

## Multiple Zeta Values

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### Relations between periods

#### 1 Additivity

$$\int_a^b (f(x) + g(x)) dx = \int_a^b f(x) dx + \int_a^b g(x) dx$$

and

$$\int_a^b f(x) dx = \int_a^c f(x) dx + \int_c^b f(x) dx.$$

#### 2 Change of variables

$$\int_{\varphi(a)}^{\varphi(b)} f(t) dt = \int_a^b f(\varphi(u)) \varphi'(u) du.$$

### Periods

M. Kontsevich and D. Zagier (2000) – *Periods*.

A **period** is a complex number whose real and imaginary parts are values of absolutely convergent integrals of rational functions with rational coefficients over domains of  $\mathbf{R}^n$  given by polynomials (in)equalities with rational coefficients.

#### 3 Newton–Leibniz–Stokes

$$\int_a^b f'(t) dt = f(b) - f(a).$$

**Conjecture** (*Kontsevich–Zagier*). If a period has two representations, then one can pass from one formula to another using only rules 1, 2 and 3 in which all functions and domains of integrations are algebraic with algebraic coefficients.

### Examples:

$$\sqrt{2} = \int_{2x^2 \leq 1} dx,$$

$$\pi = \int_{x^2 + y^2 \leq 1} dx dy,$$

$$\log 2 = \int_{1 < x < 2} \frac{dx}{x},$$

$$\zeta(2) = \int_{1 > t_1 > t_2 > 0} \frac{dt_1}{t_1} \cdot \frac{dt_2}{1 - t_2} = \frac{\pi^2}{6}.$$

### Example:

$$\begin{aligned} \pi &= \int_{x^2 + y^2 \leq 1} dx dy \\ &= 2 \int_{-1}^1 \sqrt{1 - x^2} dx \\ &= \int_{-1}^1 \frac{dx}{\sqrt{1 - x^2}} \\ &= \int_{-\infty}^{\infty} \frac{dx}{1 + x^2}. \end{aligned}$$

**Far reaching consequences:**

No “new” algebraic dependence relation among classical constants from analysis.

**Zeta Values – Euler Numbers**

$$\zeta(s) = \sum_{n \geq 1} \frac{1}{n^s} \quad \text{for } s \geq 2.$$

These are special values of the Riemann Zeta Function:  $s \in \mathbf{C}$ .

For  $s \in \mathbf{Z}$  with  $s \geq 2$ ,  $\zeta(s)$  is a period:

$$\zeta(s) = \int_{1 > t_1 > \dots > t_s > 0} \frac{dt_1}{t_1} \dots \frac{dt_{s-1}}{t_{s-1}} \frac{dt_s}{1 - t_s}.$$

**Zeta Values – Euler Numbers**

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These are special values of the Riemann Zeta Function:  $s \in \mathbf{C}$ .

**Euler:**  $\pi^{-2k} \zeta(2k) \in \mathbf{Q}$  for  $k \geq 1$  (Bernoulli numbers).

**Diophantine Question:** Describe all the algebraic relations among the numbers

$$\zeta(2), \zeta(3), \zeta(5), \zeta(7), \dots$$

**Conjecture.** There is no algebraic relation at all: these numbers

$$\zeta(2), \zeta(3), \zeta(5), \zeta(7), \dots$$

are algebraically independent.

**Known:**

- **Hermite-Lindemann:**  $\pi$  is transcendental, hence  $\zeta(2k)$  also for  $k \geq 1$ .
- **Apéry (1978):**  $\zeta(3)$  is irrational.

- **Rivoal (2000) + Ball, Zudilin. . .** Infinitely many  $\zeta(2k+1)$  are irrational + lower bound for the dimension of the  $\mathbf{Q}$ -space they span.

**T. Rivoal:** Let  $\epsilon > 0$ . For any sufficiently large odd integer  $a$ , the dimension of the  $\mathbf{Q}$ -space spanned by  $1, \zeta(3), \zeta(5)$ , is at least

$$\frac{1 - \epsilon}{1 + \log 2} \log a.$$

**W. Zudilin:**

- One at least of the four numbers

$$\zeta(5), \zeta(7), \zeta(9), \zeta(11)$$

is irrational.

- There is an odd integer  $j$  in the range  $[5, 69]$  such that the three numbers  $1, \zeta(3), \zeta(j)$  are linearly independent over  $\mathbf{Q}$ .

