

# Solving Bogoliubov's recursion in renormalisation using a simple algebraic identity

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# A Brief History of "Everything"

... in this talk...

## commutative setting

- F. Spitzer (1956) : Spitzer's Identity
- M. Schützenberger (1958) : half-shuffles, chronological algebras
- G. Baxter (1960) : (Rota-)Baxter Identity
- F. Atkinson (1963) : factorization theorems
- G.-C. Rota (1969/1972) : Bohnenblust-Spitzer
- P. Cartier - D. Foata (1969) : random variables
- P. Cartier (1972) : quasi-shuffle product

## non-commutative setting

- W. Magnus (1954) : Magnus expansion
- F. Fer (1958) : Fer expansion
- R. M. Wilcox (1967) : Magnus-BCH, Zassenhaus-Fer
- B. Mielnik - J. Plebański (1970) : continuous BCH
- I. Gelfand - D. Krob - A. Lascoux -  
B. Leclerc - V. Retakh - J.-Y. Thibon (1995) : NCSF
- J.-L. Loday (1998) : dendriform algebras

## motivation-application

- N. N. Bogoliubov - O. S. Parasiuk (1957) : pert. renormalization
- D. Kreimer - D. Broadhurst - A. Connes (2000) : Birkhoff factorization  
for Feynman rules

**Goal:** to extend functional identities for Rota–Baxter algebras first discovered in fluctuation theory (Spitzer, Baxter, Rota...) to the noncommutative setting, and to use them in perturbative renormalization, i.e. solving Bogoliubov’s counterterm recursion

**Observation** particular type of non-associative algebra plays a crucial role, i.e. pre-Lie algebra

**Setting:** Connes–Kreimer’s Hopf algebra of Feynman graphs, i.e. Feynman graphs are organized into a (commutative, graded, connected) Hopf algebra

$$H = \bigoplus_{n \in \mathbf{N}} H_n, \quad H_0 = \mathbf{C}, \quad \pi : H \otimes H \longrightarrow H,$$

$$\Delta : H \longrightarrow H \otimes H, \quad \eta : H \rightarrow \mathbf{C}$$

$$f, g : H \rightarrow A, \quad f \star g = m_A \circ (f \otimes g) \circ \Delta$$

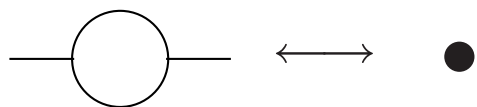
## Renormalization: Bogoliubov's recursive subtraction

Feynman rules:

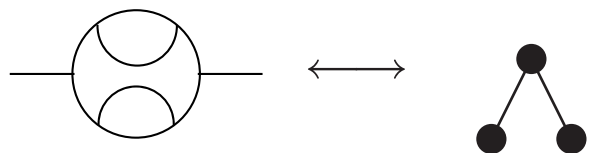
$$\phi : H \rightarrow A$$

renormalization scheme:

$$R : A \rightarrow A$$



$$\phi_+(-\bigcirc-) = \phi(-\bigcirc-) - \underbrace{R\left\{\phi(-\bigcirc-)\right\}}_{\text{counterterm: } \phi_-(\bigcirc-)}$$



$$\begin{aligned} \phi_+(-\bigcirc\bigcirc-) &= \phi(-\bigcirc\bigcirc-) + 2\phi_-(\bigcirc-)\phi(-\bigcirc\bigcirc\bigcirc-) + \phi_-(\bigcirc-\bigcirc-)\phi(-\bigcirc\bigcirc\bigcirc\bigcirc-) \\ &\quad - R\left\{\phi(-\bigcirc\bigcirc-) + 2\phi_-(\bigcirc-)\phi(-\bigcirc\bigcirc\bigcirc-) + \phi_-(\bigcirc-\bigcirc-)\phi(-\bigcirc\bigcirc\bigcirc\bigcirc-)\right\} \\ &= \bar{\phi}(-\bigcirc\bigcirc-) - R\left\{\bar{\phi}(-\bigcirc\bigcirc-)\right\} \end{aligned}$$

- Counterterm:  $\phi_- : H \rightarrow A$

$$\phi_- \left( \text{circle with two internal arcs} \right) := -R \left\{ \phi \left( \text{circle with two internal arcs} \right) + 2\phi_- \left( \text{circle} \right) \phi \left( \text{circle with one internal arc and one cross} \right) + \phi_- \left( \text{two circles} \right) \phi \left( \text{circle with two crosses} \right) \right\}$$

