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Combinatorics of simple polytopes and differential equations.

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Abstract

Simple polytopes play important role in applications of algebraic geometry to physics. They are also main objects in toric topology.

There is a commutative associative ring \mathcal{P} generated by simple polytopes. The ring \mathcal{P} possesses a natural derivation d , which comes from the boundary operator. We shall describe a ring homomorphism from the ring \mathcal{P} to the ring of polynomials $\mathbb{Z}[t, \alpha]$ transforming the operator d to the partial derivative $\partial/\partial t$.

This result opens way to a relation between polytopes and differential equations. As it has turned out, certain important series of polytopes (including some recently discovered) lead to fundamental non-linear differential equations in partial derivatives.

Definition. A polytope P^n of dimension n is said to be *simple* if every vertex of P is the intersection of exactly n facets, i.e. faces of dimension $n - 1$.

Definition. Two polytopes P_1 and P_2 of the same dimension are said to be *combinatorially equivalent* if there is a bijection between their sets of faces that preserves the inclusion relation.

Definition. A combinatorial polytope is a class of combinatorial equivalent geometrical polytopes.

The collection of all n -dimensional combinatorial simple polytopes is denoted by \mathcal{P}_n .

An Abelian group structure on \mathcal{P}_n is induced by the disjoint union of polytopes.

The zero element of the group \mathcal{P}_n is the empty set.

The weak direct sum

$$\mathcal{P} = \sum_{n \geq 0} \mathcal{P}_n$$

yields a *graded* commutative associative ring.

The product $P_1^n P_2^m$ of homogeneous elements P_1^n and P_2^m is given by the direct product $P_1^n \times P_2^m$.

The unit element is a single point.

Remarks:

1. The direct product $P_1^n \times P_2^m$ of simple polytopes P_1^n and P_2^m is a simple polytope as well.
2. Each face of a simple polytope is again a simple polytope.

Let $P^n \in \mathcal{P}_n$ be a simple polytope. Denote by $dP^n \in \mathcal{P}_{n-1}$ the disjoint union of all its facets.

Lemma. We have a linear operator of degree -1

$$d : \mathcal{P} \longrightarrow \mathcal{P},$$

such that

$$d(P_1^n P_2^m) = (dP_1^n)P_2^m + P_1^n(dP_2^m).$$

Examples:

$$d\Delta^n = (n + 1)\Delta^{n-1},$$

$$dI^n = n(dI)I^{n-1} = 2nI^{n-1},$$

where Δ^n is the standard n -simplex and $I^n = I \times \cdots \times I$ is the standard n -cube.

Face-polynomial.

Consider the linear map

$$F: \mathcal{P} \longrightarrow \mathbb{Z}[t, \alpha],$$

which send a simple polytope P^n to the homogeneous *face-polynomial*

$$F(P^n) = \alpha^n + f_{n-1,1} \alpha^{n-1} t + \cdots + f_{1,n-1} \alpha t^{n-1} + f_{0,n} t^n,$$

where $f_{k,n-k} = f_{k,n-k}(P^n)$ is the number of its k -dimensional faces. Thus, $f_{n-1,1}$ is the number of facets and $f_{0,n}$ is the number of vertex.

Note that $f_{k,n-k} = f_{n-k-1}$, where $f(P^n) = (f_0, \dots, f_{n-1})$ is f -vector of P^n .

Theorem The mapping F is a ring homomorphism such that

$$F(dP^n) = \frac{\partial}{\partial t} F(P^n).$$

Corollary.

$$F(I^n) = (\alpha + 2t)^n,$$

$$F(\Delta^n) = \frac{(\alpha + t)^{n+1} - t^{n+1}}{\alpha}.$$

Set

$$U(t, x; \alpha, I) = \sum_{n \geq 0} F(I^n) x^{n+1}.$$

Lemma. The function $U(t, x; \alpha, I)$ is the solution of the equation

$$\frac{\partial}{\partial t} U(t, x) = 2x^2 \frac{\partial}{\partial x} U(t, x)$$

with the initial condition $U(0, x) = \frac{x}{1-\alpha x}$.

