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## To cite this version:

Michel Waldschmidt. Multiple Polylogarithms: An Introduction. Conference on number theory and discrete mathematics in honour of Srinivasa Ramanujan, Oct 2000, Chandigarh, India. hal-00416166

HAL Id: hal-00416166
https://hal.science/hal-00416166
Submitted on 12 Sep 2009

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# Multiple Polylogarithms: An Introduction 

by
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#### Abstract

Multiple polylogarithms in a single variable are defined by $$
\operatorname{Li}_{\left(s_{1}, \ldots, s_{k}\right)}(z)=\sum_{n_{1}>n_{2}>\cdots>n_{k} \geq 1} \frac{z^{n_{1}}}{n_{1}^{s_{1}} \cdots n_{k}^{s_{k}}}
$$


when $s_{1}, \ldots, s_{k}$ are positive integers and $z$ a complex number in the unit disk. For $k=1$, this is the classical polylogarithm $\operatorname{Li}_{s}(z)$. These multiple polylogarithms can be defined also in terms of iterated Chen integrals and satisfy shuffle relations. Multiple polylogarithms in several variables are defined for $s_{i} \geq 1$ and $\left|z_{i}\right|<1$ $(1 \leq i \leq k)$ by

$$
\operatorname{Li}_{\left(s_{1}, \ldots, s_{k}\right)}\left(z_{1}, \ldots, z_{k}\right)=\sum_{n_{1}>n_{2}>\cdots>n_{k} \geq 1} \frac{z_{1}^{n_{1}} \cdots z_{k}^{n_{k}}}{n_{1}^{s_{1}} \cdots n_{k}^{s_{k}}}
$$

and they satisfy not only shuffle relations, but also stuffle relations. When one specializes the shuffle relations in one variable at $z=1$ and the stuffle relations in several variables at $z_{1}=\cdots=z_{k}=1$, one gets linear or quadratic dependence relations between the Multiple Zeta Values

$$
\zeta\left(s_{1}, \ldots, s_{k}\right)=\sum_{n_{1}>n_{2}>\cdots>n_{k} \geq 1} \frac{1}{n_{1}^{s_{1}} \cdots n_{k}^{s_{k}}}
$$

which are defined for $k, s_{1}, \ldots, s_{k}$ positive integers with $s_{1} \geq 2$. The Main Diophantine Conjecture states that one obtains in this way all algebraic relations between these MZV.

Classification AMS: 11J91, 33E30
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## 0. Introduction

A long term project is to determine all algebraic relations among the values

$$
\pi, \zeta(3), \zeta(5), \ldots, \zeta(2 n+1), \ldots
$$

of the Riemann zeta function

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

So far, one only knows that the first number in this list, $\pi$, is transcendental, that the second one, $\zeta(3)$, is irrational, and that the other ones span a $\mathbb{Q}$ vector space of infinite dimension $[R],[B R]$.

The expected answer is disappointingly simple: it is widely believed that there are no relations, which means that these numbers should be algebraically independent:
(?) For any $n \geq 0$ and any nonzero polynomial $P \in \mathbb{Z}\left[X_{0}, \ldots, X_{n}\right]$,

$$
P(\pi, \zeta(3), \zeta(5), \ldots, \zeta(2 n+1)) \neq 0 .
$$

If true, this property would mean that there is no interesting algebraic structure.

The situation changes drastically if we enlarge our set so as to include the so-called Multiple Zeta Values (MZV, also called Euler-Zagier numbers - see [Eu] and [Z]):

$$
\zeta\left(s_{1}, \ldots, s_{k}\right)=\sum_{n_{1}>n_{2}>\cdots>n_{k} \geq 1} \frac{1}{n_{1}^{s_{1}} \cdots n_{k}^{s_{k}}},
$$

which are defined for $k, s_{1}, \ldots, s_{k}$ positive integers with $s_{1} \geq 2$. It may be hoped that the initial goal could be reached if one could determine all algebraic relations between the MZV. Now there are plenty of relations between them, providing a rich algebraic structure. One type of such relations arises when one multiplies two such series: it is easy to see that one gets a linear combination of MZV. There is another type of algebraic relations between MZV, coming from their expressions as integrals. Again the product of two such integrals is a linear combination of MZV. Following $\left[\mathrm{B}^{3}\right]$, we will use the name stuffle for the relations arising from the series, and shuffle for those arising from the integrals.

