# Combinatorial Dyson-Schwinger equations and systems II

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Let I be a set. Rooted trees decorated by I:

$$\mathfrak{t}_a, a \in I;$$
  $\mathfrak{t}_a^b, (a, b) \in I^2;$   ${}^b \mathbb{V}_a^c = {}^c \mathbb{V}_a^b, \mathfrak{t}_a^c, (a, b, c) \in I^3;$ 

$${}^{b}\mathring{\mathbb{V}}_{a}^{c} = {}^{b}\mathring{\mathbb{V}}_{a}^{c} = \ldots = {}^{d}\mathring{\mathbb{V}}_{a}^{b}, {}^{c}\mathring{\mathbb{V}}_{a}^{d} = {}^{d}\mathring{\mathbb{V}}_{a}^{c}, {}^{c}\mathring{\mathbb{V}}_{a}^{d} = {}^{d}\mathring{\mathbb{V}}_{a}^{c}, {}^{c}\mathring{\mathbb{V}}_{a}^{d} = {}^{d}\mathring{\mathbb{V}}_{a}^{c}, {}^{c}\mathring{\mathbb{V}}_{a}^{d}, (a, b, c, d) \in I^{4}.$$

Coproduct:

$$\begin{array}{lll} \Delta(\overset{a\dagger}{b}\overset{c}{V_d}{}^c) & = & \overset{a\dagger}{b}\overset{c}{V_d}{}^c \otimes 1 + 1 \otimes \overset{a\dagger}{b}\overset{c}{V_d}{}^c + 1_b^a \otimes 1_d^c + ._a \otimes {}^b\overset{c}{V_d}{}^c \\ & +._c \otimes \overset{\dagger}{I}^a_b + 1_b^a._c \otimes ._d + ._a._c \otimes 1_d^b. \end{array}$$

# Dyson-Schwinger system from QED:

$$\begin{array}{ccc}
\bullet & = & \sum_{\gamma} B_{\gamma} \left( \frac{(1 + \sim \bigcirc )^{1+2|\gamma|}}{(1 - \sim \bigcirc )^{2|\gamma|} (1 - \sim \bigcirc )^{|\gamma|}} \right), \\
\bullet & = & B & \left( \frac{(1 + \sim \bigcirc )^{2}}{(1 - \sim \bigcirc )^{2}} \right), \\
\bullet & = & B & \left( \frac{(1 + \sim \bigcirc )^{2}}{(1 - \sim \bigcirc ) (1 - \sim \bigcirc )} \right).
\end{array}$$

# Dyson-Schwinger system from QED:

$$\begin{array}{ccc}
 & = & \sum_{n=1}^{\infty} \left( \sum_{|\gamma|=n} B_{\gamma} \right) \left( \frac{(1+\sim)^{1+2n}}{(1-\sim)^{2n}(1-\sim)^n} \right), \\
 & \sim & = & B & \left( \frac{(1+\sim)^2}{(1-\sim)^2} \right), \\
 & \sim & = & B & \left( \frac{(1+\sim)^2}{(1-\sim)^2} \right).
\end{array}$$