We have

$$U(t, x; \alpha, I) = \frac{x}{1 - (\alpha + 2t)x}.$$

Set

$$U(t, x; \alpha, \Delta) = \sum_{n \geq 0} F(\Delta^n) x^{n+2}.$$

Lemma. The function $U(t, x; \alpha, \Delta)$ is the solution of the equation

$$\frac{\partial}{\partial t} U(t, x) = x^2 \frac{\partial}{\partial x} U(t, x)$$

with the initial condition $U(0, x) = \frac{x^2}{1-\alpha x}$.

We have

$$U(t, x; \alpha, \Delta) = \frac{x^2}{(1-tx)(1-(\alpha+t)x)}.$$

Consider the series of Stasheff polytopes
(the associahedra)

$$As = \{As^n = K_{n+2}, n \geq 0\}.$$

Each facet of As^n is $As^i \times As^j$, $i \geq 0$, $i + j = n - 1$,
where embedding $\mu_k: As^i \times As^j \rightarrow \partial As^n$, $1 \leq k \leq i+2$,
correspondes to the pairing

$$\begin{aligned} (a_1 \cdots a_{i+2}) \times (b_1 \cdots b_{j+2}) &\longrightarrow \\ &\longrightarrow a_1 \cdots a_{k-1} (b_1 \cdots b_{j+2}) a_{k+1} \cdots a_{i+2}. \end{aligned}$$

Lemma.

$$dAs^n = \sum_{i+j=n-1} \sum_{k=1}^{i+2} \mu_k(As^i \times As^j) = \sum_{i+j=n-1} (i+2)(As^i \times As^j).$$

Corollary.

$$\frac{\partial}{\partial t} F(As^n) = \sum_{i+j=n-1} (i+2) F(As^i) F(As^j).$$

Set

$$U(t, x; \alpha, As) = \sum_{n \geq 0} F(As^n) x^{n+2}.$$

Theorem. The function $U(t, x; \alpha, As)$ is the solution of the Hopf equation

$$\frac{\partial}{\partial t} U(t, x) = U(t, x) \frac{\partial}{\partial x} U(t, x)$$

with the initial condition $U(0, x) = \frac{x^2}{1-\alpha x}$.

The function $U(t, x; \alpha, As)$ satisfies the equation

$$t(\alpha + t)U^2 - (1 - (\alpha + 2t)x)U + x^2 = 0.$$

Quasilinear Burgers–Hopf Equation

The Hopf equation (Eberhard F.Hopf, 1902–1983) is the equation

$$U_t + f(U)U_x = 0.$$

The Hopf equation with $f(U) = U$ is a limit case of the following equations:

$$U_t + UU_x = \mu U_{xx} \quad (\text{the Burgers equation}),$$

$$U_t + UU_x = \varepsilon U_{xxx} \quad (\text{the Korteweg–de Vries equation}).$$

The Burgers equation (Johannes M.Burgers, 1895–1981) occurs in various areas of applied mathematics (fluid and gas dynamics, acoustics, traffic flow). It is used for describing of wave processes with velocity u and viscosity coefficient μ . The case $\mu = 0$ is a prototype of equations whose solution can develop discontinuities (shock waves).

K-d-V equation (Diederik J.Korteweg, 1848–1941 and Hugo M. de Vries, 1848–1935) was introduced as equation for the long waves over water (in 1895). It appears also in plasma physics. Today K-d-V equation is a most famous equation in soliton theory.