The Main Diophantine Conjecture (Conjecture 5.3 below) states that these relations are sufficient to describe all algebraic relations between MZV. One should be careful when stating such a conjecture: it is necessary to include some relations which are deduced from the stuffle and shuffle applied to divergent series (i.e. with $s_{1}=1$ ).

There are several ways of dealing with the divergent case. Here, we use the multiple polylogarithms

$$
\operatorname{Li}_{\left(s_{1}, \ldots, s_{k}\right)}(z)=\sum_{n_{1}>n_{2}>\cdots>n_{k} \geq 1} \frac{z^{n_{1}}}{n_{1}^{s_{1}} \cdots n_{k}^{s_{k}}},
$$

which are defined for $|z|<1$ when $s_{1}, \ldots, s_{k}$ are all $\geq 1$, and which are also defined for $|z|=1$ if $s_{1} \geq 2$.

These multiple polylogarithms can be expressed as iterated Chen integrals, and from this representation one deduces shuffle relations. There is no stuffle relations for multiple polylogarithms in a single variable, but one recovers them by introducing the multivariables functions

$$
\operatorname{Li}_{\left(s_{1}, \ldots, s_{k}\right)}\left(z_{1}, \ldots, z_{k}\right)=\sum_{n_{1}>n_{2}>\cdots>n_{k} \geq 1} \frac{z_{1}^{n_{1}} \cdots z_{k}^{n_{k}}}{n_{1}^{s_{1}} \cdots n_{k}^{s_{k}}} \quad\left(s_{i} \geq 1,1 \leq i \leq k\right)
$$

which are defined not only for $\left|z_{i}\right|<1(1 \leq i \leq k)$, but also for $\left|z_{i}\right| \leq 1$ $(1 \leq i \leq k)$ if $s_{1} \geq 2$.
Notation. Given a string $a_{1}, \ldots, a_{k}$ of integers, the notation $\left\{a_{1}, \ldots, a_{k}\right\}_{n}$ stands for the $k n$-tuple

$$
\left(a_{1}, \ldots, a_{k}, \ldots, a_{1}, \ldots, a_{k}\right)
$$

where the string $a_{1}, \ldots, a_{k}$ is repeated $n$ times.

## 1. Multiple Polylogarithms in One Variable and Multiple Zeta Values

Let $k, s_{1}, \ldots, s_{k}$ be positive integers. Write $\underline{s}$ in place of $\left(s_{1}, \ldots, s_{k}\right)$. One defines a complex function of one variable by

$$
\operatorname{Li}_{\underline{s}}(z)=\sum_{n_{1}>n_{2}>\cdots>n_{k} \geq 1} \frac{z^{n_{1}}}{n_{1}^{s_{1}} \cdots n_{k}^{s_{k}}}
$$

This function is analytic in the open unit disk, and, in the case $s_{1} \geq 2$, it is also continuous on the closed unit disk. In the latter case we have

$$
\zeta(\underline{s})=\operatorname{Li}_{\underline{s}}(1) .
$$

One can also define in an equivalent way these functions by induction on the number $p=s_{1}+\cdots+s_{k}$ (the weight of $\underline{s}$ ) as follows. Plainly we have

$$
\begin{equation*}
z \frac{d}{d z} \operatorname{Li}_{\left(s_{1}, \ldots, s_{k}\right)}(z)=\operatorname{Li}_{\left(s_{1}-1, s_{2}, \ldots, s_{k}\right)}(z) \quad \text { if } \quad s_{1} \geq 2 \tag{1.1}
\end{equation*}
$$

and

$$
\begin{equation*}
(1-z) \frac{d}{d z} \operatorname{Li}_{\left(1, s_{2}, \ldots, s_{k}\right)}(z)=\operatorname{Li}_{\left(s_{2}, \ldots, s_{k}\right)}(z) \tag{1.2}
\end{equation*}
$$

