

Automorphisms and Coordinates of Polynomial and Free Associative Algebras – 3

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We fix the notation:

All the algebras are over the field \mathbb{C} (although some of the results hold for fields of characteristic 0 and even over an arbitrary field;

$$X_n = \{x_1, \dots, x_n\},$$

$G(X_n)$, $L(X_n)$, $\mathbb{C}\langle X_n \rangle$ – the free group, the free Lie algebra, and the free associative algebra freely generated by X_n .

Abhyankar-Sathaye embedding conjecture

Let A be a commutative ring containing \mathbb{Q} and let $f(X_n) \in A[X_n]$. If the factor algebra $A[X_n]/(f(X_n))$ is isomorphic to $A[X_{n-1}]$, then $f(X_n)$ is a coordinate of $A[X_n]$.

$A = \mathbb{C}$, $n = 2$:

Abhyankar-Moh (1975), also Suzuki(1974):

If $\mathbb{C}[x, y]/(f(x, y)) \cong \mathbb{C}[x]$, then $f(x, y)$ is a coordinate of $\mathbb{C}[x, y]$.

This follows from the famous Abhyankar-Moh theorem: If the polynomials $f(x), g(x) \in \mathbb{C}[x] \setminus \mathbb{C}$ generate the whole algebra $\mathbb{C}[x]$ and $\deg(f) > \deg(g)$, then $\deg(g)$ divides $\deg(f)$. As a consequence one easily obtain a new proof of the Jung-van der Kulk theorem.

Russel and Sathaye (1979):

Let A be a commutative K -algebra such that $A[t] \cong K[x, y, z]$ and let A contains a polynomial of the form

$$a(x, y, z) = g(x) + zh(x, y, z), \quad h(x, y, z) \in K[x, y, z],$$

where $f(z) \in K[z]$ is separable. Then $A \cong A[t]/(t) \cong K[u, v]$. In particular, t is a coordinate of $K[x, y, z]$.

Counterexample in positive characteristic

If $\text{char}(K) = p > 0$, and

$$f(x, y) = y^{p^2} - x - x^{2p},$$

then $K[x, y]/(f(x, y)) \cong K[x]$.

Vénéreau polynomials

Vénéreau (2001), Berson (2004) independently introduced the following polynomials, known today as the Vénéreau polynomials:

$$b_m(x, y, z, u) = y + x^m(xz + y(yu + z^2)) \in \mathbb{C}[x, y, z, u], \quad m \geq 1.$$

These polynomials satisfy the condition

$$\mathbb{C}[x, y, z, u]/(b_m(x, y, z, u)) \cong \mathbb{C}[x, y, z].$$

Vénéreau proved that $b_m(x, y, z, u)$ is a coordinate for $m \geq 3$.

Drew Lewis (arXiv 2010-2012, Ph. D. Thesis, 2012): $b_2(x, y, z, u)$ is also a coordinate.

Counterexample for free associative algebras

Shpilrain and J.-T. Yu (2003):

For any $n \geq 3$, the element

$$f(x_1, x_2, x_3) = x_1 - (x_1^2 + x_2x_3)x_3 \in K\langle X_n \rangle$$

is not a coordinate but

$$K\langle X_n \rangle / (f(x_1, x_2, x_3)) \cong K\langle X_{n-1} \rangle$$

When K is of characteristic 0, this gives a counterexample to the problem of G. M. Bergman whether there exists a principal ideal (u) of $K\langle X_n \rangle$ which is not an automorphic image of the ideal generated by x_1 but $K\langle X_n \rangle / (u) \cong K\langle X_{n-1} \rangle$.

Drensky and Yu (2003):

Let (f) be the principal ideal of $K\langle x, y \rangle$ generated by $f = f(x, y)$. The factor algebra $K\langle x, y \rangle / (f)$ is isomorphic to the polynomial algebra $K[z]$ if and only if $f(x, y)$ is a coordinate.

Shpilrain and Yu (2002):

If $f(x, y) \in K[x, y] \subset K[x, y, z_3, \dots, z_n]$ is a coordinate in the polynomial algebra $K[x, y, z_3, \dots, z_n]$, then $f(x, y)$ is a coordinate in $K[x, y]$.