Let us consider the Burgers equation

$$U_t = UU_x - \mu U_{xx}.$$

Set $U = U_0 + \sum_{k \geq 1} \mu^k U_k$. Then

$$\begin{aligned} U_{0,t} + \sum_{k \geq 1} \mu^k U_{k,t} &= \left(U_0 + \sum_{k \geq 1} \mu^k U_k \right) \left(U_{0,x} + \sum_{k \geq 1} \mu^k U_{k,x} \right) - \\ &\quad - \mu U_{0,xx} - \sum_{k \geq 1} \mu^{k+1} U_{k,xx}. \end{aligned}$$

Thus we obtain:

$$U_{0,t} = U_0 U_{0,x},$$

$$U_{1,t} = (U_0 U_1)_x - U_{0,xx}.$$

For simple polytopes, the formula for the Euler characteristic admits a generalization in the form of Dehn–Sommerville relations. In terms of the f -vector of an n -dimensional polytope P , they can be written as follows:

$$f_{k-1} = \sum_{j=k}^n (-1)^{n-j} \binom{j}{k} f_{j-1}, \quad k = 0, 1, \dots, n.$$

Consider the ring homomorphism

$$T : \mathbb{Z}[t, \alpha] \longrightarrow \mathbb{Z}[t, \alpha],$$

$$T p(t, \alpha) = p(t + \alpha, -\alpha).$$

Theorem. The Dehn–Sommerville relations are equivalent to the formula

$$T F(P^n) = F(P^n).$$

Consider the ring homomorphism

$$\lambda: \mathbb{Z}[t, \alpha] \longrightarrow \mathbb{Z}[z, \alpha] : \lambda(t) = \frac{1}{2}(z - \alpha), \lambda(\alpha) = \alpha,$$

and

$$\hat{T}: \mathbb{Z}[z, \alpha] \longrightarrow \mathbb{Z}[z, \alpha] : \hat{T}(z) = z, \hat{T}(\alpha) = -\alpha.$$

Lemma. $\hat{T}\lambda p(t, \alpha) = \lambda T p(t, \alpha)$

Corollary. For any $P^n \in \mathcal{P}_n$ the polynomial

$$p(z, \alpha) = \lambda F(P^n)$$

is such that $p(z, \alpha) = p(z, -\alpha)$.

Examples. Set additionally $\lambda(x) = x$. Then

$$1. \lambda U(t, x; \alpha, I) = \frac{x}{1-zx}.$$

$$2. \lambda U(t, x; \alpha, \Delta) = \frac{x^2}{\left(1 - \frac{1}{2}(z - \alpha)x\right)\left(1 - \frac{1}{2}(z + \alpha)x\right)}.$$

3. Set $U = U(t, x; \alpha, As)$. The function $\hat{U} = \lambda U$ satisfies the equation

$$(z - \alpha)(z + \alpha)\hat{U}^2 - 4(1 - zx)\hat{U} + 4x^2 = 0.$$

The solution of this quadratic equation with the initial condition $\widehat{U}(0, x) = \frac{x^2}{1-\alpha x}$ gives

$$(z^2 - \alpha^2)\widehat{U} = 2\left[(1 - zx) - (1 - 2zx + \alpha^2 x^2)^{1/2}\right].$$

Consider two vectors r, r' such that

$$|r| = 1, \quad |r'| = \alpha x, \quad \langle r, r' \rangle = zx.$$

Then $|r||r'| \cos(r, r') = \alpha x \cos(r, r') = zx$.

Thus, $z = \alpha \cos(r, r')$, $z^2 - \alpha^2 = -\alpha^2 \sin^2(r, r')$,

$$1 - zx = |r|^2 - \langle r, r' \rangle = \langle r, r - r' \rangle,$$

$$(1 - 2zx + \alpha^2 x^2)^{1/2} = |r - r'|.$$

Lemma. The function \widehat{U} satisfies the equation

$$\alpha^2 \sin^2(r, r')\widehat{U} = 2\left[|r - r'| - \langle r, r - r' \rangle\right].$$

We have

$$\begin{aligned} \frac{d}{dz} \left((z^2 - \alpha^2) \hat{U} \right) &= 2 \left(-x + \frac{x}{|r - r'|} \right) = \\ &= 2x \sum_{n \geq 1}^{\infty} \alpha^n L_n \left(\frac{z}{\alpha} \right) x^n, \end{aligned}$$

where $L_n(\cdot)$ are Legendre polynomials.

