GRAPHICAL COMBINATORICS AND A DISTRIBUTIVE LAW FOR MODULAR OPERADS

SOPHIE RAYNOR

ABSTRACT. This work presents a detailed analysis of the combinatorics of modular operads. These are operad-like structures that admit a contraction operation as well as an operadic multiplication. Their combinatorics are governed by graphs that admit cycles, and are known for their complexity. In 2011, Joyal and Kock introduced a powerful graphical formalism for modular operads. This paper extends that work. A monad for modular operads is constructed and a corresponding nerve theorem is proved, using Weber's abstract nerve theory, in the terms originally stated by Joyal and Kock. This is achieved using a distributive law that sheds new light on the combinatorics of modular operads.

INTRODUCTION

Modular operads, introduced in [15] to study moduli spaces of Riemann surfaces, are a " 'higher genus' analogue of operads ... in which graphs replace trees in the definition." [15, Abstract].

Roughly speaking, modular operads are $\mathbb{N}$-graded objects $P = \{P(n)\}_{n\in\mathbb{N}}$ that, alongside an operadic multiplication (or composition) $\circ\colon P(n) \times P(m) \to P(m+n-2)$ for $m, n \geq 1$, admit a contraction operation $\zeta\colon P(n) \to P(n-2)$, $n \geq 2$. The contraction encodes higher genus structure and trace operations. This work considers a notion of modular operads originally due to Joyal and Kock [21].[1]

FIGURE 1. (Self-) gluing of surfaces along boundary components. Moduli of geometric structures – such as Riemann surfaces – are a rich source of examples of modular operads.

Their definition incorporates a broad compass of related structures including modular operads in the original (undirected) sense [13, 16, 15], but also their directed counterparts. In fact, directed modular operads are equivalent to wheeled properads [17, 37]. More generally, compact closed categories [25] also provide examples of modular operads [33, 34] (see Example 1.28). These are closely related to circuit algebras, used in the study of virtual tangles [1, 11]. As such, modular operads have applications across a range of disciplines.

However, the combinatorics of modular operads are complex. In modular operads equipped with a multiplicative unit, contracting the unit leads to an exceptional 'loop', that can obstruct the proof

[1]Joyal and Kock used the term 'compact symmetric multicategories (CSMs)' in [21] to refer to what are here called 'modular operads'. Indeed, I adopted this terminology in a previous version of this paper and in [32].

of general results. This paper undertakes a detailed investigation into the graphical combinatorics of modular operads, and provides a new approach to understanding and working with loops.

In [21], which forms the inspiration for this work, Joyal and Kock construct modular operads as algebras for an endofunctor (Remark 2.1) on a category GS of coloured collections called 'graphical species'. Their machinery is significant in its simplicity. It relies only on minimal data and basic categorical constructions, that lend it considerable formal and expressive power.

However, the problem of exceptional loops means that their modular operad endofunctor does not extend to a monad on GS. As a consequence, it does not lead to a precise description of the relationship between modular operads and their graphical combinatorics. (See Section 6 for technical details.)

The following results were first stated in [21], and proved in [32] (where I used similar – though slightly less general – methods to those presented here):

Theorem 0.2 (Theorem 7.48). *The category* MO *of modular operads is isomorphic to the Eilenberg-Moore category of algebras for a monad* $\mathbb{O}$ *on the category* GS *of graphical species.*

In particular, $\mathbb{O}$ is the *algebraically free monad* [24] on the endofunctor of [21].

Theorem 0.3 (Theorem 8.1). *The category* MO *has a full subcategory* Ξ *whose objects are graphs. The induced nerve* $N \colon$ MO $\to$ ps(Ξ) *is fully faithful and its essential image is characterised by those presheaves that satisfy a canonical Segal condition.*

An obvious motivation for establishing such a result is provided by the study of weak (up-to-homotopy), or $(\infty, 1)$-modular operads, by weakening the Segal condition of Theorem 0.3 (Theorem 8.1). A number of potential applications of such structures are discussed in the introduction to [19]. To this end, Hackney, Robertson and Yau have also recently proved versions of these theorems, by different methods, and used them to obtain a model of $(\infty, 1)$-modular operads that are characterised in terms of a weak Segal condition [19, 20].

The aim of this work is to prove Theorems 0.2 and 0.3 by methods closely based on those of [21], and to use these proofs as a route to fully understanding the underlying combinatorics, and the contraction of multiplicative units in particular.

Neither the construction of the monad $\mathbb{O}$ for modular operads, nor the proof of the nerve theorem 0.3 is entirely straightforward. First, the approach of [21], which is closely related to analogous constructions for operads (see Examples 5.1 and, e.g. 6.1 and [17, 26, 29, 31]) does not lead to a well-defined monad. Second, the desired monad, once obtained, does not satisfy the conditions for using the abstract nerve machinery introduced by Weber [36, 5]. To prove the theorems, it is therefore necessary to dissect the problem into its constituent components, thereby rendering the graphical combinatorics of modular operads completely explicit.

Since the obstruction to obtaining a monad in [21] arises from the combination of the modular operadic contraction operation and the multiplicative units (see Section 6), the approach of this work is to first treat these structures separately – via a monad $\mathbb{T}$ on GS whose algebras are non-unital modular operads, and a monad $\mathbb{D}$ on GS that adjoins distinguished 'unit' elements – and then combine them, using the theory of distributive laws [3].

Theorem 0.2 is then a corollary of:

Theorem 0.4 (Proposition 7.43 & Theorem 7.48). *There is a distributive law* λ *of* $\mathbb{T}$ *over* $\mathbb{D}$ *such that the resulting composite monad* $\mathbb{D}\mathbb{T}$ *on* GS *is precisely the modular operad monad* $\mathbb{O}$ *of Theorem 0.2.*

The graphical category Ξ, used to define the modular operadic nerve, arises canonically via the unique fully faithful–bijective on objects factorisation of a functor used in the construction of $\mathbb{O}$. Therefore, if the

monad $\mathbb{O}$ satisfies certain formal conditions [5], Theorem 0.3 follows from the abstract nerve machinery of [36, 5]. (In this case the monad is said to 'have arities'.)

Though these conditions are not satisfied by $\mathbb{O}$ on GS, the distributive law in Theorem 0.4 means that we can lift the monad $\mathbb{T}$ to obtain a monad $\mathbb{T}_*$ on the category GS_* of $\mathbb{D}$-algebras [3]. It is then sufficient to show that the Weber machinery can be applied to this new monad $\mathbb{T}_*$.

Lemma 0.5 (Lemma 8.13). *The monad $\mathbb{T}_*$ on GS_* satisfies the conditions of Weber's nerve theorem.*

I conclude this introduction by briefly mentioning three (related) benefits of this abstract approach.

In the first place, the results obtained by this method provide a clear overview of how modular operads fit into the wider framework of operadic structures, and how other general results may be modified to this setting. For example, by Lemma 0.5, $\mathbb{T}_*$ and Ξ satisfy the Assumptions 7.9 of [9] which leads to a suitable notion of weak modular operad via the following corollary:

Corollary 0.6 (Corollary 8.16). *There is a model structure on the category of presheaves in simplicial sets on Ξ. The fibrant objects are precisely those presheaves that satisfy a weak Segal condition.*

Second, since this work makes the combinatorics of modular operads – and the tricky bits in particular – completely explicit, it provides a clear road map for working with and extending the theory.

One fruitful direction for extending this work is provided by the use of iterated distributive laws [10] to generalise constructions presented here. In [34], I use an iterated distributive law to construct a category of modular operads with product (*circuit operads*) – closely related to small compact closed categories – as algebras for a composite monad on GS. Once again the distributive laws play an important role in describing the corresponding nerve. Iterated distributive laws may also be used to construct higher modular operads. Using methods similar to [10, Section 3], it is possible to obtain an appropriate notion of n-modular operad for $n \geq 0$. This can be used to give an undirected description of extended cobordism categories.

Finally, in many cases, the complexities of the combinatorics of contractions can provide deep insights into the structures they are intended to model. In current work, also together with L. Bonatto, S. Chettih, A. Linton, M. Robertson, N. Wahl, I am using these ideas to explore the contraction of spheres to points in the compactification of moduli spaces of algebraic curves.

Overview of the paper. The opening two sections provide context and background for the rest of the work. An axiomatic definition of modular operads is given in Section 1, and Section 2 is a brief review of Weber's abstract nerve theory, that provides a framework for the later sections. Both these introductory sections include a number of examples to motivate the constructions that follow.

The (Feynman) graphs of [21] are introduced and discussed in detail in Section 3. Section 4 focuses on local homeomorphisms, or étale morphisms, of graphs. Section 5 is devoted to a description of the monad $\mathbb{T}$ for non-unital modular operads.

The remaining Sections 6-8 deal with the problem of contracting multiplicative units. Though considerable background is needed to understand the details, I note a couple of key points here, as a guide to the reader.

Before diving into the construction of unital modular operads in Section 7, we pause for a moment in Section 6 to look in detail at the construction of [21], and the appearance of problematic *loops* in the theory.

- Remarks 6.7 and 6.8 refer to other approaches to the issue of loops. As far as I am aware, the graphical construction presented in this paper is unique in that it *does not* incorporate some version of the exceptional loop into the graphical calculus, in order to model contractions of units. (Remark 6.9.)
- The essence of the problem is revealed in the discussion around equation (6.6) and after Remark 6.8: the theory incorporates isomorphisms that do not respect certain colimits, that must be defined on the nose.

The construction of the monad $\mathbb{O}$ for modular operads happens in Section 7. This is the longest and most important section of the work, and contains most of the new contributions. Key points to note are:

- The definition of modular operad Definition 1.24 suggests that an extra morphism should be added to the category of graphs (this is $z \colon \mathbf{0} \to \S$, see Lemma 7.5). Whereas in Remarks 6.7 and 6.8, exceptional loops arise from adjoining a formal colimit, this morphism looks more like a formal limit.
- The monad $\mathbb{D}$ that describes units (Lemma 7.6), and the distributive law (Proposition 7.43) induce a notion of equivalence, or 'similarity', of graphs whereby it is always possible to work with well-behaved representatives, and only quotient by equivalence at the end. This is important in the proof of Theorem 8.1.

Finally, Section 8 contains the proof of the nerve theorem 0.3, Corollary 0.6 and a short discussion on weak modular operads.[2]

1. Definitions and examples

The goal of this section is to give an axiomatic definition of modular operads (Definition 1.24), and to provide some motivating examples. As mentioned in the introduction, the term 'modular operad' refers here to what are called 'compact symmetric multicategories (CSMs)' in [21].

After establishing some basic notional conventions, the section begins with a discussion of Joyal and Kock's category GS of graphical species [21] which generalises various notions of coloured collection used in the study of operads.

1.1. **General notation.** A *presheaf* on a category C is a functor $S \colon \mathsf{C}^{\mathrm{op}} \to \mathsf{Set}$. The corresponding functor category or *presheaf category* is denoted $\mathsf{ps}(\mathsf{C})$. I denote the category of finite sets by $\mathsf{Set_f}$.

Let $F \colon \mathsf{D} \to \mathsf{C}$ and $G \colon \mathsf{E} \to \mathsf{C}$ be functors. Objects of the *comma category* F/G (or $F_\mathsf{D}/G_\mathsf{E}$) are triples (d, γ, e) with $d \in \mathsf{D}, e \in \mathsf{E}$ and $\gamma \in \mathsf{C}(F(d), G(e))$. Morphisms in $F/G((d, \gamma, e), (d', \gamma', e'))$ are pairs of

---

[2]Most of Sections 3-5 and Section 8 appeared in my PhD thesis [32]. There are some more substantial changes to Sections 6 and 7, since [32] did not make use of the distributive law.

morphisms $f \in \mathsf{D}(d, d')$ and $g \in \mathsf{E}(e, e')$ such that

$$
\begin{array}{ccc}
F(d) & \xrightarrow{\ F(f)\ } & F(d') \\
{\scriptstyle \gamma}\downarrow & & \downarrow{\scriptstyle \gamma'} \\
G(e) & \xrightarrow[\ G(g)\ ]{} & G(e')
\end{array}
$$

commutes in C.

If $\iota\colon \mathsf{D} \hookrightarrow \mathsf{C}$ is a subcategory, and c is an object of C, then the comma category ι/c is called the *slice category of* D *over* c and written D/c.

For $n \in \mathbb{N}$, the set $\{1, \ldots, n\}$ is denoted by $\mathbf{n}$, so $\mathbf{0}$ denotes the empty set $\emptyset$.

The groupoid of finite sets and bijections is denoted by $\mathbb{P}$.

Remark 1.1. The permutation groupoid Σ, with objects $n \in \mathbb{N}$ and morphisms $\Sigma(m, n) = Aut(\mathbf{n})$ if $m = n$, and $\Sigma(m, n) = \emptyset$ if $m \neq n$, is skeletal in $\mathbb{P}$. A presheaf $P\colon \mathbb{P}^{\mathrm{op}} \to \mathsf{Set}$ on $\mathbb{P}$ (also called a *species* [22]) determines a presheaf on Σ (or *symmetric sequence*) by restriction.

Conversely, a Σ-presheaf Q may be canonically extended to a $\mathbb{P}$-presheaf $Q_{\mathbb{P}}$, by setting, for all $n \in \mathbb{N}$

$$
Q_{\mathbb{P}}(X) \stackrel{\mathrm{def}}{=} \lim_{(n,f) \in \Sigma/X} Q(n).
$$

For convenience, we work with presheaves over (categories containing) $\mathbb{P}$ instead of Σ.

1.2. **Graphical species.**

Following [21, Section 4], graphical species are presheaves on the category $\mathbb{P}^{\circlearrowleft}$, obtained from $\mathbb{P}$ by adjoining a distinguished involutive object $\S$ according to

$$
\begin{array}{rcl}
\mathbb{P}^{\circlearrowleft}(\S, \S) & = & \{id, \tau\} \ \text{ with } \tau^2 = id, \\
\mathbb{P}^{\circlearrowleft}(\S, X) & = & \{ch_x\}_{x \in X} \amalg \{ch_x \circ \tau\}_{x \in X} \\
\mathbb{P}^{\circlearrowleft}(X, Y) & = & \mathbb{P}(X, Y), \ \text{ where } X \text{ and } Y \text{ are finite sets.}
\end{array}
$$

Definition 1.2. *A* graphical species *is a presheaf* $S\colon \mathbb{P}^{\circlearrowleft \mathrm{op}} \to \mathsf{Set}$. *The category of graphical species is denoted* $\mathsf{GS} \stackrel{\mathrm{def}}{=} \mathsf{ps}(\mathbb{P}^{\circlearrowleft})$.

An *involutive set* is a set $\mathfrak{C}$ equipped with an involution $\omega\colon \mathfrak{C} \to \mathfrak{C}$, $\omega^2 = id$. Given an involutive set $(\mathfrak{C}, \omega)$, the set of ω-orbits in $\mathfrak{C}$ is denoted by $\widetilde{\mathfrak{C}}$, and $\tilde{c} \in \widetilde{\mathfrak{C}}$ is the orbit of $c \in \mathfrak{C}$.

Hence, a graphical species S is described by a species $(S_X)_{X \in \mathsf{Set}_{\mathsf{f}}}$, and an involutive set $(\mathfrak{C}, \omega) = (S_{\S}, S(\tau))$ called the *palette* of S, together with, for each finite set X, and $x \in X$ a $\mathbb{P}$-equivariant projection $S(ch_x)\colon S_X \to \mathfrak{C}$. In this case S is called a $(\mathfrak{C}, \omega)$-*coloured graphical species* and elements $c \in \mathfrak{C}$ are *colours of* S.

If $(\mathfrak{C}, \omega) \cong \{*\}$ is trivial then S is a *monochrome graphical species*.

Remark 1.3. The involution τ on $\S$ is responsible for most of the heavy lifting in the constructions that follow. Initially, its role may seem obscure. I mention two key features here. First, the involution enables us to encode local structure such as boundary type, or spin, that may, or may not be directed, thereby bolstering the expressive power of graphical species. (Directed graphical species are discussed in Example 1.12.)

The second is more fundamental. The involution enables us to encode formal compositions in graphical species – described in terms of graphs – as categorical limits, and thereby derive our results by purely abstract methods. For example, the involution underlies a well-defined notion of *graph substitution*, in terms of diagram colimits, without the need to specify extra data (see Sections 5 and 6, and compare with, e.g. [37, 17]).
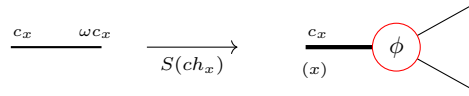
Example 1.4. The terminal graphical species Z has trivial palette and $Z_X = \{*\}$ for all finite sets X.

Definition 1.5. *A morphism* $\gamma \in \mathsf{GS}(S, S')$ *is* palette-preserving *if its component at* $\S$ *is the identity on* $S_\S$. *For a fixed palette* $(\mathfrak{C}, \omega)$, $\mathsf{GS}^{(C,\omega)}$ *is the subcategory of* GS *on the* $(\mathfrak{C}, \omega)$-*coloured graphical species and palette-preserving morphisms.*

Definition 1.6. *For each element* $\underline{c} = (c_x)_{x \in X} \in \mathfrak{C}^X$, *the* $\underline{c}$-*(coloured) arity* $S_{\underline{c}}$ *is the fibre above* $\underline{c} \in \mathfrak{C}^X$ *of the map* $(S(ch_x))_{x \in X} \colon S_X \to \mathfrak{C}^X$.

If $\gamma \in \mathsf{GS}(S, S')$ is a palette-preserving morphism of $(\mathfrak{C}, \omega)$-coloured graphical species, then $\gamma(S_{\underline{c}}) \subset S'_{\underline{c}}$ for all finite sets X and all $\underline{c} \in \mathfrak{C}^X$.

Remark 1.7. Let S be a $(\mathfrak{C}, \omega)$-coloured graphical species and $\underline{c} = (c_x)_{x \in X} \in \mathfrak{C}^X$ for some finite set X. An element $\phi \in S_{\underline{c}} \subset S_X$ may be visualised as a corolla (or *star graph* or *spider*), with vertex *decorated by* ϕ, and whose legs are bijectively *coloured* by $c_x, x \in X$. It is also helpful to visualise an element c of $\mathfrak{C} = S_\S$ as a line with one end labelled by c, and the other by ωc (see also the directed edge in Figure 2).

