

Hopf algebras in Dyson-Schwinger equations

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- I: **Hopf algebras**
- II: **Applications in physics**
- III: **Dyson-Schwinger equations**

History

- 1941 **H. Hopf**, “Über die Topologie der Gruppenmannigfaltigkeiten und ihre Verallgemeinerungen”.
Cohomology of groups.
- 1987 **S.L. Woronowicz**, “Compact Matrix Pseudogroups”.
Quantum groups, integrable systems, non-commutative field theories.
- 1998 **D. Kreimer, A. Connes**, “On the Hopf algebra structure of perturbative quantum field theory”.
Perturbative quantum field theory.

Hopf algebras

- An **algebra** has a **multiplication** \cdot and a **unit** e .
 - Multiplication: $A \otimes A \rightarrow A$
 - Unit: $K \rightarrow A$
- A **coalgebra** has a **comultiplication** Δ and a **counit** \bar{e} .
 - Comultiplication: $A \rightarrow A \otimes A$
 - Counit: $A \rightarrow K$
- A **bialgebra** is an **algebra** and a **coalgebra** at the same time, such that the two structures are **compatible** with each other.
- A **Hopf algebra** is a bialgebra. In addition, there is an **antipode** S .

Axiomatic description of a Hopf algebra

A **coalgebra** is an algebra with all arrows reversed, for example:

Associativity

$$\begin{array}{ccc}
 A \otimes A \otimes A & \xrightarrow{\text{id} \otimes \cdot} & A \otimes A \\
 \downarrow \cdot \otimes \text{id} & & \downarrow \cdot \\
 A \otimes A & \xrightarrow{\cdot} & A
 \end{array}$$

Coassociativity

$$\begin{array}{ccc}
 A & \xrightarrow{\Delta} & A \otimes A \\
 \downarrow \Delta & & \downarrow \Delta \otimes \text{id} \\
 A \otimes A & \xrightarrow{\text{id} \otimes \Delta} & A \otimes A \otimes A
 \end{array}$$

For a **bialgebra** the multiplication is compatible with the comultiplication:

$$\begin{array}{ccccc}
 A \otimes A & \xrightarrow{\cdot} & A & \xrightarrow{\Delta} & A \otimes A \\
 \downarrow \Delta \otimes \Delta & & & & \uparrow \cdot \otimes \cdot \\
 A \otimes A \otimes A \otimes A & \xrightarrow{\text{id} \otimes \tau \otimes \text{id}} & & & A \otimes A \otimes A \otimes A
 \end{array}$$

A **Hopf algebra** is a bialgebra and has in addition an **antipode**:

$$\begin{array}{ccccc}
 A & \xrightarrow{\bar{e}} & K & \xrightarrow{e} & A \\
 \downarrow \Delta & & & & \uparrow \cdot \\
 A \otimes A & \xrightarrow[\text{S} \otimes \text{id}]{\text{id} \otimes \text{S}} & & & A \otimes A
 \end{array}$$

Sweedler's notation

The general form of the coproduct is

$$\Delta(t) = \sum_i t_i^{(1)} \otimes t_i^{(2)}.$$

Sweedler's notation consists in dropping the dummy index i and the summation symbol:

$$\Delta(t) = t^{(1)} \otimes t^{(2)}$$

Using Sweedler's notation, the compatibility between the algebra and coalgebra structure is expressed as

$$\left(t_1^{(1)} \cdot t_2^{(1)}\right) \otimes \left(t_1^{(2)} \cdot t_2^{(2)}\right) = \Delta(t_1 \cdot t_2),$$

and the equation for the antipode reads

$$t^{(1)} \cdot S\left(t^{(2)}\right) = S\left(t^{(1)}\right) \cdot t^{(2)} = 0 \quad \text{for } t \neq e.$$

Example 0: The group algebra

Let G be a group and denote by KG the vectorspace with basis G . KG is an algebra with the multiplication given by the group multiplication.

The counit ε is given by:

$$\varepsilon(g) = e.$$

The coproduct Δ is given by:

$$\Delta(g) = g \otimes g.$$

The antipode S is given by:

$$S(g) = g^{-1}.$$

KG is a cocommutative Hopf algebra.

KG is commutative if G commutative.

