Finite multiple zeta values

Henrik Bachmann Nagoya University



Geometry, Arithmetic and Differential Equations of Periods (GADEPs), 8th October 2021 www.henrikbachmann.com

Definition

For $k_1 \geq 2, k_2, \ldots, k_r \geq 1$ we define the **multiple zeta value** (MZV)

$$\zeta(k_1,\ldots,k_r) = \sum_{m_1 > \cdots > m_r > 0} \frac{1}{m_1^{k_1} \cdots m_r^{k_r}} \in \mathbb{R}.$$

By r we denote its **depth** and $k_1 + \cdots + k_r$ will be called its **weight**.

- \mathcal{Z} : \mathbb{Q} -algebra of MZVs
- \mathcal{Z}_k : \mathbb{Q} -vector space of MZVs of weight k.

MZVs can also be written as iterated integrals, e.g.

$$\zeta(2,3) = \int_0^1 \frac{dt_1}{t_1} \int_0^{t_1} \frac{dt_2}{1-t_2} \int_0^{t_2} \frac{dt_3}{t_3} \int_0^{t_3} \frac{dt_4}{t_4} \int_0^{t_4} \frac{dt_5}{1-t_5}$$

(1) MZV - Harmonic & shuffle product

There are two different ways to express the product of MZV in terms of MZV.

Harmonic product (coming from the definition as iterated sums)

Example in depth two ($k_1, k_2 \ge 2$)

$$\begin{aligned} \zeta(k_1) \cdot \zeta(k_2) &= \sum_{m>0} \frac{1}{m^{k_1}} \sum_{n>0} \frac{1}{n^{k_2}} \\ &= \sum_{m>n>0} \frac{1}{m^{k_1} n^{k_2}} + \sum_{n>m>0} \frac{1}{m^{k_1} n^{k_2}} + \sum_{m=n>0} \frac{1}{m^{k_1+k_2}} \\ &= \zeta(k_1, k_2) + \zeta(k_2, k_1) + \zeta(k_1 + k_2) \,. \end{aligned}$$

Shuffle product (coming from the expression as iterated integrals) Example in depth two $(k_1, k_2 \ge 2)$

$$\zeta(k_1) \cdot \zeta(k_2) = \sum_{j=2}^{k_1+k_2-1} \left(\binom{j-1}{k_1-1} + \binom{j-1}{k_2-1} \right) \zeta(j,k_1+k_2-j) \,.$$

1 MZV - Double shuffle relations

These two product expressions give various \mathbb{Q} -linear relations between MZV.

Example

$$\begin{aligned} \zeta(2) \cdot \zeta(3) \stackrel{\text{harmonic}}{=} \zeta(2,3) + \zeta(3,2) + \zeta(5) \\ \stackrel{\text{shuffle}}{=} \zeta(2,3) + 3\zeta(3,2) + 6\zeta(4,1) \end{aligned}$$

$$\implies 2\zeta(3,2) + 6\zeta(4,1) \stackrel{\text{double shuffle}}{=} \zeta(5) \,.$$

But there are more relations between MZV. e.g.:

$$\sum_{n>n>0} \frac{1}{m^2 n} = \zeta(2,1) = \zeta(3) = \sum_{m>0} \frac{1}{m^3}$$

These follow from regularizing the double shuffle relations \sim extended double shuffle relations.

 \overline{m}

MZV Conjectures

• The extended double shuffle relations give all linear relations among MZV and

$$\mathcal{Z} = igoplus_{k \geq 0} \mathcal{Z}_k \, ,$$

i.e. there are no relations between MZV of different weight.

• (Zagier) The dimension of the spaces \mathcal{Z}_k is given by

$$\sum_{k\geq 0} \dim_{\mathbb{Q}} \mathcal{Z}_k X^k = \frac{1}{1 - X^2 - X^3}$$

• (Hoffman) The following set gives a basis of ${\mathcal Z}$

$$\{\zeta(k_1,\ldots,k_r) \mid r \ge 0, k_1,\ldots,k_r \in \{2,3\}\}$$

Theorem (Deligne-Goncharov, Terasoma)

We have
$$\dim_{\mathbb{Q}} \mathcal{Z}_k \leq d_k$$
, where $\sum_{k\geq 0} d_k X^k := (1 - X^2 - X^3)^{-1}$.

Theorem (Brown, 2012)

Every MZV can be written as a linear combination of $\zeta(k_1,\ldots,k_r)$ with $k_j\in\{2,3\}$.