- Renormalized Feynman amplitude:  $\phi_+ : H \rightarrow A$

$$\begin{aligned} \phi_+ \left( \text{circle with two internal arcs} \right) &= \phi_- \left( \text{circle with two internal arcs} \right) 1 + 1 \phi \left( \text{circle with two internal arcs} \right) + 2\phi_- \left( \text{circle} \right) \phi \left( \text{circle with one internal arc and one cross} \right) + \phi_- \left( \text{two circles} \right) \phi \left( \text{circle with two crosses} \right) \\ &= m_A \left( \phi_- \otimes \phi \right) \left( \text{circle with two internal arcs} \otimes 1 + 1 \otimes \text{circle with two internal arcs} + 2 \text{circle} \otimes \text{circle with one internal arc and one cross} + \text{two circles} \otimes \text{circle with two crosses} \right) \end{aligned}$$

- Coproduct:  $\Delta : H \rightarrow H \otimes H$

$$\Delta \left( \text{circle with two internal arcs} \right) = \text{circle with two internal arcs} \otimes 1 + 1 \otimes \text{circle with two internal arcs} + 2 \text{circle} \otimes \text{circle with one internal arc and one cross} + \text{two circles} \otimes \text{circle with two crosses}$$

$$\begin{aligned} \phi_+ \left( \text{circle with two internal arcs} \right) &= m_A \left( \phi_- \otimes \phi \right) \Delta \left( \text{circle with two internal arcs} \right) \\ &= \phi_- \star \phi \left( \text{circle with two internal arcs} \right) \end{aligned}$$

**Theorem:** Hopf algebra of Feynman graphs:

$H := (m, \Delta, \epsilon, \eta, S)$  unital, graded, connected, associative, commutative, coassociative, non-cocommutative, Hopf algebra.

- Coproduct:  $\Delta : H \rightarrow H \otimes H$

$$\Delta(\text{circle with two internal lines}) = \text{circle with one internal line} \otimes 1 + 1 \otimes \text{circle with one internal line} + \text{circle} \otimes \text{circle with cross}$$

- Feynman rules:  $\phi : H \rightarrow A$

$$\phi(t_1 t_2) = \phi(t_1) \phi(t_2)$$

- Renormalization scheme map:

$$\text{linear operator } R : A \rightarrow A$$

$A$  is a commutative unital algebra

- $A$ -valued linear functionals:  $H \xrightarrow{\text{Hom}(H,A)} (A, R)$

$$f \star g := m_A(f \otimes g) \Delta$$

$$H \xrightarrow{\Delta} H \otimes H \xrightarrow{f \otimes g} A \otimes A \xrightarrow{m_A} A$$

- Renormalization:

$$\phi_{\pm} : H \rightarrow A \quad \begin{cases} \phi_- = \mathbf{1} - R(\phi_- \star (\phi - \mathbf{1})) \\ \phi_+ = \mathbf{1} + (id - R)(\phi_- \star (\phi - \mathbf{1})) \end{cases}$$

$$\begin{aligned} \phi_+ &= \mathbf{1} - R(\phi_- \star (\phi - \mathbf{1})) + \phi_- \star (\phi - \mathbf{1}) \\ &= \phi_- - \phi_- \star \mathbf{1} + \phi_- \star \phi \\ &= \phi_- - \phi_- + \phi_- \star \phi \\ &= \phi_- \star \phi \end{aligned}$$

- Factorization:  $\phi \in G(A)$      $\phi_{\pm} \stackrel{?}{\in} G(A)$

$$\phi_+ = \phi_- \star \phi \longrightarrow \phi = \phi_-^{-1} \star \phi_+$$

$$\phi_- = \mathbf{1} - R(\phi_- \star (\phi - \mathbf{1})) \qquad \bar{\phi} := \phi_- \star (\phi - \mathbf{1})$$

$$\phi_-(t_1 t_2) \stackrel{?}{=} \phi_-(t_1) \phi_-(t_2)$$

- "multiplicativity constraint"  $R : A \rightarrow A$

$$R(x)R(y) + R(xy) = R(R(x)y + xR(y))$$

Example: Let  $A = \mathbb{C}[\varepsilon^{-1}, \varepsilon]$

$$R\left(\sum_{n=-k}^{\infty} a_n \varepsilon^n\right) := \sum_{n=-k}^{-1} a_n \varepsilon^n.$$



