

# **Trees, renormalisation and differential equations**

Christian Brouder

Laboratory of Mineralogy and Crystallography (Paris)



## The Hopf algebra of rooted trees

- 1972 J.C. Butcher. *Algebra of Runge-Kutta methods*
- 1986 A. Dür. *Butcher's algebra is a Hopf algebra*
- 1998 D. Kreimer. *The Hopf algebra of renormalisation in quantum field theory*
- 1998 A. Connes and H. Moscovici. *Index theorem of the noncommutative geometry of foliations*

We regard Butcher's work on the classification of numerical integration methods as an impressive example that concrete problem-oriented work can lead to far-reaching conceptual results.

Alain Connes: Fields Medal (1982), Crafoord Prize (2001), Member of the Academy of Sciences of Norway (1993)

## **Layout of the talk**

- The Hopf algebra of derivations
- Hopf algebras
- The Hopf algebra of rooted trees (Butcher)
- Runge-Kutta methods (Butcher)
- Renormalisation in quantum field theory (Kreimer, Connes, Wulkenhaar, Krajewski, Frabetti)
- The Connes-Moscovici algebra
- Composition of series
- Open questions

## The Hopf algebra of derivations

### The algebra

- $\mathcal{A}$ : algebra of differential operators with constant coefficients
- Generators of  $\mathcal{A}$ : partial derivatives  $\partial_i = \frac{\partial}{\partial x_i}$ ,
- Basis of  $\mathcal{A}$ : multiple partial derivatives  $\frac{\partial^n}{\partial x_{i_1} \dots \partial x_{i_n}}$  for  $n \geq 1$ .
- Product: derivatives of derivatives  $\partial_i \partial_j = \frac{\partial^2}{\partial x_i \partial x_j}$
- For any  $D \in \mathcal{A}$ ,  $D\mathbf{1} = \mathbf{1}D = D$ .
- Example:  $\frac{1}{\sqrt{2}}\mathbf{1} + \frac{\partial}{\partial x_1} - 4\frac{\partial^2}{\partial x_2 \partial x_3} \in \mathcal{A}$ .
- $\mathcal{A}$  with the product of derivations is a unital associative algebra.

# The Hopf algebra of derivations

## The coproduct

- Action of the derivations on functions

$$\mathbf{1}(fg) = fg.$$

$$\partial_i(fg) = (\partial_i f)g + f(\partial_i g). \quad (\text{Leibniz})$$

$$\begin{aligned} \partial_i \partial_j(fg) &= (\partial_i \partial_j f)g + (\partial_i f)(\partial_j g) + \\ &\quad (\partial_j f)(\partial_i g) + f(\partial_i \partial_j g). \end{aligned}$$

- $D(fg) = \sum (D_{(1)} f)(D_{(2)} g).$
- $\Delta : \mathcal{A} \rightarrow \mathcal{A} \otimes \mathcal{A}, \quad \Delta D = \sum D_{(1)} \otimes D_{(2)}.$
- Coproduct

$$\Delta \mathbf{1} = \mathbf{1} \otimes \mathbf{1}.$$

$$\Delta \partial_i = \partial_i \otimes \mathbf{1} + \mathbf{1} \otimes \partial_i.$$

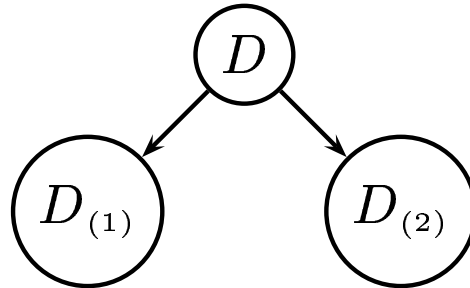
$$\Delta \partial_i \partial_j = \partial_i \partial_j \otimes \mathbf{1} + \partial_i \otimes \partial_j + \partial_j \otimes \partial_i + \mathbf{1} \otimes \partial_i \partial_j.$$

- $\Delta(DD') = (\Delta D)(\Delta D')$

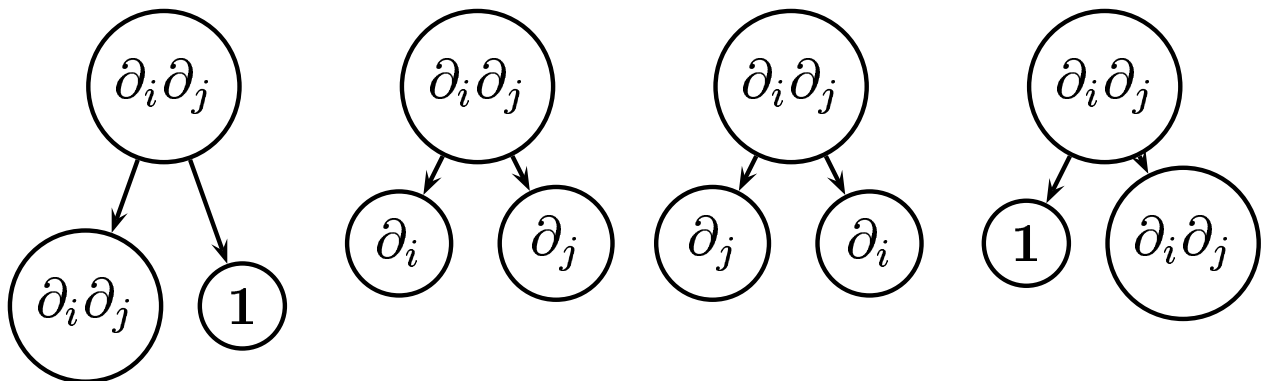
$$\Delta(\partial_i \partial_j) = (\partial_i \otimes \mathbf{1} + \mathbf{1} \otimes \partial_i)(\partial_j \otimes \mathbf{1} + \mathbf{1} \otimes \partial_j).$$

