

The Cumulant Bijection and Differential Forms

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Description

Given a graded commutative algebra A there is a canonical (tautologous) map $\tau : SA \rightarrow A$ where SA is the graded commutative algebra generated by A . The map τ is given by the formula

$$\tau(x_1 \wedge x_2 \wedge \dots \wedge x_n) = x_1 x_2 \dots x_n$$

$SA = A \oplus A \wedge A \oplus \dots$ also has a coproduct structure $\Delta : SA \rightarrow SA \wedge SA$ given by the formula

$$\Delta(x_1 \wedge x_2 \wedge \dots \wedge x_n) = \sum \epsilon \cdot x_{\pi_1} \wedge x_{\pi_2}$$

where $\pi_1 \sqcup \pi_2$ is a partition of the indices into two arbitrary subsets and ϵ is the sign that arises when the first subset is moved all the way to the left. One knows that any map like $\tau : SA \rightarrow A$ lifts to a canonical coalgebra mapping $\tilde{\tau} : SA \rightarrow SA$ so that $\pi \circ \tilde{\tau} = \tau$ where $\pi : SA \rightarrow A$ is projection onto A , the linear summand of SA .

We verify that $\tilde{\tau}$ is given by the formula

$$\tilde{\tau}(v) = \tau(v) + \tau \wedge \tau \circ \Delta(v) + \tau^{\wedge 3} \circ \Delta^2(v) + \dots \quad (1)$$

Note that $\tilde{\tau}(v) = v +$ lower order terms. This implies that it is a bijection. We call this coalgebra isomorphism $\tilde{\tau}$ the *cumulant bijection*.

The relation of $\tilde{\tau}$ to cumulants appears when it is used to change coordinates in SA , in particular when it is used to conjugate extensions to SA of a linear mapping of A to either a coderivation of SA or to a coalgebra mapping of SA .

General coderivations $D : SA \rightarrow SA$ have canonical decompositions by orders $D = D_1 + D_2 + \dots$ where D_k is determined by ‘‘Taylor coefficients’’ D^k ;

$$D^1 : A \rightarrow A$$

$$D^2 : A \wedge A \rightarrow A$$

$$D^3 : A \wedge A \wedge A \rightarrow A$$

and so on.

The explicit formulae relating D_k to D^k are

$$D_k(x_1 \wedge \dots \wedge x_n) = \sum \epsilon \cdot D^k(x_I) \wedge \dots \wedge \hat{x}_I \dots$$

where the sum is taken over all subsets I of size k of the indexing set.

A coalgebra mapping $G : SA \rightarrow SA$ is also determined by independent maps (also called the Taylor coefficients)

$$G^1 : A \rightarrow A$$

$$G^2 : A \wedge A \rightarrow A$$

$$G^3 : A \wedge A \wedge A \rightarrow A$$

and so on by the formula

$$G(x_1 \wedge x_2 \wedge \dots) = \sum_{\text{partitions}} \epsilon \cdot G^{j_1}(x_{\pi_{j_1}}) \wedge G^{j_2}(x_{\pi_{j_2}}) \dots$$

The canonical extension of a map $A \rightarrow A$ to either a coderivation or a coalgebra mapping, only has a non-zero leading order coefficient. After conjugating the canonical extensions by $\tilde{\tau}$ they have in general Taylor coefficients of all orders.

In the case of a coalgebra extension \tilde{f} of $f : A \rightarrow A$ the conjugated $g = \tilde{\tau}^{-1}\tilde{f}\tilde{\tau}$ has coefficients which measure the deviation of f from being an algebra homomorphism of A .

The first few Taylor coefficients of g are

$$g^1(x) = f(x)$$

$$g^2(x, y) = f(xy) - f(x)f(y)$$

$$g^3(x, y, z) = f(xyz) - f(xy)f(z) - f(yz)f(x) - f(zx)f(y) + 2f(x)f(y)f(z)$$

In the case of a coderivation extension \hat{f} of f , the first few coefficients of the conjugate $h = \tilde{\tau}^{-1}\hat{f}\tilde{\tau}$ are

$$h^1(x) = f(x)$$

$$h^2(x, y) = f(xy) - f(x)y - xf(y)$$

$$h^3(x, y, z) = f(xyz) - f(xy)z + xyf(z) - f(yz)x + yxf(x) - f(zx)y + zxf(y)$$

In the first case all the higher Taylor coefficients vanish iff $f(xy) - f(x)f(y) = 0$, that is f is an algebra map.