**Linearization of the problem (Euler).** The product of two zeta values is a sum of *multiple zeta values*.

From

$$\sum_{n_1 \geq 1} n_1^{-s_1} \sum_{n_2 \geq 1} n_2^{-s_2} = \sum_{n_1 > n_2 \geq 1} n_1^{-s_1} n_2^{-s_2} + \sum_{n_2 > n_1 \geq 1} n_2^{-s_2} n_1^{-s_1} +$$

one deduces, for  $s_1 \geq 2$  and  $s_2 \geq 2$ ,

$$\zeta(s_1)\zeta(s_2) = \zeta(s_1, s_2) + \zeta(s_2, s_1) + \zeta(s_1 + s_2)$$

with

$$\zeta(s_1, s_2) = \sum_{n_1 > n_2 \geq 1} n_1^{-s_1} n_2^{-s_2}.$$

For  $k, s_1, \dots, s_k$  positive integers with  $s_1 \geq 2$ , define  $\underline{s} = (s_1, \dots, s_k)$  and

$$\zeta(\underline{s}) = \sum_{n_1 > n_2 > \dots > n_k \geq 1} \frac{1}{n_1^{s_1} \dots n_k^{s_k}}.$$

**Fact:** *These Multiple Zeta Values are periods*

Example:

$$\zeta(2, 1) = \int_{1 > t_1 > t_2 > t_3 > 0} \frac{dt_1}{t_1} \cdot \frac{dt_2}{1-t_2} \cdot \frac{dt_3}{1-t_3}.$$

For instance

$$\begin{aligned} \zeta(2)^2 &= \sum_{n_1 \geq 1} n_1^{-2} \sum_{n_2 \geq 1} n_2^{-2} \\ &= \sum_{n_1 > n_2 \geq 1} n_1^{-2} n_2^{-2} + \sum_{n_2 > n_1 \geq 1} n_2^{-2} n_1^{-2} + \sum_{n \geq 1} \\ &= 2\zeta(2, 2) + \zeta(4). \end{aligned}$$

**Notation:** Define

$$\omega_0 = \frac{dt}{t}, \quad \omega_1 = \frac{dt}{1-t}.$$

Then for  $s \geq 2$  write the relation

$$\zeta(s) = \int_{1 > t_1 > \dots > t_s > 0} \frac{dt_1}{t_1} \dots \frac{dt_{s-1}}{t_{s-1}} \cdot \frac{dt_s}{1-t_s}$$

as

$$\zeta(s) = \int_0^1 \omega_0^{s-1} \omega_1.$$

*This defines a non-commutative product of differential forms.*

For  $k, s_1, \dots, s_k$  positive integers with  $s_1 \geq 2$ , define  $\underline{s} = (s_1, \dots, s_k)$  and

$$\zeta(\underline{s}) = \sum_{n_1 > n_2 > \dots > n_k \geq 1} \frac{1}{n_1^{s_1} \dots n_k^{s_k}}.$$

For  $k = 1$  one recovers Euler's numbers  $\zeta(s)$ .

### Chen Iterated Integrals

For a holomorphic 1-form  $\varphi$ ,

$$\int_0^z \varphi$$

is the primitive of  $\varphi$  which vanishes at  $z = 0$ .

For 1-forms  $\varphi_1, \dots, \varphi_k$ , define inductively

$$\int_0^z \varphi_1 \dots \varphi_k := \int_0^z \varphi_1(t) \int_0^t \varphi_2 \dots \varphi_k.$$

### Chen Iterated Integrals

$$\int_0^z \varphi_1 \cdots \varphi_k := \int_0^z \varphi_1(t) \int_0^t \varphi_2 \cdots \varphi_k.$$

If  $\varphi_1(t) = \psi_1(t)dt$ , then

$$\frac{d}{dz} \int_0^z \varphi_1 \cdots \varphi_k = \psi_1(z) \int_0^z \varphi_2 \cdots \varphi_k.$$

**Main Fact:** *The product of two Multiple Zeta Values is a linear combination, with integer coefficients, of Multiple Zeta Values.*