## Coproduct: splitting into two parts

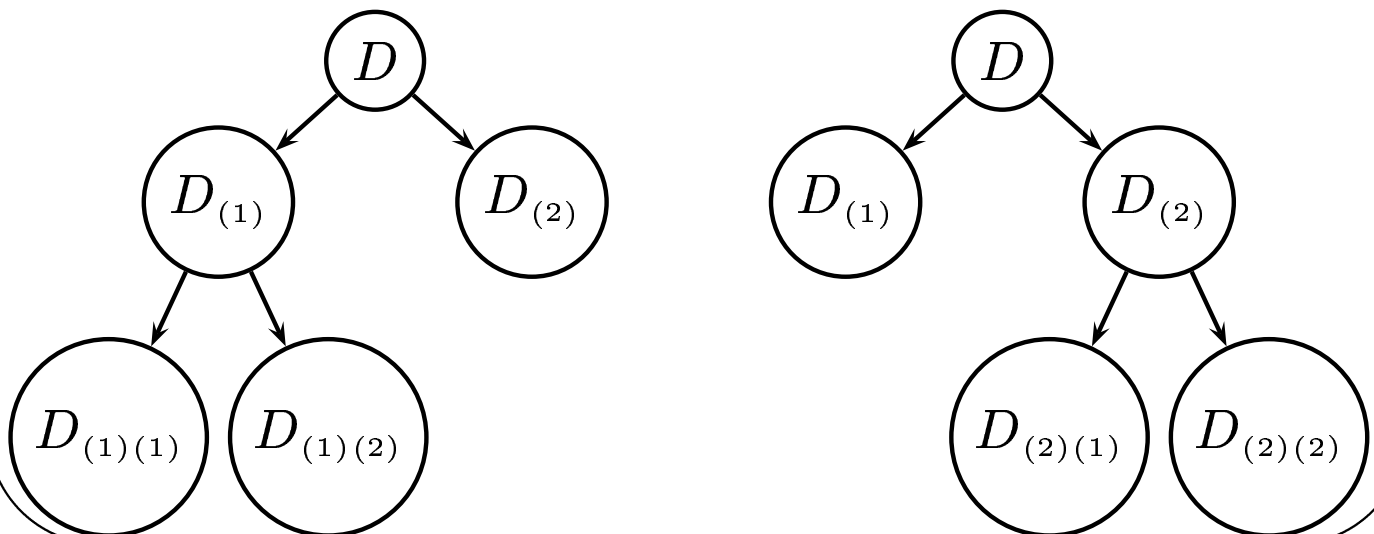
$$\Delta D = \sum D_{(1)} \otimes D_{(2)}$$



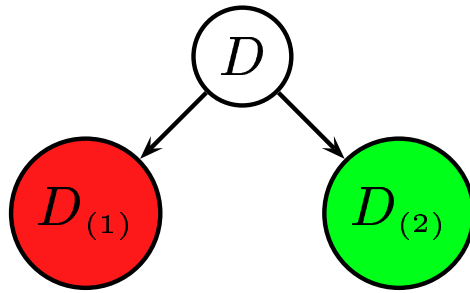
$$\Delta(\partial_i \partial_j) = \partial_i \partial_j \otimes \mathbf{1} + \partial_i \otimes \partial_j + \partial_j \otimes \partial_i + \mathbf{1} \otimes \partial_i \partial_j$$



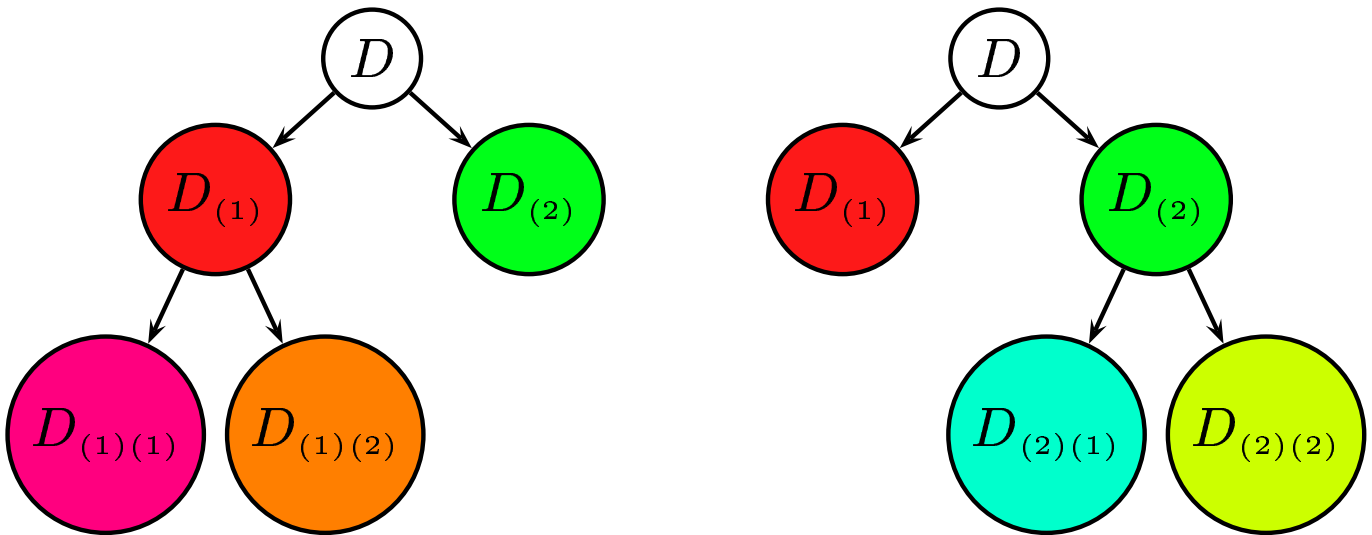
## Splitting into three parts?



