

Algorithmic and algebraic combinatorial aspects of polylogarithms with application on the computation of Drinfel'd associators

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Polylogarithms and polyzetas occur in

- Control theory (Lille).
- Analysis combinatorics (Flajolet, Labelle, Laforest, Salvy, Vallée, ...).
- Vassiliev knot invariants & Drinfel'd associator (Kontsevich, González-Lorka, Lê, Murakami, Furusho, Racinet, ...).
- Perturbative quantum field theory (Broadhurst, Kreimer, ...).
- Chern classes of a manifold (Hoffman, ...).
- K -theory (Gangl, Wojtkowiak, Zagier, ...).
- Irrationality & transcendence of $\zeta(2k+1)$ (Borwein, Ecalle, Goncharov, Zagier, ...).

Knizhnik–Zamolodchikov equation KZ_3

Drinfel'd constructed the solutions (80s) for the Knizhnik–Zamolodchikov equation KZ_3

$$\frac{dG(z)}{dz} = \frac{1}{2i\pi} \left(\frac{A}{z} + \frac{B}{z-1} \right) G(z), \quad 0 < z < 1,$$

where A, B are noncommuting symbols, and $G(z)$ is a formal power series in A, B with coefficients that are analytic function of z .

$$\begin{aligned} G_1(z) &\sim z^{A/2i\pi} = e^{A/2i\pi \log(z)}, & z \rightarrow 0, \\ G_2(z) &\sim (1-z)^{B/2i\pi} = e^{B/2i\pi \log(1-z)}, & z \rightarrow 1, \end{aligned}$$

$$\begin{aligned} \Phi_{KZ}(A, B) &= G_2(z)^{-1} G_1(z). \\ \Rightarrow G_1(1-z) &\sim z^{B/2i\pi} \Phi_{KZ}(A, B), & z \rightarrow 0. \end{aligned}$$

Question 1 How to compute the associator $\Phi_{KZ}(A, B)$?

Drinfel'd associators & $\Phi_{KZ}(A, B)$

Drinfel'd defined associator $\Phi(A, B)$ as a Lie exponential satisfying 3 relations :

1. Duality : $\Phi(B, A) = \Phi^{-1}(A, B)$.
2. Hexagonal : ...
3. Pentagonal : ...

$\Phi_{KZ} \in \text{MZV}\langle\langle A, B \rangle\rangle$ (Lê & Murakami), where

$$\text{MZV} = \left\{ \zeta(s_1, \dots, s_k) = \sum_{n_1 > \dots > n_k > 0} \frac{1}{n_1^{s_1} \dots n_k^{s_k}} \right\}.$$

Drinfel'd proved also the existence of associators with *rational coefficients*.

Question 2 How to compute the rational associators ?

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Non-commutative formal power series

X^* : the *free monoïde* generated by an alphabet X for the *concatenation* with ϵ (the empty word) as the *neutral* element.

A formal power series S is an infinite sum

$$S = \sum_{w \in X^*} \langle S|w \rangle w.$$

A *finite* FPS is called polynomial.

Let $x, y \in X, u, v \in X^*, xu \sqcup yv$ is the polynomial defined recursively as follows

$$\begin{aligned} xu \sqcup \epsilon &= \epsilon \sqcup xu = xu, \\ xu \sqcup yv &= y[(xu) \sqcup v] + x[u \sqcup (yv)]. \end{aligned}$$

Example – $x_0x_1 \sqcup x_0x_1 = 4x_0^2x_1^2 + 2x_0x_1x_0x_1$.
□

$\mathbb{C}\langle\langle X \rangle\rangle, \mathbb{C}\langle X \rangle$ denote the sets of FPS and polynomials over X and with coefficients in \mathbb{C} .

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Operations on formal power series

For $S, T \in \mathbb{C}\langle\langle X \rangle\rangle$, one defines

$$\begin{aligned} \forall w \in X^*, \langle S + T|w \rangle &= \langle S|w \rangle + \langle T|w \rangle, \\ \forall w \in X^*, \langle ST|w \rangle &= \sum_{u, v \in X^*, uv=w} \langle S|u \rangle \langle T|v \rangle, \\ S \sqcup T &= \sum_{u, v \in X^*} \langle S|u \rangle \langle T|v \rangle u \sqcup v. \end{aligned}$$

$\text{Sh}_{\mathbb{C}}\langle X \rangle$ denotes the polynomial algebra equipped the *shuffle* product \sqcup .

The exponential of S is the sum

$$\exp(S) = \sum_{k \geq 0} \frac{S^k}{k!}.$$

The logarithm of $1 + S$ is the sum

$$\log(1 + S) = \sum_{k \geq 0} (-1)^{k+1} \frac{S^k}{k}.$$

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Lyndon words and Standard factorization*

A *Lyndon word* is a non empty word that is less than each of its strict right factors (for the lexicographical ordering).

Example – Let $X = \{x_0, x_1\}, x_0 < x_1$. The Lyndon words of length ≤ 5 are the following (in lexicographically decreasing order) :

$$\{x_0, x_0^4x_1, x_0^3x_1, x_0^3x_1^2, x_0^2x_1, x_0^2x_1x_0x_1, x_0^2x_1^2, x_0^2x_1^3, x_0x_1, x_0x_1x_0x_1^2, x_0x_1^2, x_0x_1^3, x_0x_1^4, x_1\}.$$

□

$\text{Lyn}(X)$ denotes the set of Lyndon words.

Let $l \in \text{Lyn}(X) \setminus X$. A *standard factorization* of l , noted by $\text{st}(l)$, is the *sole* couple (u, v) , where u, v are Lyndon words and v is the longest strict right factor of l verifying $u < uv < v$.

Example – $\text{st}(x_0^2x_1x_0x_1) = (x_0^2x_1, x_0x_1)$. □

*M. Lothaire. – *Combinatorics on Words*, Encyclopedia of Mathematics and its Applications, Addison-Wesley, 1983.

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Širšov lemma and Radford theorem

Lemma 1 (Širšov) For any $w \in X^*$,

$$w = l_1^{i_1} \dots l_k^{i_k}, \quad l_1 > \dots > l_k.$$

Example – Let $X = \{x_0, x_1\}, x_0 < x_1$.

$$\begin{aligned} x_1 x_0 x_1 x_1 x_0 x_1 x_1 x_0 x_0 x_1 &= x_1 \cdot x_0 x_1 x_1 \cdot x_0 x_1 x_1 \cdot x_0 x_0 x_1 \\ &= x_1 \cdot x_0 x_1 x_1^2 \cdot x_0 x_0 x_1, \end{aligned}$$

here $x_1 > x_0 x_1 x_1 > x_0 x_0 x_1$ are Lyndon words.

