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# Mathematical renormalization in quantum electrodynamics via noncommutative generating series

G. H. E. Duchamp - Hoang Ngoc Minh - Q. H. Ngo - K. Penson - P. Simonnet

Abstract In order to push the study of solutions of nonlinear differential equations involved in quantum electrodynamics<sup>1</sup>, we focus here on combinatorial aspects of their renormalization at  $\{0, 1, +\infty\}$ .

### **1** Introduction

During the last century, the functional expansions were common in physics as well as in engineering and have been developped, by Tomonaga, Schwinger and Feynman [18], to represent the dynamical systems in quantum electrodynanics. The main difficulty of this approach is the divergence of these expansions at the singularity 0 or at  $+\infty$  (see [2]) and leads to the problems of *regularization* and *renormalization* 

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<sup>&</sup>lt;sup>1</sup> The present work is part of a series of papers devoted to the study of the renormalization of divergent polyzetas (at positive and at negatice indices) via the factorization of the non commutative generating series of polylogarithms and of harmonic sums and via the effective construction of pairs of bases in duality in  $\varphi$ -deformed shuffle algebras. It is a sequel of [6] and its content was presented in several seminars and meetings, including the 66th and 74th Séminaire Lotharingien de Combinatoire.

which can be solved by combinatorial technics : Feynman diagrams [21] and their siblings [15, 26], noncommutative formal power series [23], trees [11].

Recently, in the same vein, and based, on the one hand, on the shuffle and quasishuffle bialgebras [6], the combinatorics of noncommutative formal power series was intensively amplified for the asymptotic analysis of dynamical systems with three regular singularities in<sup>2</sup> { $0,1,+\infty$ }; and, on the other hand with the monodromy and the Galois differential group of the Knizhnik-Zamolodchikov equation  $KZ_3$  [42, 44] *i.e.*, the following noncommutative evolution equation<sup>3</sup>

$$\frac{dG(z)}{dz} = \left(\frac{x_0}{z} + \frac{x_1}{1-z}\right)G(z),$$

the monoidal factorization facilitates mainly the renormalization and the computation of the associators<sup>4</sup> via the universal one, *i.e.*  $\Phi_{KZ}$  of Drinfel'd [44].

In fact, these associators are noncommutative formal power series on two variables and regularize the Chen generating series of the differential forms admitting singularities at 0 or at 1 along the integration paths on the universal covering of  $\mathbb{C}$  without points 0 and 1 (*i.e.*  $\mathbb{C} \setminus \{0,1\}$ ). Their coefficients are, up to a multiple of powers of  $2i\pi$ , polynomial on polyzetas, *i.e.* the following real numbers<sup>5</sup> [26, 46, 55]

$$\zeta(s_1,\ldots,s_r) = \sum_{n_1 > \ldots > n_r > 0} \frac{1}{n_1^{s_1} \ldots n_r^{s_r}}, \text{ for } r \ge 1, s_1 \ge 2, s_2, \ldots, s_r \ge 1,$$

and these numbers admit a natural structure of algebra over the rational numbers deduced from the combinatorial aspects of the shuffle and quasi-shuffle Hopf algebras. It is conjectured that this algebra is  $\mathbb{N}$ -graded<sup>6</sup>. More precisely, for  $s_1 \ge 2, s_2, \ldots, s_r \ge 1$ , the polyzeta  $\zeta(s_1, \ldots, s_r)$  can be obtained as the limit of the polylogarithm  $\operatorname{Li}_{s_1,\ldots,s_r}(z)$ , for  $z \to 1$ , and of the harmonic sum  $\operatorname{H}_{s_1,\ldots,s_r}(N)$ , for  $N \to +\infty$ :

$$\mathrm{Li}_{s_1,\ldots,s_r}(z) = \sum_{n_1 > \ldots > n_r > 0} \frac{z^{n_1}}{n_1^{s_1} \ldots n_r^{s_r}} \text{ and } \mathrm{H}_{s_1,\ldots,s_r}(N) = \sum_{n_1 > \ldots > n_r > 0}^N \frac{1}{n_1^{s_1} \ldots n_r^{s_r}}.$$

Then, by a theorem of Abel, one has

$$\zeta(s_1,\ldots,s_r) = \lim_{z \to 1} \operatorname{Li}_{s_1,\ldots,s_r}(z) = \lim_{N \to +\infty} \operatorname{H}_{s_1,\ldots,s_r}(N).$$

<sup>&</sup>lt;sup>2</sup> Any differential equation with singularities in  $\{a, b, c\}$  can be changed into a differential equation with singularities in  $\{0, 1, +\infty\}$  via an homographic transformation.

 $<sup>{}^{3}</sup> x_{0} := t_{1,2}/2i\pi$  and  $x_{1} := -t_{2,3}/2i\pi$  are noncommutive variables and  $t_{1,2}, t_{2,3}$  belong to  $\mathscr{T}_{3} = \{t_{1,2}, t_{1,3}, t_{2,3}\}$  satisfying the infinitesimal 3-braid relations, *i.e.*  $[t_{1,3}, t_{1,2} + t_{2,3}] = [t_{2,3}, t_{1,2} + t_{1,3}] = 0$ .  ${}^{4}$  They were introduced in QFT by Drinfel'd and it plays an important role for the still open problem of the effective determination of the polynomial invariants of knots and links via Kontsevich's integral (see [7, 26]) and  $\Phi_{KZ}$ , was obtained firstly, in [26], with explicit coefficients which are polyzetas and regularized polyzetas (see [44, 45] for the computation of the other involving *only* convergent polyzetas as local coordinates, and for algorithms regularizing divergent polyzetas).

<sup>&</sup>lt;sup>5</sup>  $s_1 + \ldots + s_r$  is the *weight* of  $\zeta(s_1, \ldots, s_r)$ , *i.e.* the weight of the composition  $(s_1, \ldots, s_r)$ .

<sup>&</sup>lt;sup>6</sup> One of us proposed a proof in [44, 45].

Since the algebras of polylogarithms and of harmonic sums are isomorphic to the shuffle algebra  $(\mathbb{Q}\langle X \rangle, \sqcup, 1_{X^*})$  and quasi-shuffle algebra  $(\mathbb{Q}\langle Y \rangle, \amalg, 1_{Y^*})$  respectively both admitting the Lyndon words  $\mathscr{L}ynX$  over  $X = \{x_0, x_1\}$  and  $\mathscr{L}ynY$  over  $Y = \{y_i\}_{i \ge 1}$ , as transcendence bases (recalled in Section 2.1) then, by using

• The (one-to-one) correspondence between the combinatorial compositions, the words<sup>7</sup> in *Y*<sup>\*</sup> and the words in *X*<sup>\*</sup>*x*<sub>1</sub> + 1*<sub>X</sub>*<sup>\*</sup>, *i.e.*<sup>8</sup>

$$(\{1\}^k, s_{k+1}, \dots, s_r) \leftrightarrow y_1^k y_{s_{k+1}} \dots y_{s_r} \underset{\pi_Y}{\overset{\pi_X}{\rightleftharpoons}} x_1^k x_0^{s_{k+1}-1} x_1 \dots x_0^{s_r-1} x_1.$$
(1)

- The ordering  $x_1 \succ x_0$  and  $y_1 \succ y_2 \succ \dots$  over X and Y respectively.
- The transcendence base  $\{S_l\}_{l \in \mathscr{L}ynX}$  (resp.  $\{\Sigma_l\}_{l \in \mathscr{L}ynY}$ ) of  $(\mathbb{Q}\langle X \rangle, \sqcup, 1_{X^*})$  (resp.  $(\mathbb{Q}\langle Y \rangle, \amalg, 1_{Y^*})$ ) in duality<sup>9</sup> with  $\{P_l\}_{l \in \mathscr{L}ynX}$  (resp.  $\{\Pi_l\}_{l \in \mathscr{L}ynY}$ ), a base of the Lie algebra of primitive elements of the bialgebra<sup>10</sup>  $\mathscr{H}_{\sqcup} = (\mathbb{Q}\langle X \rangle, \operatorname{conc}, 1_{X^*}, \Delta_{\sqcup}, \varepsilon)$  (resp.  $\mathscr{H}_{\amalg} = (\mathbb{Q}\langle Y \rangle, \operatorname{conc}, 1_{Y^*}, \Delta_{\amalg}, \varepsilon)$ ) to factorize the following noncommutative generating series of polylogarithms, hormanic sums and polyzetas

$$\mathbf{L} = \prod_{l \in \mathscr{L}ynX} \exp(\mathrm{Li}_{S_l} P_l) \text{ and } \mathbf{H} = \prod_{l \in \mathscr{L}ynY} \exp(\mathbf{H}_{\Sigma_l} \Pi_l),$$
$$Z_{\sqcup \sqcup} = \prod_{l \in \mathscr{L}ynX, l \neq x_0, x_1} \exp(\zeta(S_l) P_l) \text{ and } Z_{\sqcup \sqcup} = \prod_{l \in \mathscr{L}ynY, l \neq y_1} \exp(\zeta(\Sigma_l) \Pi_l),$$

we then obtain two formal power series over Y,  $Z_1$  and  $Z_2$ , such that

$$\lim_{z \to 1} \exp\left[y_1 \log \frac{1}{1-z}\right] \pi_Y \mathcal{L}(z) = Z_1, \quad \lim_{N \to \infty} \exp\left[\sum_{k \ge 1} \mathcal{H}_{y_k}(N) \frac{(-y_1)^k}{k}\right] \mathcal{H}(N) = Z_2.$$

Moreover,  $Z_1, Z_2$  are equal and stand for the noncommutative generating series of  $\{\zeta(w)\}_{w \in Y^* - y_1 Y^*}$ , or  $\{\zeta(w)\}_{w \in x_0 X^* x_1}$ , as one has  $Z_1 = Z_2 = \pi_Y Z_{\perp \perp}$  [43, 44, 45]. This allows, by extracting the coefficients of the noncommutative generating series, to explicit the counter-terms eliminating the divergence of  $\{Li_w\}_{w \in x_1 X^*}$  and of  $\{H_w\}_{w \in y_1 Y^*}$  and this leads naturally to an equation connecting algebraic structures

$$\prod_{l\in\mathscr{L}ynY,l\neq y_1}^{\searrow} \exp(\zeta(\Sigma_l)\Pi_l) = \exp\left[\sum_{k\geq 2} -\zeta(k)\frac{(-y_1)^k}{k}\right]\pi_Y \prod_{l\in\mathscr{L}ynX,l\neq x_0,x_1}^{\searrow} \exp(\zeta(S_l)P_l)$$

Identity (2) allows to compute the Euler-MacLaurin constants and the Hadamard finite parts associated to divergent polyzetas  $\{\zeta(w)\}_{w \in y_1Y^*}$  and, by identifying local coordinates, to describe the graded core of ker  $\zeta$  by its *algebraic* generators.

<sup>&</sup>lt;sup>7</sup> Here,  $X^*$  (resp.  $Y^*$ ) is the monoid generated by X (resp. Y) and its neutral element of is denoted by  $1_{X^*}$  (resp.  $1_{Y^*}$ ).

<sup>&</sup>lt;sup>8</sup> Here,  $\pi_Y$  is the adjoint of  $\pi_X$  for the canonical scalar products where  $\pi_X$  is the morphism of AAU  $k\langle Y \rangle \rightarrow k\langle X \rangle$  defined by  $\pi_X(y_k) = x_0^{k-1}x_1$ .

<sup>&</sup>lt;sup>9</sup> in a more precise way the *S* and  $\Sigma$  are the "Lyndon part" of the dual bases of the PBW expansions of the *P* and the  $\Pi$  respectively.

 $<sup>^{10} \</sup>varepsilon$  is the "constant term" character.

In this paper, we will focus on the approach by noncommutative formal power series, adapted from [22, 23], and explain how the results of [43, 44, 45], allow to study the combinatorial aspects of the renormalization at the singularities in  $\{0, 1, +\infty\}$  of the solutions of linear differential equations (see Example 1 below) as well as the solutions of nonlinear differential equations (see Examples 2 and 3 below) described in Section 3.2 and involved in quantum electrodynamics.

*Example 1 (Hypergeometric equation).* Let  $t_0, t_1, t_2$  be parameters and

$$z(1-z)\ddot{y}(z) + [t_2 - (t_0 + t_1 + 1)z]\dot{y}(z) - t_0t_1y(z) = 0.$$

Let  $q_1(z) = -y(z)$  and  $q_2(z) = (1-z)\dot{y}(z)$ . One has

$$\begin{pmatrix} \dot{q}_1 \\ \dot{q}_2 \end{pmatrix} = \left(\frac{M_0}{z} + \frac{M_1}{1-z}\right) \begin{pmatrix} q_1 \\ q_2 \end{pmatrix},$$

where  $M_0$  and  $M_1$  are the following matrices

$$M_0 = -\begin{pmatrix} 0 & 0 \\ t_0 t_1 & t_2 \end{pmatrix}$$
 and  $M_1 = -\begin{pmatrix} 0 & 1 \\ 0 & t_2 - t_0 - t_1 \end{pmatrix}$ .

Or equivalently,

$$\dot{q}(z) = A_0(q) \frac{1}{z} + A_1(q) \frac{1}{1-z}$$
 and  $y(z) = -q_1(z)$ ,

where  $A_0$  and  $A_1$  are the following parametrized linear vector fields

$$A_0 = -(t_0t_1q_1 + t_2q_2)\frac{\partial}{\partial q_2} \text{ and } A_1 = -q_1\frac{\partial}{\partial q_1} - (t_2 - t_0 - t_1)q_2\frac{\partial}{\partial q_2}.$$

acting by

$$\frac{\partial}{\partial q_1}(q) = \frac{\partial}{\partial q_1} \begin{pmatrix} q_1 \\ q_2 \end{pmatrix} = \begin{pmatrix} 1 \\ 0 \end{pmatrix} \text{ and } \frac{\partial}{\partial q_2}(q) = \frac{\partial}{\partial q_2} \begin{pmatrix} q_1 \\ q_2 \end{pmatrix} = \begin{pmatrix} 0 \\ 1 \end{pmatrix}$$

*Example 2 (Harmonic oscillator).* Let  $k_1, k_2$  be parameters and

$$\dot{y}(z) + k_1 y(z) + k_2 y^2(z) = u_1(z).$$

which can be represented, with the same formalism as above, by the following state equations

 $\dot{q}(z) = A_0(q) + A_1(q)u_1(z)$  and y(z) = q(z),

where  $A_0$  and  $A_1$  are the following vector fields

$$A_0 = -(k_1q + k_2q^2)\frac{\partial}{\partial q}$$
 and  $A_1 = \frac{\partial}{\partial q}$ 

*Example 3 (Duffing's equation).* Let a, b, c be parameters and

$$\ddot{y}(z) + a\dot{y}(z) + by(z) + cy^{3}(z) = u_{1}(z).$$

which can be represented by the following state equations

$$\dot{q}(z) = A_0(q) + A_1(q)u_1(z)$$
, and  $y(z) = q_1(z)$ ,

where  $A_0$  and  $A_1$  are the following vector fields

$$A_0 = -(aq_2 + b^2q_1 + cq_1^3)\frac{\partial}{\partial q_2} + q_2\frac{\partial}{\partial q_1} \text{ and } A_1 = \frac{\partial}{\partial q_2}.$$

Example 4 (Van der Pol oscillator). Let  $\gamma$ , g be parameters and

$$\partial_z^2 x(z) - \gamma [1 + x(z)^2] \partial_z x(z) + x(z) = g \cos(\omega z)$$

which can be tranformed into (with C is some constant of integration)

$$\partial_z x(z) = \gamma [1 + x(z)^2/3] x(z) - \int_{z_0}^z x(s) ds + \frac{g}{\omega} \sin(\omega z) + C.$$

Setting  $y = \int_{z_0}^{z} x(s) ds$  and  $u_1(z) = g \sin(\omega z) / \omega + C$ , it leads then to

$$\partial_z^2 y(z) = \gamma [\partial_z y(z) + (\partial_z y(z))^3 / 3] - y(z) + u_1(z)$$

which can be represented by the following state equations (with n = 2)

$$\partial_z q(z) = [A_0 u_0(z) + A_1 u_1(z)](q)$$
 and  $y(z) = q_1(z)$ 

where  $A_0$  and  $A_1$  are the following vector fields

$$A_1 = \frac{\partial}{\partial q_2}$$
 and  $A_0 = [\gamma(q_2 + q_2^3/3) - q_1] \frac{\partial}{\partial q_2} + q_2 \frac{\partial}{\partial q_1}$ 

This approach by noncommutative formal power series is adequate for studying the algebraic combinatorial aspects of the asymptotic analysis at the singularities in  $\{0, 1, +\infty\}$ , of the nonlinear dynamical systems described in Section 3.2 because

- The polylogarithms form a basis of an infinite dimensional universal Picard-Vessiot extension by means of these differential equations [42, 12] and their algebra, isomorphic to the shuffle algebra, admits  $\{Li_l\}_{l \in \mathscr{L}vnX}$  as a transcendence basis,
- The harmonic sums generate the coefficients of the ordinary Taylor expansions of their solutions (when these expansions exist) [43] and their algebra is isomorphic to the quasi-shuffle algebra admitting {H<sub>1</sub>}<sub>1∈ LynY</sub> as a transcendence basis,
- The polyzetas do appear as the fondamental arithmetical constants involved in the computations of the monodromies [39, 36], the Kummer type functional equations [40, 36], the asymptotic expansions of solutions [43, 44] and their algebra is freely generated by the polyzetas encoded by irreducible Lyndon words [44].

Hence, a lot of algorithms can be deduced from these facts and more general studies will be proceeded in [6, 12]. The organisation of this paper is the following

- In Section 2, we will give algebraic and analytic foundations, *i.e.* the combinatorial Hopf algebra of shuffles and the indiscernability respectively, for polyzetas.
- These will be exploited, in Section 3, to expand solutions, of nonlinear dynamical systems with singular inputs and their ordinary and *functional* differentiations.