Example 1.8. For any palette $(\mathfrak{C}, \omega)$, the terminal $(\mathfrak{C}, \omega)$-coloured graphical species $Z^{(C,\omega)}$ in $\mathsf{GS}^{(C,\omega)}$ is described by
$$Z_X^{(C,\omega)} = \mathfrak{C}^X, \text{ with } Z_{\underline{c}}^{(C,\omega)} = \{*\}, \text{ for all finite sets } X \text{ and all } \underline{c} \in \mathfrak{C}^X.$$

Remark 1.9. Let $P \colon \mathsf{C}^{\mathrm{op}} \to \mathsf{Set}$ be any presheaf and $* \colon \mathsf{C}^{\mathrm{op}} \to \mathsf{Set}$ the terminal presheaf on C. So, objects of the category $(*/P)^{\mathrm{op}}$ (often called the *element category of* P) are determined by pairs (c, α) $c \in \mathsf{C}, \alpha \in P(c)$, and morphisms $(c, \alpha) \to (c', \alpha')$ are morphisms $f \in \mathsf{C}(c, c')$ such that $P(f)(\alpha') = \alpha$.

Definition 1.10. *The category* $\mathsf{el}(S)$ *of elements of a graphical species* S *is the element category* $(Z/S)^{\mathrm{op}}$.

Remark 1.11. I only use the term 'category of elements' specifically to refer to categories of the form $(Z_{\mathbb{P}^\circlearrowright}/S_{\mathbb{P}^\circlearrowright})^{\mathrm{op}}$. In Section 4.4, we see that graphical species may be extended to presheaves on a larger category $\mathsf{etGr} \supset \mathbb{P}^\circlearrowright$ of graphs. To distinguish the two viewpoints, objects in $(Z_{\mathsf{etGr}}/S_{\mathsf{etGr}})^{\mathrm{op}}$ will be called 'S-structured graphs'.

For any graphical species R, there is a canonical isomorphism $\mathsf{GS}/R \cong \mathsf{ps}(\mathsf{el}(R))$ given by:

$$(S, \gamma \colon S \to R) \longleftrightarrow S^\gamma \colon \mathsf{el}(R)^{\mathrm{op}} \to \mathsf{Set} \text{ defined by } \begin{cases} (\S, c) \mapsto \gamma_\S^{-1}(c), & c \in R_\S \\ (X, \phi) \mapsto \gamma_X^{-1}(\phi), & \phi \in R_X, \ X \in \mathsf{Set_f} \end{cases}$$

where, for each object $\mathcal{C}$ of $\mathbb{P}^\circlearrowright$, $\gamma_{\mathcal{C}}$ denotes the component of γ at $\mathcal{C}$.

Example 1.12. Consider the unique non-identity involution $\sigma_{\mathfrak{D}\mathrm{i}}$ on the set $\mathfrak{D}\mathrm{i} \stackrel{\mathrm{def}}{=} \{\mathrm{in}, \mathrm{out}\}$.

The terminal $(\mathfrak{D}\mathrm{i}, \sigma_{\mathfrak{D}\mathrm{i}})$-coloured graphical species $Di \stackrel{\mathrm{def}}{=} Z^{(\mathfrak{D}\mathrm{i}, \sigma_{\mathfrak{D}\mathrm{i}})}$ takes each finite set X to the set $\{\mathrm{in}, \mathrm{out}\}^X$ of ordered partitions $X = X_{\mathrm{in}} \amalg X_{\mathrm{out}}$ of X into 'input' and 'output' sets. So, up to equivalence, objects of $\mathsf{el}(Di)$ are either directed corollas $C_{X;Y}$, for finite sets X, Y, or, the directed exceptional edge $(\downarrow)$, and for all $x \in X$ and $y \in Y$, there are morphisms $i_x, o_y \colon (\downarrow) \to (X, Y)$ in $\mathsf{el}(Di)$ (induced by $Di(ch_x)$ and $Di(ch_y \circ \tau)$ in $\mathbb{P}^\circlearrowright(\S, X \amalg Y)$). (See Figure 2.)

Note that $(\downarrow)$ has no non-trivial endomorphisms in $\mathsf{el}(Di)$.

The rooted corollas $t_X \stackrel{\mathrm{def}}{=} C_{X;\{r\}}$ will appear in the discussion of operads in Examples 1.18, 2.10, 5.1.

The category $\overrightarrow{\mathsf{GS}}$ of *directed graphical species* is the slice category $\stackrel{\mathrm{def}}{=} \mathsf{GS}/Di \cong \mathsf{ps}(\mathsf{el}(Di))$.
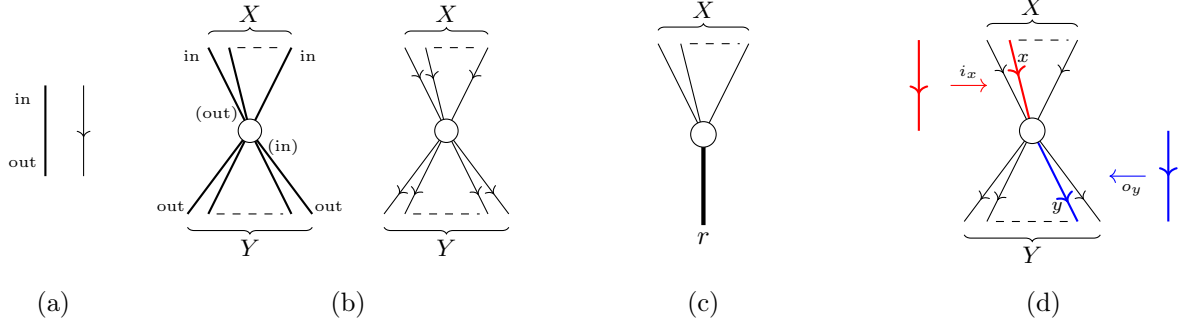
FIGURE 2. (a) the directed exceptional edge ($\downarrow$), (b) the directed corolla $C_{X,Y}$, (c) the rooted corolla t_X, (d) input and output morphisms in $\mathbb{P}^{\downarrow}$.

1.3. **Multiplication and contraction on graphical species.** Intuitively, a multiplication $\diamond$ on a graphical species S is a rule for combining (gluing) distinct elements of S along pairs of legs ('ports') with dual colouring as in Figure 3:
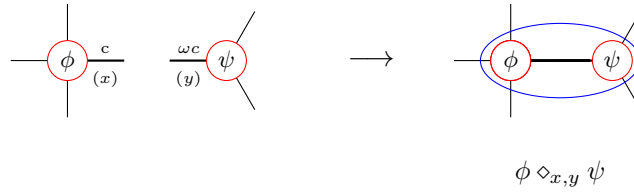

$$\phi \diamond_{x,y} \psi$$

FIGURE 3. Multiplication

Definition 1.13. *Let S be a $(\mathfrak{C}, \omega)$- coloured graphical species. A* multiplication $\diamond$ *on S is given by a family of partial maps*

$$- \diamond_{x,y}^{X,Y} - \colon S_{X \amalg \{x\}} \times S_{Y \amalg \{y\}} \rightarrow S_{X \amalg Y},$$

defined (for all X, Y), when $\phi \in S_{X \amalg \{x\}}, \psi \in S_{Y \amalg \{y\}}$ satisfy $S(ch_x)(\phi) = S(ch_y \circ \tau_{(\tilde{e})})(\psi)$.

Wherever it is defined, the multiplication $\diamond$ satisfies the following conditions:

(m1) (Commutativity axiom.)

$$\psi \diamond_{y,x}^{Y,X} \phi = \phi \diamond_{x,y}^{X,Y} \psi$$

(m2) (Equivariance axiom.)
    For all bijections $\sigma \colon X \xrightarrow{\cong} W$ and $\rho \colon Y \xrightarrow{\cong} Z$ that extend to bijections $\hat{\sigma} \colon X \amalg \{x\} \xrightarrow{\cong} W \amalg \{w\}$ and $\hat{\rho} \colon Y \amalg \{y\} \xrightarrow{\cong} Z \amalg \{z\}$,

$$S(\sigma \sqcup \rho)(\phi \diamond_{w,z}^{W,Z} \psi) = S(\hat{\sigma})(\phi) \diamond_{x,y}^{X,Y} S(\hat{\rho})(\psi),$$

    (where $\sigma \sqcup \rho \colon X \amalg Y \xrightarrow{\cong} W \amalg Z$ is the block permutation).

    A unit *for the multiplication $\diamond$ is a map $\epsilon \colon \mathfrak{C} \to S_{\mathbf{2}}$, $c \mapsto \epsilon_c$ such that, for all X and all $\phi \in S_{X \amalg \{x\}}$ with $S(ch_x) = c$,*

$$\phi \diamond_{x,2}^{X,\{1\}} \epsilon_c = \epsilon_c \diamond_{2,x}^{\{1\},X} \phi = \phi.$$

A multiplication $\diamond$ is called unital *if it has a unit ϵ. In this case ϵ_c is a c-coloured unit for $\diamond$.*

If $(\diamond, \epsilon \colon \mathfrak{C} \to S_{\mathbf{2}})$ is a unital multiplication on a $(\mathfrak{C}, \omega)$-coloured graphical species S, then $\epsilon_c \in S_{(c, \omega c)}$ for all $c \in \mathfrak{C}$. So a unit map $\epsilon \colon \mathfrak{C} \to S_{\mathbf{2}}$ is injective. Observe that there is an involution $S(\sigma_{\mathbf{2}})$ on $S_{\mathbf{2}}$ induced by the unique non-identity endomorphism in $\sigma_{\mathbf{2}} \in \mathbb{P}^{\circlearrowleft}(\mathbf{2}, \mathbf{2})$.

Lemma 1.14. *If $\diamond$ admits a unit $\epsilon \colon \mathfrak{C} \to S_{\mathbf{2}}$, it is unique. Moreover, ϵ is compatible with the involutions ω on $\mathfrak{C}$ and $S(\sigma_{\mathbf{2}}) \in \mathbb{P}^{\circlearrowleft}(\mathbf{2}, \mathbf{2})$ in that*

$$(1.15) \qquad\qquad \epsilon \circ \omega = S(\sigma_{\mathbf{2}}) \circ \epsilon \colon \mathfrak{C} \to S_{\mathbf{2}}.$$

Proof. Let $\lambda \colon \mathfrak{C} \to S_{\mathbf{2}}$, $c \mapsto \lambda_c$ be another unit for $\diamond$. Then, for all $c \in \mathfrak{C}$,

$$\epsilon_c = \epsilon_c \diamond_{2,2}^{\{1\},\{1\}} \lambda_c = \lambda_c \diamond_{2,2}^{\{1\},\{1\}} \epsilon_c = \lambda_c,$$

whence ϵ is unique. The second statement follows from the defining properties of multiplication. Namely,

$$S(\sigma_{\mathbf{2}})(\epsilon_c) = S(\sigma_{\mathbf{2}})(\epsilon_c) \diamond_{2,2}^{\{1\},\{1\}} \epsilon_{\omega c} = S(\hat{\sigma}_{\mathbf{2}} \sqcup id_{\{1\}})(\epsilon_c \diamond_{1,2}^{\{2\},\{1\}} \epsilon_{\omega c}) = \epsilon_c \diamond_{1,2}^{\{2\},\{1\}} \epsilon_{\omega c} = \epsilon_{\omega c} \diamond_{1,2}^{\{2\},\{1\}} \epsilon_c = \epsilon_{\omega c}.$$

$$\square$$

Remark 1.16. (See also Remark 1.21.) A multiplication $\diamond$ on $(\mathfrak{C}, \omega)$-coloured graphical species S also corresponds to a family of maps

$$- \diamond_{\underline{c}}^{\underline{c}, \underline{d}} - \colon S_{(\underline{c}, c)} \times S_{(\underline{d}, \omega c)} \to S_{(\underline{cd})}, \quad \text{for } c \in \mathfrak{C}, \ \underline{c} \in \mathfrak{C}^X, \ \underline{d} \in \mathfrak{C}^Y.$$

I will use both forms depending on context. Sometimes, if the context is clear, the superscripts will be dropped altogether.

As one would expect, a multiplication $\diamond$ on a graphical species S is called 'associative' if the result of multiple consecutive multiplications does not depend on their order. This is stated precisely in condition (C1) of Definition 1.24. (See also the figure therein, for a visualisation of the associativity axiom.)

Example 1.17. A graphical species O equipped with a unital, associative multiplication $\diamond$ is a cyclic operad in the sense of [14]. The value of the involutive, graphical species approach to cyclic operads is discussed in [14] and [20, Introduction].

Example 1.18. Let $RC \subset Di$ be the $(\mathfrak{D}i, \sigma_{\mathfrak{D}i})$-coloured (directed) graphical species consisting of the rooted corollas $t_X = C_{X;r}$ with leaves decorated by X. So $RC_{\mathbf{0}} = \emptyset$ and $RC_Z \cong Z$ is a choice of element $r \in Z$, and the restriction to $Aut(X)$ of the symmetric action on $RC_{X \sqcup \{r\}}$ permutes the inputs of t_X.

The category Op of (symmetric) operads (see e.g. [6]) is canonically equivalent to the category whose objects are objects of GS/RC (or *species of rooted corollas*) equipped with an associative unital multiplication, and whose morphisms are morphisms in GS/RC that preserve the multiplication.

Remark 1.19. Examples 1.17 and 1.18 highlight the elegance and expressive power of Joyal and Kock's involutive palettes. The involution τ on $\S$ means that (undirected) cyclic operads and (directed) operads may be expressed in terms of presheaves on the same underlying category.

Just as a while loop in a simple piece of code creates the possibility of infinite runtime, the contraction operation means that modular operads are able encode richer algebraic structures – such as ones involving trace and duality – from mere operads.

Intuitively, a contraction ζ on a graphical species S may be thought of as a rule 'self-gluing' single elements of S along pairs of ports with dual colouring (Figure 4).

Definition 1.20. *A* contraction *ζ on S is given by a family of partial maps*

$$\zeta_{x,y}^X \colon S_{X \sqcup \{x,y\}} \rightharpoonup S_X$$
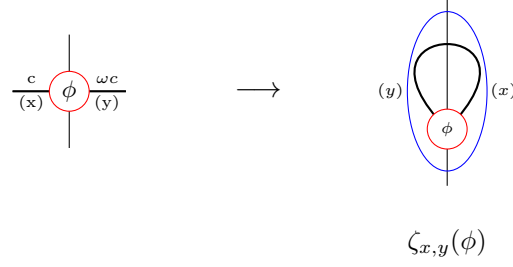
$$\zeta_{x,y}(\phi)$$

FIGURE 4. Contraction

defined for all finite sets X and all $\phi \in S_{X \amalg \{x,y\}}$, such that $S(ch_x)(\phi) = \omega S(ch_y \circ \tau_{(\tilde{e})})(\phi)$, and equivariant with respect to the action of $\mathbb{P}$ on S: If $\hat{\sigma} \colon X \amalg \{x,y\} \xrightarrow{\cong} Z \amalg \{w,z\}$ extends the bijection $\sigma \colon X \xrightarrow{\cong} Z$ by $\hat{\sigma}(x) = w, \hat{\sigma}(y) = z$, then for any $\phi \in S_{Z \amalg \{w,z\}}$, we have

$$S(\sigma)\left(\zeta^Z_{w,z}(\phi)\right) = \zeta^X_{x,y}\left(S(\hat{\sigma})(\phi)\right).$$

If ζ is a contraction on S, then by, equivariance, $\zeta^X_{x,y}(\phi) = \zeta^X_{y,x}(\phi)$ wherever defined.

Remark 1.21. (See also Remark 1.16.) A contraction ζ on a $(\mathcal{C}, \omega)$-coloured graphical species S also describes a family of maps

$$\zeta^{\underline{c}}_c \colon S_{(\underline{c},c,\omega c)} \to S_{\underline{c}}$$

for $c \in \mathfrak{C}$, and $\underline{c} \in \mathfrak{C}^X$. Depending on context, both $\zeta^{\underline{c}}_c$ (and even ζ_c, where the context is clear) and $\zeta^X_{x,y}$ will be used.

Let S be a $(\mathfrak{C}, \omega)$-coloured graphical species equipped with a unital multiplication $(\diamond, \epsilon)$ and contraction ζ. By Lemma 1.14, there is a *contracted unit map*

(1.22) $$o \overset{\text{def}}{=} \zeta \epsilon \colon \mathfrak{C} \to S_{\mathbf{0}}, \text{ satisfying } \zeta_c(\epsilon_c) = \zeta_{\omega c}(\epsilon_{\omega c}) \text{ for all } c \in \mathfrak{C}.$$

Remark 1.23. We shall see in Section 6 and Section 7 that the contracted units $o \colon S_\S \to S_{\mathbf{0}}$ present the main challenge for describing the combinatorics of modular operads.
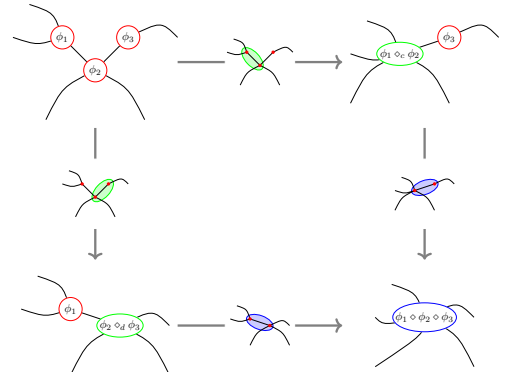
1.4. **Modular operads: definition and examples.** Modular operads are graphical species with multiplication and contraction operations that satisfy the nicest possible (mutual) coherence axioms.