□

Theorem 1 (Radford) The \mathbb{C} -algebra $\text{Sh}_{\mathbb{C}}\langle X \rangle$ is the polynomial algebra generated by $\text{Lyn}(X)$.

Example – Let $X = \{x_0, x_1\}, x_0 < x_1$.

$$\begin{aligned} x_0 x_1 x_0^2 x_1 &= x_0 x_1 \sqcup x_0^2 x_1 - 3 x_0^2 x_1 x_0 x_1 - 6 x_0^3 x_1^2, \\ x_0^3 x_1 x_0^4 x_1 &= x_0^3 x_1 \sqcup x_0^4 x_1 - 5 x_0^4 x_1 x_0^3 x_1 \\ &\quad - 15 x_0^5 x_1 x_0^2 x_1 - 35 x_0^6 x_1 x_0 x_1 - 70 x_0^7 x_1^2. \end{aligned}$$

□

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Free Lie algebra

The free Lie algebra, noted by $\text{Lie}_{\mathbb{C}}\langle X \rangle$, is the \mathbb{C} -algebra of polynomials, over X , equipped the bracket $[\cdot, \cdot]$ defined as follows

$$\forall P, Q \in \text{Lie}_{\mathbb{C}}\langle X \rangle, \quad [P, Q] = PQ - QP$$

and verifying the following properties

$$[P, P] = 0,$$

$$[P, [Q, R]] + [Q, [R, P]] + [R, [P, Q]] = 0.$$

An element of $\text{Lie}_{\mathbb{C}}\langle X \rangle$ is called *Lie polynomial*.

Let $S \in \mathbb{C}\langle\langle X \rangle\rangle$, S is called *Lie series* if it can be written as follows

$$S = \sum_{k \geq 1} P_k,$$

where P_k is a homogenous Lie polynomial of degree k . $\text{Lie}_{\mathbb{C}}\langle\langle X \rangle\rangle$ denotes the set of Lie series over X .

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PBW basis and dual basis

The *bracket form* P_l of a Lyndon word l is defined recursively by

$$\begin{cases} P_l = [P_u, P_v] = P_u P_v - P_v P_u & \text{for } uv = \text{st}(l), \\ P_x = x & \text{for } x \in X, \end{cases}$$

The set $\{P_l; l \in \text{Lyn}(X)\}$ is a basis for the free Lie algebra $\text{Lie}_{\mathbb{C}}\langle X \rangle$.

The PBW basis $\mathcal{B} = \{P_w; w \in X^*\}$ is obtained by setting

$$P_w = P_{l_1}^{i_1} P_{l_2}^{i_2} \dots P_{l_k}^{i_k}, \quad w = l_1^{i_1} \dots l_k^{i_k}, l_1 > \dots > l_k,$$

and its dual basis \mathcal{B}^* is obtained by setting

$$\begin{cases} S_l = x S_w, & \forall l \in \text{Lyn}(X), l = xw, x \in X, w \in X^*, \\ S_w = \frac{S_{l_1 \sqcup i_1} \sqcup \dots \sqcup S_{l_k \sqcup i_k}}{i_1! \dots i_k!}, & w = l_1^{i_1} \dots l_k^{i_k}, l_1 > \dots > l_k. \end{cases}$$

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Example

l	P_l	$S_l = P_l^* = [l]$
x_0	x_0	x_0
x_1	x_1	x_1
$x_0 x_1$	$[x_0, x_1]$	$x_0 x_1$
$x_0^2 x_1$	$[x_0, [x_0, x_1]]$	$x_0^2 x_1$
$x_0 x_1^2$	$[[x_0, x_1], x_1]$	$x_0 x_1^2$
$x_0^3 x_1$	$[x_0, [x_0, [x_0, x_1]]]$	$x_0^3 x_1$
$x_0^2 x_1^2$	$[x_0, [[x_0, x_1], x_1]]$	$x_0^2 x_1^2$
$x_0 x_1^3$	$[[[x_0, x_1], x_1], x_1]$	$x_0 x_1^3$
$x_0^4 x_1$	$[x_0, [x_0, [x_0, [x_0, x_1]]]]$	$x_0^4 x_1$
$x_0^3 x_1^2$	$[x_0, [x_0, [[x_0, x_1], x_1]]]$	$x_0^3 x_1^2$
$x_0^2 x_1 x_0 x_1$	$[[x_0, [x_0, x_1]], [x_0, x_1]]$	$2x_0^3 x_1^2 + x_0^2 x_1 x_0 x_1$
$x_0^2 x_1^3$	$[x_0, [[[x_0, x_1], x_1], x_1]]$	$x_0^2 x_1^3$
$x_0 x_1 x_0 x_1^2$	$[[x_0, x_1], [[x_0, x_1], x_1]]$	$3x_0^2 x_1^3 + x_0 x_1 x_0 x_1^2$
$x_0 x_1^4$	$[[[[x_0, x_1], x_1], x_1], x_1]$	$x_0 x_1^4$
$x_0^5 x_1$	$[x_0, [x_0, [x_0, [x_0, [x_0, x_1]]]]]$	$x_0^5 x_1$
$x_0^4 x_1^2$	$[x_0, [x_0, [x_0, [[x_0, x_1], x_1]]]]$	$x_0^4 x_1^2$
$x_0^3 x_1 x_0 x_1$	$[x_0, [[x_0, [x_0, x_1]], [x_0, x_1]]]$	$2x_0^4 x_1^2 + x_0^3 x_1 x_0 x_1$
$x_0^3 x_1^3$	$[x_0, [x_0, [[[x_0, x_1], x_1], x_1]]]$	$x_0^3 x_1^3$
$x_0^2 x_1 x_0 x_1^2$	$[x_0, [[x_0, x_1], [[x_0, x_1], x_1]]]$	$3x_0^3 x_1^3 + x_0^2 x_1 x_0 x_1^2$
$x_0^2 x_1^2 x_0 x_1$	$[[x_0, [[x_0, x_1], x_1]], [x_0, x_1]]$	$6x_0^3 x_1^3 + 3x_0^2 x_1 x_0 x_1^2 + x_0^2 x_1^2 x_0 x_1$
$x_0^2 x_1^4$	$[x_0, [[[[x_0, x_1], x_1], x_1], x_1]]]$	$x_0^2 x_1^4$
$x_0 x_1 x_0 x_1^3$	$[[x_0, x_1], [[[x_0, x_1], x_1], x_1]]]$	$4x_0^2 x_1^4 + x_0 x_1 x_0 x_1^3$
$x_0 x_1^5$	$[[[[[[x_0, x_1], x_1], x_1], x_1], x_1]]]$	$x_0 x_1^5$