Non-commutative associative unital  $\mathbb{K}$ -algebra  $(A, \cdot)$

$$Z \in A, \quad a := Z - 1$$

linear map  $R : A \rightarrow A$

$$R(x) \cdot R(y) = R(R(x) \cdot y + x \cdot R(y)) - R(x \cdot y)$$

$$\star X = 1 - R(X \cdot a)$$

$$X = 1 - R(a) + R(R(a) \cdot a) - R(R(R(a) \cdot a) \cdot a) + R(R(R(R(a) \cdot a) \cdot a) \cdot a) - \dots$$

$$\star Y^{-1} = 1 + (id - R)(X \cdot a) \quad \text{such that}$$

$$(1 + a) = Z = X^{-1} \cdot Y^{-1}$$

**Observation:**  $R(x) \cdot R(y) = R(R(x) \cdot y + x \cdot R(y)) - R(x \cdot y)$

1.  $\tilde{R} := id - R$

$$\tilde{R}(x) \cdot \tilde{R}(y) = \tilde{R}(\tilde{R}(x) \cdot y + x \cdot \tilde{R}(y)) - \tilde{R}(x \cdot y)$$

2.

$$\left. \begin{array}{l} X = 1 - R(X \cdot a) \\ Y = 1 - \tilde{R}(a \cdot Y) \end{array} \right\} \rightarrow X \cdot (1 + a) \cdot Y = 1$$

$$(1 + a) = X^{-1} \cdot Y^{-1}$$

$$Y^{-1} = 1 + \tilde{R}(X \cdot a)$$

$$X^{-1} = 1 + R(a \cdot Y)$$

## Integration by parts (commutative setting)

**Riemann integral:**  $\mathcal{F} = \text{Cont}(\mathbb{R})$   $I : \mathcal{F} \rightarrow \mathcal{F}$   
 $I(f)(x) := \int_0^x f(t)dt.$

Let  $F(x) := I(f)(x)$ ,  $G(x) := I(g)(x)$ .

Integration by parts rule:  $I(FG')(x) = F(x)G(x) - I(F'G)(x)$

$$I(f)I(g) = I(I(f)g) + I(fI(g))$$

$$f' = af, \quad f(0) = 1 \quad \longrightarrow \quad f = 1 + I(af)$$

$$f = 1 + \sum_{n=0}^{\infty} \underbrace{I(aI(\cdots I(aI(a))\cdots))}_{n\text{-times}} = \exp(I(a))$$

$$(I(f))^n = n! \underbrace{I(fI(f)\cdots I(fI(f))\cdots)}_{n\text{-times}}$$

non-commutative setting:

$$Y' = AY, \quad Y(0) = 1 \quad Y = 1 + I(AY)$$

**W. Magnus:** [1954] Magnus expansion to solve matrix diff. eqn.

$$Y(t) = \exp\left(\Omega(A)(t)\right), \quad \Omega(A)(0) = 0$$

$$\dot{\Omega}(A) = \sum_{m \geq 0} \frac{B_m}{m!} \text{ad}_{\Omega(A)}^{(m)}[A]$$

Bernoulli numbers:  $\sum_{n \geq 0} \frac{B_n}{n!} z^n = \frac{z}{\exp(z)-1} = 1 - \frac{1}{2}z + \frac{1}{12}z^2 - \frac{1}{720}z^4 + \dots$

$$\Omega(A) = \sum_{n > 0} \Omega_n(A)(t) = \ln \left( 1 + \sum_{m=0}^{\infty} I(AI(\dots I(AI(A))\dots))(t) \right)$$

$$\begin{aligned}\Omega(A)(t) &= \int_0^t A(s_1) ds_1 - \frac{1}{2} \int_0^t [\Omega(A)(s_1), A(s_1)] ds_1 \\ &\quad + \frac{1}{12} \int_0^t [\Omega(A)(s_1), [\Omega(A)(s_1), A(s_1)]] ds_1 + \dots\end{aligned}$$