Example

$$\begin{split} \zeta(4) &= \frac{4}{3}\zeta(2,2) \,, \\ \zeta(4,1) &= \frac{1}{5}\zeta(2,3) - \frac{1}{5}\zeta(3,2) \,, \\ \zeta(6) &= \frac{16}{3}\zeta(2,2,2) \,. \end{split}$$

Theorem (Gangl-Kaneko-Zagier, 2006)

Modular forms of weight k "give" relations between $\zeta(r,s)$ and $\zeta(k)$ with k=r+s and r,s odd.

There are explicit formulas for these relation using period polynomials (next slide).

Example

• Each Eisenstein series in weight k corresponds to the relation

$$\zeta(3, k-3) + \zeta(5, k-5) + \dots + \zeta(k-3, 3) + \zeta(k-1, 1) = \frac{1}{4}\zeta(k).$$

• The cusp form Δ in weight $12~{\rm gives}$

$$168\zeta(5,7) + 150\zeta(7,5) + 28\zeta(9,3) = rac{5197}{691}\zeta(12)$$
 .

1 MZV - Connection with modular forms - Period polynomials

 V_k : homogeneous polynomials of degree k-2.

Definition

For a cusp for $f\in S_k$ its **period polynomial** is defined as the following polynomial in $\mathbb{C}\otimes V_k$

$$P_f(X,Y) = \int_0^{i\infty} (X - Y\tau)^{k-2} f(\tau) \, d\tau \, .$$

Denote by P_f^- the even part of P_f . These are elements in $\mathbb{C}\otimes W_k^-$, where

$$W_k^- = \{ P \in V_k \mid P(X, Y) - P(X + Y, Y) + P(X + Y, X) = 0 \} .$$

Theorem (Eichler-Shimura-Manin)

The map $p^-: f \mapsto P_f^-$ induces an isomorphism

$$p^-: S_k \xrightarrow{\sim} \mathbb{C} \otimes W_k^- / \mathbb{Q}(X^{k-2} - Y^{k-2})$$

1 MZV - Connection with modular forms

Define for a polynomial $p \in V_k$ the coefficients $\beta^p_{r,s} \in \mathbb{Q}$ by

$$\sum_{\substack{r+s=k\\r,s\ge 1}} \binom{k-2}{r-1} \beta_{r,s}^p X^{r-1} Y^{s-1} := p(X+Y,Y) \,.$$

Then the more precise statement of the Theorem of Gangl-Kaneko-Zagier is as follows:

Theorem (Gangl-Kaneko-Zagier, 2006)

For all $p\in W_k^-$ with $k\geq 4$ even we have

$$\sum_{\substack{r+s=k\\ r,s\geq 1 \text{ odd}}} \beta_{r,s}^p \zeta(r,s) \equiv 0 \mod \mathbb{Q}\zeta(k) \,.$$

1 MZV - Regularization

Definition

For $k_1,\ldots,k_r\geq 1$ there exists a unique $\zeta(k_1,\ldots,k_r;T)\in \mathcal{Z}[T]$ with

•
$$\zeta(1;T) = T$$
,

• For
$$k_1 \geq 2$$
 it is $\zeta(k_1, \ldots, k_r; T) = \zeta(k_1, \ldots, k_r)$,

• Their product can be expressed by the harmonic product formula.

Example

Since

$$\zeta(1;T) \cdot \zeta(2;T) = \zeta(1,2;T) + \zeta(2,1;T) + \zeta(3;T)$$

we have

$$\zeta(1,2;T) = \zeta(2)T - \zeta(2,1) - \zeta(3).$$

In general we have for ${f k}$ admissible: $\zeta(\underbrace{1,\ldots,1},{f k};T)=\zeta({f k})\frac{T^m}{m!}+\ldots$

Definition

For an indexset $\mathbf{k} = (k_1, \dots, k_r)$ define the symmetric multiple zeta value by

$$\zeta_{\mathcal{S}}(\mathbf{k}) = \sum_{a=0}^{r} (-1)^{k_1 + \dots + k_a} \zeta(k_a, k_{a-1}, \dots, k_1; T) \zeta(k_{a+1}, k_{a+2}, \dots, k_r; T)$$

- One can check that the definition of ζ_S is independent of T.
- The product of two SMZV can again be expressed by the harmonic product, e.g.

$$\zeta_{\mathcal{S}}(k_1) \cdot \zeta_{\mathcal{S}}(k_2) = \zeta_{\mathcal{S}}(k_1, k_2) + \zeta_{\mathcal{S}}(k_2, k_1) + \zeta_{\mathcal{S}}(k_1 + k_2).$$

(1) MZV - Symmetric MZV

In depth r=1 we have for $k\geq 1$

$$\zeta_{\mathcal{S}}(k) = \zeta(k;T) + (-1)^k \zeta(k;T) = \left\{ \begin{array}{cc} 2\zeta(k) & , \ k \text{ is even} \\ 0 & , \ k \text{ is odd} \end{array} \right.$$

Question: Do we get all MZV?