Definition 1.24. *A* modular operad *is a graphical species S, with palette $(\mathfrak{C}, \omega)$, say, together with a unital multiplication $(\diamond, \epsilon)$, and a contraction ζ, satisfying the following four* coherence axioms *governing their composition:*

(C1) Multiplication is associative.
For all $\underline{b} \in \mathfrak{C}^{X_1}, \underline{c} \in \mathfrak{C}^{X_2}, \underline{d} \in \mathfrak{C}^{X_3}$ and all $c, d \in \mathfrak{C}$, the following square commutes:

$$
\begin{array}{ccc}
S_{(\underline{b},c)} \times S_{(\underline{c},\omega c,d)} \times S_{(\underline{d},\omega d)} & \xrightarrow{\diamond_c \times id} & S_{(\underline{bc},d)} \times S_{(\underline{d},\omega d)} \\
{\scriptstyle id \times \diamond_d} \downarrow & = & \downarrow {\scriptstyle \diamond_d} \\
S_{(\underline{b},c)} \times S_{(\underline{c},\omega c,\underline{d})} & \xrightarrow{\diamond_c} & S_{\underline{bcd}}.
\end{array}
$$

(C2)Order of contraction does not matter.

For all $\underline{c} \in \mathfrak{C}^X$ and $c, d \in \mathfrak{C}$, the following square commutes:

$$
\begin{array}{ccc}
S_{(\underline{c},c,\omega c,d,\omega d)} & \xrightarrow{\ \zeta_c\ } & S_{(\underline{c},d,\omega d)} \\
\downarrow{\scriptstyle \zeta_d} & = & \downarrow{\scriptstyle \zeta_d} \\
S_{(\underline{c},c,\omega c)} & \xrightarrow[\ \zeta_c\ ]{} & S_{\underline{c}}.
\end{array}
$$

(C3) Multiplication and contraction commute.

For all $\underline{c} \in \mathfrak{C}^{X_1}$, $\underline{d} \in \mathfrak{C}^{X_2}$ and $c, d \in \mathfrak{C}$, the following square commutes.
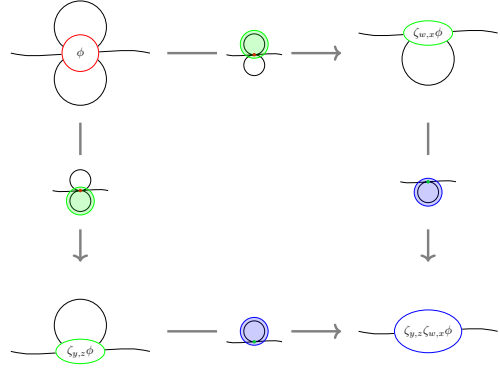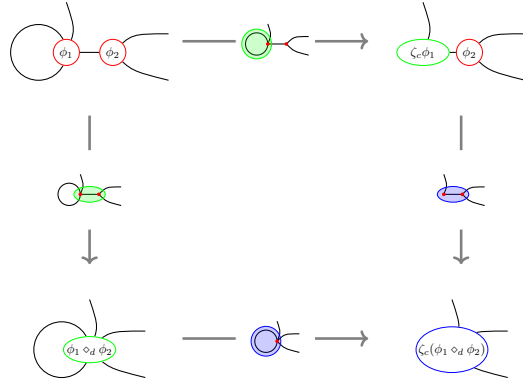
$$
\begin{array}{ccc}
S_{(\underline{c},c,\omega c,d)} \times S_{(\underline{d},\omega d)} & \xrightarrow{\ \zeta_c \times id\ } & S_{(\underline{c},d)} \times S_{(\underline{d},\omega d)} \\
\downarrow{\scriptstyle \diamond_d} & = & \downarrow{\scriptstyle \diamond_d} \\
S_{(\underline{c},c,\omega c,\underline{d})} & \xrightarrow[\ \zeta_c\ ]{} & S_{\underline{cd}}
\end{array}
$$

(C4)'Parallel multiplication' of pairs.

For all $\underline{c} \in \mathfrak{C}^{X_1}$, $\underline{d} \in \mathfrak{C}^{X_2}$, and $c, d \in \mathfrak{C}$, the following square commutes:
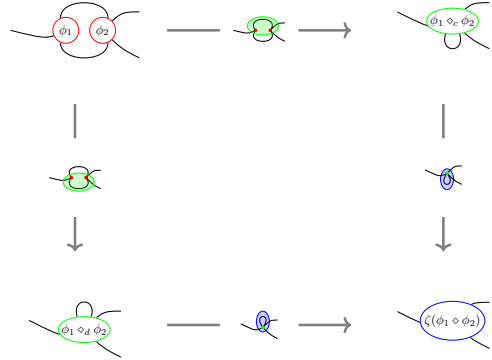
$$
\begin{array}{ccc}
S_{(\underline{c},c,d)} \times S_{(\underline{d},\omega c,\omega d)} & \xrightarrow{\ \diamond_c\ } & S_{(\underline{c},d,\underline{d},\omega d)} \\
\downarrow{\scriptstyle \diamond_d} & = & \downarrow{\scriptstyle \zeta_d} \\
S_{(\underline{c},c,\underline{d},\omega c)} & \xrightarrow[\ \zeta_c\ ]{} & S_{\underline{cd}}
\end{array}
$$

Modular operads form a category MO *whose morphisms are morphisms of the underlying graphical species that preserve multiplication, contraction and multiplicative units.*

Informally, the multiplication and contraction operations describe rules for *collapsing* internal edges of graphs that represent formal compositions of contraction and multiplication. Then the coherence axioms (C1)-(C4) say that this is independent of the order in which it is done.

Remark 1.25. A *non-unital modular operad* $(S, \diamond, \zeta)$ is a graphical species S equipped with a multiplication $\diamond$ and contraction ζ satisfying (C1)-(C4) but without the requirement of a multiplicative unit. These form a category MO$^-$ whose morphisms are morphisms in GS that preserve the multiplication and contraction operations. Such structures are the subject of Section 5.

To provide context and motivation for the constructions that follow, the remainder of this section is devoted to examples.

Example 1.26. **Getzler-Kapranov modular operads.** We may equip the monochrome graphical species M with $M_{\mathbf{n}} = \mathbb{N}$ for all $n \in \mathbb{N}$, with a unital multiplication $(+, 0 \in M_{\mathbf{2}})$ induced by addition of natural numbers,

$$+\colon M_{\mathbf{m}} \times M_{\mathbf{n}} \to M_{\mathbf{m+n-2}}, \ (g_m, g_n) \mapsto g_m + g_n \text{ for } m, n \geq 1$$

and a contraction t induced by the successor operation

$$t\colon M_{\mathbf{n}} \to M_{\mathbf{n-2}}, \ g_n \mapsto g_n + 1 \text{ for } n \geq 2.$$

Since the topological type of a compact oriented surface with boundary is determined only by its genus and number of boundary components, M models topological gluing of surfaces along boundary components. Monochrome objects (S, γ) of the slice category MO/M describe a bigraded set $S^\gamma(g, n)$ with operations

$$+^S\colon S(g_1, n_1) \times S(g_2, n_2) \to S(g_1 + g_2, n_1 + n_2 - 2) \text{ for } n_1, n_2 \geq 1,$$

$$t^S\colon S(g, n) \to S(g + 1, n - 2) \text{ for } n \geq 2,$$

and may encode extra geometric structure on surfaces. For example $S(g, n)$ could be the space of conformal structures on a genus g surface Γ with n boundary components.

Getzler and Kapranov [15] originally defined modular operads in terms of the restriction to the *stable part* $M^{st} \subset M$ of the graphical species M. An oriented surface Γ is stable if and only if $2g + n - 2 > 0$. So $M_{\mathbf{n}}^{st} = M_{\mathbf{n}}$ for $n > 2$ but $M_{\mathbf{0}}^{st} = \{2, 3, 4, \dots\}$ and $M_{\mathbf{1}}^{st} = M_{\mathbf{2}}^{st} = \{1, 2, 3, 4, \dots\}$.

In particular, since $0 \notin M_{\mathbf{2}}^{st}$, modular operads in the original sense of [15] are non-unital.

These ideas may be extended to many-coloured cases; for example gluing of surfaces along *open and closed* boundary components describes 2-coloured modular operads (see e.g. [16]). Open-closed modular operads are considered in [13], and a sequel paper [12] gives many of the same constructions, but this time in terms of open-closed 2-cobordism categories (see Example 1.28 below).

Example 1.27. **Wheeled properads are directed modular operads.** Wheeled properads have been studied extensively in [17], [37]. They describe the connected part of wheeled props, which have applications in geometry, deformation theory, and other areas [30, 29]. Since the terminal directed graphical species Di (see Example 1.12) trivially admits the structure of a modular operad, the slice category MO/Di of *directed modular operads* is well-defined. This is canonically equivalent to the category of (Set-valued) wheeled properads. (This correspondence is extended to wheeled props in [33], and explored, in the case of wheeled props and circuit algebras, in [11].)

Example 1.28. **Compact closed categories**, introduced in [23], are symmetric monoidal categories $(\mathsf{C}, \otimes, e)$ for which every object has a symmetric *categorical dual* (see [4, 25]):

Thus, there is an involutive functor $(-)^*\colon \mathsf{C}^{\mathrm{op}} \to \mathsf{C}$, and natural transformations $\cup\colon \mathsf{C} \otimes \mathsf{C}^* \Rightarrow e$ and $\cap\colon e \Rightarrow \mathsf{C}^* \otimes \mathsf{C}$ such that, for all $c \in \mathsf{C}$,

$$(\cup_c \otimes id_c) \circ (id_c \otimes \cap_c) = id_c = (\cap_{c^*} \otimes id_c) \circ (id_c \otimes \cup_{c^*}).$$

Finite dimensional vector spaces, and, more generally, finite dimensional projective modules over a commutative ring R, provide the natural examples of compact closed categories. Other important compact closed categories include, for example, cobordism categories.

There is an adjunction between modular operads and small compact closed categories. The right adjoint takes a compact closed category $(\mathsf{C}, \otimes, e, *)$ with object set C_0 to a $(\mathsf{C}_0, *)$-coloured modular operad S^{C} with

$$S^{\mathsf{C}}_{(c_1, \ldots, c_m, d_1^*, \ldots, d_n^*)} = \mathsf{C}(c_1 \otimes \cdots \otimes c_m, d_1 \otimes \cdots \otimes d_n)$$

and the modular operad structure induced by categorical composition together with $\cup$ and $\cap$. The left adjoint is induced by the free monoid functor on palettes and arities.

The category of small compact closed categories is equivalent to a category $\mathsf{CO}^\times$ of modular operads equipped with an extra monoidal product. These *circuit operads* are closely related to circuit algebras studied in low dimensional topology [1, 11]. This is discussed in [33]. In [34], I prove a Weber style nerve theorem for circuit operads, via an iterated distributive law.

This perspective leads to interesting questions about relaxing the definition of modular operads, for example by replacing the symmetric action with a braid action. Related ideas are being explored by Dansco and Robertson in their work on algebraic and categorical structures in low-dimensional topology.

2. Abstract nerve theorems and the role of graphs

The purpose of this largely formal section is to review some basic theory of distributive laws, and provide an overview of Weber's abstract nerve theory. The simplicial nerve for categories, and the dendroidal nerve for operads provide motivating examples for the latter.

For an overview of monads and their Eilenberg–Moore (EM) categories of algebras, see for example [27, Chapter VI].

Remark 2.1. A *pointed endofunctor* on a category C is a pair (E, η^E) of an endofunctor E on C, and natural transformation $\eta^E \colon 1_{\mathsf{C}} \Rightarrow E$. We may define an *algebra for the pointed endofunctor* (E, η^E) as a pair (c, θ) of an object c of C and a morphism $\theta \in \mathsf{C}(Ec, e)$ such that $\theta\eta_c^{\mathsf{C}} = id_c \in \mathsf{C}(c, c)$.

If (E, η^E) is a pointed endofunctor on C, and C^E its category of algebras, then, unless (E, η^E) has a monadic multiplication (μ), there is, in general, no canonical functor $\mathsf{C} \to \mathsf{C}^E$.

2.1. **Monads with arities and abstract nerve theory.** A subcategory $\iota \colon \mathsf{D} \hookrightarrow \mathsf{C}$ is *replete* if any object $c \in \mathsf{C}$ such that $c \cong \iota(d)$ for some $d \in \mathsf{D}$, is, itself, an object of D. The *essential image* $im^{es}(F)$ of a functor $F \colon \mathsf{E} \to \mathsf{C}$ is the smallest replete subcategory $im^{es}(F) \hookrightarrow \mathsf{C}$ containing the image $im(f)$ of f.

An embedding $\iota \colon \mathsf{D} \hookrightarrow \mathsf{C}$ induces a *nerve functor*

$$N \colon \mathsf{C} \to \mathsf{ps}(\mathsf{D}), \ c \longmapsto (d \mapsto \mathsf{C}(\iota(d), c)), \ \text{for all } c \in \mathsf{C}, \ d \in \mathsf{D}.$$

This is fully faithful if and only if, for all $c \in \mathsf{C}$, the colimit $\text{colim}_{\mathsf{D}/c} \iota$ exists and is canonically equal to $c \in \mathsf{C}$. In this case, the inclusion $\iota \colon \mathsf{D} \to \mathsf{C}$ is called *dense* and D is a *dense subcategory* of C.

Every functor $F \colon \mathsf{E} \to \mathsf{C}$ admits an (up to isomorphism) unique *'bo-ff' factorisation* as a bijective on objects functor followed by a fully faithful functor.

Example 2.2. For example, for any monad $\mathbb{M}$ on a category C, the free functor $\mathsf{C} \to \mathsf{C}^{\mathbb{M}}$ has bo-ff factorisation $\mathsf{C} \to \mathsf{C}_{\mathbb{M}} \to \mathsf{C}^{\mathbb{M}}$ where $\mathsf{C}_{\mathbb{M}}$ is the *Kleisli category* of $\mathbb{M}$. (See e.g. [27, Section VI.5].)

Let $\mathbb{M} = (M, \mu^{\mathbb{M}}, \eta^{\mathbb{M}})$ be a monad on a category C with dense subcategory $\iota \colon \mathsf{D} \hookrightarrow \mathsf{C}$, and let $\Theta_{\mathbb{M}} \hookrightarrow \mathsf{C}^{\mathbb{M}}$ be the fully faithful functor that arises from the canonical bo-ff factorisation of the induced functor $\mathsf{D} \to \mathsf{C}^{\mathbb{M}}$.

(2.3)

$$\begin{array}{ccccc}
\Theta_{\mathbb{M}} & \xrightarrow{\text{f.f.}} & \mathsf{C}^{\mathbb{M}} & \xrightarrow{N_{\mathbb{M}}} & \mathsf{ps}(\Theta_{\mathbb{M}}) \\
{\scriptstyle \text{b.o.}}\uparrow{\scriptstyle j} & & \Updownarrow & & \downarrow{\scriptstyle j^*} \\
\mathsf{D} & \xrightarrow[\text{f.f.}]{\text{dense}} & \mathsf{C} & \xrightarrow[\text{f.f.}]{\nu_{\mathsf{D}}} & \mathsf{ps}(\mathsf{D})
\end{array}$$

It is natural to ask under what conditions the fully faithful functor $\Theta_{\mathbb{M}} \to \mathsf{C}^{\mathbb{M}}$ is dense, and hence induces a fully faithful nerve. By [36, Section 4], this is certainly the case if the monad $\mathbb{M}$ *has arities* D [36], meaning that for each $c \in \mathsf{C}$, the functor $\nu_{\mathsf{D}} \circ T \colon \mathsf{C} \to \mathsf{ps}(\mathsf{D})$ maps the canonical cocone D/c in C to a colimit cocone in $\mathsf{ps}(\mathsf{D})$. (See [5, Section 2] for details.)

Moreover, if $\mathbb{M}$ has arities D and hence the induced nerve $N_{\mathbb{M}} \colon \mathsf{C}^{\mathbb{M}} \to \mathsf{ps}(\Theta_{\mathbb{M}})$ is fully faithful, its essential image is the full subcategory of $\mathsf{ps}(\Theta_{\mathbb{M}})$ on presheaves P that satisfy a corresponding *Segal condition*. In case $\mathsf{C} = \mathsf{ps}(\mathcal{E})$ and $\mathcal{E} \hookrightarrow \mathsf{D}$ is a dense subcategory, then $\mathsf{D} \hookrightarrow \mathsf{C}$ is fully faithful and the Segal condition has the form:

(2.4)
$$P(jd) = \lim_{(e,f) \in \mathcal{E}/d} j^*(P)(e).$$

Remark 2.5. The condition that $\mathbb{M}$ has arities $\mathsf{D} \hookrightarrow \mathsf{C}$ is sufficient, but not necessary, for the induced nerve $\mathsf{C}^{\mathbb{M}} \to \mathsf{ps}(\Theta_{\mathbb{M}})$ to be fully faithful.

In fact, the modular operad monad $\mathbb{O}$ on the category of graphical species, together with the full dense subcategory $\mathsf{etGr} \hookrightarrow \mathsf{GS}$ of connected graphs and étale morphisms (see Section 4), provides an example of a monad that does not have arities, but for which the nerve theorem holds.

Necessary conditions on the monad $\mathbb{M}$ and $\mathsf{D} \hookrightarrow \mathsf{C}$, to induce a fully faithful nerve are described in [8].

Example 2.6. The classical nerve theorem for categories provides the canonical example of a Weber nerve.

Directed graphs $\mathfrak{s}, \mathfrak{t} \colon E \rightrightarrows V$ are presheaves over the small diagram category $\mathcal{E} \overset{\text{def}}{=} \bullet \rightrightarrows \bullet$.

Let $\Delta_0 \hookrightarrow \mathsf{ps}(\mathcal{E})$ be the full subcategory of directed linear graphs $[n]$, $n \in \mathbb{N}$

(2.7)
$$[n] \overset{\text{def}}{=} \overset{0}{\bullet} \longrightarrow \overset{1}{\bullet} \longrightarrow \cdots \longrightarrow \overset{n}{\bullet}$$

and successor-preserving morphisms. So $\mathcal{E}$ embeds in Δ_0 as the full subcategory on the objects $[0]$ and $[1]$.

The canonical free-forgetful adjunction $F^{Cat} \colon \mathsf{ps}(\mathcal{E}) \leftrightarrows \mathsf{Cat} \colon U^{Cat}$ is monadic, and the simplex category Δ of finite non-zero ordinals and order preserving maps is obtained in the bo-ff factorisation of the induced functor $\Delta_0 \to \mathsf{Cat}$.