## 2 Fundation of the present framework

# 2.1 Background about combinatorics of shuffle and stuffle bialgebras

#### 2.1.1 Schützenberger's monoidal factorization

Let  $\mathbb{Q}\langle X \rangle$  be equipped by the concatenation and the shuffle defined by

$$\forall w \in X^*, w \sqcup 1_{X^*} = 1_{X^*} \sqcup w = w,$$
  
$$\forall x, y \in X, \forall u, v \in X^*, xu \sqcup yv = x(u \sqcup yv) + y(xu \sqcup v),$$

or by their dual co-products,  $\Delta_{conc}$  and  $\Delta_{\sqcup \sqcup}$ , defined by, for  $w \in X^*$  and  $x \in X$ ,

$$\Delta_{\texttt{conc}}(w) = \sum_{u,v \in X^*, uv = w} u \otimes v \text{ and } \Delta_{\sqcup \sqcup}(x) = x \otimes 1 + 1 \otimes x,$$

 $\Delta_{\sqcup \sqcup}$  is then extended to a conc-morphism  $\mathbb{Q}\langle X \rangle \to \mathbb{Q}\langle X \rangle \otimes \mathbb{Q}\langle X \rangle$ . These two comultiplications satisfy, for any  $u, v, w \in X^*$ ,

$$\langle \Delta_{\texttt{conc}}(w) \mid u \otimes v \rangle = \langle w \mid uv \rangle \text{ and } \langle \Delta_{\sqcup \sqcup}(w) \mid u \otimes v \rangle = \langle w \mid u \sqcup v \rangle.$$

One gets two mutually dual bialgebras

$$\mathscr{H}_{\sqcup \sqcup} = (\mathbb{Q}\langle X \rangle, \texttt{conc}, 1_{X^*}, \Delta_{\sqcup \sqcup}, \varepsilon), \ \ \mathscr{H}_{\sqcup \sqcup}^{\vee} = (\mathbb{Q}\langle X \rangle, \sqcup, 1_{X^*}, \Delta_{\texttt{conc}}, \varepsilon).$$

After a theorem by Radford [49],  $\mathscr{L}ynX$  forms a transcendence basis of  $(\mathbb{Q}\langle X \rangle, \sqcup, 1_{X^*})$ and it can be completed then to the linear basis  $\{w\}_{w \in X^*}$  which is auto-dual :

$$\forall v, v \in X^*, \ \langle u \mid v \rangle = \delta_{u,v}. \tag{3}$$

But the elements  $l \in \mathscr{L}ynX - X$  are not primitive, for  $\Delta_{\sqcup \sqcup}$ , and then  $\mathscr{L}ynX$  does not constitute a basis for  $\mathscr{L}ie_{\mathbb{Q}}\langle X \rangle$ . Chen, Fox and Lyndon [9] constructed  $\{P_w\}_{w \in X^*}$ , so-called the Poincaré-Birkhoff-Witt-Lyndon basis, for  $\mathscr{U}(\mathscr{L}ie_{\mathbb{Q}}\langle X \rangle)$  as follows

$$P_x = x \quad \text{for } x \in X, \tag{4}$$

$$P_{l} = \begin{bmatrix} P_{s}, P_{r} \end{bmatrix} \text{ for } l \in \mathscr{L}ynX, \text{ standard factorization of } l = (s, r), \tag{5}$$

$$P_{w} = P_{l_{1}}^{l_{1}} \dots P_{l_{k}}^{l_{k}} \text{ for } w = l_{1}^{l_{1}} \dots l_{k}^{l_{k}}, l_{1} \succ \dots \succ l_{k}, l_{1} \dots, l_{k} \in \mathscr{L}ynX.$$

$$(6)$$

where here  $\succ$  stands for the lexicographic (strict) ordering defined<sup>11</sup> by  $x_0 \prec x_1$ . Schützenberger constructed bases for  $(\mathbb{Q}\langle X \rangle, \sqcup)$  defined by duality as follows :

$$\forall u, v \in X^*, \quad \langle S_u \mid P_v \rangle = \delta_{u,v}$$

<sup>&</sup>lt;sup>11</sup> In here, the order relation  $\succ$  on  $X^*$  is defined by, for any  $u, v \in X^*$ ,  $u \succ v$  iff u = vw with  $w \in X^+$  else there are  $w, w_1, w_2 \in X^*$  and  $a \succ b \in X$  such that  $u = waw_1$  and  $v = wbw_2$ .

and obtained the transcendence and linear bases,  $\{S_l\}_{l \in \mathcal{L}ynX}, \{S_w\}_{w \in X^*}$ , as follows

$$S_{l} = xS_{u}, \quad \text{for } l = xu \in \mathscr{L}ynX,$$
  
$$S_{w} = \frac{S_{l_{1}}^{\sqcup \sqcup i_{1}} \sqcup \sqcup \sqcup \sqcup S_{l_{k}}^{\sqcup \sqcup i_{k}}}{i_{1}! \ldots i_{k}!} \text{ for } w = l_{1}^{i_{1}} \ldots l_{k}^{i_{k}}, l_{1} \succ \ldots \succ l_{k}.$$

After that, Mélançon and Reutenauer [51] proved that, for any  $w \in X^*$ ,

$$P_{w} = w + \sum_{v \succ w, |v|_{X} = |w|_{X}} c_{v}v \text{ and } S_{w} = w + \sum_{v \prec w, |v|_{X} = |w|_{X}} d_{v}v.$$
(7)

where  $|w|_X = (|w|_x)_{x \in X}$  is the family of all partial degrees (number of times a letter occurs in a word). In other words, the elements of the bases  $\{S_w\}_{w \in X^*}$  and  $\{P_w\}_{w \in X^*}$  are lower and upper triangular respectively and they are of multihomogeneous (all the monomials have the same partial degrees).

*Example 5 (of*  $\{P_w\}_{w \in X^*}$  *and*  $\{S_w\}_{w \in X^*}$ *, [31]).* Let  $X = \{x_0, x_1\}$  with  $x_0 \prec x_1$ .

| 1                     | D   | C.   |
|-----------------------|---|--|
| l                     | $P_l$   | $S_l$  |
| <i>x</i> <sub>0</sub> | <i>x</i> <sub>0</sub>                         | <i>x</i> <sub>0</sub>                                |
| $x_1$                 | $x_1$   | $x_1$  |
| $x_0x_1$              | $[x_0, x_1]$                                  | $x_0 x_1$  |
| $x_0^2 x_1$           | $[x_0, [x_0, x_1]]$                           | $x_0^2 x_1$  |
| $x_0 x_1^2$           | $[[x_0, x_1], x_1]$                           | $x_0 x_1^2$  |
| $x_0^3 x_1$           | $[x_0, [x_0, [x_0, x_1]]]$                    | $x_0^3 x_1$  |
| $x_0^2 x_1^2$         | $[x_0, [[x_0, x_1], x_1]]$                    | $x_0^2 x_1^2$  |
| $x_0 x_1^3$           | $[[x_0, x_1], x_1], x_1]$                     | $x_0 x_1^3$  |
| $x_0^4 x_1^1$         | $[x_0, [x_0, [x_0, [x_0, x_1]]]]$             | $x_0^4 x_1^4$  |
| $x_0^3 x_1^2$         | $[x_0, [x_0, [[x_0, x_1], x_1]]]$             | $x_0^3 x_1^2$  |
| $x_0^2 x_1 x_0 x_1$   | $[[x_0, [x_0, x_1]], [x_0, x_1]]$             | $2x_0^3x_1^2 + x_0^2x_1x_0x_1$                       |
| $x_0^2 x_1^3$         | $[x_0, [[[x_0, x_1], x_1], x_1]]$             | $x_0^2 x_1^3$  |
| $x_0 x_1 x_0 x_1^2$   | $[[x_0, x_1], [[x_0, x_1], x_1]]$             | $3x_0^2x_1^3 + x_0x_1x_0x_1^2$                       |
| $x_0 x_1^4$           | $[[[[x_0, x_1], x_1], x_1], x_1]]$            | $x_0 x_1^4$  |
| $x_0^5 x_1$           | $[x_0, [x_0, [x_0, [x_0, [x_0, x_1]]]]]$      | $x_0^5 x_1$  |
| $x_0^4 x_1^2$         | $[x_0, [x_0, [x_0, [[x_0, x_1], x_1]]]]$      | $x_0^4 x_1^2$  |
| $x_0^3 x_1 x_0 x_1$   | $[x_0, [[x_0, [x_0, x_1]], [x_0, x_1]]]$      | $2x_0^4x_1^2 + x_0^3x_1x_0x_1$                       |
| $x_0^3 x_1^3$         | $[x_0, [x_0, [[[x_0, x_1], x_1], x_1]]]]$     | $x_0^3 x_1^3$  |
| $x_0^2 x_1 x_0 x_1^2$ | $[x_0, [[x_0, x_1], [[x_0, x_1], x_1]]]$      | $3x_0^3x_1^3 + x_0^2x_1x_0x_1^2$                     |
| $x_0^2 x_1^2 x_0 x_1$ | $[[x_0, [[x_0, x_1], x_1]], [x_0, x_1]]$      | $6x_0^3x_1^3 + 3x_0^2x_1x_0x_1^2 + x_0^2x_1^2x_0x_1$ |
| $x_0^2 x_1^4$         | $[x_0, [[[x_0, x_1], x_1], x_1], x_1]]$       | $x_0^2 x_1^4$  |
| $x_0 x_1 x_0 x_1^3$   | $[[x_0, x_1], [[[x_0, x_1], x_1], x_1]]$      | $4x_0^2x_1^4 + x_0x_1x_0x_1^3$                       |
| $x_0 x_1^5$           | $[[[[x_0, x_1], x_1], x_1], x_1], x_1], x_1]$ | $x_0 x_1^5$  |

Then, Schützenberger's factorization of the diagonal series  $\mathcal{D}_X$  follows [51]

$$\mathscr{D}_X := \sum_{w \in X^*} w \otimes w = \sum_{w \in X^*} S_w \otimes P_w = \prod_{l \in \mathscr{L}ynX} \exp(S_l \otimes P_l).$$
(8)

#### 2.1.2 Extended Schützenberger's monoidal factorization

Let us define the commutative product over  $\mathbb{Q}\langle Y \rangle$ , denoted by  $\mu$ , as follows

$$\forall y_n, y_m \in Y, \ \mu(y_n, y_m) = y_{n+m},$$

or by its associated coproduct,  $\Delta_{\mu}$ , defined by

$$\forall y_n \in Y, \ \Delta_\mu(y_n) = \sum_{i=1}^{n-1} y_i \otimes y_{n-i}$$

satisfying,

$$\forall x, y, z \in Y, \ \langle \Delta_{\mu} \mid y \otimes z \rangle = \langle x \mid \mu(y, z) \rangle.$$

Let  $\mathbb{Q}\langle Y \rangle$  be equipped by

- 1. The concatenation (or by its associated coproduct,  $\Delta_{conc}$ ).
- 2. The *shuffle* product, *i.e.* the commutative product defined by [23]

$$\forall w \in Y^*, \ w \sqcup 1_{Y^*} = 1_{Y^*} \sqcup w = w,$$
  
$$\forall x, y \in Y, u, v \in Y^*, \ xu \sqcup yv = x(u \sqcup yv) + y(xu \sqcup v)$$

or with its associated coproduct,  $\Delta_{\sqcup \downarrow}$ , defined, on the letters, by

 $\forall y_k \in Y, \ \Delta_{\sqcup \sqcup} y_k = y_k \otimes 1 + 1 \otimes y_k$ 

and extended by morphism. It satisfies

$$\forall u, v, w \in Y^*, \ \langle \Delta_{\sqcup \sqcup} w \mid u \otimes v \rangle = \langle w \mid u \sqcup v \rangle.$$

3. The quasi-shuffle product, i.e. the commutative product defined by [47]

$$\forall w \in Y^*, \quad w \bowtie 1_{Y^*} = 1_{Y^*} \bowtie w = w,$$
  
$$\forall x, y \in Y, u, v \in Y^*, \quad y_i u \bowtie y_j v = y_j (y_i u \bowtie v) + y_i (u \bowtie y_j v)$$
  
$$+ \mu(y_i, y_j) (u \bowtie v)$$

or with its associated coproduct,  $\Delta_{L\pm I}$ , defined, on the letters, by

$$\forall y_k \in Y, \ \Delta_{\texttt{LL}} y_k = \Delta_{\sqcup \sqcup} y_k + \Delta_{\mu} y_k$$

and extended by morphism. It satisfies

$$\forall u, v, w \in Y^*, \ \langle \Delta_{L=} w \mid u \otimes v \rangle = \langle w \mid u \models v \rangle.$$

Hence, with the counit e defined by, for any  $P \in \mathbb{Q}\langle Y \rangle$ ,  $e(P) = \langle P \mid 1_{Y^*} \rangle$ , one gets two pairs of mutually dual bialgebras

$$\begin{aligned} \mathscr{H}_{\sqcup\sqcup} &= (\mathbb{Q}\langle Y \rangle, \texttt{conc}, \mathbf{1}_{Y^*}, \Delta_{\sqcup\sqcup}, \mathsf{e}) \text{ and } \mathscr{H}_{\sqcup}^{\vee} = (\mathbb{Q}\langle Y \rangle, \sqcup, \mathbf{1}_{Y^*}, \Delta_{\texttt{conc}}, \mathsf{e}), \\ \mathscr{H}_{\texttt{L}} &= (\mathbb{Q}\langle Y \rangle, \texttt{conc}, \mathbf{1}_{Y^*}, \Delta_{\texttt{L}}, \mathsf{e}) \text{ and } \mathscr{H}_{\texttt{L}}^{\vee} = (\mathbb{Q}\langle Y \rangle, \texttt{L}, \mathbf{1}_{Y^*}, \Delta_{\texttt{conc}}, \mathsf{e}). \end{aligned}$$

By the CQMM theorem (see [6]), the connected  $\mathbb{N}$ -graded, co-commutative Hopf algebra  $\mathscr{H}_{\sqcup \sqcup}$  is isomorphic to the enveloping algebra of the Lie algebra of its primitive elements which is equal to  $\mathscr{L}ie_{\mathbb{Q}}\langle Y \rangle$ :

$$\mathscr{H}_{\sqcup \sqcup} \cong \mathscr{U}(\mathscr{L}ie_{\mathbb{Q}}\langle Y \rangle) \text{ and } \mathscr{H}_{\sqcup \sqcup}^{\vee} \cong \mathscr{U}(\mathscr{L}ie_{\mathbb{Q}}\langle Y \rangle)^{\vee}.$$

Hence, let us consider [9]

- 1. The PBW-Lyndon basis  $\{p_w\}_{w \in Y^*}$  for  $\mathscr{U}(\mathscr{L}ie_{\mathbb{Q}}\langle Y \rangle)$  constructed recursively
  - $\begin{cases} p_y = y & \text{for } y \in Y, \\ p_l = [p_s, p_r] & \text{for } l \in \mathcal{L}ynY, \text{ standard factorization of } l = (s, r), \\ p_w = p_{l_1}^{i_1} \dots p_{l_k}^{i_k} \text{ for } w = l_1^{i_1} \dots l_k^{i_k}, l_1 \succ \dots \succ l_k, l_1 \dots, l_k \in \mathcal{L}ynY, \end{cases}$

2. And, by duality<sup>12</sup>, the linear basis  $\{s_w\}_{w\in Y^*}$  for  $(\mathbb{Q}\langle Y\rangle, \sqcup, 1_{Y^*})$ , *i.e.* 

$$\forall u, v \in Y^*, \ \langle p_u \mid s_v \rangle = \delta_{u,v}$$

This basis can be computed recursively as follows [51]

$$\begin{cases} s_y = y, & \text{for } y \in Y, \\ s_l = ys_u, & \text{for } l = yu \in \mathscr{L}ynY, \\ s_w = \frac{s_{l_1}^{\sqcup \sqcup i_1} \sqcup \sqcup \sqcup \sqcup S_{l_k}^{\sqcup \sqcup i_k}}{i_1! \dots i_k!} & \text{for } w = l_1^{i_1} \dots l_k^{i_k}, l_1 \succ \dots \succ l_k \in \mathscr{L}ynY. \end{cases}$$

As in (8), one also has Schützenberger's factorization for the diagonal series  $\mathscr{D}_Y$ 

$$\mathscr{D}_Y := \sum_{w \in Y^*} w \otimes w = \sum_{w \in Y^*} s_w \otimes p_w = \prod_{l \in \mathscr{L}ynY}^{\searrow} \exp(s_l \otimes p_l)$$

Similarly, by the CQMM theorem, the connected  $\mathbb{N}$ -graded, co-commutative Hopf algebra  $\mathscr{H}_{\square}$  is isomorphic to the enveloping algebra of

$$\operatorname{Prim}(\mathscr{H}_{\mathsf{L}\!\!+\!\!\mathsf{I}}) = \operatorname{Im}(\pi_1) = \operatorname{span}_{\mathbb{O}}\{\pi_1(w) | w \in Y^*\},$$

where, for any  $w \in Y^*$ ,  $\pi_1(w)$  is obtained as follows [6, 44]

$$\pi_1(w) = w + \sum_{k \ge 2} \frac{(-1)^{k-1}}{k} \sum_{u_1, \dots, u_k \in Y^+} \langle w \mid u_1 \sqcup \dots \sqcup u_k \rangle \ u_1 \dots u_k.$$
(9)

<sup>&</sup>lt;sup>12</sup> The dual family of a basis lies in the algebraic dual which is here the space of noncommutative series, but as the enveloping algebra under consideration is graded in finite dimensions (here by the multidegree), these series are in fact (multihomogeneous) polynomials.

Note that Equation (9) is equivalent to the following identity [6, 44, 45]

$$w = \sum_{k\geq 0} \frac{1}{k!} \sum_{u_1,\dots,u_k\in Y^*} \langle w \mid u_1 \amalg \dots \amalg u_k \rangle \ \pi_1(u_1)\dots\pi_1(u_k).$$
(10)

In particular, for any  $y_k \in Y$ , we have successively [6, 44, 45]

$$\pi_1(y_k) = y_k + \sum_{l \ge 2} \frac{(-1)^{l-1}}{l} \sum_{\substack{j_1, \dots, j_l \ge 1\\ j_1 + \dots + j_l = k}} y_{j_1} \dots y_{j_l},$$
(11)

$$y_n = \sum_{k \ge 1} \frac{1}{k!} \sum_{s'_1 + \dots + s'_k = n} \pi_1(y_{s'_1}) \dots \pi_1(y_{s'_k})$$
(12)

Hence, by introducing the new alphabet  $\overline{Y} = {\overline{y}}_{y \in Y} = {\pi_1(y)}_{y \in Y}$ , one has

$$(\mathbb{Q}\langle ar{Y}
angle, \texttt{conc}, 1_{ar{Y}^*}, \Delta_{\sqcup \sqcup}) \cong (\mathbb{Q}\langle Y
angle, \texttt{conc}, 1_{Y^*}, \Delta_{ extsf{l+l}})$$

as one can prove through (12) that the endomorphism  $y \mapsto \overline{y}$  is, in fact, an isomorphism

$$\begin{split} \mathscr{H}_{\texttt{LL}} &\cong \ \mathscr{U}(\mathscr{L}ie_{\mathbb{Q}}\langle\bar{Y}\rangle) \ \cong \mathscr{U}(\operatorname{Prim}(\mathscr{H}_{\texttt{LL}})), \\ \mathscr{H}_{\texttt{LL}}^{\vee} &\cong \ \mathscr{U}(\mathscr{L}ie_{\mathbb{Q}}\langle\bar{Y}\rangle)^{\vee} \cong \ \mathscr{U}(\operatorname{Prim}(\mathscr{H}_{\texttt{LL}}))^{\vee}. \end{split}$$

By considering

1. The PBW-Lyndon basis  $\{\Pi_w\}_{w \in Y^*}$  for  $\mathscr{U}(\operatorname{Prim}(\mathscr{H}_{L^{\pm}}))$  constructed recursively as follows [44]

 $\begin{cases} \Pi_{y} = \pi_{1}(y) & \text{for } y \in Y, \\ \Pi_{l} = [\Pi_{s}, \Pi_{r}] & \text{for } l \in \mathscr{L}ynY, \text{ standard factorization of } l = (s, r), \\ \Pi_{w} = \Pi_{l_{1}}^{i_{1}} \dots \Pi_{l_{k}}^{i_{k}} \text{ for } w = l_{1}^{i_{1}} \dots l_{k}^{i_{k}}, l_{1} \succ \dots \succ l_{k}, l_{1} \dots, l_{k} \in \mathscr{L}ynY, \end{cases}$ 

2. And, by duality, the linear basis  $\{\Sigma_w\}_{w\in Y^*}$  for  $(\mathbb{Q}\langle Y\rangle, \amalg, 1_{Y^*})$ , *i.e.* 

$$\forall u, v \in Y^*, \ \langle \Pi_u \mid \Sigma_v \rangle = \delta_{u,v}.$$

This basis can be computed recursively as follows [5, 44]

$$\begin{cases} \Sigma_{y} = y, & \text{for } y \in Y, \\ \Sigma_{l} = \sum_{(!)} \frac{y_{s_{k_{1}} + \dots + s_{k_{i}}}}{i!} \Sigma_{l_{1} \dots l_{n}}, & \text{for } l = y_{s_{1}} \dots y_{s_{w}} \in \mathscr{L}ynY, \\ \Sigma_{w} = \frac{\sum_{l_{1}}^{\mathbf{l} \neq \mathbf{l}_{1}} \mathbf{l} \neq \dots \neq \sum_{l_{k}}^{\mathbf{l} \neq \mathbf{l}_{k}}}{i_{1}! \dots i_{k}!}, & \text{for } w = l_{1}^{i_{1}} \dots l_{k}^{i_{k}}, \text{ with } \\ l_{1} \succ \dots \succ l_{k} \in \mathscr{L}ynY. \end{cases}$$

In (!), the sum is taken over all subsequences  $\{k_1, \ldots, k_i\} \subset \{1, \ldots, k\}$  and all Lyndon words  $l_1 \succeq \cdots \succeq l_n$  such that  $(y_{s_1}, \ldots, y_{s_k}) \stackrel{*}{\leftarrow} (y_{s_{k_1}}, \ldots, y_{s_{k_i}}, l_1, \ldots, l_n)$ ,

where  $\stackrel{*}{\leftarrow}$  denotes the transitive closure of the relation on standard sequences, denoted by  $\leftarrow$  (see [5]).

We also proved that, for any  $w \in Y^*$ , [6, 44, 45]

$$\Pi_{w} = w + \sum_{\nu \succ w, (\nu) = (w)} e_{\nu}\nu \text{ and } \Sigma_{w} = w + \sum_{\nu \prec w, (\nu) = (w)} f_{\nu}\nu.$$
(13)

In other words, the elements of the bases  $\{\Sigma_w\}_{w \in Y^*}$  and  $\{\Pi_w\}_{w \in Y^*}$  are lower and upper triangular respectively and they are of homogeneous in weight.

