

⌊ Renormalisation from non-geometric
to geometric rough paths ⤵

Geometric Rough Paths:

$A = \text{alphabet}$. $T(A)$ words

$(T(A), \Delta, \sqcup)$
 \uparrow deconcatenation \uparrow shuffle product.

grading = length of the word.

Group of characters ϵ_{y_A}

Anisotropic Rough Paths:

$\gamma = (\gamma_a, a \in A)$

$X: [0,1]^2 \rightarrow \epsilon_{y_A}$.

$X_{su} * X_{ut} = X_{st}$
 \uparrow convolution for deconcatenation.

$|\langle X_{st}, v \rangle| \lesssim |t-s| \sum_i \gamma_{a_i}$

$v = a_1 \dots a_m$.

Ex: $A = \mathbb{T}_N$ $\mathbb{T}_N(\mathbb{T}_N)$

$v = \tau_1 \dots \tau_m$ $\sum_i |\tau_i| \leq N$.

Move from non-geometric to geometric.

Hairer-Kelly map:

$$\psi_{HK} : \mathcal{H} \rightarrow T(\mathcal{T}) \text{ algebra morphism.}$$

+ Lyons-Victoir: $(x^a)_{a \in A} \quad x^a \in \mathcal{E}^{\delta_a}([0,1])$

$$\exists \bar{X} \text{ over } (x^a)_{a \in A} \quad x_e^a - x_s^a = \langle \bar{X}_{se}, a \rangle$$

$$\bar{X} \in \text{ARP}^\delta$$

Thm (Hairer-Kelly) (Topis-Zambotti):

$$\boxed{X \in \text{BRP}^\delta, \exists \bar{X} \in \text{ARP}^\delta \quad \langle X, \tau \rangle = \langle \bar{X}, \psi_{HK}(\tau) \rangle.}$$

Construction 2:

Eichhorn-Friszky isomorphism:

$$\psi_{CF} : \mathcal{H}_N^* \rightarrow T_N(\mathcal{B}_N).$$

$\mathcal{B}_N =$ basis of trees.

$$\tau \in \mathcal{H}_N^* \quad \tau = \sum_{R=(r_1, \dots, r_m)} \lambda_R \tau_{r_1} * \dots * \tau_{r_m} \mapsto \sum_{R} \lambda_R \tau_{r_1} \dots \tau_{r_m}$$

$$\tau_{r_i} \in \mathcal{B}_N.$$

convolution product.

Thm: $X \in \text{BRP}^\delta \quad \tilde{X} = \psi_{CF}(X) \in \text{ARP}^\delta.$

Understand how renormalisation maps M interact with these constructions.

- $M: \mathcal{H} \rightarrow \mathcal{H}$ multiplicative for \cdot .
- $\langle \underline{X_{SE}^M}, \tau \rangle = \langle X_{SE}, M\tau \rangle = \langle M^* X_{SE}, \tau \rangle$.
- Eigen's: $(M \otimes M) \Delta = \Delta M$.
- Analysis: $M\tau = \sum_i \lambda_i \tau_i \quad \gamma_{\tau_i} \geq \gamma_\tau \quad |\tau_i| \leq |\tau|$

Two examples:

- BPHZ renormalisation.
- local products renormalisation.

Results:

$$\begin{array}{ccc}
 \mathcal{H} & \xrightarrow{\psi_{HK}} & T(\tau) \\
 M \downarrow & & \downarrow \bar{M} \\
 \mathcal{H} & \xrightarrow{\psi_{HK}} & T(\tau)
 \end{array}
 \quad \bar{M} \text{ translation map.}$$

$$\begin{array}{ccc}
 \mathcal{H}_N^* & \xrightarrow{\psi_{CF}} & T_N(\mathcal{B}_N) \\
 M^* \downarrow & & \downarrow \tilde{M}^* \\
 \mathcal{H}_N^* & \xrightarrow{\psi_{CF}} & T_N(\mathcal{B}_N)
 \end{array}$$

$$\begin{aligned}
\langle X^M, \tau \rangle &= \langle X, M\tau \rangle \\
&= \langle \bar{X}, \Psi_{HK}(M\tau) \rangle \\
&= \langle \bar{X}, \bar{M} \Psi_{HK}(\tau) \rangle \\
&= \langle \bar{M}^+ \bar{X}, \Psi_{HK}(\tau) \rangle \\
&= \langle \overline{M^+ X}, \Psi_{HK}(\tau) \rangle
\end{aligned}$$

} Hoines-Kelly.

$$\langle X^M, \tau \rangle = \langle M^+ X, \tau \rangle$$

Do we have $\overline{M^+ X} = \bar{M}^+ \bar{X}$?

$$\Psi_{CF}(M^+ X) = \tilde{M}^+ \Psi_{CF}(X) \quad \text{nice interaction.}$$

* Topic - Zambelli parametrization:

$$\mathcal{E}^{\mathcal{Y}} = \left\{ (y^{\tau})_{\mathcal{Z}} : y_0^{\tau} = 0, y^{\tau} \in C^{\mathcal{Z}}([0,1]) \right\}.$$

Thm: \exists an action $\mathcal{E}^{\mathcal{Y}}$ on $\text{BRP}^{\mathcal{Z}}$.

$$\left[\begin{array}{l} (y, X) \mapsto yX \\ \forall X, X' \in \text{BRP}^{\mathcal{Z}} \quad \exists! y \quad yX = X' \\ y(y'X) = (y+y')X. \end{array} \right.$$

$$\langle yX, \tau \rangle := \langle y\bar{X}, \psi_{\text{HK}}^{(2)}(\tau) \rangle$$

$$\langle y\bar{X}_{s\epsilon}, \tau \rangle = y_{\epsilon}^{\tau} - y_s^{\tau} + \langle \bar{X}_{s\epsilon}, \tau \rangle$$

$$\frac{\tau}{\tau} \quad \frac{\tau}{\tau} \quad \frac{\tau}{\tau}$$

$$x_{\epsilon}^{\tau} - x_s^{\tau}$$

$$\exists! y \quad \langle X, M\tau \rangle = \langle yX, \tau \rangle.$$

Prop: M^+X and yX coincide when

$$\left[\overline{M^+X} \text{ and } y\bar{X} \text{ coincide.} \right.$$

$$\text{Thm: } y_{\epsilon}^{\tau} - y_s^{\tau} = \langle \overline{M^+X}_{s\epsilon}, \tau \rangle - \langle \bar{X}_{s\epsilon}, \tau \rangle$$

$$\text{Remark: } \overline{M^+X}_{s\epsilon} = \overline{M^+} \bar{X}_{s\epsilon} ?$$

$$y_{\epsilon}^{\tau} - y_s^{\tau} = \overset{M\tau - \tau}{\tau} x_{\epsilon}^{\tau} - \overset{M\tau - \tau}{\tau} x_s^{\tau}$$

Extension: Action on the parametrisation of models (Singular SPNEs)