Example I: Lie algebras

A Lie algebra \mathfrak{g} is not necessarily associative nor does it have a unit. To overcome this obstacle one considers the **universal enveloping algebra** $U(\mathfrak{g})$, obtained from the tensor algebra $T(\mathfrak{g})$ by factoring out the ideal

$$X \otimes Y - Y \otimes X - [X, Y]$$

The **coproduct** Δ is given by:

$$\begin{aligned}\Delta(e) &= e \otimes e, \\ \Delta(X) &= X \otimes e + e \otimes X.\end{aligned}$$

The **antipode** S is given by:

$$\begin{aligned}S(e) &= e, \\ S(X) &= -X.\end{aligned}$$

Example II: Quantum SU(2)

The Lie algebra $su(2)$ is generated by three generators H, X_{\pm} with

$$\begin{aligned}[H, X_{\pm}] &= \pm 2X_{\pm}, \\ [X_+, X_-] &= H.\end{aligned}$$

To obtain the deformed algebra $U_q(su(2))$, the last relation is replaced with

$$[X_+, X_-] = \frac{q^H - q^{-H}}{q - q^{-1}}.$$

The coproduct Δ is given by:

$$\begin{aligned}\Delta(H) &= H \otimes e + e \otimes H, \\ \Delta(X_{\pm}) &= X_{\pm} \otimes q^{H/2} + q^{-H/2} \otimes X_{\pm}.\end{aligned}$$

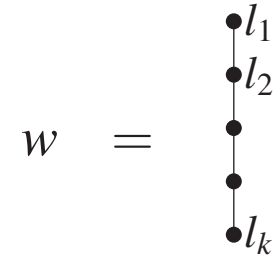
The antipode S is given by:

$$\begin{aligned}S(H) &= -H, \\ S(X_{\pm}) &= -q^{\pm 1} X_{\pm}.\end{aligned}$$

Example III: Shuffle algebras

Consider a set of letters A . A word is an ordered sequence of letters:

$$w = l_1 l_2 \dots l_k$$



The word of length zero is denoted by e . A **shuffle algebra** \mathcal{A} on the vector space of words is defined by

$$(l_1 l_2 \dots l_k) \cdot (l_{k+1} \dots l_r) = \sum_{\text{shuffles } \sigma} l_{\sigma(1)} l_{\sigma(2)} \dots l_{\sigma(r)}$$

where the sum runs over all permutations σ , which **preserve the relative order** of $1, 2, \dots, k$ and of $k+1, \dots, r$.

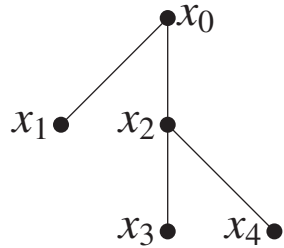
The **coproduct** Δ is given by:

$$\Delta(l_1 l_2 \dots l_k) = \sum_{j=0}^k (l_{j+1} \dots l_k) \otimes (l_1 \dots l_j).$$

The **antipode** S is given by:

$$S(l_1 l_2 \dots l_k) = (-1)^k l_k l_{k-1} \dots l_2 l_1.$$

Example IV: Rooted trees



An **admissible cut** of a rooted tree is any assignment of cuts such that any path from any vertex of the tree to the root has at most one elementary cut. An admissible cut maps a tree t to a monomial in trees $t_1 \circ \dots \circ t_{n+1}$. Precisely **one of these subtrees t_j will contain the root of t** . We denote this distinguished tree by $R^C(t)$, and the monomial delivered by the n other factors by $P^C(t)$.

The **counit** \bar{e} is given by:

$$\begin{aligned}\bar{e}(e) &= 1, \\ \bar{e}(t) &= 0, \quad t \neq e.\end{aligned}$$

The **coproduct** Δ is given by:

$$\begin{aligned}\Delta(e) &= e \otimes e, \\ \Delta(t) &= t \otimes e + e \otimes t + \sum_{\text{adm. cuts } C \text{ of } t} P^C(t) \otimes R^C(t).\end{aligned}$$

The **antipode** S is given by:

$$\begin{aligned}S(e) &= e, \\ S(t) &= -t - \sum_{\text{adm. cuts } C \text{ of } t} S(P^C(t)) \circ R^C(t).\end{aligned}$$

Commutative versus non-commutative

- **Commutative** and **cocommutative**:
 - Group algebra of a commutative group
- **Non-commutative** and **cocommutative**:
 - Group algebra of a non-commutative group
 - Universal enveloping algebra of a Lie algebra
- **Commutative** and **non-cocommutative**:
 - **Shuffle algebra**
 - **Algebra of rooted trees**
- **Non-commutative** and **non-cocommutative**:
 - q -deformed algebras