In the second case all higher Taylor coefficients vanish iff $f(xy) - f(x)y - xf(y) = 0$, that is f is a derivation.

1 First Application

Let us now consider the case where A is a chain complex with a differential ∂ which is not necessarily a derivation of the product structure. Suppose $i : (C, \partial_C) \rightarrow (A, \partial)$ is a sub-complex of (A, ∂) such that A deformation retracts to C . That is, there is $I : (A, \partial) \rightarrow (C, \partial_C)$ so that $I \circ i = Id_C$ and there is a

degree +1 mapping $s : A \rightarrow A$ so that $\partial s + s\partial = i \circ I - Id_A$. Now let \tilde{I} and \tilde{i} be the canonical lifts of I and i to coalgebra maps between SA and SC .

$$\begin{array}{ccc} SA & \xrightarrow{\pi} & A \\ \tilde{i} \updownarrow \tilde{I} & & i \updownarrow I \\ SC & \xrightarrow{\pi} & C \end{array}$$

Let d be the extension of ∂ to SA and $\tilde{d} = \tilde{\tau}^{-1}d\tilde{\tau}$, Then by our previous discussion the cumulant bijection $\tilde{\tau}$ gives an isomorphism between (SA, d) and (SA, \tilde{d}) .

Theorem 1. Let C be as above. Suppose there is a coderivation ∂_∞ on SC and a differential graded coalgebra map ι from (SC, ∂_∞) to (SA, \tilde{d}) which extends i . Then there is an induced isomorphism, “the induced cumulant bijection” $\tilde{\tau}_C$ between (SC, ∂_∞) and (SC, d_C) where d_C is the canonical coderivation extension of ∂_C . $\tilde{\tau}_C$ is uniquely characterized by the commutativity of the following diagram.

$$\begin{array}{ccc} (SA, \tilde{d}) & \xrightarrow{\tilde{\tau}} & (SA, d) \\ \iota \uparrow & & \downarrow \tilde{I} \\ (SC, \partial_\infty) & \xrightarrow{\tilde{\tau}_C} & (SC, d_C) \end{array}$$

Proof. As ι is an injection and \tilde{I} is a surjection, $\tilde{\tau}_C$ must be defined to be equal to $\tilde{I} \circ \tilde{\tau} \circ \iota$. The fact that $\tilde{\tau}_C$ is an isomorphism follows as in Lemma 2, from the fact that since ι agrees with i on the linear terms and $I \circ i$ is identity, $\tilde{\tau}_C$ induces the identity map on linear terms. Then since $\tilde{\tau}_C$ is a coalgebra map the inductive step of Lemma 2 holds. For more details see section 3. □

Remark 1. Note that SC receives the induced cumulant bijection from the map ι and not from a commutative algebra structure on C .

2 The missing details, the cumulant bijection in the associative context and more applications

Definition 1. A *graded coassociative conilpotent coalgebra* is a graded vector space C together with a degree zero coassociative coproduct $\Delta : C \rightarrow C \otimes C$ with the property that for all v in C there exists an integer n such that $\Delta^n(v) = 0$. If the image of the coproduct is in the graded symmetric tensors then C is called the *graded symmetric coassociative conilpotent coalgebra*

Definition 2. The *free coassociative conilpotent coalgebra without co-unit* generated by a graded vector space V is a nilpotent coalgebra T^cV with a projection map onto V with the following universal property: Given a linear map from a graded nilpotent coassociative coalgebra to V there exists a unique coalgebra map \tilde{f} from C to T^cV such that the following diagram commutes.

$$\begin{array}{ccc}
 & & C \\
 & \swarrow \exists \tilde{f} & \downarrow f \\
 T^cV & \xrightarrow{\pi} & V
 \end{array} \tag{2}$$

On the space $TV = V \oplus V^{\otimes 2} \oplus V^{\otimes 3} \dots$ consider the coproduct Δ given by the following formula.

$$\Delta(x_1 \otimes x_2 \otimes \dots \otimes x_n) = \sum_{i=1}^{n-1} x_1 \otimes \dots \otimes x_i \otimes \dots \otimes x_n$$

TV with the coproduct Δ is the universal free conilpotent coalgebra associated to V . The formula for the lift is given later in Lemma 1.