Drensky and Yu (2003):

If $f(x, y)$ is a coordinate in the free associative algebra $K\langle x, y, z_3, \dots, z_n \rangle$, then $f(x, y)$ is a coordinate also in $K\langle x, y \rangle$.

Zariski cancellation conjecture

If $\mathbb{C}[x_1, \dots, x_{n+m}] \cong A[y_1, \dots, y_m]$, is $A \cong \mathbb{C}[x_1, \dots, x_n]$?

The conjecture was discussed in details in the talk of Neena Gupta.

Results: The conjecture is true for $n = 1$ and $n = 2$:

♣ $n = 1$: Abhyankar, Eakin, and Heinzer (1972), Miyanishi (1973).

♣ $n = 2$: Fujita (1979), Miyanishi and Sugie (1980).

♣ Kambiyashi (1980) showed that the proofs can be modified to work for positive characteristic.

Be wary about cancellation!

(Danielewski surfaces, 1989)

$$A = \mathbb{C}[x, y, z]/(xy - (1 - z^2)) \cong \mathbb{C}[x, y, z]/(x^2y - (1 - z^2)) = B,$$

$A[t] \cong B[t]$ but A and B are not isomorphic.

Free associative algebras

Drensky and Yu (2008):

Theorem. Let R be an algebra over an arbitrary field K . If the free product $R * K[z]$ is K -isomorphic to $K\langle x, y \rangle$, then R is K -isomorphic to $K[x]$.

Theorem. (New proof.) Let R be an algebra over a field K of zero characteristic. If $R[z]$ is K -isomorphic to $K[x, y]$, then R is isomorphic to $K[x]$.

Lemma of Bergman, 1969

Let K be an arbitrary field, $f, g \in K\langle X_n \rangle$. Then f and g are algebraically dependent over K if and only if $[f, g] = 0$. The centralizer

$$\mathcal{C}(f) = \{g \in K\langle X_n \rangle \mid [f, g] = 0\}$$

has the form $\mathcal{C}(f) = K[u]$ for some $u \in K\langle X_n \rangle$.

Proof of the cancelation conjecture for $K\langle x, y \rangle$

Let $R * K[z] \cong K\langle x, y \rangle$. Clearly, $(R * K[z])/(z) \cong R$. The algebra $R * K[z] \cong K\langle x, y \rangle$ is two-generated and the same holds for its homomorphic image $(R * K[z])/(z) \cong R$. Let R be generated by $v, w \in R$. Since R is a subalgebra of $R * K[z] \cong K\langle x, y \rangle$, if v and w are algebraically independent over K , then R is isomorphic to the free algebra $K\langle t_1, t_2 \rangle$. Hence $R * K[z] \cong K\langle t_1, t_2, z \rangle$, which is impossible. Hence v and w are algebraically dependent and the same holds for v and any element $f \in R$. By the lemma of Bergman, $R \subset K[u]$ for some $u \in R * K[z]$. Write $u = u_0 + u_1$, where $u_0 \in R$ and u_1 contains all monomials of u with z -degree at least 1. For any $f \in R$, $f = h(u) = h(u_0 + u_1)$, h is a polynomial over K in one variable. Substituting $z = 0$, we obtain $f = h(u_0)$. Therefore $R \subset K[u_0]$. Now $K[u_0] \subset R \subset K[u_0]$. It forces $R = K[u_0]$. Hence R is K -isomorphic to $K[x]$.

Partial case of Jacobi (1841)

Let $\text{char}(K) = 0$. The polynomials $f, g \in K[x, y]$ are algebraically dependent if and only if $f_x g_y - g_x f_y = 0$ for the Jacobian of f and g .

Partial case of Shestakov and Umirbaev (2004)

Let $f \in K[x, y] \setminus K$ ($\text{char}(K) = 0$). Then

$$\mathcal{C}(f) = \{g \in K[x, y] \mid f_x g_y - g_x f_y = 0\} = K[u]$$

for some $u \in K[x, y]$.

