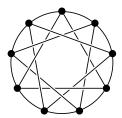
Conical sums and multiple polylogarithms

Erik Panzer

All Souls College University of Oxford

14 July 2016 ICMS 2016 at ZIB (FU Berlin)



Multiple polylogarithms (MPL) are multivariate special functions,

$$\mathsf{Li}_{n_1,\ldots,n_d}\big(z_1,\ldots,z_d\big) = \sum_{1 \leq k_1 < \cdots < k_d} \frac{z_1^{k_1} \cdots z_d^{k_d}}{k_1^{n_1} \cdots k_d^{n_d}} \quad \mathsf{indexed \ by} \quad \vec{n} \in \mathbb{N}^d.$$

Example

$$\mathsf{Li}_2(z) = \sum_{k=1}^\infty rac{z^k}{k^2} = \int_{0 < t_1 < t_2 < z} rac{\mathrm{d}\, t_1 \mathrm{d}\, t_2}{(1-t_1)t_2}$$

Multiple polylogarithms (MPL) are multivariate special functions,

$$\mathsf{Li}_{n_1,\ldots,n_d}(z_1,\ldots,z_d) = \sum_{1 \leq k_1 < \cdots < k_d} \frac{z_1^{k_1} \cdots z_d^{k_d}}{k_1^{n_1} \cdots k_d^{n_d}} \quad \mathsf{indexed \ by} \quad \vec{n} \in \mathbb{N}^d.$$

Example

$$\mathsf{Li}_2(z) = \sum_{k=1}^{\infty} rac{z^k}{k^2} = \int_{0 < t_1 < t_2 < z} rac{\mathrm{d}\, t_1 \mathrm{d}\, t_2}{(1-t_1)t_2}$$

This integral representation generalizes (hyperlogarithms) and the duality

nested sums \longleftrightarrow iterated integrals

makes MPL amenable to powerful methods in symbolic summation and integration at the same time (many dedicated programs are available).

Problem

In practice, MPL are often "hidden" in more complicated expressions.

MPL at $z_1 = \cdots = z_d = 1$ are called multiple zeta values (MZV)

$$\zeta(n_1, \dots, n_d) = \sum_{1 \le k_1 < \dots < k_d} \frac{1}{k_1^{n_1} \cdots k_d^{n_d}} \qquad \left(\zeta(2) = \sum_{k=1}^{\infty} \frac{1}{k^2} = \frac{\pi^2}{6} \quad [\text{Euler}]\right) \\
= \sum_{\vec{k} \in \mathbb{N}^d} \frac{1}{k_1^{n_1} (k_1 + k_2)^{n_2} \cdots (k_1 + \dots + k_d)^{n_d}}$$

Definition (Mordell-Tornheim '58)

$$T(n_1,\ldots,n_d;s) := \sum_{\vec{r}_1,\ldots,\vec{r}_d} \frac{1}{k_1^{n_1}\cdots k_d^{n_d}(k_1+\ldots+k_d)}$$

$$T(n_1,\ldots,n_d;s):=\sum_{ec k\in\mathbb{N}^d}rac{1}{k_1^{n_1}\cdots k_d^{n_d}(k_1+\ldots+k_d)^s}$$

MPL at $z_1 = \cdots = z_d = 1$ are called multiple zeta values (MZV)

$$\zeta(n_1, \dots, n_d) = \sum_{1 \le k_1 < \dots < k_d} \frac{1}{k_1^{n_1} \cdots k_d^{n_d}} \qquad \left(\zeta(2) = \sum_{k=1}^{\infty} \frac{1}{k^2} = \frac{\pi^2}{6} \quad [\text{Euler}] \right) \\
= \sum_{\vec{k} \in \mathbb{N}^d} \frac{1}{k_1^{n_1} (k_1 + k_2)^{n_2} \cdots (k_1 + \dots + k_d)^{n_d}}$$

Definition (Mordell-Tornheim '58)

$$T(n_1,\ldots,n_d;s):=\sum_{ec k\in\mathbb{N}^d}rac{1}{k_1^{n_1}\cdots k_d^{n_d}(k_1+\ldots+k_d)^s}$$

Theorem (Bradley & Zhou '12)

Every convergent $T(\vec{n}; s)$ is a \mathbb{Q} -linear combination of MZV.