Part II: Applications in physics

Hopf algebras and renormalisation

Hopf algebras and renormalisation of quantum field theories

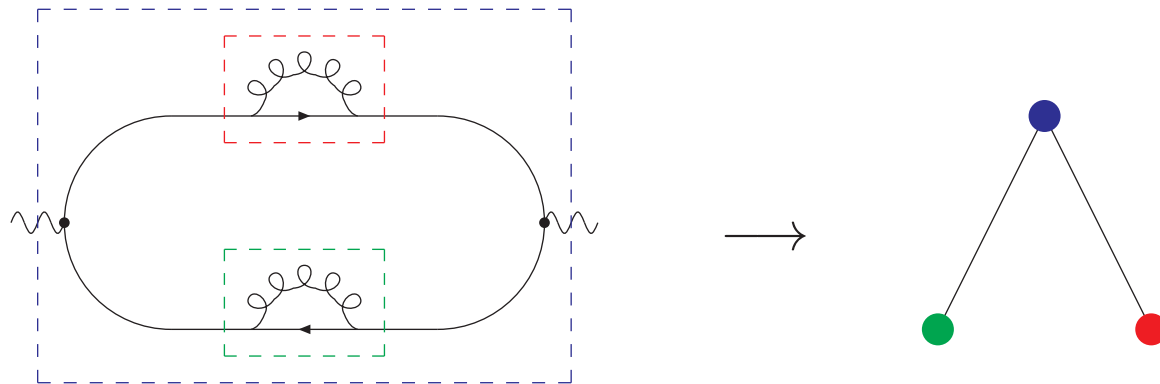
Short-distance singularities of the perturbative expansion of quantum field theories require renormalisation (Bogoliubov, Parasiuk, Hepp, Zimmermann).

The combinatorics involved in the renormalisation is governed by a Hopf algebra (Kreimer, Connes).

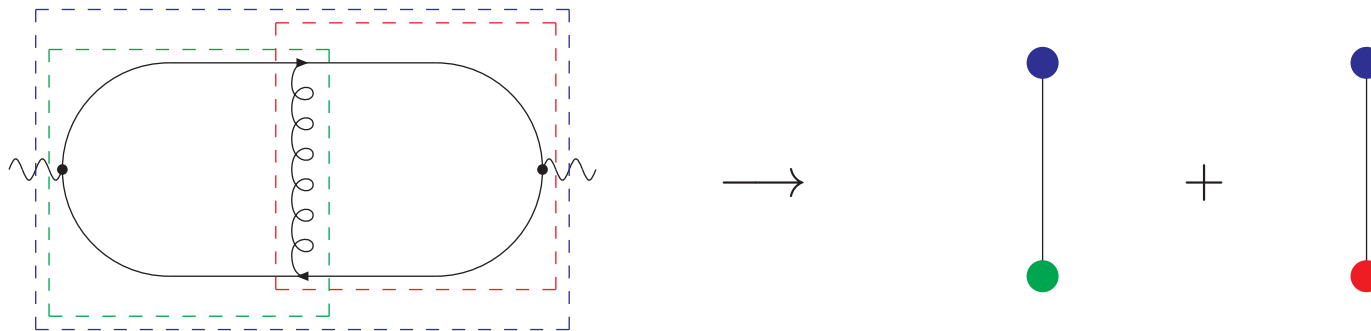
The model for this Hopf algebra is the Hopf algebra of rooted trees.

Subdivergences and rooted trees

Nested singularities are encoded in rooted trees:



Overlapping singularities yield a sum of rooted trees:



Renormalisation

Recall the recursive definition of the antipode:

$$S(t) = -t - \sum_{\text{adm. cuts } C \text{ of } t} S(P^C(t)) \times R^C(t).$$

The antipode satisfies

$$m[(S \otimes \text{id}) \Delta(t)] = 0.$$

Let \mathcal{R} be an operation which **approximates** a tree by another tree **with the same singularity structure**.
Twist the antipode with \mathcal{R} and define a new map

$$S_{\mathcal{R}}(t) = -\mathcal{R} \left(t + \sum_{\text{adm. cuts } C \text{ of } t} S_{\mathcal{R}}(P^C(t)) \times R^C(t) \right).$$

Then

$$m[(S_{\mathcal{R}} \otimes \text{id}) \Delta(t)] = \text{finite.}$$

Renormalisation

\mathcal{R} is **not unique** and **different choices** for \mathcal{R} correspond to **different renormalisation prescription**.

\mathcal{R} has to fulfill the **Rota-Baxter relation**:

$$\mathcal{R}(t_1 t_2) + \mathcal{R}(t_1) \mathcal{R}(t_2) = \mathcal{R}(t_1 \mathcal{R}(t_2)) + \mathcal{R}(\mathcal{R}(t_1) t_2).$$

From this multiplicativity constraint it follows that

$$S_{\mathcal{R}}(t_1 t_2) = S_{\mathcal{R}}(t_1) S_{\mathcal{R}}(t_2).$$

Minimal subtraction (\overline{MS}) fulfills the Rota-Baxter relation

$$\mathcal{R}\left(\sum_{k=-L}^{\infty} c_k \epsilon^k\right) = \sum_{k=-L}^{-1} c_k \epsilon^k.$$