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Factorization Hopf algebra

$\mathbb{C}\langle X \rangle \otimes \mathbb{C}\langle X \rangle$ denotes the tensorial product of $\mathbb{C}\langle X \rangle$ with itself. The co-product Φ of the concatenation is defined as follows

$$\forall u, v \in X^*, \quad \langle \Phi w | u \otimes v \rangle = \langle uv | w \rangle \\ \iff \Phi w = \sum_{u, v \in X^*, uv=w} u \otimes v.$$

Φ is an morphism for the shuffle algebra :

$$\forall u, v \in X^*, \quad \Phi(u \sqcup v) = \Phi(u) \sqcup \Phi(v),$$

A co-unity e is defined by :

$$e : \mathbb{C}\langle X \rangle \rightarrow \mathbb{C}\langle X \rangle, \\ P \mapsto e(P) = \langle P | \epsilon \rangle.$$

For $S \in \mathbb{C}\langle\langle X \rangle\rangle$, the *antipode* of S is the following FPS (\tilde{w} denotes the *mirror* of w)

$$a(S) = \sum_{w \in X^*} (-1)^{|w|} \langle S | w \rangle \tilde{w}.$$

$(\mathbb{C}\langle\langle X \rangle\rangle, \sqcup, 1, \Phi, e, a)$ is the *factorization Hopf algebra*.

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Primitive and group-like

Let $S \in \mathbb{C}\langle\langle X \rangle\rangle$, S is called *primitive* if

$$\Gamma_2 S = 1 \otimes S + S \otimes 1.$$

S is called *group-like* if

$$\Gamma_2 S = S \otimes S.$$

S verifies the *Friedrichs criterion* if

$$\forall u, v \in X^*, \quad \langle S | u \sqcup v \rangle = \langle S | u \rangle \langle S | v \rangle.$$

Theorem 2 (Ree)

$$S \in \text{Lie}_{\mathbb{C}}\langle\langle X \rangle\rangle$$

$$\iff S \text{ is primitive}$$

$$\iff e^S \text{ is group-like}$$

$$\iff e^S \text{ verifies the Friedrichs criterion.}$$

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Decomposition Hopf algebra

The map Γ_2 is defined as follows

$$\forall u, v, w \in X^*, \quad \langle \Gamma_2 w | u \otimes v \rangle = \langle w | u \sqcup v \rangle.$$

In particular

$$\forall x \in X, \quad \Gamma_2 x = 1 \otimes x + x \otimes 1.$$

It is extended to $\mathbb{C}\langle\langle X \rangle\rangle$ as follows

$$\langle \Gamma_2 S | u \otimes v \rangle = \sum_{w \in X^*} \langle S | w \rangle \Gamma_2 w = \langle S | u \sqcup v \rangle.$$

Γ_2 is an morphism for the associative algebra :

$$\forall u, v \in X^*, \quad \Gamma_2(uv) = \Gamma_2(u)\Gamma_2(v).$$

And it is a co-associative coproduct.

$(\mathbb{C}\langle\langle X \rangle\rangle, \cdot, 1, \Gamma_2, e, a)$ is the *decomposition Hopf algebra*.

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Diagonal series & Schützenberger factorization*

Let us consider, in the completed tensorial product $\mathbb{C}\langle X \rangle \hat{\otimes} \mathbb{C}\langle X \rangle$, the following operation : the shuffle product for the left factor, the concatenation for right factor (for $u_1, v_1, u_2, v_2 \in X^*$) :

$$(u_1 \otimes v_1)(u_2 \otimes v_2) = (u_1 \sqcup u_2) \otimes (v_1 v_2).$$

By a *Schützenberger factorization*, the following diagonal series in $\mathbb{C}\langle X \rangle \hat{\otimes} \mathbb{C}\langle X \rangle$

$$\mathcal{D} = \sum_{w \in X^*} w \otimes w$$

can be factorized in an infinite product, indexed by the Lyndon words :

$$\mathcal{D} = e^{x_1 \otimes x_1} \left[\prod_{l \in \text{Lyn}(X) \setminus X} \searrow e^{P_l^* \otimes P_l} \right] e^{x_0 \otimes x_0} \\ \iff \prod_{l \in \text{Lyn}(X) \setminus X} \searrow e^{P_l^* \otimes P_l} = e^{-x_1 \otimes x_1} \mathcal{D} e^{-x_0 \otimes x_0}.$$

*C. Reutenauer.- *Free Lie Algebras*, London Math. Soc. Monog. 7 (new series), Clarendon Press-Oxford Sciences Publications, 1993.

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From iterated integrals to words

The iterated integrals over the differential forms $\{\omega_0(z), \dots, \omega_n(z)\}$ can be encoded by the words $w = x_{i_1} \dots x_{i_k}$ over $X = \{x_0, \dots, x_n\}$ (**Fliess**) :

$$\begin{aligned} \alpha_{z_0}^z(w) &= \int_{z_0}^z \omega_{i_1}(t_1) \dots \omega_{i_k}(t_k) \\ &= \begin{cases} 1 & \text{if } w = \epsilon, \\ \int_{z_0}^z \omega_{i_1}(t) \alpha_{z_0}^t(v) & \text{if } w = x_{i_1} v. \end{cases} \end{aligned}$$

Remark – In control theory, Fliess takes the differential forms ω_i that are in the form $a_i(t)dt$, where $a_i(t)$ are real piecewise continuous. \square

α is a \mathbb{C} -algebra morphism for “ \sqcup ” (**Chen**) :

$\alpha : \text{Sh}_{\mathbb{C}}\langle X \rangle \rightarrow \{\text{comb. of iterated integrals, } +, \cdot\}$.