(2.8)

$$\begin{array}{ccccc}
\Delta & \lhook\joinrel\longrightarrow & \mathsf{Cat} & \xrightarrow{N} & \mathsf{sSet} \\
{\scriptstyle j}\uparrow{\scriptstyle \text{b.o.}} & & {\scriptstyle F^{Cat}}\Updownarrow{\scriptstyle U^{Cat}} & & \downarrow{\scriptstyle j^*} \\
\mathcal{E} \xrightarrow[\text{f.f.}]{\text{dense}} & \Delta_0 & \xrightarrow[\text{f.f.}]{\text{dense}} & \mathsf{ps}(\mathcal{E}) \lhook\joinrel\longrightarrow & \mathsf{ps}(\Delta_0).
\end{array}$$

(Here $\mathsf{sSet} \overset{\text{def}}{=} \mathsf{ps}(\Delta)$ denotes the category of Δ-presheaves, or *simplicial sets*.)

The monad has arities Δ_0. Hence, the categorical nerve functor $N \colon \mathsf{Cat} \to \mathsf{sSet}$ is fully faithful and its essential image consists of precisely those $P \in \mathsf{sSet}$ that satisfy the classical Segal condition (originally formulated in [35]) that for $n > 1$, the set P_n of n-simplices is isomorphic to the n-fold fibred product

$$P_n \cong \underbrace{P_1 \times_{P_0} \cdots \times_{P_0} P_1}_{n \text{ times}}.$$

Remark 2.9. The notion of graph in Example 2.6 is dual to the one introduced in Section 3, where edges function as 'objects' and connections between them as 'morphisms'. This is also the case in the following example.

Example 2.10. The graphical species RC of rooted corollas was defined in Example 1.18 to describe operads in terms of a multiplicative structure on $\mathsf{ps}(\mathsf{el}(RC)) \cong \mathsf{GS}/RC$.

Let Ω_0 be the category whose objects are rooted symmetric trees (see e.g. [31]), and whose morphisms $\mathbf{S} \to \mathbf{T}$ are (up to symmetric isomorphism) inclusions of rooted trees that preserve vertex valency (see Example 2.10 (a)). Since any tree may be described by grafting rooted corollas along internal edges, the canonical full functor $\mathsf{el}(RC) \to \Omega_0$ is also dense.
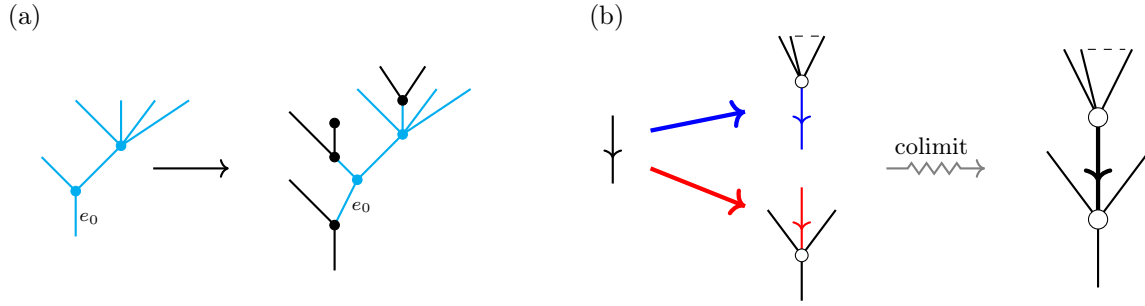

FIGURE 5. (a) Subtree inclusion, (b) grafting of rooted corollas to form a rooted tree

Hence the induced embedding $\Omega_0 \to \mathsf{ps}(\mathsf{el}(RC))$ is fully faithful, and RC canonically induces a topology on Ω_0 whose sheaves are precisely RC-presheaves. Hence $RC \hookrightarrow \Omega_0$ is also dense. (See Section 4.4 for comparison).

The free operad functor F^{op} (see also Example 5.1) is left adjoint to the forgetful functor U^{op} from the category Op of symmetric operads to $\mathsf{ps}(\mathsf{el}(RC))$, and hence the following diagram commutes:

(2.11)
$$
\begin{array}{ccccc}
\Omega & \hookrightarrow & \mathsf{Op} & \xrightarrow{\ N\ } & \mathsf{ps}(\Omega) \\
{\scriptstyle j}\uparrow\ {\scriptstyle \text{b.o.}} & & {\scriptstyle F^{\mathrm{op}}}\uparrow\downarrow{\scriptstyle U^{\mathrm{op}}} & & \downarrow{\scriptstyle j^*} \\
\mathsf{el}(RC) \hookrightarrow \Omega_0 & \hookrightarrow & \mathsf{ps}(\mathsf{el}(RC)) & \hookrightarrow & \mathsf{ps}(\Omega_0).
\end{array}
$$

Moreover, the induced operad on $\mathsf{ps}(\mathsf{el}(RC))$ has arities Ω_0 (this is easy to show using methods similar to those described in Section 8), whereby the nerve functor $N\colon \mathsf{Op} \to \mathsf{ps}(\Omega)$ is fully faithful and its essential image consists of those Ω-presheaves (or *dendroidal sets*) $O\colon \Omega^{\mathrm{op}} \to \mathsf{Set}$ that satisfy the dendroidal Segal condition:

(2.12) $\qquad O(\mathbf{T}) = \lim_{(t,i)\in(\mathsf{el}(RC)/\mathbf{T})} j^*(\mathbf{T})$ for all symmetric rooted trees $\mathbf{T}$.

In particular, since Δ_0 is the full subcategory of linear trees in Ω_0, the simplicial nerve theorem for categories is a special case of the dendroidal nerve theorem for operads.

2.2. **Distributive laws.** With these examples in mind, let us return to the case of modular operads. Recall that graphical species are presheaves on the category $\mathbb{P}^{\circlearrowleft}$ and that modular operads are graphical species equipped with certain operations.

Informally we can view monads as encoding, via their algebras, (algebraic) structure on objects of categories. It is the combination of the contraction structure ζ, and the multiplicative unit structure ϵ that provides an obstruction to obtaining a monad from the modular operad endofunctor defined in [21] (see Section 6). So, one approach to constructing the modular operad monad $\mathbb{O}$ on GS could be to find monads for the modular operadic multiplication, contraction, and unital structures separately, and then attempt to combine them.

In general, however, monads do not compose. Given $\mathbb{M} = (M, \mu^{\mathbb{M}}, \eta^{\mathbb{M}}), \mathbb{M}' = (M', \mu^{\mathbb{M}'}, \eta^{\mathbb{M}'})$ on a category C, there is no canonical choice of natural transformation $\mu\colon (MM')^2 = MM'MM' \Rightarrow MM'$ defining a monadic multiplication for the endofunctor MM' on C.

However, any natural transformation, $\lambda\colon M'M \Rightarrow MM'$, induces a map

$$\mu_\lambda\colon\ (MM')^2 \xrightarrow{\ \ M\lambda M'\ \ } M^2 M'^2 \xrightarrow{\ \ \mu^{\mathbb{M}}\mu^{\mathbb{M}'}\ \ } MM'.$$

A *distributive law* λ for $\mathbb{M}, \mathbb{M}'$, is a natural transformation $\lambda\colon M'M \Rightarrow MM'$ that satisfies four axioms [3, Section 1]. These axioms ensure that the triple $(MM', (\mu^{\mathbb{M}}\mu^{\mathbb{M}'}) \circ (M\lambda M'), \eta^{\mathbb{M}}\eta^{\mathbb{M}'})$ defines a monad $\mathbb{M}\mathbb{M}'$ on C. In this case, λ determines how the $\mathbb{M}$-structures and $\mathbb{M}'$-structures on C interact to form the structure encoded by the composite $\mathbb{M}\mathbb{M}'$.

Example 2.13. The category monad on $\mathsf{ps}(\mathcal{E})$ (Example 2.6) may be obtained as a composite of the *semi-category monad*, which governs associative composition, and the *reflexive graph monad* that adjoins a distinguished loop at each vertex of a graph $G \in \mathsf{ps}(\mathcal{E})$. The corresponding distributive law encodes the property that the adjoined loops provide identities for the semi-categorical composition.

(There is also a distributive law in the other direction: the reflexive graph monad that adjoins distinguished units to directed graphs distributes over the free semi-category monad, but the two structures do not interact in the composite. See also Remark 7.52.)

By [3, Section 3], given a distributive law $\lambda\colon M'M \Rightarrow MM'$ for monads $\mathbb{M}, \mathbb{M}'$ on C, there is a commuting square of strict monadic adjunctions (where, as usual $\mathsf{C}^{\mathbb{M}}$ is the EM category of $\mathbb{M}$-algebras):

(2.14)

So, there is a monad $\tilde{\mathbb{M}}$ on $\mathsf{C}^{\mathbb{M}'}$, and a monad $\mathbb{M}'_*$ on $\mathsf{C}^{\mathbb{M}}$ such that the corresponding EM categories of algebras are each canonically isomorphic to the EM category of algebras for $\mathbb{M}\mathbb{M}'$.

In Section 7, the modular operad monad $\mathbb{O}$ on GS is constructed as a composite $\mathbb{D}\mathbb{T}$, where $\mathbb{T}$ on GS is the monad that governs the contraction and (non-unital) multiplication, and $\mathbb{D}$ adjoins distinguished elements to graphical species according to the defining properties of multiplicative units. So, by (2.14), there is a monad $\mathbb{T}_*$ on the EM category GS_* of $\mathbb{D}$-algebras, such that $\mathsf{GS}_*^{\mathbb{T}_*} \cong \mathsf{MO}$.

The category etGr of connected Feynman graphs and étale morphisms – defined in [21] and discussed in detail in Section 4 – fits into a chain of fully faithful dense embeddings $\mathbb{P}^{\circlearrowleft} \hookrightarrow \mathsf{etGr} \hookrightarrow \mathsf{GS}$. Hence,

there is a commuting diagram of functors

(2.15)
$$
\begin{array}{ccccc}
\Xi & \xhookrightarrow{\text{f.f.}} & \mathsf{MO} & \xrightarrow{N} & \mathsf{ps}(\Xi) \\
{\scriptstyle j}\big\uparrow{\scriptstyle\text{b.o.}} & & {\scriptstyle\text{free}}\big\downarrow\big\uparrow{\scriptstyle\text{forget}} & & \big\downarrow{\scriptstyle j^*} \\
\mathbb{P}^{\circlearrowleft}_* & \xhookrightarrow{\text{f.f.}} & \mathsf{etGr}_* \xhookrightarrow{\text{f.f.}} \mathsf{GS}_* & \xhookrightarrow{\text{f.f.}} & \mathsf{ps}(\mathsf{etGr}_*) \\
{\scriptstyle\text{b.o.}}\big\uparrow & & {\scriptstyle\text{b.o.}}\big\uparrow \quad {\scriptstyle\text{free}}\big\downarrow\big\uparrow{\scriptstyle\text{forget}} & & \big\downarrow \\
\mathbb{P}^{\circlearrowleft} & \xhookrightarrow{\text{f.f.}} & \mathsf{etGr} \xhookrightarrow{\text{f.f.}} \mathsf{GS} & \xhookrightarrow{\text{f.f.}} & \mathsf{ps}(\mathsf{etGr})
\end{array}
$$

in which the categories $\mathbb{P}^{\circlearrowleft}_*$, etGr_* and Ξ are obtained via bo-ff factorisations.

In Section 8, we show that $\mathbb{T}_*$ has arities etGr_*, and hence, using [5, Sections 1 & 2], prove that the nerve $N \colon \mathsf{MO} \to \mathsf{ps}(\Xi)$ is fully faithful, and its essential image satisfies a Segal condition.

3. Graphs and their morphisms

This section is an introduction to Feynman graphs as defined in [21]. Most of this section and the next stay close to the original constructions there. Since [21] was just a short note, it contained very few proofs, and so relevant results are proved in full here. Where possible, definitions and examples are presented in a way that builds on Section 1 and highlights similarities with familiar concepts in basic topology.

This section deals with basic definitions and examples. The following section is devoted to a more detailed study of the topology of Feyman graphs, in terms of their étale morphisms.

3.1. **Graph-like diagrams and Feynman graphs.** Roughly speaking, a graph consists of a set of vertices V, and a set of connections $\widetilde{E}$. We are interested in finite graphs that may have loops, parallel edges, and loose ends (ports). In order to glue the vertices and connections together, we view $\widetilde{E}$ as the orbit space of an involutive set (E, τ) of edges (or edge ends).

Example 3.1. Section 15 of [2] provides a nice overview of graph definitions that appear in the operad literature, and a proof of the equivalence of the objects described.

The definition that is perhaps most familiar in the operad literature is that found in, for example [15] and [7]. There, a graph G is described by sets V and E, an involution $\hat{\tau} \colon E \to E$, and an incidence map $\hat{t} \colon E \to V$. The ports of G are the fixed points of the involution $\hat{\tau}$. A formal exceptional edge graph η is also allowed. Maps $\eta \to G$ are choices $\{*\} \to E$ of elements of E.

Feynman graphs are similar to the graphs described in Example 3.1, except that the incidence is allowed to be a partial map $E \rightharpoonup V$, and the involution on E must be fixed-point free. These subtle differences make it possible to encode the whole calculus of Feynman graphs in terms of the formal theory of diagrams in finite sets.

Precisely, the category of *graph-like diagrams* is the category $\mathsf{ps}_\mathsf{f}(\mathsf{D})$ of functors $\mathsf{D}^{\mathrm{op}} \to \mathsf{Set}_\mathsf{f}$, where D is the small category $\circlearrowright \bullet \longleftarrow \bullet \longrightarrow \bullet$, and Set_f is the category of finite sets and all maps.

Since Set_f admits finite (co)limits, so does $\mathsf{ps}_\mathsf{f}(\mathsf{D})$, and these are computed pointwise. The initial object in $\mathsf{ps}_\mathsf{f}(\mathsf{D})$ is the empty graph-like diagram

$$\varnothing = \quad \circlearrowright \mathbf{0} \longleftarrow \mathbf{0} \longrightarrow \mathbf{0},$$

and the terminal object $\bigstar$ is the trivial diagram on singletons

$$\bigstar = \quad \circlearrowright \mathbf{1} \longleftarrow \mathbf{1} \longrightarrow \mathbf{1}.$$

Feynman graphs, introduced in [21], are graph-like diagrams satisfying extra properties:

Definition 3.2. *A* Feynman graph *is an object $\mathcal{G}$ of* $\mathsf{ps_f}(\mathsf{D})$

$$\mathcal{G} = \quad \tau \righttoleftarrow E \xleftarrow{\quad s \quad} H \xrightarrow{\quad t \quad} V$$

such that $s\colon H \to E$ is injective and $\tau\colon E \to E$ is an involution without fixed points.

A strong subgraph $\mathcal{H} \hookrightarrow \mathcal{G}$ *of a Feynman graph $\mathcal{G}$ is a subdiagram that inherits a Feynman graph structure from $\mathcal{G}$.*

The full subcategory on graphs in $\mathsf{ps_f}(\mathsf{D})$ *is denoted* Graph.

Elements of V are vertices of $\mathcal{G}$ and elements of E are called 'edges' of $\mathcal{G}$. In the terminology above, the set $\tilde{E}$ of τ-orbits in E, where $\tilde{e} \in \tilde{E}$ is the orbit of an edge $e \in E$, is the set of connections in $\mathcal{G}$. The set H of *half-edges* of $\mathcal{G}$ and the maps (s,t) encode the partial map $E \rightharpoonup V$ describing the incidence for the graph. A half-edge $h \in H$ may also be written as the ordered pair $h = (s(h), t(h))$.

In general, I will refer to Feynman graphs simply as 'graphs', unless I wish to emphasise a point that is specific to the formalism of Feynman graphs.

Remark 3.3. A graph $\mathcal{G}$ may be realised geometrically by a one-dimensional space $|\mathcal{G}|$ obtained by taking the discrete space $\{*_v\}_{v \in V}$, for each $e \in E$, a copy $[0, \frac{1}{2}]_e$ of the interval $[0, \frac{1}{2}]$ subject to the identifications

- $0_{s(h)} \sim *_{t(h)}$ for $h \in H$,
- $(\frac{1}{2})_e \sim (\frac{1}{2})_{\tau e}$ for all $e \in E$.

So each orbit of the involution is represented by a closed interval $[0,1]$.

Example 3.4. (See also Figure 6(a).) The *stick graph* $(\shortmid)$ has no vertices and edge set $\mathbf{2} = \{1,2\}$.

$$(\shortmid) \stackrel{\mathrm{def}}{=} \quad \righttoleftarrow \mathbf{2} \xleftarrow{\quad} \mathbf{0} \xrightarrow{\quad} \mathbf{0}.$$

In general, a stick graph is a graph that is isomorphic to $(\shortmid)$.

For any set X, $X^\dagger \cong X$ denotes its formal involution.

Example 3.5. (See also Figure 6(b), (c).) The *X-corolla* $\mathcal{C}_X$ associated to a finite set X has the form

$$\mathcal{C}_X : \qquad \dagger \righttoleftarrow X \amalg X^\dagger \xleftarrow{\quad \mathrm{inc} \quad} X^\dagger \xrightarrow{\quad} \{*\}.$$

(a)   (b)   (c)
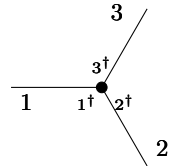
FIGURE 6. Realisations of (a) the stick graph $(\shortmid)$, and (b), (c) the corollas $\mathcal{C}_{\{x\}}$ and $\mathcal{C}_\mathbf{3}$.

The set $E_\bullet \subset E$ of *inner edges* of $\mathcal{G}$ is the maximum subset of $im(s) \subset E$ that is closed under τ. So, an *inner edge* of $\mathcal{G}$ is an element $e \in E$ such that $e \in im(s)$ and $\tau e \in im(s)$. Elements of the set $\tilde{E}_\bullet$ of *inner τ-orbits* are of the form $\tilde{e}$ for $e \in E_\bullet$. Inner edges are preserved under graph morphisms: $f(E_\bullet(\mathcal{G})) \subset E_\bullet(\mathcal{G}')$ for all graphs $\mathcal{G}, \mathcal{G}'$ and all $f \in \mathsf{Graph}(\mathcal{G}, \mathcal{G}')$.