We also get the extended Schützenberger's factorization of  $\mathscr{D}_Y$  [6, 44, 45]

$$\mathscr{D}_Y = \sum_{w \in Y^*} \Sigma_w \otimes \Pi_w = \prod_{l \in \mathscr{L}ynY}^{\searrow} \exp(\Sigma_l \otimes \Pi_l).$$

*Example* 6 (of  $\{\Pi_w\}_{w \in Y^*}$  and  $\{\Sigma_w\}_{w \in Y^*}$ , [5]).

| l   | $\Pi_l$  | $\Sigma_l$   |
|---|--|--|
| $y_2$                                       | $y_2 - \frac{1}{2}y_1^2$   | y <sub>2</sub>   |
| $y_{1}^{2}$                                 | $y_{1}^{2}$  | $\frac{1}{2}y_2 + y_1^2$   |
| <i>y</i> <sub>3</sub>                       | $y_3 - \frac{1}{2}y_1y_2 - \frac{1}{2}y_2y_1 + \frac{1}{3}y_1^3$                       | y3   |
| <i>Y</i> 2 <i>Y</i> 1                       | $y_2y_1 - y_2y_1$  | $\frac{1}{2}y_3 + y_2y_1$  |
| <i>y</i> <sub>1</sub> <i>y</i> <sub>2</sub> | $y_2y_1 - \frac{1}{2}y_1^3$  | <i>y</i> 1 <i>y</i> 2  |
| $y_1^3$                                     | $y_1^3$  | $\frac{1}{6}y_3 + \frac{1}{2}y_2y_1 + \frac{1}{2}y_1y_2 + y_1^3$               |
| <i>y</i> 4                                  | $y_4 - \frac{1}{2}y_1y_3 - \frac{1}{2}y_2^2 - \frac{1}{2}y_3y_1$                       | <i>У</i> 4   |
|   | $+\frac{1}{3}y_1^2y_2 + \frac{1}{3}y_1y_2y_1 + \frac{1}{3}y_2y_1^2 - \frac{1}{4}y_1^4$ |  |
| <i>y</i> <sub>3</sub> <i>y</i> <sub>1</sub> | $y_3y_1 - \frac{1}{2}y_2y_1^2 - y_1y_3 + \frac{1}{2}y_1^2y_2$                          | $\frac{1}{2}y_4 + y_3y_1$  |
| $y_{2}^{2}$                                 | $y_2^2 - \frac{1}{2}y_2y_1^2 - \frac{1}{2}y_1^2y_2 + \frac{1}{4}y_1^4$                 | $\frac{1}{2}y_4 + y_2^2$   |
| $y_2 y_1^2$                                 | $y_2y_1^2 - 2y_1y_2y_1 + y_1^2y_2$   | $\frac{1}{6}y_4 + \frac{1}{2}y_3y_1 + \frac{1}{2}y_2^2 + y_2y_1^2$             |
| <i>y</i> <sub>1</sub> <i>y</i> <sub>3</sub> | $y_1y_3 - \frac{1}{2}y_1^2y_2 - \frac{1}{2}y_1y_2y_1 + \frac{1}{3}y_1^4$               | $y_4 + y_3y_1 + y_1y_3$  |
| <i>y</i> 1 <i>y</i> 2 <i>y</i> 1            | $y_1y_2y_1 - y_1^2y_2$   | $\frac{1}{2}y_4 + \frac{1}{2}y_3y_1 + y_2^2$                                   |
|   |  | $+y_2y_1^2+\frac{1}{2}y_1y_3+y_1y_2y_1$  |
| $y_1^2 y_2$                                 | $y_1^2 y_2 - \frac{1}{2} y_1^4$  | $\frac{1}{2}y_4 + y_3y_1 + y_2^2 + y_2y_1^2$                                   |
|   |  | $+y_1y_3+y_1y_2y_1+y_1^2y_2$   |
| $y_1^4$                                     | $y_1^4$  | $\frac{1}{24}y_4 + \frac{1}{6}y_3y_1 + \frac{1}{4}y_2^2 + \frac{1}{2}y_2y_1^2$ |
|   |  | $+\frac{1}{6}y_1y_3+\frac{1}{2}y_1y_2y_1+\frac{1}{2}y_1^2y_2+y_1^4$            |

# 2.2 Indiscernability over a class of formal power series

#### 2.2.1 Residual calculus and representative series

**Definition 1.** Let  $S \in \mathbb{Q}\langle\langle X \rangle\rangle$  (resp.  $\mathbb{Q}\langle X \rangle$ ) and let  $P \in \mathbb{Q}\langle X \rangle$  (resp.  $\mathbb{Q}\langle\langle X \rangle\rangle$ ). The left and right *residual* of *S* by *P* are respectively the formal power series  $P \triangleleft S$  and  $S \triangleright P$  in  $\mathbb{Q}\langle\langle X \rangle\rangle$  defined by  $\langle P \triangleleft S \mid w \rangle = \langle S \mid wP \rangle$  (resp.  $\langle S \triangleright P \mid w \rangle = \langle S \mid Pw \rangle$ ).

For any  $S \in \mathbb{Q}\langle\langle X \rangle\rangle$  (resp.  $\mathbb{Q}\langle X \rangle$ ) and  $P, Q \in \mathbb{Q}\langle X \rangle$  (resp.  $\mathbb{Q}\langle\langle X \rangle\rangle$ ), we straightforwardly get  $P \triangleleft (Q \triangleleft S) = PQ \triangleleft S, (S \triangleright P) \triangleright Q = S \triangleright PQ$  and  $(P \triangleleft S) \triangleright Q = P \triangleleft (S \triangleright Q)$ .

In case  $x, y \in X$  and  $w \in X^*$ , we get<sup>13</sup>  $x \triangleleft (wy) = \delta_x^y w$  and  $xw \triangleright y = \delta_x^y w$ .

**Lemma 1.** (Reconstruction lemma) Let  $S \in \mathbb{Q}\langle\langle X \rangle\rangle$ . Then

$$S = \langle S \mid 1_{X^*} \rangle + \sum_{x \in X} x(S \triangleright x) = \langle S \mid 1_{X^*} \rangle + \sum_{x \in X} (x \triangleleft S) x.$$

**Theorem 1.** Le  $\delta \in \mathfrak{Der}(\mathbb{Q}\langle X \rangle, \sqcup, 1_{X^*})$ . Moreover, we suppose that  $\delta$  is locally nilpotent<sup>14</sup>. Then the family  $(t\delta)^n/n!$  is summable and its sum, denoted  $\exp(t\delta)$ , is is a one-parameter group of automorphisms of  $(\mathbb{Q}\langle X \rangle, \sqcup, 1_{X^*})$ .

**Theorem 2.** Let *L* be a Lie series, i.e.  $\Delta_{\sqcup \sqcup}(L) = L \hat{\otimes} 1 + 1 \hat{\otimes} L$ . Let  $\delta_L^r, \delta_L^l$  be defined respectively by  $\delta_L^r(P) := P \triangleleft L, \delta_L^l(P) := L \triangleright P$ . Then  $\delta_L^r, \delta_L^l$  are locally nilpotent derivations of  $(\mathbb{Q}\langle X \rangle, \sqcup, 1_{X^*})$ . Hence,  $\exp(t\delta_L^r), \exp(t\delta_L^l)$  are one-parameter groups of  $\operatorname{Aut}(\mathbb{Q}\langle X \rangle, \sqcup, 1_{X^*})$  and  $\exp(t\delta_L^r)P = P \triangleleft \exp(tL), \exp(t\delta_L^l)P = \exp(tL) \triangleright P$ .

*Example 7.* Since  $x_1 \triangleleft$  and  $\triangleright x_0$  are derivations and the polynomials  $\{\Sigma_l\}_{l \in \mathcal{L}ynX-X}$  belong to  $x_0 \mathbb{Q}\langle X \rangle x_1$  then  $x_1 \triangleleft l = l \triangleright x_0 = 0$  and  $x_1 \triangleleft \check{S}_l = \check{S}_l \triangleright x_0 = 0$ .

**Theorem 3.** Let  $S \in \mathbb{Q}\langle\langle X \rangle\rangle$ . The following properties are equivalent:

- 1. The left  $\mathbb{C}$ -module  $Res_{\mathfrak{g}}(S) = span\{w \triangleleft S \mid w \in X^*\}$  is finite dimensional.
- 2. The right  $\mathbb{C}$ -module  $\operatorname{Res}_d(S) = \operatorname{span}\{S \triangleright w \mid w \in X^*\}$  is finite dimensional.
- 3. There are matrices  $\lambda \in \mathcal{M}_{1,n}(\mathbb{Q})$ ,  $\eta \in \mathcal{M}_{n,1}(\mathbb{Q})$  and  $\mu : X^* \longrightarrow \mathcal{M}_{n,n}$ , such that

$$S = \sum_{w \in X^*} [\lambda \mu(w) \eta] w = \lambda \left( \prod_{l \in \mathscr{L}ynX}^{\searrow} e^{\mu(S_l) P_l} \right) \eta.$$

A series that satisfies the items of Theorem 3 will be called *representative series*. This concept can be found in [1, 14, 48, 17]. The two first items are in [22, 28]. The third can be deduced from [8, 14] for example and it was used to factorize, for the first time, by Lyndon words, the output of bilinear and analytical dynamical systems respectively in [30, 31] and to study polylogarithms, hypergeometric functions and associated functions in [33, 35, 42]. The dimension of  $Res_g(S)$  is equal to that of  $Res_d(S)$ , and to the minimal dimension of a representation satisfying the third point of Theorem 3. This rank is then equal to the rank of the Hankel matrix of *S*, *i.e.* the infinite matrix  $(\langle S | uv \rangle)_{u,v \in X}$  indexed by  $X^* \times X^*$  so called *Hankel rank*<sup>15</sup> of *S* [22, 28]. The triplet  $(\lambda, \mu, \eta)$  is called a *linear representation* of  $S^{16} \cdot S$  is called *rational* if it belongs to the closure by +, conc and star operation of proper elements<sup>17</sup>. Any noncommutative power series is representative if and only if it is rational [3, 53]. These rationality properties can be expressed in terms of differential operators in noncommutative geometry [14].

<sup>&</sup>lt;sup>13</sup> For any words  $u, v \in X^*$ , if u = v then  $\delta_u^v = 1$  else 0.

<sup>&</sup>lt;sup>14</sup>  $\phi \in End(V)$  is said to be locally nilpotent iff, for any  $v \in V$ , there exists  $N \in \mathbb{N}$  s.t.  $\phi^N(v) = 0$ .

<sup>&</sup>lt;sup>15</sup> *i.e.* the dimension of span{ $S \triangleright \Pi \mid \Pi \in \mathbb{C}\langle X \rangle$ } (resp. span{ $\Pi \triangleleft S \mid \Pi \in \mathbb{C}\langle X \rangle$ }).

<sup>&</sup>lt;sup>16</sup> The minimal representation of S as being a representation of S of minimal dimension. It can be shown that all minimal representations are isomorphic (see [3]).

<sup>&</sup>lt;sup>17</sup> For any *proper* series *S*, *i.e.*  $\langle S \mid 1_{X^*} \rangle = 0$ , the series  $S^* = 1 + S + S^2 + \dots$  is called "star of *S*"

#### 2.2.2 Background on continuity and indiscernability

**Definition 2.** ([29, 43]) Let  $\mathscr{H}$  be a class of  $\mathbb{C}\langle\langle X \rangle\rangle$  and  $S \in \mathbb{C}\langle\langle X \rangle\rangle$ .

- 1. *S* is said to be *continuous* over  $\mathscr{H}$  if for any  $\Phi \in \mathscr{H}$ , the following sum, denoted by  $\langle S \parallel \Phi \rangle$ , is absolutely convergent  $\sum_{w \in X^*} \langle S \mid w \rangle \langle \Phi \mid w \rangle$ .
- The set of continuous power series over  $\mathscr{H}$  will be denoted by  $\mathbb{C}^{\operatorname{cont}}\langle\langle X \rangle\rangle$ .
- 2. *S* is said to be *indiscernable* over  $\mathscr{H}$  if and only if, for any  $\Phi \in \mathscr{H}$ ,  $\langle S \parallel \Phi \rangle = 0$ .

**Proposition 1.** Let  $S \in \mathbb{C}^{\text{cont}}(\langle X \rangle)$ .  $\mathscr{H}$  is a monoid containing X and  $\{e^{t_X}\}_{x \in X}^{t \in \mathbb{C}}$ .

- 1. If S is indiscernable over  $\mathscr{H}$  then for any  $x \in X$ ,  $x \triangleleft S$  and  $S \triangleright x$  belong to  $\mathbb{C}^{\operatorname{cont}}\langle\langle X \rangle\rangle$  and they are indiscernable over  $\mathscr{H}$ .
- 2. *S* is indiscernable over  $\mathscr{H}$  if and only if S = 0.
- *Proof.* 1. Of course,  $x \triangleleft S$  and  $S \triangleright x$  belong to  $\mathbb{C}^{\text{cont}}\langle\langle X \rangle\rangle$ . Let us calculate  $\langle x \triangleleft S \parallel \Phi \rangle = \langle S \parallel \Phi x \rangle$  and  $\langle S \triangleright x \parallel \Phi \rangle = \langle S \parallel x\Phi \rangle$ . Since *S* is indiscernable over  $\mathscr{H}$  and note that  $x\Phi, \Phi x \in \mathscr{H}$  for evvery  $x \in X; \Phi \in \mathscr{H}$ , then

$$\langle S \parallel \Phi x \rangle = 0$$
, and  $\langle S \parallel x \Phi \rangle = 0$ .

Hence  $x \triangleleft S$  and  $S \triangleright x$  belong to  $\mathbb{C}^{\operatorname{cont}} \langle \langle X \rangle \rangle$  are indiscernable over  $\mathscr{H}$ .

2. S = 0 is indiscernable over  $\mathscr{H}$ . Conversely, if *S* is indiscernable over  $\mathscr{H}$  then by the previous point and by induction on the length of  $w \in X^*$ ,  $w \triangleleft S$  is indiscernable over  $\mathscr{H}$ . In particular,  $\langle w \triangleleft S \mid \operatorname{Id}_{\mathscr{H}} \rangle = \langle S \mid w \rangle = 0$ . In other words, S = 0.

## 2.3 Polylogarithms and harmonic sums

#### 2.3.1 Structure of polylogarithms and of harmonic sums

Let  $\Omega := \mathbb{C} - (] - \infty, 0] \cup [1, +\infty[)$  and let  $\mathscr{C} := \mathbb{C}[z, 1/z, 1/1 - z]$ . Note that the neutral element of  $\mathscr{C}$ , for the pointwise product, is  $1_{\Omega} : \Omega \longrightarrow \mathbb{C}$  such that  $z \longmapsto 1$ .

One can check that  $\text{Li}_{s_1,\ldots,s_r}$  is obtained as the iterated integral over the differential forms  $\omega_0(z) = dz/z$  and  $\omega_1(z) = dz/(1-z)$  and along the path  $0 \rightsquigarrow z$  [32]:

$$\operatorname{Li}_{s_1,\ldots,s_r}(z) = \alpha_0^z(x_0^{s_1-1}x_1\dots x_0^{s_r-1}x_1) = \sum_{n_1>\dots>n_r>0} \frac{z^{n_1}}{n_1^{s_1}\dots n_r^{s_r}}.$$
 (14)

By (1),  $\operatorname{Li}_{s_1,\ldots,s_r}$  is then denoted also by  $\operatorname{Li}_{x_0^{s_1-1}x_1\ldots x_0^{s_r-1}x_1}$  or  $\operatorname{Li}_{y_{s_1}\ldots y_{s_{r-1}}}$  [33, 35, 36].

*Example 8 (of*  $Li_2 = Li_{x_0x_1}$ ).

$$\alpha_0^z(x_0x_1) = \int_0^z \frac{ds}{s} \int_0^s \frac{dt}{1-t} = \int_0^z \frac{ds}{s} \int_0^s dt \sum_{k\ge 0} t^k = \sum_{k\ge 1} \int_0^z ds \frac{s^{k-1}}{k} = \sum_{k\ge 1} \frac{z^k}{k^2}.$$

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  $\mathscr{C}$ -linearly independent [12, 39, 36] and then the following function, for  $v = y_{s_1} \dots y_{s_r} \in Y^*$ , are also  $\mathbb{C}$ -linearly independent [12, 41]

$$P_{\nu}(z) := \frac{\text{Li}_{\nu}(z)}{1-z} = \sum_{N \ge 0} H_{\nu}(N) \ z^{N}, \text{ where } H_{\nu}(N) := \sum_{N \ge n_{1} > \dots > n_{r} > 0} \frac{1}{n_{1}^{s_{1}} \dots n_{r}^{s_{r}}}.$$

Proposition 2. ([41]) By linearity, the following maps are isomorphisms of algebras

$$\begin{split} \mathbf{P}_{\bullet} : (\mathbb{C}\langle Y \rangle, \boldsymbol{\bowtie}) &\longrightarrow (\mathbb{C}\{\mathbf{P}_w\}_{w \in Y^*}, \odot), \ u \longmapsto \mathbf{P}_u, \\ \mathbf{H}_{\bullet} : (\mathbb{C}\langle Y \rangle, \boldsymbol{\bowtie}) &\longrightarrow (\mathbb{C}\{\mathbf{H}_w\}_{w \in Y^*}, .), \ u \longmapsto \mathbf{H}_u = \{\mathbf{H}_u(N)\}_{N \ge 0}. \end{split}$$

**Theorem 4.** ([43]) *The Hadamard*  $\mathscr{C}$ *-algebra of*  $\{P_w\}_{w \in Y^*}$  *can be identified with that of*  $\{P_l\}_{l \in \mathscr{L}ynY}$ *. In the same way, the algebra of harmonic sums*  $\{H_w\}_{w \in Y^*}$  *with polynomial coefficients can be identified with that of*  $\{H_l\}_{l \in \mathscr{L}ynY}$ *.* 

Let L, P and H be the noncommutative generating series of respectively  $\{Li_w\}_{w \in X^*}$ ,  $\{P_w\}_{w \in X^*}$  and  $\{H_w(N)\}_{w \in Y^*}$ , for |z| < 1 and N > 1 [39, 41] :

$$L(z) = \sum_{w \in X^*} Li_w(z)w; \quad P(z) = \frac{L(z)}{1-z}; \quad H(N) = \sum_{w \in Y^*} H_w(N) w.$$
(15)

**Definition 3 (Polylogarithms and harmonic sums at negative multi-indices).** For any  $s_1, \ldots, s_r \in (\mathbb{N})^r$ , let us define [16], for |z| < 1 and N > 0,

$$\mathrm{Li}_{-s_1,\ldots,-s_r}(z) := \sum_{n_1 > \ldots > n_r > 0} n_1^{s_1} \ldots n_r^{s_r} \, z^{n_1} \text{ and } \mathrm{H}_{-s_1,\ldots,-s_r}(N) := \sum_{N \ge n_1 > \ldots > n_r > 0} n_1^{s_1} \ldots n_r^{s_r}.$$

The ordinary generating series,  $P_{-s_1,...,-s_r}(z)$ , of  $\{H_{-s_1,...,-s_r}(N)\}_{N\geq 0}$  is

$$\mathbf{P}_{-s_1,\dots,-s_r}(z) := \sum_{N \ge 0} \mathbf{H}_{-s_1,\dots,-s_r}(N) \ z^N = \frac{1}{1-z} \operatorname{Li}_{-s_1,\dots,-s_r}(z).$$

Now, let<sup>18</sup>  $Y_0 = Y \cup \{y_0\}$  and let  $Y_0^*$  denotes the free monoid generated by  $Y_0$  admitting  $1_{Y_0^*}$  as neutral element. As in (1), let us introduce another correspondence

$$(s_1,\ldots,s_r)\in\mathbb{N}^r\leftrightarrow y_{s_1}\ldots y_{s_r}\in Y_0^*$$

In all the sequel, for some convenience, we will also adopt the following notations, for any  $w = y_{s_1} \dots y_{s_r} \in Y_0^*$ ,

$$\mathrm{Li}_{w}^{-}=\mathrm{Li}_{-s_{1},\ldots,-s_{r}}; \quad \mathrm{P}_{w}^{-}=\mathrm{P}_{-s_{1},\ldots,-s_{r}} \quad \text{and} \quad \mathrm{H}_{w}^{-}=\mathrm{H}_{-s_{1},\ldots,-s_{r}}.$$

*Example 9* ( $\text{Li}_{y_0^r}^-$  and  $\text{H}_{y_0^r}^-$ ). By Proposition (5), we have  $\text{Li}_{y_0^r}^- = \lambda^r$ . Hence,

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<sup>&</sup>lt;sup>18</sup> with  $y_0 \succ y_1$ .

$$\frac{\text{Li}_{y_0^r}(z)}{1-z} = \frac{z^r}{(1-z)^{r+1}} = \sum_{N \ge 0} \binom{N}{r} z^N \text{ and then } \text{H}_{y_0^r}^-(N) = \binom{N}{r}$$

**Definition 4.** With the convention  $H^-_{I_{\gamma_0^*}} = 1$ , we put

$$L^{-}(z) := \sum_{w \in Y_{0}^{*}} Li_{w}^{-}(z)w; \quad P^{-}(z) := \frac{L^{-}(z)}{1-z}; \quad H^{-}(N) := \sum_{w \in Y_{0}^{*}} H_{w}^{-}(N)w.$$

Since, for  $y_k \in Y, u \in Y^*$  (resp.  $y_k \in Y_0, u \in Y_0^*$ ) and  $N \ge 1$ , one has  $H_{y_k u}(N) - H_{y_k u}(N-1) = N^{-k} H_u(N-1)$  (resp.  $H_{y_k u}^-(N) - H_{y_k u}^-(N-1) = N^k H_u^-(N-1)$ ). Then

**Proposition 3.** H and  $H^-$  satisfy the following difference equations

$$\begin{split} \mathbf{H}(N) &= \left(\mathbf{1}_{Y^*} + \sum_{k \ge 1} \frac{y_k}{N^k}\right) \mathbf{H}(N-1) = \prod_{n=1}^N \left(\mathbf{1}_{Y^*} + \sum_{k \ge 1} \frac{y_k}{n^k}\right) = \mathbf{1}_{Y^*} + \sum_{w \in Y^*, |w| \ge N} \mathbf{H}_w(N) \ w, \\ \mathbf{H}^-(N) &= \left(\mathbf{1}_{Y^*_0} + \sum_{k \ge 0} y_k N^k\right) \mathbf{H}^-(N-1) = \prod_{n=1}^N \left(\mathbf{1}_{Y^*_0} + \sum_{k \ge 0} y_k n^k\right) = \mathbf{1}_{Y^*_0} + \sum_{w \in Y^*_0, |w| \ge N} \mathbf{H}_w^-(N) \ w, \end{split}$$

*Hence, for any*  $w \in Y^*$  (resp.  $w \in Y_0^*$ ),  $H_w(N)$  (resp.  $H_w^-(N)$ ) is of valuation N.