Together with the initial conditions

$$
\begin{equation*}
\operatorname{Li}_{\underline{s}}(0)=0, \tag{1.3}
\end{equation*}
$$

the differential equations (1.1) and (1.2) determine all the $\mathrm{Li}_{\underline{s}}$.
Therefore, as observed by M. Kontsevich (cf. [Z]; see also [K] Chap. XIX, § 11 for an early reference to H. Poincaré, 1884), an equivalent definition for $\mathrm{Li}_{\underline{s}}$ is given by integral formulae as follows. Starting(*) with $k=s=1$, we write

$$
\operatorname{Li}_{1}(z)=-\log (1-z)=\int_{0}^{z} \frac{d t}{1-t},
$$

where the complex integral is over any path from 0 to $z$ inside the unit circle. From the differential equations (1.1) one deduces, by induction, for $s \geq 2$,

$$
\mathrm{Li}_{s}(z)=\int_{0}^{z} \operatorname{Li}_{s-1}(t) \frac{d t}{t}=\int_{0}^{z} \frac{d t_{1}}{t_{1}} \int_{0}^{t_{1}} \frac{d t_{2}}{t_{2}} \cdots \int_{0}^{t_{s-2}} \frac{d t_{s-1}}{t_{s-1}} \int_{0}^{t_{s-1}} \frac{d t_{s}}{1-t_{s}}
$$

In the last formula, the complex integral which is written on the left (and which is the last to be computed) is over any path inside the unit circle from 0 to $z$, the second one is from 0 to $t_{1}, \ldots$ and the last one on the right, which is the first to be computed, is from 0 to $t_{s-1}$.

Chen iterated integrals (see [K] Chap. XIX, § 11) provide a compact form for such expressions as follows. For $\varphi_{1}, \ldots, \varphi_{p}$ differential forms and $x, y$ complex numbers, define inductively

$$
\int_{x}^{y} \varphi_{1} \cdots \varphi_{p}=\int_{x}^{y} \varphi_{1}(t) \int_{x}^{t} \varphi_{2} \cdots \varphi_{p}
$$

For $\underline{s}=\left(s_{1}, \ldots, s_{k}\right)$, set

$$
\omega_{\underline{s}}=\omega_{0}^{s_{1}-1} \omega_{1} \cdots \omega_{0}^{s_{k}-1} \omega_{1},
$$

where

$$
\omega_{0}(t)=\frac{d t}{t} \quad \text { and } \quad \omega_{1}(t)=\frac{d t}{1-t}
$$

(*) This induction could as well be started from $k=0$, provided that we set $\mathrm{Li}_{\emptyset}(z)=1$.

Then the differential equations (1.1) and (1.2) with initial conditions (1.3) can be written

$$
\begin{equation*}
\operatorname{Li}_{\underline{s}}(z)=\int_{0}^{z} \omega_{\underline{s}} . \tag{1.4}
\end{equation*}
$$

Example. For any $n \geq 1$ and $|z|<1$ we have

$$
\begin{equation*}
\operatorname{Li}_{\{1\}_{n}}(z)=\frac{1}{n!}(\log (1 /(1-z)))^{n} \tag{1.5}
\end{equation*}
$$

which can be written in terms of generating series as

$$
\sum_{n=0}^{\infty} \operatorname{Li}_{\{1\}_{n}}(z) x^{n}=(1-z)^{-x} .
$$

The constant term $\operatorname{Li}_{\{1\}_{0}}(z)$ is 1 .

## 2. Shuffle Product and the First Standard Relations

Denote by $X=\left\{\omega_{0}, \omega_{1}\right\}$ the alphabet with two letters and by $X^{*}$ the set of words on $X$. A word is nothing else than a non-commutative monomial in the two letters $\omega_{0}$ and $\omega_{1}$. The linear combinations of such words with rational coefficients

$$
\sum_{u} c_{u} u
$$

where $\left\{c_{u} ; u \in X^{*}\right\}$ is a set of rational numbers with finite support, is the non-commutative ring $\mathbb{Q}\left\langle\omega_{0}, \omega_{1}\right\rangle$. We are interested with the set $X^{*} \omega_{1}$ of words which end with $\omega_{1}$, together with the empty word $\emptyset$. The linear combinations of such words is a left ideal of $\mathbb{Q}\left\langle\omega_{0}, \omega_{1}\right\rangle$ which we denote by $\mathbb{Q}\left\langle\omega_{0}, \omega_{1}\right\rangle \omega_{1}$.