.

1 MZV - Symmetric MZV

In depth r=1 we have for $k\geq 1$

$$\zeta_{\mathcal{S}}(k) = \zeta(k;T) + (-1)^k \zeta(k;T) = \begin{cases} 2\zeta(k) & , \ k \text{ is even} \\ 0 & , \ k \text{ is odd} \end{cases}$$

Question: Do we get all MZV?

Theorem (Yasuda, 2014)

We have $\mathcal{Z}=\langle \zeta_S(\mathbf{k})
angle_{\mathbb{Q}}.$

Relations between MZV give relation between Symmetric MZV:

Example

$$\zeta(5) - 2\zeta(2,3) + 4\zeta(4,1) = 0$$

$$\longleftrightarrow$$

$$\zeta_{\mathcal{S}}(4,1) - \zeta_{\mathcal{S}}(1,4) + \zeta_{\mathcal{S}}(3,2) = 0$$

.



 $\sum_{m_1 > \dots > m_r > 0} \frac{1}{m_1^{k_1} \cdots m_r^{k_r}}$

Definition

For an indexset $\mathbf{k}=(k_1,\ldots,k_r)$ the finite multiple zeta value is defined by

$$\zeta_{\mathcal{A}}(\mathbf{k}) = \left(\sum_{p > m_1 > \dots > m_r > 0} \frac{1}{m_1^{k_1} \cdots m_r^{k_r}} \mod p\right)_{p \text{ prime}} \in \mathcal{A},$$

where ${\cal A}$ is given by

 $(\mathbb{F}_p = \mathbb{Z}/p\mathbb{Z})$

We have an embedding $\mathbb{Q} \stackrel{\imath}{\hookrightarrow} \mathcal{A}$, since for $\frac{a}{b} \in \mathbb{Q}$ we can get a solution x_p of

 $b x_p - a \equiv 0 \mod p$

for all but finitely many p. Set $x_p = 0$ if it does not exists and define

$$i\left(rac{a}{b}
ight) = (x_2, x_3, x_5, x_7, \dots) \in \mathcal{A} = \prod_{p \text{ prime}} \mathbb{F}_p
arrow prime} \mathbb{F}_p$$

 $\Longrightarrow \mathcal{A}$ is a \mathbb{Q} -algebra.

Example

$$i\left(\frac{3}{10}\right) = (0, 0, 0, 1, 8, 12, 2, 6, 21, \dots).$$

For the space spanned by all FMZVs we write

$$\mathcal{Z}^{\mathcal{A}} = \langle \zeta_{\mathcal{A}}(\mathbf{k}) \rangle_{\mathbb{Q}}$$
.

Finite MZV satisfy the same harmonic product formula as MZV, e.g.

$$\zeta_{\mathcal{A}}(k_1) \cdot \zeta_{\mathcal{A}}(k_2) = \zeta_{\mathcal{A}}(k_1, k_2) + \zeta_{\mathcal{A}}(k_2, k_1) + \zeta_{\mathcal{A}}(k_1 + k_2)$$

and therefore $\mathcal{Z}^{\mathcal{A}}$ is a \mathbb{Q} -algebra.

Proposition

- Depth 1: For $k \geq 1$ we have $\zeta_{\mathcal{A}}(k) = 0$.
- Depth 2: For $k_1,k_2\geq 1$ we have

$$\zeta_{\mathcal{A}}(k_1,k_2) = \left((-1)^{k_1} \binom{k_1+k_2}{k_2} \frac{B_{p-k_1-k_2}}{k_1+k_2} \right)_{p \text{ prime}}$$

- Clearly $\zeta_{\mathcal{A}}(k_1,k_2)=0$ if k_1+k_2 is even.
- It is expected, that $\zeta_{\mathcal{A}}(k_1,k_2) \neq 0$ if $k_1 + k_2$ is odd.
- We do not know an example for $\mathbf{k} \neq \emptyset$, for which we can prove $\zeta_{\mathcal{A}}(\mathbf{k}) \neq 0$.

•

In their work, Kaneko and Zagier prove several linear relations among finite MZV.