Applications in physics

Hopf algebras and loop integrals

Feynman integrals

A Feynman graph with m external lines, n internal lines and l loops corresponds (up to prefactors) in D space-time dimensions to the Feynman integral

$$I_G = \frac{(\mu^2)^{n-lD/2}}{\Gamma(n-lD/2)} \int \prod_{r=1}^l \frac{d^D k_r}{i\pi^{D/2}} \prod_{j=1}^n \frac{1}{(-q_j^2 + m_j^2)}$$

The momenta flowing through the internal lines can be expressed through the independent loop momenta k_1, \dots, k_l and the external momenta p_1, \dots, p_m as

$$q_i = \sum_{j=1}^l \lambda_{ij} k_j + \sum_{j=1}^m \sigma_{ij} p_j, \quad \lambda_{ij}, \sigma_{ij} \in \{-1, 0, 1\}.$$

Feynman parametrisation

The Feynman trick:

$$\prod_{j=1}^n \frac{1}{P_j} = \Gamma(n) \int_{x_j \geq 0} d^n x \delta\left(1 - \sum_{j=1}^n x_j\right) \frac{1}{\left(\sum_{j=1}^n x_j P_j\right)^n}$$

We use this formula with $P_j = -q_j^2 + m_j^2$.

We can write

$$\sum_{j=1}^n x_j (-q_j^2 + m_j^2) = - \sum_{r=1}^l \sum_{s=1}^l k_r M_{rs} k_s + \sum_{r=1}^l 2k_r \cdot Q_r + J,$$

where M is a $l \times l$ matrix with scalar entries and Q is a l -vector with momenta vectors as entries.

Feynman integrals

After Feynman parametrisation the integrals over the loop momenta k_1, \dots, k_l can be done:

$$I_G = \int_{x_j \geq 0} d^n x \delta\left(1 - \sum_{i=1}^n x_i\right) \frac{\mathcal{U}^{n-(l+1)D/2}}{\mathcal{F}^{n-lD/2}}, \quad \mathcal{U} = \det(M),$$
$$\mathcal{F} = \det(M) (J + QM^{-1}Q) / \mu^2.$$

The functions \mathcal{U} and \mathcal{F} are called the first and second **graph polynomial**.

\mathcal{U} is **positive definite** inside the integration region and **positive semi-definite** on the boundary.

\mathcal{F} depends on the masses m_i^2 and the momenta $(p_{i_1} + \dots + p_{i_r})^2$. In the **euclidean region** \mathcal{F} is also **positive definite** inside the integration region and **positive semi-definite** on the boundary.

Remarks

$$I_G = \Gamma(n - lD/2) \int_{x_j \geq 0} d^n x \delta(1 - \sum_{i=1}^n x_i) \frac{\mathcal{U}^{n-(l+1)D/2}}{\mathcal{F}^{n-lD/2}},$$

- The integral over the Feynman parameters is a $(n - 1)$ -dimensional integral, where n is the number of internal edges of the graph.
- The dimension D of space-time enters only in the exponent of the integrand.
- Singularities may arise if the zero sets of \mathcal{U} and \mathcal{F} intersect the region of integration.
- The exponent acts as a regularisation.
- **Laurent expansion** in $\varepsilon = (4 - D)/2$:

$$I_G = \sum_{j=-2l}^{\infty} c_j \varepsilon^j.$$

One-loop amplitudes

All **one-loop amplitudes** can be expressed as a sum of algebraic functions of the spinor products and masses times **two transcendental functions**, whose arguments are again algebraic functions of the spinor products and the masses.

The two transcendental functions are the **logarithm** and the **dilogarithm**:

$$\text{Li}_1(x) = -\ln(1-x) = \sum_{n=1}^{\infty} \frac{x^n}{n}$$
$$\text{Li}_2(x) = \sum_{n=1}^{\infty} \frac{x^n}{n^2}$$

Generalisations of the logarithm

Beyond one-loop, at least the following generalisations occur:

Polylogarithms:

$$\text{Li}_m(x) = \sum_{n=1}^{\infty} \frac{x^n}{n^m}$$

Multiple polylogarithms (Goncharov 1998):

$$\text{Li}_{m_1, m_2, \dots, m_k}(x_1, x_2, \dots, x_k) = \sum_{n_1 > n_2 > \dots > n_k > 0} \frac{x_1^{n_1}}{n_1^{m_1}} \cdot \frac{x_2^{n_2}}{n_2^{m_2}} \cdot \dots \cdot \frac{x_k^{n_k}}{n_k^{m_k}}$$

This is a nested sum:

$$\dots \sum_{n_j=1}^{n_{j-1}-1} \frac{x_j^{n_j}}{n_j^{m_j}} \sum_{n_{j+1}=1}^{n_j-1} \dots$$