In all the sequel, the *length* and the *weight* of  $u = y_{i_1} \dots y_{i_k} \in Y^*$  are defined respectively as the numbers |u| = k and  $(u) = i_1 + \dots + i_k$ .

# **Definition 5.** Let $g,h \in \mathbb{Q} \langle \langle Y_0 \rangle \rangle$ [[*t*]] be defined as follows (here, $|1_{Y_0^*}| = (1_{Y_0^*}) = 0$ )

$$h(t) := \sum_{w \in Y_0^*} \left( (w) + |w| \right) ! t^{(w) + |w|} w \text{ and } g(t) := \sum_{w \in Y_0^*} t^{(w) + |w|} w = \left( \sum_{y \in Y_0} t^{(y) + 1} y \right)^*.$$

*Remark 1.* 1. The generating series *h* is an extension of the Euler series  $\sum_{n\geq 0} n!t^n$  and it can be obtained as Borel-Laplace transform of *g*.

2. The ordinary generating series  $\mathscr{Y}(t) := 1 + \sum_{r \ge 0} y_r t^r$  and its inverse are grouplike. The generating series  $\Lambda(t) = \sum_{w \in Y_0^*} t^{(w) + |w|} w$  can be obtained from  $1/\mathscr{Y}(t)$  by use the following change of alphabet  $y_r \leftarrow ty_r$  it can be expressed as

$$g(t) = \left(1 - \sum_{r \ge 0} (-ty_r) t^r\right)^{-1} = \left(\sum_{r \ge 0} (-ty_r) t^r\right)^*.$$

Now, let us consider the following differential and integration operators acting on  $\mathbb{C}\{\text{Li}_w\}_{w \in X^*}$  which can be extended over  $\mathscr{C}\{\text{Li}_w\}_{w \in X^*}$  [42] :

$$\partial_z = d/dz, \ \theta_0 = zd/dz, \ \theta_1 = (1-z)d/dz, \iota_0 : \operatorname{Li}_w \longmapsto \operatorname{Li}_{x_0 w}, \ \iota_1 : \operatorname{Li}_w \longmapsto \operatorname{Li}_{x_1 w}$$

Let  $\Theta$  and  $\Im$  be monoid morphisms such that  $\Theta(1_{X^*}) = \Im(1_{X^*}) = \operatorname{Id}$  and, for  $x_i \in X, v \in X^*$ ,  $\Theta(vx_i) = \Theta(v)\theta_i$  and  $\Im(vx_i) = \Im(v)\iota_i$ . By extension, we obtain  $\mathscr{H}_{conc} \cong (\mathbb{Q}\langle \Theta(X) \rangle, \operatorname{conc}, \operatorname{Id}, \Delta_{\sqcup \sqcup}, \varepsilon)$  and  $\mathscr{H}_{\sqcup \sqcup} \cong (\mathbb{Q}\langle \Im(X) \rangle, \sqcup, \operatorname{Id}, \Delta_{\operatorname{conc}}, \varepsilon)$ . Hence,

**Proposition 4.** *1. The operators*  $\{\theta_0, \theta_1, \iota_0, \iota_1\}$  *satisfy in particular,* 

$$\begin{aligned} \theta_1 + \theta_0 &= \begin{bmatrix} \theta_1, \theta_0 \end{bmatrix} = \partial_z \text{ and } \forall k = 0, 1, \theta_k \iota_k = \mathrm{Id}, \\ & [\theta_0 \iota_1, \theta_1 \iota_0] = 0 \text{ and } (\theta_0 \iota_1)(\theta_1 \iota_0) = (\theta_1 \iota_0)(\theta_0 \iota_1) = \mathrm{Id} \end{aligned}$$

2. For any  $w = y_{s_1} \dots y_{s_r} \in Y^*$   $(\pi_X(w) = x_0^{s_1-1}x_1 \dots x_0^{s_r-1}x_1)$  and  $u = y_{t_1} \dots y_{t_r} \in Y_0^*$ , we can rephrase  $\text{Li}_w, \text{Li}_u^-$  as follows

$$\begin{aligned} \text{Li}_{w} &= (\iota_{0}^{s_{1}-1}\iota_{1}\ldots\iota_{0}^{s_{r}-1}\iota_{1})1_{\Omega} \text{ and } \text{Li}_{u}^{-} = (\theta_{0}^{t_{1}+1}\iota_{1}\ldots\theta_{0}^{t_{r}+1}\iota_{1})1_{\Omega}, \\ \theta_{0} \text{Li}_{x_{0}\pi_{X}(w)} &= \text{Li}_{\pi_{X}(w)} \text{ and } \theta_{1} \text{Li}_{x_{1}\pi_{X}(w)} = \text{Li}_{\pi_{X}(w)}, \\ \iota_{0} \text{Li}_{\pi_{X}(w)} &= \text{Li}_{x_{0}\pi_{X}(w)} \text{ and } \iota_{1} \text{Li}_{w} = \text{Li}_{x_{1}\pi_{X}(w)}. \end{aligned}$$

C{Li<sub>w</sub>}<sub>w∈X\*</sub> ≅ C ⊗ C{Li<sub>w</sub>}<sub>w∈X\*</sub> is closed under of ι<sub>0</sub>, ι<sub>1</sub>, θ<sub>0</sub>, θ<sub>1</sub>.
 Let λ(z) := z/(1-z) ∈ C. Then λ and 1/λ are the eigenvalues of θ<sub>0</sub>ι<sub>1</sub> and θ<sub>1</sub>ι<sub>0</sub> within C{Li<sub>w</sub>}<sub>w∈X\*</sub> respectively :

$$\forall f \in \mathscr{C}\{\mathrm{Li}_w\}_{w \in X^*}, (\theta_0 \iota_1) f = \lambda f \text{ and } (\theta_1 \iota_0) f = f/\lambda.$$

5. For any  $n \ge 0$  and  $w \in X^*$ , one has<sup>19</sup>

$$\Theta(\widetilde{w}) \operatorname{Li}_{w} = 1_{\Omega} \text{ and } \partial_{z}^{n} = \sum_{w \in X^{n}} (\Theta \otimes \Theta) \Delta_{\sqcup \sqcup}(w).$$

6. For any  $P, Q \in \mathbb{Q}\langle X \rangle$  and  $R \in \mathscr{L}ie_{\mathbb{Q}}\langle X \rangle$ , one has

$$\Theta(R)\operatorname{Li}_{P\sqcup \sqcup} Q = \operatorname{Li}_{(P\sqcup \sqcup} Q) \triangleleft R = (\Theta(R)\operatorname{Li}_P)\operatorname{Li}_Q + \operatorname{Li}_P(\Theta(R)\operatorname{Li}_Q).$$

Proof. The proofs are immediate.

# Proposition 5. [16]

1. For any  $w \in Y_0^*$ , one has  $\operatorname{Li}_w^-(z) = \lambda^{|w|}(z)A_w^-(z)(1-z)^{-(w)}$ , where  $A_w^-$  is the extended Eulerian polynomial defined recursively as follows

$$A_{w}^{-}(z) = \begin{cases} \sum_{k=0}^{n-1} A_{n,k} z^{k} \text{ if } w = y_{k} \in Y_{0}, \\ \sum_{i=0}^{s_{1}} {s_{1} \choose i} A_{y_{i}} A_{y_{(s_{1}+s_{2}-i)} y_{s_{3}} \dots y_{s_{r}}} \text{ if } w = y_{k} u \in Y_{0} Y_{0}^{*}, \end{cases}$$

and  $A_{n,k}$  are Eulerian numbers satisfying  $A_{n,k} = \sum_{j=0}^{k} (-1)^{j} {\binom{n+1}{j}} (k+1-j)^{n}$ . 2. For any  $w \in Y^*$ , let us define  $\{G_w^-(n)\}_{n \in \mathbb{N}}$  by the following generating series

$$\sum_{n > |w|} \frac{(n+1)!}{(n-|w|)!} G_w^-(n) z^n = \frac{\text{Li}_w^-(z)}{1-z}.$$

Then  $\mathrm{H}^{-}_{w}(N) = (N+1)N(N-1)\dots(N-|w|+1)G^{-}_{w}(N).$ 

<sup>&</sup>lt;sup>19</sup> For any  $w = x_{i_1} \dots x_{i_r} \in X^*$ , we denote  $\widetilde{w} = x_{i_r} \dots x_{i_1}$ .

3.  $\operatorname{Li}_{w}^{-}(z) \in \mathbb{Q}[(1-z)^{-1}] \subsetneq \mathscr{C} \text{ and } \operatorname{H}_{w}^{-}(N) \in \mathbb{Q}[N] \text{ of degree } |w| + (w).$ 

# *Example 10.* [16][Case of r = 1 by Maple]

1. Since  $A_n(z)/(1-z)^{n+1} = \sum_{j\geq 0} z^j (j+1)^n$  then  $\operatorname{Li}_{y_n}^-(z) = zA_n(z)/(1-z)^{n+1}$  (see [20] for example). For example,

$$\begin{array}{lll} \mathrm{Li}_{y_1}^-(z) &=& z(1-z)^{-2} &= -(1-z)^{-1} + (1-z)^{-2}.\\ \mathrm{Li}_{y_2}^-(z) &=& z(z+1)(1-z)^{-3} &= (1-z)^{-1} - 3(1-z)^{-2} + 2(1-z)^{-3}.\\ \mathrm{Li}_{y_3}^-(z) &=& z(z^2+4z+1)(1-z)^{-4} = -(1-z)^{-1} + 7(1-z)^{-2} - 12(1-z)^{-3} + 6(1-z)^{-4}. \end{array}$$

2. For any positive integer *m*, one has

$$\mathbf{H}_{y_m}^{-}(N) = \frac{1}{m+1} \sum_{k=0}^m \binom{m+1}{k} B_k (N+1)^{m+1-k} = \frac{1}{m+1} \sum_{k=1}^{m+1} \left[ \sum_{l=0}^{m+1-k} \binom{m+1}{l} \binom{m+1-l}{k} B_l \right] N^l,$$

where  $B_k$  is the k-th Bernoulli's number given by its exponential generating series

$$\frac{t}{e^t - 1} = \sum_{k \ge 0} B_k \frac{t^k}{k!}.$$

For example, (recall that  $B_0 = 1, B_1 = -1/2, B_2 = 1/6, B_3 = 0, B_4 = -1/30$ ),

$$\begin{split} \mathrm{H}^-_{y_1}(N) &= (N+1)^2/2 - (N+1)/2 &= N(N+1)/2, \\ \mathrm{H}^-_{y_2}(N) &= (N+1)^3/3 - (N+1)^2/2 + (N+1)/6 &= N(2N+1)(N+1)/6, \\ \mathrm{H}^-_{y_2}(N) &= (N+1)^4/4 - (N+1)^3/2 + (N+1)^2/4 &= (N(N+1)/2)^2. \end{split}$$

# *Example 11.* [16][Case of r = 2 by Maple]

1. From what precedes,  $\mathrm{Li}_{y_{m}y_{n}}^{-} = (\theta_{0}^{m+1}\iota_{1})\mathrm{Li}_{y_{n}}^{-} = \theta_{0}^{m}(\theta_{0}\iota_{1})\mathrm{Li}_{y_{n}}^{-}$ . Since, by Example 9, we have  $(\theta_{0}\iota_{1})\mathrm{Li}_{y_{n}}^{-} = \mathrm{Li}_{y_{0}}^{-}\mathrm{Li}_{y_{n}}^{-}$  then  $\mathrm{Li}_{y_{m}y_{n}}^{-} = \theta_{0}^{m}[\mathrm{Li}_{y_{0}}^{-}\mathrm{Li}_{y_{n}}^{-}] = \sum_{l=0}^{m} {m \choose l} \mathrm{Li}_{y_{l}}^{-}\mathrm{Li}_{y_{m+n-l}}^{-}$ . For example,

$$\begin{split} \mathrm{Li}_{y_1^2}^{-}(z) &= \mathrm{Li}_{y_0}^{-}(z) \, \mathrm{Li}_{y_2}^{-}(z) + (\mathrm{Li}_{y_1}^{-}(z))^2 \\ &= -(1-z)^{-1} + 5(1-z)^{-2} - 7(1-z)^{-3} + 3(1-z)^{-4} \\ \mathrm{Li}_{y_2y_1}^{-}(z) &= \mathrm{Li}_{y_0}^{-}(z) \, \mathrm{Li}_{y_3}^{-}(z) + 3 \, \mathrm{Li}_{y_1}^{-}(z) \, \mathrm{Li}_{y_2}^{-}(z) \\ &= (1-z)^{-1} - 11(1-z)^{-2} + 31(1-z)^{-3} - 33(1-z)^{-4} + 12(1-z)^{-5}, \\ \mathrm{Li}_{y_1y_2}^{-}(z) &= \mathrm{Li}_{y_0}^{-}(z) \, \mathrm{Li}_{y_3}^{-}(z) + \mathrm{Li}_{y_1}^{-}(z) \, \mathrm{Li}_{y_2}^{-}(z) \\ &= (1-z)^{-1} - 9(1-z)^{-2} + 23(1-z)^{-3} - 23(1-z)^{-4} + 8(1-z)^{-5}. \end{split}$$

2. For any positive integers m, n, one has

$$\mathbf{H}_{\mathbf{y}_{m}\mathbf{y}_{n}}^{-}(N) = \sum_{k_{1}=0}^{n} \sum_{k_{2}=0}^{m+n+1-k_{1}m+n+2-k_{1}-k_{2}} \frac{B_{k_{1}}B_{k_{2}}}{(n+1)(m+n+2-k_{1})} \\ \binom{n+1}{k_{1}}\binom{m+n+2-k_{1}}{k_{2}}\binom{m+n+2-k_{1}-k_{2}}{k_{3}}N^{k_{3}}.$$

For example,

$$\begin{split} & H_{y_2y_1}^-(N) = N(N^2-1)(12N^2+15N+2)/120, \\ & H_{y_2}^-(N) = N(N-1)(2N+1)(2N-1)(5N+6)(N+1)/360, \\ & H_{y_2y_3}^-(N) = N(N-1)(N+1)(30N^4+35N^3-33N^2-35N+2)/840, \\ & H_{y_2y_4}^-(N) = N(N-1)(N+1)(63N^5+72N^4-133N^3-138N^2+49N+30)/2520, \end{split}$$

$$\begin{split} \mathbf{H}^{-}_{y_2y_5}(N) &= N(N-1)(N+1)(280N^6 + 315N^5 - 920N^4 - 945N^3 + 802N^2 + 630N - 108)/15120, \\ \mathbf{H}^{-}_{y_3^{-}}(N) &= N(N-1)(N+1)(21N^5 + 36N^4 - 21N^3 - 48N^2 + 8)/672. \end{split}$$

#### Example 12. [16][General case]

1. One has, for any  $y_{s_1}u = y_{s_1} \dots y_{s_r} \in Y_0^*$ ,

Denoting  $S_2(k_i, j)$  Stirling numbers of the second kind, one has

$$\forall i = 1, ..., r, \ \theta_0^{k_i} \lambda(z) = \begin{cases} \lambda(z), \text{ if } k_i = 0, \\ \frac{1}{1-z} \sum_{j=1}^{k_i} S_2(k_i, j) j! \lambda^j(z), \text{ if } k_i > 0. \end{cases}$$

In particular, if  $\omega \in Y^*$  then  $(1-z)^{|w|} \operatorname{Li}_w^-(z)$  is polynomial of degree (w) in  $\lambda(z)$ . 2. We define, firstly, the *polynomials*  $\{B_{y_{n_1}...y_{n_r}}(z)\}_{n_1,...,n_r \in \mathbb{N}}$  by their commutative exponential generating series as follows, for  $z \in \mathbb{C}$ ,

$$\sum_{n_1,\dots,n_r\in\mathbb{N}} B_{y_{n_1}\dots y_{n_r}}(z) \frac{t_1^{n_1}\dots t_r^{n_r}}{n_1!\dots n_r!} = t_1\dots t_r e^{z(t_1+\dots+t_r)} \prod_{k=1}^r (e^{t_k+\dots+t_r}-1)^{-1},$$

or by the difference equation, for  $n_1 \in \mathbb{N}_+$ ,

$$B_{y_{n_1}...y_{n_r}}(z+1) = B_{y_{n_1}...y_{n_r}}(z) + n_1 z^{n_1-1} B_{y_{n_2}...y_{n_r}}(z).$$

For any  $w \in y_s Y_0^*$ , s > 1, we have  $B_w(1) = B_w(0)$ . Then let also, for any  $1 \le k \le r$ ,

$$b_{w} := B_{w}(0) \text{ and } \beta_{w}(z) := B_{w}(z) - b_{w}.$$
  
$$b'_{y_{k}} := b_{y_{k}} \text{ and } b'_{y_{n_{k}}...y_{n_{r}}} := b_{y_{n_{k}}...y_{n_{r}}} - \sum_{j=0}^{r-1-k} b_{y_{n_{k}+j+1}}...y_{n_{r}} b'_{y_{n_{k}}...y_{n_{k+j}}}$$

Then we have the extended Faulhaber's identities

$$\begin{split} \beta_{y_{n_1}\dots y_{n_r}}(N) &= \sum_{k=1}^r (\prod_{i=1}^k n_i) b_{y_{n_{k+1}}\dots y_{n_r}} \mathbf{H}_{y_{n_1-1}\dots y_{n_k-1}}^-(N-1), \\ \mathbf{H}_{y_{n_1}\dots y_{n_r}}^-(N) &= \frac{\beta_{y_{n_1+1}\dots y_{n_r+1}}(N+1) - \sum_{k=1}^{r-1} b_{y_{n_{k+1}+1}\dots y_{n_r+1}}^-\beta_{y_{n_1+1}\dots y_{n_k+1}}(N+1)}{\prod_{i=1}^r (n_i+1)} \end{split}$$

Proposition 6. [16] The following maps are morphisms of algebras

$$\mathrm{H}^{-}:(\mathbb{C}\langle Y_{0}\rangle,\mathtt{\textbf{i}})\longrightarrow(\mathbb{C}\{\mathrm{H}_{w}^{-}\}_{w\in Y_{0}^{*}},.) \text{ and } \mathrm{P}^{-}:(\mathbb{C}\langle Y_{0}\rangle,\mathtt{\textbf{i}})\longrightarrow(\mathbb{C}\{\mathrm{P}^{-}w\}_{w\in Y_{0}^{*}},\odot).$$

*Proof.* Recall that the quasi-symmetric functions on the variables  $\mathbf{t} = \{t_i\}_{N \ge i \ge 1}$ , *i.e.* 

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$$\mathbf{F}_{s_1,...,s_r}(\mathbf{t}) = \mathbf{F}_{y_{s_1}...y_{s_r}}(\mathbf{t}) = \sum_{n_1 > ... > n_r > 0} t_{n_1}^{s_1} \dots t_{n_r}^{s_r}$$

satisfy the quasi-shuffle relation [51], *i.e.* for any  $u, v \in Y_0^*$ ,  $F_{u \perp v}(t) = F_u(t)F_v(t)$ . Since  $H_{s_1,...,s_r}^-(N)$  can be obtained by specializing, in  $F_{s_1,...,s_r}(t)$ , the variables **t** at

$$\forall 1 \leq i \leq N, t_i = i \text{ and } \forall i > N, t_i = 0$$

then H<sup>-</sup> is a morphism of algebras. Therefore, P<sup>-</sup> is also a morphism of algebras.

