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HOPF-ALGEBRAIC DEFORMATIONS OF PRODUCTS AND WICK POLYNOMIALS

K. EBRAHIMI-FARD, F. PATRAS, N. TAPIA, AND L. ZAMBOTTI

ABSTRACT. We present an approach to cumulant–moment relations and Wick polynomials based on extensive use of convolution products of linear functionals on a coalgebra. This allows, in particular, to understand the construction of Wick polynomials as the result of a Hopf algebra deformation under the action of linear automorphisms induced by multivariate moments associated to an arbitrary family of random variables with moments of all orders. We also generalise the notion of deformed product in order to discuss how these ideas appear in the recent theory of regularity structures.

Keywords: cumulant–moment relations; Wick polynomials; Hopf algebras; convolution products; regularity structures.

MSC Classification: (Primary) 16T05; 16T15; 60C05; (Secondary) 16T30; 60H30.

1. INTRODUCTION

Chaos expansions and Wick products have notoriously been thought of as key steps in the renormalisation process in perturbative quantum field theory (QFT). The technical reason for this is that they allow to remove contributions to amplitudes (say, probability transitions between two physical states) that come from so-called diagonal terms – from which divergences in the calculation of those amplitudes may originate. Rota and Wallstrom [19] addressed these issues from a strictly combinatorial point of view using, in particular, the structure of the lattice of set partitions. These are the same techniques that are currently used intensively in the approach by Pecati and Taqqu in the context of Wiener chaos and related phenomena. We refer to their book [16] for a detailed study and the classical results on the subject, as well as for a comprehensive bibliography and historical survey.

Recently, the interest in the fine structure of cumulants and Wick products for non-Gaussian variables has been revived, since they both play important roles in M. Hairer’s theory of regularity structures [10]. See, for instance, references [6, 9]. The progress in these works relies essentially on describing the underlying algebraic structures in a transparent way. Indeed, the combinatorial complexity of the corresponding renormalisation process requires the introduction of group-theoretical methods such as, for instance, renormalisation group actions and comodule Hopf algebra structures [3].

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Another reference of interest on generalised Wick polynomials in view of the forthcoming developments is the recent paper [13].

Starting from these remarks, in this article we shall discuss algebraic constructions related to moment–cumulant relations as well as Wick products, using Hopf algebra techniques. A key observation, that seems to be new in spite of being elementary and powerful, relates to the interpretation of multivariate moments of a family of random variables as a linear form on a suitable Hopf algebra. It turns out that the operation of convolution with this linear form happens to encode much of the theory of Wick products and polynomials. On the one hand, this approach enlightens the classical theory, as various structure theorems in the theory of chaos expansions follow immediately from elementary Hopf algebraic constructions, and therefore are given by the latter a group-theoretical meaning. Our methods should be compared with the combinatorial approach in [16]. On the other hand, we show a natural relation with the results and techniques that have been developed in the theory of regularity structures.

Our approach has been partially motivated by similarities with methods that have been developed for bosonic and fermionic Fock spaces by C. Brouder et al. [1, 2] to deal with interacting fields and non-trivial vacua in perturbative QFT. This is not surprising since, whereas the combinatorics of Gaussian families is reflected in the computation of averages of creation and annihilation operators over the vacuum in QFT, combinatorial properties of non-Gaussian families correspond instead to averages over non-trivial vacua.

The main idea of this paper is that the coproduct of a bialgebra allows to deform the product and that this permits to encode interesting constructions such as generalised Wick polynomials. In the last sections of this paper, we show how the above ideas can be used in more general contexts, which include regularity structures. Regarding the latter, we mention that these ideas have been used and greatly expanded in a series of recent papers [10, 3, 6] on renormalisation of regularity structures. These papers handle products of *random* distributions which can be ill-defined and need to be *renormalised*. The procedure is rather delicate since the renormalisation, which we rather call *deformation* in this paper, must preserve other algebraic and analytical structures. Without explaining in detail the rather complex constructions appearing in [10, 3, 6], we describe how one can formalise this deformed (renormalised) product of distributions by means of a comodule structure.

1.1. Generalised Wick polynomials. The main results of the first part of this paper (Theorems 5.1 and 5.3) are multivariate generalisations of the following statements for single real-valued random variable X with finite moments of all orders.

We denote by $H := \mathbb{R}[x]$ the algebra of polynomials in the variable x , endowed with the standard product

$$x^n \cdot x^m := x^{n+m}, \quad (1)$$

for $n, m \geq 0$. We equip H with the cocommutative coproduct $\Delta : H \rightarrow H \otimes H$ defined by

$$\Delta x^n := \sum_{k=0}^n \binom{n}{k} x^{n-k} \otimes x^k. \quad (2)$$

Product (1) and coproduct (2) together define a connected graded commutative bialgebra, and therefore a Hopf algebra on H . On the dual space H^* a dual product $\alpha \star \beta \in H^*$ can be defined in terms of (2)

$$(\alpha \star \beta)(x^n) := (\alpha \otimes \beta)\Delta x^n,$$

for $\alpha, \beta \in H^*$. This product is commutative and associative, and the space $\mathcal{G}(H) := \{\lambda \in H^* : \lambda(1) = 1\}$ forms a group for this multiplication law.

We define the functional $\mu \in H^*$ given by $\mu(x^n) := \mu_n = \mathbb{E}(X^n)$. Then $\mu \in \mathcal{G}(H)$ and therefore its inverse μ^{-1} in $\mathcal{G}(H)$ is well defined.

Theorem 1.1 (Wick polynomials). *We define $W := \mu^{-1} \star \text{id} : H \rightarrow H$, i.e., the linear operator such that*

$$W(x^n) = (\mu^{-1} \otimes \text{id})\Delta x^n = \sum_{k=0}^n \binom{n}{k} \mu^{-1}(x^{n-k}) x^k. \quad (3)$$

Then

◊ $W : H \rightarrow H$ is the only linear operator such that

$$W(1) = 1, \quad \frac{d}{dx} \circ W = W \circ \frac{d}{dx}, \quad \mu(W(x^n)) = 0, \quad (4)$$

for all $n \geq 1$.

◊ $W : H \rightarrow H$ is the only linear operator such that for all $n \geq 0$

$$x^n = (\mu \otimes W)\Delta x^n = \sum_{k=0}^n \binom{n}{k} \mu(x^{n-k}) W(x^k).$$

We call $W(x^n) \in H$ the Wick polynomial of degree n associated to the law of X . If X is a standard Gaussian random variable then the recurrence (4) shows that $W(x^n)$ is the Hermite polynomial H_n . Therefore (3) gives an explicit formula for such generalised Wick polynomials in terms of the inverse μ^{-1} of the linear functional μ in the group $\mathcal{G}(H)$.

The Wick polynomial W permits to define a *deformation* of the Hopf algebra H .

Theorem 1.2. *The linear operator $W : H \rightarrow H$ has an inverse $W^{-1} : H \rightarrow H$ given by $W^{-1} = \mu \star \text{id}$. If we define for $n, m \geq 0$ the product*

$$x^n \cdot_{\mu} x^m := W(W^{-1}(x^n) \cdot W^{-1}(x^m)),$$

and define similarly a twisted coproduct Δ_μ , then H endowed with \cdot_μ , Δ_μ and $\varepsilon_\mu := \mu$ is a bicommutative Hopf algebra. The map W becomes an isomorphism of Hopf algebras. In particular

$$W(x^{n_1+\dots+n_k}) = W(x^{n_1}) \cdot_\mu W(x^{n_2}) \cdot_\mu \dots \cdot_\mu W(x^{n_k}),$$

for all $n_1, \dots, n_k \in \mathbb{N}$.

Furthermore, we present Hopf-algebraic versions of classical multivariate formulae on relations between moments and cumulants.

We recall that in the case of a single random variable X with finite moments of all orders, the sequence $(\kappa_n)_{n \geq 0}$ of cumulants of X is defined by the following formal power series relation between exponential generating functions

$$\exp\left(\sum_{n \geq 0} \frac{t^n}{n!} \kappa_n\right) = \sum_{n \geq 0} \frac{t^n}{n!} \mu_n, \quad (5)$$

where t is a formal variable and $\mu_n = \mathbb{E}(X^n)$ is the n th-order moment of X . Note that $\mu_0 = 1$ and $\kappa_0 = 0$. Equation (5) is equivalent to the classical recursion

$$\mu_n = \sum_{m=1}^n \binom{n-1}{m-1} \kappa_m \mu_{n-m}. \quad (6)$$

In fact, equation (5) together with (6) provide the definition of the classical Bell polynomials, which, in turn, are closely related to the Faà di Bruno formula [17].

Then we show multivariate generalisation of the following formulae

Theorem 1.3. *Setting $\mu, \kappa \in H^*$, $\mu(x^n) := \mu_n$ and $\kappa(x^n) := \kappa_n$, $n \geq 0$, we have the relations*

$$\mu = \exp^*(\kappa) = \varepsilon + \sum_{n \geq 1} \frac{1}{n!} \kappa^{*n}, \quad (7)$$

$$\kappa = \log^*(\mu) = \sum_{n \geq 1} \frac{(-1)^{n-1}}{n} (\mu - \varepsilon)^{*n}, \quad (8)$$

where $\varepsilon(x^k) := \mathbb{1}_{(k=0)}$.

The above formulae (7) and (8) are Hopf-algebraic interpretations of the classical *Leonov–Shiryayev relations* [12], see (10) and (11) below.

1.2. Deformation of products. Our Theorem 1.2 above introduces the idea of a deformed product \cdot_μ in a polynomial algebra. This idea is used in a very important way in the recent theory of regularity structures [10, 3, 6], which is based on *products of random distributions*, i.e. of generalised functions on \mathbb{R}^d . Such products are in fact ill-defined and need to be *renormalised*; this operation corresponds algebraically to a deformation of the standard pointwise product, and is achieved through a comodule structure

which extends the coproduct (2) to a much larger class of generalised monomials.

In the last sections of this paper we extend the notion of a deformed product to more general comodules and we discuss one important and instructive example, the space of decorated rooted trees endowed with the extraction-contraction operator. This setting is relevant for branched rough paths [8], and constitutes a first step towards the more complex framework of regularity structures [3].

We hope that this discussion may help the algebraic-minded reader becoming more familiar with a theory which combines probability, analysis and algebra in a very deep and innovative way.

1.3. Organisation of the paper. In Section 2 we briefly review classical multivariate moment–cumulants relations. Section 3 provides an interpretation of these relations in a Hopf-algebraic context. In Section 4 we extend the previous approach to generalised Wick polynomials. Section 5 is devoted to Hopf algebra deformations, which are applied to Wick polynomials in Section 6. In Section 7 still another interpretation of Wick polynomials in terms of a suitable comodule structure is introduced. Section 8 explains the deformation of the pointwise product on functions. Section 9 addresses the problem of extending our results to Hopf algebras of non-planar decorated rooted trees replacing monomials. It prepares for Section 10, which outlines briefly ideas of applying the Hopf algebra approach to cumulants and Wick products in the context of regularity structures.

Apart from the basic definitions in the theory of coalgebras and Hopf algebras, for which we refer the reader to P. Cartier’s *Primer on Hopf algebras* [5], this article aims at being a self-contained reference on cumulants and Wick products both for probabilists and algebraists interested in probability. We have therefore detailed proofs and constructions, even those that may seem obvious to experts from one of these two fields.