## Coassociativity

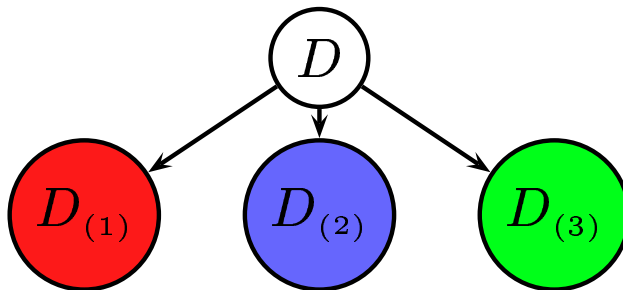


$$\Delta D = \sum D_{(1)} \otimes D_{(2)}$$



$$\sum (\Delta D_{(1)}) \otimes D_{(2)} = \sum D_{(1)} \otimes (\Delta D_{(2)})$$

$$(\Delta \otimes \text{Id})\Delta D = (\text{Id} \otimes \Delta)\Delta D = \sum D_{(1)} \otimes D_{(2)} \otimes D_{(3)}$$



## The Hopf algebra of derivations

### Coassociativity

- $D(fg) = \sum(D_{(1)}f)(D_{(2)}g)$ .
- $fgh = fg h = f gh$ .
- $D(fgh) = \sum(D_{(1)}(fg))(D_{(2)}h) = \sum(D_{(1)}f)(D_{(2)}(gh))$   
 $= \sum(D_{(1)}f)(D_{(2)}g)(D_{(3)}h)$ .
- $(\Delta \otimes \text{Id})\Delta D = (\text{Id} \otimes \Delta)\Delta D = \sum D_{(1)} \otimes D_{(2)} \otimes D_{(3)}$ .
- Example  $\Delta\partial_i = \partial_i \otimes \mathbf{1} + \mathbf{1} \otimes \partial_i$ .  
 $(\Delta \otimes \text{Id})\Delta\partial_i = (\Delta\partial_i) \otimes \mathbf{1} + (\Delta\mathbf{1}) \otimes \partial_i$   
 $= \partial_i \otimes \mathbf{1} \otimes \mathbf{1} + \mathbf{1} \otimes \partial_i \otimes \mathbf{1} + \mathbf{1} \otimes \mathbf{1} \otimes \partial_i$ .  
 $(\text{Id} \otimes \Delta)\Delta\partial_i = \partial_i \otimes (\Delta\mathbf{1}) + \mathbf{1} \otimes (\Delta\partial_i)$   
 $= \partial_i \otimes \mathbf{1} \otimes \mathbf{1} + \mathbf{1} \otimes \partial_i \otimes \mathbf{1} + \mathbf{1} \otimes \mathbf{1} \otimes \partial_i$ .
- $D(f_1 \dots f_n) = \sum(D_{(1)}f_1) \dots (D_{(n)}f_n)$ .

## The counit

$$\varepsilon : \mathcal{A} \rightarrow \mathbb{C}, \quad D\mathbf{1} = \varepsilon(D)\mathbf{1}$$

- $D = \mathbf{1} : \quad \mathbf{1}f = f$ , so  $\mathbf{1}\mathbf{1} = \mathbf{1}$  and  $\varepsilon(\mathbf{1}) = 1$
- $\partial_i \mathbf{1} = 0$  thus  $\varepsilon(\partial_i) = 0$
- $\partial_{i_1} \dots \partial_{i_n} \mathbf{1} = 0$  thus  $\varepsilon(\partial_{i_1} \dots \partial_{i_n}) = 0$

$$\begin{aligned} Df &= D(\mathbf{1}f) = \sum (D_{(1)}\mathbf{1})(D_{(2)}f) \\ &= \sum \varepsilon(D_{(1)})\mathbf{1}(D_{(2)}f) = \sum \varepsilon(D_{(1)})(D_{(2)}f) \end{aligned}$$

Defining property of the counit:

$$D = \sum \varepsilon(D_{(1)})D_{(2)} = \sum D_{(1)}\varepsilon(D_{(2)})$$

## The antipode

$$S : \mathcal{A} \rightarrow \mathcal{A}$$

Defining property of the antipode:

$$\sum S(D_{(1)})D_{(2)} = \sum D_{(1)}S(D_{(2)}) = \varepsilon(D)\mathbf{1}$$

- $S(\mathbf{1}) = \mathbf{1}$

$$\Delta\mathbf{1} = \mathbf{1} \otimes \mathbf{1},$$

$$S(\mathbf{1})\mathbf{1} = \varepsilon(\mathbf{1})\mathbf{1} = \mathbf{1},$$

- $S(\partial_i) = -\partial_i$

$$\Delta\partial_i = \partial_i \otimes \mathbf{1} + \mathbf{1} \otimes \partial_i,$$

$$S(\partial_i)\mathbf{1} + S(\mathbf{1})\partial_i = \varepsilon(\partial_i)\mathbf{1} = 0,$$