## Dyson-Schwinger system from QED truncated at order 1:

$$= B \left( \frac{(1 + \sim 1)^3}{(1 - \sim 1)^2 (1 - \sim 1)} \right),$$

$$= B \left( \frac{(1 + \sim 1)^2}{(1 - \sim 1)^2} \right),$$

$$= B \left( \frac{(1 + \sim 1)^2}{(1 - \sim 1)^2} \right),$$

$$= B \left( \frac{(1 + \sim 1)^2}{(1 - \sim 1)^2} \right)$$

## Lifting to decorated trees:

$$X_1 = B_1 \left( \frac{(1 + X_1)^3}{(1 - X_3)^2 (1 - X_2)} \right),$$

$$X_2 = B_2 \left( \frac{(1 + X_1)^2}{(1 - X_3)^2} \right),$$

$$X_3 = B_3 \left( \frac{(1 + X_1)^2}{(1 - X_2)(1 - X_3)} \right).$$

$$X_{1} = .._{1} + 311 + 11 + 211 + 211$$

$$+ 911 + 311 + 611 + 2$$

$$\begin{array}{rcl} X_2 & = & {}_{^{2}} + 2 \, \mathbf{1}_{^{2}}^{_{1}} + \mathbf{1}_{^{2}}^{_{3}} \\ & & + 6 \, \dot{\mathbf{1}}_{^{2}}^{_{1}} + 2 \, \dot{\mathbf{1}}_{^{2}}^{_{1}} + 4 \, \dot{\mathbf{1}}_{^{2}}^{_{3}} + 4 \, \dot{\mathbf{1}}_{^{2}}^{_{3}} + 2 \, \dot{\mathbf{1}}_{^{2}}^{_{3}} + 2 \, \dot{\mathbf{1}}_{^{2}}^{_{3}} \\ & & + {}^{^{1}} V_{_{2}}^{^{1}} + 4 \, {}^{^{1}} V_{_{2}}^{^{3}} + 3 \, {}^{3} V_{_{2}}^{^{3}} + \dots \end{array}$$

$$X_{3} = ._{3} + 2 i_{3}^{1} + i_{3}^{2} + i_{3}^{3} + 6 i_{3}^{1} + 2 i_{3}^{1} + 4 i_{3}^{1} + 2 i_{3}^{1} + 2 i_{3}^{2} + 2 i_{3}^{3} + 2$$

## Definition

• Let  $f_1, \ldots, f_n \in \mathbb{C}[[h_1, \ldots, h_n]] - \mathbb{C}$ . The combinatorial Dyson-Schwinger systems attached to  $f = (f_1, \ldots, f_n)$  is:

$$(S): \left\{ \begin{array}{rcl} X_1 & = & B_1^+(f_1(X_1,\ldots,X_n)) \\ & \vdots \\ X_n & = & B_n^+(f_n(X_1,\ldots,X_n)), \end{array} \right.$$

• Such a system has a unique solution  $(X_1, \ldots, X_n) \in \widehat{H_{P}^{\{1, \ldots, n\}}}$ .

• The subalgebra generated by the homogeneous components of the 
$$X(i)$$
's is denoted by  $H_{(S)}$ .

 If this subalgebra is Hopf, we shall say that the system is Hopf.

# Graph associated to (S)

Let (S) be associated to  $(f_1, \ldots, f_n)$ . The oriented graph associated to (S) is defined by:

- The vertices are  $1, \ldots, n$ .
- ② There is an edge from i to j if, and only if,  $\frac{\partial f_i}{\partial h_i} \neq 0$ .

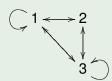
# Example coming from QED

$$X_1 = B_1 \left( \frac{(1+X_1)^3}{(1-X_3)^2(1-X_2)} \right),$$

$$X_2 = B_2 \left( \frac{(1+X_1)^2}{(1-X_3)^2} \right),$$

$$X_3 = B_3 \left( \frac{(1+X_1)^2}{(1-X_2)(1-X_3)} \right).$$

## Graph:



# Change of variables

Let (S) be the following system:

$$(S): \left\{ \begin{array}{rcl} X_1 & = & B_1^+(f_1(X_1,\ldots,X_n)) \\ & \vdots \\ X_n & = & B_n^+(f_n(X_1,\ldots,X_n)). \end{array} \right.$$

If (S) is Hopf, then for all family  $(\lambda_1, \ldots, \lambda_n)$  of non-zero scalars, this system is Hopf:

$$(S): \left\{ \begin{array}{rcl} X_1 & = & B_1^+(f_1(\lambda_1X_1,\ldots,\lambda_nX_n)) \\ & \vdots \\ X_n & = & B_n^+(f_n(\lambda_1X_1,\ldots,\lambda_nX_n)). \end{array} \right.$$

## Concatenation

Let (S) and (S') be the following systems:

$$(S): \left\{ \begin{array}{rcl} X_1 & = & B_1^+(f_1(X_1, \dots, X_n)) \\ & \vdots \\ X_n & = & B_n^+(f_n(X_1, \dots, X_n)). \end{array} \right.$$

$$(S'): \left\{ \begin{array}{rcl} X_1 & = & B_1^+(g_1(X_1, \dots, X_m)) \\ & \vdots \\ X_m & = & B_m^+(g_m(X_1, \dots, X_m)). \end{array} \right.$$

#### Concatenation

The following system is Hopf if, and only if, the (S) and (S') are Hopf:

$$\begin{cases} X_1 &= B_1^+(f_1(X_1,\ldots,X_n)) \\ &\vdots \\ X_n &= B_n^+(f_n(X_1,\ldots,X_n)) \\ X_{n+1} &= B_{n+1}^+(g_1(X_{n+1},\ldots,X_{n+m})) \\ &\vdots \\ X_{n+m} &= B_{n+m}^+(g_m(X_{n+1},\ldots,X_{n+m})). \end{cases}$$

This property leads to the notion of connected (or indecomposable) system.