Multiplication

Multiple polylogarithms obey an algebra:

$$\begin{aligned} \text{Li}_{m_1, m_2}(x_1, x_2) \cdot \text{Li}_{m_3}(x_3) &= \\ &= \text{Li}_{m_1, m_2, m_3}(x_1, x_2, x_3) + \text{Li}_{m_1, m_3, m_2}(x_1, x_3, x_2) + \text{Li}_{m_3, m_1, m_2}(x_3, x_1, x_2) \\ &\quad + \text{Li}_{m_1, m_2 + m_3}(x_1, x_2 x_3) + \text{Li}_{m_1 + m_3, m_2}(x_1 x_3, x_2) \end{aligned}$$

Pictorial representation:

$$\begin{array}{c} x_1 \bullet \\ | \\ x_2 \bullet \end{array} \quad x_3 \bullet \quad = \quad \begin{array}{c} x_1 \bullet \\ | \\ x_2 \bullet \\ | \\ x_3 \bullet \end{array} \quad + \quad \begin{array}{c} x_1 \bullet \\ | \\ x_3 \bullet \\ | \\ x_2 \bullet \end{array} \quad + \quad \begin{array}{c} x_3 \bullet \\ | \\ x_1 \bullet \\ | \\ x_2 \bullet \end{array} \quad + \quad \begin{array}{c} x_1 \bullet \\ | \\ x_2 x_3 \bullet \end{array} \quad + \quad \begin{array}{c} x_1 x_3 \bullet \\ | \\ x_2 \bullet \end{array}$$

The multiplication law corresponds to a **quasi-shuffle algebra** (Hoffman '99), also called stuffle algebra (Broadhurst), mixed shuffle algebra (Guo) or mould symmetrel (Ecalte).

Iterated integrals

Define the functions G by

$$G(z_1, \dots, z_k; y) = \int_0^y \frac{dt_1}{t_1 - z_1} \int_0^{t_1} \frac{dt_2}{t_2 - z_2} \cdots \int_0^{t_{k-1}} \frac{dt_k}{t_k - z_k}.$$

Scaling relation:

$$G(z_1, \dots, z_k; y) = G(xz_1, \dots, xz_k; xy)$$

Short hand notation:

$$G_{m_1, \dots, m_k}(z_1, \dots, z_k; y) = G(\underbrace{0, \dots, 0}_{m_1-1}, z_1, \dots, z_{k-1}, \underbrace{0, \dots, 0}_{m_k-1}, z_k; y)$$

Conversion to multiple polylogarithms:

$$\text{Li}_{m_1, \dots, m_k}(x_1, \dots, x_k) = (-1)^k G_{m_1, \dots, m_k} \left(\frac{1}{x_1}, \frac{1}{x_1 x_2}, \dots, \frac{1}{x_1 \dots x_k}; 1 \right).$$

Shuffle algebra

The functions $G(z_1, \dots, z_k; y)$ fulfill a **shuffle algebra**.

Example:

$$G(z_1, z_2; y)G(z_3; y) = G(z_1, z_2, z_3; y) + G(z_1, z_3, z_2; y) + G(z_3, z_1, z_2; y)$$

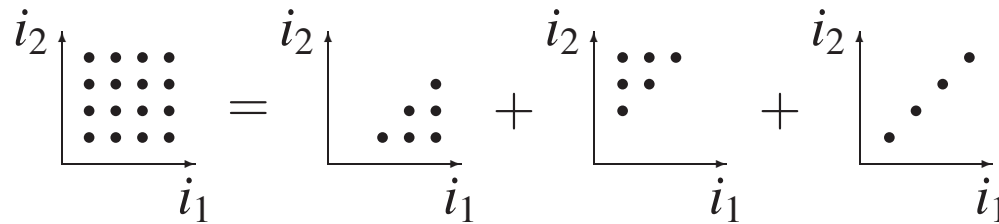
This algebra is **different from the quasi-shuffle algebra** already encountered and **provides the second Hopf algebra for multiple polylogarithms**.

A shuffle algebra is also called a mould symmetral (Ecalte).

Shuffle algebra versus quasi-shuffle algebra

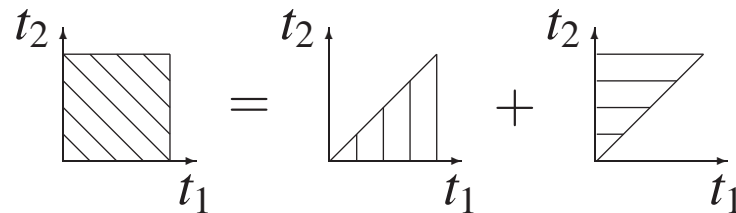
Quasi-shuffle algebra from the sum representation:

$$\text{Li}_{m_1}(x_1)\text{Li}_{m_2}(x_2) = \text{Li}_{m_1,m_2}(x_1,x_2) + \text{Li}_{m_2,m_1}(x_2,x_1) + \text{Li}_{m_1+m_2}(x_1x_2).$$



Shuffle algebra from the integral representation:

$$G(z_1;y)G(z_2;y) = G(z_1,z_2;y) + G(z_2,z_1;y)$$



Summary on multiple polylogarithms

Nice features:

- Many Feynman integrals evaluate to multiple polylogarithms
- Multiple polylogarithms obey two Hopf algebras.