Definition (Matsumoto & Tsumura '06)

$$\zeta_{\mathfrak{sl}(d+1)}(ec{n}) = \sum_{ec{k} \in \mathbb{N}^d} \prod_{i \leq j} rac{1}{(k_i + \dots + k_j)^{n_{ij}}}$$

Example for $\overline{\zeta}_{\mathfrak{sl}(4)}$

$$\sum_{k_1,k_2,k_3=1}^{\infty} \frac{1}{k_1 k_2 k_3 (k_1 + k_2)^2 (k_2 + k_3) (k_1 + k_2 + k_3)^2} = \frac{2}{875} \zeta^4(2) + \frac{1}{5} \zeta(3,5)$$

Many papers study (Witten-) zeta functions of other root systems, like

$$\zeta_{\mathfrak{so}(7)}(\vec{n}) = \sum_{a,b,c=1}^{\infty} \frac{1}{a^{n_1}b^{n_2}c^{n_3}(a+b)^{n_4}(b+c)^{n_5}(2b+c)^{n_6}} \times \frac{1}{(a+b+c)^{n_7}(a+2b+c)^{n_8}(2a+2b+c)^{n_9}} \zeta_{\mathfrak{g}_2}(\vec{n}) = \sum_{a,b=1}^{\infty} \frac{1}{a^{n_1}b^{n_2}(a+b)^{n_3}(a+2b)^{n_4}(a+3b)^{n_5}(2a+3b)^{n_6}}$$

Theorem (Zhao '09)

All convergent $\zeta_{\mathfrak{g}_2}\left(\vec{n}\right)$ are \mathbb{Q} -linear combinations of MPL at twelfth roots of unity.

Definition (Dupont & Zerbini)

For an integer matrix
$$A=(a_{ij})\in\mathbb{N}_0^{w\times d}$$
 consider
$$\zeta(A):=\sum_{\vec{k}\in\mathbb{N}^d}\frac{1}{\ell_1(\vec{k})\cdots\ell_w(\vec{k})}\quad\text{where}\quad \ell_i(\vec{k})=\sum_{j=1}^d a_{ij}k_j.$$

$$\zeta egin{pmatrix} 1 & 1 & 0 & 0 \ 1 & 1 & 1 & 0 \ 1 & 0 & 1 & 1 \ 1 & 1 & 0 & 1 \ 1 & 1 & 0 & 1 \end{pmatrix} = \sum_{a,b,c,d=1}^{\infty} rac{1}{(a+b)(a+b+c)(a+c+d)(a+b+d)^2}$$

Definition (Dupont & Zerbini)

For an integer matrix $A = (a_{ij}) \in \mathbb{N}_0^{w \times d}$ consider $\zeta(A) := \sum_{\vec{k} \in \mathbb{N}^d} \frac{1}{\ell_1(\vec{k}) \cdots \ell_w(\vec{k})} \quad \text{where} \quad \ell_i(\vec{k}) = \sum_{i=1}^d a_{ij} k_j.$

$$\zeta \begin{pmatrix} 1 & 1 & 0 & 0 \\ 1 & 1 & 1 & 0 \\ 1 & 0 & 1 & 1 \\ 1 & 1 & 0 & 1 \\ 1 & 1 & 0 & 1 \end{pmatrix} = \sum_{a,b,c,d=1}^{\infty} \frac{1}{(a+b)(a+b+c)(a+c+d)(a+b+d)^2} = \frac{15}{32}\zeta(5) - \frac{9}{4}\zeta(2)\zeta(3) + \frac{9}{4}\ln(2)\zeta^2(2)$$

Conjecture (Dupont)

Let N denote the least common multiple of all minors of A. Then $\zeta(A)$ is linear combination of MPL at Nth roots of unity.

Some tools for symbolic summation

Specialized:

- Weinzierl, Symbolic expansion of transcendental functions, Comput. Phys. Commun., 2002, 145, 357-370
- Moch & Uwer, -XSummer- Transcendental functions and symbolic summation in Form, Comput. Phys. Commun., 2006, 174, 759-770

Much more general (including all $\zeta(A)$, in principle):

- Anzai & Sumino, Algorithms to evaluate multiple sums for loop computations, J. Math. Phys., 2013, 54, 033514
- Ablinger, Blümlein, De Freitas, Raab, Round, Schneider
 - ⇒ Sigma, HarmonicSums, EvaluateMultiSums, SumProduction

Integral representation

$$\zeta(A) = \int_{[0,1]^w} \frac{y_1^{l_1-1} \cdots y_w^{l_w-1} \mathrm{d}^w \vec{y}}{\prod_{i=1}^d (1-y_1^{a_{1j}} \cdots y_w^{a_{wj}})} \quad \text{with} \quad l_i := \sum_{i=1}^d a_{ij}$$

Proof: introduce a variable y_i for each linear form ℓ_i to write

$$\frac{1}{\ell_i(\vec{k})} = \frac{1}{k_1 a_{i1} + \dots + k_d a_{id}} = \int_0^1 \frac{\mathrm{d} y_i}{y_i} (y_i^{a_{i1}})^{k_1} \cdots (y_i^{a_{id}})^{k_d}$$

Then each summation $k_j \in \mathbb{N}$ becomes a geometric series.