Definition 3. The *free graded coassociative cocommutative nilpotent coalgebra* generated by V is a sub-coalgebra S^cV of T^cV such that if C taken as above is also graded cocommutative then the image of \tilde{f} lies in S^cV , that is the following diagram commutes.

$$\begin{array}{ccc}
 & & C \\
 & \swarrow \exists \tilde{f} & \downarrow f \\
 S^cV & \xrightarrow{\pi} & V
 \end{array} \tag{3}$$

$$S^cV = \bigoplus_{n=1}^{\infty} S^nV$$

where S^nV is the subspace of $V^{\otimes n}$ generated by

$$\sum_{\sigma \in S_n} \pm x_{\sigma(1)} \otimes x_{\sigma(2)} \dots x_{\sigma(n)}$$

The signs in the summation are given by the degrees of x_i , for example in S^2V is generated by elements of the form $x \otimes y + (-1)^{|x||y|} y \otimes x$. The coproduct Δ restricts to a coproduct on S^cV . S^cV is linearly isomorphic to $SV = V \oplus V \wedge V \oplus V \wedge V \wedge V \dots$ by the map which sends $x_1 \wedge x_2 \wedge \dots \wedge x_n$ in SV to $\sum_{\sigma \in S_n} \pm x_{\sigma(1)} \otimes x_{\sigma(2)} \dots x_{\sigma(n)}$ in S^cV . Note the product that T^cV acquires from it's isomorphism to TV does not restrict to the product S^cV acquires from it's isomorphism to SV . Here onwards we will use SV to denote both, the algebra with the usual product structure and the coalgebra with the induced coproduct structure.

Lemma 1. *The map \tilde{f} in (2) is given by the formula,*

$$\tilde{f}(x) = f(x) + f \otimes f \circ \Delta_C(x) + f^{\otimes 3} \circ \Delta_C^2(x) + \dots$$

where Δ_C is the reduced coproduct on C . Since C is nilpotent this sum is finite.

Proof. Note that $\pi \circ \tilde{f}(x) = f(x)$. To prove the lemma we need to show that

$$\Delta_T \circ \tilde{f} = \tilde{f} \otimes \tilde{f} \circ \Delta_C$$

The Sweedler notation for higher powers of Δ_C applied to x is

$$\Delta_C^n(x) = \sum_{(x)} x_{(1)} \otimes x_{(2)} \otimes \dots \otimes x_{(n+1)}$$

So the formula for \tilde{f} as defined becomes

$$\tilde{f}(x) = \sum_n \sum_{(x)} f(x_{(1)}) \otimes f(x_{(2)}) \otimes \dots \otimes f(x_{(n+1)})$$

and when we apply the coproduct to this we get

$$\Delta_T \circ \tilde{f}(x) = \sum_n \sum_{(x)} \sum_i f(x_{(1)}) \otimes \dots \otimes f(x_{(i)}) \otimes \dots \otimes f(x_{(n+1)})$$

On the other hand we have

$$\begin{aligned} \tilde{f} \otimes \tilde{f} \circ \Delta_C(x) &= \sum_{(x)} \tilde{f}(x_{(1)}) \otimes \tilde{f}(x_{(2)}) \\ &= \sum_{(x)} \sum_{i,j} f(x_{(1)}) \otimes \dots \otimes f(x_{(i)}) \otimes \dots \otimes f(x_{(i+j)}) \\ &= \sum_n \sum_{(x)} \sum_i f(x_{(1)}) \otimes \dots \otimes f(x_{(i)}) \otimes \dots \otimes f(x_{(n+1)}) \end{aligned}$$

which is what is required. \square

If C is graded cocommutative then the image of \tilde{f} is in S^cV which we have identified with SV . So the formula in Lemma 1 becomes

$$\tilde{f}(x) = f(x) + f \wedge f \circ \Delta_C(x) + f^{\wedge 3} \circ \Delta_C^2(x) + \dots$$