Moreover there are two kinds of such quadratic equations: one arising from the definition as series

$$\zeta(\underline{s}) = \sum_{n_1 > n_2 > \cdots > n_k \geq 1} \frac{1}{n_1^{s_1} \cdots n_k^{s_k}},$$

the other from the integrals

$$\zeta(\underline{s}) = \int_0^1 \omega_{\underline{s}}.$$

For  $\underline{s} = (s_1, \dots, s_k)$ , define

$$\omega_{\underline{s}} = \omega_{s_1} \cdots \omega_{s_k} = \omega_0^{s_1-1} \omega_1 \cdots \omega_0^{s_k-1} \omega_1.$$

Then

$$\zeta(\underline{s}) = \int_0^1 \omega_{\underline{s}}.$$

**Remark on  $\omega_0^{s_1-1} \omega_1 \cdots \omega_0^{s_k-1} \omega_1$ :**

- Ends with  $\omega_1$
- Starts with  $\omega_0$  ( $s_1 \geq 2$ ).

These two collections of quadratic equations are essentially distinct. Consequently the Multiple Zeta Values satisfy many linear relations with rational coefficients.

**Example:**

Product of series:  $\zeta(2)^2 = 2\zeta(2,2) + \zeta(4)$

Product of integrals:  $\zeta(2)^2 = 2\zeta(2,2) + 4\zeta(3,1)$

Hence  $\zeta(4) = 4\zeta(3,1)$ .

For  $\underline{s} = (s_1, \dots, s_k)$ , define

$$\omega_{\underline{s}} = \omega_{s_1} \cdots \omega_{s_k} = \omega_0^{s_1-1} \omega_1 \cdots \omega_0^{s_k-1} \omega_1.$$

Then

$$\zeta(\underline{s}) = \int_0^1 \omega_{\underline{s}}.$$

Example:

$$\zeta(2,1) = \int_{1>t_1>t_2>t_3>0} \frac{dt_1}{t_1} \cdot \frac{dt_2}{1-t_2} \cdot \frac{dt_3}{1-t_3} = \int_0^1 \omega_0 \omega_1^2.$$

Hence the Multiple Zeta Values  $\zeta(\underline{s})$  are periods.

These two collections of quadratic equations are essentially distinct. Consequently the Multiple Zeta Values satisfy many linear relations with rational coefficients.

A complete description of these relations would in principle settle the problem of the algebraic independence of

$$\pi, \zeta(3), \zeta(5), \dots, \zeta(2k+1).$$

**Goal:** *Describe all linear relations among Multiple Zeta Values.*

**Further example of linear relation.**

Euler:

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

$$\zeta(2, 1) = \int_{1 > t_1 > t_2 > t_3 > 0} \frac{dt_1}{t_1} \cdot \frac{dt_2}{1 - t_2} \cdot \frac{dt_3}{1 - t_3}.$$

$$\zeta(3) = \int_{1 > t_1 > t_2 > t_3 > 0} \frac{dt_1}{t_1} \cdot \frac{dt_2}{t_2} \cdot \frac{dt_3}{1 - t_3}.$$

Euler's result follows from  $(t_1, t_2, t_3) \mapsto (1 - t_3, 1 - t_2, 1 -$

**Question:**  $d_5 = 2$  ?

Since

$$\begin{aligned} \zeta(2, 1, 1, 1) &= \zeta(5), \\ \zeta(3, 1, 1) &= \zeta(4, 1) = 2\zeta(5) - \zeta(2)\zeta(3), \\ \zeta(2, 1, 2) &= \zeta(2, 3) = \frac{9}{2}\zeta(5) - 2\zeta(2)\zeta(3), \\ \zeta(2, 2, 1) &= \zeta(3, 2) = 3\zeta(2)\zeta(3) - \frac{11}{2}\zeta(5), \end{aligned}$$

we have  $d_5 \in \{1, 2\}$ .

Further,  $d_5 = 2$  if and only if the number  $\zeta(2)\zeta(3)/\zeta(5)$  is irrational.

Denote by  $\mathfrak{Z}_p$  the  $\mathbf{Q}$ -vector subspace of  $\mathbf{R}$  spanned by the real numbers  $\zeta(\underline{s})$  with  $\underline{s}$  of weight  $s_1 + \dots + s_k = p$ , with  $\mathfrak{Z}_0 = \mathbf{Q}$  and  $\mathfrak{Z}_1 = \{0\}$ .

Here is Zagier's conjecture on the dimension  $d_p$  of  $\mathfrak{Z}_p$ .