Integral representation

$$\zeta(A) = \int_{[0,1]^w} \frac{y_1^{l_1 - 1} \cdots y_w^{l_w - 1} d^w \vec{y}}{\prod_{j=1}^d (1 - y_1^{a_{1j}} \cdots y_w^{a_{wj}})} \quad \text{with} \quad I_i := \sum_{j=1}^d a_{ij}$$

Proof: introduce a variable y_i for each linear form ℓ_i to write

$$\frac{1}{\ell_i(\vec{k})} = \frac{1}{k_1 a_{i1} + \dots + k_d a_{id}} = \int_0^1 \frac{\mathrm{d}y_i}{y_i} (y_i^{a_{i1}})^{k_1} \cdots (y_i^{a_{id}})^{k_d}$$

Then each summation $k_j \in \mathbb{N}$ becomes a geometric series.

Lemma (Zerbini)

If the rows of $A \in \{0,1\}^{w \times d}$ can be permuted such that in each column, all 1's are consecutive, then $\zeta(A)$ is a \mathbb{Q} -linear combination of MZV.

Proof: Integrand has denominators $1-y_iy_{i+1}\cdots y_j$ (moduli space [Brown])

HyperInt

The integrals over y_i can be expressed as hyperlogarithms. Such integrals are called linearly reducible and can be computed in Maple with HyperInt (open source): https://bitbucket.org/PanzerErik/hyperint/

- > read "HyperInt.mpl":
- > hyperInt(log((1+z)/x)/((1+x)^2+y)/(1+x+z)/(y+z^2)/(1+z), $\{x,y,z\}$):
- > fibrationBasis(%);

$$\frac{11}{4}\zeta(3) - 4\zeta(2) + \frac{3}{8}\zeta^2(2) + 3\ln(2)\zeta(2)$$

This computes the integral

$$\int_0^\infty \int_0^\infty \int_0^\infty \frac{\log((1+z)/x) \, dx \, dy \, dz}{[(1+x)^2+y)(1+x+z)(y+z^2)(1+z)}$$

The integral representation for $\zeta(A)$ is suitable for HyperInt. Example:

$$\sum_{a,b,c,d=1}^{\infty} \frac{1}{a(a+b)(a+b+c)(a+b+c+d)^5(b+c+d)^3}$$

> ConicalSum([[1,0,0,0],[1,1,0,0],[1,1,1,0],[1,1,1,1]\$5, ,[0,1,1,1]\$3]);

$$-\frac{1301}{210}\zeta_2^3\zeta_5 + \frac{2951}{200}\zeta_2^2\zeta_7 + \frac{23167}{72}\zeta_2\zeta_9 - \frac{521}{375}\zeta_2^4\zeta_3$$

$$-\frac{17}{5}\zeta_3\zeta_{3,5} + \frac{13}{2}\zeta_3^2\zeta_5 + \frac{32}{5}\zeta_{3,3,5} - \frac{21469}{40}\zeta_{11} - \frac{5}{6}\zeta_2\zeta_3^3$$

memory used=1357.5MB, alloc=476.6MB, time=15.10

The integral representation for $\zeta(A)$ is suitable for HyperInt. Example:

$$\sum_{a,b,c,d=1}^{\infty} \frac{1}{a(a+b)(a+b+c)(a+b+c+d)^5(b+c+d)^3}$$

> ConicalSum([[1,0,0,0],[1,1,0,0],[1,1,1,0],[1,1,1,1]\$5, [0,1,1,1]\$3]);

$$\begin{aligned} &-\frac{1301}{210}\zeta_2^3\zeta_5+\frac{2951}{200}\zeta_2^2\zeta_7+\frac{23167}{72}\zeta_2\zeta_9-\frac{521}{375}\zeta_2^4\zeta_3\\ &-\frac{17}{5}\zeta_3\zeta_{3,5}+\frac{13}{2}\zeta_3^2\zeta_5+\frac{32}{5}\zeta_{3,3,5}-\frac{21469}{40}\zeta_{11}-\frac{5}{6}\zeta_2\zeta_3^3\end{aligned}$$

memory used=1357.5MB, alloc=476.6MB, time=15.10

Theorem

All $\zeta(A)$ are linear combinations of MPL at N^{th} roots of unity. Their integral representation is linearly reducible and an upper bound on N can be obtained from polynomial reduction [Brown].