For convenience and in view of applications to scalar real-valued random variables, we fix the field of real numbers \mathbb{R} as ground field. Notice however that algebraic results and constructions in the article depend only on the ground field being of characteristic zero.

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2. JOINT CUMULANTS AND MOMENTS

We start by briefly reviewing classical multivariate moment–cumulant relations.

2.1. Cumulants. If we have a finite family of random variables $(X_a, a \in \mathcal{S})$ such that X_a has finite moments of all orders for every $a \in \mathcal{S}$, then the analogue of the exponential formula (5) holds

$$\exp\left(\sum_{\underline{n} \in \mathbb{N}^{\mathcal{S}}} \frac{t^{\underline{n}}}{\underline{n}!} \kappa_{\underline{n}}\right) = \sum_{\underline{n} \in \mathbb{N}^{\mathcal{S}}} \frac{t^{\underline{n}}}{\underline{n}!} \mu_{\underline{n}}, \quad (9)$$

where $\mu_{\underline{n}} := \mathbb{E}(X^{\underline{n}})$. Here we use multivariable notation, i.e., with $\mathbb{N} := \{0, 1, 2, 3, \dots\}$ and $(t_a, a \in \mathcal{S})$ commuting variables, we define for $\underline{n} = (n_a, a \in \mathcal{S}) \in \mathbb{N}^{\mathcal{S}}$

$$t^{\underline{n}} := \prod_{a \in \mathcal{S}} (t_a)^{n_a}, \quad X^{\underline{n}} := \prod_{a \in \mathcal{S}} (X_a)^{n_a}, \quad \underline{n}! = \prod_{a \in \mathcal{S}} (n_a)!,$$

and we use the conventions $(t_a)^0 := 1$, $(X_a)^0 := 1$. This defines in a unique way the family $(\kappa_{\underline{n}}, \underline{n} \in \mathbb{N}^{\mathcal{S}})$ of joint cumulants of $(X_a, a \in \mathcal{S})$ once the family of corresponding joint moments $(\mu_{\underline{n}}, \underline{n} \in \mathbb{N}^{\mathcal{S}})$ is given. When it is necessary to specify the dependence of $\kappa_{\underline{n}}$ on $(X_a, a \in \mathcal{S})$ we shall write $\kappa_{\underline{n}}(X)$, and similarly for $\mu_{\underline{n}}$.

Identifying a subset $B \subseteq \mathcal{S}$ with its indicator function $\mathbb{1}_B \in \{0, 1\}^{\mathcal{S}}$, we can use the notation κ_B and μ_B for the corresponding joint cumulants and moments. The families $(\kappa_B, B \subseteq \mathcal{S})$ and $(\mu_B, B \subseteq \mathcal{S})$ satisfy the so-called *Leonov–Shiryayev relations* [12, 20]

$$\mu_B = \sum_{\pi \in \mathcal{P}(B)} \prod_{C \in \pi} \kappa_C \quad (10)$$

$$\kappa_B = \sum_{\pi \in \mathcal{P}(B)} (|\pi| - 1)! (-1)^{|\pi|-1} \prod_{C \in \pi} \mu_C, \quad (11)$$

where we write $\mathcal{P}(B)$ for the set of all set partitions of B , namely, all collections π of subsets (blocks) of B such that $\cup_{C \in \pi} C = B$ and elements of π are pairwise disjoint; moreover $|\pi|$ denotes the number of blocks of π , which is finite since B is finite. Formulae (10) and (11) have been intensively studied from a combinatorial perspective, see, e.g., [16, Chapter 2]. Regarding the properties of cumulants we refer the reader to [20].

Formula (10) has in fact been adopted, for instance, in [9] as a recursive definition for $(\kappa_B, B \subseteq \mathcal{S})$. This approach does indeed determine the cumulants uniquely by induction over the cardinality $|B|$ of the finite set B . This follows from the right-hand side containing κ_B , which is what we want to define, as well as κ_C for some C with $|C| < |B|$, which have been already defined in lower order.

Although this recursive approach seems less general than the one via exponential generating functions as in (9), since it forces to consider only

$\underline{n} \in \{0, 1\}^{\mathcal{S}}$, it turns out that they are equivalent. Indeed, replacing $(X_a, a \in \mathcal{S})$ with $(Y_b, b \in \mathcal{S} \times \mathbb{N})$, where $Y_b := X_a$ for $b = (a, k) \in \mathcal{S} \times \mathbb{N}$, then for $\underline{n} \in \mathbb{N}^{\mathcal{S}}$ we have

$$\kappa_{\underline{n}}(X) = \kappa_B(Y), \quad B = \{(a, k) : a \in \mathcal{S}, 1 \leq k \leq \underline{n}(a)\}.$$

In this paper we show that the Leonov–Shiryaev relations (10)-(11) have an elegant Hopf-algebraic interpretation which also extends to Wick polynomials. Notice that a different algebraic interpretation of (10)-(11) has been given in terms of Möbius calculus [16, 20]. Moreover, the idea of writing moment–cumulant relations in terms of convolution products is closely related to Rota’s Umbral calculus [11, 18].

3. FROM CUMULANTS TO HOPF ALGEBRAS

In this section we explain how classical moment–cumulant relations can be encoded using Hopf algebra techniques. These results may be folklore among followers of Rota’s combinatorial approach to probability, and, as we already alluded at, there exist actually in the literature already various other algebraic descriptions of moment–cumulant relations (via generating series as well as more sophisticated approaches in terms of umbral calculus, tensor algebras and set partitions). Our approach is most suited regarding our later applications, i.e., the Hopf algebraic study of Wick products. Since these ideas do not seem to be well-known to probabilists, we believe that they deserve a detailed presentation.

3.1. Moment–cumulant relations via multisets. Throughout the paper we consider a fixed collection of real-valued random variables $\mathcal{X} = \{X_a\}_{a \in \mathcal{A}}$ defined on a probability space $(\Omega, \mathcal{F}, \mathbb{P})$ for an index set \mathcal{A} . We suppose that X_a has finite moments of all orders for every $a \in \mathcal{A}$.

We do not assume that \mathcal{A} is finite, but moments and cumulants will be defined only for finite subfamilies. We extend the setting of (9), where \mathcal{S} was a finite set, by defining $\mathcal{M}(\mathcal{A}) \subset \mathbb{N}^{\mathcal{A}}$ as the set of all *finitely supported* functions $B : \mathcal{A} \rightarrow \mathbb{N}$. In the case of $B \in \mathcal{M}(\mathcal{A}) \cap \{0, 1\}^{\mathcal{A}}$, we have that B is the indicator function of a finite set $\mathcal{S}(B)$, namely the support of B . For a general $C \in \mathcal{M}(\mathcal{A})$, we can identify the finite set $\mathcal{S}(C)$ given by the support of C , and then $C(a) \geq 1$ can be interpreted as the multiplicity of $a \in \mathcal{S}(C)$ in C viewed as a multiset.

This multiset context is motivated by the following natural definition for $B \in \mathcal{M}(\mathcal{A})$:

$$X^\emptyset = 1, \quad X^B := \prod_{\substack{a \in \mathcal{A} \\ B(a) > 0}} (X_a)^{B(a)}. \quad (12)$$

For all $B \in \mathcal{M}(\mathcal{A})$ we also set

$$|B| := \sum_{a \in \mathcal{A}} B(a) < +\infty.$$

The set $\mathcal{M}(\mathcal{A})$ is a poset for the partial order defined by $B \leq B'$ if and only if $B(a) \leq B'(a)$ for all a in \mathcal{A} . Moreover, it is a commutative semigroup for the product

$$(A \cdot B)(a) := A(a) + B(a), \quad a \in \mathcal{A}, \quad (13)$$

for A, B in $\mathcal{M}(\mathcal{A})$, i.e., the map $(A, B) \rightarrow A \cdot B$ is associative and commutative. The set $\mathcal{M}(\mathcal{A})$ is actually the free commutative semigroup generated by the indicator functions of the one-element sets $\{a\}$, $a \in \mathcal{A}$.

Definition 3.1. *We call H the vector space freely generated by the set $\mathcal{M}(\mathcal{A})$.*

As a vector space, H is isomorphic to the algebra of polynomials over the set of (commuting) variables x_a , $a \in \mathcal{A}$ (the isomorphism given by mapping $B \in \mathcal{M}(\mathcal{A})$ to monomials $\prod_{a \in \mathcal{A}} x_a^{B(a)}$). Moreover the product (13) is motivated, using the notation (12), by

$$X^{A \cdot B} = X^A X^B, \quad A, B \in \mathcal{M}(\mathcal{A}),$$

and is therefore the multivariate analogue of (1).

For $n \geq 1$ and for $B, B_1, \dots, B_n \in \mathcal{M}(\mathcal{A})$

$$\binom{B}{B_1 \dots B_n} = \mathbb{1}_{(B_1 \cdot B_2 \dots B_n = B)} \prod_{a \in \mathcal{A}} \frac{B(a)!}{B_1(a)! \dots B_n(a)!},$$

where $B_1 \cdot B_2 \dots B_n$ is the product of B_1, \dots, B_n in $\mathcal{M}(\mathcal{A})$ using the multiplication law defined in (13). Note that for a given $B \in \mathcal{M}(\mathcal{A})$, there exist only finitely many $B_1, \dots, B_n \in \mathcal{M}(\mathcal{A})$ such that $B_1 \cdot B_2 \dots B_n = B$.

Definition 3.2. *For every $B \in \mathcal{M}(\mathcal{A})$, we define the cumulant $\mathbf{E}_c(X_B)$ inductively over $|B|$ by $\mathbf{E}_c(X_\emptyset) = 0$ and else*

$$\mathbb{E}(X^B) = \sum_{n=1}^{|B|} \frac{1}{n!} \sum_{B_1, \dots, B_n \in \mathcal{M}(\mathcal{A}) \setminus \{\emptyset\}} \binom{B}{B_1 \dots B_n} \prod_{i=1}^n \mathbf{E}_c(X_{B_i}). \quad (14)$$

Remark 3.3. *If $B \in \mathcal{M}(\mathcal{A}) \cap \{0, 1\}^{\mathcal{A}}$, then (14) reduces to the first Leonov-Shiryayev relation (10), since on the right-hand side of (14) $B_1, \dots, B_n \in \mathcal{M}(\mathcal{A})$ are also in $\{0, 1\}^{\mathcal{A}}$ and in particular the binomial coefficient (when non-zero) is equal to 1.*

As we will show in (16) below, expression (14) is equivalent to the usual formal power series definition of cumulants (whose exponential generating series is the logarithm of the exponential generating series of moments). As for (10), expression (14) does indeed determine the cumulants uniquely by induction over $|B|$. This is because the right-hand side only involves $\mathbf{E}_c(X_B)$, which is what we want to define, as well as $\mathbf{E}_c(X_{\bar{B}})$ for some \bar{B} with $|\bar{B}| < |B|$, which is already defined by the inductive hypothesis.