The set $E_0 = E \setminus im(s)$ is the *boundary* of $\mathcal{G}$ and elements $e \in E_0$ are *ports* of $\mathcal{G}$.

Example 3.6. Let X, Y be finite sets. We can consider the disjoint union of the corollas $\mathcal{C}_{X \amalg \{x_0\}}$ and $\mathcal{C}_{Y \amalg \{y_0\}}$ in $\mathsf{ps_f}(\mathsf{D})$ and identify the edges $x_0 \sim \tau y_0, y_0 \sim \tau x_0$ to obtain a graph $\mathcal{M}_{x_0, y_0}^{X,Y}$ with two vertices and one inner edge orbit, illustrated in Figure 7.

$$\tau \circlearrowright ((X \amalg Y) \amalg (X \amalg Y)^\dagger \amalg \{x_0, y_0\}) \xleftarrow{\quad s \quad} ((X \amalg Y)^\dagger \amalg \{x_0, y_0\}) \xrightarrow{\quad t \quad} \{v_X, v_Y\}$$

with s the obvious inclusion and the involution τ described by $z \leftrightarrow z^\dagger$ for $z \in X \amalg Y$ and $x_0 \leftrightarrow y_0$. The map t is described by $t^{-1}(v_X) = X^\dagger \amalg \{y_0\}$ and $t^{-1}(v_Y) = Y^\dagger \amalg \{x_0\}$.

In the construction of modular operads, graphs of the form $\mathcal{M}_{x_0, y_0}^{X,Y}$ are used to encode formal multiplications in graphical species.

Example 3.7. Formal contractions in graphical species are encoded by graphs of the form $\mathcal{N}_{x_0, y_0}^{X}$ (see Figure 7). For X a finite set, the graph $\mathcal{N}_{x_0, y_0}^{X}$ is the quotient of the corolla $\mathcal{C}_{X \amalg \{x_0, y_0\}}$ obtained by identifying the edge pairs $x_0 \sim \tau y_0$ and $y_0 \sim \tau x_0$. It has boundary $E_0 = X$, one inner τ-orbit $\{x_0, y_0\}$, and one vertex v.

$$\tau \circlearrowright (X \amalg X^\dagger \amalg \{x_0, y_0\}) \xleftarrow{\quad s \quad} (X^\dagger \amalg \{x_0, y_0\}) \xrightarrow{\quad t \quad} \{v\}.$$

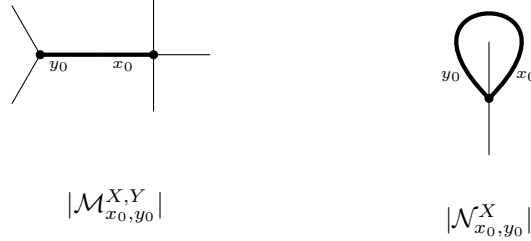$$|\mathcal{M}_{x_0, y_0}^{X,Y}| \qquad\qquad\qquad |\mathcal{N}_{x_0, y_0}^{X}|$$

FIGURE 7.   Realisations of $\mathcal{M}_{x_0, y_0}^{X,Y}$ and $\mathcal{N}_{x_0, y_0}^{X}$ for $X \cong \mathbf{2}$, $Y \cong \mathbf{3}$.

Since Graph is full in $\mathsf{ps_f}(\mathsf{D})$, (co)limits in Graph, when they exist, correspond to (co)limits in $\mathsf{ps_f}(\mathsf{D})$.

Example 3.8. The empty graph-like diagram $\oslash$ is trivially a graph, and is therefore initial in Graph. However, there is no non-trivial involution on a singleton set, so the terminal diagram $\bigstar$ in $\mathsf{ps_f}(\mathsf{D})$ is not a graph. Hence, Graph is not closed in $\mathsf{ps_f}(\mathsf{D})$ under finite limits. (By Example 3.27, Graph is also not closed under finite colimits in $\mathsf{ps_f}(\mathsf{D})$.)

Let $\mathcal{G}$ be a graph with vertex and edge sets V and E respectively. For each vertex v, define $H/v \overset{\text{def}}{=} t^{-1}(v) \subset H$ to be the fibre of t at v. Edges in the set $E/v \overset{\text{def}}{=} s(H/v) \subset E$ are said to be *incident on* v.

The map $|\cdot|: V \to \mathbb{N}$, $v \mapsto |v| \overset{\text{def}}{=} |H/v|$, defines the *valency* of v and $V_n \subset V$ is the set of n-valent vertices of $\mathcal{G}$. Bivalent vertices (vertices v such that $|v| = 2$), and vertices with valency 0, called *isolated vertices* are particularly important in what follows. A *bivalent graph* is a graph $\mathcal{G}$ with $V = V_2$.

Vertex valency also induces an $\mathbb{N}$-grading on the edge set E (and half-edge set H) of $\mathcal{G}$: For $n \geq 1$, define $E_n \overset{\text{def}}{=} s(H_n)$ where $H_n \overset{\text{def}}{=} t^{-1}(V_n)$. Since $s(H) = E \setminus E_0 = \coprod_{n \geq 1} E_n$,

$$E = \coprod_{n \in \mathbb{N}} E_n.$$

Example 3.9. (See Example 3.4.) Since $H(\mathfrak{i})$ is empty, all edges of $(\mathfrak{i})$ are ports: $E(\mathfrak{i}) = E_0(\mathfrak{i})$.

The corolla $\mathcal{C}_X$ (see Example 3.5) with vertex $*$ has $X \cong E/* = H/*$. If $|X| = k$, then $|*| = k$, so $V = V_k$, and $E = E_k \amalg E_0$ with $E_i \cong X$ for $i = 0, k$.

Example 3.10. (See Examples 3.6, 3.7.) For finite sets X and Y, the graph $\mathcal{M}^{X,Y}_{x_0,y_0}$ has $E/v_X = X^\dagger \amalg \{y_0\}$ and $E/v_Y = Y^\dagger \amalg \{x_0\}$. If $X \cong \mathbf{n}$ for some $n \in \mathbb{N}$, then $v_X \in V_{n+1}$, and $X^\dagger \amalg \{y\} \subset E_{n+1}$.

The graph $\mathcal{N}^X_{x_0,y_0}$ has $E/v = X^\dagger \amalg \{x_0,y_0\}$, and $E/v = X^\dagger \amalg \{x_0,y_0\} \cong H$, so $V = V_{n+2}$ when $X \cong \mathbf{n}$.

Since Graph is full in the diagram category $\mathsf{ps_f}(\mathsf{D})$, morphisms $f \in \mathsf{Graph}(\mathcal{G},\mathcal{G}')$ are commuting diagrams in $\mathsf{Set_f}$ of the form

(3.11)

$$
\begin{array}{ccccccccc}
\mathcal{G} & & E & \xleftarrow{\ \tau\ } & E & \xleftarrow{\ s\ } & H & \xrightarrow{\ t\ } & V \\
\downarrow f & & \downarrow f_E & & \downarrow f_E & & \downarrow f_H & & \downarrow f_V \\
\mathcal{G}' & & E' & \xleftarrow{\ \tau'\ } & E' & \xleftarrow{\ s'\ } & H' & \xrightarrow{\ t'\ } & V'
\end{array}
$$

Lemma 3.12. *For any morphism $f = (f_E, f_H, f_V) \in \mathsf{Graph}(\mathcal{G},\mathcal{G}')$, the map f_H is completely determined by f_E. Moreover if $\mathcal{G}$ has no isolated vertices, then f_E also determines f_V, and hence f.*

Conversely, if $\mathcal{G}$ has no stick components or isolated vertices, then f is completely determined by f_H.

See also [26, Proposition 1.1.11].

Proof. By injectivity of s, $f_H(h) = (s')^{-1} f_E s(h)$ is well-defined for $h \in H$. If $V_0 = \emptyset$, then for each $v \in V$, H/v is non-empty and $f_V(v) = t'(s')^{-1} f_E s(h)$ does not depend on the choice of $h \in H/v$.

Since $s \colon H \to E$ is injective by definition, if $\mathcal{G}$ has no stick components then, for each $e \in E$, there is an $h \in H$ such that $e = s(h)$ or $e = \tau s(h)$, and the last statement of the lemma follows from the first. $\square$

Example 3.13. For any graph $\mathcal{G}$ with edge set E, there is a (canonical up to unique isomorphism) bijection $\mathsf{Graph}(\mathsf{I},\mathcal{G}) \cong E$. The morphism $1 \mapsto e \in E$ in $\mathsf{Graph}(\mathsf{I},\mathcal{G})$ that *chooses* $e \in E$ is denoted ch_e, or sometimes $ch_e^{\mathcal{G}}$.

Definition 3.14. *A morphism $f \in \mathsf{Graph}(\mathcal{G},\mathcal{G}')$ is* locally injective *if, for all $v \in V$, the induced map $f_v \colon E/v \to E'/f(v)$ is injective, and* locally surjective *if $f_v \colon E/v \to E'/f(v)$ is surjective for all $v \in V$.*

Locally bijective or 'étale' morphisms are the subject of Section 4.

Example 3.15. The following display illustrates two examples of morphisms in Graph, described below. Both morphisms are locally injective, and (b) is also surjective and locally surjective.

(a)   (b)

$|\mathcal{C_2}|$ $|\mathcal{G}|$ $|\mathcal{C_2}|$ $|\mathcal{W}|$

In each example, the horizontal maps are the obvious projections, and the columns in the edge sets represent the orbits of the involution.

(a) The map f_a is determined by the image of the edges e_1 and e_2.
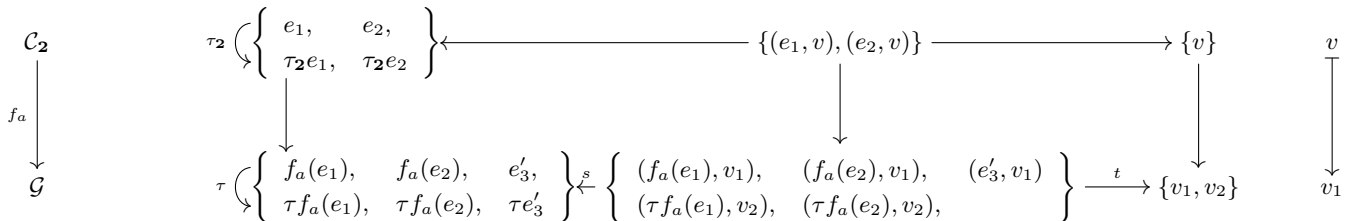
(b) The map f_b is determined by $e_1, \tau_2 e_2 \mapsto f_b(e_1)$ and $e_2, \tau_2 e_1 \mapsto f_b(e_2)$.

Example 3.16. Recall Examples 3.6 and 3.7, above. For finite sets X and Y, there are canonical local injections

$$\mathcal{C}_X \longrightarrow \mathcal{M}^{X,Y}_{x_0,y_0} \longleftarrow \mathcal{C}_Y \qquad \text{and} \qquad \mathcal{C}_X \longrightarrow \mathcal{N}^X_{x_0,y_0}.$$

The canonical maps

$$\mathcal{C}_{X \amalg \{x_0\}} \longrightarrow \mathcal{M}^{X,Y}_{x_0,y_0} \longleftarrow \mathcal{C}_{Y \amalg \{y_0\}}$$

are locally injective and locally surjective but neither is surjective.

However, the canonical map $\mathcal{C}_{X \amalg \{x_0,y_0\}} \to \mathcal{N}^X_{x_0,y_0}$ is locally injective, locally surjective and surjective. When X is empty, this is isomorphic to the morphism f_b in Example 3.15.

Example 3.17. The map $X \mapsto \mathcal{C}_X$ describes a full embedding of $\mathsf{Set_f}$ into Graph. Since $\mathsf{Graph}(\iota, \iota) \cong \mathbb{P}^{\circlearrowleft}(\S, \S)$ canonically, it follows that $\mathbb{P}^{\circlearrowleft}$ may be viewed as the subcategory of local bijections in Graph between the objects $\mathcal{C}_X$ ($X \in \mathsf{Set_f}$), and (ι).

Remark 3.18. Henceforth, $\mathbb{P}^{\circlearrowleft}$ will be viewed both in terms of finite sets and $\S$ and as a subcategory of graphs. The choice of notation for objects – (ι) or $\S$, X or $\mathcal{C}_X$ – will depend on the context. However, the same notation will be used for morphisms in $\mathbb{P}^{\circlearrowleft}$ and their image in Graph. So $f \in \mathbb{P}^{\circlearrowleft}(\S, X)$ (or $g \in \mathbb{P}^{\circlearrowleft}(X, Y)$) and $f \in \mathsf{Graph}((\iota), \mathcal{C}_X)$ (or $g \in \mathsf{Graph}(\mathcal{C}_X, \mathcal{C}_Y)$).

3.2. **Connected components of graphs.** The cocartesian monoidal structure on $\mathsf{Set_f}$ is inherited by $\mathsf{ps_f}(\mathsf{D})$ and Graph. So these are strict symmetric monoidal categories under pointwise disjoint union $\amalg$, and with monoidal unit given by the empty graph $\oslash$.

Definition 3.19. *A non-empty graph-like diagram $\mathcal{G}$ is* connected *if, for each $\mathsf{f} \in \mathsf{ps_f}(\mathsf{D})(\mathcal{G}, \bigstar \amalg \bigstar)$, the pullback of f along the inclusion $\bigstar \overset{incl_1}{\hookrightarrow} \bigstar \amalg \bigstar$ is either the empty graph-like diagram $\oslash$ or $\mathcal{G}$ itself. A graph $\mathcal{G}$ is* connected *if it is connected as a graph-like diagram.*

A (connected) component *of a graph $\mathcal{G}$ is a maximal connected strong subdiagram of $\mathcal{G}$.*

The following lemma is immediate from the definition of graphs.

Lemma 3.20. *A connected component of a graph $\mathcal{G}$ inherits a subgraph structure from $\mathcal{G}$. If $\mathcal{H} \hookrightarrow \mathcal{G}$ is a strong subgraph of $\mathcal{G}$, then so is its complement $\mathcal{G} \setminus \mathcal{H}$.*

Therefore, every graph is the disjoint union of its connected components.

Remark 3.21. A graph $\mathcal{G}$ is connected if and only if its realisation $|\mathcal{G}|$ is a connected space.

Example 3.22. Let (J, σ) be a finite involutive set. A graph $\mathcal{S} = \mathcal{S}(J)$ with $E(\mathcal{S}) = J$, and empty vertex set, is isomorphic to a disjoint union of stick graphs. Components of $\mathcal{S}$ are indexed by the set $\tilde{J}$ of σ-orbits in J. Following [26], such a graph $\mathcal{S}$ is called a *shrub*.

In particular, let $\mathcal{G}$ be a graph with edge set E and involution τ, and for each τ-orbit $\tilde{e} \in \tilde{E}$, let

$$(\iota_{\tilde{e}}) \overset{\mathrm{def}}{=} \quad \curvearrowright \{e, \tau e\} \longleftarrow \emptyset \longrightarrow \emptyset.$$

This is canonically a strong connected subgraph of $\mathcal{G}$ under the *essential morphism* $\iota_{\tilde{e}} \colon (\iota_{\tilde{e}}) \hookrightarrow \mathcal{G}$ *at $\tilde{e}$ (for $\mathcal{G}$)* induced by the inclusion $\{e, \tau e\} \hookrightarrow E$.

The shrub $\mathcal{S}(E)$ on E is the disjoint union of stick graphs indexed by $\tilde{E}$:

$$\mathcal{S}(E) = \coprod \tilde{e} \in \tilde{E}(\mid_{\tilde{e}}),$$

and the identity map id_E on E, includes $\mathcal{S}(E)$ as a strong subgraph of $\mathcal{G}$.

If e and τe are both in the boundary E_0, then $(\mid_{\tilde{e}}) \hookrightarrow \mathcal{G}$ is a connected component of $\mathcal{G}$.

Example 3.23. Recall that, for each $v \in V$, $E/v \stackrel{\text{def}}{=} s(t^1(v))$ is the set of edges incident on v. Let $\mathbf{v} \stackrel{\text{def}}{=} (E/v)^\dagger$ denote its formal involution. Then the corolla $\mathcal{C}_{\mathbf{v}}$ is given by

$$\mathcal{C}_{\mathbf{v}} = \; \circlearrowright \!\! \big(E/v \amalg (E/v)^\dagger\big) \xleftarrow{\;\;s\;\;} H/v \xrightarrow{\;\;t\;\;} \{v\}.$$

The inclusion $E/v \hookrightarrow E$ induces a morphism $\iota_v^{\mathcal{G}}$ or $\iota_v \colon \mathcal{C}_{\mathbf{v}} \to \mathcal{G}$ called the *essential morphism at v for* $\mathcal{G}$. Observe that, whenever there is an edge e such that both e and τe are incident on v, then ι_v is not injective on edges.

If E/v is empty – so $\mathcal{C}_{\mathbf{v}}$ is an isolated vertex – then $\mathcal{C}_{\mathbf{v}} \hookrightarrow \mathcal{G}$ is a connected component of $\mathcal{G}$.

Example 3.24. (See Figure 8.) For $k \geq 0$, the *line graph* $\mathcal{L}^k$ is the connected bivalent graph with boundary $E_0 = \{1_{\mathcal{L}^k}, 2_{\mathcal{L}^k}\}$, and

- ordered set of k vertices $V(\mathcal{L}^k) = (v_i)_{i=1}^k$, together with
- ordered set of edges $E(\mathcal{L}^k) = (l_j)_{j=0}^{2k+1}$ where $l_0 = 1_{\mathcal{L}^k} \in E_0$ and $l_{2k+1} = 2_{\mathcal{L}^k} \in E_0$, and $E/v_i = \{l_{2i-1}, l_{2i}\}$ for $1 \leq i \leq k$:

$$\mathcal{L}^k = \; \circlearrowright \mathbf{2 + 2k} \longleftarrow \mathbf{2k} \longrightarrow \mathbf{k}$$

So, $\tau(2_{\mathcal{L}^k}) = \tau l_{2k+1} = l_{2k}$ (and $\tau 1_{\mathcal{L}^k} = \tau l_0 = l_1$) in $E(\mathcal{L}^k)$.