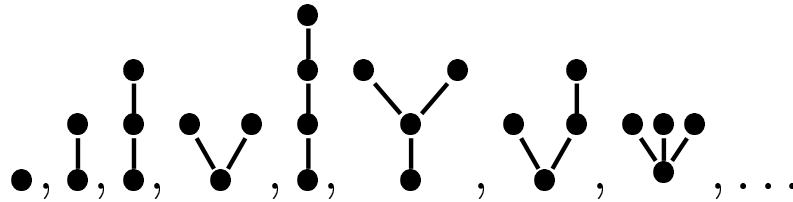
- $S(\partial_{i_1} \dots \partial_{i_n}) = (-1)^n \partial_{i_1} \dots \partial_{i_n}.$

## Hopf algebra

- $\mathcal{A}$  is a unital associative algebra
- A coproduct  $\Delta : \mathcal{A} \rightarrow \mathcal{A} \otimes \mathcal{A}$ ,  $\Delta a = \sum a_{(1)} \otimes a_{(2)}$   
Morphism:  $\Delta(a \cdot b) = \sum (a_{(1)} \cdot b_{(1)}) \otimes (a_{(2)} \cdot b_{(2)})$   
Coassociativity:  $(\Delta \otimes \text{Id})\Delta = (\text{Id} \otimes \Delta)\Delta$
- A counit  $\varepsilon: \mathcal{A} \rightarrow \mathbb{C}$ ,  
$$\sum \varepsilon(a_{(1)})a_{(2)} = \sum a_{(1)}\varepsilon(a_{(2)}) = a$$
  
Morphism:  $\varepsilon(a \cdot b) = \varepsilon(a)\varepsilon(b)$
- An antipode  $S: \mathcal{A} \rightarrow \mathcal{A}$ ,  
$$\sum S(a_{(1)})a_{(2)} = \sum a_{(1)}S(a_{(2)}) = \varepsilon(a)\mathbf{1}$$
  
Antimorphism:  $S(a \cdot b) = S(b) \cdot S(a)$ .

## Butcher's Hopf algebra

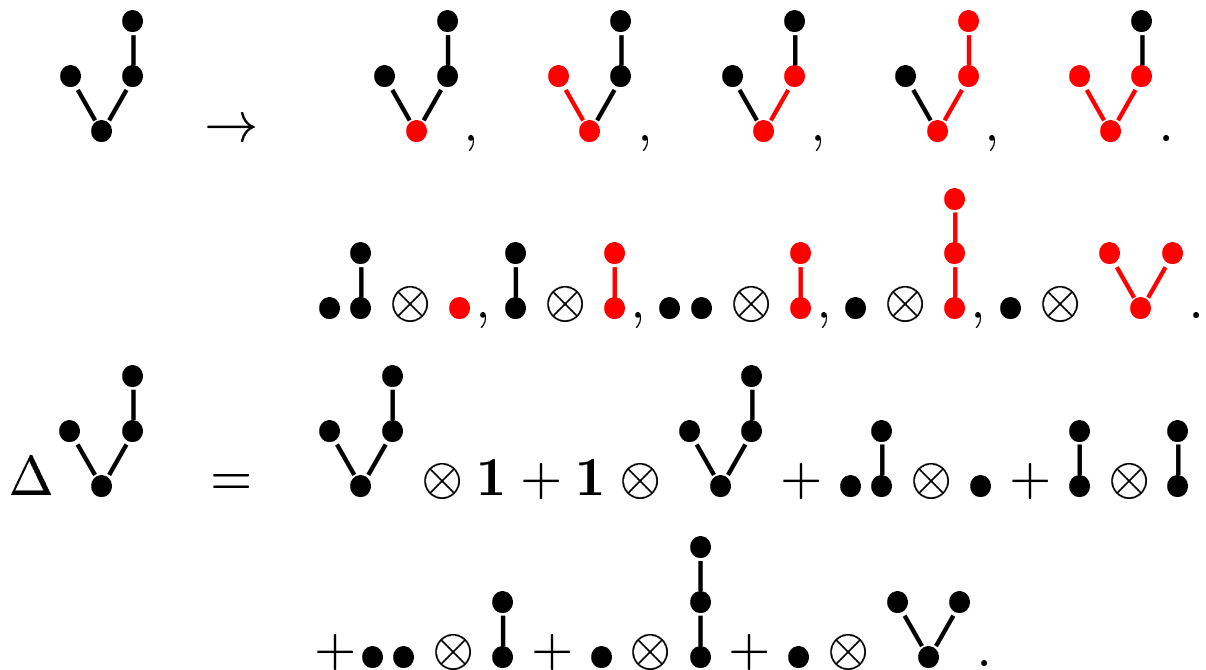
- Algebra of rooted trees. Generated by  $\mathbf{1}$  and



- Product: juxtaposition  $t \cdot t' = tt'$ . E.g.  $\bullet \cdot \bullet = \bullet \bullet = \bullet \bullet$

- Coproduct:

$\Delta t = \sum t_{(1)} \otimes t_{(2)} = t \otimes \mathbf{1} + \mathbf{1} \otimes t + \sum' t_{(1)} \otimes t_{(2)}$ , where  $t_{(2)}$  is a proper subtree of  $t$ , such that  $t_{(2)}$  is connected and shares the same root with  $t$ , and  $t_{(1)}$  denotes the graph formed by deleting  $t_{(2)}$  from  $t$  (Butcher, Miniature 15).