Define two linear functionals on H :

$$\begin{aligned} \mu : H &\rightarrow \mathbb{R} & \kappa : H &\rightarrow \mathbb{R} \\ A \mapsto \mu(A) &:= \mathbb{E}(X^A) & A \mapsto \kappa(A) &:= \mathbf{E}_c(X_A), \end{aligned} \quad (15)$$

with $\mu(\emptyset) := 1$ and $\kappa(\emptyset) := 0$.

3.2. Exponential generating functions. Let us fix a finite subset $\mathcal{S} = \{a_1, \dots, a_p\} \subset \mathcal{A}$. For $B \in \mathcal{M}(\mathcal{S})$ we set

$$t^B := \prod_{i=1}^p (t_i)^{B(a_i)},$$

where the t_i are commuting variables. Then we define for $B \in \mathcal{M}(\mathcal{A})$ the factorial

$$B! := \prod_{a \in \mathcal{A}} (B(a))!,$$

and the exponential generating function of $\lambda \in H^*$ (seen as a formal power series in the variables t_i)

$$\varphi_\lambda(t, \mathcal{S}) := \sum_{B \in \mathcal{M}(\mathcal{S})} \frac{t^B}{B!} \lambda(B).$$

Then from Definition 3.2 we get the usual exponential relation between the exponential moment and cumulant generating functions of μ and κ , analogous to (5) and (9):

$$\begin{aligned} \varphi_\mu(t, \mathcal{S}) &= \sum_{B \in \mathcal{M}(\mathcal{S})} \frac{t^B}{B!} \mu(B) \\ &= \sum_{n \geq 0} \frac{1}{n!} \sum_{B \in \mathcal{M}(\mathcal{S})} \sum_{B_1, \dots, B_n \in \mathcal{M}(\mathcal{S})} \frac{1}{B!} \binom{B}{B_1 \dots B_n} \prod_{i=1}^n (t^{B_i} \kappa(B_i)) \\ &= \sum_{n \geq 0} \frac{1}{n!} \sum_{B_1, \dots, B_n \in \mathcal{M}(\mathcal{S})} \prod_{i=1}^n \left(\frac{t^{B_i}}{B_i!} \kappa(B_i) \right) \\ &= \sum_{n \geq 0} \frac{1}{n!} \left(\sum_{B \in \mathcal{M}(\mathcal{S})} \frac{t^B}{B!} \kappa(B) \right)^n = \exp(\varphi_\kappa(t, \mathcal{S})). \end{aligned} \quad (16)$$

From (16) we obtain another recursive relation between moments and cumulants. Let us set $\mathbb{1}_{(a)}(b) := \mathbb{1}_{(a=b)}$ for $a, b \in \mathcal{A}$. Then we have

$$\mu(A \cdot \mathbb{1}_{(a)}) = \sum_{B_1, B_2 \in \mathcal{M}(\mathcal{A})} \binom{A}{B_1 B_2} \kappa(B_1 \cdot \mathbb{1}_{(a)}) \mu(B_2). \quad (17)$$

This recursion is the multivariate analogue of the one in (6).

3.3. Moment–cumulant relations and Hopf algebras. We endow now the space H from Definition 3.1 with the commutative and associative product $\cdot : H \otimes H \rightarrow H$ induced by the semigroup structure of $\mathcal{M}(\mathcal{A})$ defined in (13). The unit element is the null function \emptyset (we will also write abusively \emptyset for the unit map – the embedding of \mathbb{R} into H : $\lambda \mapsto \lambda \cdot \emptyset$). We also define a coproduct $\Delta : H \rightarrow H \otimes H$ on H by

$$\Delta A := \sum_{B_1, B_2 \in \mathcal{M}(\mathcal{A})} \binom{A}{B_1 B_2} [B_1 \otimes B_2], \quad (18)$$

recall (2). The counit $\varepsilon : H \rightarrow \mathbb{R}$ is defined by $\varepsilon(A) = \mathbb{1}_{(A=\emptyset)}$ and turns H into a coassociative counital coalgebra. Coassociativity $(\Delta \otimes \text{id})\Delta = (\text{id} \otimes \Delta)\Delta$ follows from the associativity of the semigroup $\mathcal{M}(\mathcal{A})$:

$$\begin{aligned} (\Delta \otimes \text{id})\Delta A &= \sum_{(B_1 \cdot B_2) \cdot B_3 = A} \binom{A}{B_1 B_2 B_3} [B_1 \otimes B_2 \otimes B_3] \\ &= \sum_{B_1 \cdot (B_2 \cdot B_3) = A} \binom{A}{B_1 B_2 B_3} [B_1 \otimes B_2 \otimes B_3] \\ &= (\text{id} \otimes \Delta)\Delta A. \end{aligned}$$

Proposition 3.4. *H is a commutative and cocommutative bialgebra and, since H is graded by $|A|$ as well as connected, it is a Hopf algebra.*

Proof. Indeed, we already noticed that H is isomorphic as a vector space to the polynomial algebra, denoted P , generated by commuting variables x_a , $a \in \mathcal{A}$. The latter is uniquely equipped with a bialgebra and Hopf algebra structure by requiring the x_a to be primitive elements, that is, by defining a coproduct map $\Delta_P : P \rightarrow P \otimes P$ such that it is an algebra map and $\Delta_P(x_a) = x_a \otimes 1 + 1 \otimes x_a$. Recall that since P is a polynomial algebra, these two conditions define Δ_P uniquely. The antipode is the algebra endomorphism of P induced by $S(x_a) := -x_a$. We let the reader check that the natural isomorphism between H and P is an isomorphism of algebras and maps Δ to Δ_P . The proposition follows. \square

Recall that the dual of a coalgebra is an algebra, which is associative (resp. unital, commutative) if the coalgebra is coassociative (resp. counital, cocommutative). In particular, the dual H^* of H is equipped with an associative and commutative unital product written \star , defined for all $f, g \in H^*$ and $A \in H$ by:

$$(f \star g)(A) := (f \otimes g)\Delta A. \quad (19)$$

The unit of this product is the augmentation map ε . For later use, we also mention that the associative product defined in (19) extends to linear endomorphisms f, g of H as well as to the product of a linear form on H with a linear endomorphism of H , by the same defining formula.

We denote $\Delta^0 := \text{id} : H \rightarrow H$, $\Delta^1 := \Delta : H \rightarrow H \otimes H$, and for $n \geq 2$:

$$\Delta^n := (\Delta \otimes \text{id})\Delta^{n-1} : H \rightarrow H^{\otimes(n+1)}.$$

Proposition 3.5. *We have*

$$\mu = \exp^*(\kappa) = \varepsilon + \sum_{n \geq 1} \frac{1}{n!} \kappa^{*n}. \quad (20)$$

Proof. By the definitions of Δ and Δ^n we find that

$$\kappa^{\otimes n} \Delta^{n-1} A = \sum_{B_1, \dots, B_n \in \mathcal{M}(\mathfrak{A})} \binom{A}{B_1 \dots B_n} \prod_{i=1}^n \kappa(B_i),$$

and, by (14), this yields the result. \square

Remark 3.6. *Formula (20) is the Hopf-algebraic analogue of the first Leonov–Shiryayev relation (10).*

Since $\kappa(\emptyset) = 0$, $\kappa^{\otimes n} \Delta^{n-1}(A)$ vanishes whenever $|A| > n$. Similarly, under the same assumption, $(\mu - \varepsilon)^{*n}(A) = 0$. It follows that one can handle formal series identities such as $\log^*(\exp^*(\kappa)) = \kappa$ or $\exp^*(\log^*(\mu)) = \mu$ without facing convergence issues. In particular

Proposition 3.7. *We have*

$$\kappa = \log^*(\mu) = \sum_{n \geq 1} \frac{(-1)^{n-1}}{n} (\mu - \varepsilon)^{*n}. \quad (21)$$

From Proposition 3.7 we obtain the formula

$$\mathbf{E}_c(X_B) = \sum_{n \geq 1} \frac{(-1)^{n-1}}{n} \sum_{B_1, \dots, B_n \in \mathcal{M}(\mathfrak{A}) \setminus \{\emptyset\}} \binom{B}{B_1 \dots B_n} \prod_{i=1}^n \mathbb{E}(X^{B_i}) \quad (22)$$

which may be considered the inverse to (14).

Remark 3.8. *The formula (21) is the Hopf-algebraic analogue of the second Leonov–Shiryayev relation (11). Moreover, for $B \in \mathcal{M}(\mathfrak{A}) \cap \{0, 1\}^{\mathfrak{A}}$, then (22) also reduces to the second Leonov–Shiryayev relation (11), since on the right-hand side of (22) $B_1, \dots, B_n \in \mathcal{M}(\mathfrak{A})$ are also in $\{0, 1\}^{\mathfrak{A}}$.*

3.4. A sub-coalgebra. If one prefers to work in the combinatorial framework of the Leonov–Shiryayev formulae (10)-(11) rather than with (14)-(22), then one may consider the linear span J of $\mathcal{M}(\mathfrak{A}) \cap \{0, 1\}^{\mathfrak{A}}$ (namely of all finite subsets of \mathfrak{A} , or of their indicator functions).

Then J is a linear subspace of H , which is *not* a sub-algebra of H for the product \cdot defined in (13). The coproduct Δ defined in (18) coacts however nicely on J since for all finite subsets A of \mathfrak{A}

$$\Delta A = \sum_{B_1 \cdot B_2 = A} B_1 \otimes B_2 \in J \otimes J.$$

Moreover the restriction of ε to J defines a counit for (J, Δ) . Therefore J is a sub-coalgebra of H . With a slight abuse of notation we still write \star for

the dual product on J^*

$$(f \star g)(A) := (f \otimes g)\Delta A,$$

for $A \in J$ and $f, g \in J^*$. If we denote as before

$$\begin{aligned} \mu : J &\rightarrow \mathbb{R} & \kappa : J &\rightarrow \mathbb{R} \\ A &\mapsto \mu(A) := \mathbb{E}(X^A) & A &\mapsto \kappa(A) := \mathbf{E}_c(X_A), \end{aligned}$$

with $\mu(\emptyset) := 1$ and $\kappa(\emptyset) := 0$, then the Leonov–Shiryaev relations (10)–(11) can be rewritten in J^* as, respectively,

$$\mu = \exp^*(\kappa) = \varepsilon + \sum_{n \geq 1} \frac{1}{n!} \kappa^{\star n}$$

and

$$\kappa = \log^*(\mu) = \sum_{n \geq 1} \frac{(-1)^{n-1}}{n} (\mu - \varepsilon)^{\star n}.$$

4. WICK PRODUCTS

The theory of Wick products, as well as the related notion of chaos decomposition, play an important role in various fields of applied probability. Both have deep structural features in relation to the fine structure of the algebra of square integrable functions associated to one or several random variables. The aim of this section and the following ones is to revisit the theory on Hopf algebraic grounds. The basic observation is that the formula for the Wick product is closely related to the recursive definition of antipode in a connected graded Hopf algebra. This approach seems to be new, also from the point of view of concurring approaches such as umbral calculus [11, 18] or set partition combinatorics à la Rota–Wallstrom [19].

4.1. Wick polynomials. We are going to use extensively the notion of Wick polynomials for a collection of (not necessarily Gaussian) random variables which is defined as follows.