#### 2.3.2 Global renormalizations via noncommutative generating series

By (2.3.2), L and H are images, by the tensor products Li  $\otimes$ Id and H  $\otimes$  Id, of the diagonal series  $\mathscr{D}_X$  and  $\mathscr{D}_Y$  respectively. Then we get

Theorem 5 (Factorization of L and of H, [36, 39, 44]). Let

$$\mathcal{L}_{\mathrm{reg}} = \prod_{l \in \mathscr{L}ynX - X}^{\searrow} e^{\mathrm{Li}_{S_l} P_l} \text{ and } \mathcal{H}_{\mathrm{reg}}(N) = \prod_{l \in \mathscr{L}ynY - \{y_1\}}^{\searrow} e^{\mathcal{H}_{\Sigma_l}(N) \Sigma_l}.$$

*Then*  $L(z) = e^{-x_1 \log(1-z)} L_{\text{reg}}(z) e^{x_0 \log z}$  and  $H(N) = e^{H_{y_1}(N) y_1} H_{\text{reg}}(N)$ .

For any  $l \in \mathscr{L}ynX - X$  (resp.  $\mathscr{L}ynY - \{y_1\}$ ), the polynomial  $S_l$  (resp.  $\Sigma_l$ ) is a finite combination of words in  $x_0X^*x_1$  (resp.  $Y^* - y_1Y^*$ ). Then we can state

**Proposition 7** ([44]). Let  $Z_{\sqcup \sqcup} := L_{reg}(1)$  and  $Z_{!\pm} := H_{reg}(\infty)$ . Then  $Z_{\sqcup \sqcup}$  and  $Z_{!\pm}$  are group-like, for  $\Delta_{\sqcup \sqcup}$  and  $\Delta_{!\pm}$  respectively.

**Proposition 8 (Successive integrations and differentiations of** L, **[42]).** *We have, for any*  $n \in \mathbb{N}$ *,* 

1.  $\iota_0^n L = x_0^n \triangleright L$  and  $\iota_1^n L = x_1^n \triangleright L$ . 2.  $\partial_z^n L = D_n L$  and  $\theta_0^n L = E_n L$ , where<sup>20</sup> the polynomials  $D_n$  and  $E_n$  in  $\mathscr{C}\langle X \rangle$  are

$$D_n = \sum_{\text{wgt}(\mathbf{r})=n} \sum_{w \in X^{\text{deg}(\mathbf{r})}} \prod_{i=1}^{\text{deg}(\mathbf{r})} {\sum_{i=1}^{i} r_i + j - 1 \choose r_i} \tau_{\mathbf{r}}(w),$$
$$E_n = \sum_{\text{wgt}(\mathbf{r})=n} \sum_{w \in X^{\text{deg}(\mathbf{r})}} \prod_{i=1}^{\text{deg}(\mathbf{r})} {\sum_{i=1}^{i} r_i + j - 1 \choose r_i} \rho_{\mathbf{r}}(w),$$

and for any  $w = x_{i_1} \cdots x_{i_k}$  and  $\mathbf{r} = (r_1, \dots, r_k)$  of degree deg $(\mathbf{r}) = k$  and of weight wgt $(\mathbf{r}) = k + r_1 + \dots + r_k$ , the polynomials  $\tau_{\mathbf{r}}(w) = \tau_{r_1}(x_{i_1}) \cdots \tau_{r_k}(x_{i_k})$ and  $\rho_{\mathbf{r}}(w) = \rho_{r_1}(x_{i_1}) \cdots \rho_{r_k}(x_{i_k})$  are defined respectively by, for any  $r \in \mathbb{N}$ ,

<sup>&</sup>lt;sup>20</sup> Since  $\theta_0 + \theta_1 = \partial_z$  then we also have  $\theta_1^n L(z) = [D_n(z) - E_n(z)]L(z)$ . The more general actions of  $\{\Theta(w)\}_{w \in X^*}$  on L are more complicated to be expressed here.

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$$\tau_r(x_0) = \partial_z^r \frac{x_0}{z} = \frac{-r!x_0}{(-z)^{r+1}} \text{ and } \tau_r(x_1) = \partial_z^r \frac{x_1}{1-z} = \frac{r!x_1}{(1-z)^{r+1}},$$
  
$$\rho_r(x_0) = \theta_0^r \frac{(-1)^{-1}x_0}{z} = 0 \text{ and } \rho_r(x_1) = \theta_0^r \frac{zx_1}{1-z} = \mathrm{Li}_{\pi_Y(x_0^{r-1}x_1)}^-(z)x_1$$

*Example 13 (Coefficients of*  $\theta_0^n L$ ). Since, for any  $u \in X^+$ ,  $\theta_0 Li_{x_0u} = Li_u$  and  $\theta_1 Li_{x_0u} = Li_0 Li_u$ , one obtains for example

• For any  $n \ge 1$  and  $w \in X^*$ , one has  $\theta_0^n \operatorname{Li}_{x_0^n w} = \operatorname{Li}_w$ . Hence,

$$\theta_0 \operatorname{Li}_{x_1} = \operatorname{Li}_0, \theta_0^2 \operatorname{Li}_{x_1} = \operatorname{Li}_{\pi_Y(x_1)}^-, \theta_0^3 \operatorname{Li}_{x_1} = \operatorname{Li}_{\pi_Y(x_0x_1)}^- \quad \text{and} \quad \theta_0^4 \operatorname{Li}_{x_1} = \operatorname{Li}_{\pi_Y(x_0^2x_1)}^-$$

•  $\theta_0 \operatorname{Li}_{x_1^2} = \operatorname{Li}_0 \operatorname{Li}_{x_1}, \theta_0^2 \operatorname{Li}_{x_1^2} = \operatorname{Li}_{\pi_Y(x_1)}^- \operatorname{Li}_{x_1} + \operatorname{Li}_0^2, \theta_0^3 \operatorname{Li}_{x_1^2} = \operatorname{Li}_{\pi_Y(x_0x_1)}^- \operatorname{Li}_{x_1} + 3\operatorname{Li}_{\pi_Y(x_1)}^- \operatorname{Li}_0$  because

$$\forall k > 1, \ \theta_0^k \operatorname{Li}_{x_1^2} = \sum_{j=0}^{k-1} \binom{k-1}{j} \operatorname{Li}_{-j} \operatorname{Li}_{2+j-k}$$

The noncommutative generating series L satisfies the differential equation

$$d\mathbf{L} = (x_0 \boldsymbol{\omega}_0 + x_1 \boldsymbol{\omega}_1) \mathbf{L} \tag{16}$$

with boundary condition

$$L(z)_{\widetilde{z \to 0}} \exp(x_0 \log z)$$
 and  $L(z)_{\widetilde{z \to 1}} \exp(-x_1 \log(1-z)) Z_{\sqcup \bot}$ . (17)

This implies that L is the exponential of a Lie series [39, 36]. Hence [42],

$$\log \mathcal{L} = \sum_{k \ge 1} \frac{(-1)^{k-1}}{k} \sum_{u_1, \dots, u_k \in X^+} \mathrm{Li}_{u_1 \sqcup \sqcup \sqcup \sqcup \sqcup} u_k \ u_1 \dots u_k = \sum_{w \in X^*} \mathrm{Li}_w \ \pi_1(w).$$

#### Theorem 6 ([42]).

- 1. Let G, H be exponential solutions of (16). Then there exists a constant Lie series C such that  $G = He^{C}$ .
- 2. Let  $\operatorname{Gal}_{\mathbb{C}}(DE)$  be the differential Galois group associated to the Drinfel'd equation. Then  $\operatorname{Gal}_{\mathbb{C}}(DE) = \{e^C \mid C \in \mathscr{L}ie_{\mathbb{C}}\langle\langle X \rangle\rangle\}$  and it contains the monodromy group defined by  $\mathscr{M}_0 L = \operatorname{Lexp}(2i\pi\mathfrak{m}_0)$  and  $\mathscr{M}_1 L = LZ_{\sqcup}^{-1} \exp(-2i\pi x_1)Z_{\sqcup} = \operatorname{Lexp}(2i\pi\mathfrak{m}_1)$ , where  $\mathfrak{m}_0 = x_0, \mathfrak{m}_1 = \prod_{l \in \mathscr{L}vnX-X} \exp(-\zeta(S_l) \operatorname{ad}_{P_l})(-x_1)$ .

Then let us put<sup>21</sup>  $\Lambda := \pi_Y L$  and [43]

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<sup>&</sup>lt;sup>21</sup> Here, the coefficient  $\langle B(y_1) | y_1^k \rangle$  corresponds to the Euler–Mac Laurin constant associated to  $\langle \text{Const}(N) | y_1^k \rangle$ , *i.e.* the finite party of its asymptotic expansion in the scale of comparison  $\{n^a \log^b(n)\}_{a \in \mathbb{Z}, b \in \mathbb{N}}$ .

$$Mono(z) := e^{-(x_1+1)\log(1-z)} = \sum_{k \ge 0} P_{y_1^k}(z) y_1^k$$
(18)

Const := 
$$\sum_{k\geq 0} H_{y_1^k} y_1^k = \exp\left(-\sum_{k\geq 1} H_{y_k} \frac{(-y_1)^k}{k}\right),$$
 (19)

$$B(y_1) := \exp\left(\sum_{k\geq 1} \zeta(y_k) \frac{(-y_1)^k}{k}\right),\tag{20}$$

and finally,  $B'(y_1) := \exp(\gamma y_1)B(y_1)$ . Hence, we get  $\pi_Y P(z) \underset{z \to 1}{\longrightarrow} Mono(z)\pi_Y Z_{\sqcup \sqcup}$  and  $H(N) \underset{N \to +\infty}{\longrightarrow} Const(N)\pi_Y Z_{\sqcup \sqcup}$  as a consequence of (18)-(19). Or equivalently,

Theorem 7 (First global renormalizations of divergent polyzetas, [43]).

$$\lim_{z \to 1} \exp\left(-y_1 \log \frac{1}{1-z}\right) \Lambda(z) = \lim_{N \to +\infty} \exp\left(\sum_{k \ge 1} H_{y_k}(N) \frac{(-y_1)^k}{k}\right) H(N) = \pi_Y Z_{\sqcup \sqcup}.$$

**Theorem 8 ([19]).** For any  $g \in \mathscr{C} \{ \mathsf{P}_w \}_{w \in Y^*}$ , there exist algorithmically computable coefficients  $c_j, b_i \in \mathbb{C}, \alpha_j, \eta_i \in \mathbb{Z}, \beta_j, \kappa_i \in \mathbb{N}$  such that

$$g(z) \underset{z \to 1}{\longrightarrow} \sum_{j=0}^{+\infty} c_j (1-z)^{\alpha_j} \log^{\beta_j} (1-z), \ \langle g(z) \mid z^n \rangle \underset{N \to +\infty}{\longrightarrow} \sum_{i=0}^{+\infty} b_i n^{\eta_i} \log^{\kappa_i}(n)$$

Theorem 8 means also that the  $\{P_w\}_{w \in Y^*}$  admit a full singular expansion, at 1, and then their ordinary Taylor coefficients,  $\{H_w\}_{w \in Y^*}$  admit a full asymptotic expansion, for  $+\infty$ . More precisely,

**Corollary 1.** For any  $w \in X^*$  and for any  $k, i, j \in \mathbb{N}$ ,  $k \ge 1$ , there exists uniquely determined coefficients  $a_i, b_{i,j}$  belonging to  $\mathscr{Z}$ ;  $\gamma_{\pi_Y(w)}$ ,  $\alpha_i$  and  $\beta_{i,j}$  belonging to the  $\mathbb{Q}[\gamma]$ -algebra generated by convergent polyzetas such that,

$$\operatorname{Li}_{w}(z) = \sum_{i=1}^{|w|} a_{i} \log^{i}(1-z) + \langle Z_{\perp \perp} | w \rangle + \sum_{j=1}^{k} \sum_{i=0}^{|w|-1} b_{i,j} \frac{\log^{i}(1-z)}{(1-z)^{-j}} + \operatorname{o}_{k}^{(1)}((1-z)^{k})$$
(21)

and, likely

$$H_{\pi_{Y}(w)}(N) = \sum_{i=1}^{|w|} \alpha_{i} \log^{i}(N) + \gamma_{\pi_{Y}(w)} + \sum_{j=1}^{k} \sum_{i=0}^{|w|-1} \beta_{i,j} \frac{1}{N^{j}} \log^{i}(N) + o_{k}^{(+\infty)}(N^{-k}).$$
(22)

*Remark* 2. i) The two expansions (21) and (22) are asymptotic expansions of  $Li_w$  and  $H_w$  with respect to the scales  $(1-z)^n log(1-z)^m$ ;  $n, m \ge 0$  and  $N^{-k} log(N)^m$ ;  $k, m \ge 0$  respectively.

ii) In (eq. 21), the error term  $o_k^{(1)}((1-z)^k)$  can be put to the form  $O_k^{(1)}((1-z)^{k+\varepsilon})$  for any  $\varepsilon \in ]0,1[$ .

More generally, by Theorem 6, we get

**Proposition 9.** For any commutative  $\mathbb{Q}$ -algebra A and for any Lie series  $C \in \mathscr{L}ie_A\langle X \rangle$ , we set  $\overline{L} = Le^C, \overline{\Lambda} = \pi_Y \overline{L}$  and  $\overline{P}(z) = (1-z)^{-1} \overline{\Lambda}(z)$ , then

1.  $\overline{Z}_{\sqcup \sqcup} = Z_{\sqcup \sqcup} e^{C}$  is group-like, for the co-product  $\Delta_{\sqcup \sqcup}$ , 2.  $\overline{L}(z)_{\overline{z \to 1}} \exp(-x_1 \log(1-z)) \overline{Z}_{\sqcup \sqcup}$ , 3.  $\overline{P}(z)_{\overline{z \to 1}} \operatorname{Mono}(z) \pi_Y \overline{Z}_{\sqcup \sqcup}$ , 4.  $\overline{H}(N)_{\overline{N \to \infty}} \operatorname{Const}(N) \pi_Y \overline{Z}_{\sqcup \sqcup}$ ,

where, for any  $w \in Y^*$  and  $N \ge 0$ , one defines the coefficient  $\langle \overline{\mathrm{H}}(N) | w \rangle$  of w in the power series  $\overline{\mathrm{H}}(N)$  as the coefficient  $\langle \overline{\mathrm{P}}_w(z) | z^N \rangle$  of  $z^N$  in the ordinary Taylor expansion of the polylogarithmic function  $\overline{\mathrm{P}}_w(z)$ .

By Proposition 9, we get successively

**Proposition 10 ([37]).** Let  $\overline{\zeta}_{\sqcup \sqcup}$  and  $\overline{\zeta}_{\bot \sqcup}$  be the characters of respectively  $(A\langle X \rangle, \sqcup)$  and  $(A\langle Y \rangle, \amalg)$  satisfying  $\overline{\zeta}_{\sqcup \sqcup}(x_0) = \overline{\zeta}_{\sqcup \sqcup}(x_1) = 0$  and  $\overline{\zeta}_{\bot \sqcup}(y_1) = 0$ . Then

$$\sum_{w \in Y^*} \overline{\zeta}_{\sqcup\sqcup}(w) w = \overline{Z}_{\sqcup\sqcup} = \prod_{l \in \mathscr{L}ynX - X}^{\searrow} \exp(\overline{\zeta}(S_l) P_l),$$
$$\sum_{v \in Y^*} \overline{\zeta}_{L \perp}(w) w = \overline{Z}_{L \perp I} = \prod_{l \in \mathscr{L}ynY - \{y_l\}}^{\searrow} \exp(\overline{\zeta}(\Sigma_l) \Pi_l).$$

**Proposition 11.** Let  $\{\overline{\gamma}_w\}_{w \in Y^*}$  be the Euler–Mac Laurin constants associated to  $\{\overline{H}_w(N)\}_{w \in Y^*}$ . Let  $\overline{Z}_{\gamma}$  be the noncommutative generating series of these constants. Then,

1. The following map realizes a character :

$$\overline{\gamma}_{\bullet}: (A\langle Y\rangle, \amalg) \longrightarrow (\mathbb{R}, .), \ w \longmapsto \langle \overline{\gamma}_{\bullet} \mid w \rangle = \overline{\gamma}_w.$$

2. The noncommutative power series  $\overline{Z}_{\gamma}$  is group-like, for  $\Delta_{\square}$ .

3. There exists a group-like element  $\overline{Z}_{\perp}$ , for the co-product  $\Delta_{\perp}$ , such that

$$\overline{Z}_{\gamma} = \sum_{w \in Y^*} \overline{\gamma}_w \, w = \exp(\gamma y_1) \overline{Z}_{\text{LL}}$$

By Theorem 7, Propositions 9 and 11, we also get

**Proposition 12.** For any  $C \in \mathscr{L}ie_A\langle X \rangle$  such that  $\overline{Z}_{\sqcup \sqcup} = Z_{\sqcup \sqcup}e^C$ . Then

$$\overline{Z}_{\gamma} = B(y_1)\pi_Y \overline{Z}_{\sqcup \sqcup}$$
, or equivalently by cancellation,  $\overline{Z}_{I = I} = B'(y_1)\pi_Y \overline{Z}_{\sqcup \sqcup}$ ,

where  $B(y_1)$  and  $B'(y_1)$  are given in (20).

By Proposition 9, the noncommutative generating series  $\overline{Z}_{\perp \perp}$  and  $\overline{Z}_{\perp \perp}$  are grouplike, for the co-product  $\Delta_{\perp \perp}$  and  $\Delta_{\perp \perp}$  respectively, and we also have

$$\begin{split} \overline{Z}_{\sqcup \sqcup} &= \sum_{l \in \mathscr{L}ynX - X} \overline{\zeta}(S_l) \ P_l + \sum_{w \notin \mathscr{L}ynX - X} \overline{\zeta}_{\sqcup \sqcup}(S_w) \ P_w, \\ \overline{Z}_{\texttt{LL}} &= \sum_{l \in \mathscr{L}ynY - \{y_1\}} \overline{\zeta}(\Sigma_l) \ \Pi_l + \sum_{w \notin \mathscr{L}ynY - \{y_1\}} \overline{\zeta}_{\texttt{LL}}(\Sigma_w) \ \Pi_w. \end{split}$$

Hence, by Proposition 12, we deduce in particular,

$$\sum_{l\in\mathscr{L}ynY-\{y_1\}}\overline{\zeta}(\Sigma_l) \Pi_l + \ldots = B'(y_1) \left(\sum_{l\in\mathscr{L}ynX-X}\overline{\zeta}(\pi_YS_l) \pi_YP_l + \ldots\right).$$

The elements of  $\{\pi_Y P_l\}_{l \in \mathscr{L}ynX}$  are decomposable in the linear basis  $\{\Pi_w\}_{w \in Y^*}$  of  $\mathscr{U}(\operatorname{Prim}(\mathscr{H}_{l \pm 1}))$ . Thus, by identification of local coordinates, *i.e.* the coefficients of  $\{\Pi_l\}_{l \in \mathscr{L}ynY - \{y_1\}}$  in the basis  $\{\Sigma_l\}_{l \in \mathscr{L}ynY - \{y_1\}}$ , we get homogenous polynomial relations on polyzetas encoded by  $\{\Sigma_l\}_{l \in \mathscr{L}ynY - \{y_1\}}$  [44].