The set $X^{*} \omega_{1}$ is also the set of words $\omega_{s}$, with $\underline{s}=\left(s_{1}, \ldots, s_{k}\right)$. We define $\operatorname{Li}_{u}(z)$ for $u \in X^{*} \omega_{1}$ by $\operatorname{Li}_{u}(z)=\operatorname{Li}_{\underline{s}}(z)$ when $u=\omega_{\underline{s}}$. By linearity we extend the definition of $\operatorname{Li}_{u}(z)$ to the ideal $\mathbb{Q}\left\langle\omega_{0}, \omega_{1}\right\rangle \omega_{1}$ :

$$
\operatorname{Li}_{v}(z)=\sum_{u} c_{u} \mathrm{Li}_{u}(z) \quad \text { for } \quad v=\sum_{u} c_{u} u
$$

The set of convergent words is the set, denoted by $\omega_{0} X^{*} \omega_{1}$, of words which start with $\omega_{0}$ and end with $\omega_{1}$ (including the empty word). The $\mathbb{Q}$-vector subspace they span in $\mathbb{Q}\left\langle\omega_{0}, \omega_{1}\right\rangle$ is denoted by $\omega_{0} \mathbb{Q}\left\langle\omega_{0}, \omega_{1}\right\rangle \omega_{1}$, and for $v$ in this space we set

$$
\zeta(v)=\operatorname{Li}_{v}(1) .
$$

Definition. The shuffle product of two words in $X^{*}$ is the element in $\mathbb{Q}\left\langle\omega_{0}, \omega_{1}\right\rangle$ which is defined inductively as follows:

$$
\emptyset ш u=u ш \emptyset=u
$$

for any $u$ in $X^{*} \omega_{1}$, and

$$
\left(\omega_{i} u\right) \amalg\left(\omega_{j} v\right)=\omega_{i}\left(u \amalg \omega_{j} v\right)+\omega_{j}\left(\omega_{i} u \sqcup v\right)
$$

for $u, v$ in $X^{*}$ and $i, j$ equal to 0 or 1 .
This product is extended bilinearly to $\mathbb{Q}\left\langle\omega_{0}, \omega_{1}\right\rangle$ and defines a commutative and associative law. Moreover $\mathbb{Q}\left\langle\omega_{0}, \omega_{1}\right\rangle \omega_{1}$ is stable under $ш$.

Computing the product $\mathrm{Li}_{u}(z) \mathrm{Li}_{u^{\prime}}(z)$ of the two associated Chen iterated integrals yields (see [MPH], Th. 2):
Proposition 2.1. For $u$ and $u^{\prime}$ in $X^{*} \omega_{1}$,

$$
\operatorname{Li}_{u}(z) \mathrm{Li}_{u^{\prime}}(z)=\operatorname{Li}_{u \amalg u^{\prime}}(z)
$$

For instance from

$$
\omega_{1} \amalg \omega_{0} \omega_{1}=\omega_{1} \omega_{0} \omega_{1}+2 \omega_{0} \omega_{1}^{2}
$$

we deduce

$$
\begin{equation*}
\operatorname{Li}_{1}(z) \operatorname{Li}_{2}(z)=\operatorname{Li}_{1,2}(z)+2 \operatorname{Li}_{2,1}(z) \tag{2.2}
\end{equation*}
$$

Setting $z=1$, we deduce from Proposition 2.1:

$$
\begin{equation*}
\zeta(u) \zeta\left(u^{\prime}\right)=\zeta\left(u \amalg u^{\prime}\right) \tag{2.3}
\end{equation*}
$$

for $u$ and $u^{\prime}$ in $\omega_{0} X^{*} \omega_{1}$.
These are the first standard relations between multiple zeta values.

## 3. Shuffle Product for Multiple Polylogarithms in Several Variables

The functions of $k$ complex variables(*)

$$
\operatorname{Li}_{\underline{s}}\left(z_{1}, \ldots, z_{k}\right)=\sum_{n_{1}>n_{2}>\cdots>n_{k} \geq 1} \frac{z_{1}^{n_{1}} \cdots z_{k}^{n_{k}}}{n_{1}^{s_{1}} \cdots n_{k}^{s_{k}}}
$$