Definition 4.1. *Given a collection $\mathfrak{X} = \{X_a\}_{a \in \mathfrak{A}}$ of random variables with finite moments of all orders, for any $A \in \mathcal{M}(\mathfrak{A})$ the Wick polynomial $:X_A:$ is a random variable defined recursively by setting $:X_\emptyset: = 1$ and postulating that*

$$X^A = \sum_{B_1, B_2 \in \mathcal{M}(\mathfrak{A})} \binom{A}{B_1 B_2} \mathbb{E}(X^{B_1}) :X_{B_2}:. \quad (23)$$

As for cumulants, (23) is sufficient to define $:X_A:$ by recursion over $|A|$. Indeed, the term with $B_2 = A$ is precisely the quantity we want to define, and all other terms only involve Wick polynomials $:X_B:$, for $B \in \mathcal{M}(\mathfrak{A})$ with $|B| < |A|$.

It is now clear that formula (23) can be lifted to H as

$$A = \sum_{B_1, B_2 \in \mathcal{M}(\mathfrak{A})} \binom{A}{B_1 B_2} \mathbb{E}(X^{B_1}) :B_2:, \quad (24)$$

and written in Hopf algebraic terms as follows

$$A = (\mu \star W)(A) = (\mu \otimes W)\Delta A, \quad (25)$$

for $A \in \mathcal{M}(\mathfrak{A})$. We have set $W : H \rightarrow H$, $W(A) := :A:$ and call W the Wick product map (see Theorem 5.3 for a justification of the terminology). Notice that it depends on the joint distribution of the X_a s. Formula 25 is the Hopf algebraic analogue of the definition of the Wick polynomial $:X_B:$ used in references [9, 13]. Moreover, introducing the algebra map $\text{ev} : A \mapsto X^A$ from H to the algebra of random variables generated by $(X_a, a \in \mathfrak{A})$, one gets by a recursion over $|A|$ that $\text{ev}(:A:) = :X_A:$ (for that reason, from now on we will call slightly abusively both $:A:$ and the random variable $:X_A:$ the Wick polynomial associated to A).

4.2. A Hopf algebraic construction. We want to present now a closed Hopf algebraic formula for the Wick polynomials introduced in Definition 4.1. We define the set $\mathcal{G}(H) := \{\lambda \in H^* : \lambda(\emptyset) = 1\}$. Then it is well known that $\mathcal{G}(H)$ is a group for the \star -product. Indeed, any $\lambda \in \mathcal{G}(H)$ has an inverse λ^{-1} in $\mathcal{G}(H)$ given by

$$\lambda^{-1} = \sum_{n \geq 0} (\varepsilon - \lambda)^{\star n}. \quad (26)$$

As usual, this infinite sum defines an element of H^* since, evaluated on any $A \in H$, it reduces to a finite number of terms.

Theorem 4.2. *Let $\mu \in \mathcal{G}(H)$ be given by $\mu(A) = \mathbb{E}(X^A)$ and $W(A) = :A:$, then for all $A \in \mathcal{M}(\mathfrak{A})$*

$$:A: = (\mu^{-1} \star \text{id})(A) = (\mu^{-1} \otimes \text{id})\Delta A. \quad (27)$$

Proof. The identity follows from (25) and from the associativity of the \star product. \square

From (26) and (27) we obtain

Proposition 4.3. *Wick polynomials have the explicit expansion*

$$:A: = A + \sum_{n \geq 1} (-1)^n \sum_{B \in \mathcal{M}(\mathfrak{A})} \sum_{\substack{B_1, \dots, B_n \in \mathcal{M}(\mathfrak{A}) \\ B_i \neq \{\emptyset\}}} \binom{A}{B_1 \dots B_n B} \mu(B_1) \cdots \mu(B_n) B.$$

5. HOPF ALGEBRA DEFORMATIONS

The group $\mathcal{G}(H) = \{\lambda \in H^* : \lambda(\emptyset) = 1\}$ equipped with the \star product acts canonically on H by means of the map $\phi_\lambda : H \rightarrow H$

$$\phi_\lambda(A) := (\lambda \otimes \text{id})\Delta A, \quad (28)$$

for $\lambda \in \mathcal{G}(H)$ and $A \in H$. In other words, $\phi_\lambda = \lambda \star \text{id} = \text{id} \star \lambda$, since Δ is cocommutative. This is a group action since one checks easily using the coassociativity of Δ that

$$\phi_{\lambda_1 \star \lambda_2} = \phi_{\lambda_1} \circ \phi_{\lambda_2},$$

so that in particular

$$(\phi_\lambda)^{-1} = \phi_{\lambda^{-1}}.$$

These maps ϕ_λ , being invertible, allow to define *deformations* of the product \cdot defined in (13), as well as of the coproduct Δ defined in (18) and of the counit. Namely we define $\cdot_\lambda : H \otimes H \rightarrow H$, $\Delta_\lambda : H \rightarrow H \otimes H$ and ε_λ by

$$\begin{aligned} A \cdot_\lambda B &:= \phi_\lambda^{-1}(\phi_\lambda(A) \cdot \phi_\lambda(B)), \\ \Delta_\lambda A &:= (\phi_\lambda^{-1} \otimes \phi_\lambda^{-1})\Delta\phi_\lambda A, \\ \varepsilon_\lambda(A) &:= \varepsilon \circ \phi_\lambda(A) = \lambda(A). \end{aligned} \tag{29}$$

Although $\varepsilon_\lambda = \lambda$, we find it useful to introduce the notation ε_λ to feature the new role of λ as a counit.

Notice that, as $\lambda(\emptyset) = 1$, we have $\phi_\lambda(\emptyset) = \emptyset$ and $A \cdot_\lambda \emptyset = A$. Dually,

$$(\varepsilon_\lambda \otimes \text{id}) \circ \Delta_\lambda(A) = (\varepsilon \otimes \phi_{\lambda^{-1}})\Delta\phi_\lambda(A) = A.$$

Then we have

Theorem 5.1. *For any $\lambda \in \mathcal{G}(H)$, the quintuple $(H, \cdot_\lambda, \emptyset, \Delta_\lambda, \varepsilon_\lambda)$ defines a Hopf algebra. The map*

$$\phi_\lambda^{-1} : (H, \cdot, \emptyset, \Delta, \varepsilon) \rightarrow (H, \cdot_\lambda, \emptyset, \Delta_\lambda, \varepsilon_\lambda)$$

is an isomorphism of Hopf algebras.

Proof. Although the Theorem follows directly from the properties of conjugacy, we detail the proof. Associativity of \cdot_λ and coassociativity of Δ_λ follow directly. First,

$$(A \cdot_\lambda B) \cdot_\lambda C = \phi_\lambda^{-1}(\phi_\lambda(A) \cdot \phi_\lambda(B) \cdot \phi_\lambda(C)) = A \cdot_\lambda (B \cdot_\lambda C),$$

which shows associativity. Coassociativity is simple to see as well

$$\begin{aligned} (\Delta_\lambda \otimes \text{id})\Delta_\lambda A &= (\phi_\lambda^{-1} \otimes \phi_\lambda^{-1} \otimes \phi_\lambda^{-1})(\Delta \otimes \text{id})\Delta\phi_\lambda A \\ &= (\phi_\lambda^{-1} \otimes \phi_\lambda^{-1} \otimes \phi_\lambda^{-1})(\text{id} \otimes \Delta)\Delta\phi_\lambda A \\ &= (\text{id} \otimes \Delta_\lambda)\Delta_\lambda A. \end{aligned}$$

We check now the compatibility relation between \cdot_λ and Δ_λ :

$$\begin{aligned} (\Delta_\lambda A) \cdot_\lambda (\Delta_\lambda B) &= (\phi_\lambda^{-1} \otimes \phi_\lambda^{-1})\left(\left((\phi_\lambda \otimes \phi_\lambda)\Delta_\lambda A\right) \cdot \left((\phi_\lambda \otimes \phi_\lambda)\Delta_\lambda B\right)\right) \\ &= (\phi_\lambda^{-1} \otimes \phi_\lambda^{-1})\left((\Delta\phi_\lambda A) \cdot (\Delta\phi_\lambda B)\right) \\ &= (\phi_\lambda^{-1} \otimes \phi_\lambda^{-1})\Delta(\phi_\lambda A \cdot \phi_\lambda B) \\ &= \Delta_\lambda(A \cdot_\lambda B). \end{aligned}$$

Finally, we check that $\phi_\lambda^{-1} : (H, \cdot, \emptyset, \Delta, \varepsilon) \rightarrow (H, \cdot_\lambda, \emptyset, \Delta_\lambda, \varepsilon_\lambda)$ is a bialgebra morphism:

$$\begin{aligned} \phi_\lambda^{-1}(A \cdot B) &= \phi_\lambda^{-1}(A) \cdot_\lambda \phi_\lambda^{-1}(B), \\ (\phi_\lambda^{-1} \otimes \phi_\lambda^{-1})\Delta A &= \Delta_\lambda \phi_\lambda^{-1} A. \end{aligned}$$

We have proved until now that ϕ_λ^{-1} is an isomorphism of bialgebras. Since $(H, \cdot_\lambda, \emptyset, \Delta_\lambda, \varepsilon_\lambda)$ is a graded connected bialgebra, it has an antipode. Since

moreover the antipode of a Hopf algebra is unique, we obtain that ϕ_λ^{-1} preserves the antipode as well. \square

Remark 5.2. The construction of (29) and Theorem 5.1 works also if we replace ϕ_λ with any linear invertible map $\phi : H \rightarrow H$ such that $\phi(\emptyset) = \emptyset$. Indeed, in the above considerations we have never used the formula (28) which defines ϕ_λ .

In the particular case of $\lambda = \mu$, where μ is the moment functional defined in (15), we obtain by Theorem 4.2 and Theorem 5.1:

Theorem 5.3. *The Wick product map $W(A) = :A:$ is equal to $\phi_{\mu^{-1}}$. Therefore $W : (H, \cdot, \emptyset, \Delta, \varepsilon) \rightarrow (H, \cdot_\mu, \emptyset, \Delta_\mu, \varepsilon_\mu)$ is a Hopf algebra isomorphism, in particular*

$$:A_1 \cdot A_2: = :A_1: \cdot_\mu :A_2:,$$

for $A_1, A_2 \in H$.

More generally, we obtain for any $A_1, \dots, A_n \in H$ that

$$:A_1 \cdots A_n: = :A_1: \cdot_\mu \cdots \cdot_\mu :A_n:. \quad (30)$$

We notice at last an interesting additional result expressing abstractly compatibility relations between the two Hopf algebra structures on H (see also Proposition 7.3 below). We recall that a linear space M is a left comodule over the coalgebra (H, Δ, ε) if there is linear map $\rho : M \rightarrow H \otimes M$ such that

$$(\Delta \otimes \text{id}_M)\rho = (\text{id}_H \otimes \rho)\rho, \quad (\varepsilon \otimes \text{id}_M)\rho = \text{id}_M. \quad (31)$$

A left comodule endomorphism of M is then a linear map $f : M \rightarrow M$ such that

$$\rho \circ f = (\text{id}_H \otimes f)\rho.$$

In particular the coalgebra (H, Δ, ε) is a left comodule over itself, with $\rho = \Delta$.