Example

$$\zeta_{\mathcal{A}}(4,1) - \zeta_{\mathcal{A}}(1,4) + \zeta_{\mathcal{A}}(3,2) = 0$$

They also made the following observation

Observation (Kaneko, Zagier)

The number of relations between $\zeta_A(2a, 1, 2b, 1)$ seems to correspond to cusp forms in weight 2(a + b + 1).

For example in weight 12 the first relation of this type is given by

$$16\zeta_{\mathcal{A}}(2,1,8,1) + 9\zeta_{\mathcal{A}}(4,1,6,1) + 18\zeta_{\mathcal{A}}(6,1,4,1) - 2\zeta_{\mathcal{A}}(8,1,2,1) = 0.$$

There are no proven results on this observation or on any connections of finite MZV with modular forms.

Conjecture (Kaneko-Zagier)

 $\bullet~$ We have an $\mathbb Q\text{-algebra}$ isomorphism

$$arphi_{KZ}: \mathcal{Z}^{\mathcal{A}} \longrightarrow \mathcal{Z}/\pi^2 \mathcal{Z}$$
 $\zeta_{\mathcal{A}}(\mathbf{k}) \longmapsto \zeta_{\mathcal{S}}(\mathbf{k}) \mod \pi^2 \mathcal{Z}$

• The dimension of $\mathcal{Z}_k^{\mathcal{A}}$ is given by

$$\sum_{k\geq 0} \dim_{\mathbb{Q}} \mathcal{Z}_k^{\mathcal{A}} X^k = \frac{1-X^2}{1-X^2-X^3}.$$

• We do not even know if the map φ_{KZ} is well-defined.





Definition

For $n\geq 1$ and an index set $\mathbf{k}=(k_1,\ldots,k_r)$ with $k_1,\ldots,k_r\geq 1$ we define

$$z_n(\mathbf{k};q) = z_n(k_1,\ldots,k_r;q) = \sum_{n>m_1>\cdots>m_r>0} \frac{q^{(k_1-1)m_1}\cdots q^{(k_r-1)m_r}}{[m_1]_q^{k_1}\cdots [m_r]_q^{k_r}},$$

where
$$[m]_q = rac{1-q^m}{1-q} = 1 + q + \dots + q^{m-1}.$$

• Notice that for $k_1 \geq 2$

 $\lim_{n \to \infty} \lim_{q \to 1} z_n(\mathbf{k}; q) = \zeta(\mathbf{k}) \,.$

② We will be interested in the values $z_n(\mathbf{k}; \zeta_n) \in \mathbb{Q}(\zeta_n)$, where ζ_n is a primitive *n*-th root of unity.

(3) Multiple harmonic q-series - "Analytic limit" ($n ightarrow \infty$)

Theorem (B.-Takeyama-Tasaka, 2018)

For any index set
$${f k}=(k_1,\ldots,k_r)$$
 the limit $\lim_{n o\infty}z_n({f k};e^{rac{2\pi i}{n}})$ exists and we set

$$\xi(\mathbf{k}) := \lim_{n \to \infty} z_n(\mathbf{k}; e^{\frac{2\pi i}{n}}) \in \mathbb{C}.$$

It is given by

$$\xi(\mathbf{k}) = \sum_{a=0}^{r} (-1)^{k_1 + \dots + k_a} \zeta\left(k_a, k_{a-1}, \dots, k_1; \frac{\pi i}{2}\right) \zeta\left(k_{a+1}, k_{a+2}, \dots, k_r; -\frac{\pi i}{2}\right)$$

Corollary

For any index set $\mathbf{k} = (k_1, \dots, k_r)$ we have

$$\operatorname{Re}\left(\xi(\mathbf{k})\right) \equiv \zeta_{\mathcal{S}}(\mathbf{k}) \mod \pi^2 \mathcal{Z}.$$

 \rightsquigarrow Relations among the z_n give relations among ζ_S (modulo $\pi^2 Z$).

Theorem (B.-Takeyama-Tasaka, 2018)

For any primitive root of unity ζ_p , we have

$$(z_p(\mathbf{k}) \mod \mathfrak{p})_p = \zeta_{\mathcal{A}}(\mathbf{k}),$$

where $\mathfrak{p}=(1-\zeta_p)$ is the prime ideal of $\mathbb{Z}[\zeta_p]$ generated by $1-\zeta_p.$

Proof:

- For p prime it is $z_p(\mathbf{k}) \in \mathbb{Z}[\zeta_p]$.
- It holds that $\mathbb{Z}[\zeta_p]/\mathfrak{p}\cong\mathbb{Z}/p\mathbb{Z}$.
- For p > m > 0 we have $[m]_{\zeta_p} \equiv m \mod \mathfrak{p}$.