We have

$$L_n \left(\frac{z}{\alpha} \right) = \frac{1}{n(n+1)} \frac{d}{dz} \left((z^2 - \alpha^2) \frac{d}{dz} L_n \left(\frac{z}{\alpha} \right) \right).$$

Thus,

$$\hat{U} = 2 \frac{\partial}{\partial z} \left(\sum_{n \geq 1} \frac{\alpha^n}{n(n+1)} L_n \left(\frac{z}{\alpha} \right) x^{n+1} \right),$$

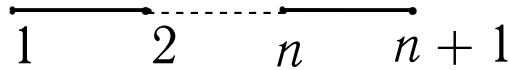
$$\frac{\partial^2 \hat{U}}{\partial x^2} = 2 \frac{\partial}{\partial z} \left(\sum_{n \geq 1} \alpha^n L_n \left(\frac{z}{\alpha} \right) x^{n-1} \right).$$

Corollary. $x \frac{\partial^2}{\partial x^2} U = \frac{\partial}{\partial t} \frac{1}{|r - r'|}.$

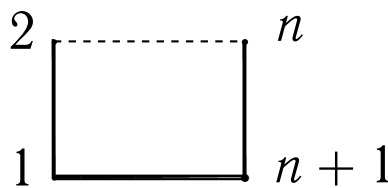
Graph-associahedra.

Given a finite graph Γ . The graph-associahedron $P(\Gamma)$ is a simple polytope whose poset is based on the connected subgraph of Γ . When Γ is:

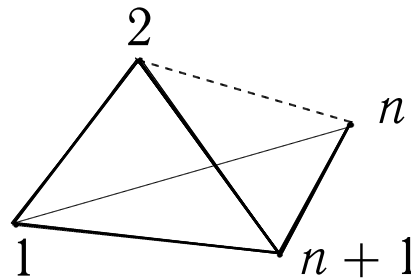
a path



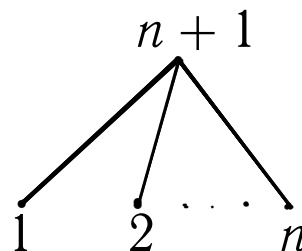
a cycle



a complete graph



an n -star graph



the polytope $P(\Gamma)$ results in the:

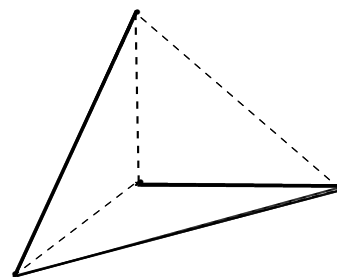
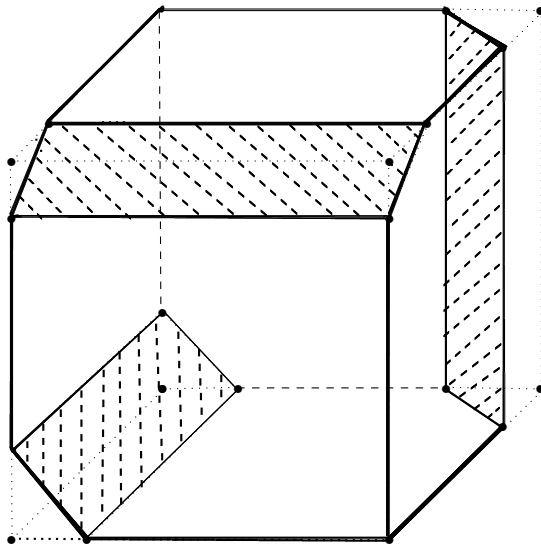
- associahedron (Stasheff polytope) As^n ,
- cyclohedron (Bott–Taubes polytope) Cy^n ,
- permutohedron Pe^n ,
- stellohedron St^n ,

respectively.