$$\begin{aligned} \forall u, v \in X^* \setminus \{\epsilon\}, \quad \alpha_{z_0}^z(u + v) &= \alpha_{z_0}^z(u) + \alpha_{z_0}^z(v), \\ \forall \lambda \in \mathbb{C}, u \in X^*, \quad \alpha_{z_0}^z(\lambda u) &= \lambda \alpha_{z_0}^z(u), \\ \forall u, v \in X^*, \quad \alpha_{z_0}^z(u \sqcup v) &= \alpha_{z_0}^z(u) \alpha_{z_0}^z(v). \end{aligned}$$

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Iterated integral and shuffle algebra

Let us consider the following differential forms

$$\omega_0(z) = \frac{dz}{z} \quad \text{and} \quad \omega_2(z) = dz.$$

Example – Note that

$$x_0 \sqcup x_2 = x_0 x_2 + x_2 x_0.$$

But $\alpha_0^z(x_0 \sqcup x_2) = \alpha_0^z(x_0) \alpha_0^z(x_2)$ and $\alpha_0^z(x_2 x_0)$ diverge while $\alpha_0^z(x_2) = z$. \square

Example – For any $n \geq 0$, one has

$$\alpha_0^z(x_0^n x_2) = \alpha_0^z(x_2) = z.$$

\square

Theorem 3 (FPSAC98) For $\omega_0 = dz/z, \omega_1 = dz/(1-z)$, α is **injective** from $\text{Sh}_{\mathbb{C}}\langle x_0, x_1 \rangle$ to the smallest algebra that contains \mathbb{C} and that is stable under integration with respect to ω_0, ω_1 .

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From word to polylogarithm

Definition 1 For any word $v \in X^* x_1$. Let us define the polylogarithms as follows :

$$\text{Li}_{x_0 v}(z) = \alpha_0^z(x_0 v) = \int_0^z \omega_0(t) \text{Li}_v(t),$$

$$\text{Li}_{x_1 v}(z) = \alpha_0^z(x_1 v) = \int_0^z \omega_1(t) \text{Li}_v(t).$$

And for any $v \in x_0 X^* x_1$, the polyzetas as

$$\zeta(v) = \text{Li}_v(1).$$

Fact 1 For $v = x_0^{s_1-1} x_1 \dots x_0^{s_k-1} x_1$, one has :

$$\text{Li}_v(z) = \sum_{n_1 > \dots > n_k > 0} \frac{z^{n_1}}{n_1^{s_1} \dots n_k^{s_k}}.$$

Fact 2 $v = x_0^{s_1-1} x_1 \dots x_0^{s_k-1} x_1 \longleftrightarrow (s_1, \dots, s_k)$.

$\text{Li}_v(z) = \text{Li}_{s_1, \dots, s_k}(z)$ and $\zeta(v) = \zeta(s_1, \dots, s_k)$.

We extend the definition 1 over X^* by putting

$$\text{Li}_{x_0^n}(z) = \frac{\log^n(z)}{n!}, \quad \text{Li}_{x_1 x_0^n}(z) = \int_0^z \omega_1(t) \frac{\log^n(t)}{n!}.$$

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Non-commutative g.s. of $\text{Li}_w(z)$

Definition 2 $L(z) = \sum_{w \in X^*} \text{Li}_w(z) w$.

Proposition 1 (FPSAC98) $L(z)$ satisfies the differential equation (Drinfel'd equation) :

$$dL(z) = [x_0 \omega_0(z) + x_1 \omega_1(z)] L(z)$$

with the boundary condition

$$L(\varepsilon) = e^{x_0 \log \varepsilon} + o(\sqrt{\varepsilon}) \quad \text{for } \varepsilon \rightarrow 0^+.$$

Proof – (sketched) Observing that

$$L(z) = 1 + \sum_{u \in X^*} \text{Li}_{x_0 u}(z) x_0 u + \sum_{v \in X^*} \text{Li}_{x_1 v}(z) x_1 v.$$

The exponential term $e^{\log \varepsilon x_0}$ comes from the definition of $\text{Li}_{x_0^n}, n \geq 1$.

The coefficient of each other word w in $L(\varepsilon)$ is easily seen to be bounded by $o(\varepsilon^n \log^m \varepsilon)$, where n is the number of x_1 's in w . \square

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Solutions of Drinfel'd equation

Proposition 2 If $G(z)$ and $H(z)$ are solutions of Drinfel'd equation then

$$d[H(z)^{-1}G(z)] = 0.$$

Proof – Since $H(z)H(z)^{-1} = 1$ then

$$[dH(z)]H(z)^{-1} = -H(z)[dH(z)^{-1}].$$

Therefore if $H(z)$ is solution then

$$\begin{aligned} [dH(z)^{-1}] &= -H(z)^{-1}[dH(z)]H(z)^{-1} \\ &= -H(z)^{-1}[x_0\omega_0(z) + x_1\omega_1(z)], \\ d[H(z)^{-1}G(z)] &= [dH(z)^{-1}]G(z) + H(z)^{-1}[dG(z)] \\ &= -H(z)^{-1}[x_0\omega_0(z) + x_1\omega_1(z)]G(z) \\ &\quad + H(z)^{-1}[x_0\omega_0(z) + x_1\omega_1(z)]G(z). \end{aligned}$$

We get then the expected result. \square

Corollary 1 Let g_* be the substitution morphism defined by $g_*x_0 = -x_1, g_*x_1 = -x_0$. If $H(z)$ is solution of Drinfel'd equation then

$$d[H(z)^{-1}g_*H(1-z)] = 0.$$

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$L(z)$ is groupe like

Theorem 4 (FPSAC98) $\Delta L(z) = L(z) \otimes L(z)$.

Proof – (sketched) Intuitively speaking, it follows from the boundary condition and thus the limit at 0 of $L(z)$ is a Lie exponential, and $L(z)$ is a Lie exponential for any z .