Proof of the cancelation conjecture for $K[x, y]$

As $R[z] \cong K[x, y]$, the transcendental degree of R over K is equal to 1. Hence there exists a $g \in R \setminus K$ such that f and g are algebraically dependent over K for all $f \in R$. Therefore $R \subset K[u]$ for some $u \in R[z]$. Write $u = u_0 + u_1$, where $u_0 \in R$ and u_1 contains all monomials of u with z -degree at least 1. The elements $f \in R$ have the form $f = h(u) = h(u_0 + u_1)$, where h is a polynomial over K in one variable. Substituting $z = 0$, we obtain $f = h(u_0)$. Therefore $R \subset K[u_0]$. Now $K[u_0] \subset R \subset K[u_0]$ and $R = K[u_0]$. Hence R is K -isomorphic to $K[x]$.

Jacobian conjecture

Let $\text{char}(K) = 0$ and let φ and ψ be endomorphisms of $K[X_n]$ such that $\varphi(x_j) = f_j$ and $\psi(x_j) = g_j$. Let

$$J(\varphi) = \begin{pmatrix} \frac{\partial f_1}{\partial x_1} & \cdots & \frac{\partial f_n}{\partial x_1} \\ \vdots & \ddots & \vdots \\ \frac{\partial f_1}{\partial x_n} & \cdots & \frac{\partial f_n}{\partial x_n} \end{pmatrix}$$

be the Jacobian matrix of φ . Then the chain rule holds:

$$J(\varphi\psi) = J(\varphi)\varphi(J(\psi)),$$

where $\varphi(J(\psi))$ means that φ acts on the entries of the matrix $J(\psi)$. If φ is an automorphism, then the chain rule for $\varphi\varphi^{-1} = \iota$ gives that $I_n = J(\iota) = J(\varphi)\varphi(J(\varphi^{-1}))$ and the matrix $J(\varphi)$ is invertible, i.e., its determinant is a nonzero constant.

Jacobian conjecture

(O. H. Keller, 1939): Let φ be an endomorphism of $K[X_n]$ such that its matrix $J(\varphi)$ is invertible. Is φ an automorphism?

The answer is unknown for all $n \geq 2$. Good references:

- ♣ the seminal paper by Bass, Connell, and Wright (1982);
- ♣ the book by van den Essen;
- ♣ the recent preprint by Belov, Bokut, Rowen, and Yu.

The Jacobian conjecture and some of its equivalent statements were discussed in the lectures of Makar-Limanov and Belov-Kanel.

Freiheitssatz (Theorem for freedom), Magnus, 1930

One of the most important theorems of the combinatorial group theory:

Let $G = \langle x_1, \dots, x_n \mid r = 1 \rangle$ be a group defined by a single cyclically reduced relator r . If x_n appears in r , then the subgroup of G generated by x_1, \dots, x_{n-1} is a free group, freely generated by x_1, \dots, x_{n-1} . Magnus gave several applications. The most important is: *The word problem for groups with a single defining relation is algorithmically solvable.*

Freiheitssatz – generalizations:

- ♣ free Lie algebras: Shirshov, 1962;
- ♣ free nilpotent and solvable groups: Romanovskij, 1972;
- ♣ free associative algebras ($\text{char}(K) = 0$): Makar-Limanov, 1985 (not known if $\text{char}(K) > 0$);
- ♣ free right-symmetric algebras: Kozybaev, Makar-Limanov, Umirbaev, 2008
right-symmetric identity: $(xy)z - x(yz) = (xz)y - x(zy)$;
- ♣ free Novikov algebras ($\text{char}(K) = 0$): Makar-Limanov and Umirbaev, 2011
Novikov algebras: right-symmetric algebras with identity $x(yz) = y(xz)$;

Poisson algebras:

(important application by Shestakov and Umirbaev for the Nagata conjecture)

An algebra P is a Poisson algebra if it is commutative-associative and has a second multiplication (Poisson brackets) which makes it a Lie algebra and both multiplications are related with the Leibniz rule $[x \cdot y, z] = [z, x] \cdot y + x \cdot [y, z]$.