**Proposition 13.** *There exist* A, B *and*  $C \in \mathbb{Q} \langle Y_0 \rangle$  *such that* 

$$\mathbf{L}^{-}(z)_{\widetilde{z\to 1}}A \odot g\left(\frac{1}{1-z}\right), \mathbf{P}^{-}(z)_{\widetilde{z\to 1}}B \odot \frac{1}{1-z}g\left(\frac{1}{1-z}\right), \mathbf{H}^{-}(N)_{\widetilde{N\to +\infty}}C \odot g(N).$$

where the series g,h were defined in the definition 5.

*Proof.* By Propositions 5, for  $w = y_{s_1} \dots y_{s_r}$ , there exists  $a, b, c \in \mathbb{Q}$  such that

$$\mathrm{Li}_{w}^{-}(z)_{\widetilde{z \to 1}} \frac{a}{(1-z)^{|w|+(w)}}, \, \mathrm{P}_{w}^{-}(z)_{\widetilde{z \to 1}} \frac{b}{(1-z)^{|w|+(w)+1}}, \, \mathrm{H}_{w}^{-}(N)_{\widetilde{N \to +\infty}} c N^{|w|+(w)}$$

Putting  $\langle A | w \rangle = (-1)^{|w|} a$ ,  $\langle B | w \rangle = (-1)^{|w|} b$ ,  $\langle C | w \rangle = (-1)^{|w|} c$ , it follows the expected results.

**Proposition 14.** [16] For any  $w \in Y_0^*$ , there are non-zero constants, namely  $C_w^-$  and  $B_w^-$ , which only depend on w and r such that

$$\begin{split} \lim_{N \to \infty} \frac{\mathbf{H}_w^-(N)}{N^{(w)+|w|}C_w^-} &= 1, \, i.e. \, \, \mathbf{H}_w^-(N) \underset{N \to +\infty}{\sim} N^{(w)+|w|}C_w^-\\ \lim_{z \to 1^-} \frac{(1-z)^{(w)+|w|}\mathbf{Li}_w^-(z)}{B_w^-} &= 1, \, i.e. \, \, \mathbf{Li}_w^-(z) \underset{z \to 1}{\sim} \frac{N^{(w)+|w|}B_w^-}{(1-z)^{n+1}}. \end{split}$$

Moreover,  $C_w^-$  and  $B_w^-$  are well determined by

$$C_{w}^{-} = \prod_{w = uv; v \neq 1_{Y_{0}^{*}}} \frac{1}{(v) + |v|} \in \mathbb{Q} \text{ and } B_{w}^{-} = ((w) + |w|)! C_{w}^{-} \in \mathbb{N}.$$

*Example 14.* [16][of  $C_w^-$  and  $B_w^-$ ]

| W           | $C_w^-$ | $B_w^-$ | W   | $C_w^-$          | $B_w^-$                  |
|-------------|---------|---------|---|------------------|--------------------------|
| <i>y</i> 0  | 1       | 1       | <i>y</i> <sub>1</sub> <i>y</i> <sub>2</sub> | 1/15             | 8                        |
| <i>y</i> 1  | 1/2     | 1       | <i>y</i> 2 <i>y</i> 3                       | 1/28             | 180                      |
| <i>y</i> 2  | 1/3     | 2       | <i>y</i> 3 <i>y</i> 4                       | 1/49             | 8064                     |
| Уn          | 1/(n+1) | n!      | УтУп  | 1/[(n+1)(m+n+2)] | $n!m!\binom{m+n+1}{n+1}$ |
| $y_0^2$     | 1/2     | 1       | <i>Y</i> 2 <i>Y</i> 2 <i>Y</i> 3            | 1/280            | 12960                    |
| $y_0^n$     | 1/(n!)  | 1       | $y_2y_{10}y_1^2$                            | 1/2160           | 9686476800               |
| $y_{1}^{2}$ | 1/8     | 3       | $y_2^2 y_4 y_3 y_{11}$                      | 1/2612736        | 4167611825465088000000   |

**Proposition 15.** [16] Let  $u, v \in Y_0^*$ . We get  $H_u^- H_v^- = H_{u \vdash v}^-$ .

*Proof.* Let  $w \in Y_0^*$  associated to  $s = (s_1, ..., s_k)$ . The quasi-symmetric monomial functions on the commutative alphabet  $t = \{t_i\}_{i \ge 1}$  are defined as follows

$$M_{1_{Y_0^*}}(t) = 1$$
 and  $M_w(t) = \sum_{n_1 > \dots > n_k > 0} t_{n_1}^{s_1} \dots t_{n_k}^{s_k}$ 

For any  $u, v \in Y_0^*$ , we have  $M_u(t)M_v(t) = M_{u \bowtie v}(t)$ . Then, the harmonic sum  $H^-_{s_1,\ldots,s_k}(N)$  is obtained by specializing the indeterminates  $t = \{t_i\}_{i \ge 1}$  from  $M_w(t)$  as follows:  $t_i = i$  for  $1 \le i \le N$  and  $t_i = 0$  for N < i.

#### Theorem 9 (Second global renormalizations of divergent polyzetas).

1. The generating series  $H^-$  is group-like and  $\log H^-$  is primitive. Moreover<sup>22</sup>,

$$\lim_{N \to +\infty} g^{\odot - 1}(N) \odot \mathbf{H}^{-}(N) = \lim_{z \to 1} h^{\odot - 1}((1 - z)^{-1}) \odot \mathbf{L}^{-}(z) = C^{-}.$$

2. ker  $\mathrm{H}_{\bullet}^{-}$  is a prime ideal of  $(\mathbb{Q}\langle Y_{0}\rangle, \mathtt{tr})$ , i.e.  $\mathbb{Q}\langle Y_{0}\rangle \setminus \mathrm{ker H}_{\bullet}^{-}$  is closed by  $\mathtt{tr}$ .

*Proof.* The first result is a consequence of the extended Friedrichs criterion [6, 44, 45] and the second is a consequence of Proposition 13.

**Definition 6.** For any  $n \in \mathbb{N}_+$ , let  $\mathbb{P}_n := \operatorname{span}_{\mathbb{R}_+} \{w \in Y_0^* | (w) + |w| = n\} \setminus \{0\}$  be the blunt<sup>23</sup> convex cone generated by the set  $\{w \in Y_0^* | (w) + |w| = n\}$ .

By definition,  $C_{\bullet}^{-}$  is linear on the set  $\mathbb{P}_n$ . For any  $u, v \in Y_0^*$ , one has  $u \sqcup v = u \sqcup v + \sum_{\substack{|w| < |u| + |v| \\ (w) = (u) + (v)}} x_w w$  and the  $x_w$ 's are positive. Moreover, for any w which belongs to the support of  $\sum_{\substack{|w| < |u| + |v| \\ (w) = (u) + (v)}} x_w w$ , one has (w) + |w| < (u) + (v) + |u| + |v|, thus, by the definition of  $C_{\bullet}^{-}$ , one obtains

the definition of  $C_{\bullet}$ , one obtains

**Corollary 2.** 1. Let  $w, v \in Y_0^*$ . Then  $C_w^- C_v^- = C_{w \sqcup v}^- = C_w^-$ .

2. For any  $P, Q \notin \ker H_{\bullet}^-$ ,  $C_P^- C_Q^- = C_{P \sqcup UQ}^-$  and  $\mathbb{Q} \langle Y_0 \rangle \setminus \ker H_{\bullet}^-$  is a  $\sqcup -$  multiplicative monoid containing  $Y_0^*$ .

Now, let us prove that  $C_{\bullet}^{-}$  can be extended as a character, for  $\Box$ , or equivalently,  $C^{-}$  is group-like (see the Freidrichs' criterion [51]) and then  $\log C^{-}$  is primitive.

<sup>&</sup>lt;sup>22</sup> Here, the Hadamard product is denoted by  $\odot$  and and its dual law, the diagonal comultiplication is denoted by  $\Delta_{\odot}$ . The series g, h are defined in Definition 5.

<sup>&</sup>lt;sup>23</sup> *i.e.* without zero or see Appendix A.

**Lemma 2.** Let  $\mathscr{A}$  be an unitary  $\mathbb{R}$ -associative algebra and  $f: \sqcup_{n\geq 0} \mathbb{P}_n \longrightarrow \mathscr{A}$  such that

1. For any  $u, v \in Y_0^*$ ,  $f(u \sqcup v) = f(u)f(v)$ . In particular,  $f(1_{Y_0^*}) = 1_{\mathscr{A}}$ .

2. On every  $\mathbb{P}_n$ , one has  $f(\sum_{i \in I} \alpha_i w_i) = \sum_{i \in I} \alpha_i f(w_i)$ , where  $\alpha_i \in \mathbb{R}^*_+$ .

Then f can be extended uniquely as a character, i.e.  $S_f = \sum_{w \in Y_0^*} f(w)w$  is group-like for  $\Delta_{\sqcup \sqcup}$ .

*Proof.* By definition of f and  $S_f$ , it is immediate  $\langle S_f | 1_{Y_0^*} \rangle = 1_{\mathscr{A}}$ . One can check easily that  $\Delta_{\sqcup \sqcup}(S_f) = S_f \otimes S_f$ . Hence,  $S_f$  is group-like, for  $\Delta_{\sqcup \sqcup}$ .

**Corollary 3.** The noncommutative generating series  $C^-$  is group-like, for  $\Delta_{\perp \perp}$ .

Proof. It is a consequence of Lemma 2 and Corollary 2.

| <i>Example 15.</i> [16][Of $C_{u+v}$ and $C_{u+v}$ ] Let $Y_0 = \{y_i\}_{i>0}$ be an infinit | ite alphabet | t |
|--|--------------|---|
|--|--------------|---|

| L   | $u  C_u^-$                                  |                              | v   | $C_v^-$   | $u \sqcup v$   | $C^{-}_{u \sqcup u v}$  |   |
|---|---|------------------------------|---|---|--|---|---|
| y   | y <sub>0</sub> 1                            |                              | <i>y</i> 0  | 1   | $2y_0^2$   | 1   |   |
| y   | $y_0^2$ 1/2                                 |                              |   |   |  |   |   |
| у   | y <sub>1</sub> 1/2                          |                              | 2   | <i>y</i> 2  | 1/3  | $y_1y_2 + y_2y_1$   | 1/6   |
| y_1   | y <sub>1</sub> y <sub>2</sub> 1/15          |                              | 5   | <i>y</i> 2 <i>y</i> 1   | 1/10   |   |   |
| y,  | $y_m (m+1)^{-1}$                            |                              | <i>Y</i> <sub>n</sub>   | $(n+1)^{-1}$  | $y_m y_n + y_n y_m$  | $[(m+1)(n+1)]^{-1}$   |   |
| y <sub>m</sub>  | $y_m y_n \qquad \frac{(n+1)^{-1}}{(n+m+2)}$ |                              | УпУт  | $\frac{(m+1)^{-1}}{(m+n+2)}$  |  |   |   |
| у   | 1   | 1/2                          | 2   | <i>Y</i> 2 <i>Y</i> 5   | 1/54   | $y_1y_2y_5 + y_2y_1y_5 + y_2y_5y_1$   | 1/108   |
| <i>y</i> <sub>1</sub> <i>y</i>  | 2 <i>Y</i> 5                                | 1/5                          | 94  | <i>y</i> <sub>2</sub> <i>y</i> <sub>1</sub> <i>y</i> <sub>5</sub>   | 1/528  |   |   |
| <i>y</i> <sub>2</sub> <i>y</i>  | 5 <i>Y</i> 1                                | 1/1                          | 76  |   |  |   |   |
| У0.   | $\frac{y_{2}y_{3}y_{1}}{y_{0}y_{1}}$ 1/6    |                              | 6   | <i>y</i> 2 <i>y</i> 3   | 1/28   | $y_0y_1y_2y_3 + y_0y_2y_1y_3 + y_0y_2y_3y_1 + y_2y_3y_0y_1 + y_2y_0y_1y_3 + y_2y_0y_3y_1$   | 1/168   |
| <i>y</i> <sub>0</sub> <i>y</i> <sub>1</sub>                                       | <i>y</i> <sub>2</sub> <i>y</i> <sub>3</sub> | 1/25                         | 520   | <i>y</i> 0 <i>y</i> 2 <i>y</i> 1 <i>y</i> 3   | 1/2160   |   |   |
| <i>y</i> <sub>0</sub> <i>y</i> <sub>2</sub>                                       | <i>y</i> <sub>3</sub> <i>y</i> <sub>1</sub> | 1/10                         | 080   | <i>y</i> 2 <i>y</i> 3 <i>y</i> 0 <i>y</i> 1   | 1/420  |   |   |
| <i>y</i> <sub>2</sub> <i>y</i> <sub>0</sub>                                       | <i>y</i> <sub>1</sub> <i>y</i> <sub>3</sub> | 1/16                         | 680   | <i>y</i> 2 <i>y</i> 0 <i>y</i> 3 <i>y</i> 1   | 1/840  |   |   |
| УаУь  |   | $\frac{(b+1)^{-1}}{(a+b+2)}$ |   | УсУд  | $\frac{(d+1)^{-1}}{(c+d+2)}$   | $y_a y_b y_c y_d + y_a y_c y_b y_d$ $+ y_a y_c y_d y_b + y_c y_d y_a y_b$ $+ y_c y_a y_b y_d + y_c y_a y_d y_b$                                   | $\frac{(b+1)^{-1}(d+1)^{-1}}{(a+b+2)(c+d+2)}$ |
| и   | (   | $\overline{C}_{\mu}^{-}$     | v   | $C_v^-$   |  | u 土 v   | $C_{\mu}^{-}$                                 |
| <i>y</i> 0  |   | 1                            | <i>y</i> 0  | 1   | $2y_0^2 + y_0$   |   | 1   |
| <i>y</i> 1  | 1   | /2                           | <i>y</i> 2  | 1/3   |  | $y_1y_2 + y_2y_1 + y_3$   | 1/6   |
| y <sub>m</sub>  | (m +  | $(+1)^{-1}$                  | y <sub>n</sub>  | $(n+1)^{-}$   | 1 y  | $y_m y_n + y_n y_m + y_{n+m}$   | $[(m+1)(n+1)]^{-1}$                           |
| <i>y</i> 1  | 1   | /2                           | <i>Y</i> 2 <i>Y</i> 5   | 1/54  | <i>y</i> 1 <i>y</i> 2  | $2y_5 + y_2y_1y_5 + y_2y_5y_1 + y_3y_5 + y_2y_6$  | 1/108   |
| <i>Y</i> 0 <i>Y</i> 1   | 1   | /6                           | <i>y</i> 2 <i>y</i> 3   | 1/28  | $\begin{array}{c} y \\ + y \\ + y_2 y_0 \\ + y_2 \\ + y_2 \end{array}$ | $0y_1y_2y_3 + y_0y_2y_1y_3y_0y_2y_3y_1 + y_2y_3y_0y_1y_1y_3 + y_2y_0y_3y_1 + y_0y_2y_40y_3^2 + y_2y_3y_1 + y_2y_1y_32y_0y_4 + y_2y_3y_1 + y_2y_4$ | 1/168   |
| $\begin{array}{c c} y_a y_b & (b+1)^{-1} \\ \hline (a+b+2) & y_c y_d \end{array}$ |   | $\frac{(d+1)^{-1}}{(c+d+2)}$ | $y_{a}$ $+y_{a}y_{c}y_{d}$ $+y_{c}y_{a}y_{d}$ $+y_{a+c}y_{h}$ | $aybycyd + yaycybyd$ $iyb + y_cydyayb + y_cyaybyd$ $iyb + y_aycyb+d + y_ayb+cyd$ $ycyayb+d + y_cya+dyb$ $yyd + y_{a+c}ydyb + y_{a+c}yb+d$ | $\frac{(b+1)^{-1}(d+1)^{-1}}{(a+b+2)(c+d+2)}$                          |   |   |

In the above tables, it is clearly seen that  $C_{\bullet}^{-}$  is linear on  $\mathbb{P}_n$ . For example, let  $u = y_1$  and  $v = y_2y_5$ . Then  $u \sqcup v = y_1y_2y_5 + y_2y_1y_5 + y_2y_5y_1$ . Hence, we get  $C_{y_1y_2y_5}^{-} + C_{y_2y_1y_5}^{-} + C_{y_2y_5y_1}^{-} = \frac{1}{594} + \frac{1}{528} + \frac{1}{176} = \frac{1}{108} = C_{y_1}^{-}C_{y_2y_5}^{-} = C_{y_1 \sqcup y_2y_5}^{-}$ . Note that  $y_1y_2y_5, y_2y_1y_5, y_2y_5y_1 \in \mathbb{P}_{11}$ . But we have also  $u \amalg v = y_1y_2y_5 + y_2y_1y_5 + y_2y_5y_1 + y_3y_5 + y_2y_6$ . Moreover,  $C_{y_1y_2y_5}^{-} + C_{y_2y_1y_5}^{-} + C_{y_2y_5y_1}^{-} + C_{y_3y_5}^{-} + C_{y_2y_5}^{-} + C_{y_2y_5y_1}^{-} + C_{y_2y_5}^{-}$ . However, from  $y_3y_5, y_2y_6 \in \mathbb{P}_{10}$ , we can conclude that

 $C_{y_1} = C_{y_1 y_2 y_5} = C_{y_1 y_2 y_5 + y_2 y_1 y_5 + y_2 y_5 y_1 + y_3 y_5 + y_2 y_6} = C_{y_1 y_2 y_5 + y_2 y_1 y_5 + y_2 y_5 y_1} = 1/108 = C_{y_1}^- C_{y_2 y_5}^-.$ 

# **3** Polysystems and differential realization

# 3.1 Polysystems and convergence criterion

#### 3.1.1 Estimates (from above) for series

Here,  $(\mathbb{K}, \|.\|)$  is a normed space.

**Definition 7.** ([29, 43]) Let  $\xi, \chi$  be real positive functions over  $X^*$ . Let  $S \in \mathbb{K}\langle\langle X \rangle\rangle$ .

1. *S* will be said  $\xi$  – *exponentially bounded from above* if it satisfies

$$\exists K \in \mathbb{R}_+, \exists n \in \mathbb{N}, \forall w \in X^{\geq n}, \|\langle S | w \rangle\| \leq K \xi(w) / \|w\|!$$

We denote by  $\mathbb{K}^{\xi-\text{em}}\langle\langle X \rangle\rangle$  the set of formal power series in  $\mathbb{K}\langle\langle X \rangle\rangle$  which are  $\xi$  – exponentially bounded from above.

2. *S* satisfies the  $\chi$ -growth condition if it satisfies

$$\exists K \in \mathbb{R}_+, \exists n \in \mathbb{N}, \forall w \in X^{\geq n}, \ \|\langle S \mid w \rangle\| \leq K \chi(w) \|w\|!.$$

We denote by  $\mathbb{K}^{\chi-\mathrm{gc}}\langle\langle X \rangle\rangle$  the set of formal power series in  $\mathbb{K}\langle\langle X \rangle\rangle$  satisfying the  $\chi$ -growth condition.

**Lemma 3.** If 
$$R = \sum_{w \in X^*} |w|! w$$
 then  $\langle R^{\sqcup l^2} | w \rangle = \sum_{\substack{u, v \in X^* \\ \text{supp}(u_{\sqcup l}, v) \ni w}} |u|! |v|! \le 2^{|w|} |w|!.$ 

Proof. One has

$$\sum_{\substack{u,v \in X^* \\ \text{supp}(u_{(\perp)}v) \ni w}} |u|! |v|! = \sum_{k=0}^{|w|} \sum_{\substack{|u|=k, |v|=|w|-k \\ \text{supp}(u_{(\perp)}v) \ni w}} k! (|w|-k)! = \sum_{k=0}^{|w|} \binom{|w|}{k} k! (|w|-k)! = \sum_{k=0}^{|w|} |w|!.$$

The last sum is equal to (1+|w|) |w|!. By induction on |w|, one has  $1+|w| \le 2^{|w|}$ . Then the expected result follows.