We have to prove $T(z) = \Delta L(z) - L(z) \otimes L(z)$ vanishes for all z . We claim that T satisfies

$$\begin{aligned} dT(z) &= (\Delta V(z)) T(z) dz, \\ \lim_{\varepsilon \rightarrow 0^+} T(\varepsilon) &= 0, \end{aligned}$$

where $V(z) = [x_0\omega_0(z) + x_1\omega_1(z)]$. Thus we have a recursive formula for the coefficients of $T(z)$ by means of differential equations with limit conditions in 0. Since these limits all vanish in 0, it follows by induction that the coefficients of T all vanish globally. \square

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Factorization of the g.s. $L(z)$

Corollary 2

$$\forall u, v \in X^*, \text{Li}_{u \sqcup v}(z) = \text{Li}_u(z) \text{Li}_v(z).$$

Proof – Use the Friedrichs criterion. \square

Corollary 3

$$L(z) = e^{-\log(1-z)x_1} L_{\text{reg}}(z) e^{\log(z)x_0},$$

where

$$L_{\text{reg}}(z) = \prod_{l \in \mathcal{L}y_n(X) \setminus \{x_0, x_1\}} \exp(\text{Li}_{P_l^*}(z) P_l).$$

Proof – Use the Schützenberger factorization. \square

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Asymptotic behaviour at $z = 1$

Corollary 4 The asymptotic expansion of $L(z)$ at $z = 1$ is given by :

$$L(1-\varepsilon) \sim e^{-x_1 \log \varepsilon} L_{\text{reg}}(1) e^{x_0 \varepsilon}, \quad \text{for } \varepsilon \rightarrow 0^+.$$

Example – For $\varepsilon \rightarrow 0^+$, we have

$$\text{Li}_{x_0}(1-\varepsilon) \sim \varepsilon \quad \text{and} \quad \text{Li}_{x_1}(1-\varepsilon) \sim -\log \varepsilon.$$

The Radford theorem gives

$$x_1^2 x_0 = x_0 x_1^2 - x_0 x_1 \sqcup x_1 + 1/2 x_0 \sqcup x_1^{\sqcup 2}.$$

Therefore

$$\begin{aligned} \text{Li}_{x_1^2 x_0}(1-\varepsilon) &\sim \zeta(2, 1) + \zeta(2) \log \varepsilon - \frac{1}{2} \varepsilon \log^2 \varepsilon + \dots \\ &\sim \zeta(3) + \zeta(2) \log \varepsilon - \frac{1}{2} \varepsilon \log^2 \varepsilon + \dots \end{aligned}$$

The last expression is obtained by use of the Euler's identity $\zeta(2, 1) = \zeta(3)$. \square

In the other words, for any $w \in X^*$, for $\varepsilon \rightarrow 0^+$,

$$\text{Li}_w(1-\varepsilon) \sim \sum_{i \geq 1} Q_{w,i}(\log \varepsilon) \varepsilon^i.$$

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Non-commutative g.s. of polyzetas

Let $\zeta_{\sqcup} = \zeta \circ \text{reg}_{\sqcup}$, where

$$\begin{aligned} \text{reg}_{\sqcup} &: \mathbb{C}\langle\langle X \rangle\rangle \rightarrow \mathbb{C}\langle\langle X \rangle\rangle, \\ \text{such that } \text{reg}_{\sqcup} x_0 &= \text{reg}_{\sqcup} x_1 = 0, \\ \forall w \in x_0 X^* x_1, \quad \text{reg}_{\sqcup} w &= w, \\ \forall u, v \in X^*, \quad \text{reg}_{\sqcup} u \sqcup v &= \text{reg}_{\sqcup} u \sqcup \text{reg}_{\sqcup} v. \end{aligned}$$

Definition 3 $Z = \sum_{w \in \{x_0, x_1\}^*} \zeta_{\sqcup}(w) w.$

Theorem 5 (FPSAC98)

$$Z = L\text{reg}(1) = \prod_{l \in \text{Lyn}(X) \setminus \{x_0, x_1\}} \exp[\zeta(P_l^*) P_l].$$

Proof – Z is the image by $\zeta_{\sqcup} \otimes id$ of \mathcal{D} . \square

Corollary 5 $\forall u, v \in X^*, \zeta_{\sqcup}(u \sqcup v) = \zeta_{\sqcup}(u) \zeta_{\sqcup}(v).$
Therefore, for any convergent words u and v , $\zeta(u \sqcup v) = \zeta(u) \zeta(v).$

Z and $\log Z$ up to order 4 by computer

$$\begin{aligned} Z &= \dots e^{\frac{2}{5}\zeta(2)^2[x_0, [x_0, [x_0, x_1]]]} \dots e^{\zeta(3)[[x_0, x_1], x_1]} \dots \\ &\dots e^{\zeta(2)[x_0, x_1]} \dots e^{\frac{1}{10}\zeta(2)^2[x_0, [[x_0, x_1], x_1]]} \dots \\ &\dots e^{\zeta(3)[x_0, [x_0, x_1]]} \dots e^{\frac{2}{5}\zeta(2)^2[x_0, [x_0, [x_0, x_1]]]} \dots \\ &= 1 + \zeta(2)[x_0, x_1] \\ &\quad + \zeta(3)([x_0, [x_0, x_1]] + [[x_0, x_1], x_1]) \\ &\quad + \frac{2}{5}\zeta(2)^2([x_0, [x_0, [x_0, x_1]]] + [[[x_0, x_1], x_1], x_1]) \\ &\quad + \frac{5}{8}[x_0, x_1]^2 + \frac{1}{4}[x_0, [[x_0, x_1], x_1]] + \dots, \\ \log Z &= \zeta(2)[x_0, x_1] \\ &\quad + \zeta(3)([x_0, [x_0, x_1]] + [[x_0, x_1], x_1]) \\ &\quad + \frac{2}{5}\zeta(2)^2([x_0, [x_0, [x_0, x_1]]] + [[[x_0, x_1], x_1], x_1]) \\ &\quad + \frac{1}{4}[x_0, [[x_0, x_1], x_1]] + \dots \end{aligned}$$

Chen series & analytic continuation of $L(z)$

For a differentiable path $\gamma : [0, 1] \rightarrow \mathbb{C} \setminus \{0, 1\}$ between a and b , let S_γ be the evaluation at b of the solution of the differential equation

$$\begin{cases} dS_\gamma(z) = [x_0 \omega_0(z) + x_1 \omega_1(z)] S_\gamma(z), \\ S_\gamma(a) = 1. \end{cases}$$

$S_\gamma \in \mathbb{C}\langle X \rangle$ is called the *Chen series* along γ . S_γ is a Lie exponential and it depends only on the homotopy class of γ (**Chen**).

