Euler's constant and exponential motives

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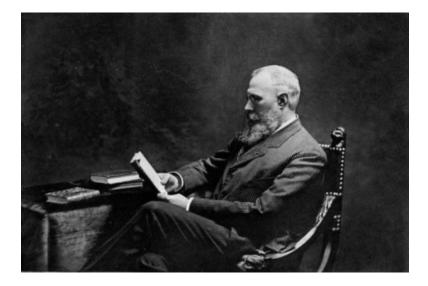
de Jussíeu-París Ríve Gauche



A sealed envelope

The attached manuscript is a *pli cacheté* deposited at the French Academy of Sciences by Paul Appell in 1923. In accordance with the rules, it has waited a hundred years and only recently been opened. It contains the proof that Euler's constant is algebraic over the field $\mathbb{Q}(\pi, \log 2)$. You are a better judge than I am, but it seems to me, if the proof is correct, that it's a nice result that doesn't seem to be known. However, the fact that Appell didn't publish it leaves some doubt...

Paul Appell (1855–1930)



Pli cacheté 9224 "Sur la constante C d'Euler"

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Sur la constante d'Euler por P. Appell La constante. C. D'Euler 5 = lin (1+ 2 + 2 . + 2 - 6 2) joue un role important en analyse, (10m pay exempt y. Bertrand, Colored integios integraly Eulerienny , Jo me propos in 2. Jennes quelos proprietes 2 C, mailet nertent de montos que peut cho expirace algolig account of our ? To et de lagton

Euler's constant

$$\underline{\underline{C}} = \lim \left(1 + \frac{1}{2} + \dots + \frac{1}{n} - \log n \right)$$

plays an important role in Analysis. (See, for example, J. Bertrand, *Calcul intégral, intégrales Eulériennes*). My goal here is to give some properties of \underline{C} , and mainly to prove that \underline{C} can be expressed algebraically with the help of π and log 2.

Appell's computations rely on the fact that -C is equal to the derivative of the gamma function

$$\Gamma(z) = \int_0^\infty e^{-x} x^{z-1} dx$$

at z = 1. He uses the notation

$$\Gamma'(1) = \lambda = -C$$

 $\Gamma'(1/2) = \mu$

and proves the equality

$$\lambda = \frac{\mu}{\sqrt{\pi}} + 2\log 2$$

by taking the logarithmic derivative of

$$\Gamma(z)\Gamma(z+\frac{1}{2})=\Gamma(2z)2\sqrt{\pi}2^{-2z}.$$

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Then (9) gives

$$\pi \left[4(\log 2)^2 - \frac{\pi^2}{6} \right] = \mu^2 (1 - \sqrt{\pi}) - \frac{\pi^3 \sqrt{\pi}}{2} + 8\pi \log 2 \left(\frac{\mu}{\sqrt{\pi}} + 2\log 2 \right)$$

equations expressing μ . We have computed λ or -C by (2).

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This equality doesn't hold...

$$\pi \big(4(\log 2)^2 - \frac{\pi^2}{6} \big) + \pi (\gamma + \log 4)^2 (\sqrt{\pi} - 1) + \frac{\pi^3 \sqrt{\pi}}{2} + 8\pi \gamma \log 2 = 0$$

- In [1]: FVSA=pi*(4*log(2)**2-pi**2/6)+pi*(euler_gamma+log(4))**2*(sqrt(pi)-1)+pi**3*sqrt(pi)/2+8*pi*log(2)*euler_gamma
- In [3]: gp(FVSA)
- Out[3]: 47.759896108845991128993466331306984997
- In [4]: pari(FVSA)
- Out[4]: 47.7598961088460

Le pli cacheté 9227

Before leaving, I turned the page of the register book...

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A complement to the previous sealed letter, sent a few days later, has not been opened yet!

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In the sealed letter deposited at the meeting of August 27, I made a calculation error at the end by confusing $\Gamma''(1)$ with $\Gamma''(1/2)$. The equation doesn't give <u>C</u>: it is an identity. <u>C</u> disappears. I will write an article on this point.