**Proposition 16.** If  $S_1, S_2$  satisfy the growth condition then  $S_1 + S_2, S_1 \sqcup S_2$  do also.

*Proof.* It is immediate for  $S_1 + S_2$ . Next, since  $||\langle S_i | w \rangle|| \le K_i \chi_i(w) |w|!$  then

$$\begin{split} \langle S_1 \sqcup S_2 \mid w \rangle &= \sum_{\substack{\operatorname{supp}(u \sqcup v) \ni w}} \langle S_1 \mid u \rangle \langle S_2 \mid v \rangle, \\ \Rightarrow \quad \| \langle S_1 \sqcup S_2 \mid w \rangle \| \leq K_1 K_2 \sum_{\substack{u, v \in X^* \\ \operatorname{supp}(u \sqcup v) \ni w}} (\chi_1(u) \mid u \mid !) (\chi_2(v) \mid v \mid !). \end{split}$$

Let  $K = K_1 K_2$  and let  $\chi$  be a real positive function over  $X^*$  such that, for any  $w \in X^*$ 

$$\chi(w) = \max\{\chi_1(u)\chi_2(v) \mid u, v \in X^* \text{ and } supp(u \sqcup v) \ni w\}.$$

With the notations in Lemma 3, we get  $\|\langle S_1 \sqcup S_2 | w \rangle\| \le K \chi(w) \langle S_1 R^{\sqcup 2} | w \rangle$ . Hence,  $S_1 \sqcup S_2$  satisfies the  $\chi'$ -growth condition with  $\chi'(w) = 2^{|w|} \chi(w)$ .

**Definition 8.** ([29, 43]) Let  $\xi$  be a real positive function defined over  $X^*$ , *S* will be said  $\xi$ -*exponentially continuous* if it is continuous over  $\mathbb{K}^{\xi-\text{em}}\langle\langle X \rangle\rangle$ . The set of formal power series which are  $\xi$ -exponentially continuous is denoted by  $\mathbb{K}^{\xi-ec}\langle\langle X \rangle\rangle$ .

**Lemma 4.** [29, 43] For any real positive function  $\xi$  defined over  $X^*$ , we have  $\mathbb{K}\langle X \rangle \subset \mathbb{K}^{\xi-ec}\langle\langle X \rangle\rangle$ . Otherwise, for  $\xi = 0$ , we get  $\mathbb{K}\langle X \rangle = \mathbb{K}^{0-ec}\langle\langle X \rangle\rangle$ . Hence, any polynomial is 0-exponentially continuous.

**Proposition 17** ([29, 43]). Let  $\xi, \chi$  be real positive functions over  $X^*$  and  $P \in \mathbb{K}\langle X \rangle$ .

- 1. Let  $S \in \mathbb{K}^{\xi-\text{em}}\langle\langle X \rangle\rangle$ . The right residual of S by P belongs to  $\mathbb{K}^{\xi-\text{em}}\langle\langle X \rangle\rangle$ .
- 2. Let  $R \in \mathbb{K}^{\chi-\text{gc}}\langle\langle X \rangle\rangle$ . The concatenation SR belongs to  $\mathbb{K}^{\chi-\text{gc}}\langle\langle X \rangle\rangle$ .
- 3. Moreover, if  $\xi$  and  $\chi$  are morphisms over  $X^*$  satisfying  $\sum_{x \in X} \chi(x)\xi(x) < 1$  then, for any  $F \in \mathbb{K}^{\chi-gc}\langle\langle X \rangle\rangle$ , F is continuous over  $\mathbb{K}^{\xi-em}\langle\langle X \rangle\rangle$ .

*Proof.* 1. Since  $S \in \mathbb{K}^{\xi-\mathrm{em}}\langle\langle X \rangle\rangle$  then

 $\exists K \in \mathbb{R}_+, \exists n \in \mathbb{N}, \forall w \in X^{\geq n}, \ \|\langle S \mid w \rangle\| \leq K \xi(w) / \|w\|!.$ 

If  $u \in \text{supp}(P)$  then, for any  $w \in X^*$ , one has  $\langle S \triangleright u \mid w \rangle = \langle S \mid uw \rangle$  and  $S \triangleright u$  belongs to  $\mathbb{K}^{\xi - \text{em}} \langle \langle X \rangle \rangle$ :

$$\exists K \in \mathbb{R}_+, \exists n \in \mathbb{N}, \forall w \in X^{\geq n}, \ \|\langle S \triangleright u \mid w \rangle\| \le [K\xi(u)]\xi(w)/\|w\|!.$$

It follows that  $S \triangleright P$  is  $\mathbb{K}^{\xi - \text{em}} \langle \langle X \rangle \rangle$  by taking  $K_1 = K \max_{u \in \text{supp}(P)} \xi(u)$ . 2. Since  $R \in \mathbb{K}^{\chi - \text{gc}} \langle \langle X \rangle \rangle$  then

$$\exists K \in \mathbb{R}_+, \exists n \in \mathbb{N}, \forall w \in X^{\geq n}, \ \|\langle S \mid w \rangle\| \leq K \chi(w) \ |w|!.$$

Let  $v \in \operatorname{supp}(P)$  such that  $v \neq \varepsilon$ . Since Rv belongs to  $\mathbb{K}^{\chi - \operatorname{gc}}\langle\langle X \rangle\rangle$  and one has, for  $w \in X^*$ ,  $\langle Rv | w \rangle = \langle R | v \triangleleft w \rangle$ , *i.e.* there exists  $K \in \mathbb{R}_+, n \in \mathbb{N}$  such that

$$\|\langle R \mid v \triangleleft w \rangle\| \leq K \chi(v \triangleleft w)(|w| - |v|)! \leq K |w| \chi(w)/\chi(v).$$

Note if  $v \triangleleft w = 0$  then  $\langle Rv \mid w \rangle = 0$  and the previous conclusion holds. It follows that *RP* is  $\mathbb{K}^{\chi-\text{gc}}\langle\langle X \rangle\rangle$  by taking  $K_2 = K \min_{v \in \text{supp}(P)} \chi(v)^{-1}$ .

3. Let  $\xi, \chi$  be functions which satisfy the upper bound condition. The following quantity is well defined

$$\sum_{v \in X^*} \chi(w)\xi(w) = \left(\sum_{x \in X} \chi(x)\xi(x)\right)^*.$$

If  $F \in \mathbb{K}^{\chi - \text{gc}} \langle \langle X \rangle \rangle, C \in \mathbb{K}^{\xi - \text{em}} \langle \langle X \rangle \rangle$  then there exist  $K_i \in \mathbb{R}_+, n_i \in \mathbb{N}, i = 1, 2$  such that, for  $w \in X^{\geq n_i}$ ,  $||\langle F | w \rangle|| \leq K_1 \chi(w) |w|!$  and  $||\langle C | w \rangle|| \leq K_2 \xi(w) / |w|!$ . Thus,

$$\begin{aligned} \forall w \in X^*, |w| &\geq \max\{n_1, n_2\}, \quad \|\langle F|w \rangle \langle C|w \rangle\| \leq K_1 K_2 \chi(w) \xi(w), \\ \Rightarrow & \sum_{w \in X^*} \|\langle F|w \rangle \langle C|w \rangle\| \leq K_1 K_2 \sum_{w \in X^*} \chi(w) \xi(w) = K_1 K_2 \left(\sum_{x \in X} \chi(x) \xi(x)\right)^*. \end{aligned}$$

#### 3.1.2 Upper bounds à la Cauchy

The algebra of formal power series on commutative indeterminates  $\{q_1, \ldots, q_n\}$  with coefficients in  $\mathbb{C}$  is denoted by  $\mathbb{C}[[q_1, \ldots, q_n]]$ .

**Definition 9.** ([29, 43]) Let  $f = \in \mathbb{C}[[q_1, ..., q_n]]$ . We set

$$E(f) := \{ \rho \in \mathbb{R}^n_+ : \exists C_f \in \mathbb{R}_+ \text{ s.t. } \forall i_1, \dots, i_n \ge 0, |f_{i_1,\dots,i_n}| \rho_1^{i_1} \dots \rho_n^{i_n} \le C_f \}.$$
  

$$\check{E}(f) : \text{ the interior of } E(f) \text{ in } \mathbb{R}^n.$$
  

$$CV(f) := \{ q \in \mathbb{C}^n : (|q_1|,\dots,|q_n|) \in \check{E}(f) \}: \text{ the convergence domain of } f.$$

f is convergent if  $CV(f) \neq \emptyset$ . Let  $\mathscr{U} \subset \mathbb{C}^n$  be an open domain and  $q \in \mathbb{C}^n$ . f is convergent on q (resp. over  $\mathscr{U}$ ) if  $q \in \mathrm{CV}(f)$  (resp.  $\mathscr{U} \subset \mathrm{CV}(f)$ ). We set  $\mathbb{C}^{\text{cv}}[\![q_1,\ldots,q_n]\!] := \{f \in \mathbb{C}[\![q_1,\ldots,q_n]\!] : \text{CV}(f) \neq \emptyset\}. \text{ Let } q \in \text{CV}(f). \text{ There exist} \\ C_f \in \mathbb{R}_+, \rho \in E(f), \bar{\rho} \in \check{E}(f) \text{ such that } |q_1| < \bar{\rho}_1 < \rho_1, \ldots, |q_n| < \bar{\rho}_n < \rho_n \text{ and}$  $|f_{i_1,\ldots,i_n}| \rho_1^{i_1} \dots \rho_n^{i_n} \le C_f, \text{ for } i_1,\ldots,i_n \ge 0.$ The convergence modulus of f at q is  $(C_f, \rho, \bar{\rho}).$ 

Suppose  $CV(f) \neq \emptyset$  and let  $q \in CV(f)$ . If  $(C_f, \rho, \bar{\rho})$  is a convergence modulus of *f* at *q* then  $|f_{i_1,\ldots,i_n}q_1^{i_1}\ldots q_n^{i_n}| \le C_f(\bar{\rho}_1/\rho_1)^{i_1}\ldots (\bar{\rho}_1/\rho_1)^{i_n}$ . Hence, at *q*, *f* is majored termwise by  $C_f \prod_{k=0}^m (1-\bar{\rho}_k/\rho_k)^{-1}$  and it is uniformly absolutely convergent in  $\{q \in \mathbb{C}^n : |q_1| < \bar{\rho}, \dots, |q_n| < \bar{\rho}\}$  which is open in  $\mathbb{C}^n$ . Thus, CV(f) is open in  $\mathbb{C}^n$ . Since the partial derivation  $D_1^{j_1} \dots D_n^{j_n} f$  is estimated by

$$\|D_1^{j_1}\dots D_n^{j_n}f\| \leq C_f \frac{\partial^{j_1+\dots+j_n}}{\partial^{j_1}\bar{\rho}_1\dots\partial^{j_n}\bar{\rho}_n} \prod_{k=0}^m \left(1-\frac{\bar{\rho}_k}{\rho_k}\right)^{-1}.$$

**Proposition 18.** ([29]) We have  $CV(f) \subset CV(D_1^{j_1} \dots D_n^{j_n} f)$ .

Let  $f \in \mathbb{C}^{cv}[[q_1, \dots, q_n]]$ . Let  $\{A_i\}_{i=0,1}$  be a polysystem defined as follows

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$$A_i = \sum_{j=1}^n A_i^j \frac{\partial}{\partial q_j}, \, \forall j = 1, \dots, n, \, A_i^j(q) \in \mathbb{C}^{\mathsf{cv}}[\![q_1, \dots, q_n]\!]. \tag{23}$$

Let  $(\rho, \bar{\rho}, C_f), \{(\rho, \bar{\rho}, C_i)\}_{i=0,1}$  be convergence modulus at  $q \in CV(f) \cap_{i=0,1,j=1,...,n}$  $CV(A_i^j)$  of f and  $\{A_i^j\}_{j=1,...,n}$ . Let us consider the following monoid morphisms

$$\mathscr{A}(1_{X^*}) = \text{identity and } C(1_{X^*}) = 1, \qquad (24)$$

$$\forall w = vx_i, x_i \in X, v \in X^*, \quad \mathscr{A}(w) = \mathscr{A}(v)A_i \text{ and } C(w) = C(v)C_i.$$
(25)

**Lemma 5.** ([25]) For i = 0, 1 and j = 1, ..., n, one has  $A_i \circ q_j = A_i^j$ . Hence,

$$\forall i = 0, 1, \ A_i = \sum_{j=1}^n (A_i \circ q_j) \frac{\partial}{\partial q_j}.$$

**Lemma 6.** ([23]) For any word w,  $\mathscr{A}(w)$  is continuous over  $\mathbb{C}^{cv}[[q_1, \ldots, q_n]]$  and, for any  $f, g \in \mathbb{C}^{cv}[[q_1, \ldots, q_n]]$ , one has

$$\mathscr{A}(w) \circ (fg) = \sum_{u, v \in X^*} \langle u \sqcup v \mid w \rangle (\mathscr{A}(u) \circ f) (\mathscr{A}(v) \circ g).$$

These notations are extended, by linearity, to  $\mathbb{K}\langle X \rangle$  and we will denote  $\mathscr{A}(w) \circ f_{|q}$  the evaluation of  $\mathscr{A}(w) \circ f$  at q.

**Definition 10.** ([23]) Let  $f \in \mathbb{C}^{cv}[[q_1, ..., q_n]]$ . The generating series of the polysystem  $\{A_i\}_{i=0,1}$  and of the observation f is given by

$$\sigma f := \sum_{w \in X^*} \mathscr{A}(w) \circ f w \quad \in \quad \mathbb{C}^{\operatorname{cv}}[\![q_1, \ldots, q_n]\!] \langle \langle X \rangle \rangle.$$

Then the following generating series is called *Fliess generating series* of the polysystem  $\{A_i\}_{i=0,1}$  and of the observation *f* at *q*:

$$\sigma f_{|_q} := \sum_{w \in X^*} \mathscr{A}(w) \circ f_{|_q} w \quad \in \quad \mathbb{C} \langle \langle X \rangle \rangle.$$

**Lemma 7.** ([23]) The map  $\sigma$ :  $(\mathbb{C}^{cv}[[q_1, \ldots, q_n]], .) \longrightarrow (\mathbb{C}^{cv}[[q_1, \ldots, q_n]]\langle\langle X \rangle\rangle, ...)$  is an algebra morphism, i.e. for any  $f, g \in \mathbb{C}^{cv}[[q_1, \ldots, q_n]]$  and  $\mu, \nu \in \mathbb{C}$ , one has  $\sigma(\nu f + \mu h) = \nu \sigma f + \mu \sigma g$  and  $\sigma(fg) = \sigma f \sqcup \sigma g$ .

**Lemma 8.** ([25]) For any  $w \in X^*$ ,  $\sigma(\mathscr{A}(w) \circ f) = w \triangleleft \sigma f \in \mathbb{C}^{cv}[[q_1, \ldots, q_n]] \langle \langle X \rangle \rangle$ .

Theorem 10. ([29])

1. Let  $\tau = \min_{1 \le k \le n} \rho_k$  and  $r = \max_{1 \le k \le n} \overline{\rho}_k / \rho_k$ . We have

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$$\begin{aligned} \|\mathscr{A}(w) \circ f\| &\leq C_f \frac{(n+1)}{(1-r)^n} \frac{C(w) |w|!}{\binom{n+|w|-1}{|w|}} \left[ \frac{n}{\tau(1-r)^{n+1}} \right]^{|w|} \\ &\leq C_f \frac{(n+1)}{(1-r)^n} C(w) \left[ \frac{n}{\tau(1-r)^{n+1}} \right]^{|w|} |w|! \end{aligned}$$

2. Let  $K = C_f(n+1)(1-r)^{-n}$  and  $\chi$  be the real positive function defined over  $X^*$ :

 $\forall i = 0, 1, \ \chi(x_i) = C_i n (1-r)^{-(n+1)} / \tau.$ 

Then<sup>24</sup> the generating series  $\sigma f$  of the polysystem  $\{A_i\}_{i=0,1}$  and of the observation f satisfies the  $\chi$ -growth condition.

# 3.2 Polysystem and nonlinear differential equation

#### 3.2.1 Nonlinear differential equation (with three singularities)

Let us consider the singular inputs<sup>25</sup>  $u_0(z) := z^{-1}$  and  $u_1(z) := (1-z)^{-1}$ , and

$$\begin{cases} y(z) = f(q(z)), \\ \dot{q}(z) = A_0(q) u_0(z) + A_1(q) u_1(z), \\ q(z_0) = q_0, \end{cases}$$
(26)

where the state  $q = (q_1, ..., q_n)$  belongs to a complex analytic manifold of dimension n,  $q_0$  is the initial state, the observation f belongs to  $\mathbb{C}^{cv}[\![q_1, ..., q_n]\!]$  and  $\{A_i\}_{i=0,1}$  is the polysystem defined on (23).

**Definition 11.** ([31]) The following power series is called *transport operator*<sup>26</sup> of the polysystem  $\{A_i\}_{i=0,1}$  and of the observation f

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

By the factorization of the monoid by Lyndon words, we have [31]

$$\mathscr{T} = (\alpha_{z_0}^z \otimes \mathscr{A}) \left( \sum_{w \in X^*} w \otimes w \right) = \prod_{l \in \mathscr{L}ynX} \exp[\alpha_{z_0}^z(S_l) \mathscr{A}(P_l)].$$

The Chen generating series along the path  $z_0 \rightsquigarrow z$ , associated to  $\omega_0, \omega_1$  is

 $<sup>^{24}</sup>$  It is the same for the Fliess generating series  $\sigma f_{|q}$  of  $\{A_i\}_{i=0,1}$  and of f at q.

<sup>&</sup>lt;sup>25</sup> These singular inputs are not included in the studies of Fliess motivated, in particular, by the renormalization of y at  $+\infty$  [23, 25].

<sup>&</sup>lt;sup>26</sup> It plays the rôle of the resolvent in Mathematics and the evolution operator in Physics.

$$S_{z_0 \rightsquigarrow z} := \sum_{w \in X^*} \langle S \mid w \rangle \ w \text{ with } \langle S \mid w \rangle = \alpha_{z_0}^z(w)$$
(27)

which solves the differential equation (16) with the initial condition  $S_{z_0 \rightarrow z_0} = 1$ . Thus,  $S_{z_0 \rightarrow z}$  and  $L(z)L(z_0)^{-1}$  satisfy the same differential equation taking the same value at  $z_0$  and  $S_{z_0 \rightarrow z} = L(z)L(z_0)^{-1}$ . Any Chen generating series  $S_{z_0 \rightarrow z}$  is group like [50] and depends only on the homotopy class of  $z_0 \rightarrow z$  [10]. The product of  $S_{z_1 \rightarrow z_2}$ and  $S_{z_0 \rightarrow z_1}$  is  $S_{z_0 \rightarrow z_2} = S_{z_1 \rightarrow z_2} S_{z_0 \rightarrow z_1}$ . Let  $\varepsilon \in [0, 1[$  and  $z_i = \varepsilon \exp(i\beta_i)$ , for i = 0, 1. We set  $\beta = \beta_1 - \beta_0$ . Let  $\Gamma_0(\varepsilon, \beta_0)$  (resp.  $\Gamma_1(\varepsilon, \beta_1)$ ) be the path turning around 0 (resp. 1) in the positive direction from  $z_0$  to  $z_1$ . By induction on the length of w, one has  $|\langle S_{\Gamma_i(\varepsilon,\beta)} | w \rangle| = (2\varepsilon)^{|w|_{x_i}} \beta^{|w|} / |w|!$ , where |w| denotes the length of w and  $|w|_{x_i}$ denotes the number of occurrences of letter  $x_i$  in w, for i = 0 or 1. When  $\varepsilon$  tends to  $0^+$ , these estimations yield  $S_{\Gamma_i(\varepsilon,\beta)} = e^{i\beta x_i} + o(\varepsilon)$ . In particular, if  $\Gamma_0(\varepsilon)$  (resp.  $\Gamma_1(\varepsilon)$ ) is a circular path of radius  $\varepsilon$  turning around 0 (resp. 1) in the positive direction, starting at  $z = \varepsilon$  (resp.  $1 - \varepsilon$ ), then, by the noncommutative residue theorem [39, 36], we get

$$S_{\Gamma_0(\varepsilon)} = e^{2i\pi x_0} + o(\varepsilon) \text{ and } S_{\Gamma_1(\varepsilon)} = e^{-2i\pi x_1} + o(\varepsilon).$$
 (28)

Finally, the asymptotic behaviors of L on (17) give [36, 39]

$$S_{\varepsilon \to 1-\varepsilon} \underset{\varepsilon \to 0^+}{\sim} e^{-x_1 \log \varepsilon} Z_{\perp \perp} e^{-x_0 \log \varepsilon}.$$
 (29)

In other terms,  $Z_{\perp \perp}$  is the regularized Chen generating series  $S_{\varepsilon \to 1-\varepsilon}$  of differential forms  $\omega_0$  and  $\omega_1: Z_{\perp \perp}$  is the noncommutative generating series of the finite parts of the coefficients of the Chen generating series  $e^{x_1 \log \varepsilon} S_{\varepsilon \to 1-\varepsilon} e^{x_0 \log \varepsilon}$ .