Proposition 3 (FPSAC98) Let $z_0 \rightsquigarrow z$ be a differentiable path on $\mathbb{C} \setminus \{0, 1\}$ s.t. L admits an analytic continuation. Then $L(z) = S_{z_0 \rightsquigarrow z} L(z_0).$

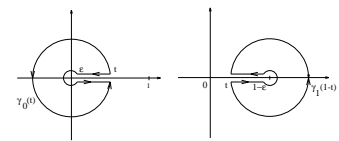
Proof – $L(z)$ and $S_{z_0 \rightsquigarrow z} L(z_0)$ satisfy the Drinfeld equation taking the same value at z_0 . \square

Corollary 6

$$S_{\varepsilon \rightsquigarrow 1-\varepsilon} \sim e^{-x_1 \log \varepsilon} Z e^{-x_0 \log \varepsilon} \text{ for } \varepsilon \rightarrow 0^+.$$

Proof – $S_{\varepsilon \rightsquigarrow 1-\varepsilon} = L(1-\varepsilon)L(\varepsilon)^{-1}$ and the behaviour of L lead to the expected result. \square

Monodromy of the g.s. $L(z)$



Paths of integration

Theorem 6 (FPSAC98) The monodromy of $L(t)$ for $t \in]0, 1[$ around 0 and 1 is given by

$$\begin{aligned} \mathcal{M}_0 L(t) &= L(t) e^{2i\pi x_0}, \\ \mathcal{M}_1 L(t) &= L(t) Z^{-1} e^{-2i\pi x_1} Z = L(t) e^{2i\pi m_1}, \end{aligned}$$

where m_1 is a Lie series given by the formula

$$m_1 = \prod_{l \in \text{Lyn}(X) \setminus \{x_0, x_1\}} e^{-\zeta_{P_l^*} \text{ad } P_l}(-x_1).$$

Proof of the monodromy theorem

- Monodromy of $L(z)$ around 0

$$\begin{aligned}
 \mathcal{M}_0 L(t) &= S_{\varepsilon \rightsquigarrow t} S_{\gamma_0(\varepsilon)} S_{t \rightsquigarrow \varepsilon} L(t), \\
 &= L(t) L^{-1}(\varepsilon) S_{\gamma_0(\varepsilon)} L(\varepsilon), \\
 &= L(t) \lim_{\varepsilon \rightarrow 0^+} L^{-1}(\varepsilon) S_{\gamma_0(\varepsilon)} L(\varepsilon), \\
 &= L(t) \lim_{\varepsilon \rightarrow 0^+} e^{-x_0 \log \varepsilon} e^{2i\pi x_0} e^{x_0 \log \varepsilon} \\
 &= L(t) e^{2i\pi x_0}.
 \end{aligned}$$

- Monodromy of $L(z)$ around 1

$$\begin{aligned}
 \mathcal{M}_1 L(t) &= S_{1-\varepsilon \rightsquigarrow t} S_{\gamma_1(\varepsilon)} S_{t \rightsquigarrow 1-\varepsilon} L(t), \\
 &= L(t) L^{-1}(1-\varepsilon) S_{\gamma_1(\varepsilon)} L(1-\varepsilon), \\
 &= L(t) \lim_{\varepsilon \rightarrow 0^+} Z^{-1} e^{x_1 \log \varepsilon} e^{-2i\pi x_1} e^{-x_1 \log \varepsilon} Z \\
 &= L(t) Z^{-1} e^{-2i\pi x_1} Z.
 \end{aligned}$$

Using the expression of Z and the formula $e^a e^b e^{-a} = e^{e^{\text{ad}_a b}}$, we get finally the expression for \mathfrak{m}_1 .

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The series \mathfrak{m}_1 up to order 6 by computer

$$\begin{aligned}
 \mathfrak{m}_1 &= -[x_1] + \zeta(x_0 x_1) [x_0 x_1^2] + \zeta(x_0^2 x_1) [x_0^2 x_1^2] \\
 &\quad + \zeta(x_0 x_1^2) [x_0 x_1^3] + \zeta(x_0^3 x_1) [x_0^3 x_1^2] \\
 &\quad - \zeta(x_0^3 x_1) [x_0^2 x_1 x_0 x_1] + \zeta(x_0^2 x_1^2) [x_0^2 x_1^3] \\
 &\quad + (\zeta(x_0^2 x_1^2) - \frac{1}{2} \zeta(x_0 x_1)^2) [x_0 x_1 x_0 x_1^2] \\
 &\quad + \zeta(x_0 x_1^3) [x_0 x_1^4] + \zeta(x_0^4 x_1) [x_0^4 x_1^2] \\
 &\quad - 2\zeta(x_0^4 x_1) [x_0^3 x_1 x_0 x_1] + \zeta(x_0^3 x_1^2) [x_0^3 x_1^3] \\
 &\quad + (3\zeta(x_0^3 x_1^2) + \zeta(x_0^2 x_1 x_0 x_1)) [x_0^2 x_1 x_0 x_1^2] \\
 &\quad + (3\zeta(x_0^3 x_1^2) + \zeta(x_0 x_1) \zeta(x_0^2 x_1) \\
 &\quad + 2\zeta(x_0^2 x_1 x_0 x_1)) [x_0^2 x_1^2 x_0 x_1] + \zeta(x_0^2 x_1^3) [x_0^2 x_1^4] \\
 &\quad + (4\zeta(x_0^2 x_1^3) + \zeta(x_0 x_1 x_0 x_1^2)) [x_0 x_1 x_0 x_1^3] \\
 &\quad + \zeta(x_0 x_1^4) [x_0 x_1^5]
 \end{aligned}$$

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Monodromy around $z = 1$ (for $p = 2i\pi$)

$$\begin{aligned}
 \mathcal{M}_1 \text{Li}_{x_0} &= \text{Li}_{x_0} \\
 \mathcal{M}_1 \text{Li}_{x_1} &= \text{Li}_{x_1} - p \\
 \mathcal{M}_1 \text{Li}_{x_0 x_1} &= \text{Li}_{x_0 x_1} - p \text{Li}_{x_0} \\
 \mathcal{M}_1 \text{Li}_{x_0^2 x_1} &= \text{Li}_{x_0^2 x_1} - \frac{p}{2} \text{Li}_{x_0}^2 \\
 \mathcal{M}_1 \text{Li}_{x_0 x_1^2} &= \text{Li}_{x_0 x_1^2} - p \text{Li}_{x_0 x_1} + \frac{p^2}{2} \text{Li}_{x_0} + p \zeta(x_0 x_1) \\
 \mathcal{M}_1 \text{Li}_{x_0^3 x_1} &= \text{Li}_{x_0^3 x_1} - \frac{p}{6} \text{Li}_{x_0}^3 \\
 \mathcal{M}_1 \text{Li}_{x_0^2 x_1^2} &= \text{Li}_{x_0^2 x_1^2} - p \text{Li}_{x_0^2 x_1} + \frac{p^2}{4} \text{Li}_{x_0}^2 \\
 &\quad + p \zeta(x_0 x_1) \text{Li}_{x_0} + p \zeta(x_0^2 x_1) \\
 \mathcal{M}_1 \text{Li}_{x_0 x_1^3} &= \text{Li}_{x_0 x_1^3} - p \text{Li}_{x_0 x_1^2} + \frac{p^2}{2} \text{Li}_{x_0 x_1} \\
 &\quad - \frac{p^3}{6} \text{Li}_{x_0} + p \zeta(x_0 x_1^2) - \frac{p^2}{2} \zeta(x_0 x_1) \\
 \mathcal{M}_1 \text{Li}_{x_0^4 x_1} &= \text{Li}_{x_0^4 x_1} - \frac{p}{24} \text{Li}_{x_0}^4 \\
 &\quad \vdots
 \end{aligned}$$