## Butcher's Hopf algebra

○ Examples of coproducts

$$\begin{aligned}
 \Delta \bullet &= \bullet \otimes \mathbf{1} + \mathbf{1} \otimes \bullet, \\
 \Delta \begin{array}{c} \bullet \\ | \\ \bullet \end{array} &= \begin{array}{c} \bullet \\ | \\ \bullet \end{array} \otimes \mathbf{1} + \mathbf{1} \otimes \begin{array}{c} \bullet \\ | \\ \bullet \end{array} + \bullet \otimes \bullet, \\
 \Delta \begin{array}{c} \bullet \\ | \\ \bullet \\ | \\ \bullet \end{array} &= \begin{array}{c} \bullet \\ | \\ \bullet \\ | \\ \bullet \end{array} \otimes \mathbf{1} + \mathbf{1} \otimes \begin{array}{c} \bullet \\ | \\ \bullet \\ | \\ \bullet \end{array} + \begin{array}{c} \bullet \\ | \\ \bullet \end{array} \otimes \bullet + \bullet \otimes \begin{array}{c} \bullet \\ | \\ \bullet \end{array}, \\
 \Delta \begin{array}{c} \bullet \quad \bullet \\ \diagdown \quad / \\ \bullet \end{array} &= \begin{array}{c} \bullet \quad \bullet \\ \diagdown \quad / \\ \bullet \end{array} \otimes \mathbf{1} + \mathbf{1} \otimes \begin{array}{c} \bullet \quad \bullet \\ \diagdown \quad / \\ \bullet \end{array} + \bullet \bullet \otimes \bullet + 2 \bullet \otimes \begin{array}{c} \bullet \\ | \\ \bullet \end{array}.
 \end{aligned}$$

○ Counit:  $\varepsilon(\mathbf{1}) = 1, \varepsilon(t) = 0$

○ Antipode:  $\sum S(t_{(1)})t_{(2)} = \varepsilon(t)\mathbf{1}$

$$\begin{aligned}
 S(\mathbf{1}) &= \mathbf{1}, \\
 S(t) &= -t - \sum' S(t_{(1)})t_{(2)}, \\
 S(\bullet) &= -\bullet, \\
 S\left(\begin{array}{c} \bullet \\ | \\ \bullet \end{array}\right) &= -\begin{array}{c} \bullet \\ | \\ \bullet \end{array} + \bullet \bullet, \\
 S\left(\begin{array}{c} \bullet \\ | \\ \bullet \\ | \\ \bullet \end{array}\right) &= -\begin{array}{c} \bullet \\ | \\ \bullet \\ | \\ \bullet \end{array} + 2 \bullet \begin{array}{c} \bullet \\ | \\ \bullet \end{array} - \bullet \bullet \bullet, \\
 S\left(\begin{array}{c} \bullet \quad \bullet \\ \diagdown \quad / \\ \bullet \end{array}\right) &= -\begin{array}{c} \bullet \quad \bullet \\ \diagdown \quad / \\ \bullet \end{array} + 2 \bullet \begin{array}{c} \bullet \\ | \\ \bullet \end{array} - \bullet \bullet \bullet,
 \end{aligned}$$

## Butcher's solution of differential equations

- The flow equation

$$\frac{dx(s)}{ds} = f(x(s)), \quad x(0) = x_0.$$

- Butcher's solution (1963)

$$x(s) = x_0 + \sum_t \frac{s^{|t|}}{\sigma(t)} \frac{1}{t!} \delta_t$$

- The sum is over all rooted trees  $t$
- $|t|$  = number of vertices of  $t$
- Tree merger  $B_+$ :  $B_+(t_1, \dots, t_n)$  links the trees  $t_1, \dots, t_n$  to a new root.

$$B_+(\bullet, \bullet) = \begin{array}{c} \bullet \\ | \\ \bullet \end{array} \vee \begin{array}{c} \bullet \\ | \\ \bullet \end{array}, \quad B_+(\bullet, \bullet, \bullet) = \begin{array}{c} \bullet \\ | \\ \bullet \vee \bullet \end{array} \vee \bullet.$$

- $\delta_\bullet = f(x_0)$ , if  $t = B_+(t_1, \dots, t_n)$ ,  
 $\delta_t = f^{(n)}(x_0) \delta_{t_1} \dots \delta_{t_n}$ .