**Conjecture (Zagier).** For  $p \geq 3$  we have

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

$$(d_0, d_1, d_2, \dots) = (1, 0, 1, 1, 1, 2, 2, \dots).$$

Zagier's conjecture can be written

$$\sum_{p \geq 0} d_p X^p = \frac{1}{1 - X^2 - X^3}.$$

**M. Hoffman conjectures:** a basis of  $\mathfrak{Z}_p$  over  $\mathbf{Q}$  is given by the numbers  $\zeta(s_1, \dots, s_k)$ ,  $s_1 + \dots + s_k = p$ , where each  $s_i$  is either 2 or 3.

True for  $p \leq 16$  (Hoang Ngoc Minh)

**Examples**

$$d_0 = 1 \quad \zeta(s_1, \dots, s_k) = 1 \text{ for } k = 0.$$

$$d_1 = 0 \quad \{(s_1, \dots, s_k) ; s_1 + \dots + s_k = 1, s_1 \geq 2\} =$$

$$d_2 = 1 \quad \zeta(2) \neq 0$$

$$d_3 = 1 \quad \zeta(2, 1) = \zeta(3) \neq 0$$

$$\begin{aligned} d_4 = 1 \quad &\zeta(3, 1) = (1/4)\zeta(4), \\ &\zeta(2, 2) = (3/4)\zeta(4), \\ &\zeta(2, 1, 1) = \zeta(4) = (2/5)\zeta(2)^2 \end{aligned}$$

A.G. Goncharov (2000) – *Multiple  $\zeta$ -values, Galois groups and Geometry of Modular Varieties.*

T. Terasoma (2002) – *Mixed Tate motives and Multiple Zeta Values.*

*The numbers defined by the recurrence relation of Zagier's Conjecture*

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

with initial values  $d_0 = 1, d_1 = 0$  are actual upper bounds for the actual dimension of  $\mathfrak{Z}_p$ .

**To prove a lower bound is the main Diophantine conjecture!**

Nothing is known, even  $d_p \geq 2$  for a single  $p!$

**Algebraic description of the quadratic relations among MZV**

1 Integrals:

**Shuffle product of differential forms**

$$\varphi_1 \cdots \varphi_n \amalg \psi_1 \cdots \psi_k = \varphi_1(\varphi_2 \cdots \varphi_n \amalg \psi_1 \cdots \psi_k) + \psi_1(\varphi_1 \cdots \varphi_n \amalg \psi_2 \cdots \psi_k).$$

$$\varphi_1 \amalg \psi_1 = \varphi_1 \psi_1 + \psi_1 \varphi_1.$$

Next goal: Extend the definition of Multiple Zeta Values to linear combinations of  $\omega_{\underline{s}}$ , so that the product of two Multiple Zeta Values is a Multiple Zeta Value.

Write  $\widehat{\zeta}(\omega_{\underline{s}})$  in place of  $\zeta(\underline{s})$  and define more generally

$$\widehat{\zeta}\left(\sum c_{\underline{s}} \omega_{\underline{s}}\right) = \sum c_{\underline{s}} \zeta(\underline{s})$$

so that

$$\zeta(\underline{s})\zeta(\underline{s}') = \widehat{\zeta}(\omega_{\underline{s}} \amalg \omega_{\underline{s}'}).$$

Tool: Free algebra on  $\{\omega_0, \omega_1\}$ .

**Product of iterated integrals:**

Let  $\varphi_1, \dots, \varphi_n, \psi_1, \dots, \psi_k$  be differential forms with  $n \geq 0$  and  $k \geq 0$ . Then

$$\int_0^z \varphi_1 \cdots \varphi_n \int_0^z \psi_1 \cdots \psi_k = \int_0^z \varphi_1 \cdots \varphi_n \amalg \psi_1 \cdots \psi_k.$$

Proof. Assume  $z > 0$ . Decompose the Cartesian product

$$\{t \in \mathbf{R}^n; z \geq t_1 \geq \dots \geq t_n \geq 0\} \times \{u \in \mathbf{R}^k; z \geq u_1 \geq \dots \geq u_k \geq 0\}$$

into a disjoint union of simplices (up to sets of zero measure)

$$\{v \in \mathbf{R}^{n+k}; z \geq v_1 \geq \dots \geq v_{n+k} \geq 0\}.$$

**The free monoid  $X^*$**

Let  $X = \{x_0, x_1\}$  denote the *alphabet* with two letters  $x_0, x_1$  and  $X^*$  the free monoid on  $X$ . The elements of  $X^*$  are *words*. A word can be written

$$x_{\epsilon_1} \cdots x_{\epsilon_k}$$

with  $k \geq 0$  and where each  $\epsilon_j$  is 0 or 1.

