The main goal of this problem set is to give a proof of the Campbell-Baker-Hausdorff formula.

Let X be a set and consider the free associative algebra Ass_X and it's completeion F_X . We can think of F_X as the formal power series indexed by X. Let \mathfrak{m} denote the ideal in F_X generated by the image of X. Finally let L_X be the free Lie algebra on a set X and since $L_X = A_X/I$ is graded, we consider its completion and denote it by \mathbf{L}_X . We have the following maps

$$\exp:\mathfrak{m}\to 1+\mathfrak{m}\ \log:1+\mathfrak{m}\to\mathfrak{m}$$

Since we are dealing with formal power series, they are well defined and mutally inverses of each other.

- 1. Show that exp is a bijection of the set $\alpha \in \mathfrak{m}$ satisfying $\Delta \alpha = \alpha \otimes 1 + 1 \otimes \alpha$ wit the set of all $\beta \in 1 + \mathfrak{m}$ such that $\Delta(\beta) = \beta \otimes \beta$.
- 2. Show that the set $\beta \in 1 + \mathfrak{m}$ such that $\Delta(\beta) = \beta \otimes \beta$ forms a group. Use it to show that given A, B in \mathbf{L}_X , we can find $C \in \mathbf{L}_X$ such that $\exp C = \exp A \exp B$.
- 3. Define the map $\Phi : \mathfrak{m} \cap Ass_X \to L_X$ by the formula

$$\Phi(x_1 \dots x_n) := ad(x_1) \dots ad(x_{n-1})(x_n)$$

and let Θ : $Ass_X \to End(L_X)$ be the natural homomorphism that extends the adjoint representation $L_X \to End(L_X)$. Show that

$$\Phi(uv) = \Theta(u)\Phi(v)$$
, for all $u \in Ass_X$ and $v \in \mathfrak{m} \cap Ass_X$

4. Let L_X^n denote the *n*-th graded component of the Lie algebra L_X induced from the graded ideal I, then

$$\Phi(u) = nu$$
, for $u \in L_X^n$

(Hint: Use induction and the Lie bracket and part 3.)

5. Let $x \neq y$ in X and consider $z = \log(\exp x \exp y) = \sum_{n=1}^{\infty} z_n(x, y)$, where z_n is a sum of noncommutative monomials of degree n in the variables x and y. By applying part 4 show that $z_n = \frac{1}{n} \sum_{p+q=n} z'_{p,q} + z''_{p,q}$, where

$$z'_{p,q} := \sum_{\substack{p=p_1+\dots+p_m; q-1=q_1+\dots+q_{m-1}\\p_i+q_i \ge 1, p_m \ge 1, q_m=1}} \frac{(-1)^{m+1}}{m} \frac{(ad(x))^{p_1}(ad(y))^{q_1}\dots ad(x))^{p_{m-1}}(ad(y))^{q_{m-1}}(ad(x))^{p_m}y}{p_1!q_1!\dots p_{m-1}!q_{m-1}!p_m!}$$
(1)
$$z'_{p,q} := \sum_{\substack{p-1=p_1+\dots+p_{m-1}; q=q_1+\dots+q_{m-1}\\p_i+q_i \ge 1, p_m=1, q_m=0}} \frac{(-1)^{m+1}}{m} \frac{(ad(x))^{p_1}(ad(y))^{q_1}\dots ad(x))^{p_{m-1}}(ad(y))^{q_{m-1}}x}{p_1!q_1!\dots p_{m-1}!q_{m-1}!p_m!}$$
(2)

(Hint: Expand $\log(\exp x \exp y)$ and first investigate why after applying part 4 to the degree *n*-components why $q_m \ge 2$ can't appear and similarly if $q_m = 0$ why $p_m \ge 2$ can't appear)

6. Write z_n explicitly for $1 \le n \le 5$.