- What about

$$x(s) = x_0 + \sum_t \frac{s^{|t|}}{\sigma(t)} \varphi(t) \delta_t$$

## Butcher's group

- What about

$$x(s) = x_0 + \sum_t \frac{s^{|t|}}{\sigma(t)} \varphi(t) \delta_t$$

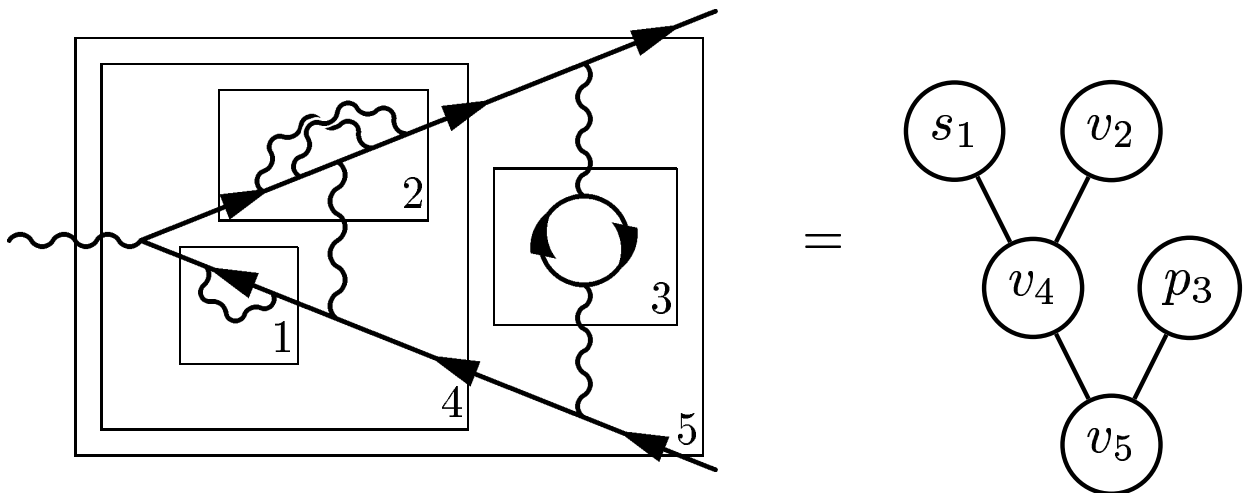
- Runge-Kutta methods (Butcher, 1972)

$$x_i(s) = x_0 + s \sum_{j=1}^m a_{ij} f(x_j(s)),$$

$$x(s) = x_0 + s \sum_{j=1}^m b_j f(x_j(s)),$$

- For any  $\varphi(t)$ , there is a Runge-Kutta method  $(A, b)$  giving  $\varphi(t)$ .
- Theorem: *The Runge-Kutta methods form a group.*
- Product:  $(\varphi \star \varphi')(t) = \sum \varphi(t_{(1)}) \varphi'(t_{(2)})$ .  
 $(\varphi \star \varphi')(\dot{\bullet}) = \varphi(\dot{\bullet}) + \varphi'(\dot{\bullet}) + \varphi(\bullet) \varphi'(\bullet)$ .
- Unit:  $\varepsilon(t)$ .
- Inverse:  $\varphi^{-1}(t) = \varphi(S(t))$ .
- The Hopf algebra of Butcher's group: Arne Dür (1986).

## Trees and renormalisation: quantum electrodynamics (Kreimer, Wulkenhaar, Krajewski)



- The big divergent vertex diagram 5 contains a divergent vacuum polarization diagram 3 and a divergent vertex diagram 4
- The divergent vertex diagram 4 contains a divergent self-interaction diagram 1 and a divergent vertex diagram 2

## Partial differential equations

- $Lg(\mathbf{r}) = F(g(\mathbf{r}))$

$$\left(\frac{\partial^2}{\partial x^2} + \frac{\partial^2}{\partial y^2}\right)g(x, y) = g(x, y)^3.$$

- Tree solution

$$g(\mathbf{r}) = g_0(\mathbf{r}) + \sum_t \frac{1}{\sigma(t)} \varphi(t; \mathbf{r}),$$

- where

$$\varphi(\bullet; \mathbf{r}) = \int d\mathbf{r}' G(\mathbf{r}, \mathbf{r}') F(g_0(\mathbf{r}')),$$

$$\varphi(t; \mathbf{r}) = \int d\mathbf{r}' G(\mathbf{r}, \mathbf{r}') F^{(n)}(g_0(\mathbf{r}'))$$

$$\varphi(t_1; \mathbf{r}') \dots \varphi(t_n; \mathbf{r}'),$$

for  $t = B_+(t_1, \dots, t_n)$ .

- $g_0$  is a solution of  $Lg_0 = 0$ .
- $G(\mathbf{r}, \mathbf{r}')$  is the Green function of  $L$ :

$$LG(\mathbf{r}, \mathbf{r}') = \delta(\mathbf{r} - \mathbf{r}').$$

## Chen's iterated integrals (Kreimer)

- Definition of  $\varphi(t; x)$

$$\varphi(\mathbf{1}; x) = 1,$$

$$\varphi(\bullet; x) = \int_x^\infty f_1(y) dy,$$

$$\varphi(t; x) = \int_x^\infty f_n(y) \varphi(t_1; y) \dots \varphi(t_n; y) dy$$

if  $t = B_+(t_1, \dots, t_n)$ .

- In QFT, each integral  $\varphi(t; x)$  is divergent. How can we remove the subdivergences (of  $\varphi(t_k; y)$ ) and the divergence of  $\varphi(t; x)$ ?

- Product

$$\varphi(t_1 \dots t_n; x) = \varphi(t_1; x) \dots \varphi(t_n; x).$$

- Finite part:  $\Gamma_{ab}(\mathbf{1}) = 1$  and

$$\Gamma_{ab}(t) = \sum \varphi(S(t_{(1)}); a) \varphi(t_{(2)}; b).$$

- Renormalisation group property

$$\Gamma_{ac}(t) = \sum \Gamma_{ab}(t_{(1)}) \Gamma_{bc}(t_{(2)}).$$

## Example

- Definition

$$\varphi(\bullet; x) = \int_x^\infty f(y)dy,$$

$$\varphi(\bullet\dot{\bullet}; x) = \int_x^\infty f(y)dy \int_y^\infty f(u)du.$$