#### Extension

Let (S) be the following system:

$$(S): \left\{ egin{array}{lcl} X_1 & = & B_1^+(f_1(X_1,\ldots,X_n)) \ & dots \ X_n & = & B_n^+(f_n(X_1,\ldots,X_n)). \end{array} 
ight.$$

Then (S') is an extension of (S):

$$(S'): \left\{ \begin{array}{rcl} X_1 & = & B_1^+(f_1(X_1,\ldots,X_n)) \\ & \vdots \\ X_n & = & B_n^+(f_n(X_1,\ldots,X_n)) \\ X_{n+1} & = & B_{n+1}^+(1+a_1X_1). \end{array} \right.$$

## Iterated extensions

$$(S): \left\{ \begin{array}{lcl} X_1 & = & B_1 \left( (1-\beta X_1)^{-\frac{1}{\beta}} \right), \\ X_2 & = & B_2 (1+X_1), \\ X_3 & = & B_3 (1+X_1), \\ X_4 & = & B_4 (1+2X_2-X_3), \\ X_5 & = & B_5 (1+X_4). \end{array} \right.$$

#### Dilatation

(S') is a dilatation of (S):

$$(S): \begin{cases} X_1 &= B_1^+(f(X_1, X_2)), \\ X_2 &= B_2^+(g(X_1, X_2)), \end{cases}$$

$$(S'): \begin{cases} X_1 &= B_1^+(f(X_1 + X_2 + X_3, X_4 + X_5)), \\ X_2 &= B_2^+(f(X_1 + X_2 + X_3, X_4 + X_5)), \\ X_3 &= B_3^+(f(X_1 + X_2 + X_3, X_4 + X_5)), \\ X_4 &= B_4^+(g(X_1 + X_2 + X_3, X_4 + X_5)), \\ X_5 &= B_5^+(g(X_1 + X_2 + X_3, X_4 + X_5)). \end{cases}$$

## Fundamental systems

Let  $\beta_1, \ldots, \beta_k \in \mathbb{C}$ . The following system is an example of a *fundamental* system:

$$\begin{cases} X_{i} = B_{i} \left( (1 - \beta_{i} X_{i}) \prod_{j=1}^{k} (1 - \beta_{j} X_{j})^{-\frac{1 + \beta_{j}}{\beta_{j}}} \prod_{j=k+1}^{n} (1 - X_{j})^{-1} \right) \\ \text{if } i \leq k, \\ X_{i} = B_{i} \left( (1 - X_{i}) \prod_{j=1}^{k} (1 - \beta_{j} X_{j})^{-\frac{1 + \beta_{j}}{\beta_{j}}} \prod_{j=k+1}^{n} (1 - X_{j})^{-1} \right) \\ \text{if } i > k. \end{cases}$$

# Cyclic systems

The following systems are *cyclic*: if  $n \ge 2$ ,

$$\begin{cases} X_1 &= B_1^+(1+X_2), \\ X_2 &= B_2^+(1+X_3), \\ &\vdots \\ X_n &= B_n^+(1+X_1). \end{cases}$$

Graph on a cyclic system: an oriented cycle.

## Theorem

Let (S) be an SDSE. If it is Hopf, then, for all  $i, j \in I$ , for all  $n \ge 1$ , there exists a scalar  $\lambda_n^{(i,j)}$  such that for all tree t', which root is decorated by i:

$$\sum_{t} n_j(t,t') a_t = \lambda_{|t'|}^{(i,j)} a_{t'},$$

where  $n_j(t,t')$  is the number of leaves  $\ell$  of t decorated by j such that the cut of  $\ell$  gives t'.