Proposition 5.4. *If we consider H as a left comodule over itself, then ϕ_λ is a left comodule morphism for all linear $\lambda : H \rightarrow \mathbb{R}$, namely*

$$\Delta\phi_\lambda = (\text{id} \otimes \phi_\lambda)\Delta. \quad (32)$$

In particular the Wick product map W is a left comodule endomorphism of (H, Δ, ε) .

Proof. We have

$$\begin{aligned} \Delta\phi_\lambda &= (\lambda \otimes \text{id} \otimes \text{id})(\text{id} \otimes \Delta)\Delta \\ &= (\lambda \otimes \text{id} \otimes \text{id})(\Delta \otimes \text{id})\Delta \\ &= (\text{id} \otimes \lambda \otimes \text{id})(\Delta \otimes \text{id})\Delta \\ &= (\text{id} \otimes \lambda \otimes \text{id})(\text{id} \otimes \Delta)\Delta \\ &= (\text{id} \otimes \phi_\lambda)\Delta, \end{aligned}$$

where we have used, in this order, coassociativity, cocommutativity and then coassociativity again. \square

6. WICK PRODUCTS AS HOPF ALGEBRA DEFORMATIONS

Let $a \in \mathcal{A}$. We define now the functional $\zeta_a : H \rightarrow \mathbb{R}$ given by $\zeta_a(A) := \mathbb{1}_{(A=\{a\})}$, for every $A \in \mathcal{M}(\mathcal{A})$. Then we define the operator $\partial_a : H \rightarrow H$ as $\partial_a := \zeta_a \star \text{id} = \phi_{\zeta_a}$ in the notation (28), namely

$$\partial_a A = (\zeta_a \otimes \text{id})\Delta A.$$

It is simple to see that ∂_a acts as a formal partial derivation with respect to a , namely it satisfies for $A, B \in \mathcal{M}(\mathcal{A})$ and $a, b \in \mathcal{A}$

$$\partial_a \{b\} = \mathbb{1}_{(a=b)}\emptyset, \quad \partial_a(A \cdot B) = \partial_a(A) \cdot B + A \cdot \partial_a(B),$$

since ζ_a satisfies $\zeta_a(\emptyset) = 0$ and $\zeta_a(A \cdot B) = \zeta_a(A)\varepsilon(B) + \varepsilon(A)\zeta_a(B)$, namely ζ_a is an infinitesimal character. Recall that the product $A \cdot B$ has been defined in (13) and that $\{b\}$ is identified with $\mathbb{1}_{\{b\}} \in H$.

Then the following result is a reformulation in our setting of [13, Proposition 3.4].

Theorem 6.1. *The family of polynomials $(:A:, A \in \mathcal{M}(\mathcal{A}))$ is the only collection such that $:\emptyset: = \emptyset$ and for all non-null $A \in \mathcal{M}(\mathcal{A})$ and $a \in \mathcal{A}$*

$$\partial_a :A: = : \partial_a A: \quad \text{and} \quad \mu(:A:) = 0. \quad (33)$$

Proof. Since $\mu \in \mathcal{G}(H)$ equation (27) implies

$$\mu(:A:) = (\mu^{-1} \star \mu)(A) = \varepsilon(A) = \mathbb{1}_{(A=\emptyset)}.$$

Using (32) for $\lambda = \zeta_a$ we obtain

$$\Delta \partial_a = (\text{id} \otimes \partial_a)\Delta.$$

We conclude from (27) that

$$\partial_a :A: = (\zeta_a \star \mu^{-1} \star \text{id})(A) = (\mu^{-1} \star \zeta_a \star \text{id})(A) = : \partial_a A:$$

by the associativity and commutativity of \star . Therefore $:A:$ satisfies (33). The converse follows from the fact that (33) defines by recurrence a unique family. \square

6.1. Back to simple subsets. As in Subsection 3.4, we can restrict the whole discussion to Wick polynomials associated to finite sets $B \in \mathcal{M}(\mathcal{A}) \cap \{0, 1\}^{\mathcal{A}}$ and their linear span J . Indeed, if $A \in J$ then $:A: = W(A)$ also belongs to J and is defined by the recursion

$$A = \sum_{B_1 \cdot B_2 = A} \mathbb{E}(X^{B_1}) :B_2: .$$

As in Theorem 4.2, we have $W = \mu^{-1} \star \text{id}$ and $\text{id} = \mu \star W$, and, as in Proposition 4.3,

$$\begin{aligned} :A: &= A + \\ &+ \sum_{n \geq 1} (-1)^n \sum_{B \in \mathcal{M}(\mathcal{A})} \sum_{B_1, \dots, B_n \in \mathcal{M}(\mathcal{A}) \setminus \{\emptyset\}} \mathbb{1}_{(B \cdot B_1 \dots B_n = A)} \mu(B_1) \cdots \mu(B_n) B \end{aligned}$$

for all $A \in \mathcal{M}(\mathcal{A}) \cap \{0, 1\}^{\mathcal{A}}$.

However, as we have seen in Section 5 above, it is more interesting to work on the bialgebra H than on the coalgebra J , see in particular Theorem 5.3.

7. ON THE INVERSE OF UNITAL FUNCTIONALS

As we have seen in Theorem 4.2, the element $\mu^{-1} \in \mathcal{G}(H)$ plays an important role in the Hopf algebraic representation (27) of Wick products. From (26) we obtain a general way to compute μ^{-1} . We discuss now another way to represent μ^{-1} by means of a comodule structure, which is directly inspired by [3, 6], see Section 10.

Let us consider now a linear functional $\lambda : H \rightarrow \mathbb{R}$ which is also an unital algebra morphism (or *character*), namely such that $\lambda(\emptyset) = 1$ and $\lambda(A \cdot B) = \lambda(A)\lambda(B)$ for all $A, B \in H$. Then we have a simpler way to compute its inverse: namely as $\lambda^{-1} = \lambda \circ S$, where $S : H \rightarrow H$ is the *antipode*, i.e. the only linear map such that

$$S \star \text{id} = \text{id} \star S = \emptyset \varepsilon,$$

where \emptyset is the unit and ε the counit of H .

However, this does not seem to help in the computation of μ , since moments are notoriously not multiplicative in general. This problem is circumvented by extending μ to a character $\hat{\mu}$ defined on a larger Hopf algebra \hat{H} which is constructed from H , such that the inverse $\hat{\mu}^{-1}$ will be computed via the antipode of \hat{H} .

Definition 7.1. *Let \hat{H} be the free commutative unital algebra (the algebra of polynomials) generated by $\mathcal{M}(\mathcal{A})$. We denote by \bullet the product in \hat{H} and we define the coproduct $\hat{\Delta} : \hat{H} \rightarrow \hat{H} \otimes \hat{H}$ given by $\hat{\Delta}(\iota A) = (\iota \otimes \iota)\Delta A$ and*

$$\hat{\Delta}(A_1 \bullet A_2 \bullet \cdots \bullet A_n) = (\hat{\Delta}A_1) \bullet (\hat{\Delta}A_2) \bullet \cdots \bullet (\hat{\Delta}A_n),$$

where $\iota : H \rightarrow \hat{H}$ is the canonical injection (which we will omit whenever this does not cause confusion). The unit of \hat{H} is \emptyset and the counit is defined by $\hat{\varepsilon}(A_1 \bullet A_2 \bullet \cdots \bullet A_n) = \varepsilon(A_1) \cdots \varepsilon(A_n)$.

Since \hat{H} is a polynomial algebra, $\hat{\Delta}$ is well-defined by specifying its action on the elements of $\mathcal{M}(\mathcal{A})$, and requiring it to be multiplicative. It turns the space \hat{H} into a connected graded Hopf algebra, where the grading is

$$|A_1 \bullet A_2 \bullet \cdots \bullet A_n| := |A_1| + |A_2| + \cdots + |A_n|.$$

The antipode $\hat{S} : \hat{H} \rightarrow \hat{H}$ of \hat{H} can be computed by recurrence with the classical formula

$$\hat{S}A = -A - \sum_{B_1, B_2 \in \mathcal{M}(\mathcal{A}) \setminus \{\emptyset\}} \binom{A}{B_1 B_2} [\hat{S}B_1] \bullet B_2,$$

where we dropped the injection ι for notational convenience. A closed formula for \hat{S} follows

$$\hat{S}A = -A + \sum_{n \geq 2} (-1)^n \sum_{B_1, \dots, B_n \notin \{\emptyset\}} \binom{A}{B_1 \dots B_n} B_1 \bullet B_2 \bullet \dots \bullet B_n. \quad (34)$$

We denote by $\mathcal{C}(\hat{H})$ the set of characters on \hat{H} . This is a group for the $\hat{\star}$ convolution, dual to $\hat{\Delta}$.

Proposition 7.2. *The restriction map $R : \mathcal{C}(\hat{H}) \rightarrow \mathcal{G}(H)$, $R\hat{\lambda} := \hat{\lambda}|_H$ defines a group isomorphism.*

Proof. The map is clearly bijective, since a character on \hat{H} is uniquely determined by its values on H , and every $\lambda \in \mathcal{G}(H)$ gives rise in this way to a $\hat{\lambda} \in \mathcal{C}(\hat{H})$ such that $R\hat{\lambda} = \lambda$.

It remains to show that R is a group morphism. This follows from

$$R(\hat{\alpha} \hat{\star} \hat{\beta})(A) = (\hat{\alpha} \otimes \hat{\beta})\hat{\Delta}A = (\hat{\alpha}|_H \otimes \hat{\beta}|_H)\Delta A = (R\hat{\alpha}) \star (R\hat{\beta})(A),$$

where $\hat{\alpha}, \hat{\beta} \in \mathcal{C}(\hat{H})$ and $A \in H$. \square

For all $\lambda \in \mathcal{G}(H)$ we call $\hat{\lambda}$ the only character on \hat{H} which is mapped to λ by the isomorphism R . By the previous proposition we obtain, in particular, that $(\hat{\lambda})^{-1}|_H = \lambda^{-1}$ for all $\lambda \in \mathcal{G}(H)$. Since $\hat{\lambda}$ is a character on \hat{H} , we have $(\hat{\lambda})^{-1} = \hat{\lambda} \circ \hat{S}$. Therefore

$$\lambda^{-1} = (\hat{\lambda} \circ \hat{S})|_H. \quad (35)$$

This formula can be used specifically to compute the inverse μ^{-1} of the functional μ in (27).

7.1. A comodule structure. The above considerations suggest that we can introduce the following additional structure: if we define $\delta : H \rightarrow \hat{H} \otimes H$, $\delta := (\iota \otimes \text{id})\Delta$, where $\iota : H \rightarrow \hat{H}$ is the canonical injection of Definition 7.1, then H is turned into a *left comodule* over \hat{H} , namely we have

$$(\hat{\Delta} \otimes \text{id}_H) \delta = (\text{id}_{\hat{H}} \otimes \delta) \delta, \quad \text{id}_H = (\hat{\varepsilon} \otimes \text{id}_H) \delta, \quad (36)$$

see (31) above. Note that (36) is in fact just the coassociativity of Δ on H in disguise.

Then we can rewrite the Hopf algebraic representation (27) of Wick polynomials as follows:

$$: A : = (\hat{\mu} \circ \hat{S} \otimes \text{id}) \delta A, \quad (37)$$

for $A \in H$, where $\hat{\mu}$ is the \bullet -multiplicative extension of μ from H to \hat{H} . Expanding this formula by means of the closed formula for \hat{S} , one recovers, by different means, Proposition 4.3.