Example 3.25. (See Figure 8.) For $m \geq 1$, the *wheel graph* $\mathcal{W}^m$ is the connected bivalent graph with empty boundary and

- m *cyclically* ordered vertices $V(\mathcal{W}^m) = (v_i)_{i=1}^m$, together with
- $2k$ cyclically ordered edges $E(\mathcal{W}^m) = (a_j)_{j=0}^{2m-1}$ such that $E/v_i = \{a_{2i-1}, a_{2i}\}$ for $1 \leq i \leq m$:

$$\mathcal{W}^m = \; \circlearrowright \mathbf{2m} \longleftarrow \mathbf{2m} \longrightarrow \mathbf{m} \; .$$

When $m = 1$, $\mathcal{W}^m$ is also denoted by $\mathcal{W}$.

(3.26) $$\mathcal{W} = \; \circlearrowright \{a, \tau a\} \longleftarrow \{a, \tau a\} \longrightarrow \{*\} \; .$$

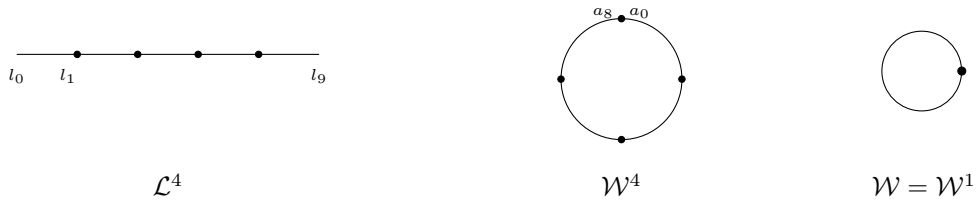$\mathcal{L}^4$ $\qquad\qquad\qquad$ $\mathcal{W}^4$ $\qquad\qquad\qquad$ $\mathcal{W} = \mathcal{W}^1$

FIGURE 8. Line and wheel graphs.

In Proposition 4.29, we will see that a connected bivalent graph is isomorphic to $\mathcal{L}^k$ or $\mathcal{W}^m$ for some $k \geq 0$ or $m \geq 1$.

Example 3.27. The wheel graph $\mathcal{W}$ with one vertex is weakly terminal in Graph: By Lemma 3.12, a morphism $\mathcal{G} \to \mathcal{W}$ is determined by a projection $\mathcal{S}(E) \twoheadrightarrow (\mathsf{I}) \to \mathcal{W}$. So, every diagram in Graph forms a cocone over $\mathcal{W}$, and there are precisely $2^{|E|} \geq 1$ morphisms $\mathcal{G} \to \mathcal{W}$.

In particular, $\mathsf{Graph}(\mathcal{W}, \mathcal{W}) = \{id_{\mathcal{W}}, \tau_{\mathcal{W}}\} \cong \mathsf{Graph}(\mathsf{I}, \mathsf{I})$, where $\tau_{\mathcal{W}}$ is induced by the involution on $E(\mathcal{W}) = \{a, \tau a\}$.

However, the coequaliser of $id_{\mathcal{W}}, \tau_{\mathcal{W}} \colon \mathcal{W} \to \mathcal{W}$ in $\mathsf{ps_f}(\mathsf{D})$ is the terminal diagram $\bigstar$. Therefore, since $\bigstar$ is not a graph, Graph is not closed under finite colimits in $\mathsf{ps_f}(\mathsf{D})$.

The observation that $\mathcal{W}$ is weakly terminal in Graph leads to other characterisations of connectedness.

Proposition 3.28. *The following are equivalent:*

(1) *A graph $\mathcal{G}$ is connected;*
(2) *$\mathcal{G}$ is non-empty and, for every morphism $f \in \mathsf{Graph}(\mathcal{G}, \mathcal{W} \amalg \mathcal{W})$, the pullback in $\mathsf{ps_f}(\mathsf{D})$ of f along the inclusion $inc_1 \colon \mathcal{W} \hookrightarrow \mathcal{W} \amalg \mathcal{W}$ is either the empty graph $\oslash$ or isomorphic to $\mathcal{G}$ itself;*
(3) *for every finite disjoint union of graphs $\coprod_{i=1}^{n} \mathcal{H}_i$,*

$$(3.29) \qquad \mathsf{Graph}\left(\mathcal{G}, \coprod_{i=1}^{n} \mathcal{H}_i\right) \cong \coprod_{i=1}^{n} \mathsf{Graph}(\mathcal{G}, \mathcal{H}_i).$$

Proof. (1) $\Leftrightarrow$ (2): Since $\mathcal{W}$ is weakly terminal, any morphism $f \in \mathsf{ps_f}(\mathsf{D})(\mathcal{G}, \bigstar \amalg \bigstar)$ factors as a morphism $\tilde{f} \in \mathsf{Graph}(\mathcal{G}, \mathcal{W} \amalg \mathcal{W})$ followed by the componentwise projection $\mathcal{W} \amalg \mathcal{W} \to \bigstar \amalg \bigstar$ in $\mathsf{ps_f}(\mathsf{D})$.

(1) $\Rightarrow$ (3): For any finite disjoint union of graphs $\coprod_{i=1}^{k} \mathcal{H}_i$, and each $1 \leq j \leq k$, let $p_j \in \mathsf{ps_f}(\mathsf{D})(\coprod_{i=1}^{k} \mathcal{H}_i, \bigstar \amalg \bigstar)$ be the morphism that projects $\mathcal{H}_j$ onto the first summand, and $\coprod_{i \neq j} \mathcal{H}_i$ onto the second summand. Then, for any graph $\mathcal{G}$ and any $f \in \mathsf{Graph}(\mathcal{G}, \coprod_{i=1}^{k} \mathcal{H}_i)$, the diagram

$$(3.30)$$

where the top square is a pullback, commutes in $\mathsf{ps_f}(\mathsf{D})$. Since the lower square is a pullback by construction, so is the outer rectangle.

In particular, if $\mathcal{G}$ is connected, then $\mathcal{P}_j$ is either empty or isomorphic to $\mathcal{G}$ itself. But this implies that there is some unique $1 \leq j \leq k$ such that f factors through the inclusion $inc_j \in \mathsf{Graph}(\mathcal{H}_j, \coprod_{i=1}^{k} \mathcal{H}_k)$. In other words, $\mathsf{Graph}(\mathcal{G}, \coprod_{i=1}^{k} \mathcal{H}_i) = \coprod_{i=1}^{k} \mathsf{Graph}(\mathcal{G}, \mathcal{H}_i)$.

(3) $\Rightarrow$ (2): If $\mathcal{G}$ satisfies condition (3.29), then $\mathsf{Graph}(\mathcal{G}, \mathcal{W} \amalg \mathcal{W}) \cong \mathsf{Graph}(\mathcal{G}, \mathcal{W}) \amalg \mathsf{Graph}(\mathcal{G}, \mathcal{W})$. So, taking $\coprod_{i=1}^{k} \mathcal{H}_k = \mathcal{W} \amalg \mathcal{W}$ in (3.30), we have $\mathcal{P}_j = \oslash$ or $\mathcal{P}_j \cong \mathcal{G}$ for $j = 1, 2$. $\qquad \square$

Example 3.31. Recall the graphs $\mathcal{M}_{x_0,y_0}^{X,Y}$, and $\mathcal{N}_{x_0,y_0}^{X}$ introduced in Examples 3.6, 3.7, and 3.16.

For all finite sets X and Y, the canonical morphism $\mathcal{C}_{X \amalg \{x_0\}} \amalg \mathcal{C}_{Y \amalg \{y_0\}} \to \mathcal{M}_{x_0,y_0}^{X,Y}$ is surjective and locally bijective. Moreover, $\mathcal{M}_{x_0,y_0}^{X,Y}$ is easily seen to be the colimit of the pair of parallel morphisms

$$(3.32) \qquad ch_{x_0}, ch_{y_0} \circ \tau \colon (\mathsf{I}) \rightrightarrows \mathcal{C}_{X \amalg \{x_0\}} \amalg \mathcal{C}_{Y \amalg \{y_0\}}.$$

And, $\mathcal{N}_{x_0,y_0}^{X}$ is the colimit of a pair of parallel morphisms

$$(3.33) \qquad ch_{x_0}, \; ch_{y_0} \circ \tau \colon (\mathsf{I}) \rightrightarrows \mathcal{C}_{X \amalg \{x_0,y_0\}}.$$

(See also Example 5.15 and Figure 12.)

As will be shown in Section 4, all graphs can be constructed canonically as colimits of diagrams in the image of the embedding $\mathbb{P}^{\circlearrowleft} \hookrightarrow \mathsf{Graph}$ (Example 3.17).

3.3. **Paths and loops.** The section concludes with some more topologically flavoured examples.

Example 3.34. For any graph $\mathcal{G}$, a morphism $p \in \mathsf{Graph}(\mathcal{L}^k, \mathcal{G})$ describes a *path of length k* in $\mathcal{G}$. Given any pair $x_1, x_2 \in E \amalg V$, the path $p \in \mathsf{Graph}(\mathcal{L}^k, \mathcal{G})$ is said to *connect x_1 and x_2* if $\{x_1, x_2\} \in im(p)$.

If there is a path $p \in \mathsf{Graph}(\mathcal{L}^k, \mathcal{G})$ connecting x_1 and x_2, then there is an injective path $p_i \in \mathsf{Graph}(\mathcal{L}^{k_i}, \mathcal{G})$, $k_i \leq k$ connecting x_1 and x_2, since we may always apply Euler-style reasoning to 'cut out loops and folds' in $im(p) \subset \mathcal{G}$.

Example 3.35. A *cycle* in $\mathcal{G}$ is a morphism $c \in \mathsf{Graph}(\mathcal{W}^m, \mathcal{G})$ for some $l \geq 1$. A cycle c is *non-trivial* if it does not factor through a path, as $c \colon \mathcal{W}^m \to \mathcal{L}^k \xrightarrow{p} \mathcal{G}$.

A non-trivial cycle $c \in \mathsf{Graph}(\mathcal{W}^m, \mathcal{G})$ exists if and only if there is a $1 \leq l \leq m$ and a pointwise injective morphism $f \in \mathsf{Graph}(\mathcal{W}^l, \mathcal{G})$. In this case, $\mathcal{G}$ is said to *admit a non-trivial cycle*, and hence have *non-trivial genus*. (The genus of $\mathcal{G}$ is defined to be the genus of its geometric realisation $|\mathcal{G}|$.)

A connected graph $\mathcal{G}$ is *simply connected* if it does not admit a non-trivial cycle. This is equivalent to its geometric realisation $|\mathcal{G}|$ being simply connected.

If $m = 2k + 1$ for some $k \in \mathbb{N}$, then c is necessarily non-trivial. However, $\mathsf{Graph}(\mathcal{W}^{2k}, \mathcal{L}^{k+1})$ is non-empty for all $k \in \mathbb{N}$. So, for all graphs $\mathcal{G}$, the existence of a morphism $f \in \mathsf{Graph}(\mathcal{W}^{2k}, \mathcal{G})$ for some $k \in \mathbb{N}$, does not imply that $\mathcal{G}$ has non-trivial genus. In fact, the set $E_\bullet$ of inner edges of a graph $\mathcal{G}$ is non-empty if and only if $\mathsf{Graph}(\mathcal{W}^2, \mathcal{G})$ is.

A graph $\mathcal{G}$ is *path connected* if, for each pair of distinct elements $x_1, x_2 \in E \amalg V$, there exists some $k \in \mathbb{N}$ and a path $p \in \mathsf{Graph}(\mathcal{L}^k, \mathcal{G})$ connecting x_1 and x_2 in $\mathcal{G}$.

Corollary 3.36 (Corollary to Proposition 3.28). *A graph $\mathcal{G}$ is connected if and only if it is path connected.*

Proof. The existence of a morphism $f \in \mathsf{Graph}(\mathcal{G}, \mathcal{W}_1 \amalg \mathcal{W}_2)$ that does not factor through an inclusion $\mathcal{W}_i \hookrightarrow \mathcal{W}_1 \amalg \mathcal{W}_2$, is equivalent to there being distinct $x_1, x_2 \in E \amalg V$ such that $f(x_1) \in \mathcal{W}_1$ and $f(x_2) \in \mathcal{W}_2$. By Proposition 3.28, since $\mathcal{L}^k$ is connected, this is the case if and only if there is no $p \in \mathsf{Graph}(\mathcal{L}^k, \mathcal{G})$ connecting x_1, x_2. $\qquad\square$

4. The étale site of graphs

By Example 3.17, there is a canonical embedding $\mathbb{P}^{\circlearrowleft} \hookrightarrow \mathsf{Graph}$ whose image consists of the exceptional graph $(\shortmid)$, the corollas $\mathcal{C}_X$, and the local bijections between them. The goal of this section is to describe the category $\mathsf{etGr} \hookrightarrow \mathsf{Graph}$ [21, Section 3] of connected graphs and local bijections (or étale morphisms), and establish a chain

$$\mathbb{P}^{\circlearrowleft} \hookrightarrow \mathsf{etGr} \hookrightarrow \mathsf{GS}$$

of dense fully faithful embeddings as discussed in Section 2.

Remark 4.1. In this section we will actually work in greater generality and consider the category $\mathsf{etGraph} \subset \mathsf{Graph}$ of *all* graphs and étale morphisms, of which etGr is the full subcategory on the connected graphs. From Section 5.3 onwards it will be assumed that all graphs are connected.

Definition 4.2. *A morphism $f \in \mathsf{Graph}(\mathcal{G}, \mathcal{G}')$ is étale if the right-hand square in the defining diagram (3.11) is a pullback of finite sets.*

The category $\mathsf{etGraph} \subset \mathsf{Graph}$ is the subcategory of all graphs and étale morphisms.

The full subcategory of connected graphs and étale morphisms is denoted by etGr.

The following proposition, which follows directly from Definition 4.2, tells us that the étale morphisms are precisely the local bijections:

Proposition 4.3. *A morphism $f \in \mathsf{Graph}(\mathcal{G}, \mathcal{G}')$ is étale if and only if, for all $v \in V$, the restriction of f to $^H/_v$ induces an isomorphism $^H/_v \xrightarrow{\cong} H'/_{f(v)}$. In particular, for composable morphisms f, g in Graph, if any two of f, g and $g \circ f$ are étale, then so is the third.*

Example 4.4. A morphism $f \colon \mathcal{S} \to \mathcal{G}$ from a shrub $\mathcal{S}$ is trivially étale by definition. In particular, morphisms from stick graphs are étale.

For any graph $\mathcal{G}$ and all $v \in V(\mathcal{G})$, the essential morphism $\iota_v \colon \mathcal{C}_{\mathbf{v}} \to \mathcal{G}$ defined in Example 3.23 is étale. In particular, by Proposition 4.3, a morphism $f \in \mathsf{Graph}(\mathcal{G}, \mathcal{G}')$ is étale if and only if f induces an isomorphism $\mathcal{C}_{\mathbf{v}} \cong \mathcal{C}_{\mathbf{f(v)}}$ for all $v \in V$.

Example 4.5. In Example 3.15, f_a is not étale since the unique vertex v of $\mathcal{C}_{\mathbf{2}}$ has valency 2 whereas $f_a(v) = v_1 \in V_3$. The morphism f_b is étale.

The canonical maps $\mathcal{C}_X \to \mathcal{M}_{x_0, y_0}^{X, Y} \leftarrow \mathcal{C}_Y$ and $\mathcal{C}_X \to \mathcal{N}_{x_0, y_0}^X$ in Example 3.16 are not étale, whereas the canonical maps $\mathcal{C}_{X \amalg \{x_0\}} \to \mathcal{M}_{x_0, y_0}^{X, Y} \leftarrow \mathcal{C}_{Y \amalg \{y_0\}}$ and $\mathcal{C}_{X \amalg \{x_0, y_0\}} \to N^X$ are étale.

Example 4.6. Recall the line and wheel graphs $\mathcal{L}^k$ and $\mathcal{W}^m$, introduced in Examples 3.24, and 3.25.

Informally, a morphism in $\mathsf{etGraph}(\mathcal{L}^k, \mathcal{L}^n)$ (with $k, n \in \mathbb{N}$) may be thought of as an oriented inclusion of $\mathcal{L}^k$ in $\mathcal{L}^n$:

$$\mathsf{etGraph}(\mathcal{L}^k, \mathcal{L}^n) \cong \begin{cases} 2(\mathbf{n} - \mathbf{k} + \mathbf{1}) & n \geq k \\ \emptyset, & n < k. \end{cases}$$

A morphism $f \in \mathsf{etGraph}(\mathcal{L}^k, \mathcal{W}^m)$, $m \geq 1$, is fixed by $f(1_{\mathcal{L}^k}) \in E(\mathcal{W}^m)$. Hence,

$$\mathsf{etGraph}(\mathcal{L}^k, \mathcal{W}^m) \cong E(\mathcal{W}^m) \cong 2(\mathbf{m}).$$

Most interesting are étale morphisms between wheel graphs. Let $l, m \geq 1$ be positive natural numbers. When m divides l, a morphism $f \in \mathsf{etGraph}(\mathcal{W}^l, \mathcal{W}^m)$ is fixed by $f(v_1) \in V(\mathcal{W}^m)$, $v_1 \in V(\mathcal{W}^m)$ and a choice of winding direction. So,

$$\mathsf{etGraph}(\mathcal{W}^l, \mathcal{W}^m) \cong \begin{cases} 2(\mathbf{m}) & \text{if } \frac{m}{l} = d \in \mathbb{N} \\ \emptyset, & \text{otherwise.} \end{cases}$$

4.1. **Pullbacks and monomorphisms in Graph.**

By Proposition 4.3, étale maps of graphs are local homeomorphisms and, as such, have similar properties to open maps of topological spaces.