(*) Our notation for

$$
\operatorname{Li}_{\left(s_{1}, \ldots, s_{k}\right)}\left(z_{1}, \ldots, z_{k}\right)
$$

is the same as in [W], but it corresponds to Goncharov's notation [G2] for

$$
\operatorname{Li}_{\left(s_{k}, \ldots, s_{1}\right)}\left(z_{k}, \ldots, z_{1}\right)
$$

have been considered as early as 1904 by N. Nielsen, and rediscovered later by A.B. Goncharov [G1,G2]. Recently, J. Écalle [É] used them for $z_{i}$ roots of unity (in case $s_{1} \geq 2$ ): these are the decorated multiple polylogarithms. Of course one recovers the one variable functions $\mathrm{Li}_{\underline{s}}(z)$ by specializing $z_{2}=\cdots=z_{k}=1$. For simplicity we write $\operatorname{Li}_{\underline{s}}(\underline{z})$, where $\underline{z}$ stands for $\left(z_{1}, \ldots, z_{k}\right)$. There is an integral formula which extends (1.4). Define

$$
\omega_{z}(t)= \begin{cases}\frac{z d t}{1-z t} & \text { if } z \neq 0 \\ \frac{d t}{t} & \text { if } z=0\end{cases}
$$

From the differential equations

$$
z_{1} \frac{\partial}{\partial z_{1}} \operatorname{Li}_{\underline{s}}(\underline{z})=\operatorname{Li}_{\left(s_{1}-1, s_{2}, \ldots, s_{k}\right)}(\underline{z}) \quad \text { if } \quad s_{1} \geq 2
$$

and

$$
\left(1-z_{1}\right) \frac{\partial}{\partial z_{1}} \operatorname{Li}_{\left(1, s_{2}, \ldots, s_{k}\right)}(\underline{z})=\operatorname{Li}_{\left(s_{2}, \ldots, s_{k}\right)}\left(z_{1} z_{2}, z_{3}, \ldots, z_{k}\right),
$$

generalizing (1.1) and (1.2), we deduce

$$
\operatorname{Li}_{\underline{s}}(\underline{z})=\int_{0}^{1} \omega_{0}^{s_{1}-1} \omega_{z_{1}} \omega_{0}^{s_{2}-1} \omega_{z_{1} z_{2}} \cdots \omega_{0}^{s_{k}-1} \omega_{z_{1} \cdots z_{k}}
$$

Because of the occurrence of the products $z_{1} \cdots z_{j}(1 \leq j \leq k)$, the authors of [G1] and $\left[\mathrm{B}^{3} \mathrm{~L}\right]$ perform the change of variables

$$
y_{j}=z_{1}^{-1} \cdots z_{j}^{-1} \quad(1 \leq j \leq k) \quad \text { and } \quad z_{j}=\frac{y_{j-1}}{y_{j}} \quad(1 \leq j \leq k)
$$

with $y_{0}=1$, and introduce the differential forms

$$
\omega_{y}^{\prime}(t)=-\omega_{y^{-1}}(t)=\frac{d t}{t-y},
$$

so that $\omega_{0}^{\prime}=\omega_{0}$ and $\omega_{1}^{\prime}=-\omega_{1}$. Also they define

$$
\begin{aligned}
\lambda\binom{s_{1}, \ldots, s_{k}}{y_{1}, \ldots, y_{k}} & =\operatorname{Li}_{\underline{s}}\left(1 / y_{1}, y_{1} / y_{2}, \ldots, y_{k-1} / y_{k}\right) \\
& =\sum_{\nu_{1} \geq 1} \cdots \sum_{\nu_{k} \geq 1} \prod_{j=1}^{k} y_{j}^{-\nu_{j}}\left(\sum_{i=j}^{k} \nu_{i}\right)^{-s_{j}} \\
& =(-1)^{p} \int_{\Delta_{p}} \omega_{0}^{s_{1}-1} \omega_{y_{1}}^{\prime} \cdots \omega_{0}^{s_{k}-1} \omega_{y_{k}}^{\prime}
\end{aligned}
$$

With this notation some formulae are simpler. For instance the shuffle relation is easier to write with $\lambda$ : the shuffle is defined on words on the alphabet $\left\{\omega_{y}^{\prime} ; y \in \mathbb{C}\right\}$, (including $y=0$ ), inductively by

$$
\left(\omega_{y}^{\prime} u\right) \amalg\left(\omega_{y^{\prime}}^{\prime} v\right)=\omega_{y}^{\prime}\left(u \amalg \omega_{y^{\prime}}^{\prime} v\right)+\omega_{y^{\prime}}^{\prime}\left(\omega_{y}^{\prime} u \amalg v\right) .
$$