Suppose A is a graded commutative associative algebra. Then consider the map $\tau : SA \rightarrow A$ which takes $x_1 \wedge x_2 \wedge \dots \wedge x_n$ to $x_1 x_2 \dots x_n$. We call this map the tautologous map. Since this is a map from a graded cocommutative coalgebra we can lift it to a map $\tilde{\tau} : SA \rightarrow SA$ and from Lemma 1 the formula for $\tilde{\tau}$ is given by the equation 1.

Lemma 2. $\tilde{\tau} : SA \rightarrow SA$ is a coalgebra isomorphism.

Proof. Let $F_n = \bigoplus_{i=1}^n \wedge^i A$ where $\wedge^i A$ is the graded symmetric product of i copies of A . Then F_n defines an increasing filtration of SA and SA is the direct limit of this sequence of sub-coalgebras.

$$A = F_1 \hookrightarrow F_2 \hookrightarrow \dots F_n \hookrightarrow \dots$$

For $v \in \wedge^n A$, $\tilde{\tau}$ is given by the formula

$$\tilde{\tau}(v) = \tau(v) + \tau \wedge \tau(\Delta(v)) + \dots + \tau^{\wedge n}(\Delta^{n-1}(v))$$

Note that the highest degree term in the formula is v and so this formula preserves the filtration F_n . We will show by induction that $\tilde{\tau}$ restricted to F_n is an isomorphism for each n . Now on F_1 , $\tilde{\tau}$ is identity hence an isomorphism. Now consider the following short exact sequence

$$0 \rightarrow F_{n-1} \hookrightarrow F_n \rightarrow \wedge^n A \rightarrow 0$$

On F_{n-1} , $\tilde{\tau}$ is an isomorphism by induction hypothesis and on $\wedge^n A$ the map induced is the identity map. So $\tilde{\tau}$ is an isomorphism on F_n . Since it's restriction to each F_n is an isomorphism, $\tilde{\tau}$ is an isomorphism from SA to SA . \square

A linear map from a graded commutative algebras A to itself can be extended to either a coderivation or a coalgebra map from SA to SA . These can then be conjugated by $\tilde{\tau}$ as it is an isomorphism. The linear map itself doesn't have to be an algebra map or a derivation.

Theorem 2. i) Suppose d is any linear map from a graded commutative algebra A to A . Then there exists a unique coderivation \tilde{d} from SA to SA such that the following diagram commutes.

$$\begin{array}{ccc} SA & \xrightarrow{\tau} & A \\ \tilde{d} \downarrow & & \downarrow d \\ SA & \xrightarrow{\tau} & A \end{array} \quad (4)$$

The coderivation construction, d gives \tilde{d} , preserves commutators. This implies that if d has degree -1 and squares to zero then \tilde{d} also has degree -1 and squares to zero.

ii) Suppose f is any linear map between graded commutative algebras A to B . Then there exists a unique coalgebra morphism \hat{f} from SA to SB such that the following diagram commutes.

$$\begin{array}{ccc} SA & \xrightarrow{\tau_A} & A \\ \hat{f} \downarrow & & \downarrow f \\ SB & \xrightarrow{\tau_B} & B \end{array} \quad (5)$$

Note that the uniqueness implies that the coalgebra construction , f gives \hat{f} , respects composition.