This law is called *concatenation*. It is not commutative:

$$x_0 x_1 \neq x_1 x_0.$$

Its unit is the *empty word*  $e \in X^*$ : the word for which  $k = 0$ .

Example.

$$ab \amalg cd = abcd + acbd + acdb + cabd + cadb + cdab$$

$$\omega_0 \omega_1 \amalg \omega_0 \omega_1 = 4\omega_0^2 \omega_1^2 + 2\omega_0 \omega_1 \omega_0 \omega_1$$

$$\int_0^1 \omega_0 \omega_1 \cdot \int_0^1 \omega_0 \omega_1 = 4 \int_0^1 \omega_0^2 \omega_1^2 + 2 \int_0^1 \omega_0 \omega_1 \omega_0 \omega_1$$

$$\zeta(2)^2 = 4\zeta(3, 1) + 2\zeta(2, 2).$$

**The Algebra  $\mathfrak{H} = \mathbf{Q}\langle x_0, x_1 \rangle$**

The free  $\mathbf{Q}$ -vector space with basis  $X^*$  is the free algebra on  $X$ , denoted by  $\mathfrak{H} = \mathbf{Q}\langle X \rangle$ . Its elements are non commutative polynomials in the two variables  $x_0, x_1$ .

Its unit is the *empty word*  $e$ .

The words which end with  $x_1$  are the elements of  $X^*x_1$ .

Let  $w \in X^*x_1$ . Write  $w = x_{\epsilon_1} \cdots x_{\epsilon_p}$  where each  $\epsilon_i$  is 0 or 1 and  $\epsilon_p = 1$ .

If  $k$  is the number of  $x_1$ , we define positive integers  $s_1, \dots, s_k$  by

$$w = x_0^{s_1-1} x_1 \cdots x_0^{s_k-1} x_1.$$

For  $s \geq 1$  define  $y_s = x_0^{s-1} x_1$ . For  $\underline{s} = (s_1, \dots, s_k)$  with  $s_i \geq 1$ , set

$$y_{\underline{s}} = y_{s_1} \cdots y_{s_k} = x_0^{s_1-1} x_1 \cdots x_0^{s_k-1} x_1.$$

### The Subalgebra $\mathfrak{H}^0 = \mathbf{Q}e + x_0\mathfrak{H}x_1$ of $\mathfrak{H}$

The set of words in  $X^*$  which start with  $x_0$  and end with  $x_1$  is  $x_0X^*x_1$ .

The set of words in  $X^*$  which do not start with  $x_1$  and do not end with  $x_0$  is  $\{e\} \cup x_0X^*x_1$ .

This is NOT the same as the free monoid on the infinite alphabet  $\{y_2, y_3, \dots\}$ .

Example:  $y_2y_1 \in x_0X^*x_1$ .

$y_{\underline{s}}$  is a word on the alphabet

$$Y = \{y_1, y_2, \dots, y_s, \dots\}.$$

The free monoid  $Y^*$  on  $Y$

$$Y^* = \{y_{\underline{s}}; \underline{s} = (s_1, \dots, s_k), k \geq 0, s_j \geq 1 (1 \leq j \leq k)\}$$

is the set  $\{e\} \cup X^*x_1$  of words which do not end with  $x_0$ , hence  $Y^*$  is a submonoid of  $X^*$ .

Any message can be coded with only two letters.

### The Subalgebra $\mathfrak{H}^1 = \mathbf{Q}e + \mathfrak{H}x_1$ of $\mathfrak{H}$

The free  $\mathbf{Q}$ -vector space with basis  $Y^*$  is the free algebra

$$\mathfrak{H}^1 = \mathbf{Q}\langle Y \rangle$$

on  $Y$ . Its elements are non commutative polynomials in the variables  $\{y_1, \dots, y_s, \dots\}$ . It is a subalgebra of  $\mathfrak{H}$ .