## 4. Stuffle Product and the Second Standard Relations

The functions $\operatorname{Li}_{\underline{s}}(\underline{z})$ satisfy not only shuffle relations, but also stuffle relations arising from the product of two series:

$$
\begin{equation*}
\operatorname{Li}_{\underline{s}}(\underline{z}) \operatorname{Li}_{\underline{s}^{\prime}}\left(\underline{z}^{\prime}\right)=\sum_{\underline{s}^{\prime \prime}} \operatorname{Li}_{\underline{s}^{\prime \prime}}\left(\underline{z}^{\prime \prime}\right) \tag{4.1}
\end{equation*}
$$

where the notation is as follows: $\underline{s}^{\prime \prime}$ runs over the tuples $\left(s_{1}^{\prime \prime}, \ldots, s_{k^{\prime \prime}}^{\prime \prime}\right)$ obtained from $\underline{s}=\left(s_{1}, \ldots, s_{k}\right)$ and $\underline{s}^{\prime}=\left(s_{1}^{\prime}, \ldots, s_{k^{\prime}}^{\prime}\right)$ by inserting, in all possible ways, some 0 in the string $\left(s_{1}, \ldots, s_{k}\right)$ as well as in the string $\left(s_{1}^{\prime}, \ldots, s_{k^{\prime}}^{\prime}\right)$ (including in front and at the end), so that the new strings have the same length $k^{\prime \prime}$, with $\max \left\{k, k^{\prime}\right\} \leq k^{\prime \prime} \leq k+k^{\prime}$, and by adding the two sequences term by term. For each such $\underline{s}^{\prime \prime}$, the component $z_{i}^{\prime \prime}$ of $\underline{z}$ is $z_{j}$ if the corresponding $s_{i}^{\prime \prime}$ is just $s_{j}$ (corresponding to a 0 in $\underline{s}^{\prime}$ ), it is $z_{\ell}^{\prime}$ if the corresponding $s_{i}^{\prime \prime}$ is $s_{\ell}^{\prime}$ (corresponding to a 0 in $\underline{s}$ ), and finally it is $z_{j} z_{\ell}^{\prime}$ if the corresponding $s_{i}^{\prime \prime}$ is $s_{j}+s_{\ell}^{\prime}$. For instance

$$
\begin{array}{cccccccc}
\underline{s} & s_{1} & s_{2} & 0 & s_{3} & s_{4} & \cdots & 0 \\
\underline{s}^{\prime} & 0 & s_{1}^{\prime} & s_{2}^{\prime} & 0 & s_{3}^{\prime} & \cdots & s_{k^{\prime}}^{\prime} \\
\underline{s}^{\prime \prime} & s_{1} & s_{2}+s_{1}^{\prime} & s_{2}^{\prime} & s_{3} & s_{4}+s_{3}^{\prime} & \cdots & s_{k^{\prime}}^{\prime} \\
\underline{z}^{\prime \prime} & z_{1} & z_{2} z_{1}^{\prime} & z_{2}^{\prime} & z_{3} & z_{4} z_{3}^{\prime} & \cdots & z_{k^{\prime}}^{\prime}
\end{array}
$$

Of course the 0's are inserted so that no $s_{i}^{\prime \prime}$ is zero.
Examples. For $k=k^{\prime}=1$ the stuffle relation (4.1) yields

$$
\begin{equation*}
\operatorname{Li}_{s}(z) \operatorname{Li}_{s^{\prime}}\left(z^{\prime}\right)=\operatorname{Li}_{\left(s, s^{\prime}\right)}\left(z, z^{\prime}\right)+\operatorname{Li}_{\left(s^{\prime}, s\right)}\left(z^{\prime}, z\right)+\operatorname{Li}_{s+s^{\prime}}\left(z z^{\prime}\right) \tag{4.2}
\end{equation*}
$$

while for $k=1$ and $k^{\prime}=2$ we have
$\operatorname{Li}_{s}(z) \operatorname{Li}_{\left(s_{1}^{\prime}, s_{2}^{\prime}\right)}\left(z_{1}^{\prime}, z_{2}^{\prime}\right)=\operatorname{Li}_{\left(s, s_{1}^{\prime}, s_{2}^{\prime}\right)}\left(z, z_{1}^{\prime}, z_{2}^{\prime}\right)+\operatorname{Li}_{\left(s_{1}^{\prime}, s, s_{2}^{\prime}\right)}\left(z_{1}^{\prime}, z, z_{2}^{\prime}\right)$

$$
\begin{equation*}
+\operatorname{Li}_{\left(s_{1}^{\prime}, s_{2}^{\prime}, s\right)}\left(z_{1}^{\prime}, z_{2}^{\prime}, z\right)+\operatorname{Li}_{\left(s+s_{1}^{\prime}, s_{2}^{\prime}\right)}\left(z z_{1}^{\prime}, z_{2}^{\prime}\right)+\operatorname{Li}_{\left(s_{1}^{\prime}, s+s_{2}^{\prime}\right)}\left(z_{1}^{\prime}, z z_{2}^{\prime}\right) \tag{4.3}
\end{equation*}
$$