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Structure of the monodromy group

Corollary 7 Monodromy of Li_w is given by

$$\begin{aligned}
 \forall w \in X^*, \quad \mathcal{M}_0 \text{Li}_{wx_0} &= \text{Li}_{wx_0} + 2i\pi \text{Li}_w + \dots \\
 \mathcal{M}_1 \text{Li}_{wx_1} &= \text{Li}_{wx_1} - 2i\pi \text{Li}_w + \dots,
 \end{aligned}$$

The remaining terms are combinations of polylogarithms encoded by words of length $< |w|$.

Proof – The monodromy theorem implies

$$\begin{aligned}
 M_0 &= e^{2i\pi \mathfrak{m}_0} = 1 + 2i\pi x_0 + \text{words of length } > 1 \\
 M_1 &= e^{2i\pi \mathfrak{m}_1} = 1 - 2i\pi x_1 + \text{words of length } > 1 \\
 &\square
 \end{aligned}$$

Corollary 8 The monodromy group of Li_w for $|w| \leq n$ is nilpotent at order $n + 1$.

Proof – $M_0 = e^{2i\pi x_0}$ and $M_1 = e^{-2i\pi x_1} + \dots$. From $e^A e^B e^{-A} e^{-B} = e^{[A, B]} + \dots$, it follows that the commutator $M_0 M_1 M_0^{-1} M_1^{-1}$ does not contain any Lie brackets of length 1. Iterating this computation, the brackets of lengths 2, next 3, etc. until n disappear. \square

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A structure theorem

Theorem 7 (FPSAC98) *The polylogarithms are linearly independent.*

Proof – This is trivial for $n = 0$. Assume that we have proved our assertion for all k , $0 \leq k \leq n - 1$. For $k = n$,

$$\begin{aligned} \sum_{|w| \leq n} \lambda_w \text{Li}_w &= 0 \\ \Leftrightarrow \lambda_1 + \sum_{|u| < n} \lambda_{ux_0} \text{Li}_{ux_0} + \sum_{|u| < n} \lambda_{ux_1} \text{Li}_{ux_1} &= 0. \end{aligned}$$

(the λ_w are elements of \mathbb{C}). Applying $(\mathcal{M}_0 - Id)$ and $(Id - \mathcal{M}_1)$, we have

$$\begin{cases} 2i\pi \sum_{|u|=n-1} \lambda_{ux_0} \text{Li}_u + \sum_{|u| < n-1} \mu_u \text{Li}_u = 0, \\ 2i\pi \sum_{|u|=n-1} \lambda_{ux_1} \text{Li}_u + \sum_{|u| < n-1} \nu_u \text{Li}_u = 0. \end{cases}$$

By the induction hypothesis, we get the expected result. \square

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$$L(1-t)$$

Proposition 4 (FPSAC98) *For any $t \in]0, 1[$,*

$$L(1-t) = g_*[L(t)]Z,$$

and g_ is defined by $g_*x_0 = -x_1, g_*x_1 = -x_0$.*

Proof – (sketched) One has firstly

$$\begin{aligned} L(1-t) &= S_{1-\varepsilon \rightsquigarrow 1-t} L(1-\varepsilon) \\ &= g_* S_{\varepsilon \rightsquigarrow t} L(1-\varepsilon) \\ &= g_*[L(t)L^{-1}(\varepsilon)] L(1-\varepsilon) \\ &= g_*L(t) g_*L^{-1}(\varepsilon) L(1-\varepsilon). \end{aligned}$$

and secondly

$$L(1-t) \sim g_*L(t) g_*e^{-x_0 \log \varepsilon} e^{-x_1 \log \varepsilon} Z.$$

If $g(t) = 1-t$ then $g_*\omega_0 = -\omega_1$ and $g_*\omega_1 = -\omega_0$. Therefore $g_*x_0 = -x_1$ and $g_*x_1 = -x_0$. Hence it follows the expected result. \square

Corollary 9 *Let g_* be the morphism defined by $g_*x_0 = -x_1$ and $g_*x_1 = -x_0$. Then*

$$L\left(\frac{1}{2}\right) = g_*\left[L\left(\frac{1}{2}\right)\right]Z.$$

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Li_s(1-t) by computer

$$\begin{aligned} \text{Li}_1(1-t) &= -\log(t) \\ \text{Li}_2(1-t) &= -\text{Li}_2(t) + \log(t)\text{Li}_1(t) + \zeta(2) \\ \text{Li}_3(1-t) &= -\text{Li}_{2,1}(t) + \text{Li}_1(t)\text{Li}_2(t) \\ &\quad -\frac{1}{2}\log(t)\text{Li}_1(t)^2 \\ &\quad -\zeta(2)\text{Li}_1(t) + \zeta(3) \\ \text{Li}_{2,1}(1-t) &= -\text{Li}_3(t) + \log(t)\text{Li}_2(t) \\ &\quad -\frac{1}{2}\log(t)^2\text{Li}_1(t) + \zeta(3) \\ \text{Li}_4(1-t) &= -\text{Li}_{2,1,1}(t) + \text{Li}_1(t)\text{Li}_{2,1}(t) \\ &\quad -\frac{1}{2}\text{Li}_1(t)^2\text{Li}_2(t) \\ &\quad +\frac{1}{6}\log(t)\text{Li}_1(t)^3 + \frac{1}{2}\zeta(2)\text{Li}_1(t)^2 \\ &\quad -\zeta(3)\text{Li}_1(t) + \frac{2}{5}\zeta(2)^2 \\ &\vdots \end{aligned}$$