Main example. L is a Lie algebra with basis $\{f_1, f_2, \dots\}$, $P(L) = S(L)$ is the symmetric algebra of L (the polynomial algebra $K[f_1, f_2, \dots]$) with multiplication as in $K[f_1, f_2, \dots]$ and Poisson brackets as in L extended to P by the Leibniz rule.

Free Poisson algebras: Take the free Lie algebra $L = L(X_n)$ and apply the above construction.

Free Poisson algebras:

♣ Makar-Limanov, Turusbekova, and Umirbaev, 2009:

If $\text{char}(K) = 0$, then in the two-generated free Poisson algebra $P(X_2)$:

All locally nilpotent derivations are triangulizable (analogue of the theorem of Rentschler);

The automorphisms are tame (analogue of the theorem of Jung-van der Kulk).

♣ Makar-Limanov and Umirbaev, 2011:

If $\text{char}(K) = 0$, then the Freiheitssatz holds for $P(X_n)$

(the Freiheitssatz does not hold for Poisson algebras in positive characteristic);

Corollary. New proof for the tameness of $\text{Aut}(P(X_2))$.

Relation with the Jacobian conjecture:

Makar-Limanov and Umirbaev, 2011:

Theorem. The Jacobian conjecture holds for $K[X_2]$ if and only if the commutator test (of Dicks) holds for the free Poisson algebra $P(X_2)$:

The endomorphism φ of $P(X_2)$ is an automorphism if and only if $[\varphi(x_1), \varphi(x_2)] = \alpha[x_1, x_2]$, $\alpha \in K^*$.

Generalizations of the Jacobian conjecture:

- ♣ free groups: Joan Birman, 1973;
- ♣ free associative algebras: ($n = 2$) Dicks and Lewin, 1982, (any n) Yagdzhev, 1980, Schofield, 1985;
- ♣ free Lie algebras: Umirbaev, 1990, Reutenauer, 1992, Shpilrain, 1993;
- ♣ absolutely free algebras, free commutative algebras: Jagdzhev, 2000.

Fox derivatives in $K\langle X_n \rangle$

The elements of $K\langle X_n \rangle$ have the form

$$f = f(X_n) = \alpha + \sum_{i=1}^n x_i f_i(X_n), \quad \alpha \in K, f_i \in K\langle X_n \rangle.$$

The (right) partial Fox derivatives of f are

$$\frac{\partial f}{\partial x_i} = \frac{\partial_r f}{\partial_r x_i} = f_i(X_n), \quad i = 1, \dots, n,$$

The idea comes from the Fox derivatives for free groups as used by Joan Birman in her proof of the Jacobian conjecture for groups.

The Jacobian matrix

If φ is an endomorphism of $K\langle X_n \rangle$, the (*right*) *Jacobian matrix* of φ is the $n \times n$ matrix with entries from $K\langle X_n \rangle$

$$J(\varphi) = J_r(\varphi) = \left(\frac{\partial_r \varphi(x_j)}{\partial_r x_i} \right).$$

The chain rule

If φ and ψ are endomorphisms of $K\langle X_n \rangle$, then

$$J_r(\varphi\psi) = J_r(\varphi)\varphi(J_r(\psi)), \quad J_i^t(\varphi\psi) = \varphi(J_r^t(\psi))J_i^t(\varphi),$$

where t states for the transpose matrix.

If $\varphi \in \text{Aut}(K\langle X_n \rangle)$, then $J_r(\varphi)$ has right inverse in $GL_n(K\langle X_n \rangle)$.

Jacobian conjecture for free Lie algebras

Embedding the free Lie algebra $L(X_n)$ in $K\langle X_n \rangle$, every endomorphism φ of $L(X_n)$ can be extended to an endomorphism of $K\langle X_n \rangle$, and hence we can define its Jacobian matrix.

Reutenauer-Shpilrain-Umirbaev

The endomorphism φ of $L(X_n)$ is an automorphism if and only if its right Jacobian matrix $J_r(\varphi)$ is invertible from the right in $GL_n(K\langle X_n \rangle)$.

We shall present the proof of Umirbaev which is really elementary and uses basic facts on Lie algebras only.