$$\begin{aligned}\Omega(A)(t) &= \underbrace{\int_0^t A(s_1) ds_1}_{\Omega_1(A)(t)} \underbrace{- \frac{1}{2} \int_0^t \left[ \int_0^{s_1} A(s_2) ds_2, A(s_1) \right] ds_1}_{\Omega_2(A)(t)} \\ &\quad + \frac{1}{4} \int_0^t \left[ \int_0^{s_1} \left[ \int_0^{s_2} A(s_3) ds_3, A(s_2) \right] ds_2, A(s_1) \right] ds_1 \\ &\quad + \frac{1}{12} \int_0^t \left[ \int_0^{s_1} A(s_3) ds_3, \left[ \int_0^{s_1} A(s_2) ds_2, A(s_1) \right] \right] ds_1 + \dots\end{aligned}$$

$$\Omega(A)(t) = \sum_{\substack{n>0 \\ \sigma \in S_n}} \frac{(-1)^{d(\sigma)}}{n^2 \binom{n-1}{d(\sigma)}} \int_0^t \int_0^{t_1} \dots \int_0^{t_{n-1}} \left[ A(t_{\sigma(n)}), \left[ \dots \left[ A(t_{\sigma(2)}), A(t_{\sigma(1)}) \right] \dots \right] \right] dt_n \dots dt_1$$

## Weighted integration-by-parts (commutative setting)

**G. Baxter:** [1960] replace the Riemann integral map  $I$  by an operator  $R$  –on an associative commutative algebra  $A$ – satisfying

$$R(x)R(y) = R\left(R(x)y + xR(y)\right) + \theta R(xy)$$

with weight parameter  $\theta \in \mathbb{K}$ ; and look for solutions of

$$Y = 1 + R(Ya).$$

**Frank Spitzer:** [1956] Spitzer's classical identity

$$Y = 1 + \sum_{n=1}^{\infty} \underbrace{R\left(R(\cdots R(R(a)a)a\cdots)a\right)}_{n\text{-times}} = \exp\left(R\left(\frac{\log(1+\theta a)}{\theta}\right)\right)$$

In the limit  $\theta \rightarrow 0$  we get back the classical case since

$$\frac{1}{\theta} \log(1 + \theta a) = - \sum_{n>0} \theta^{n-1} \frac{(-a)^n}{n} \xrightarrow{\theta \rightarrow 0} a$$

## Spitzer's classical identity in low degrees

$$\begin{aligned} Y &= 1 + R(a) + R(R(a)a) + R(R(R(a)a)a) + \dots \\ &= \sum_{n \geq 0} \frac{1}{n!} \left( R \left( - \sum_{m > 0} \theta^{m-1} \frac{(-a)^m}{m} \right) \right)^n \end{aligned}$$

degree 2:

$$-\theta \frac{1}{2} R(a^2) + \frac{1}{2} R(a)R(a) = R(R(a)a)$$

degree 3:

$$\theta^2 \frac{1}{3} R(a^3) - \theta \frac{1}{2} R(a^2)R(a) + \frac{1}{3!} R(a)^3 = R(R(R(a)a)a)$$

weight  $\theta = 0$ :  $R(x)R(x) = R(xR(x)) + R(R(x)x)$

$$n! \underbrace{R(R(\cdots R(R(a)a)a \cdots a))}_{n\text{-times}} = (R(a))^n$$

**Bohnenblust–Spitzer formula:** (1950s, 1972)

$$\sum_{\sigma \in \mathcal{S}_n} R(a_{\sigma(1)} R(\cdots R(a_{\sigma(n)}) \cdots)) = \sum_{\mathcal{T}} (-\theta)^{n-|\mathcal{T}|} \prod_{T \in \mathcal{T}} (|T| - 1)! R\left(\prod_{j \in T} a_j\right).$$

Here  $\mathcal{T}$  runs through all unordered set partitions of  $\{1, \dots, n\}$ .

Example  $n = 2, 3$ :

$$R(a_1 R(a_2)) + R(a_2 R(a_1)) = -\theta R(a_1 a_2) + R(a_1) R(a_2)$$

$$3! R(R(R(a)a)a) = \theta^2 2 R(a^3) - \theta 3 R(a^2) R(a) + R(a)^3$$



## Rota–Baxter Algebra

**Definition:**  $\theta \in \mathbb{K}$ ,  $(A, R)$ ,  $R : A \rightarrow A$

$$R(x)R(y) = R\left(R(x)y + xR(y)\right) + \theta R(xy)$$

- The map  $\tilde{R} := -\theta \text{id} - R$  is a Rota–Baxter map.
- $R(A)$  and  $\tilde{R}(A)$  are subalgebras in  $A$ .