### The Subalgebra $\mathfrak{H}^0 = \mathbf{Q}e + x_0\mathfrak{H}x_1$ of $\mathfrak{H}$

The set of words in  $X^*$  which start with  $x_0$  and end with  $x_1$  is  $x_0X^*x_1$ .

The set of words in  $X^*$  which do not start with  $x_1$  and do not end with  $x_0$  is  $\{e\} \cup x_0X^*x_1$ .

The  $\mathbf{Q}$ -vector subspace of  $\mathfrak{H}^1$  spanned by  $\{e\} \cup x_0X^*x_1$  is the sub-algebra

$$\mathfrak{H}^0 = \mathbf{Q}e + x_0\mathfrak{H}x_1 \subset \mathfrak{H}^1 \subset \mathfrak{H}.$$

### Multizeta values associated to words

For  $w \in x_0X^*x_1$ , write  $w = y_{\underline{s}}$  with  $\underline{s} = (s_1, \dots, s_k)$  and  $s_1 \geq 1$ , and define

$$\widehat{\zeta}(w) = \zeta(\underline{s}).$$

Define also  $\widehat{\zeta}(e) = 1$  and extend by  $\mathbf{Q}$ -linearity the definition of  $\widehat{\zeta}$  to  $\mathfrak{H}^0$ . Hence we get a mapping

$$\widehat{\zeta}: \mathfrak{H}^0 \longrightarrow \mathbf{R}.$$

### Shuffle relations among MZV

For  $w$  and  $w'$  in  $\mathfrak{H}^0$ , the shuffle product  $w \amalg w'$  belongs to  $\mathfrak{H}^0$ . Furthermore,

$$\widehat{\zeta}(w)\widehat{\zeta}(w') = \widehat{\zeta}(w \amalg w')$$

for any  $w$  and  $w'$  in  $\mathfrak{H}^0$ .

**Proposition.** The map  $\widehat{\zeta}: \mathfrak{H}^0 \rightarrow \mathbf{R}$  is a morphism of algebras of  $\mathfrak{H}_m^0$  into  $\mathbf{R}$ .

### Quadratic relations arising from the product of series

The map  $\widehat{\zeta}: \mathfrak{H}^0 \rightarrow \mathbf{R}$  is a morphism of algebras of  $\mathfrak{H}_x^0$  into  $\mathbf{R}$ :

$$\widehat{\zeta}(u \star v) = \widehat{\zeta}(u)\widehat{\zeta}(v).$$

for  $u$  and  $v$  in  $\mathfrak{H}^0$ .

### Consequence of the two sets of quadratic relations:

$$\widehat{\zeta}(u \amalg v - u \star v) = 0$$

for  $u$  and  $v$  in  $\mathfrak{H}^0$ .

### 2 Series:

### The Harmonic Algebra

The product  $\zeta(\underline{s}) \cdot \zeta(\underline{s}')$ :

$$\sum_{n_1 > n_2 > \dots > n_k \geq 1} \frac{1}{n_1^{s_1} \dots n_k^{s_k}} \cdot \sum_{n'_1 > n'_2 > \dots > n'_{k'} \geq 1} \frac{1}{n'^{s'_1} \dots n'^{s'_{k'}}$$

is a linear combination of MZV.

Shuffle like product (*stuffle*) on the alphabet  $Y$ .

### Hoffman Third Standard Relations

For any  $w \in \mathfrak{H}^0$ , we have  $x_1 \amalg w - x_1 \star w \in \mathfrak{H}^0$  and

$$\widehat{\zeta}(x_1 \amalg w - x_1 \star w) = 0.$$

**Example.** For  $w = x_0 x_1$ ,

$$x_1 \amalg x_0 x_1 = x_1 x_0 x_1 + 2x_0 x_1^2 = y_1 y_2 + 2y_2 y_1,$$

$$x_1 \star x_0 x_1 = y_1 \star y_2 = y_1 y_2 + y_2 y_1 + y_3,$$

hence

$$y_2 y_1 - y_3 \in \ker \widehat{\zeta}$$

and (Euler)

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

The map  $\star: Y^* \times Y^* \rightarrow \mathfrak{H}$  is defined by induction

$$y_s u \star y_t v = y_s (u \star y_t v) + y_t (y_s u \star v) + y_{s+t} (u \star v)$$

for  $u$  and  $v$  in  $Y^*$ ,  $s$  and  $t$  positive integers.

This defines *Hoffman's harmonic algebra* denoted by  $\mathfrak{H}_\star$ .