From Proposition 5.4 above, we obtain

Proposition 7.3. *We define the action of $\mathcal{C}(\hat{H})$ on H by*

$$\psi_{\hat{\lambda}} : H \rightarrow H, \quad \psi_{\hat{\lambda}}(A) = (\hat{\lambda} \otimes \text{id}) \delta A, \quad \hat{\lambda} \in \mathcal{C}(\hat{H}),$$

for $A \in H$. Then $\psi_{\hat{\lambda}}$ is comodule morphism for all $\hat{\lambda} \in \mathcal{C}(\hat{H})$, namely

$$\delta \circ \psi_{\hat{\lambda}} = (\text{id}_{\hat{H}} \otimes \psi_{\hat{\lambda}}) \delta.$$

8. DEFORMATION OF POINTWISE MULTIPLICATION

We show now that the ideas of the previous sections can be generalised and used to define deformations of other products. The main example for us is the pointwise product on functions $f : \mathbb{R}^d \rightarrow \mathbb{R}$, and we explain in the next sections how these ideas appear in regularity structures.

Let us consider the vector space V freely generated by a family $T = (\tau_i, i \in I)$. We denote by \mathcal{T} the free commutative monoid on T , with neutral element $\emptyset \in \mathcal{T} \setminus T$. We define also (C, \odot, \emptyset) as the unital free commutative algebra generated by T ; then C is the vector space freely generated by \mathcal{T} and we have a canonical embedding

$$V \hookrightarrow C.$$

We suppose that C is a left-comodule over a Hopf algebra $(\hat{C}, \bullet, \emptyset, \hat{\Delta}, \hat{\varepsilon})$, with coaction $\delta : C \rightarrow \hat{C} \otimes C$ satisfying the analogue of (36). We stress that the coaction δ is not supposed to be multiplicative with respect to the \odot product in C .

We say that $\lambda : \hat{C} \rightarrow \mathbb{R}$ is *unital* if it is a linear functional such that $\lambda(\emptyset) = 1$. Then we define, as in the previous section,

$$\psi_{\lambda} : C \rightarrow C, \quad \psi_{\lambda} := (\lambda \otimes \text{id})\delta, \quad (38)$$

for every unital $\lambda : \hat{C} \rightarrow \mathbb{R}$. It is easy to see that

$$\psi_{\lambda} \circ \psi_{\lambda'} = \psi_{\lambda \hat{\star} \lambda'},$$

where $\hat{\star}$ is the convolution product with respect to the coproduct $\hat{\Delta} : \hat{C} \rightarrow \hat{C} \otimes \hat{C}$. We then define the product \odot_{λ} on C as

$$\alpha \odot_{\lambda} \beta := \psi_{\lambda}^{-1}[(\psi_{\lambda}\alpha) \odot (\psi_{\lambda}\beta)], \quad \alpha, \beta \in C, \quad (39)$$

where $\psi_{\lambda}^{-1} = \psi_{\lambda^{-1}}$ and $\lambda^{-1} : \hat{C} \rightarrow \mathbb{R}$ is the inverse of λ with respect to the $\hat{\star}$ convolution product. It is easy to see that the product \odot_{λ} is associative and commutative, arguing as in the proof of Theorem 5.1. Since we have not supposed the coaction δ to be multiplicative with respect to the \odot product in C , the product \odot_{λ} is in general different from \odot .

Definition 8.1. *The map $\psi_{\lambda}^{-1} = \psi_{\lambda^{-1}}$ is called the generalized Wick λ -product map.*

We denote by $\mathcal{C} := \mathcal{C}(\mathbb{R}^d)$ the space of continuous functions $f : \mathbb{R}^d \rightarrow \mathbb{R}$, for a fixed $d \geq 1$; we endow \mathcal{C} with the associative commutative product \cdot given by the pointwise multiplication. We consider the spaces $\text{Lin}(V, \mathcal{C})$ and $\text{Lin}(C, \mathcal{C})$ of linear functionals from V , respectively C , to \mathcal{C} . One can think to $\text{Lin}(V, \mathcal{C})$ as a space of T -indexed functions: this is typically what happens in perturbative expansions indexed by combinatorial objects (sequences, in usual Taylor expansions or in Lyons' classical theory of geometric rough paths, or more complex objects such as trees or forests, as in Gubinelli's theory of non-geometric rough paths or in the theory of regularity structures, for example).

For $\Pi \in \text{Lin}(V, \mathcal{C})$ and $\Gamma \in \text{Lin}(C, \mathcal{C})$ we use the notation

$$\begin{aligned}\Pi(\tau) &= \langle \Pi, \tau \rangle \in \mathcal{C}, & \tau \in V, \\ \Gamma(\alpha) &= \langle \Gamma, \alpha \rangle \in \mathcal{C}, & \alpha \in C.\end{aligned}$$

Definition 8.2. *For every $\Gamma \in \text{Lin}(C, \mathcal{C})$ we denote by V_Γ the vector space freely generated by $\{\Gamma(\alpha), \alpha \in \mathcal{T}\}$. The canonical map from V_Γ to \mathcal{C} is called the evaluation map and is written ev .*

Notice that V_Γ is not in general embedded in \mathcal{C} (the evaluation map is not injective): we view here the $\Gamma(\alpha)$ as forming a basis of V_Γ although, as elements of \mathcal{C} they could possibly satisfy linear relations. One should think of the $\Gamma(\alpha)$'s as \mathcal{T} -indexed functions: the constructions we will perform on them will depend also on their indexing. To avoid ambiguities, we reserve from now on the notation $\Gamma(\alpha)$ to denote elements of V_Γ and the notation $\langle \Gamma, \alpha \rangle$ to denote elements in \mathcal{C} .

Definition 8.3. *We call every $\Gamma \in \text{Lin}(C, \mathcal{C})$ a generalised product on T . If $\Gamma \in \text{Lin}(C, \mathcal{C})$ is an algebra unital morphism from (C, \odot) to (\mathcal{C}, \cdot) , namely if*

$$\langle \Gamma, \emptyset \rangle = 1, \quad \langle \Gamma, \tau_1 \odot \cdots \odot \tau_n \rangle = \langle \Gamma, \tau_1 \rangle \cdots \langle \Gamma, \tau_n \rangle, \quad (40)$$

for $\tau_1, \dots, \tau_n \in T$, $n \geq 1$, then Γ is called a canonical product, where \cdot is the pointwise multiplication on \mathcal{C} .

A generalised product is therefore a very general concept since we assume a priori no relation between $\langle \Gamma, \alpha \rangle$ and $\langle \Gamma, \alpha' \rangle$ for $\alpha, \alpha' \in \mathcal{T}$ and $\alpha \neq \alpha'$. However we are mainly interested in deformations of canonical products, see below.

Lemma 8.4. *For every $\Pi \in \text{Lin}(V, \mathcal{C})$ there exists a unique canonical product $R\Pi \in \text{Lin}(C, \mathcal{C})$ such that*

$$\langle \Pi, \tau \rangle = \langle R\Pi, \tau \rangle, \quad \forall \tau \in T.$$

Proof. The property (40) allows to construct $R\Pi$ uniquely by recursion. \square

Now we show that a generalised product Γ allows to define a genuine commutative and associative product on the space V_Γ .

Definition 8.5. For every $\Gamma \in \text{Lin}(C, \mathcal{C})$ we define the commutative and associative product \mathcal{M}_Γ on V_Γ

$$\mathcal{M}_\Gamma(\Gamma(\alpha), \Gamma(\beta)) := \Gamma(\alpha \odot \beta), \quad \forall \alpha, \beta \in C.$$

Then $(V_\Gamma, \mathcal{M}_\Gamma, \langle \Gamma, \emptyset \rangle)$ is a commutative unital algebra and, by the very definition, $\Gamma : (C, \odot) \rightarrow (V_\Gamma, \mathcal{M}_\Gamma)$ is an algebra isomorphism. In particular, for every $\Pi \in \text{Lin}(V, \mathcal{C})$, $R\Pi : (C, \odot) \rightarrow (V_{R\Pi}, \mathcal{M}_{R\Pi})$ is an algebra morphism and $\mathcal{M}_{R\Pi}$ is mapped by the evaluation map to the canonical pointwise product on \mathcal{C} .

We want now to define *deformations* of the products of Definition 8.5, taking inspiration from Section 5.

Definition 8.6. For every $\Gamma \in \text{Lin}(C, \mathcal{C})$ and every unital $\lambda : \hat{C} \rightarrow \mathbb{R}$ we can define a product $\mathcal{M}_\Gamma^\lambda$ on V_Γ by

$$\mathcal{M}_\Gamma^\lambda(\Gamma(\alpha), \Gamma(\beta)) := \Gamma(\alpha \odot_\lambda \beta), \quad \forall \alpha, \beta \in C, \quad (41)$$

such that $\Gamma : (C, \odot_\lambda) \rightarrow (V_\Gamma, \mathcal{M}_\Gamma^\lambda)$ is an algebra isomorphism.

We say that $\mathcal{M}_\Gamma^\lambda$ is a λ -deformation of \mathcal{M}_Γ , since in the case λ is the counit $\hat{\varepsilon}$ of \hat{C} , the coaction property (36) of δ implies that $M_{\hat{\varepsilon}}$ is the identity map on C , hence $\mathcal{M}_\Gamma^{\hat{\varepsilon}}$ coincides with \mathcal{M}_Γ . In particular we have

Definition 8.7. For every $\Pi \in \text{Lin}(V, \mathcal{C})$ we can define a λ -deformation $\cdot_\lambda := \mathcal{M}_{R\Pi}^\lambda$ of the canonical product $\mathcal{M}_{R\Pi}$ on $V_{R\Pi}$, such that

$$\Pi(\tau_1) \cdot_\lambda \cdots \cdot_\lambda \Pi(\tau_n) := R\Pi(\tau_1 \odot_\lambda \cdots \odot_\lambda \tau_n), \quad (42)$$

and $\tau_1, \dots, \tau_n \in T$.

We stress again that, unlike the pointwise multiplication \cdot , the λ -deformation \cdot_λ is not defined on \mathcal{C} but rather, for every fixed $\Pi \in \text{Lin}(V, \mathcal{C})$, on $V_{R\Pi}$. As stated below Definition 8.6, the deformation $\mathcal{M}_{R\Pi}^{\hat{\varepsilon}}$ coincides with the canonical pointwise product on $V_{R\Pi}$.

Lemma 8.8. For every unital $\lambda : \hat{C} \rightarrow \mathbb{R}$ and $\Gamma \in \text{Lin}(C, \mathcal{C})$ the map

$$\Gamma^\lambda := \Gamma \circ \psi_\lambda^{-1} \in \text{Lin}(C, \mathcal{C}) \quad (43)$$

defines an algebra isomorphism from (C, \odot) to $(V_{\Gamma^\lambda}, \mathcal{M}_\Gamma^\lambda)$.

