shifting, one can observe that the law is, in fact, dual to a comultiplication on a free algebra. This comultiplication is a perturbation, with q_s (the superposition parameter) of the shuffle comultiplication on this free algebra. The parameter q_s is obtained by addition of a perturbating factor which is just dual to a (diagonally) deformed law of a semigroup whereas the crossing parameter q_c is obtained by extending to the tensor structure (i.e. to words) a colour factor of an algebra.

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