**Examples.**

$$y_2^{\star 2} = y_2 \star y_2 = 2y_2^2 + y_4.$$

$$y_2^{\star 3} = y_2 \star y_2 \star y_2 = 6y_2^3 + 3y_2 y_4 + 3y_4 y_2 + y_6.$$

### Euler's proof with divergent series:

Product of series:  $\zeta(1)\zeta(2) = \zeta(1, 2) + \zeta(2, 1) + \zeta(3)$

Product of integrals:  $\zeta(1)\zeta(2) = \zeta(1, 2) + 2\zeta(2, 1)$

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

**Diophantine Conjecture** (*simple form*)

**Conjecture (Petitot, Hoang Ngoc Minh. . .)**. *The kernel of  $\widehat{\zeta}$  is spanned by the standard relations*

$$\widehat{\zeta}(u\mathfrak{m}v - u \star v) = 0 \quad \text{and} \quad \widehat{\zeta}(x_1\mathfrak{m}w - x_1 \star w) = 0$$

for  $u, v$  and  $w$  in  $x_0X^*x_1$ .

Minh, H.N, Jacob, G., Oussous, N. E., Petitot, M. –  
Aspects combinatoires des polylogarithmes et des sommes d'Euler-Zagier.  
J. Électr. Sémin. Lothar. Combin. **43** (2000), Art. B43e, 29 pp.

**Regularized Double Shuffle Relations**

The map  $\widehat{\zeta} : \mathfrak{H}^0 \rightarrow \mathbf{R}$  is a morphism of algebras for  $\mathfrak{m}$  and for  $\star$ :

$$\widehat{\zeta}(u\mathfrak{m}v) = \widehat{\zeta}(u)\widehat{\zeta}(v) \quad \text{and} \quad \widehat{\zeta}(u \star v) = \widehat{\zeta}(u)\widehat{\zeta}(v).$$

**Question:** Is-it possible to extend  $\widehat{\zeta}$  to  $\mathfrak{H}^1$  into a morphism of algebras both for  $\mathfrak{m}$  and  $\star$ ?

**Answer:** NO!

$$x_1\mathfrak{m}x_1 = 2x_1^2, \quad x_1 \star x_1 = y_1 \star y_1 = 2x_1^2 + y_2$$

$$\widehat{\zeta}(y_2) = \zeta(2) \neq 0.$$

**Radford's Theorem:**

$$\mathfrak{H}_{\mathfrak{m}} = \mathfrak{H}_{\mathfrak{m}}^1[x_0]_{\mathfrak{m}} = \mathfrak{H}_{\mathfrak{m}}^0[x_0, x_1]_{\mathfrak{m}} \quad \text{and} \quad \mathfrak{H}_{\star}^1 = \mathfrak{H}_{\star}^0[x_1]_{\mathfrak{m}}.$$

**Hoffman's Theorem:**

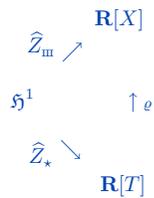
$$\mathfrak{H}_{\star} = \mathfrak{H}_{\star}^1[x_0]_{\star} = \mathfrak{H}_{\star}^0[x_0, x_1]_{\star} \quad \text{and} \quad \mathfrak{H}_{\star}^1 = \mathfrak{H}_{\star}^0[x_1]_{\star}.$$

From  $\mathfrak{H}_{\mathfrak{m}}^1 = \mathfrak{H}_{\mathfrak{m}}^0[x_1]_{\mathfrak{m}}$  and  $\mathfrak{H}_{\star}^1 = \mathfrak{H}_{\star}^0[x_1]_{\star}$  we deduce that there are two uniquely determined algebra morphisms

$$\widehat{Z}_{\mathfrak{m}} : \mathfrak{H}_{\mathfrak{m}}^1 \rightarrow \mathbf{R}[T] \quad \text{and} \quad \widehat{Z}_{\star} : \mathfrak{H}_{\star}^1 \rightarrow \mathbf{R}[T]$$

which extend  $\widehat{\zeta}$  and map  $x_1$  to  $T$ .