GRAPH-ASSOCIAHEDRON

Associahedron A_S^3

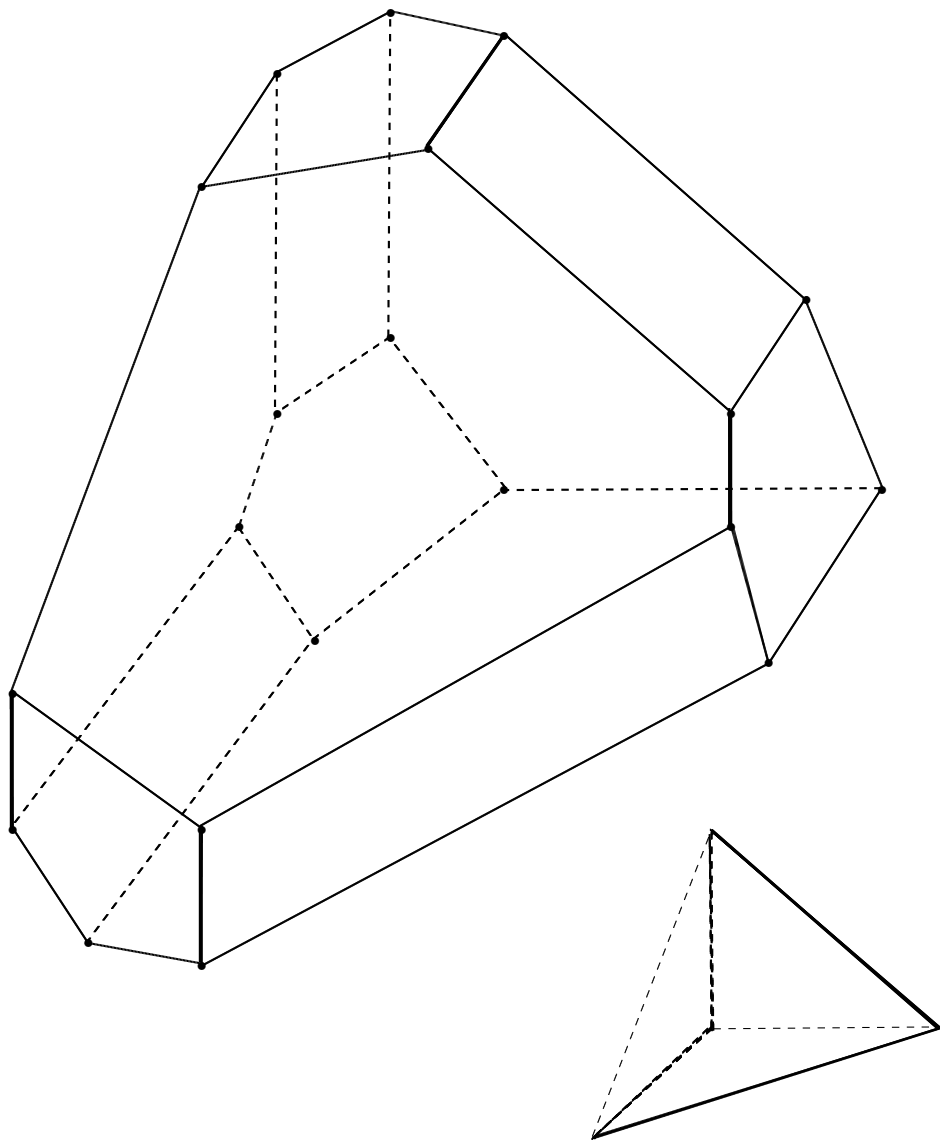
The Stasheff polytope K_5 .