The origin of the mistake

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The origin of the mistake

In passing from equation

$$\mu^{2} = \pi \int_{0}^{\infty} e^{-u} (\log u)^{2} du$$
$$+ 4 \int_{0}^{\infty} e^{-u} \log u du \int_{0}^{\frac{\pi}{2}} (\log \cos \theta + \log \sin \theta) d\theta$$
$$+ 8 \int_{0}^{\frac{\pi}{2}} \log \cos \theta \log \sin \theta d\theta$$

to equation

$$\mu^{2} = \pi \Gamma''(\frac{1}{2}) + 4\lambda \int_{0}^{\frac{\pi}{2}} (\log \cos \theta + \log \sin \theta) d\theta + 8 \int_{0}^{\frac{\pi}{2}} \log \cos \theta \log \sin \theta d\theta$$

When we replace $\Gamma''(1/2)$ with its correct value $\Gamma''(1)$ and compute the integrals, we find

$$\mu^{2} = \pi \gamma^{2} + 8\pi \gamma \log 2 + 4\pi (\log 2)^{2},$$

which is simply the square of the identity $\mu = \sqrt{\pi}(-\gamma - 2\log 2)$ from the beginning.

Quelques intégrales définies se rattachant à la constante d'Euler, Acta Mathematica **45** (1925), 287–302

The *n*-th derivative of the gamma function at z = 1 is equal to

$$\Gamma^{(n)}(1) = \int_0^\infty (\log x)^n e^{-x} dx = P_n(\gamma),$$

where $P_n \in \mathbb{Q}(\zeta(2), \dots, \zeta(n))[T]$ is a polynomial of degree *n* satisfying the recurrence relation $P'_n = -nP_{n-1}$. For example,

$$P_1 = -X, \quad P_2 = X^2 + \zeta(2), \quad P_3 = -X^3 + 3\zeta(2)X - 2\zeta(3),$$
$$P_4 = X^4 + 6\zeta(2)X^2 + 8\zeta(3)X + \frac{135}{2}\zeta(4), \dots$$

We also have

$$\Gamma^{(n)}(1/2) = \sqrt{\pi}Q_n(\gamma + \log 4),$$

where Q_n is obtained by replacing $\zeta(k)$ with $(2^k - 1)\zeta(k)$ in the coefficients of P_n .

Exponential motives

One way to think of the theory of motives is as a Galois theory for periods $\int_{\sigma} \omega$

or, more geometrically, for higher dimensional algebraic varieties.

Exponential motives aim to be a Galois theory for integrals

$$\int_{\sigma} e^{-f} \omega$$

or algebraic varieties along with a regular function.

 $k \subset \mathbb{C}$ a subfield (e.g. $k = \mathbb{Q}$), X a smooth algebraic variety over k (e.g. X affine), $f: X \longrightarrow \mathbb{A}_k^1$ a regular function.

Twisted de Rham cohomology

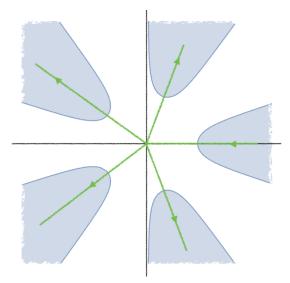
$$\mathrm{H}^n_{\mathrm{dR}}(X,f) = \mathbb{H}^n_{\mathrm{Zar}}(X,\mathcal{O}_X o \Omega^1_X o \Omega^2_X o \cdots)$$

 $\omega \mapsto d\omega - df \wedge \omega$

Rapid decay homology

$$\begin{split} \mathrm{H}^{\mathrm{Rd}}_n(X,f) &= \lim_{t \to +\infty} \mathrm{H}^{\mathrm{sing}}_n(X(\mathbb{C}), \{\mathrm{Re}(f) \geq t\}; \mathbb{Q}) \\ \sigma &= (\sigma_t)_t, \quad \mathrm{Re}(f(x)) \geq t \text{ for } x \in \partial \sigma_t \end{split}$$

Example: $H_1^{Rd}(\mathbb{A}^1, x^5)$



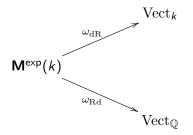
There is an integration pairing

$$\begin{split} \mathrm{H}^n_{\mathrm{dR}}(X,f)\otimes \mathrm{H}^{\mathrm{Rd}}_n(X,f) &\longrightarrow \mathbb{C} \\ [\omega]\otimes [\sigma] &\longmapsto \int_{\sigma} e^{-f} \omega = \lim_{t \to +\infty} \int_{\sigma_t} e^{-f} \omega \end{split}$$

which is perfect by results of Bloch–Esnault and Hien–Roucairol. Variant: for $Y \subset X$ a simple normal crossing divisor,