The stuffle product is defined on $X^{*} \omega_{1}$ inductively by

$$
\emptyset * u=u * \emptyset=u
$$

for $u \in X^{*} \omega_{1}$ and

$$
\begin{aligned}
& \left(\omega_{0}^{s-1} \omega_{1} u\right) *\left(\omega_{0}^{t-1} \omega_{1} u^{\prime}\right)= \\
& \quad \omega_{0}^{s-1} \omega_{1}\left(u * \omega_{0}^{t-1} \omega_{1} u^{\prime}\right)+\omega_{0}^{t-1} \omega_{1}\left(\omega_{0}^{s-1} \omega_{1} u * u^{\prime}\right)+\omega_{0}^{s+t-1} \omega_{1}\left(u * u^{\prime}\right)
\end{aligned}
$$

for $u$ and $u^{\prime}$ in $X^{*} \omega_{1}, s \geq 1, t \geq 1$.

Specializing (4.1) at $z_{1}=\cdots=z_{k}=z_{1}^{\prime}=\cdots=z_{k^{\prime}}^{\prime}=1$, we deduce

$$
\begin{equation*}
\zeta(u) \zeta\left(u^{\prime}\right)=\zeta\left(u * u^{\prime}\right) \tag{4.4}
\end{equation*}
$$

for $u$ and $u^{\prime}$ in $\omega_{0} X^{*} \omega_{1}$.
These are the second standard relations between multiple zeta values. For instance (4.3) with $z=z_{1}^{\prime}=z_{2}^{\prime}=1$ gives

$$
\begin{aligned}
\zeta(s) \zeta\left(s_{1}^{\prime}, s_{2}^{\prime}\right)=\zeta\left(s, s_{1}^{\prime}, s_{2}^{\prime}\right)+\zeta\left(s_{1}^{\prime}, s, s_{2}^{\prime}\right)+ & \zeta\left(s_{1}^{\prime}, s_{2}^{\prime}, s\right) \\
& +\zeta\left(s+s_{1}^{\prime}, s_{2}^{\prime}\right)+\zeta\left(s_{1}^{\prime}, s+s_{2}^{\prime}\right)
\end{aligned}
$$

for $s \geq 2, s_{1}^{\prime} \geq 2$ and $s_{2}^{\prime} \geq 1$.

## 5. The Third Standard Relations and the Main Diophantine Conjectures

We start with an example. Combining the stuffle relation (4.2) for $s=s^{\prime}=1$ with the shuffle relation (2.2) for $z^{\prime}=z$, we deduce

$$
\begin{equation*}
\mathrm{Li}_{1,2}(z, 1)+2 \mathrm{Li}_{2,1}(z, 1)=\mathrm{Li}_{1,2}(z, z)+\operatorname{Li}_{2,1}(z, z)+\mathrm{Li}_{3}\left(z^{2}\right) . \tag{5.1}
\end{equation*}
$$

The two sides are analytic inside the unit circle, but not convergent at $z=1$. We claim that

$$
F(z)=\operatorname{Li}_{1,2}(z, 1)-\mathrm{Li}_{1,2}(z, z)=\sum_{n_{1}>n_{2} \geq 1} \frac{z^{n_{1}}\left(1-z^{n_{2}}\right)}{n_{1} n_{2}^{2}}
$$

tends to 0 as $z$ tends to 1 inside the unit circle. Indeed for $|z|<1$ we have

$$
\left|1-z^{n_{2}}\right|=\left|(1-z)\left(1+z+\cdots+z^{n_{2}-1}\right)\right|<n_{2}|1-z|,
$$

hence

$$
\sum_{n_{2}=1}^{n_{1}-1} \frac{\left|1-z^{n_{2}}\right|}{n_{2}^{2}}<|1-z| \sum_{n_{2}=1}^{n_{1}-1} \frac{1}{n_{2}}
$$