**Theorem (Boutet de Monvel, Zagier).** *There is a  $\mathbf{R}$ -linear isomorphism  $\varrho : \mathbf{R}[T] \rightarrow \mathbf{R}[X]$  which makes commutative the following diagram:*



**An explicit formula for  $\varrho$  is given by means of the generating series**

$$\sum_{\ell \geq 0} \varrho(T^\ell) \frac{t^\ell}{\ell!} = \exp \left( Xt + \sum_{n=2}^{\infty} (-1)^n \frac{\zeta(n)}{n} t^n \right).$$

Compare with the formula giving the expansion of the logarithm of Euler Gamma function:

$$\Gamma(1+t) = \exp \left( -\gamma t + \sum_{n=2}^{\infty} (-1)^n \frac{\zeta(n)}{n} t^n \right).$$

One may see  $\varrho$  as the differential operator of infinite order

$$\exp \left( \sum_{n=2}^{\infty} (-1)^n \frac{\zeta(n)}{n} \left( \frac{\partial}{\partial T} \right)^n \right)$$

(just consider the image of  $e^{tT}$ ).

Denote by  $\text{reg}_m$  the  $\mathbb{Q}$ -linear map  $\mathfrak{H} \rightarrow \mathfrak{H}^0$  which maps  $w \in \mathfrak{H}$  onto its constant term when  $w$  is written as a polynomial in  $x_0, x_1$  in the shuffle algebra  $\mathfrak{H}^0[x_0, x_1]_m$ . Then  $\text{reg}_m$  is a morphism of algebras  $\mathfrak{H}_m \rightarrow \mathfrak{H}_m^0$ .

**Theorem.** (Regularized Double Shuffle Relations – Ihara and Kaneko). For  $w \in \mathfrak{H}^1$  and  $w_0 \in \mathfrak{H}^0$ ,

$$\text{reg}_m(w \amalg w_0 - w \star w_0) \in \ker \widehat{\zeta}.$$

**Example.** Take  $w = x_1$ . Since  $x_1 \amalg w_0 - x_1 \star w_0 \in \mathfrak{H}^0$  for any  $w_0 \in \mathfrak{H}^0$ , one recovers the third standard relations of Hoffman.

For a graded Lie algebra  $C_\bullet$ , denote by  $\mathfrak{U}C_\bullet$  its universal enveloping algebra and by

$$\mathfrak{U}C_\bullet^\vee = \bigoplus_{n \geq 0} (\mathfrak{U}C_n)^\vee$$

its graded dual, which is a commutative Hopf algebra.

**Conjecture (Goncharov).** There exists a free graded Lie algebra  $C_\bullet$  and an isomorphism of algebras

$$\mathfrak{Z} \simeq \mathfrak{U}C_\bullet^\vee$$

filtered by the weight on the left and by the degree on the right.

### Diophantine Conjectures

**Conjecture (Zagier, Cartier, Ihara-Kaneko, . . .).**

All existing algebraic relations between the real numbers  $\zeta(\underline{s})$  are in the ideal generated by the ones described above.

Petitot and Hoang Ngoc Minh: up to weight  $s_1 + \dots + s_k \leq 16$ , the three standard relations for  $u, v$  and  $w$  in  $x_0 X^* x_1$

$$\widehat{\zeta}(u)\widehat{\zeta}(v) = \widehat{\zeta}(u \amalg v), \quad \widehat{\zeta}(u)\widehat{\zeta}(v) = \widehat{\zeta}(u \star v),$$

$$\widehat{\zeta}(x_1 \amalg w - x_1 \star w) = 0$$

suffice.

### References:

Goncharov A.B. – Multiple polylogarithms, cyclotomy and modular complexes. *Math. Research Letter* **5** (1998), 497–516.

### References on Multiple Zeta Values and Euler sums

compiled by Michael Hoffman

<http://www.usna.edu/Users/math/meh/biblio.htm>

### Goncharov's Conjecture

Let  $\mathfrak{Z}$  denote the  $\mathbb{Q}$ -vector space spanned in  $\mathbb{C}$  by the numbers

$$(2i\pi)^{-|\underline{s}|} \zeta(\underline{s})$$

$\underline{s} = (s_1, \dots, s_k) \in \mathbb{N}^k$  with  $k \geq 1$ ,  $s_1 \geq 2$ ,  $s_i \geq 1$  ( $2 \leq i \leq k$ ).

Hence  $\mathfrak{Z}$  is a  $\mathbb{Q}$ -subalgebra of  $\mathbb{C}$  bifiltered by the weight and by the depth.