We shall denote by  $a_j^{(i)}$  the coefficient of  $h_j$  in  $f_i$  and by  $a_{j,k}^{(i)}$  the coefficient of  $h_j h_k$  in  $f_i$ .

### Lemma

$$\frac{\partial f_i}{\partial h_i} \neq 0$$
 if, and only if,  $a_j^{(i)} \neq 0$ .

#### Theorem

Let us assume that (S) is Hopf. Let us fix i.

• For all path  $i = i_1 \rightarrow i_2 \rightarrow \ldots \rightarrow i_k$  in the graph of (S)

$$\lambda_k^{(i,j)} = a_j^{(i_k)} + \sum_{p=1}^{k-1} (1 + \delta_{j,i_{p+1}}) \frac{a_{j,i_{p+1}}^{(i_p)}}{a_{i_{p+1}}^{(i_p)}}.$$

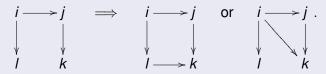
In particular,  $\lambda_1^{(i,j)} = a_j^{(i)}$ .

2 For all  $p_1, \dots, p_n \in \mathbb{N}$ :

$$a_{(p_1,\cdots,p_j+1,\cdots,p_n)}^{(i)} = \frac{1}{p_j+1} \left( \lambda_{p_1+\cdots+p_n+1}^{(i,j)} - \sum_{l \in I} p_l a_j^{(l)} \right) a_{(p_1,\cdots,p_n)}^{(i)}.$$

#### Lemma

Let (S) be a Hopf SDSE. In the graph associated to (S):



Let us assume that  $a_k^{(i)} = 0$ . As  $a_i^{(i)} \neq 0$ ,  $j \neq k$ . As  $a_k^{(i)} = 0$ ,

$$a_{j}_{V_{i}^{k}}=a_{j,k}^{(i)}=0.$$

Then:

$$\lambda_{2}^{(i,k)}a_{j}^{(i)}=\lambda_{2}^{(i,k)}a_{1}^{i,k}=a_{1}^{k}+a_{j}_{V_{i}^{k}}=a_{j}^{(i)}a_{k}^{(j)}+0;$$

Hence:

$$\lambda_2^{(i,k)}=a_k^{(j)}\neq 0.$$



Moreover, As  $a_l^{(i)} \neq 0$ ,  $l \neq k$ . Then:

$$a_{l}^{(i)}\lambda_{2}^{(i,k)} = \lambda_{2}^{(i,k)}a_{1}^{i} = a_{1}^{k} + a_{l} V_{i}^{k} = a_{l}^{(i)}a_{k}^{(l)} + 0.$$

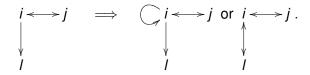
so:

$$\lambda_2^{(i,k)}=a_k^{(l)}.$$

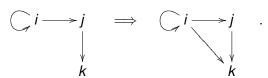
Hence:

$$a_k^{(l)}=a_k^{(j)}\neq 0.$$

• A first special case is given by i = k:



2 A second special case is given by i = I:



Let (S) be a Hopf Dyson-Schwinger system with the following graph:

$$1 \longleftrightarrow 2$$
.

Up to a change of variables, two cases can occur:

$$(S): \begin{cases} X_1 = B_1((1-X_2)^{-1}), \\ X_2 = B_2((1-X_1)^{-1}). \end{cases}$$

We put:

$$f_1(h_2) = \sum_{i=0}^{\infty} a_i h_2^i, \qquad f_2(h_1) = \sum_{i=0}^{\infty} b_i h_1^i.$$

Up to a change of variables, assume that  $a_1 = b_1 = 1$ . Then:

$$\lambda_3^{(1,1)} = \lambda_3^{(1,1)} a_{1_1}^{1} = 2a_1 \sqrt{1} = 2b_2.$$

On the other hand:

$$2a_2b_2=\lambda_3^{(1,1)}a_{2\sqrt{12}}=a_{2\sqrt{12}}=2a_2.$$

So  $2a_2b_2 = 2a_2$  and  $a_2 = 0$  or  $b_2 = 1$ . Similarly,  $b_2 = 0$  or  $a_2 = 1$ . Finally:

$$a_2 = b_2 = 0$$
 or 1.