From (1.5) with $n=2$ we deduce

$$
|F(z)| \leq|1-z| \operatorname{Li}_{1,1}(|z|)=\frac{1}{2}|1-z|(\log (1 /(1-|z|)))^{2} .
$$

Therefore, taking the limit of the relation (5.1) as $z \rightarrow 1$ yields Euler's formula

$$
\zeta(2,1)=\zeta(3)
$$

This argument works in a quite general setting and yields the relations

$$
\begin{equation*}
\zeta\left(\omega_{1} * u-\omega_{1} \amalg u\right)=0 \tag{5.2}
\end{equation*}
$$

for each $u \in \omega_{0} X^{*} \omega_{1}$.
These are the third standard relations between multiple zeta values.
Zagier, Goncharov, Kontsevich,... (see [Z]) conjecture that the three standard relations (2.3), (4.4) and (5.2) constitute a basis of the ideal of algebraic relations between all numbers $\zeta(\underline{s})$. Here are precise statements.

We introduce independent variables $Z_{u}$, where $u$ ranges over the set $X^{*} \omega_{1}$. For $v=\sum_{u} c_{u} u$ in $\mathbb{Q}\left\langle\omega_{0}, \omega_{1}\right\rangle \omega_{1}$, we set

$$
Z_{v}=\sum_{u} c_{u} Z_{u} .
$$

In particular for $u_{1}$ and $u_{2}$ in $\omega_{0} X^{*} \omega_{1}, Z_{u_{1} ш u_{2}}$ and $Z_{u_{1} * u_{2}}$ are linear forms in $Z_{u}, u \in \omega_{0} X^{*} \omega_{1}$. Also, for $v \in \omega_{0} \mathbb{Q}\left\langle\omega_{0}, \omega_{1}\right\rangle \omega_{1}, Z_{\omega_{1} ш v-\omega_{1} * v}$ is a linear form in $Z_{u}, u \in \omega_{0} X^{*} \omega_{1}$.

Denote by $R$ the ring of polynomials with coefficients in $\mathbb{Q}$ in the variables $Z_{u}$ where $u$ ranges over the set $\omega_{0} X^{*} \omega_{1}$, and by $\mathfrak{I}$ the ideal of $R$ consisting of all polynomials which vanish under the specialization map

$$
Z_{u} \mapsto \zeta(u) \quad\left(u \in \omega_{0} X^{*} \omega_{1}\right) .
$$

Conjecture 5.3. The polynomials

$$
Z_{u} Z_{v}-Z_{u ш v}, \quad Z_{u} Z_{v}-Z_{u * v} \quad \text { and } \quad Z_{\omega_{1} \amalg u-\omega_{1} * u},
$$

where $u$ and $v$ range over the set of elements in $\omega_{0} X^{*} \omega_{1}$, generate the ideal I.

Denote by $\mathfrak{Z}_{p}$ the $\mathbb{Q}$-vector subspace of $\mathbb{R}$ spanned by the real numbers $\zeta(\underline{s})$ with $\underline{s}$ of weight $p$, with $\mathfrak{Z}_{0}=\mathbb{Q}$ and $\mathfrak{Z}_{1}=\{0\}$. Using any of the first two standard relations (2.3) or (4.4), one deduces $\mathfrak{Z}_{p} \cdot \mathfrak{Z}_{p^{\prime}} \subset \mathfrak{Z}_{p+p^{\prime}}$. This means that the $\mathbb{Q}$-vector subspace $\mathfrak{Z}$ of $\mathbb{R}$ spanned by all $\mathfrak{Z}_{p}, p \geq 0$, is a subalgebra of $\mathbb{R}$ over $\mathbb{Q}$ which is graded by the weight. From Conjecture 5.3 one deduces the following conjecture of Goncharov [G1]:

Conjecture 5.4. As a $\mathbb{Q}$-algebra, $\mathfrak{Z}$ is the direct sum of $\mathfrak{Z}_{p}$ for $p \geq 0$.
The dimension $d_{p}$ of $\mathfrak{Z}_{p}$ satisfies $d_{0}=1, d_{1}=0, d_{2}=d_{3}=1$. The expected value for $d_{p}$ is given by a conjecture of Zagier [Z]:
Conjecture 5.5. For $p \geq 3$ we have

$$
d_{p}=d_{p-2}+d_{p-3} .
$$

An interesting question is whether Conjecture 5.3 implies Conjecture 5.5. For this question as well as other related problems, see [É].

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