- iii) ([1] and [2]) Suppose A and B are graded commutative algebras and d_A and d_B are linear maps, not necessarily derivations, of degree -1 and square zero on A and B respectively. Suppose f is a linear map, not necessarily an algebra map, from A to B such that $f \circ d_A = d_B \circ f$. Then \hat{f} as in ii) is the unique homomorphism of differential graded coalgebras from (SA, \tilde{d}_A) to (SB, \tilde{d}_B) such that the following diagram commutes.

$$\begin{array}{ccc} (SA, \tilde{d}_A) & \xrightarrow{\tau_A} & (A, d_A) \\ \hat{f} \downarrow & & \downarrow f \\ (SB, \tilde{d}_B) & \xrightarrow{\tau_B} & (B, d_B) \end{array} \quad (6)$$

Proof. i) A linear map d from A to A can be uniquely extended to a coderivation D on SA which commutes with the projection map to A for the coalgebra structure on SA . That is there exists a unique D such that the following diagram commutes.

$$\begin{array}{ccc} SA & \xrightarrow{\pi} & A \\ \tilde{d} \downarrow & & \downarrow d \\ SA & \xrightarrow{\pi} & A \end{array} \quad (7)$$

where π is the projection map. D is given by the following formula.

$$D(x_1 \wedge x_2 \wedge \dots \wedge x_n) = \sum_i \pm x_1 \wedge \dots \wedge d(x_i) \wedge \dots \wedge x_n$$

The signs in the sum depend on the degrees of x_i and the degree of the map d . Consider the map $\tilde{d} := \tilde{\tau} \circ D \circ \tilde{\tau}^{-1}$. This map is the unique coderivation on SA which makes (4) commute.

If d_1 and d_2 are two linear maps of some degrees from A to A and let D_1 and D_2 be the coderivations on SA which commute with the projection maps. Since the bracket of two coderivations is a coderivation, $[D_1, D_2]$ is a coderivation. Besides this is the unique coderivation which extends $[d_1, d_2]$. So, $[\tilde{d}_1, \tilde{d}_2]$ is the unique coderivation with the above property for the map $[d_1, d_2]$. Thus if d has degree -1 and squares to zero, then $\tilde{d}^2 = 1/2[\tilde{d}, \tilde{d}]$ is a coderivation which uniquely extends d^2 . Since d^2 is zero, \tilde{d}^2 will also be zero. So maps of degree -1 which square to zero give coderivations which square to zero on SA .

- ii) A linear map f between A and B can be uniquely extended to a homomorphism of coalgebras F from SA to SB which commutes with the

projection maps. That is there exists a homomorphism of coalgebras such that the following diagram commutes.

$$\begin{array}{ccc}
SA & \xrightarrow{\pi_A} & A \\
F \downarrow & & \downarrow f \\
SB & \xrightarrow{\pi_B} & B
\end{array} \tag{8}$$

F is given by the following formula.

$$F(x_1 \wedge x_2 \wedge \dots x_n) = f(x_1) \wedge f(x_2) \wedge \dots f(x_n)$$

The map $\hat{f} = \tilde{\tau} \circ F \circ \tilde{\tau}^{-1}$ is then the unique coalgebra homomorphism which makes (5) commute.

- iii) We only need to check that $\hat{f} \circ \tilde{d}_A = \tilde{d}_B \circ \hat{f}$. Let D_A and D_B be the coderivations on SA and SB respectively which commute with the projection maps and F be the coalgebra homomorphism from SA to SB which commutes with the projections. Since $f \circ d_A = d_B \circ f$, by direct computation we have that $F \circ D_A = D_B \circ F$. It follows then that $\hat{f} \circ \tilde{d}_A = \tilde{d}_B \circ \hat{f}$. \square

Conjugation by $\tilde{\tau}$ of the lift to a coalgebra map measures the deviation of the original map from being an algebra homeomorphism and that of the lift to a coderivation measures how far the original map was from being a derivation for the algebra structure.

Proposition 1. Let d be a linear map from A to A and \tilde{d} be the coderivation constructed in the previous theorem. Let f be a linear map from A to B and \hat{f} be homomorphisms constructed from f in the last theorem.