Caveats:

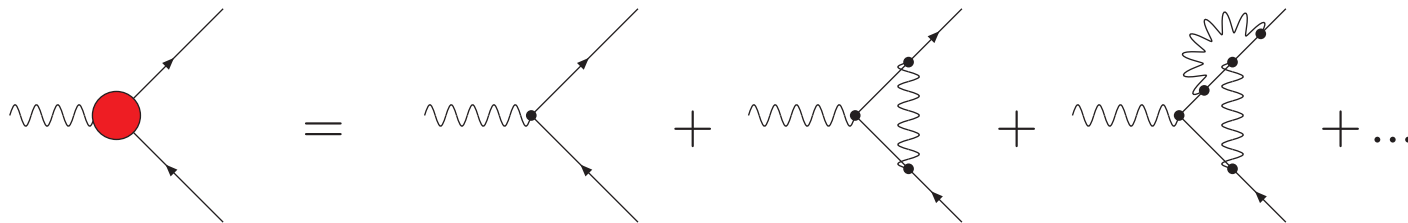
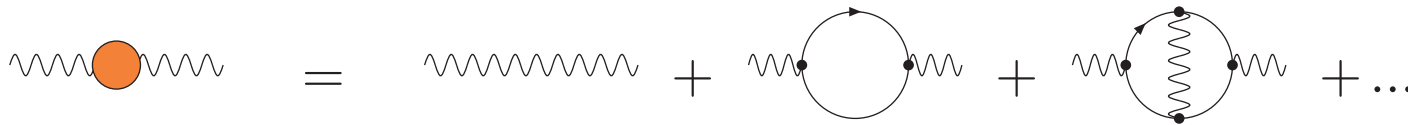
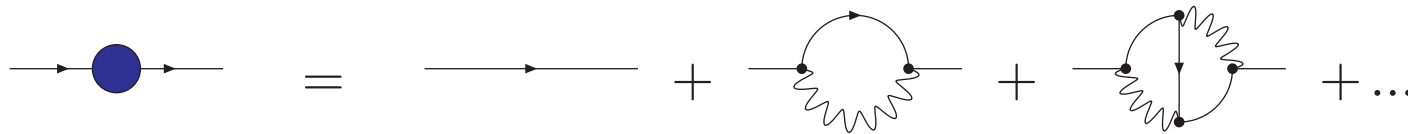
- No Hopf algebra homomorphism from the algebra of Feynman graphs to the algebra of multiple polylogarithms.
- There are graphs which cannot be expressed in terms of multiple polylogarithms.

Part III

Dyson-Schwinger equations

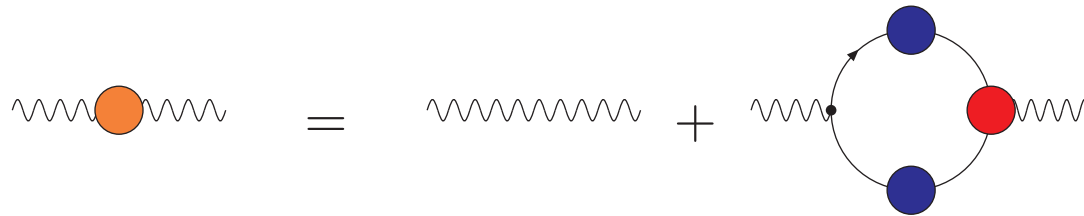
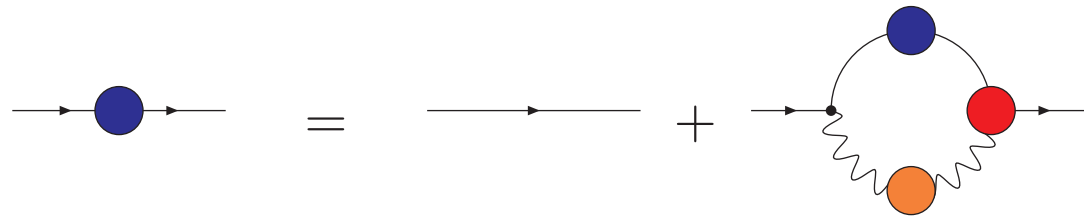
Feynman diagrams

Convention: Let a blob represent all possible Feynman diagrams with a given number of external lines.