 \rightsquigarrow Relations among the z_p give relations among ζ_A .



4 Alternating finite MZV - Definition

- There exist "level N" versions of (finite) multiple zeta values.
- (2) These are defined by introducing powers of N-th roots of unity in the numerator.

For example (some of) the level N=2 versions of finite double zeta values are defined as follows:

Definition

For $r,s\geq 1$ we define the following alternating finite double zeta values

$$\zeta_{\mathcal{A}}(\overline{r},s) = \left(\sum_{p>m>n>0} \frac{(-1)^m}{m^r n^s} \mod p\right)_p \in \mathcal{A},$$

$$\zeta_{\mathcal{A}}(\overline{r},\overline{s}) = \left(\sum_{p>m>n>0} \frac{(-1)^{m+n}}{m^r n^s} \mod p\right)_p \in \mathcal{A}.$$

In a similar way one can define $\zeta_{\mathcal{A}}(\overline{k})$ and $\zeta_{\mathcal{A}}(r,\overline{s}).$

Define the space of finite alternating double zeta values by

$$\mathcal{F}_{k} = \langle \zeta_{\mathcal{A}}(r,s) \mid r, s \in \mathbb{N} \cup \overline{\mathbb{N}}, |r| + |s| = k \rangle_{\mathbb{Q}} + \mathbb{Q}\zeta_{\mathcal{A}}(\overline{k}),$$

where $\overline{\mathbb{N}} = \{\overline{1}, \overline{2}, \dots\}$ and $|\overline{r}| = r$.

Proposition

For odd k we have $\mathcal{F}_k = \mathbb{Q}\zeta_{\mathcal{A}}(\overline{k}).$

For even weight k it seems that the space \mathcal{F}_k is not understood yet.

4 Alternating finite MZV - Some relations in even weight

As before we define for a hom. polynomial $p\in \mathbb{Q}[X,Y]$ of degree k-2 the coefficients $\beta^p_{r,s}\in \mathbb{Q}$ by

$$\sum_{\substack{r+s=k\\r,s\ge 1}} \binom{k-2}{r-1} \beta_{r,s}^p X^{r-1} Y^{s-1} := p(X+Y,Y) \,.$$

Theorem (B.-Anzawa, 2021+)

For any even hom. polynomial $p\in \mathbb{Q}[X,Y]$ of degree k-2 we have

$$\sum_{\substack{r+s=k\\r,s\geq 1}} \beta_{r,s}^p 2^r \zeta_{\mathcal{A}}(\overline{r},s) = 0.$$

For example for $p(X,Y)=X^{k-2}$ with $k\geq 4$ even we obtain

r

$$\sum_{\substack{r+s=k\\ r\geq 2, s\geq 1}} 2^r \zeta_{\mathcal{A}}(\overline{r}, s) = 0.$$

4 Alternating finite MZV - Observations

- In contrast to classical double zeta values the theorem gives relations for all even polynomials and not just period polynomials.
- It seems like that) this theorem gives not all relations in even weight. For example, numerical experiments suggest that

$$21\zeta_{\mathcal{A}}(\overline{4},2) \stackrel{?}{=} -8\zeta_{\mathcal{A}}(\overline{3},3) - 36\zeta_{\mathcal{A}}(\overline{5},1) \,.$$

In general we expect that for even k we have

$$\mathcal{F}_k \stackrel{?}{=} \langle \zeta_\mathcal{A}(\overline{r},s) \mid r,s \geq 1 ext{ odd }, r+s=k,
angle_\mathbb{Q}$$
 .

Moreover it seems that all the $\zeta_{\mathcal{A}}(\overline{r},s)$ for r,s odd are linearly independent.

4 Alternating finite MZV - Observations

- In contrast to classical double zeta values the theorem gives relations for all even polynomials and not just period polynomials.
- It seems like that) this theorem gives not all relations in even weight. For example, numerical experiments suggest that

$$21\zeta_{\mathcal{A}}(\overline{4},2) \stackrel{?}{=} -8\zeta_{\mathcal{A}}(\overline{3},3) - 36\zeta_{\mathcal{A}}(\overline{5},1) \,.$$

In general we expect that for even k we have

$$\mathcal{F}_k \stackrel{?}{=} \langle \zeta_\mathcal{A}(\overline{r},s) \mid r,s \geq 1 ext{ odd }, r+s=k,
angle_\mathbb{Q}$$
 .

Moreover it seems that all the $\zeta_{\mathcal{A}}(\overline{r},s)$ for r,s odd are linearly independent.

Thank you very much for your attention!