 $\mathrm{H}^n_{\mathrm{dR}}(X, \mathbf{Y}, f) \otimes \mathrm{H}^{\mathrm{Rd}}_n(X, \mathbf{Y}, f) \longrightarrow \mathbb{C}.$

When $k \subset \overline{\mathbb{Q}}$, the coefficients of this pairing are called exponential periods. Following ideas of Kontsevich, and Nori, in joint work with Peter Jossen, we built a \mathbb{Q} -linear neutral tannakian category $\mathbf{M}^{\exp}(k)$ of exponential motives over k, with fiber functors



This category contains objects $H^n(X, Y, f)$, which are mapped by ω_{dR} and ω_{Rd} to twisted de Rham cohomology and rapid decay cohomology (=linear dual of rapid decay homology). For each exponential motive M, there exists an algebraic group

 $G_M \subset \operatorname{GL}(\omega_{\operatorname{Rd}}(M))$

and an equivalence of categories

$$\langle M \rangle^{\otimes} \simeq \operatorname{\mathsf{Rep}}_{\mathbb{Q}}(G_M).$$

Conjecture (extension of Grothendieck's period conjecture)

trdeg $\mathbb{Q}(exponential periods of M) = \dim_{\mathbb{Q}} G_M$.

The category of exponential motives contains Nori's category of classical mixed motives over k as a full subcategory

$$\mathsf{M}(k) \subset \mathsf{M}^{\mathsf{exp}}(k)$$

corresponding to f = 0.

However, an object $H^n(X, f)$ can be classical for non-zero f.

Example 1: The computation of

$$\int_{\mathbb{R}^2} e^{-x^2 - y^2} dx dy = \pi$$

in polar coordinates leads to an isomorphism

$$\mathrm{H}^{2}(\mathbb{A}^{2}, x^{2} + y^{2}) \cong \mathrm{H}^{1}(\{x^{2} + y^{2} = 1\}).$$

Example 2: From the identity of exponential sums

$$\sum_{(x,z)\in X(\mathbb{F}_p)\times\mathbb{F}_p}e^{\frac{2\pi i}{p}zf(x)}=p|\{f=0\}(\mathbb{F}_p)|$$

we guess that $\operatorname{H}^n(X \times \mathbb{A}^1, zf)$ is always classical.

How to recognize classical motives?

Following Katz and Kontsevich-Soibelman, let

 $\mathsf{Perv}_0 \subset \mathsf{Perv}(\mathbb{A}^1(\mathbb{C}), \mathbb{Q})$

be the full subcategory of perverse sheaves with rational coefficients A on the complex affine line satisfying $R\pi_*A = 0$

e.g. $E(0) = j! \mathbb{Q}[1]$ for the inclusion $j: \mathbb{G}_m \hookrightarrow \mathbb{A}^1$.

There is a projector (left adjoint to the inclusion)

$$\Pi \colon \mathbf{Perv}(\mathbb{A}^1(\mathbb{C}), \mathbb{Q}) \longrightarrow \mathbf{Perv}_0$$
$$A \longmapsto A * E(0)$$

where * stands for additive convolution.

There is a rather simple criterion in terms of the perverse realisation functor

$$\begin{split} R_{\text{perv}} \colon \mathbf{M}^{\text{exp}}(k) &\longrightarrow \mathbf{Perv}_{0} \\ & \mathrm{H}^{n}(X, f) \longmapsto \Pi \left({}^{\mathfrak{p}}\mathcal{H}^{n}(Rf_{*}\mathbb{Q}) \right) \\ &= R^{n+1} p_{*}\mathbb{Q}_{[X \times \mathbb{A}^{1}, \Gamma_{f}]} \end{split}$$

where $p: X \times \mathbb{A}^1 \to \mathbb{A}^1$ is the projection and Γ_f the graph of f.

Theorem (with Peter Jossen)

An object of $\mathbf{M}^{\exp}(k)$ lies in the essential image of $\mathbf{M}(k)$ if and only if its perverse realisation is trivial (=isomorphic to $E(0)^{\oplus s}$).