GRAPH-ASSOCIAHEDRON

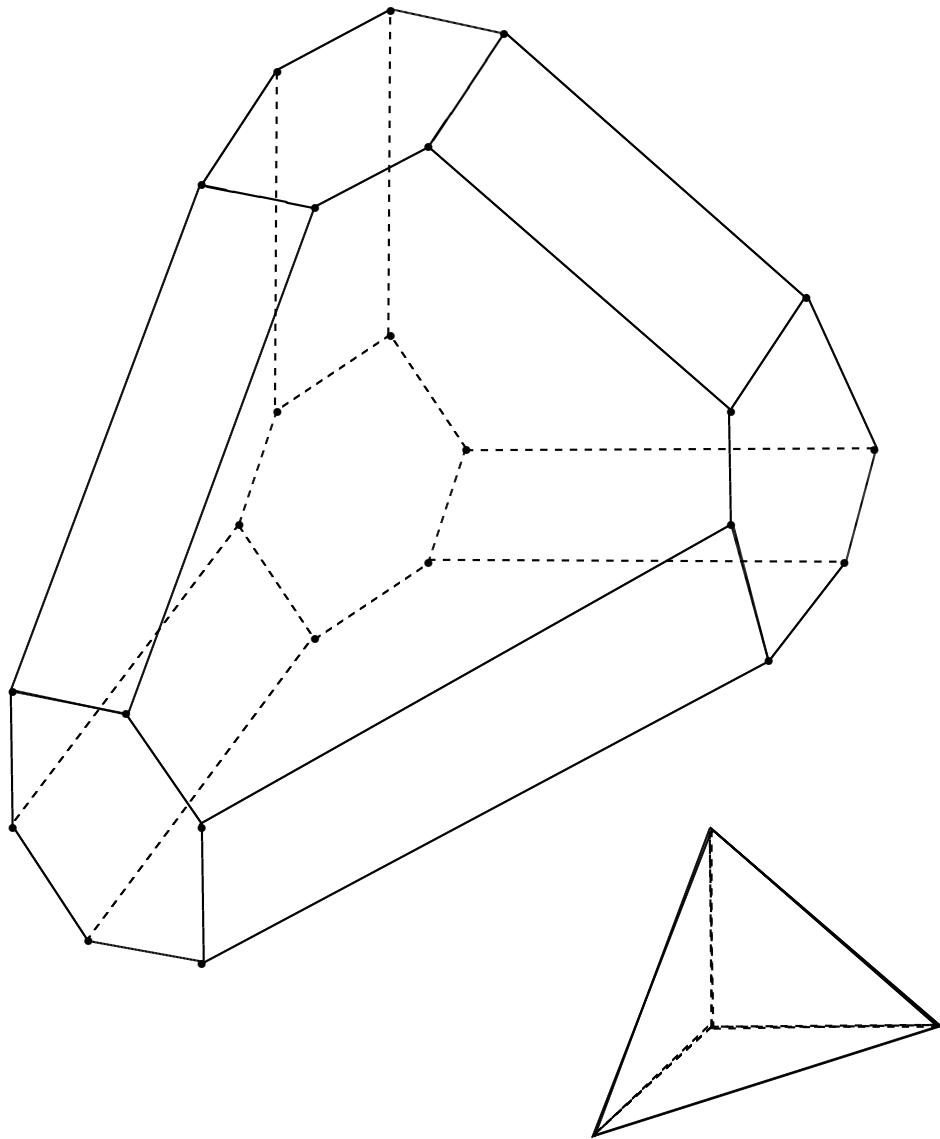
Cyclohedron C^3

Bott-Taubes polytope



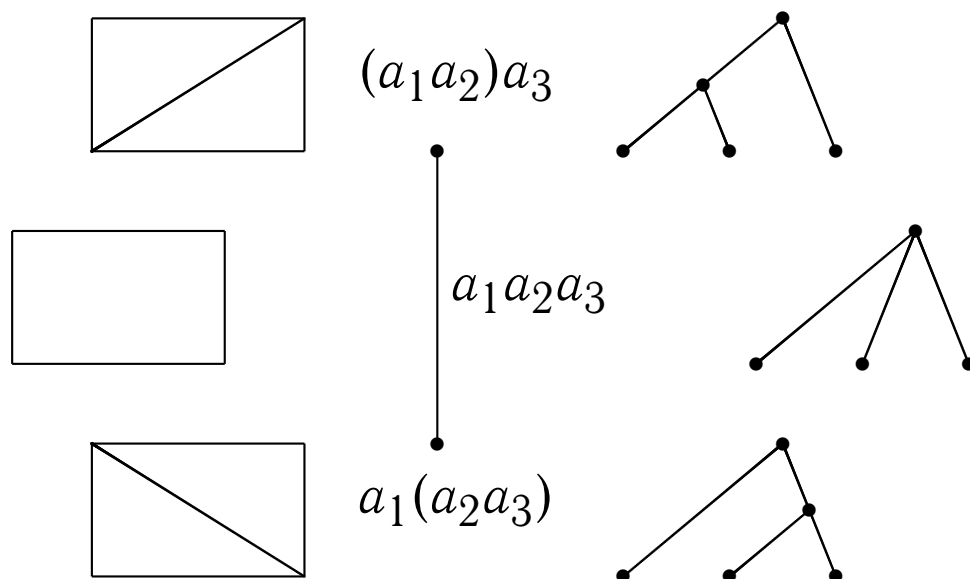
GRAPH-ASSOCIAHEDRON

Permutaedron Π^3 .



The connection between bracketing and plane trees was known to A. Cayley (see [*])