Enveloping algebras of Lie algebras

If R is an associative algebra, then $R^{(-)}$ is the Lie algebra on the vector space R with multiplication $[u, v] = uv - vu$, $u, v \in R$. If the Lie algebra L is isomorphic to a subalgebra of $R^{(-)}$, we say that R is an *enveloping algebra* of L . The associative algebra $U = U(L)$ is the *universal enveloping algebra of the Lie algebra L* , if L is a subalgebra of $U^{(-)}$ and U has the following universal property: For any associative algebra R and any homomorphism of Lie algebras $\varphi : L \rightarrow R^{(-)}$ there exists a unique homomorphism of associative algebras $\psi : U \rightarrow R$ which extends φ , i.e., ψ is equal to φ on L .

The Poincaré-Birkhoff-Witt (PBW) theorem

Every Lie algebra L possesses a unique (up to an isomorphism) universal enveloping algebra $U(L)$. If L has a basis $\{e_i \mid i \in I\}$, and the set of indices I is ordered, then $U(L)$ has a basis (called the PBW-basis)

$$e_{i_1} \cdots e_{i_p}, i_1 \leq \cdots \leq i_p, i_k \in I, p = 0, 1, 2, \dots$$

The Witt theorem

The Lie subalgebra $L(X_n)$ of $K\langle X_n \rangle^{(-)}$ generated by X_n is isomorphic to the free Lie algebra with X as a set of free generators; $U(L(X_n)) = K\langle X_n \rangle$.

Proposition

Let H be a subalgebra of the Lie algebra L , and let H be generated by u_1, \dots, u_m . Let the right $U(L)$ -module $LU(L)$ be generated by u_1, \dots, u_m . Then $H = L$.

Proof

Let $H \neq L$. We fix a basis $\{h_i \mid i \in I\}$ of H and extend it by a set $\{g_j \mid j \in J\} \subset L \setminus H$ to a basis of L , assuming that $h_i < g_j$. Since the right $U(L)$ -module $LU(L)$ is generated by H , if $g \in G \setminus H$ is a basis element of G , then $g = g \cdot 1 \in LU(L)$ and

$$g = \sum_{k=1}^m u_k f_k, \quad f_k \in U(L).$$

Using the PBW theorem, we express f_k as:

$$f_k = \sum_{p,q} \beta_{kpq} h_{p_1} \cdots h_{p_s} g_{q_1} \cdots g_{q_t}, \quad \beta_{kpq} \in K.$$

We present g in terms of the PBW-basis of $U(L)$. Since $u_k, h_{p_l} \in H$, each product $h_{kp} = u_k h_{p_1} \cdots h_{p_s}$ belongs to $U(H)$ and is a linear combination of products of h_i 's,

$$h_{kp} = \sum_{i \in I} \alpha_{ikp} h_i.$$

Hence, each summand of g contains some h_i :

$$\begin{aligned} g &= \sum_{k=1}^m u_k f_k = \sum_{k,p,q} \beta_{kpq} u_k h_{p_1} \cdots h_{p_s} g_{q_1} \cdots g_{q_t} \\ &= \sum_{i,k,p,q} \beta_{kpq} \alpha_{ikp} h_i g_{q_1} \cdots g_{q_t}. \end{aligned}$$

This contradicts with the linear independence of the basis elements of $U(L)$. Hence $H = L$.

Proof of the Jacobian conjecture for free Lie algebras

Let φ be an endomorphism of the free Lie algebra $L(X_n)$ such that the right Jacobian matrix $J(\varphi) = J_r(\varphi)$ is invertible over $K\langle X_n \rangle$ and let $J_r(\varphi)A = I_n$ for some $n \times n$ matrix A with entries from $K\langle X_n \rangle$. Since $f_j = \varphi(x_j)$, $j = 1, \dots, n$, are polynomials without constant terms, we obtain that

$$f_j = x_1 \frac{\partial f_j}{\partial x_1} + \cdots + x_m \frac{\partial f_j}{\partial x_m}, j = 1, \dots, n,$$