Euler's constant

Euler's constant

From the derivative of the gamma function we get the integral representation

$$\begin{split} \gamma &= -\int_0^\infty \log(u)e^{-u}du \\ &= -\int_0^\infty e^{-u}\int_1^u \frac{dv}{v}du \\ &= \int_0^1 e^{-u}\int_u^1 \frac{dv}{v}du - \int_1^\infty e^{-u}\int_1^u \frac{dv}{v}du \\ &\quad \text{(change of variables } u = xy \text{ and } v = y) \\ &= \int_0^1 \int_0^1 e^{-xy}dxdy - \int_1^\infty \int_1^\infty e^{-xy}dxdy. \end{split}$$

This leads to consider the exponential motive

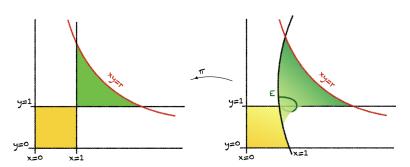
 $\mathrm{H}^{2}(X, Y, f),$

where $X = \mathbb{A}^{2}_{\mathbb{Q}}$, $Y = \{xy(x-1)(y-1) = 0\}$, and f = xy.

It turns out to have dimension 3 and period matrix

$$\begin{pmatrix} \boxed{1} & 0 & \boxed{\gamma} \\ 0 & 1/e & \int_{1}^{\infty} e^{-t} dt/t \\ \boxed{0} & 0 & \boxed{2\pi i} \end{pmatrix}$$

The shape of the matrix suggests the existence of a two-dimensional quotient $M(\gamma)$ with period matrix $\begin{pmatrix} 1 & \gamma \\ 0 & 2\pi i \end{pmatrix}$: it is the image by the morphism induced by the blow-up map



$$\pi \colon \operatorname{Bl}_{(1,1)} \mathbb{A}^2 \longrightarrow \mathbb{A}^2$$

The motive $M(\gamma)$ is an extension

$$0 \longrightarrow \mathbb{Q}(0) \longrightarrow M(\gamma) \longrightarrow \mathbb{Q}(-1) \longrightarrow 0$$

which is not isomorphic to a classical motive.

Indeed, the perverse realisation of $M(\gamma)$ is a non-trivial extension of E(0) by itself, namely $j_! L[1]$ where L is the rank 2 local system on \mathbb{G}_m with unipotent monodromy $\begin{pmatrix} 1 & 1 \\ 0 & 1 \end{pmatrix}$.

(Intuition: the fiber over non-zero $z \in \mathbb{C}^{\times}$ of $f: (X, Y) \to \mathbb{A}^1$ is the pair $(\mathbb{G}_m, \{1, z\})$ which realises the logarithm).

Using this, one can show that the period conjecture implies

Conjecture Euler's constant γ is transcendental over the field generated by all classical periods.

Indeed, let M be a classical motive. Then

so dim $G_{M \oplus M(\gamma)} > \dim G_M$. From the conjecture we deduce $\operatorname{trdeg} \mathbb{Q}(\operatorname{periods of} M)(\gamma) > \operatorname{trdeg} \mathbb{Q}(\operatorname{periods of} M).$

Monodromy factors of *E*-functions

E-functions

(Siegel, 1929) An *E*-function is a power series

$$E(z) = \sum_{n=0}^{\infty} \frac{a_n}{n!} z^n \in \overline{\mathbb{Q}}\llbracket z \rrbracket$$

which solves a non-zero linear differential equation with coefficients in $\overline{\mathbb{Q}}[z]$ and satisfies the growth condition: there exists C > 0 with

$$\max_{\sigma \in \operatorname{Gal}(\overline{\mathbb{Q}}/\mathbb{Q})} |\sigma(a_n)| < C^n, \ \operatorname{den}(a_0, \cdots, a_n) < C^n.$$