### Examples:

**Projectors:** Let  $A = \mathbb{C}[\varepsilon^{-1}, \varepsilon]$ ,  $\sum_{n=-k}^{\infty} a_n \varepsilon^n$ ,  $\theta = -1$

$$R\left(\sum_{n=-k}^{\infty} a_n \varepsilon^n\right) := \sum_{n=-k}^{-1} a_n \varepsilon^n.$$

**$q$ -difference equation:**  $\sigma_q f(x) := f(qx)$

$$\partial_q f(x) := (id - \sigma_q)f(x) = f(x) - f(qx)$$

$$\hat{P}_q[f] := \sum_{n \geq 0} \sigma_q^n f$$

$$\hat{P}_q[f]\hat{P}_q[g] = \hat{P}_q[\hat{P}_q[f]g] + \hat{P}_q[f\hat{P}_q[g]] - \hat{P}_q[fg]$$

**Summation:**

$$S[f](x) := \sum_{n > 0} f(x + n)$$

$$S[f]S[g] = S[S[f]g] + S[fS[g]] + S[fg]$$

## Double Rota–Baxter Algebra structure

Proposition:  $(A, R)$  is a Rota–Baxter algebra. Define:

$$x *_R y := R(x)y + xR(y) + \theta xy$$

The vector space underlying  $A$ , equipped with the product  $*_R$  is again a Rota–Baxter algebra of the same type.  $(A_R, R)$  is called the **double Rota–Baxter algebra**.

Lemma:  $R, \tilde{R}$  are algebra morphism  $A_R \rightarrow A$ :

$$R(x *_R y) = R(x) R(y)$$

$$\tilde{R}(x *_R y) = -\tilde{R}(x) \tilde{R}(y)$$

$$R(x)R(y) = R(R(x)y + xR(y) + \theta xy)$$

## Rota–Baxter Pre-Lie Algebra structure

**Recall:** that a left **pre-Lie algebra**  $P$  is a vector space, together with a bilinear pre-Lie product  $\bullet : P \otimes P \rightarrow P$ , satisfying the left pre-Lie relation

$$(a \bullet b) \bullet c - a \bullet (b \bullet c) = (b \bullet a) \bullet c - b \bullet (a \bullet c), \quad a, b, c \in P,$$

The commutator  $[a, b] := a \bullet b - b \bullet a$  for  $a, b \in P$  satisfies the *Jacobi* identity. Hence  $L_P$  is a Lie algebra.

**Proposition:**  $(A, R)$  is an associative Rota–Baxter algebra. Define:

$$x \bullet_R y := [R(x), y] - \theta yx = R(x)y - yR(x) - \theta yx$$

The vector space underlying  $A$ , equipped with the product  $\bullet_R$  is a **Rota–Baxter pre-Lie algebra**.

Magnus expansion: weight  $\theta = 0$ ,  $Y = 1 + I(AY)$

$$\begin{aligned}
 \dot{\Omega} &= \sum_{m \geq 0} \frac{B_m}{m!} \text{ad}_{I(\dot{\Omega}(A))}^{(m)}[A] \\
 &= A - \frac{1}{2}[I(\dot{\Omega}), A] + \frac{1}{12}[I(\dot{\Omega}), [I(\dot{\Omega}), A]] + \sum_{m \geq 4} \frac{B_m}{m!} \text{ad}_{I(\dot{\Omega}(A))}^{(m)}(A) \\
 &= A - \frac{1}{2}\dot{\Omega} \bullet_I A + \frac{1}{12}\dot{\Omega} \bullet_I (\dot{\Omega} \bullet_I A) + \sum_{m \geq 4} \frac{B_m}{m!} \text{ad}_{I(\dot{\Omega})}^{(m)}(A) \\
 &= \sum_{m \geq 0} \frac{B_m}{m!} L_{\bullet_I}^{(m)}[\dot{\Omega}](A)
 \end{aligned}$$

$$L_{\bullet_I}[a](b) := a \bullet_I b = I(a)b - bI(a)$$

## Pre-Lie Magnus expansion

**Theorem:** Let  $(A, R)$  be a Rota–Baxter algebra. Let  $\Omega' := \Omega'(\lambda a)$ ,  $a \in A$ , be the element of  $\lambda A[[\lambda]]$  such that

$$Y' = \exp^{*R}(\Omega')$$

where  $Y'$  is the solution of  $Y' = 1 + \lambda R(Y')a$ . This element obeys the following recursive equation:

$$\Omega'(\lambda a) = \frac{L_{\bullet R}[\Omega']}{\exp(L_{\bullet R}[\Omega']) - 1}(\lambda a) = \sum_{m \geq 0} \frac{B_m}{m!} L_{\bullet R}^{(m)}[\Omega'](\lambda a)$$

where the  $B_l$ 's are the Bernoulli numbers.