and, in matrix form,

$$(f_1, \dots, f_n) = (x_1, \dots, x_n)J(\varphi).$$

Since $J_r(\varphi)A = I_n$, we obtain

$$(f_1, \dots, f_n)A = (x_1, \dots, x_n)J(\varphi)A = (x_1, \dots, x_n).$$

Hence x_1, \dots, x_n belong to the right ideal generated by f_1, \dots, f_n in the universal enveloping algebra $U(L(X)) = K\langle X_n \rangle$. Obviously f_1, \dots, f_n belong to the right ideal generated by x_1, \dots, x_n , i.e. these two right ideals of $U(L(X_n))$ coincide. By the proposition, the Lie subalgebra of $L(X_n)$ generated by f_1, \dots, f_n coincides with the whole $L(X_n)$ and the endomorphism φ is an epimorphism. This implies that φ is an automorphism.

Counterexample for associative algebras

(Reutenauer)

Let $\varphi \in \text{End}K\langle x, y \rangle$ be defined by

$$\varphi(x) = x + yxy, \quad \varphi(y) = y.$$

Then the right and left Jacobian matrices are

$$J(\varphi)_r = \begin{pmatrix} 1 & 0 \\ xy & 1 \end{pmatrix}, \quad J(\varphi)_l = \begin{pmatrix} 1 & 0 \\ yx & 1 \end{pmatrix}.$$

Both matrices are invertible. The commutator test of Dicks gives

$$[\varphi(x), \varphi(y)] = [yxy, y] = yxy^2 - y^2xy \neq \alpha[x, y], \quad \alpha \in K^*.$$

Hence φ is not an automorphism.

The correct partial derivatives

Let $\mathcal{M}(R)$ be the algebra of multiplications of the algebra R . This is the algebra of linear operators on R generated by the left multiplications $\lambda(r)$ and right multiplications $\rho(r)$, $r \in R$, defined by

$$\lambda(r) : s \rightarrow rs, \quad \rho(r) : s \rightarrow sr, \quad s \in R.$$

For $K\langle X_n \rangle$, $n > 1$,

$$\mathcal{M}(K\langle X_n \rangle) \cong K\langle X_n \rangle \otimes_K K\langle X_n \rangle^{\text{op}},$$

where R^{op} is the opposite algebra of R . Here we identify $\lambda(r)$ with $r \otimes 1$ and $\rho(r)$ with $1 \otimes r$.

We define the partial derivatives on the variables of $K\langle X_n \rangle$ by

$$\partial_i(x_j) = \delta_{ij}, \quad i, j = 1, \dots, n,$$

and on the monomials of $K\langle X_n \rangle$ by

$$\partial_i(x_{j_1} \cdots x_{j_m}) = \sum_{k=1}^m \lambda(x_{j_1} \cdots x_{j_{k-1}}) \mu(x_{j_{k+1}} \cdots x_{j_m}).$$

Then we construct the Jacobian matrix of the endomorphisms of $K\langle X_n \rangle$ using these partial derivatives.

The Jacobian conjecture for free associative algebras

Dick and Lewin ($n = 2$), Schofield (any n):

An endomorphism of $K\langle X_n \rangle$, $n > 1$, is an automorphism if and only if its Jacobian matrix $J(\varphi)$ has right invertible in

$$GL_n(\mathcal{M}(K\langle X_n \rangle)) \cong GL_n(K\langle X_n \rangle \otimes_K K\langle X_n \rangle^{\text{op}}).$$

Example of Reutenauer

$\varphi \in \text{End}K\langle x, y \rangle$ is defined by

$$\varphi(x) = x + yxy, \quad \varphi(y) = y.$$

Then its Jacobian matrix is

$$J(\varphi) = \begin{pmatrix} 1 + \lambda(y)\rho(y) & 0 \\ \rho(xy) + \lambda(yx) & 1 \end{pmatrix} = \begin{pmatrix} 1 + y \otimes y & 0 \\ 1 \otimes (yx) + (yx) \otimes 1 & 1 \end{pmatrix}$$

which is not invertible over $K\langle X_n \rangle \otimes_K K\langle X_n \rangle^{\text{op}}$.