More general sums from applications

- Mellin-Barnes representation [talk by De Freitas]
- Expansion in Gegenbauer polynomials [Broadhurst '85]

$$= 16 \sum_{h>a,b,c\geq 1} \frac{\mu(a,b,c;h)}{a^2b^2c^2h^3} \left\{ 2 + 9\frac{a}{h} + 18\frac{ab}{h^2} + 15\frac{abc}{h^3} \right\}$$

$$= \frac{288}{5} \left(58\zeta(8) - 45\zeta(3)\zeta(5) - 24\zeta(3,5) \right) \text{ where}$$

$$\mu(a,b,c;h) = |2h - a - b - c| + |h - a - b - c|$$

$$-|h - a - b| - |h - b - c| - |h - c - a|$$

- Superstring amplitudes [Zerbini]
- Runtime bound for the simplex algorithm on the Klee-Minty cube [Pemantle & Schneider]

$$\sum_{j,k=1}^{\infty} \frac{H_j(H_{k+1}-1)}{jk(k+1)(j+k)} = 2\zeta(5) + 4\zeta(2)\zeta(3) - 2\zeta(3) - 4\zeta(2)$$

Conical sums

We want to allow for linear constraints a_i , b_i in the summations:

$$\sum_{k_1=a_1}^{b_1} \sum_{k_2=a_2(k_1)}^{b_2(k_2)} \cdots \sum_{k_d=a_d(k_1,\dots,k_{d-1})}^{b_d(k_1,\dots,k_{d-1})} \frac{1}{\ell_1(\vec{k})\cdots\ell_w(\vec{k})}$$

We want to allow for linear constraints a_i , b_i in the summations:

$$\sum_{k_1=a_1}^{b_1} \sum_{k_2=a_2(k_1)}^{b_2(k_2)} \cdots \sum_{k_d=a_d(k_1,\dots,k_{d-1})}^{b_d(k_1,\dots,k_{d-1})} \frac{1}{\ell_1(\vec{k})\cdots\ell_w(\vec{k})}$$

This is a special case of

Definition (Terasoma '04)

The conical zeta value for a rational cone C and linear forms ℓ_i is

$$\zeta(C; \ell_1, \dots, \ell_w) := \sum_{\vec{k} \in \mathbb{Z}^d \cap \text{int}(C)} \frac{1}{\ell_1(\vec{k}) \cdots \ell_w(\vec{k})}$$

$$C:=\bigcap_{i=1}^d \left\{a_i \leq k_i \leq b_i\right\}$$

1 Rational cone: $C = \left\{ \vec{x} = \lambda_1 v_1 + \dots \lambda_m v_m : \vec{\lambda} \in \mathbb{R}_+^m \right\} \subset \mathbb{R}^d$, $v_i \in \mathbb{Z}^d$ ⇔ intersection of half-spaces

- **1** Rational cone: $C = \left\{ \vec{x} = \lambda_1 v_1 + \dots \lambda_m v_m : \vec{\lambda} \in \mathbb{R}_+^m \right\} \subset \mathbb{R}^d, \ v_i \in \mathbb{Z}^d$
- ⇔ intersection of half-spaces
- ↓ triangulation
- ullet Simplicial cone: $\{v_1,\ldots,v_d\}$ linearly independent

 $\textbf{ 1ational cone: } \textit{C} = \left\{ \vec{x} = \lambda_1 \textit{v}_1 + \ldots \lambda_m \textit{v}_m \colon \vec{\lambda} \in \mathbb{R}_+^m \right\} \subset \mathbb{R}^d, \textit{v}_i \in \mathbb{Z}^d$

⇔ intersection of half-spaces

- ↓ triangulation
- Simplicial cone: $\{v_1, \ldots, v_d\}$ linearly independent \Rightarrow change variables from \vec{x} to $\vec{\lambda} \in \mathbb{R}^d_+$ Problem: coordinates of lattice points not necessarily integers.