In the first case,  $f_1(h_2) = 1 + h_2$  and  $f_2(h_1) = 1 + h_1$ . In the second case, consider the path  $1 \rightarrow 2 \rightarrow 1 \rightarrow ...$  of length n.

• If n = 2k is even:

$$\lambda_n^{(1,2)} = 2 + 2(k-1) = 2k = n.$$

• If n = 2k + 1 is odd:

$$\lambda_n^{(1,2)} = 1 + 2k = n.$$

So:

$$\lambda_n^{(1,2)} = n$$
 for all  $n \ge 1$ .

Hence, for all  $n \ge 1$ ,  $a_{n+1} = a_n$  and finally  $f_1(h_2) = (1 - h_2)^{-1}$ . Similarly,  $f_2(h_1) = (1 - h_1)^{-1}$ .



Structure coefficients
A simple example
Main result
Associated prelie algebras

## Main theorem

Let (S) be Hopf combinatorial Dyson-Schwinger system. Then (S) is obtained from the concatenation of fundamental or cyclic systems with the help of a change of variables, a dilatation and a finite number of extensions.

If (S) is a Hopf, the dual of  $H_{(S)}$  is the enveloping algebra of a prelie algebra  $\mathfrak{g}_{(S)}$ .

# Description of $\mathfrak{g}_{(S)}$

It has a basis  $(e_i(p))_{1 \le i \le n, p \ge 1}$ . The prelie product is given by:

$$e_i(p) \circ e_j(q) = \lambda_q^{(j,i)} e_j(p+q).$$

As a consequence,  $g_i = Vect(e_i(p), p \ge 1)$  is a prelie subalgebra. In the fundamental case, there are three possibilities:

- **1** i ≤ k, with  $\beta_i = -1$ . Then  $e_i(p) \circ e_i(q) = e_i(p+q)$ :  $\mathfrak{g}_i$  is an associative, commutative algebra.
- 2 i > k. Then  $e_i(p) \circ e_i(q) = 0$ :  $\mathfrak{g}_i$  is a trivial prelie algebra.
- §  $i \le k$  and  $\beta_i \ne -1$ . Then  $b_j \ne 0$ , and  $\mathfrak{g}_i$  is a Faà di Bruno prelie algebra with parameter given by:

$$\lambda_i = \frac{-\beta_i}{1 + \beta_i}.$$

Let (S) be a fundamental SDSE. If k < n or if there exists  $i \le k$ , such that  $\beta_i \ne -1$ , then the Lie algebra  $\mathfrak{g}_{(S)}$  can be decomposed in a semi-direct product:

$$\mathfrak{g}_{(S)}=(M_1\oplus\ldots\oplus M_k)\rtimes\mathfrak{g}_0,$$

#### where:

 g<sub>0</sub> is a Lie subalgebra of g<sub>(S)</sub>, isomorphic to the Faà di Bruno Lie algebra, with basis (f<sub>n</sub><sup>0</sup>)<sub>n≥1</sub> such that for all m, n > 1:

$$[f_m^0, f_n^0] = (n-m)f_{n+m}^0.$$

• For all  $1 \le i \le k$ ,  $M_i$  is an abelian Lie subalgebra of  $\mathfrak{g}_{(S)}$ , with basis  $(f_n^i)_{n\ge 1}$ .



• For all  $1 \le i \le k$ ,  $M_i$  is a left  $\mathfrak{g}_0$ -module in the following way:

$$f_m^0.f_n^i = nf_{m+n}^i.$$

Let (S) be a cyclic SDSE, possibly with dilatations and extensions. The prelie  $\mathfrak{g}_{(S)}$  admits a basis  $(e_i(k))_{1 \leq i \leq n, k \geq 1}$  such that:

$$e_i(k) \circ e_j(l) = \begin{cases} e_j(k+l) \text{ if there exists a path from } j \text{ to } i \text{ of length } l, \\ 0 \text{ otherwise.} \end{cases}$$

This prelie product is associative.

We now consider systems of the form:

$$(S): \left\{ \begin{array}{rcl} X_1 & = & \sum_{i \in J_1} B_{1,i}^+(f_{1,i}(X_1,\ldots,X_n)) \\ & \vdots \\ X_n & = & \sum_{i \in J_n} B_{n,i}^+(f_{n,i}(X_1,\ldots,X_n)), \end{array} \right.$$

where for all  $k, i, B_{k,i}$  is a 1-cocycle of degree i.