$$x *_{R} y = R(x)y + xR(y) + \theta xy$$

$$x \bullet_{R} y = R(x)y - yR(x) - \theta yx = [R(x), y] - \theta yx$$

Remark: **Bogoliubov's preparation map**  $\bar{\phi} = \phi_- \star (\phi - \mathbf{1})$

$$\phi_- = \mathbf{1} - R(\bar{\phi}) \qquad \bar{\phi} = \exp^{*R}(\Omega')$$

Remark: **pre-Lie Fer expansion**

**Theorem:** Let  $(A, R)$  be a Rota–Baxter algebra. Let  $U'_0 := \lambda a$ , and  $U'_n := U'_n(a)$ ,  $n \in \mathbb{N}$ ,  $a \in A$ , be elements in  $\lambda A[[\lambda]]$ , such that

$$Y' = \overrightarrow{\prod}_{n \geq 0} {}^{*R} \exp^{*R}(U'_n)$$

where  $Y'$  is a solution of  $Y' = 1 + \lambda R(Y')a$ . Then these elements  $U'_n$  obey the following recursive equation:

$$U'_{n+1} := \sum_{l > 0} \frac{(-1)^{ll}}{(l+1)!} L_{\bullet R}^{(l)}[U'_n](U'_n) \qquad n \geq 0.$$

$$(Ra)^{[n]} := R((Ra)^{[n-1]}a)$$

$$(Ra)^{\{n\}} := R(a(Ra)^{\{n-1\}})$$

$$X = 1 + tR(Xa) \qquad X = \sum_{n \geq 0} t^n (Ra)^{[n]}$$

$$Y = 1 + t\tilde{R}(aY) \qquad Y = \sum_{n \geq 0} t^n (\tilde{R}a)^{\{n\}}$$

$$(1 - a) = X^{-1}Y^{-1}$$

$$Y^{-1} = 1 - \tilde{R}(Xa) \qquad X^{-1} = 1 - R(aY)$$

We have a cocommutative Hopf algebra structure:  $(Ra)^{[n]}$ s form a sequence of divided powers

$$\Delta\left((Ra)^{[n]}\right) = \sum_{0 \leq m \leq n} (Ra)^{[m]} \otimes (Ra)^{[n-m]};$$

The *free noncommutative Spitzer algebra*  $S$  on one generator.



The series  $X = \sum_{n \geq 0} (Ra)^{[n]}$  is a group-like element in  $\mathcal{S}$ .

**Proposition:** The action of the antipode  $S$  on the Spitzer algebra  $\mathcal{S}$ , is given by

$$S\left((Ra)^{[n]}\right) = -R\left(a(\tilde{R}a)^{\{n-1\}}\right).$$

$$\begin{aligned} D(X) = S \star N(X) &= S(X)N(X) \\ &= X^{-1}N(X) = X^{-1} \sum_{n=1}^{\infty} n(Ra)^{[n]} \end{aligned}$$

**Theorem:** The action of the Dynkin map on the generators  $(Ra)^{[n]}$  of the Spitzer algebra  $\mathcal{S}$  is given by

$$D\left((Ra)^{[n]}\right) = C^{(n)}(a)$$

where  $C^{(n)}(a) := R\left(\cdots \left((a \bullet_R a) \bullet_R a\right) \cdots \bullet_R a\right) =: R(c^{(n)}(a))$ .