1 Rational cone: $C = \{\vec{x} = \lambda_1 v_1 + \dots \lambda_m v_m : \vec{\lambda} \in \mathbb{R}_+^m\} \subset \mathbb{R}^d, v_i \in \mathbb{Z}^d \Leftrightarrow \text{intersection of half-spaces}$

\downarrow triangulation

Simplicial cone: $\{v_1,\ldots,v_d\}$ linearly independent \Rightarrow change variables from \vec{x} to $\vec{\lambda} \in \mathbb{R}^d_+$ Problem: coordinates of lattice points not necessarily integers.

- $\oint \text{further subdivision}$ A Unimodular cone: $\det(v_1, \dots, v_n) = \pm 1$ is
- Unimodular cone: $\det(v_1,\ldots,v_d)=\pm 1$, i.e. $C\cap \mathbb{Z}^d=\mathbb{N}_0v_1\oplus\cdots\oplus\mathbb{N}_0v_k$

 $\textbf{ 1ational cone: } C = \left\{ \vec{x} = \lambda_1 v_1 + \ldots \lambda_m v_m \colon \ \vec{\lambda} \in \mathbb{R}_+^m \right\} \subset \mathbb{R}^d, \ v_i \in \mathbb{Z}^d$

↓ triangulation

② Simplicial cone: $\{v_1, \ldots, v_d\}$ linearly independent \Rightarrow change variables from \vec{x} to $\vec{\lambda} \in \mathbb{R}^d_+$ Problem: coordinates of lattice points not necessarily integers.

further subdivision

3 Unimodular cone: $det(v_1, \ldots, v_d) = \pm 1$, i.e.

$$C \cap \mathbb{Z}^d = \mathbb{N}_0 v_1 \oplus \cdots \oplus \mathbb{N}_0 v_k$$

Sum over a unimodular cone

$$\sum_{\vec{x} \in \mathbb{Z}^d \cap \mathrm{int}(C)} \frac{1}{\ell_1(\vec{x}) \cdots \ell_w(\vec{x})} = \sum_{\vec{k} \in \mathbb{N}^d} \prod_{i=1}^w \frac{1}{\ell_i(k_1 v_1 + \ldots + k_d v_d)}$$

Theorem (Terasoma '04)

Let $C \subset \mathbb{R}^d$ be a rational cone, $\ell_i = b_i + \sum_j a_{ij} k_j$ affine forms and $\vec{z} \in \mathbb{C}^d$ variables such that

$$\sum_{\vec{k} \in \mathbb{Z}^d \cap \mathsf{int}(C)} \frac{z_1^{k_1} \cdots z_d^{k_d}}{\ell_1(\vec{k}) \cdots \ell_w(\vec{k})}$$

converges. Then it is a $\mathbb{Q}[e^{2\pi i/N}]$ -linear combination of MPL with arguments of the form $z_1^{r_1}\cdots z_d^{r_d}\cdot e^{2\pi im/N}$ for rational r_i and some $N\in\mathbb{N}$.

Theorem (Terasoma '04)

Let $C \subset \mathbb{R}^d$ be a rational cone, $\ell_i = b_i + \sum_j a_{ij} k_j$ affine forms and $\vec{z} \in \mathbb{C}^d$ variables such that

$$\sum_{\vec{k} \in \mathbb{Z}^d \cap \mathsf{int}(\mathcal{C})} \frac{z_1^{k_1} \cdots z_d^{k_d}}{\ell_1(\vec{k}) \cdots \ell_w(\vec{k})}$$

converges. Then it is a $\mathbb{Q}[e^{2\pi i/N}]$ -linear combination of MPL with arguments of the form $z_1^{r_1}\cdots z_d^{r_d}\cdot e^{2\pi im/N}$ for rational r_i and some $N\in\mathbb{N}$.

Open question

What is the minimal N? Is there a geometric interpretation?

Summary

- conical sums are always MPL at Nth roots of unity
- for unimodular cones, they are simple to evaluate
- complexity introduced by summation constraints can be separated into convex geometry (unimodular subdivision)
- optimal N unclear

Summary

- conical sums are always MPL at Nth roots of unity
- for unimodular cones, they are simple to evaluate
- complexity introduced by summation constraints can be separated into convex geometry (unimodular subdivision)
- optimal N unclear

Thanks

Thank you for your attention!



Relations for special values

- datamine for MZV and alternating sums [Blümlein, Broadhurst & Vermaseren '10]
- datamine for arbitrary sixth roots up to weight 6 [Henn, Smirnov² '15]
- multiple Deligne values (MDV) [Broadhurst '15] (datamine for weight ≤ 11 MDV)
- generalized parity theorem [Panzer '15]
- motivic decomposition algorithm [Brown '11]