## Theorem

We assume that  $1 \in J_k$  for all k. Then (S) is entirely determined by  $f_{1,1}, \ldots, f_{n,1}$ .



# Fundamental system

$$\begin{cases} X_{i} = \sum_{q \in J_{i}} B_{i,q} \left( (1 - \beta_{i} X_{i}) \prod_{j=1}^{k} (1 - \beta_{j} X_{j})^{-\frac{1 + \beta_{j}}{\beta_{j}}} q \prod_{j=k+1}^{n} (1 - X_{j})^{-q} \right) \\ \text{if } i \leq k, \\ X_{i} = \sum_{q \in J_{i}} B_{i,q} \left( (1 - X_{i}) \prod_{j=1}^{k} (1 - \beta_{j} X_{j})^{-\frac{1 + \beta_{j}}{\beta_{j}}} q \prod_{j=k+1}^{n} (1 - X_{j})^{-q} \right) \\ \text{if } i > k. \end{cases}$$

For example, we choose n=3, k=2,  $\beta_1=-1/3$   $\beta_2=1$ ,  $J_1=\mathbb{N}^*$ ,  $J_2=J_3=\{1\}$ . After a change of variables  $h_1\longrightarrow 3h_1$ , we obtain:

$$(S): \left\{ \begin{array}{lcl} X_1 & = & \displaystyle \sum_{k \geq 1} B_{1,k} \left( \frac{(1+X_1)^{1+2k}}{(1-X_2)^{2k}(1-X_3)^k} \right), \\ X_2 & = & B_2 \left( \frac{(1+X_1)^2}{(1-X_2)(1-X_3)} \right), \\ X_3 & = & B_3 \left( \frac{(1+X_1)^2}{(1-X_2)} \right). \end{array} \right.$$

This is the example of the introduction, with  $X_1 = \sim 0$ ,

$$X_2 = -$$
,  $X_3 = -$ .



$$\begin{array}{lll} X_{1} & = & \cdot_{(1,1)} + 3\mathbb{I}\{i;i\} + \mathbb{I}_{(1,1)}^{2} + \mathbb{I}_{(1,1)}^{3} + \mathbb{I}_{(1,1)}^{3} + \mathbb{I}_{(1,1)}^{1} + \mathbb{I}_{(1,1)}^{3} + \mathbb{I}_{(1,1)}^{1} + \mathbb{I}_{(1,1)}^{2} + \mathbb{I}_$$

# Cyclic systems

$$(S): \left\{ \begin{array}{rcl} X_{\overline{1}} & = & \displaystyle\sum_{j \in I_{1}} B_{1,j} \left(1 + X_{\overline{1+j}}\right), \\ & \vdots \\ X_{\overline{n}} & = & \displaystyle\sum_{j \in I_{1}} B_{n,j} \left(1 + X_{\overline{n+j}}\right). \end{array} \right.$$

$$n = 3:$$

$$X_{\overline{1}} = {\scriptstyle \bullet_{(\overline{1},1)}} + {\scriptstyle \bullet_{(\overline{1},2)}} + {\scriptstyle \stackrel{\circ}{\iota}(\overline{1},1)} + {\scriptstyle \bullet_{(\overline{1},3)}} + {\scriptstyle \stackrel{\circ}{\iota}(\overline{1},1)} + {\scriptstyle \stackrel{\circ}{\iota}(\overline{1},1)} + {\scriptstyle \stackrel{\circ}{\iota}(\overline{1},1)} + {\scriptstyle \bullet_{(\overline{1},3)}} + {\scriptstyle \stackrel{\circ}{\iota}(\overline{1},1)} + {\scriptstyle \stackrel{\circ}{\iota}(\overline{1},1)} + {\scriptstyle \bullet_{(\overline{2},2)}} + {\scriptstyle \stackrel{\circ}{\iota}(\overline{1},1)} + {\scriptstyle \bullet_{(\overline{2},3)}} + {\scriptstyle \stackrel{\circ}{\iota}(\overline{1},1)} + {\scriptstyle \stackrel{\circ}{\iota}(\overline{1},1)$$