- i) d is a derivation if and only if

$$\tilde{d}(x_1 \wedge x_2 \wedge \dots x_n) = \sum_i \pm x_1 x_2 \dots d(x_i) \dots x_n$$

- ii) f is a homomorphism of algebras if and only if

$$\hat{f}(x_1 \wedge x_2 \wedge \dots x_n) = \tau(f(x_1) \wedge f(x_2) \wedge \dots f(x_n)) = f(x_1)f(x_2) \dots f(x_n)$$

Proof. i) In the proof of the last theorem we defined the coderivation D such that it satisfies the formula

$$\tau \circ D(x_1 \wedge x_2 \wedge \dots x_n) = \sum_i \pm x_1 x_2 \dots d(x_i) \dots x_n$$

This expression is equal to $d(x_1 x_2 \dots x_n) = d \circ \tau(x_1 \wedge x_2 \wedge \dots x_n)$ if and only if d is a derivation for the algebra A . Thus we have that $d \circ \tau = \tau \circ D$ if and only if d is a derivation for the algebra A . Since \tilde{d} is the unique coderivation that commutes with τ , $\tilde{d} = D$ if and only if d is a derivation.

ii) Similar to the proof of the first part

$$\tau \circ F(x_1 \wedge x_2 \wedge \dots \wedge x_n) = \tau(f(x_1) \wedge f(x_2) \wedge \dots \wedge f(x_n)) = f(x_1)f(x_2)\dots f(x_n)$$

which is equal to $f(x_1x_2\dots x_n)$ if and only if f is a homomorphism. By uniqueness of \tilde{f} we have that it is equal to F if and only if f is a homomorphism.

□

3 More detailed Proof of Theorem 1

Proof. The proof is similar to the proof of Lemma 2. Define $\tilde{\tau}_C$ to be $\tilde{I} \circ \tilde{\tau} \circ \iota$. This map is a composition of differential coalgebra maps and hence is itself a differential coalgebra map. Let $F_n = \bigoplus_{i=1}^n \wedge^i C$, where $\wedge^i C$ is the graded symmetric product of i copies of C . The F_n is the filtration on SC . We will use induction on the degree of the filtration to prove that $\tilde{\tau}_C$ is an isomorphism. As ι preserves the filtration $\tilde{\tau}_C$ also preserves the filtration. Also as ι agrees with i on $C = F_1$ and since $\tilde{\tau}$ is identity on A , $\tilde{\tau}_C$ is identity on F_1 . Now suppose $\tilde{\tau}_C$ is an isomorphism when restricted to F_{n-1} . Since $\tilde{\tau}_C$ is a coalgebra mapping, for $v = x_1 \wedge x_2 \wedge \dots \wedge x_n$ in $\wedge^n C$ we have that $\tilde{\tau}_C^{\wedge n} \circ \Delta^{n-1}(v) = \Delta^{n-1} \circ \tilde{\tau}_C(v) = v$. This implies that $\tilde{\tau}_C(v) = v +$ lower order terms. Then consider the short exact sequence

$$0 \rightarrow F_{n-1} \hookrightarrow F_n \rightarrow \wedge^n C \rightarrow 0$$

By induction hypothesis $\tilde{\tau}_C$ is an isomorphism on F_{n-1} and by the above argument it induces identity on $\wedge^n C$. Hence it is an isomorphism on F_n for every n which implies it is a coalgebra isomorphism of SC .

□

4 Related Work

Our focus on the cumulant bijection was directly inspired by a lecture of Jae Suk Park at CUNY November 2011. The ideas in the lecture have been developed in the two papers [1] and [2].

The “induced cumulant bijection” is used in [3] to set up potential algorithms for computing 3D fluid motion based on differential forms and the integration deformation retract to cochains.

References

- [1] Gabriel C. Drummond-Cole, Jae-Suk Park, John Terilla. “Homotopy Probability Theory I”. preprint arXiv February 2013
- [2] Gabriel C. Drummond-Cole, Jae-Suk Park, John Terilla. “Homotopy Probability Theory II”. preprint arXiv February 2013

- [3] D. Sullivan. “3D Incompressible Fluids: Combinatorial Models, Eigenspace Models, and a Conjecture about Well-posedness of the 3D Zero Viscosity Limit”. to appear in JDG Hirzebruch Volume 2014