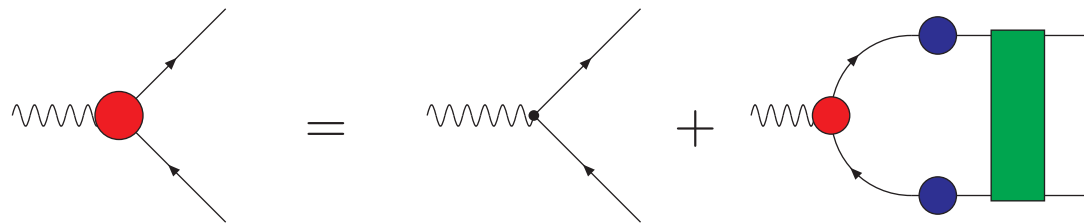


Dyson-Schwinger equations

Propagators:

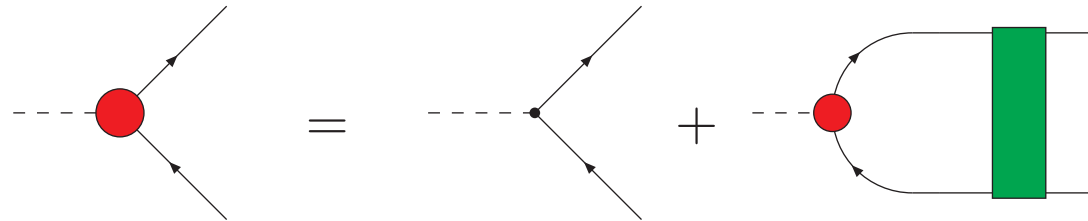


Vertex:

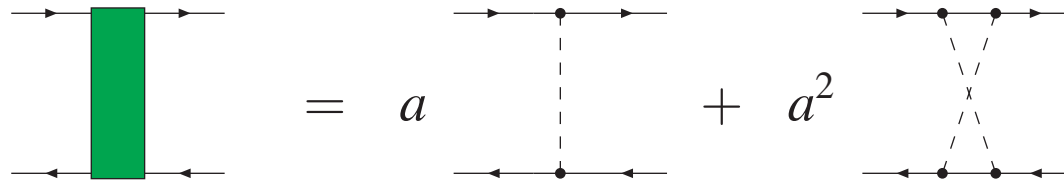


Example: Simplified Dyson-Schwinger equation

- Toy model with a fermion and a scalar.
- Linearise Dyson-Schwinger equation:



- Truncate kernel at two-loop order:



Example: Details

Simplify kinematics (scalar has zero momentum):

$$G_R(a, L) = \text{---} \overset{0}{\text{---}} \bullet \begin{matrix} \nearrow q \\ \searrow q \end{matrix} \quad \text{with} \quad \begin{matrix} a & = & \text{coupling} \\ L & = & \ln\left(\frac{-q^2}{\mu^2}\right) \end{matrix}$$

Renormalisation condition:

$$G_R(a, 0) = 1.$$

Dimensional analysis:

$$G_R(a, L) = \exp(-\gamma_G(a)L).$$

Anomalous dimension γ_G depends only on coupling a , but not on L .

Example: Calculation

From the **Dyson-Schwinger equation** we obtain

$$\exp(-\gamma_G(a)L) = 1 + (\exp(-\gamma_G(a)L) - 1) [aF_1(\gamma_G) + a^2F_2(\gamma_G)],$$

where F_1 and F_2 are the Mellin-transforms of the one-loop and two-loop integral, respectively. Working these out, we find

$$1 = -a \frac{1}{\gamma_G(1-\gamma_G)} - a^2 \left\{ \frac{1}{\gamma_G^2(1-\gamma_G)^2} - 4 \sum_{n=1}^{\infty} n(1-2^{-2n}) \zeta_{2n+1} [\gamma_G^{2n-2} + (1-\gamma_G)^{2n-2}] \right\}.$$

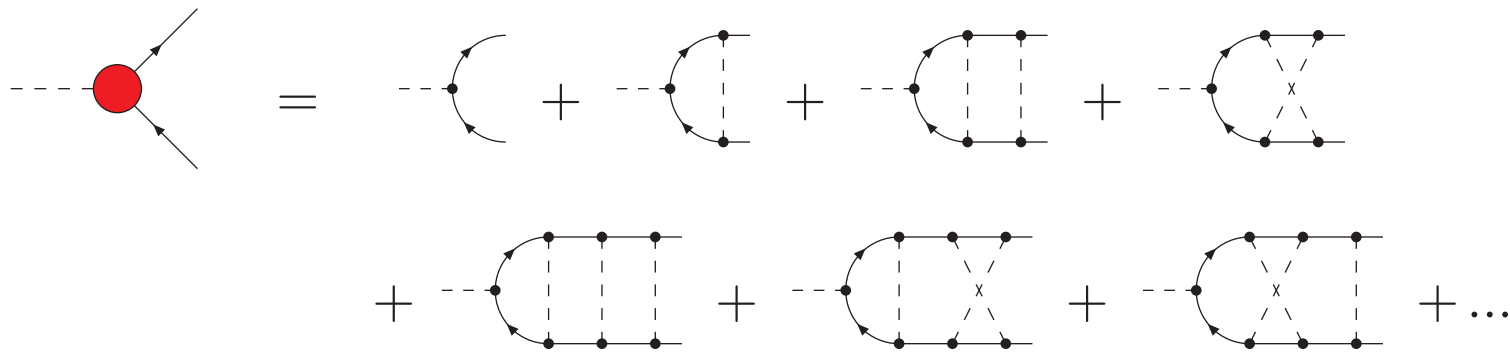
The sum can be done:

$$\begin{aligned} & -4 \sum_{n=1}^{\infty} n(1-2^{-2n}) \zeta_{2n+1} [\gamma_G^{2n-2} + (1-\gamma_G)^{2n-2}] = \\ & = \frac{1}{\gamma_G} [\psi'(1+\gamma_G) - \psi'(1-\gamma_G)] + \frac{1}{1-\gamma_G} [\psi'(2-\gamma_G) - \psi'(\gamma_G)] \\ & \quad - \frac{1}{2\gamma_G} \left[\psi'\left(1+\frac{\gamma_G}{2}\right) - \psi'\left(1-\frac{\gamma_G}{2}\right) \right] - \frac{1}{2(1-\gamma_G)} \left[\psi'\left(\frac{3-\gamma_G}{2}\right) - \psi'\left(\frac{1+\gamma_G}{2}\right) \right]. \end{aligned}$$

This **defines implicitly** γ_G as a function of a .

The Hopf side of the example

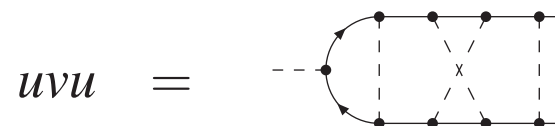
The Dyson-Schwinger equation computes



Introduce two letters u and v :



Can represent any diagram by a word, for example



The Hopf side of the example

Define insertion operators B_+^u, B_+^v by the action on any words w

$$B_+^u w = uw, \quad B_+^v w = vw.$$

Re-write Dyson-Schwinger equation as

$$X(a) = 1 + aB_+^u X(a) + a^2 B_+^v X(a)$$

Then

$$X(a) = \exp_{\text{III}}(au + a^2v),$$

where III denotes the shuffle product:

$$u^{\text{III}n} = \underbrace{u \text{ III } u \text{ III } \dots \text{ III } u}_n = n! \underbrace{uu\dots u}_n, \quad u \text{ III } v = uv + vu.$$

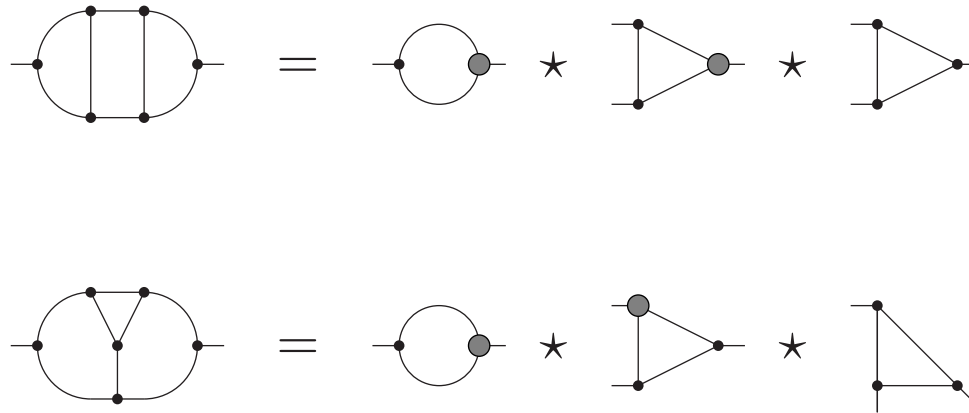
Thus

$$X(a) = 1 + au + a^2(uu + v) + a^3(uuu + uv + vu) + \dots$$

Generalisations

Combinatorial Dyson-Schwinger equations:

- **Map** iterated structure of graphs to iterated structure of Feynman integrals:
 - Mellin-Barnes
 - Nested sums
 - Linear reducibility
- Mellin convolution product:



Conclusions

- Hopf algebras organise combinatorial issues in physics.
- Important examples
 - Renormalisation
 - Algebra of transcendental functions, like multiple polylogarithms
- The combinatorial part of Dyson-Schwinger equations is described by Hopf algebras.