Proof. By (41)

$$\mathcal{M}_\Gamma^\lambda(\Gamma^\lambda(\alpha), \Gamma^\lambda(\beta)) = \Gamma^\lambda(\alpha \odot \beta), \quad \forall \alpha, \beta \in C,$$

and the claim follows. \square

In particular for $\Gamma = R\Pi$ we obtain by (42)

$$\Gamma^\lambda(\tau_1) \cdot_\lambda \cdots \cdot_\lambda \Gamma^\lambda(\tau_n) := \Gamma^\lambda(\tau_1 \odot \cdots \odot \tau_n), \quad (44)$$

which is reminiscent of (30).

Example 8.9. In the setting of the previous sections, we can consider $T = \mathcal{A}$, so that in this case $V = \mathbb{R}^{\mathcal{A}}$, $C = H$ and $\hat{C} = \hat{H}$. Then the most natural choice of $\Pi \in \text{Lin}(V, \mathcal{C}(\mathbb{R}^{\mathcal{A}}))$ is given by $\Pi X_a := t_a$, where $t_a : \mathbb{R}^{\mathcal{A}} \rightarrow \mathbb{R}$ is the evaluation of the a -component, and $R\Pi : H \rightarrow \mathcal{C}$ is

$$\langle R\Pi, X_{a_1} \dots X_{a_n} \rangle := t_{a_1} \cdots t_{a_n}, \quad a_1, \dots, a_n \in \mathcal{A},$$

Then (44) is the analogue of (30) in this context, while (42) defines a deformation \cdot_λ of the pointwise product of t_{a_1}, \dots, t_{a_n} . This point of view will be generalised in the next section.

9. WICK PRODUCTS OF TREES

We now discuss the main example we have in mind of the general construction in Section 8, namely rooted trees, that are a generalisation of classical monomials as we show below. With the application to rough paths in mind [8], we denote by \mathcal{T} the set of all non-planar non-empty rooted trees with edges (not nodes) decorated with letters from a finite alphabet $\{1, \dots, d\}$. We stress that all trees in \mathcal{T} have at least one node, the root.

The set \mathcal{T} is a commutative monoid under the associative and commutative *tree product* \odot given by the identifications of the roots, e.g.

$$\begin{array}{c} \begin{array}{c} \bullet \\ | \\ i_2 \\ | \\ \bullet \\ / \quad \backslash \\ i_1 \quad i_3 \\ | \\ \bullet \\ i_4 \end{array} \odot \begin{array}{c} \bullet \\ | \\ i_5 \quad i_6 \\ | \\ \bullet \\ i_4 \end{array} = \begin{array}{c} \bullet \\ | \\ i_2 \\ | \\ \bullet \\ / \quad \backslash \\ i_1 \quad i_3 \\ | \quad | \\ \bullet \quad \bullet \\ i_4 \quad i_4 \end{array}, \end{array} \quad (45)$$

see also [3, Definition 4.7].

The rooted tree \bullet with a single node and no edge is the neutral element for this product. The set of monomials in d commuting variables X_1, \dots, X_d can be embedded in \mathcal{T} as follows: every primitive monomial X_i is identified with $\begin{array}{c} \bullet \\ | \\ i \end{array}$, and the product of monomials with the tree product. In this way every monomial is identified with a decorated corolla, for instance

$$X_i X_j X_k \longrightarrow \begin{array}{c} \bullet \\ | \\ i \quad j \quad k \\ \backslash \quad / \\ \bullet \end{array}. \quad (46)$$

See the discussion around Lemma 9.3 below for more on this identification.

We denote by $T \subset \mathcal{T}$ the set of all non-planar *planted* rooted trees. We recall that a rooted tree is planted if its root belongs to a single edge, called the trunk. For example, in the left-hand side of (45), the first tree is not planted, while the second is.

We also denote by \mathcal{F} the set of non-planar rooted forests with edges (not nodes) decorated with letters from the finite alphabet $\{1, \dots, d\}$, such that every non-empty connected component has at least one edge. On this space we define the product \bullet given by the disjoint union, with neutral element the empty forest \emptyset .

We perform the identification

$$\bullet = \emptyset \quad (47)$$

between the rooted tree $\bullet \in \mathcal{T}$ and the empty forest $\emptyset \in \mathcal{F}$. Then we obtain canonical embeddings

$$T \hookrightarrow \mathcal{T} \hookrightarrow \mathcal{F} \quad (48)$$

and moreover

- ◊ (\mathcal{T}, \odot) is the free commutative monoid on T ,
- ◊ (\mathcal{F}, \bullet) is the free commutative monoid on \mathcal{T} .

In both cases the element $\bullet = \emptyset$ is the neutral element. We denote by

- ◊ V the vector space generated freely by T ,
- ◊ C the vector space generated freely by \mathcal{T} ,
- ◊ \hat{C} the vector space generated freely by \mathcal{F} .

Then we have

- ◊ (C, \odot) is the free commutative unital algebra generated by T ,
- ◊ (\hat{C}, \bullet) is the free commutative unital algebra generated by \mathcal{T} ,

and again in both cases the element $\bullet = \emptyset$ is the neutral element. Finally, by (47) and (48) we also have canonical embeddings

$$V \hookrightarrow C \hookrightarrow \hat{C}. \quad (49)$$

On \hat{C} we also define the coproduct $\hat{\Delta}$, given by the extraction-contraction operator of arbitrary subforests [4]:

$$\hat{\Delta}\tau = \sum_{\sigma \subseteq \tau} \sigma \otimes \tau/\sigma, \quad \tau \in \mathcal{F}, \quad (50)$$

where a subforest $\sigma \in \mathcal{F}$ of τ is determined by a (possibly empty) subset of the set of edges of τ , and τ/σ is the tree obtained by contracting each connected component of σ to a single node. We recall that by (47) the empty forest and the tree reduced to a single node are identified and called \emptyset . For example,

$$\begin{aligned} \hat{\Delta} \begin{array}{c} \bullet \\ | \\ i_2 \\ | \\ i_1 \quad i_3 \end{array} &= \begin{array}{c} \bullet \\ | \\ i_2 \\ | \\ i_1 \quad i_3 \end{array} \otimes \emptyset + \emptyset \otimes \begin{array}{c} \bullet \\ | \\ i_2 \\ | \\ i_1 \quad i_3 \end{array} + \begin{array}{c} \bullet \\ | \\ i_1 \end{array} \otimes \begin{array}{c} \bullet \\ | \\ i_2 \\ | \\ i_3 \end{array} + \begin{array}{c} \bullet \\ | \\ i_2 \end{array} \otimes \begin{array}{c} \bullet \\ | \\ i_1 \quad i_3 \end{array} + \begin{array}{c} \bullet \\ | \\ i_3 \end{array} \otimes \begin{array}{c} \bullet \\ | \\ i_2 \\ | \\ i_1 \end{array} \\ &+ \begin{array}{c} \bullet \\ | \\ i_1 \quad i_3 \end{array} \otimes \begin{array}{c} \bullet \\ | \\ i_2 \end{array} + \begin{array}{c} \bullet \\ | \\ i_2 \\ | \\ i_1 \end{array} \otimes \begin{array}{c} \bullet \\ | \\ i_3 \end{array} + \begin{array}{c} \bullet \\ | \\ i_2 \end{array} \bullet \begin{array}{c} \bullet \\ | \\ i_3 \end{array} \otimes \begin{array}{c} \bullet \\ | \\ i_1 \end{array}. \end{aligned}$$

If $\hat{\varepsilon} : \hat{C} \rightarrow \mathbb{R}$ is the linear functional such that $\hat{\varepsilon}(\sigma) = \mathbb{1}_{(\sigma=\emptyset)}$ for $\sigma \in \mathcal{F}$, then $(\hat{C}, \bullet, \emptyset, \hat{\Delta}, \hat{\varepsilon})$ is a Hopf algebra [4].

Note that, unlike $(\hat{H}, \hat{\Delta})$ in Section 7, $(\hat{C}, \hat{\Delta})$ is not co-commutative; moreover the canonical embedding $C \hookrightarrow \hat{C}$ in (49) is not an algebra morphism from (C, \odot) to (\hat{C}, \bullet) . We could also endow C with a coproduct Δ_C (the extraction-contraction operator of a subtree at the root, which plays an important role in [3] and is isomorphic to the classical Butcher–Connes–Kreimer coproduct), but we do not need this for what comes next.

We now go back to the construction of Section 8. With the embedding $C \hookrightarrow \hat{C}$, the coaction

$$\delta := \hat{\Delta} : C \mapsto \hat{C} \otimes C$$

makes C a left-comodule over \hat{C} by an analogue of Proposition 7.3. Then we can define $\psi_\lambda : C \rightarrow C$ as in (38), for $\lambda : \hat{C} \rightarrow \mathbb{R}$ unital, and a deformed product \odot_λ on C as in (39). As discussed before Definition 8.1, the coaction δ is not multiplicative with respect to \odot and therefore \odot_λ is in general truly different from \odot .

For $\Pi \in \text{Lin}(V, \mathcal{E})$ and $\Gamma := R\Pi \in \text{Lin}(C, \mathcal{E})$ as in Lemma 8.4, the map $\Gamma^\lambda = (R\Pi) \circ \psi_{\lambda^{-1}}$ defines by Lemma 8.8 an algebra isomorphism from (C, \odot) to $(V_{\Gamma^\lambda}, \mathcal{M}_\Gamma^\lambda)$, so that in particular we have the analogue of (44).

This idea is very important in regularity structures, where the pointwise product of explicit (random) distributions is ill-defined, while a suitable deformed product is well-defined as a (random) distribution. The above construction allows to recover a precise algebraic structure of such deformed pointwise products, in the same spirit as Theorem 5.3. See Section 10 below for a discussion.

We show now how these ideas can be implemented concretely, that is how a character λ can be constructed in practice in some interesting situation, generalising the construction of Wick polynomials in the previous sections of this article.

Let us now consider a $\text{Lin}(V, \mathcal{E})$ -valued random variable X , such that

- ◊ $\langle X, \emptyset \rangle = 1$,
- ◊ X is stationary, i.e., $\langle X, \tau \rangle(\cdot + x)$ has the same law as $\langle X, \tau \rangle$ for all $x \in \mathbb{R}^d$ and $\tau \in T$
- ◊ $\langle X, \tau \rangle(0)$ has finite moments of any order for all $\tau \in T$.

Then we can define

$$\mu : C \rightarrow \mathbb{R}, \quad \mu(\tau) := \mathbb{E}(\langle RX, \tau \rangle(0)). \quad (51)$$

There is a unique extension of μ to a linear $\hat{\mu} : \hat{C} \rightarrow \mathbb{R}$ which is a character of (\hat{C}, \bullet) and we denote by $\hat{\mu}^{-1} : \hat{C} \rightarrow \mathbb{R}$ its inverse with respect to the $\hat{\star}$ convolution product.

Theorem 9.1. *Let X be as above. The only character λ on (\hat{C}, \bullet) such that*

$$\mathbb{E}(\langle RX, \psi_\lambda \tau \rangle(0)) = 0, \quad \forall \tau \in \mathcal{T} \setminus \{\emptyset\}$$

is equal to $\hat{\mu}^{-1}$.