An example

An example of an *E*-function is the modified Bessel function

$$I_0(z) = \sum_{n=0}^{\infty} \frac{1}{(n!)^2} \left(\frac{z}{2}\right)^{2n} = \frac{1}{2\pi i} \int_{|x|=1} e^{-\frac{z}{2}(x+\frac{1}{x})} dx,$$

which is an exponential period function for the family

$$\mathrm{H}^{1}(\mathbb{G}_{m}, \tfrac{z}{2}(x+\tfrac{1}{x}))(1).$$

Integrating over the rapid decay cycle $\left[0,+\infty\right]$ instead, we get

$$\begin{aligned} \mathcal{K}_{0}(z) &= \frac{1}{2} \int_{0}^{\infty} e^{-\frac{z}{2}(x+\frac{1}{x})} dx \\ &= -\left(\log\left(\frac{z}{2}\right) + \gamma\right) I_{0}(z) + \underbrace{\sum_{n=1}^{\infty} \frac{1+\frac{1}{2}+\dots+\frac{1}{n}}{(n!)^{2}} (\frac{z}{2})^{2n}}_{\text{a new E-function!}} \end{aligned}$$

Theorem (with Peter Jossen)

Let X be a smooth affine variety of dimension d and $f: X \to \mathbb{A}^1$. For each $[\omega] \in H^d_{dR}(X, f)$ and $[\sigma] \in H^{Rd}_d(X, f)$, the function

$$\int_{\sigma} e^{-zf} \omega$$

is a linear combination of

$$z^{a}(\log z)^{b} \underbrace{E(z)}_{E-function}$$
 $(a \in \mathbb{Q}, b \in \mathbb{Z}_{\geq 0})$

with coefficients in the ring

 $\overline{\mathbb{Q}}(\text{classical periods}, \gamma, \Gamma(r) \text{ for } r \in \mathbb{Q} \setminus \mathbb{Z}_{\leq 0}).$

A key point of the proof is that the differential equation solved by

$$z\mapsto \int_{\sigma} e^{-zf}\omega$$

has a regular singularity at 0 with quasi-unipotent monodromy and there is a tensor construction in $M(\gamma)$ and $H^1(\mathbb{A}^1, x^d)$ whose perverse realisation has the same monodromy.

More on extensions

The computation of extension groups in the category $\mathbf{M}^{\exp}(k)$ is out of reach. We can instead work in

$$\operatorname{DExp}(k) \subset \operatorname{DM}_{\operatorname{gm}}(\mathbb{A}^1),$$

the full triangulated subcategory of objects satisfying $R\pi_*M = 0$ for $\pi: \mathbb{A}^1_k \to \operatorname{Spec}(k)$. There are Tate objects

$$\mathbb{Q}(n) = j_! j^* \pi^* \mathbb{1}(n)$$

and extension groups

 $\operatorname{Hom}_{\operatorname{DExp}(k)}(\mathbb{Q}(-n),\mathbb{Q}(0)[j]) \stackrel{?}{=} \operatorname{Ext}_{\mathsf{M}^{\exp}(k)}^{j}(\mathbb{Q}(-n),\mathbb{Q}(0)).$

For k a number field, Borel's theorem implies that all extensions groups in $\mathbf{M}^{\exp}(k)$ agree with those in $\mathbf{M}(k)$ except for

$$\operatorname{Ext}^{1}_{\mathsf{M}^{exp}(k)}(\mathbb{Q}(-1),\mathbb{Q}(0))\cong\operatorname{Ext}^{1}_{\mathsf{M}(k)}(\mathbb{Q}(-1),\mathbb{Q}(0))\oplus\mathbb{Q},$$

with an extra extension corresponding to $M(\gamma)$, and

$$\operatorname{Ext}^{2}_{\mathsf{M}^{exp}(k)}(\mathbb{Q}(-n),\mathbb{Q}(0)) \cong \operatorname{Ext}^{1}_{\mathsf{M}(k)}(\mathbb{Q}(-n),\mathbb{Q}(-1))$$

with an isomorphism given by cup-product with $M(\gamma)$.

Through Levine's construction, this gives rise to a tannakian category of exponential mixed Tate motives over \mathbb{Z} .

Its fundamental group is $U \rtimes \mathbb{G}_m$ with U pro-unipotent, with graded Lie algebra u^{gr} with

generators: $\sigma_1, \sigma_3, \sigma_5, \cdots$ relations: $[\sigma_1, \sigma_3] = [\sigma_1, \sigma_5] = \cdots = 0$

This seems to explain why all exponential iterated integrals that one can write down, such as Appell's

$$\Gamma^{(n)}(1) = \int_0^\infty (\log x)^n e^{-x} dx$$

are always polynomials in Euler's constant γ with coefficients in the algebra generated by multiple zeta value.