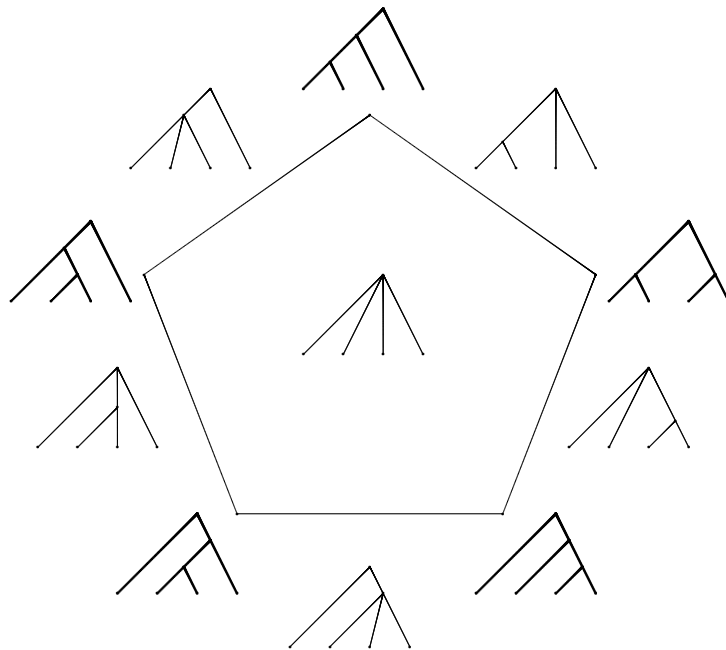
The Stasheff polytope K_3



The languages: diagonals, brackets and plane trees.

*A.Cayley, On the analytical form called trees, Part II, Philos. Mag. (4) 18,1859,374–378.

The Stasheff polytope K_4 .



The language of plane trees.