Lemma 4.7. *The graph categories Graph and $\mathsf{etGraph}$ admit pullbacks. Moreover, étale morphisms are preserved under pullbacks in Graph.*

Proof. Recall that graphs are objects of the presheaf category $\mathsf{ps_f}(\mathsf{D})$ of graph-like diagrams in $\mathsf{Set_f}$. Let $\mathcal{P} = (\underline{E}, \underline{H}, \underline{V}, \underline{s}, \underline{t}, \underline{\tau})$ be the pullback in $\mathsf{ps_f}(\mathsf{D})$ of morphisms $f_1 \in \mathsf{Graph}(\mathcal{G}_1, \mathcal{G})$ and $f_2 \in \mathsf{Graph}(\mathcal{G}_2, \mathcal{G})$. Since pullbacks in $\mathsf{ps_f}(\mathsf{D})$ are computed pointwise, $\underline{\tau}$ is a fixed-point free involution, and $\underline{s}$ is injective. So, $\mathcal{P}$ is a graph, and Graph admits pullbacks.

Étale morphisms pull back to étale morphisms since limits commute with limits, and therefore, by symmetry, $\mathsf{etGraph}$ admits pullbacks. $\square$

Definition 4.8. *A weak subgraph $w\colon \mathcal{G} \rightarrowtail \mathcal{G}'$ is a morphism $w \in \mathsf{Graph}(\mathcal{G}, \mathcal{G}')$ induced by inclusions $V \hookrightarrow V'$, and $H \hookrightarrow H'$, and such that disjoint components of $\mathcal{G}$ have disjoint images in $\mathcal{G}'$.*

Example 4.9. Let $\mathcal{W}$ be the wheel graph with vertex $v \in V(\mathcal{W})$. The essential morphism $\iota_v \colon \mathcal{C_v} \rightarrowtail \mathcal{W}$ is both surjective and describes a weak subgraph. In general, for all $k \geq 1$, an étale morphism $\mathcal{L}^k \to \mathcal{W}^k$ exhibits $\mathcal{L}^k$ as a weak subgraph of $\mathcal{W}^k$ that is surjective and not injective on edges.

Definition 4.10. *For any morphism $f \in \mathsf{Graph}(\mathcal{G}, \mathcal{G}')$, not necessarily étale, and any weak subgraph $i\colon \mathcal{H} \to \mathcal{G}'$, the* preimage *$f^{-1}(\mathcal{H}) \subset \mathcal{G}$ of $\mathcal{H}$ under f is defined as the pullback*

$$
\begin{array}{ccc}
f^{-1}(\mathcal{H}) & \longrightarrow & \mathcal{G} \\
\downarrow & & \downarrow {\scriptstyle f} \\
\mathcal{H} & \underset{i}{\longrightarrow} & \mathcal{G}'.
\end{array}
$$

In particular, by Lemma 4.7, the preimage of an étale subgraph is an étale subgraph.

Example 4.11. (See also Example 4.6.) Let l, m and d be positive natural numbers such that $l = dm$. By Example 4.6, there exists an étale morphism $f \in \mathsf{etGraph}(\mathcal{W}^l, \mathcal{W}^m)$. If $i\colon \mathcal{L}^k \hookrightarrow \mathcal{W}^m$ is a weak étale subgraph (so $0 \leq k \leq m$), then the preimage $f^{-1}(\mathcal{L}^k) \hookrightarrow \mathcal{W}^m$ is isomorphic to the disjoint union $d\mathcal{L}^k$ of d copies of $\mathcal{L}^k$.

Any (possibly empty) graph $\mathcal{H}$ has the form $\mathcal{H}' \amalg \mathcal{S}$ where $\mathcal{H}'$ is a graph without stick components and $\mathcal{S}$ is a shrub.

Lemma 4.12. *If $f \in \mathsf{Graph}(\mathcal{H}, \mathcal{G})$ is a monomorphism, then*

(i) *the images $f(\mathcal{H}')$ and $f(\mathcal{S})$ are disjoint in $\mathcal{H}'$;*
(ii) *the restriction of $f\colon \mathcal{S} \to \mathcal{G}$ is injective;*
(iii) *f is injective on $V(\mathcal{H})$ and $H(\mathcal{H})$ (but not necessarily on $E(\mathcal{H})$).*

Proof. Pairs of edges $e' \in E(\mathcal{H}')$ and $l \in E(\mathcal{S})$ of $\mathcal{H}$ such that $f(e') = f(l) \in E(\mathcal{G})$ correspond to pairs of parallel morphisms $ch_{e'}, ch_l \colon (\mathfrak{l}) \to \mathcal{H}$ such that $f \circ ch_l = f \circ ch_{e'}$. So monomorphisms in Graph satisfy (i).

A similar argument shows that conditions (ii) and (iii) are also necessary. $\qquad\square$

In Proposition 4.13, we see that the converse also holds. So, while epimorphisms in Graph are pointwise surjections, monomorphisms in Graph are not necessarily pointwise injective.

The symbol '$\rightarrowtail$' is used to specify graph morphisms satisfying the conditions of Lemma 4.12. By *Lemma 3.12* any such morphism $f\colon \mathcal{H} \rightarrowtail \mathcal{G}$ is either injective on edges or, if not then there exist pairs of ports $e_1, e_2 \in E_0(\mathcal{H})$ such that

- $\tau_{\mathcal{H}} e_1, \tau_{\mathcal{H}} e_2 \in s(H)$, and hence $e_2 \neq \tau_{\mathcal{H}} e_1$, and
- $\tau_{\mathcal{G}} f(e_2) = f(e_1) \in E_{\bullet}{}'(\mathcal{G})$ form a $\tau_{\mathcal{G}}$-involutive pair of inner edges of $\mathcal{G}$.

In this case we say that f *glues* pairs of ports of $\mathcal{H}$ in $\mathcal{G}$.

Proposition 4.13. *Let $f \in \mathsf{Graph}(\mathcal{H}, \mathcal{G})$ be a morphism. The following are equivalent:*

(1) *f is a monomorphism;*
(2) *f satisfies the conditions of Lemma 4.12;*
(3) *for every weak subgraph $i\colon \mathcal{G}' \rightarrowtail \mathcal{G}$ where $\mathcal{G}'$ has no inner edges, the induced morphism $f^{-1}(\mathcal{G}') \to \mathcal{G}'$ is a strong inclusion (injective on edges and vertices).*

Proof. The implication $(1) \Rightarrow (2)$ follows from Lemma 4.12.

For $(2) \Rightarrow (3)$, let $w \colon \mathcal{G}' \rightarrowtail \mathcal{G}$ be a weak subgraph such that $\mathcal{G}'$ has no inner edges. Then $f^{-1}(\mathcal{G}') \to \mathcal{G}'$ is a strong injection if $f \in \mathsf{Graph}(\mathcal{H}, \mathcal{G})$ satisfies (i)–(iii).

For $(3) \Rightarrow (1)$, let $f \in \mathsf{Graph}(\mathcal{H}, G)$ and let $w \colon \mathcal{G}' \rightarrowtail \mathcal{G}$ be any morphism as in (3) so $f^{-1}(\mathcal{G}') \to \mathcal{G}'$ is a strong injection. Let $g, h \colon \mathcal{H}' \rightrightarrows \mathcal{H}$ be parallel morphisms such that $f \circ g = f \circ h$. Since $f^{-1}(\mathcal{G}')$ has no inner edges, neither does $(f \circ g)^{-1}(\mathcal{G}') = (f \circ h)^{-1}(\mathcal{G}')$ and the induced maps to $f^{-1}(\mathcal{G}')$ agree. By taking $w \colon \mathcal{G}' \rightarrowtail \mathcal{G}$ to be $\mathcal{C}_\mathbf{0} \xrightarrow{v} \mathcal{G}$ and $\iota_{\tilde{e}} \colon (\mathbin{\mid}_{\tilde{e}}) \rightarrowtail \mathcal{G}$ for all $v \in V$ and $\tilde{e} \in \tilde{E}$, we see immediately that $g = h \colon \mathcal{H}' \to \mathcal{H}$, and hence f is a monomorphism in Graph. $\qquad\square$

The following corollary is immediate from the definitions.

Corollary 4.14. *A morphism in* Graph *that is both an epi- and a monomorphism, is étale.*

Example 4.15. For all finite sets X and Y, the canonical étale morphisms $\mathcal{C}_{X \amalg \{x_0\}} \amalg \mathcal{C}_{Y \amalg \{y_0\}} \to \mathcal{M}_{x_0, y_0}^{X, Y}$ and $\mathcal{C}_{X \amalg \{x_0, y_0\}} \to \mathcal{N}_{x_0, y_0}^X$ are surjective and not pointwise injective. But they are monomorphisms.

Remark 4.16. Monomorphisms of Feynman graphs correspond to pointwise injections in the graphical formalism described in Example 3.1.

4.2. Graph neighbourhoods and the essential category $\mathsf{es}(\mathcal{G})$.

A family of morphisms $\mathfrak{U} = \{f_i \in \mathsf{etGraph}(\mathcal{G}_i, \mathcal{G})\}_{i \in I}$ is *jointly surjective* on $\mathcal{G}$ if $\mathcal{G} = \bigcup_{i \in I} im(f_i)$. By Lemma 4.7, jointly surjective families of morphisms $\{f_i \in \mathsf{etGraph}(\mathcal{G}_i, \mathcal{G}')\}_{i \in I}$, define the covers at $\mathcal{G}$ for a canonical *étale topology* J on $\mathsf{etGraph}$. Sheaves for this topology are those presheaves $P \colon \mathsf{etGraph}^{\mathrm{op}} \to \mathsf{Set}$ such that, for all graphs $\mathcal{G}$, and all covers $\mathfrak{U} = \{f_i \in \mathsf{etGraph}(\mathcal{G}_i, \mathcal{G})\}_{i \in I}$ at $\mathcal{G}$,

$$P(\mathcal{G}) = \lim\nolimits_{f_i \in \mathfrak{U}} P(\mathcal{G}_i).$$

In Proposition 4.36 we see that sheaves for the étale site $(\mathsf{etGraph}, J)$ are canonically equivalent to graphical species (Definition 1.2). First we establish some more properties of étale morphisms. As usual, it is useful to draw on the analogy between étale morphisms of graphs and open maps of topological spaces for intuition.
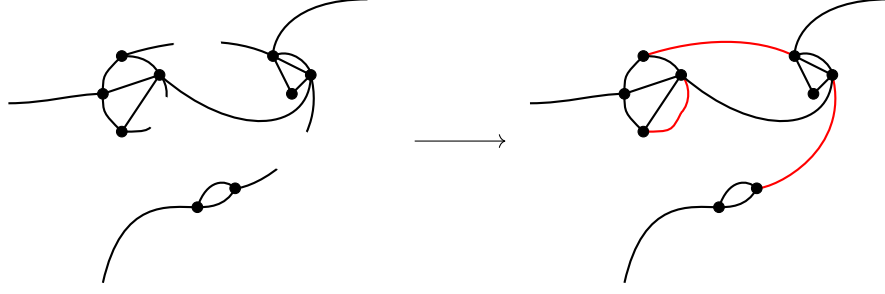
Definition 4.17. *A* neighbourhood *of a weak subgraph* $w \colon \mathcal{G}' \rightarrowtail \mathcal{G}$ *is a weak étale subgraph* $u \colon \mathcal{U} \rightarrowtail \mathcal{G}$ *such that* $\tilde{w} \colon \mathcal{G}' \rightarrowtail \mathcal{U}$ *is a weak subgraph and* $w = u \circ \tilde{w} \colon \mathcal{G}' \rightarrowtail \mathcal{U} \rightarrowtail \mathcal{G}$.

A neighbourhood $(\mathcal{U}, u)$ *of* $w \colon \mathcal{G}' \rightarrowtail \mathcal{G}$ *is* minimal *if every other neighbourhood* $(\mathcal{U}', u')$ *of* $w \colon \mathcal{G}' \rightarrowtail \mathcal{G}$ *is also a neighbourhood of* $(\mathcal{U}, u)$.

Since vertices v of $\mathcal{G}$ correspond to subgraphs $v \colon \mathcal{C}_\mathbf{0} \to \mathcal{G}$, and edges e of $\mathcal{G}$ are in bijection with subgraphs $ch_e \colon (\mathbin{\mid}) \hookrightarrow \mathcal{G}$, we may also refer to neighbourhoods of vertices and edges. Moreover, since $u \colon \mathcal{U} \rightarrowtail \mathcal{G}$ is a neighbourhood of $e \in E$ if and only if it is a neighbourhood of $\iota_{\tilde{e}} \colon (\mathbin{\mid}_{\tilde{e}}) \to \mathcal{G}$, there is no loss of generality in referring to neighbourhoods of τ-orbits $\tilde{e} \in \tilde{E}$.

Let $\mathcal{G}$ be any graph with $\mathcal{S}(E_\bullet) = \coprod_{\tilde{e} \in \tilde{E}_\bullet} (\mathbin{\mid}_{\tilde{e}})$ the shrub on the inner edges of $\mathcal{G}$. The poset of subsets of $\tilde{E}_\bullet$ is isomorphic to the poset of subgraphs of $\mathcal{S}(E_\bullet)$:

$$\tilde{E}_\bullet \supset I \ \longleftrightarrow \ \mathcal{I} \overset{\mathrm{def}}{=} \coprod_{\tilde{e} \in I} (\mathbin{\mid}_{\tilde{e}}) \subset \mathcal{G}.$$

FIGURE 9.   Graphs (left) $\mathcal{G}_{/\mathcal{I}}$ and, (right) $\mathcal{G}$, with subgraph $\mathcal{I}$ indicated in red.

For each such subgraph $\mathcal{I} \hookrightarrow \mathcal{S}(E_\bullet)$, we may 'break the edges in $\mathcal{I}$' to construct a graph $\mathcal{G}_{\widehat{\mathcal{I}}}$, and a canonical surjective weak subgraph $i_{/\mathcal{I}} \colon \mathcal{G}_{\widehat{\mathcal{I}}} \rightarrowtail \mathcal{G}$, as in Figure 9:

(4.18)

$$
\begin{array}{ccc}
\mathcal{G}_{\widehat{\mathcal{I}}} & \quad & E \amalg (E(\mathcal{I}))^\dagger \xleftrightarrow{\ \tau_{/\mathcal{I}}\ } E \amalg (E(\mathcal{I}))^\dagger \longleftarrow\!\!\!\supset E \xleftarrow{\ s\ } H \xrightarrow{\ t\ } V \\
\big\downarrow{\scriptstyle i_{/\mathcal{I}}} & \quad & \ \ \downarrow \qquad\qquad\qquad\ \ \downarrow \qquad\qquad \| \qquad\quad \| \\
\mathcal{G} & \quad & E \xrightarrow{\ \ \tau\ \ } E \xleftarrow{\ s\ } H \xrightarrow{\ t\ } V,
\end{array}
$$

where

- $(E(\mathcal{I}))^\dagger$ is the formal involution $e \mapsto e^\dagger$ of the set $E(\mathcal{I})$ of edges of $\mathcal{I}$,
- the involution $\tau_{/\mathcal{I}}$ on $E \amalg (E(\mathcal{I}))^\dagger$ is defined by

$$
e \mapsto \begin{cases} \tau e, & e \in E \setminus E(\mathcal{I}) \\ e^\dagger, & e \in E(\mathcal{I}), \end{cases}
$$

- the surjection $E \amalg (E(\mathcal{I}))^\dagger \twoheadrightarrow E$ is the identity on E and $e^\dagger \mapsto \tau e$ on $(E(\mathcal{I}))^\dagger$.

So, $\mathcal{G}_{\widehat{\mathcal{I}}}$ has inner edges $E_\bullet(\mathcal{G}_{\widehat{\mathcal{I}}}) = E_\bullet \setminus E(\mathcal{I})$, and boundary $E_0(\mathcal{G}_{\widehat{\mathcal{I}}}) = E_0 \amalg (E(\mathcal{I}))^\dagger$.

For each $\tilde{e} \in I$, the essential morphism $\iota_{\tilde{e}} \colon (\shortmid_{\tilde{e}}) \hookrightarrow \mathcal{G}$ (Example 3.22) factors in two ways through $\mathcal{G}_{\widehat{\mathcal{I}}}$:

(4.19)
$$
(\shortmid_{\tilde{e}}) \underset{(e,\tau e) \mapsto ((\tau e)^\dagger, \tau e)}{\overset{(e,\tau e) \mapsto (e,e^\dagger)}{\rightrightarrows}} \mathcal{G}_{\widehat{\mathcal{I}}} \overset{i_{/\mathcal{I}}}{\rightarrowtail} \mathcal{G}.
$$

Hence there exist parallel morphisms $\mathcal{I} \rightrightarrows \mathcal{G}_{/\mathcal{I}}$ such that the diagram

(4.20)
$$
\mathcal{I} \rightrightarrows \mathcal{G}_{\widehat{\mathcal{I}}} \xrightarrow{\ i_{/\mathcal{I}}\ } \mathcal{G}
$$

commutes, and, moreover, describes a coequaliser diagram in Graph. (Of course the choice of pairs of morphisms $\mathcal{I} \rightrightarrows \mathcal{G}_{/\mathcal{I}}$ is not unique – there are $2^{|I|}$ choices – but it is unique up to isomorphism.)

For each $\mathcal{I} \subset S(E_\bullet)$, the set of components of $\mathcal{I} \amalg \mathcal{G}_{\widehat{\mathcal{I}}}$ defines an étale cover $\mathfrak{U}_\mathcal{I} = \{(\mathcal{U}_j, u_j)\}_{j \in J}$ at $\mathcal{G}$, where each u_j is the composition of the inclusion of the component $\mathcal{U}_j$ in $\mathcal{I} \amalg \mathcal{G}_{\widehat{\mathcal{I}}}$ with the canonical morphism to $\mathcal{G}$.