- Renormalisation

$$\Gamma_{ab}(t) = \sum \varphi(S(t_{(1)}); a) \varphi(t_{(2)}; b),$$

$$\Delta\dot{\bullet} = \dot{\bullet} \otimes \mathbf{1} + \mathbf{1} \otimes \dot{\bullet} + \bullet \otimes \bullet,$$

$$\Gamma_{ab}(\dot{\bullet}) = \varphi(S(\dot{\bullet}); a) + \varphi(\dot{\bullet}; b) + \varphi(S(\bullet); a) \varphi(\bullet; b).$$

- Antipode

$$S(\bullet) = -\bullet,$$

$$S(\dot{\bullet}) = -\dot{\bullet} + \bullet\bullet.$$

- Renormalisation

$$\begin{aligned} \Gamma_{ab}(\dot{\bullet}) &= -\varphi(\dot{\bullet}; a) + \varphi(\bullet; a)\varphi(\bullet; a) + \varphi(\dot{\bullet}; b) \\ &\quad -\varphi(\bullet; a)\varphi(\bullet; b) \\ &= \int_b^a f(y)dy \int_y^a f(u)du. \end{aligned}$$

## The Connes-Moscovici Hopf algebra

- Index theorem for the noncommutative geometry of foliations
- Hopf algebra generated by  $\mathbf{1}, X, Y, \delta_n$ .
- Relations

$$\begin{aligned}[Y, X] &= X, & [X, \delta_n] &= \delta_{n+1}, \\ [Y, \delta_n] &= n\delta_n, & [\delta_n, \delta_m] &= 0.\end{aligned}$$

- Coproduct

$$\begin{aligned}\Delta Y &= Y \otimes \mathbf{1} + \mathbf{1} \otimes Y, \\ \Delta X &= X \otimes \mathbf{1} + \mathbf{1} \otimes X + \delta_1 \otimes Y, \\ \Delta \delta_1 &= \delta_1 \otimes \mathbf{1} + \mathbf{1} \otimes \delta_1.\end{aligned}$$

- Recurrence

$$\begin{aligned}\Delta \delta_2 &= \Delta([X, \delta_1]) = \Delta(X\delta_1) - \Delta(\delta_1 X), \\ &= \delta_2 \otimes \mathbf{1} + \mathbf{1} \otimes \delta_2 + \delta_1 \otimes \delta_1, \\ \Delta \delta_3 &= \delta_3 \otimes \mathbf{1} + \mathbf{1} \otimes \delta_3 + \delta_2 \otimes \delta_1 + 3\delta_1 \otimes \delta_2 \\ &\quad + \delta_1^2 \otimes \delta_1\end{aligned}$$

## The connection

- Butcher's Hopf algebra is a refinement of Connes and Moscovici's

$$\delta_1 = \bullet,$$

$$\delta_2 = \begin{array}{c} \bullet \\ | \\ \bullet \end{array},$$

$$\delta_3 = \begin{array}{c} \bullet \\ | \\ \bullet \\ | \\ \bullet \end{array} + \begin{array}{c} \bullet & & \bullet \\ & \diagdown & / \\ & \bullet & \end{array},$$

$$\delta_n = \sum_{|t|=n} t,$$

$$\Delta_{CM} \delta_n = \sum_{|t|=n} \Delta_B t.$$

- Example  $\delta_3 = \begin{array}{c} \bullet \\ | \\ \bullet \\ | \\ \bullet \end{array} + \begin{array}{c} \bullet & & \bullet \\ & \diagdown & / \\ & \bullet & \end{array}$ :

$$\Delta \begin{array}{c} \bullet \\ | \\ \bullet \\ | \\ \bullet \end{array} = \begin{array}{c} \bullet \\ | \\ \bullet \end{array} \otimes \mathbf{1} + \mathbf{1} \otimes \begin{array}{c} \bullet \\ | \\ \bullet \end{array} + \begin{array}{c} \bullet \\ | \\ \bullet \end{array} \otimes \bullet + \bullet \otimes \begin{array}{c} \bullet \\ | \\ \bullet \end{array},$$

$$\Delta \begin{array}{c} \bullet & & \bullet \\ & \diagdown & / \\ & \bullet & \end{array} = \begin{array}{c} \bullet & & \bullet \\ & \diagdown & / \\ & \bullet & \end{array} \otimes \mathbf{1} + \mathbf{1} \otimes \begin{array}{c} \bullet & & \bullet \\ & \diagdown & / \\ & \bullet & \end{array} + 2 \bullet \otimes \begin{array}{c} \bullet \\ | \\ \bullet \end{array} + \bullet \bullet \otimes \bullet,$$

$$\begin{aligned} \Delta \delta_3 &= \delta_3 \otimes \mathbf{1} + \mathbf{1} \otimes \delta_3 + \begin{array}{c} \bullet \\ | \\ \bullet \end{array} \otimes \bullet + 3 \bullet \otimes \begin{array}{c} \bullet \\ | \\ \bullet \end{array} + \bullet \bullet \otimes \bullet \\ &= \delta_3 \otimes \mathbf{1} + \mathbf{1} \otimes \delta_3 + \delta_2 \otimes \delta_1 + 3 \delta_1 \otimes \delta_2 \\ &\quad + \delta_1^2 \otimes \delta_1. \end{aligned}$$