Consider the series of Bott–Taubes polytopes
(the cyclohedra)

$$Cy = \{Cy^n : n \geq 0\}.$$

Lemma. (A.Fenn)

$$dCy^n = (n + 1) \sum_{i+j=n-1} Cy^i \times As^j.$$

Set

$$U(t, x; \alpha, Cy) = \sum_{n \geq 0} F(Cy^n) x^n.$$

Theorem. The function $U(t, x; \alpha, Cy)$ is the solution of the equation

$$\frac{\partial}{\partial t} U_1 = \frac{\partial}{\partial x} (U_0 U_1)$$

with the initial condition $U_{1,0}(0, x) = \frac{1}{1-\alpha x}$, where U_0 is the solution of the Hopf equation

$$\frac{\partial}{\partial t} U_0 = U_0 \frac{\partial}{\partial x} U_0$$

with the initial condition $U_0(0, x) = \frac{x^2}{1-\alpha x}$.

Complex cobordism.

Consider the complex cobordism ring

$$\Omega_U = \mathbb{Z}[z_n : n \geq 1], \text{ deg } z_n = -2n.$$

We have $\Omega_U \otimes Q = Q[[\mathbb{C}P^n] : n \geq 1]$.

The ring Ω_U is a module over Landweber–Novikov algebra S , which is a Hopf algebra over \mathbb{Z} .

There are primitive elements $s_n \in S$, $n \geq 1$, and they generate a Lie algebra:

$$[s_n, s_m] = (m - n)s_{m+n}.$$

The operations s_n are derivations of the ring Ω_U .

One can describe **the two-parameter Todd genus**

$$Td_{a,b}: \Omega_U \longrightarrow \mathbb{Z}[a, b]$$

as exponential of the formal group law:

$$f(u, v) = \frac{u + v - auv}{1 - buv}, \quad \deg a = -2, \quad \deg b = -4.$$

Consider the ring homomorphism

$$\gamma: \mathbb{Z}[a, b] \longrightarrow \mathbb{Z}[t, \alpha] \quad : \quad \gamma(a) = \alpha + 2t, \quad \gamma(b) = \alpha t + t^2,$$

and $T_{t,\alpha} = \gamma Td_{a,b}$.

Lemma. $T_{t,\alpha}(s_1[M^{2n}]) = \frac{\partial}{\partial t} T_{t,\alpha}([M^{2n}])$.

The sending $[\mathbb{C}P^n]$ to Δ^n gives the commutative diagram

$$\begin{array}{ccc}
 & & \Omega_U \\
 & \nearrow & \searrow Td_{a,b} \\
 \mathbb{Z}[[\mathbb{C}P^n] : n \geq 1] & & \mathbb{Z}[a, b] \\
 \downarrow & & \downarrow \gamma \\
 \mathbb{Z}[\Delta^n : n \geq 1] & & \mathbb{Z}[t, \alpha] \\
 & \searrow & \nearrow F \\
 & & \mathcal{P}
 \end{array}$$

Let M^{2n} be a smooth symplectic manifold with an effective hamiltonian actions of a compact torus T^n and $\Phi(M) \subset \mathbb{R}^n$ be a convex polytope, where $\Phi: M^{2n} \rightarrow \mathbb{R}^n$ is a moment map.

Theorem. $T_{t,\alpha}[M^{2n}] = \gamma Td_{a,b}[M^{2n}] = F(\Phi(M^{2n}))$.

Corollary. $T_{t,\alpha}(S_1[M^{2n}]) = \frac{\partial}{\partial t} F(\Phi(M^{2n}))$.

The genus $T_{t,\alpha}[M^{2n}]$ is:

the n -th Chern number $c_n(M^{2n})$ for $\alpha = 0$,

the Todd genus $Td(M^{2n})$ for $t = 0$,

the L -genus (the signature) $\sigma(M^{2n})$ for $z = \alpha + 2t = 0$, respectively.

Corollary.

$$c_n(M^{2n}) = f_{0,n} t^n,$$

$$Td(M^{2n}) = \alpha^n,$$

$$\begin{aligned} \sigma(M^{2n}) = & (-1)^n [2^n - 2^{n-1} f_{n-1,1} + \cdots \\ & \cdots + (-1)^{n-1} 2 f_{1,n-1} + (-1)^n f_{0,n}] t^n. \end{aligned}$$

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