Proof. We note first that for every character λ on (\hat{C}, \bullet) we have

$$\mathbb{E}(\langle RX, \psi_\lambda \tau \rangle(x)) = (\lambda \otimes \mu) \hat{\Delta} \tau = (\lambda \hat{\star} \mu) \tau, \quad \forall \tau \in \mathcal{T}.$$

In particular

$$\mathbb{E}(\langle RX, \psi_{\hat{\mu}^{-1}} \tau \rangle(x)) = (\hat{\mu}^{-1} \otimes \hat{\mu}) \hat{\Delta} \tau = 0, \quad \forall \tau \in \mathcal{T} \setminus \{\emptyset\}.$$

On the other hand, since λ and $\hat{\mu}$ are characters on (\hat{C}, \bullet) , if for all $\tau \in \mathcal{T}$

$$(\lambda \hat{\star} \hat{\mu}) \tau = \mathbb{1}_{(\tau=\emptyset)},$$

then the same formula holds by multiplicativity for all $\tau \in \mathcal{F}$ and we obtain that $\lambda = \hat{\mu}^{-1}$. \square

Remark 9.2. By stationarity, the function $RX \circ M_{\hat{\mu}^{-1}} \in \text{Lin}(C, \mathcal{C})$ has the additional property

$$\mathbb{E}(\langle RX, M_{\hat{\mu}^{-1}} \tau \rangle(x)) = 0, \quad \forall \tau \in \mathcal{T} \setminus \{\emptyset\}, \quad x \in \mathbb{R}^d.$$

In other words, $RX \circ M_{\hat{\mu}^{-1}} : C \rightarrow \mathcal{C}$ gives a *centred* deformed product.

We now show that the construction on decorated rooted trees generalises in a very precise sense the Wick products of Section 4. We use the identification between monomials in d commuting variables X_1, \dots, X_d and corollas decorated with letters from $\{1, \dots, d\}$ that we have explained in (46). Choosing $\mathcal{A} := \{1, \dots, d\}$ we obtain a canonical embedding of $H \hookrightarrow C$, where H is defined in Definition 3.1; we call Cor the image of H in C by this embedding. Then a simple verification shows that

Lemma 9.3. *The embedding $H \hookrightarrow C$ is a Hopf algebra isomorphism between $(H, \cdot, \emptyset, \Delta, \varepsilon)$ and $(\text{Cor}, \odot, \bullet, \hat{\Delta}, \hat{\varepsilon})$, where $\hat{\Delta}$ is defined in (50).*

We obtain that every deformation \odot_λ for a unital $\lambda : \hat{C} \rightarrow \mathbb{R}$ is a product on Cor which is isomorphic to the deformed product defined in (29) by restricting $\lambda : \text{Cor} \rightarrow \mathbb{R}$.

10. CONNECTION WITH REGULARITY STRUCTURES

It would go beyond the scope of this work to introduce and explain the algebraic and combinatorial aspects of seminal theory of regularity structures [10]; we want at least to explain how the concept of *renormalisation*, which plays such a prominent role there, is intimately related to the *deformation* of the standard pointwise product described in the previous sections. These ideas can also be found in the theory of *rough paths* [14, 15, 7, 8], which has largely inspired the theory of regularity structures.

The recent papers [3, 6] introduce a Hopf algebra \hat{H} together with a linear space H , which is moreover a left-comodule over \hat{H} with coaction $\delta : H \rightarrow \hat{H} \otimes H$. This framework is then used to describe in a compact way a number of complicated algebraic operations, related to the concept of *renormalisation*. The space H in [3] is an expanded version of the span of decorated rooted trees V defined in Section 9 above; more precisely it is the free vector space on a more complicated set of decorated rooted trees, which is aimed at representing monomials of generalised Taylor expansions. The space \hat{H} in [3] is a Hopf algebra of decorated forests with a condition of *negative homogeneity*.

In [3, 6], the linear space H codes random distributions, which depend on a regularisation parameter $\epsilon > 0$. As one removes the regularisation

by letting $\epsilon \rightarrow 0$, these random distributions do not converge in general. More precisely, we have (random) linear functions $\Pi_\epsilon : H \rightarrow \mathcal{D}'(\mathbb{R}^d)$ which are well defined for all $\epsilon > 0$, but for which there is in general no limit as $\epsilon \rightarrow 0$. In fact, we even have $\Pi_\epsilon : H \rightarrow \mathcal{C}(\mathbb{R}^d)$, and Π_ϵ is constructed in a multiplicative way as in Lemma 8.4 above. Indeed, although H is not an algebra, it is endowed with a *partial product*, i.e., some but not all pairs of its elements are supposed to be multiplied. We try to make this idea more precise in the next

Definition 10.1. *A partial product on H is a pair (\mathcal{M}, S) where $S \subseteq H \otimes H$ is a linear space and $\mathcal{M} : S \rightarrow H$ is a linear function.*

Therefore, if τ and σ are elements of H , their product $\mathcal{M}(\tau \otimes \sigma)$ is well defined if and only if $\tau \otimes \sigma \in S$. For example, in regularity structures one has an element $\Xi \in H$ such that $\Pi_\epsilon \Xi = \xi_\epsilon := \rho_\epsilon * \xi$, where ξ is a white noise on \mathbb{R}^d (a random distribution in $\mathcal{D}'(\mathbb{R}^d)$) and $(\rho_\epsilon)_{\epsilon>0}$ is a family of mollifiers. Although $(\xi_\epsilon)^2$ is well-defined as a pointwise product in $\mathcal{C}(\mathbb{R}^d)$, as $\epsilon \rightarrow 0$ there is no limit in $\mathcal{D}'(\mathbb{R}^d)$ and indeed, we do not expect to multiply ξ by itself in $\mathcal{D}'(\mathbb{R}^d)$. We express this by imposing that $\Xi \otimes \Xi \notin S$.

The divergences that arise in this context are due to ill-defined products; this is already clear in the example of $\Xi \otimes \Xi$ and $(\xi_\epsilon)^2$. Another more subtle example is the following: we consider $\xi_\epsilon := \rho_\epsilon * \xi$ again, and a (possibly random) function $f_\epsilon : \mathbb{R}^d \rightarrow R$ which, as $\epsilon \rightarrow 0$, tends to a non-smooth function f . Then the pointwise product $f_\epsilon \cdot \xi_\epsilon$ does not converge in general, since the product $f \cdot \xi$ is ill-defined in $\mathcal{D}'(\mathbb{R}^d)$. However a proper deformation of this pointwise product may still be well defined in the limit.

Let $(\tau_i, i \in I) \subset H$ be a family that freely generates H as a linear space. We can now give the following

Definition 10.2. *Let $\Pi : H \rightarrow \mathcal{D}'(\mathbb{R}^d)$ be a linear map and (\mathcal{M}, S) a partial product on H . We define V_Π as the free vector space generated by $\{\langle \Pi, \tau_i \rangle : i \in I\}$ as in Definition 8.2. Then we define a partial product on V_Π as follows:*

- ◊ $S_\Pi \subseteq V_\Pi \otimes V_\Pi := \{\Pi(\tau) \otimes \Pi(\sigma) : \tau \otimes \sigma \in S\}$, $\Pi(\tau) := \langle \Pi, \tau \rangle$
- ◊ $\mathcal{M}_\Pi : S_\Pi \rightarrow V_\Pi$, $\mathcal{M}_\Pi(\Pi(\tau) \otimes \Pi(\sigma)) := \Pi(\mathcal{M}(\tau \otimes \sigma))$.

We stress that this definition allows to define partial products of distributions in a very general setting. We are clearly inspired by the construction of the previous sections, by realising that we can even work on distributions rather than on continuous functions.

However the construction of interesting $\Pi : H \rightarrow \mathcal{D}'(\mathbb{R}^d)$ may not be simple. The method which is successfully used in a large class of applications in [10, 3, 6] is the following. We start from a linear $\Pi_\epsilon : H \rightarrow \mathcal{C}(\mathbb{R}^d)$ which is *canonical* in the sense that

$$\langle \Pi_\epsilon, \mathcal{M}(\tau \otimes \sigma) \rangle = \langle \Pi_\epsilon, \tau \rangle \cdot \langle \Pi_\epsilon, \sigma \rangle, \quad \forall \tau \otimes \sigma \in S,$$

where \cdot is the standard pointwise product in $\mathcal{C}(\mathbb{R}^d)$. In order to obtain a convergent limit as $\epsilon \rightarrow 0$, we try to deform this pointwise product, using the comodule structure of H over \hat{H} . For all unital multiplicative and linear $\lambda : \hat{H} \rightarrow \mathbb{R}$ we define $\psi_\lambda : H \rightarrow H$ as in (38) and then we set as in (43)

$$\Pi_\epsilon^\lambda(\tau) := \Pi_\epsilon(\psi_\lambda^{-1}\tau), \quad \tau \in H.$$

Then we can define the deformed partial product on V_{Π_ϵ} :

$$\mathcal{M}_{\Pi_\epsilon}^\lambda(\Pi_\epsilon^\lambda(\tau), \Pi_\epsilon^\lambda(\sigma)) := \Pi_\epsilon^\lambda(\tau \otimes \sigma), \quad \tau \otimes \sigma \in S.$$

If $\lambda = \lambda_\epsilon$ is chosen in such a way that $\Pi_\epsilon^{\lambda_\epsilon}$ converges to a well defined linear map $\hat{\Pi} : H \rightarrow \mathcal{D}'(\mathbb{R}^d)$, then we can define on $V_{\hat{\Pi}}$ the partial product

$$\mathcal{M}_{\hat{\Pi}}(\hat{\Pi}(\tau), \hat{\Pi}(\sigma)) := \hat{\Pi}(\tau \otimes \sigma), \quad \tau \otimes \sigma \in S$$

which is the analogue of (44) in this setting. We note that in general neither Π_ϵ nor λ_ϵ converge; indeed, λ_ϵ diverges exactly in a way that compensates the divergence of Π_ϵ , in such a way that $\Pi_\epsilon^{\lambda_\epsilon}$ converges.

The fact that the above construction can indeed be implemented in a large number of interesting situations is the result of [3, 6]. Those papers consider random maps Π_ϵ with suitable properties which resemble those of X in Theorem 9.1, namely Π_ϵ is supposed to be stationary and to possess finite moments of all orders. Then, as in Theorem 9.1, it is possible to choose a specific element $\lambda_\epsilon : \hat{H} \rightarrow \mathbb{R}$ which yields a *centred* family of functions $\Pi_\epsilon \circ \psi_{\lambda_\epsilon^{-1}}$, see [3, Theorem 6.17]. Under very general conditions, this special choice produces a converging family as $\epsilon \rightarrow 0$ [6].

Therefore the renormalised (converging) random distributions are a *centred* version of the original (non-converging) ones. The specific functional λ_ϵ^{-1} is equal to $\mu_\epsilon \circ \mathcal{A}$, where $\mu_\epsilon : \hat{H} \rightarrow \mathbb{R}$ is an expectation with respect to Π_ϵ as in (51), and \mathcal{A} is a *twisted antipode*; the functional $\mu_\epsilon \circ \mathcal{A}$ plays the role which is played by $\hat{\mu}^{-1}$ in Theorem 9.1.

Remark 10.3. We stress that the centred family $\Pi_\epsilon \circ \psi_{\lambda_\epsilon^{-1}}$ can not be in general reduced to the Wick polynomials of Theorem 4.2. This is because the coaction $\delta : H \rightarrow \hat{H} \otimes H$ in this context is significantly more complex than (18) and (50).

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