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Duality relation

Proposition 5 *Let τ be the composition of the mirror morphism and of the involutive substitution morphism $x_0 \rightarrow x_1$ and $x_1 \rightarrow x_0$. Then*

$$Z = \tau(Z).$$

Proof – For $t \in]0, 1[$, one has

$$\begin{aligned} S_{t \rightsquigarrow 1-t}(x_0, x_1) &= S_{1-t \rightsquigarrow t}(-x_1, -x_0) \\ &= S_{t \rightsquigarrow 1-t}^{-1}(-x_1, -x_0) \\ &= \tau[S_{t \rightsquigarrow 1-t}(x_0, x_1)]. \end{aligned}$$

By the renormalisation

$$S_{t \rightsquigarrow 1-t} \sim e^{-x_1 \log t} Z e^{-x_0 \log t}, \text{ for } t \rightarrow 0^+,$$

and then

$$\tau(S_{t \rightsquigarrow 1-t}) \sim e^{-x_1 \log t} \tau(Z) e^{-x_0 \log t}, \text{ for } t \rightarrow 0^+,$$

we get the expected result. \square

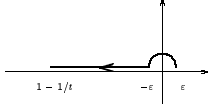
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$$L(1 - 1/t)$$

Proposition 6 (FPSAC98) For any $t \in]0, 1[$,

$$L(1 - 1/t) = g_*[L(t)]g_*(Z^{-1})e^{i\pi x_0},$$

and g_* is defined by $g_*x_0 = -x_0 + x_1$, $g_*x_1 = x_1$.



Proof - $L(1 - 1/t) = S_{-\varepsilon \rightsquigarrow 1-1/t} S_{\varepsilon \rightsquigarrow -\varepsilon} L(\varepsilon) = S_{-\varepsilon \rightsquigarrow 1-1/t} e^{i\pi x_0} e^{x_0 \log \varepsilon}$. For $g(t) = 1 - 1/t$ then $g_*\omega_0 = -\omega_0 + \omega_1$ and $g_*\omega_1 = -\omega_0$. This leads to $g_*x_0 = -x_0 + x_1$ and $g_*x_1 = -x_0$. Thus

$$\begin{aligned} S_{-\varepsilon \rightsquigarrow 1-1/t} &= g_* S_{1-\varepsilon \rightsquigarrow t} = g_*(L(t)L^{-1}(1 - \varepsilon)) \\ &= g_*(L(t)Z^{-1}e^{x_1 \log \varepsilon}). \end{aligned}$$

□

Corollary 10 For any $w \in X^*$, for $\varepsilon \rightarrow 0^+$,

$$\text{Li}_w(-1/\varepsilon) \sim \frac{(-1)^{|w|} x_0}{|w|!} \log^{|w|}(\varepsilon).$$

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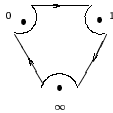
Hexagonal relation

Proposition 7 Let ρ be the substitution morphism $x_0 \rightarrow x_1$ and $x_1 \rightarrow x_0$. Then

$$Z e^{i\pi x_0} \rho(Z) e^{i\pi(-x_0+x_1)} \rho^2(Z) e^{-i\pi x_1} = 1.$$

Proof - Let $g(z) = 1 - 1/z$ permuting the singularities 0, 1 and ∞ . Then $g_*\omega_0 = -\omega_0 + \omega_1$ and $g_*\omega_1 = -\omega_0$. This leads to $g_*x_0 = -x_0 + x_1$ and $g_*x_1 = -x_0$. Thus

$$S_{\varepsilon \rightsquigarrow 1-\varepsilon} e^{i\pi x_0} g_*(S_{\varepsilon \rightsquigarrow 1-\varepsilon} e^{i\pi x_0}) g_*^2(S_{\varepsilon \rightsquigarrow 1-\varepsilon} e^{i\pi x_0}) = 1.$$



By the renormalisation

$S_{\varepsilon \rightsquigarrow 1-\varepsilon} \sim e^{-x_1 \log \varepsilon} Z e^{-x_0 \log \varepsilon}$, for $\varepsilon \rightarrow 0^+$, we get the expected result. □

By Campbell-Baker-Hausdorff formula, one has

Corollary 11 $\zeta(2) = \pi^2/6$.

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Li_s(1 - 1/t) by computer

$$\begin{aligned} \log(1 - 1/t) &= (i\pi) - \text{Li}_1(t) - \log(t) \\ \text{Li}_1(1 - 1/t) &= \log(t) \\ \text{Li}_2(1 - 1/t) &= \text{Li}_2(t) - \log(t)\text{Li}_1(t) \\ &\quad - \zeta(2) - \frac{1}{2}\log(t)^2 \\ \text{Li}_3(1 - 1/t) &= \text{Li}_{2,1}(t) - \text{Li}_3(t) - \text{Li}_1(t)\text{Li}_2(t) \\ &\quad + \frac{1}{2}\log(t)\text{Li}_1(t)^2 \\ &\quad + (\zeta(2) + \frac{1}{2}\log(t)^2)\text{Li}_1(t) \\ &\quad + \log(t)\zeta(2) + \frac{1}{6}\log(t)^3 \\ \text{Li}_{2,1}(1 - 1/t) &= -\text{Li}_3(t) + \log(t)\text{Li}_2(t) \\ &\quad - \frac{1}{2}\log(t)^2\text{Li}_1(t) \\ &\quad + \zeta(3) - \frac{1}{6}\log(t)^3 \end{aligned}$$

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Drinfel'd associator $\Phi_{KZ}(A, B)$ and non-commutative g.s. of polyzetas

By changing

$$x_0 := \frac{A}{2i\pi} \quad \text{and} \quad x_1 := -\frac{B}{2i\pi},$$

we have

$$\Phi_{KZ}(A, B) \equiv Z(x_0, x_1)$$

Thus

$$\begin{aligned} \log \Phi_{KZ}(A, B) &= \frac{1}{24}[A, B] \\ &\quad + \frac{\zeta(3)}{(2i\pi)^3}([A, B], B] - [A, [A, B]]) \\ &\quad + \frac{1}{1440}([[[A, B], B], B] - [A, [A, [A, B]]]) \\ &\quad + \frac{1}{4}[A, [[A, B], B]] + \dots \end{aligned}$$

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