Corollary: We have the following identity in the Spitzer algebra  $\mathcal{S}$

$$(Ra)^{[n]} = \sum_{\substack{i_1 + \dots + i_k = n, \\ i_1, \dots, i_k > 0}} \frac{C^{(i_1)}(a) \dots C^{(i_k)}(a)}{i_1(i_1 + i_2) \dots (i_1 + \dots + i_k)}.$$

$$\begin{aligned} X = \sum_{n=0}^{\infty} (Ra)^{[n]} &= \sum_{n=0}^{\infty} \sum_{\substack{i_1 + \dots + i_k = n, \\ i_1, \dots, i_k > 0}} \frac{C^{(i_1)}(a) \dots C^{(i_k)}(a)}{i_1(i_1 + i_2) \dots (i_1 + \dots + i_k)} \\ &= 1 + R \left( \sum_{n=1}^{\infty} \sum_{\substack{i_1 + \dots + i_k = n, \\ i_1, \dots, i_k > 0}} \frac{c^{(i_1)}(a) *_{R} \dots *_{R} c^{(i_k)}(a)}{i_1(i_1 + i_2) \dots (i_1 + \dots + i_k)} \right) \end{aligned}$$

$$\underbrace{R\left(R(\cdots R(R(a)a)a\cdots)a\right)}_{n\text{-times}} = R\left(\sum_{\substack{i_1+\cdots+i_k=n, \\ i_1,\dots,i_k>0}} \frac{c^{(i_1)}(a) *_{R} \cdots *_{R} c^{(i_k)}(a)}{i_1(i_1+i_2)\cdots(i_1+\cdots+i_k)}\right)$$

## Non-commutative Bohnenblust–Spitzer Identity

**Theorem:** Let  $(A, R)$  be an associative Rota–Baxter algebra. For  $a_i \in A$ ,  $i = 1, \dots, n$ , we have:

$$\sum_{\sigma \in S_n} R\left(R(\cdots (Ra_{\sigma(1)})a_{\sigma(2)}\cdots)a_{\sigma(n)}\right) = \sum_{\sigma \in S_n} R\left(a_{\sigma(1)} \diamond_1 a_{\sigma(2)} \diamond_2 \cdots \diamond_n a_{\sigma(n)}\right),$$

$$a_{\sigma(i)} \diamond_i a_{\sigma(i+1)} = \begin{cases} a_{\sigma(i)} *_{R} a_{\sigma(i+1)}, & \max(\sigma(j) | j \leq i) < \sigma(i+1) \\ a_{\sigma(i)} \bullet_{R} a_{\sigma(i+1)}, & \text{otherwise;} \end{cases}$$

consecutive  $\bullet_{R}$  products should be performed from left to right, and always before the  $*_{R}$  product.

$$X = \sum_{n=0}^{\infty} t^n (Ra)^{[n]} = \exp \left( R(\Omega'(a)) \right)$$

$$\Omega'(\lambda a) = \sum_{m \geq 0} \frac{B_m}{m!} L_{\bullet R}^{(m)}[\Omega'](\lambda a)$$

$$N((Ra)^{[n]}) = n(Ra)^{[n]} \longleftrightarrow t \frac{d}{dt} t^n (Ra)^{[n]}$$

$$D(X) = X^{-1} t \frac{d}{dt} X = \sum_{n > 0} t^n C^{(n)}(a) \longrightarrow \frac{d}{dt} X(t) = X(t) \psi(t)$$

$$\psi(t) := \sum_{n > 0} t^{n-1} C^{(n)}(a)$$

Which is solved in terms of Magnus' expansion

$$X(t) = \exp(\Omega(\psi)(t)) \quad \Omega(\psi)(t) = \sum_{n>0} \Omega_n(\psi)t^n$$

Strichartz (and others) found a closed solution for  $\Omega(\psi)(t)$  in terms of the *continuous BCH* formula

$$\Omega(\psi)(t) = \sum_{\substack{n>0 \\ \sigma \in S_n}} \frac{(-1)^{d(\sigma)}}{n^2 \binom{n-1}{d(\sigma)}} \int_0^t \int_0^{t_1} \cdots \int_0^{t_{n-1}} \left[ \dots [\psi(t_{\sigma(1)}), \psi(t_{\sigma(2)})] \dots, \psi(t_{\sigma(n)}) \right].$$

Recall that an index  $i \in \{1, \dots, n-1\}$  is called a descent of the permutation  $\sigma \in S_n$  if  $\sigma(i) > \sigma(i+1)$ .  $d(\sigma)$  #descents in  $\sigma \in S_n$ .

$$\phi_- = \mathbf{1} - R\left(\phi_- \star \underbrace{(\phi_- \mathbf{1})}_{=: a}\right) \quad \phi_- = \sum_{n \geq 0} (-1)^n (Ra)^{[n]}$$

$$\psi := \sum_{n=1}^{\infty} R\left((\cdots ((a \bullet_R a) \bullet_R a) \cdots) \bullet_R a\right)$$

THANK YOU!!