#### 3.2.2 Asymptotic behavior via extended Fliess fundamental formula

**Theorem 11.** ([43])  $y(z) = \mathscr{T} \circ f_{|_{q_0}} = \langle \sigma f_{|_{q_0}} | S_{z_0 \rightsquigarrow z} \rangle.$ 

This extends then Fliess fundamental formula [23]. By Theorem 5, the expansions of the output *y* of nonlinear dynamical system with singular inputs follow

Corollary 4 (Combinatorics of Dyson series).

$$\begin{split} y(z) &= \sum_{w \in X^*} g_w(z) \,\mathscr{A}(w) \circ f_{|q_0} \\ &= \sum_{k \ge 0} \sum_{n_1, \dots, n_k \ge 0} g_{x_0^{n_1} x_1 \dots x_0^{n_k} x_1}(z) \, \operatorname{ad}_{A_0}^{n_1} A_1 \dots \operatorname{ad}_{A_0}^{n_k} A_1 e^{\log z A_0} \circ f_{|q_0} \\ &= \prod_{l \in \mathscr{L} ynX} \exp\left(g_{S_l}(z) \,\mathscr{A}(P_l) \circ f_{|q_0}\right) \\ &= \exp\left(\sum_{w \in X^*} g_w(z) \,\mathscr{A}(\pi_1(w)) \circ f_{|q_0}\right), \end{split}$$

where, for any word w in  $X^*$ ,  $g_w$  belongs to the polylogarithm algebra.

Since  $S_{z_0 \rightsquigarrow z} = L(z)L(z_0)^{-1}$  and  $\sigma f_{|q_0}, L(z_0)^{-1}$  are invariant by  $\partial_z = d/dz$  and  $\theta_0 = zd/dz$  then we get the *n*-th order differentiation of *y*, with respect to  $\partial_z$  and  $\theta_0$ :

$$\begin{aligned} \partial_z^n y(z) &= \langle \boldsymbol{\sigma} f_{|_{q_0}} \mid \partial^n S_{z_0 \rightsquigarrow z} \rangle = \langle \boldsymbol{\sigma} f_{|_{q_0}} \mid \partial_z^n \mathbf{L}(z) \mathbf{L}(z_0)^{-1} \rangle, \\ \theta_0^n y(z) &= \langle \boldsymbol{\sigma} f_{|_{q_0}} \mid \theta_0^n S_{z_0 \rightsquigarrow z} \rangle = \langle \boldsymbol{\sigma} f_{|_{q_0}} \mid \theta_0^n \mathbf{L}(z) \mathbf{L}(z_0)^{-1} \rangle. \end{aligned}$$

With the notations of Proposition 8, we get respectively

$$\begin{aligned} \partial_z^n y(z) &= \langle \boldsymbol{\sigma} f_{|_{q_0}} \mid [D_n(z)\mathbf{L}(z)]\mathbf{L}(z_0)^{-1} \rangle = \langle \boldsymbol{\sigma} f_{|_{q_0}} \triangleright D_n(z) \mid \mathbf{L}(z)\mathbf{L}(z_0)^{-1} \rangle, \\ \boldsymbol{\theta}_0^n y(z) &= \langle \boldsymbol{\sigma} f_{|_{q_0}} \mid E_n(z)\mathbf{L}(z)]\mathbf{L}(z_0)^{-1} \rangle = \langle \boldsymbol{\sigma} f_{|_{q_0}} \triangleright E_n(z) \mid \mathbf{L}(z)\mathbf{L}(z_0)^{-1} \rangle. \end{aligned}$$

For  $z_0 = \varepsilon \to 0^+$ , the asymptotic behavior and the renormalization at z = 1 of  $\partial_z^n y$  and  $\theta_0^n y$  (or the asymptotic expansion and the renormalization of its Taylor coefficients at  $+\infty$ ) are deduced from (29) and extend a little bit results of [43, 44] :

#### Corollary 5 (Asymptotic behavior of output).

1. The n-order differentiation of the output y of the system (26) is a C-combination of the elements g belonging to the polylogarithm algebra and<sup>27</sup>, for any  $n \ge 0$ ,

$$\begin{split} \partial_{z}^{n} y(1) & \underset{w \in X^{*}}{\longrightarrow} \sum_{w \in X^{*}} \langle \mathscr{A}(w) \circ f_{|q_{0}} \mid w \rangle \langle D_{n}(1-\varepsilon) \ e^{-x_{1} \log \varepsilon} \ Z_{\sqcup \sqcup} \ e^{-x_{0} \log \varepsilon} \mid w \rangle, \\ \theta_{0}^{n} y(1) & \underset{w \in X^{*}}{\longrightarrow} \langle \mathscr{A}(w) \circ f_{|q_{0}} \mid w \rangle \langle E_{n}(1-\varepsilon) \ e^{-x_{1} \log \varepsilon} \ Z_{\sqcup \sqcup} \ e^{-x_{0} \log \varepsilon} \mid w \rangle. \end{split}$$

2. If the ordinary Taylor expansions of  $\partial_z^n y$  and  $\theta_0^n y$  exist then the coefficients of these expansions belong to the algebra of harmonic sums and there exist algorithmically computable coefficients  $a_i, a'_i \in \mathbb{Z}, b_i, b'_i \in \mathbb{N}, c_i, c'_i \in \mathscr{Z}[\gamma]$  such that

$$\partial_z^n y(z) = \sum_{k \ge 0} d_k z^n \text{ and } d_k \underset{k \to \infty}{\sim} \sum_{i \ge 0} c_i k^{a_i} \log^{b_i} k,$$
  
$$\theta_0^n y(z) = \sum_{k \ge 0} t_k z^k \text{ and } t_k \underset{k \to \infty}{\sim} \sum_{i \ge 0} c'_i k^{a'_i} \log^{b'_i} k.$$

<sup>&</sup>lt;sup>27</sup> Moreover, we get more out of this i.e.  $\theta_1^n y(z) = \langle \sigma f_{|q_0} || \theta_1^n S_{z_0 \to z} \rangle = \langle \sigma f_{|q_0} || \theta_1^n L(z) L(z_0)^{-1} \rangle$ . Therefore,  $\theta_1^n y(z) = \langle \sigma f_{|q_0} | [D_n(z) - E_n(z)] L(z) L(z_0)^{-1} \rangle = \langle \sigma f_{|q_0} \triangleright [D_n(z) - E_n(z)] | L(z) L(z_0)^{-1} \rangle$ . Hence,  $\theta_1^n y(1) \underset{\varepsilon \to 0^+}{\longrightarrow} \sum_{w \in X^*} \langle \mathscr{A}(w) \circ f_{|q_0} | w \rangle \langle [D_n(1 - \varepsilon) - E_n(1 - \varepsilon)] e^{-x_1 \log \varepsilon} Z_{\perp \perp} e^{-x_0 \log \varepsilon} | w \rangle$ .

The actions of  $\theta_0 = u_0(z)^{-1}d/dz$  and  $\theta_1 = u_1(z)^{-1}d/dz$  over y are equivalent to those of the residuals of  $\sigma_{f_{|q_0}}$  by respectively  $x_0$  and  $x_1$ . They correspond to *functional* differentiations [24] while  $\partial_z = d/dz$  is the ordinary differentiation and is equivalent to the residual by  $x_0 + x_1$ .

# 3.3 Differential realization

#### 3.3.1 Differential realization

**Definition 12.** The *Lie rank* of a formal power series  $S \in \mathbb{K}\langle\langle X \rangle\rangle$  is the dimension of the vector space generated by

$$\{S \triangleright \Pi \mid \Pi \in \mathscr{L}ie_{\mathbb{K}}\langle X \rangle\},$$
 or respectively by  $\{\Pi \triangleleft S \mid \Pi \in \mathscr{L}ie_{\mathbb{K}}\langle X \rangle\}.$ 

**Definition 13.** Let  $S \in \mathbb{K}\langle\langle X \rangle\rangle$  and let us put  $\operatorname{Ann}(S) := \{\Pi \in \mathscr{L}ie_{\mathbb{K}}\langle X \rangle | S \triangleright \Pi = 0\}$ , and  $\operatorname{Ann}^{\perp}(S) := \{Q \in (\mathbb{K}\langle\langle X \rangle\rangle, \sqcup) | Q \triangleright \operatorname{Ann}(S) = 0\}.$ 

It is immediate that  $Ann^{\perp}(S) \ni S$ . It follows then(see [25, 52] and Lemma 7),

**Lemma 9.** Let  $S \in \mathbb{K}\langle\langle X \rangle\rangle$ . Then

- *1.* If *S* is of finite Lie rank, *d*, then the dimension of  $Ann^{\perp}(S)$  is *d*.
- 2. For any  $Q_1$  and  $Q_2 \in \operatorname{Ann}^{\perp}(S)$ , one has  $Q_1 \sqcup Q_2 \in \operatorname{Ann}^{\perp}(S)$ .
- *3.* For any  $P \in \mathbb{K}\langle X \rangle$  and  $Q_1 \in \operatorname{Ann}^{\perp}(S)$ , one has  $P \triangleleft Q_1 \in \operatorname{Ann}^{\perp}(S)$ .

**Definition 14.** ([25]) The formal power series  $S \in \mathbb{K}\langle\langle X \rangle\rangle$  is *differentially produced* if there exist an integer *d*, a power series  $f \in \mathbb{K}[[\bar{q}_1, \dots, \bar{q}_d]]$ , a homomorphism  $\mathscr{A}$  from  $X^*$  to the algebra of differential operators generated by

$$\mathscr{A}(x_i) = \sum_{j=1}^d A_i^j(\bar{q}_1, \dots, \bar{q}_d) \frac{\partial}{\partial \bar{q}_j}, \text{ where } \forall j = 1, \dots, d, A_i^j(\bar{q}_1, \dots, \bar{q}_d) \in \mathbb{K}[\![\bar{q}_1, \dots, \bar{q}_d]\!]$$

such that, for any  $w \in X^*$ , one has  $\langle S | w \rangle = \mathscr{A}(w) \circ f_{|_0}$ .

The pair  $(\mathscr{A}, f)$  is called the *differential representation* of *S* of dimension *d*.

**Proposition 19.** ([52]) Let  $S \in \mathbb{K}\langle\langle X \rangle\rangle$ . If S is differentially produced then it satisfies the growth condition and its Lie rank is finite.

*Proof.* Let  $(\mathscr{A}, f)$  be a differential representation of *S* of dimension *d*. Then, by the notations of Definition 10, we get

$$\sigma f_{|_0} = S = \sum_{w \in X^*} (\mathscr{A}(w) \circ f)_{|_0} w.$$

We put

$$\forall j = 1, \dots, d, \ T_j = \sum_{w \in X^*} \frac{\partial(\mathscr{A}(w) \circ f)}{\partial \bar{q}_j} w$$

Firstly, by Theorem 10, the generating series  $\sigma f$  satisfies the growth condition. Secondly, for any  $\Pi \in \mathscr{L}ie_{\mathbb{K}}\langle X \rangle$  and for any  $w \in X^*$ , one has

$$\langle \boldsymbol{\sigma} f \triangleright \boldsymbol{\Pi} \mid \boldsymbol{w} \rangle = \langle \boldsymbol{\sigma} f \mid \boldsymbol{\Pi} \boldsymbol{w} \rangle = \mathscr{A}(\boldsymbol{\Pi} \boldsymbol{w}) \circ f = \mathscr{A}(\boldsymbol{\Pi}) \circ (\mathscr{A}(\boldsymbol{w}) \circ f).$$

Since  $\mathscr{A}(\Pi)$  is a derivation over  $\mathbb{K}[\![\bar{q}_1, \ldots, \bar{q}_d]\!]$ :

$$\begin{split} \mathscr{A}(\Pi) &= \sum_{j=1}^d (\mathscr{A}(\Pi) \circ \bar{q}_j) \frac{\partial}{\partial \bar{q}_j}, \\ \Rightarrow \quad \mathscr{A}(\Pi) \circ (\mathscr{A}(w) \circ f) &= \sum_{j=1}^d (\mathscr{A}(\Pi) \circ \bar{q}_j) \frac{\partial (\mathscr{A}(w) \circ f)}{\partial \bar{q}_j} \end{split}$$

then we deduce that

$$\forall w \in X^*, \quad \langle \sigma f \triangleright \Pi \mid w \rangle = \sum_{j=1}^d (\mathscr{A}(\Pi) \circ \bar{q}_j) \langle T_j \mid w \rangle$$

$$\iff \quad \sigma f \triangleright \Pi = \sum_{j=1}^d (\mathscr{A}(\Pi) \circ \bar{q}_j) T_j.$$

This means that  $\sigma f \triangleright \Pi$  is a  $\mathbb{K}$ -linear combination of  $\{T_j\}_{j=1,...,d}$  and the dimension of the vector space span $\{\sigma f \triangleright \Pi \mid \Pi \in \mathscr{L}ie_{\mathbb{K}}\langle X \rangle\}$  is less than or equal to *d*.

#### 3.3.2 Fliess' local realization theorem

**Proposition 20.** ([52]) Let  $S \in \mathbb{K}\langle\langle X \rangle\rangle$  with Lie rank d. Then there exists a basis  $S_1, \ldots, S_d \in \mathbb{K}\langle\langle X \rangle\rangle$  of  $(\operatorname{Ann}^{\perp}(S), \sqcup) \cong (\mathbb{K}[[S_1, \ldots, S_d]], \sqcup)$  such that the  $S_i$ 's are proper and for any  $R \in \operatorname{Ann}^{\perp}(S)$ , one has

$$R = \sum_{i_1, \dots, i_d \ge 0} \frac{r_{i_1, \dots, i_d}}{i_1! \dots i_d!} S_1^{\sqcup \sqcup i_1} \sqcup \dots \sqcup S_d^{\sqcup \sqcup i_d}, \text{ where } r_{0, \dots, 0} = \langle R \mid 1_{X^*} \rangle, r_{i_1, \dots, i_d} \in \mathbb{K}.$$

*Proof.* By Lemma 9, such a basis exists. More precisely, since the Lie rank of *S* is *d* then there exist  $P_1, \ldots, P_d \in \mathscr{L}ie_{\mathbb{K}}\langle X \rangle$  such that  $S \triangleright P_1, \ldots, S \triangleright P_d \in (\mathbb{K}\langle\langle X \rangle\rangle, \sqcup)$  are  $\mathbb{K}$ -linearly independent. By duality, there exists  $S_1, \ldots, S_d \in (\mathbb{K}\langle\langle X \rangle\rangle, \sqcup)$  such that

$$\forall i, j = 1, \dots, d, \quad \langle S_i \mid P_j \rangle = \delta_{i,j}, \text{ and } R = \prod_{i=1}^d \exp(S_i P_i).$$

Expanding this product, one obtains, via PBW theorem, the expected expression for the coefficients  $\{r_{i_1,\ldots,i_d} = \langle R \mid P_1^{i_1} \ldots P_d^{i_d} \rangle\}_{i_1,\ldots,i_d \ge 0}$ . Hence,  $(Ann^{\perp}(S), \sqcup)$  is generated by  $S_1, \ldots, S_d$ .

With the notations of Proposition 20, one has

- **Corollary 6.** 1. If  $S \in \mathbb{K}[S_1, \dots, S_d]$  then, for any i = 0, 1 and for any  $j = 1, \dots, d$ , one has  $x_i \triangleleft S \in \operatorname{Ann}^{\perp}(S) = \mathbb{K}[S_1, \dots, S_d]$ .
- 2. The power series S satisfies the growth condition if and only if, for any i = 1, ..., d,  $S_i$  also satisfies the growth condition.

*Proof.* Assume there exists  $j \in [1, ..., d]$  such that  $S_j$  does not satisfy the growth condition. Since  $S \in Ann^{\perp}(S)$  then using the decomposition of S on  $S_1, ..., S_d$ , one obtains a contradiction with the fact that S satisfies the growth condition.

Conservely, using Proposition 16, we get the expected results.

**Theorem 12.** ([25]) *The formal power series*  $S \in \mathbb{K}\langle\langle X \rangle\rangle$  *is differentially produced if and only if its Lie rank is finite and if it satifies the*  $\chi$ *-growth condition.* 

*Proof.* By Proposition 19, one gets a direct proof. Conversely, since the Lie rank of *S* equals *d* then by Proposition 20, setting  $\sigma f_{|_0} = S$  and, for j = 1, ..., d,  $\sigma \bar{q}_i = S_i$ ,

1. We choose the observation f as follows

$$f(\bar{q}_1, \dots, \bar{q}_d) = \sum_{i_1, \dots, i_d \ge 0} \frac{r_{i_1, \dots, i_n}}{i_1! \dots i_d!} \bar{q}_1^{i_1} \dots \bar{q}_d^{i_d} \in \mathbb{K}[\![\bar{q}_1, \dots, \bar{q}_d]\!]$$

such that

$$\sigma f_{|_0}(\bar{q}_1,\ldots,\bar{q}_d) = \sum_{i_1,\ldots,i_d \ge 0} \frac{r_{i_1,\ldots,i_n}}{i_1!\ldots i_d!} (\sigma \bar{q}_1)^{\sqcup \sqcup i_1} \sqcup \ldots \sqcup (\sigma \bar{q}_d)^{\sqcup \sqcup i_d},$$

- 2. It follows that, for i = 0, 1 and for j = 1, ..., d, the residual  $x_i \triangleleft \sigma \bar{q}_j$  belongs to Ann<sup> $\perp$ </sup>( $\sigma f_{|_0}$ ) (see also Lemma 9),
- 3. Since  $\sigma f$  satisfies the  $\chi$ -growth condition then, the generating series  $\sigma \bar{q}_j$  and  $x_i \triangleleft \sigma \bar{q}_j$  (for i = 0, 1 and for j = 1, ..., d) verify also the growth condition. We then take (see Lemma 8)

$$\forall i = 0, 1, \forall j = 1, \dots, d, \ \sigma A_i^i(\bar{q}_1, \dots, \bar{q}_d) = x_i \triangleleft \sigma \bar{q}_j,$$

by expressing  $\sigma A_j^i$  on the basis  $\{\sigma \bar{q}_i\}_{i=1,...,d}$  of  $\operatorname{Ann}^{\perp}(\sigma f_{|_0})$ , 4. The homomorphism  $\mathscr{A}$  is then determined as follows

$$\forall i = 0, 1, \ \mathscr{A}(x_i) = \sum_{j=0}^d A^i_j(\bar{q}_1, \dots, \bar{q}_d) \frac{\partial}{\partial \bar{q}_j}$$

where, by Lemma 5, one has  $A_i^i(\bar{q}_1, \dots, \bar{q}_d) = \mathscr{A}(x_i) \circ \bar{q}_j$ .

Thus,  $(\mathscr{A}, f)$  provides a differential representation<sup>28</sup> of dimension d of S.

Moreover, one also has the following

**Theorem 13.** ([25]) Let  $S \in \mathbb{K}\langle\langle X \rangle\rangle$  be a differentially produced formal power series. Let  $(\mathscr{A}, f)$  and  $(\mathscr{A}', f')$  be two differential representations of dimension n of S. There exist a continuous and convergent automorphism h of  $\mathbb{K}$  such that

 $\forall w \in X^*, \forall g \in \mathbb{K}, \quad h(\mathscr{A}(w) \circ g) = \mathscr{A}'(w) \circ (h(g)) \text{ and } f' = h(f).$ 

<sup>&</sup>lt;sup>28</sup> In [25, 52], the reader can find the discussion on the *minimal* differential representation.

Since any rational power series satisfies the growth condition and its Lie rank is less than or equal to its Hankel rank which is finite [25] then

**Corollary 7.** Any rational power series and any polynomial over X with coefficients in  $\mathbb{K}$  are differentially produced.

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