## Composition of series

- Factorial series

$$f(x) = \sum_{n=1}^{\infty} f_n \frac{x^n}{n!}, \quad g(x) = \sum_{n=1}^{\infty} g_n \frac{x^n}{n!},$$

$$\begin{aligned} f(g(x)) &= g_1 f_1 x + (g_2 f_1 + g_1^2 f_2) \frac{x^2}{2!} \\ &\quad + (g_3 f_1 + 3g_1 g_2 f_2 + g_1^3 f_3) \frac{x^3}{3!} + \dots \end{aligned}$$

- Linear forms  $u_n$ ,  $\langle u_n, f \rangle = f_n$ .
- Coproduct of  $u_n$

$$\begin{aligned} \langle u_n, f \circ g \rangle &= \langle \Delta u_n, g \otimes f \rangle, \\ &= \sum \langle u_{n(1)}, g \rangle \langle u_{n(2)}, f \rangle. \end{aligned}$$

- Examples

$$\Delta u_1 = u_1 \otimes u_1,$$

$$\Delta u_2 = u_2 \otimes u_1 + u_1^2 \otimes u_2,$$

$$\Delta u_3 = u_3 \otimes u_1 + 3u_1 u_2 \otimes u_2 + u_1^3 \otimes u_3.$$

## Relation with Connes-Moscovici

- Generating function for Faà di Bruno

$$U(x) = x + \sum_{n=2}^{\infty} u_n \frac{x^n}{n!}.$$

- Generating function for Connes-Moscovici

$$D(x) = \sum_{n=1}^{\infty} \delta_n \frac{x^n}{n!}.$$

- Relation

$$D(x) = \log(U'(x)).$$

- Examples

$$\delta_1 = u_2,$$

$$\delta_2 = u_3 - u_2^2,$$

$$\delta_3 = u_4 - 3u_3u_2 + 2u_2^3,$$

$$\Delta_{CM}\delta_3 = \Delta_F(u_4 - 3u_3u_2 + 2u_2^3).$$

## Facts and open questions

- The relation between the compositions of functions and renormalisation is the renormalisation group.
- The relation between the compositions of Runge-Kutta methods and of the composition of functions was given by Hairer and Wanner.
- What is the relation between Runge-Kutta methods and renormalisation? A more general renormalisation group?
- Is it possible to connect Butcher's solution of differential equations with the renormalisation group method for differential equations (T. Kunihiro, N. Goldenfeld, Y. Oono, J. Bricmont, A. Kupiainen)?
- What is the use of the noncommutative analogues of Butcher's algebra?

## **Noncommutative extensions**

- Dendriform algebras. (J.-L. Loday and M.O. Ronco, 1998)
- Operads (J. Moerdijk, M. Livernet, F. Chapoton 2001, P. van der Laan, 1999, 2001)
- Composition of functions of noncommutative variables (Ch. B, A. Frabetti, 2000)
- Noncommutative Butcher algebra (R. Holtkamp, L. Foissy, 2001 )
- All these Hopf algebras are equivalent (R. Holtkamp, 2001, L. Foissy, 2001, P. Palacios, 2002)

## The binomial Hopf algebra

- Generated by  $\partial = \frac{d}{dx}$
- $\mathcal{A} =$  polynomials in the variable  $\partial$
- Product  $\partial^m \partial^n = \partial^{m+n}$
- Coproduct

$$\Delta \partial^n = \sum_{k=0}^n \binom{n}{k} \partial^k \otimes \partial^{n-k}.$$

- A counit  $\varepsilon(\partial^n) = \delta_{n,0}$
- An antipode  $S(\partial^n) = (-1)^n \partial^n$

## The Faà di Bruno algebra

- $\mathcal{A}$  is the polynomial algebra in  $u_1, u_2, \dots$
- Coproduct

$$\Delta u_n = \sum_{k=1}^n \sum_{\alpha} \frac{n!(u_1)^{\alpha_1} \dots (u_n)^{\alpha_n}}{\alpha_1! \dots \alpha_n! (1!)^{\alpha_1} \dots (n!)^{\alpha_n}} \otimes u_k,$$

where the sum is over the  $n$ -tuples of nonnegative integers  $\alpha = (\alpha_1, \alpha_2, \dots, \alpha_n)$  such that  $\alpha_1 + 2\alpha_2 + \dots + n\alpha_n = n$  and  $\alpha_1 + \alpha_2 + \dots + \alpha_n = k$ .

- Hopf algebra  $u_1 = \mathbf{1}$

$$f(x) = x + \sum_{n=2}^{\infty} f_n \frac{x^n}{n!}.$$

- Coint  $\varepsilon(\mathbf{1}) = 1, \varepsilon(u_n) = 0$  for  $n > 1$ .
- Antipode: inversion of series

$$\langle S(u_n), f \rangle = \langle u_n, f^{-1} \rangle.$$

## Relation with Connes-Moscovici

- General form of  $\delta_n$

$$\delta_n = \sum_{k=0}^{n-1} (-1)^k k! \sum_{\alpha} \frac{n!(u_2)^{\alpha_1} \dots (u_{n+1})^{\alpha_n}}{\alpha_1! \dots \alpha_n! (1!)^{\alpha_1} \dots (n!)^{\alpha_n}}.$$

- General form of  $u_n$

$$u_{n+1} = \sum_{\alpha} \frac{n!(\delta_1)^{\alpha_1} \dots (\delta_n)^{\alpha_n}}{\alpha_1! \dots \alpha_n! (1!)^{\alpha_1} \dots (n!)^{\alpha_n}}.$$

- Relation between trees and  $\delta_n$
- Relation between  $\delta_n$  and Faà di Bruno
- Composition of series over trees?