By definition, any surjective weak subgraph $\mathcal{G}' \rightarrowtail \mathcal{G}$ is of the form $(\mathcal{G}_{\widehat{\mathcal{I}}}, i_{/\mathcal{I}})$ for some $I \subset \tilde{E}$. So the poset of subgraphs of $\mathcal{S}(E_\bullet)$ defines a poset structure on the collection $\{(\mathcal{G}_{\widehat{\mathcal{I}}}, i_{/\mathcal{I}})\}_{\mathcal{I} \hookrightarrow \mathcal{S}(E_\bullet)} \subset \mathsf{etGraph}/\mathcal{G}$, for which the graph $\mathcal{G}_{\widehat{\mathcal{S}(E_\bullet)}}$ with no inner edges is initial. We have proved the following:

Lemma 4.21. *A neighbourhood $(\mathcal{U}, u)$ of a weak subgraph $i \in \mathsf{Graph}(\mathcal{G}', \mathcal{G})$ is minimal if and only if each component of $\mathcal{U}$ intersects non-trivially with $\mathcal{G}'$, and $E_\bullet(\mathcal{U}) = E_\bullet(\mathcal{G}')$.*

For all vertices $v \in V$, and all edges $e \in E$, the essential (weak) subgraphs ι_v and $\iota_{\tilde{e}}$ describe minimal neighbourhoods of v and e respectively.

In case $\mathcal{G}$ has no stick components, one readily checks that $\mathcal{G}_{\widehat{\mathcal{S}(E_\bullet)}} = \coprod_{v \in V} \mathcal{C}_\mathbf{v}$. In particular, for any graph $\mathcal{G}$, there is a canonical choice of *essential cover* $\mathfrak{Es}_\mathcal{G}$ of $\mathcal{G}$ by essential subgraphs.

Definition 4.22. *Let $\mathcal{G}$ be a graph. The* essential category $\mathsf{es}(\mathcal{G})$ *of $\mathcal{G}$ is the full subcategory of* $\mathsf{etGraph}/\mathcal{G}$ *on the essential subgraphs*

$$\iota_{\tilde{e}} \colon (\mathsf{I}_{\tilde{e}}) \rightarrowtail \mathcal{G}, \ \tilde{e} \in \tilde{E}, \ and \ \iota_v \colon \mathcal{C}_\mathbf{v} \rightarrowtail \mathcal{G}, \ v \in V.$$

There is a canonical bijection between non-identity morphisms in $\mathsf{es}(\mathcal{G})$ and half-edges of $\mathcal{G}$, whereby $h = (e, v) \in H$ corresponds to a morphism $\delta_h \in \mathsf{es}(\mathcal{G})(\mathsf{I}_{\tilde{e}}, \mathcal{C}_\mathbf{v})$: for if $h = (e, v) \in H$, then $s(h) = e$ is the unique element in the intersection $E(\mathsf{I}_{\tilde{e}}) \cap E(\mathcal{C}_\mathbf{v}) \cap E$. So, δ_h is the unique morphism in $\mathsf{etGraph}(\mathsf{I}_{\tilde{e}}, \mathcal{C}_\mathbf{v})$ above $\mathcal{G}$ that fixes e. Since the objects of $\mathsf{es}(\mathcal{G})$ are indexed by $\tilde{E} \amalg V$, there are no other non-identity morphisms in $\mathsf{es}(\mathcal{G})$.

Lemma 4.23. *Each graph $\mathcal{G}$ is canonically the colimit of the forgetful functor* $\mathsf{es}(\mathcal{G}) \to \mathsf{etGraph}$.

A presheaf $P \in \mathsf{ps}(\mathsf{etGraph})$ is a sheaf for the étale site $(\mathsf{etGraph}, J)$ *if and only if for all $\mathcal{G}$,*

$$(4.24) \qquad\qquad\qquad P(\mathcal{G}) = \lim_{(\mathcal{C}, b) \in \mathsf{es}(\mathcal{G})} P(\mathcal{C}).$$

Proof. If $e \in E_0$ is a port of $\mathcal{G}$, then there is, at most, one non-trivial morphism $\delta_h = \delta_{(\tau e, v)}$ in $\mathsf{es}(\mathcal{G})$ with source $\mathsf{I}_{\tilde{e}}$. In this case, δ_h has the form $\delta_{(\tau e, v)}$ for some $v \in V$, and $\mathcal{C}_\mathbf{v}$ is the colimit of the diagram $\mathsf{I}_{\tilde{e}} \xrightarrow{\delta_h} \mathcal{C}_\mathbf{v}$. The first statement follows from (4.19) and (4.20).

The second statement is immediate since the essential cover $\mathfrak{Es}_\mathcal{G}$ refines every étale cover $\mathfrak{U}$ of $\mathcal{G}$. $\qquad\square$

Lemma 4.23 will be used to prove in Proposition 4.36 that the category $\mathsf{sh}(\mathsf{etGraph}, J)$ of étale sheaves on $\mathsf{etGraph}$ is equivalent to the category GS of graphical species.

Before doing so, it is worth collecting together a number or results on (étale) graph morphisms that will be useful in the rest of this work.

4.3. **Boundary preserving étale morphisms.** In general, morphisms $f \in \mathsf{etGraph}(\mathcal{G}', \mathcal{G})$ do not satisfy $f(E_0') \subset E_0$. Those that do are componentwise surjective *graphical covering maps* in the sense of Proposition 4.25 below. In particular, monomorphisms $f \in \mathsf{etGraph}(\mathcal{G}', \mathcal{G})$ such that $f(E_0') = E_0$ are componentwise isomorphisms.

Proposition 4.25. *For any étale morphism $f \in \mathsf{etGraph}(\mathcal{G}', \mathcal{G})$, $f(E_0') \subset E_0$ if and only if there exists an étale covering $\mathfrak{U} = \{\mathcal{U}_i, u_i\}_{i \in I}$ of $\mathcal{G}$, such that, for all i, $f^{-1}(\mathcal{U}_i)$ is isomorphic to a disjoint union of $k(\mathcal{U}_i, f) \in \mathbb{N}$ copies of $\mathcal{U}_i$.*

In this case, $k(\mathcal{U}_i, f) = k_f \in \mathbb{N}$ is constant on connected components of $\mathcal{G}$.

Proof. If $u \colon \mathcal{U} \rightarrowtail \mathcal{G}$ is a weak étale subgraph for which there is a $k \in \mathbb{N}$ such that $f^{-1}(\mathcal{U}) \cong k(\mathcal{U})$, then also $f^{-1}(\mathcal{V}) \cong k\mathcal{V}$ for all weak subgraphs $\mathcal{V} \rightarrowtail \mathcal{U}$. So, we may assume, without loss of generality, that $\mathfrak{U} = \mathfrak{Es}_\mathcal{G}$ is the essential covering of $\mathcal{G}$.

Observe first that, when $f(E_0') \not\subset E_0$, there exists a $v \in V$ and $e' \in E_0'$ such that $f(e') \in {}^E/_v$. Hence $(\mathsf{I}_{e'})$ is a connected component of $f^{-1}(\mathcal{C}_\mathbf{v})$.

For the converse, let $(\mathcal{U}, u) = (\mathcal{C}_\mathbf{v}, \iota_v)$ for some $v \in V$. Since f is étale, $\mathcal{C}_\mathbf{v} \cong \mathcal{C}_{\mathbf{v}'}$ by Proposition 4.3 for all $v' \in V'$ such that $f(v') = v$. The weak étale subgraph $\coprod_{v' \colon f(v')=v} \mathcal{C}_\mathbf{v} \rightarrowtail \mathcal{G}'$ factors through

$f^{-1}(\mathcal{C}_\mathbf{v}) \to \mathcal{G}'$ by the universal property of pullbacks. Hence,

$$f^{-1}(\mathcal{C}_\mathbf{v}) \cong \left(\coprod_{v' \colon f(v')=v} \mathcal{C}_{\mathbf{v}'} \right) \amalg \mathcal{S}, \quad \text{where } \mathcal{S} \text{ is a shrub.}$$

By construction, a connected component of $\mathcal{S}$ must be of the form $\iota_{\tilde{e}'} \colon (\iota_{e'}) \to \mathcal{G}'$ for some port e' of $\mathcal{G}'$ satisfying $f(e') = e \in {}^E\!/v$. But $f(E_0') \subset E_0$ by assumption, so there is no such port and $\mathcal{S} = \oslash$ is the empty graph.

It is immediate that $f^{-1}(\iota_{\tilde{e}}) = \coprod_{e' \in E', f(e')=e}(\iota_{e'})$ for all $e \in E$, so $k((\iota_{\tilde{e}}), f) = |f^{-1}(e)| \in \mathbb{N}$.

Hence, the first statement of the proposition is proved.

By condition (3) of Proposition 3.28, it is sufficient to verify the second part of the proposition componentwise on $\mathcal{G}$. Therefore, we may assume, without loss of generality, that $\mathcal{G}$ is connected.

Let $f \in \mathsf{etGraph}(\mathcal{G}', \mathcal{G})$ satisfy $f(E_0') \subset E_0$.

If $\mathcal{G} \cong (\iota)$ is a stick, there is nothing to prove. Otherwise, the following diagram commutes for all $v \in V$:

$$
\begin{array}{ccccc}
\coprod_{e' \in f^{-1}(e)}(\iota_{\tilde{e}}) & \xrightarrow{\coprod_{h' \in f^{-1}(h)} \delta_{h'}} & \coprod_{v' \in f^{-1}(v)} \mathcal{C}_\mathbf{v} & \xrightarrow{\coprod_h \iota_v} & \mathcal{G}' \\
\downarrow & & \downarrow & & \downarrow f \\
(\iota_{\tilde{e}}) & \xrightarrow{\quad \delta_h \quad} & \mathcal{C}_\mathbf{v} & \xrightarrow{\quad \iota_v \quad} & \mathcal{G}.
\end{array}
$$

The first part of the proof implies that both squares are pullbacks. In particular, if $f^{-1}(\mathcal{C}_\mathbf{v})$ is isomorphic to $k_v = k(\mathcal{C}_\mathbf{v}, \iota_v)$ copies of $\mathcal{C}_\mathbf{v}$ then $f^{-1}(\iota_{\tilde{e}}) \cong k_v(\iota_{\tilde{e}})$ for all $e \in {}^E\!/v$. Hence $\mathcal{C}_\mathbf{v} \mapsto k_v$ extends to a functor K from $\mathsf{es}(\mathcal{G})$ to the discrete category $\mathbb{N}$. Since $\mathcal{G}$ is connected, K must be constant. $\square$

Definition 4.26. *A morphism $f \in \mathsf{etGraph}(\mathcal{G}', \mathcal{G})$ that restricts to an isomorphism $f_{E_0} \colon E_0 \xrightarrow{\cong} E_0'$ is called* boundary preserving.

The following is an immediate corollary of Proposition 4.25.

Corollary 4.27. *If $\mathcal{G}$ is connected, and $\mathcal{G}'$ is non-empty, then any étale morphism $f \in \mathsf{etGraph}(\mathcal{G}', \mathcal{G})$ such that $f(E_0') \subset E_0$, is surjective. If $\mathcal{G}'$ is also connected and E_0' is non-empty, then f is boundary preserving if and only if it is an isomorphism.*

Remark 4.28. The condition that E_0' is non-empty is necessary in the statement of Corollary 4.27. For example, for any $m > 1$, each of the two étale morphisms $\mathcal{W}^m \to \mathcal{W}$ (see Example 4.6) is trivially boundary preserving, but certainly not an isomorphism.

Recall from Example 3.24 that the line graph $\mathcal{L}^k$ has totally ordered edge set $E(\mathcal{L}^k) = (l_j)_{j=0}^{2k+1}$ with ports $l_0 = 1_{\mathcal{L}^k}$ and $l_{2k+1} = 2_{\mathcal{L}^k}$. For each vertex $w_i \in V(\mathcal{L}^k)$, ${}^E\!/w_i = \{l_{2i-1}, l_{2i}\}$.

Proposition 4.29. *Let $\mathcal{G}$ be a connected graph with only bivalent vertices. Then $\mathcal{G} = \mathcal{L}^k$ or $\mathcal{G} = \mathcal{W}^m$ for some $k \geq 0$ or $m \geq 1$.*

Proof. Since $\mathcal{G}$ is bivalent, every monomorphism $\mathcal{L}^k \rightarrowtail \mathcal{G}$ from a line graph is étale, for all $k \in \mathbb{N}$.

The result holds trivially if $\mathcal{G} \cong \mathcal{L}^0$ is a stick graph.

Otherwise, if $V = V_2$ is non-empty, then, for each $v \in V$, a choice of isomorphism $\mathcal{L}^1 \xrightarrow{\cong} \mathcal{C}_\mathbf{v}$ describes a monomorphism $\mathcal{L}^1 \rightarrowtail \mathcal{G}$. Therefore, since $\mathcal{G}$ is finite, there is a maximum $M \geq 1$ such that there exists a monomorphism $f \colon \mathcal{L}^M \rightarrowtail \mathcal{G}$.

Let $f \in \mathsf{etGr}(\mathcal{L}^M, \mathcal{G})$ be such a map. By Proposition 4.13, f is either injective on edges, in which case $f(E_0(\mathcal{L}^M)) \subset E_0$, or $f(2_{\mathcal{L}^M}) = \tau f(1_{\mathcal{L}^M}) \subset E_\bullet$ so $E_0 = \emptyset$ if not. Let $e_1 = f(1_{\mathcal{L}^M})$, and $e_2 = f(2_{\mathcal{L}^M})$. For $j = 1, 2$, if e_j is not a port of $\mathcal{G}$, then $e_j \in {}^E/v$ for some vertex $v \in V_2$. This vertex v is not in the image of f whenever f is injective on edges. But, this means we can factor f through monomorphisms $\mathcal{L}^M \rightarrowtail \mathcal{L}^{M+1} \rightarrowtail \mathcal{G}$, thereby contradicting maximality of M. So $e_j \in E_0$ for $j = 1, 2$.

Otherwise, if f is not injective on edges then it must be the case that $f(l_0) = f(l_{2M})$, so f factors as $\mathcal{L}^M \to \mathcal{W}^M \to \mathcal{G}$. Since f is an étale monomorphism, the second map $\mathcal{W}^M \to \mathcal{G}$ is étale, monomorphic and boundary preserving. Hence, by Corollary 4.27, $\mathcal{G} \cong \mathcal{W}^M$. $\square$

Example 4.30. (See also Examples 4.6 and 4.11.) By Proposition 4.29, if there is a weak étale subgraph $w \colon \mathcal{G} \rightarrowtail \mathcal{W}$, then $\mathcal{G} \cong \mathcal{W}^m$ or $\mathcal{G} \cong \mathcal{L}^k$ for some $0 \leq k \leq m$.

Étale morphisms of simply connected graphs are easy to describe since they are either (strict) subgraph inclusions or isomorphisms. (This is why the combinatorics of cyclic operads are much simpler than those of modular operads.) Proposition 4.44 gives analogous results for directed acyclic graphs (Definition 4.43).

Corollary 4.31. *If $\mathcal{G}$ is simply connected, and $\mathsf{etGraph}(\mathcal{G}', \mathcal{G})$ is non-empty, then $\mathcal{G}'$ is simply connected. In particular, any monomorphism of simply connected graphs is a pointwise injection.*

Proof. Let $\mathcal{G}, \mathcal{G}'$ be graphs and $f \colon \mathcal{G}' \to \mathcal{G}$ an étale morphism. If $\mathcal{G}'$ admits a pointwise injective cycle $c \colon \mathcal{W}^m \to \mathcal{G}'$, then $f \circ c \colon \mathcal{W}^m \to \mathcal{G}$ is locally injective. Hence $f \circ c$ factors as $\mathcal{W}^m \to \mathcal{W}^l \hookrightarrow \mathcal{G}$ where l divides m, and $\mathcal{W}^l \hookrightarrow \mathcal{G}$ is injective. So $\mathcal{G}$ admits a non-trivial cycle. $\square$

Corollary 4.32. *Let $\mathcal{G}$ be simply connected and $\mathcal{G}'$ be connected. An étale morphism $f \colon \mathcal{G}' \to \mathcal{G}$ satisfies $f(E_0') \subset E_0$ if and only if f an isomorphism.*

Proof. By Proposition 4.25, it suffices to show that $k(f) = 1$.

The result is clear if $\mathcal{G}'$ (and hence $\mathcal{G}$) is an isolated vertex. Otherwise, for any pair e_1' and e_2' of distinct edges of $\mathcal{G}'$, if $\mathcal{G}'$ is connected, then by Corollary 3.36, there is an injective path $p \in \mathsf{Graph}(\mathcal{L}^k, \mathcal{G}')$ connecting e_1' and e_2' in $\mathcal{G}'$. We may further assume that p is minimal in the sense that $p(1_{\mathcal{L}^k}) \in \{e_1', \tau' e_1'\}$ and $p(2_{\mathcal{L}^k}) \in \{e_2', \tau e_2'\}$.

If $f \colon \mathcal{G}' \to \mathcal{G}$ is étale, then, since such a path p is injective, $f \circ p \colon \mathcal{L}^k \to \mathcal{G}$ is locally injective. So, if $f(e_1') = f(e_2')$, then $f \circ p$ factors as $\mathcal{L}^k \to \mathcal{W}^m \hookrightarrow \mathcal{G}$ where m divides k and $\mathcal{W}^m \hookrightarrow \mathcal{G}$ is injective, in which case $\mathcal{G}$ admits a non-trivial cycle.

So, if $\mathcal{G}$ is connected then $k = 1$ and f is an isomorphism by Corollary 4.27. $\square$

4.4. **Étale sheaves on $\mathsf{etGraph}$.** The category GS of graphical species (Definition 1.2) is equivalent to the category of sheaves for the canonical étale topology J on $\mathsf{etGraph}$ (and its restriction to etGr) induced by jointly surjective collections $\{u_i \colon \mathcal{U}_i \to \mathcal{G}\}_{i \in I}$ of étale morphisms.

Recall that a graphical species S is a presheaf on the category $\mathbb{P}^{\circlearrowright}$ and that $\Phi \colon \mathbb{P}^{\circlearrowright} \hookrightarrow \mathsf{etGraph}$ is a full subcategory under the maps $\S \to (\mathsf{I})$ and $X \to \mathcal{C}_X$. It is easy to check that a connected graph with two or more vertices has inner edges. Therefore:

Lemma 4.33. *The essential image of $\mathbb{P}^{\circlearrowright}$ in $\mathsf{etGraph}$ is the full subcategory elGr of connected graphs with no inner edges.*

The equivalence $\mathsf{sh}(\mathsf{etGraph}, J) \simeq \mathsf{GS}$ will follow from:

Lemma 4.34. *The inclusion $\Phi \colon \mathbb{P}^{\circlearrowright} \hookrightarrow \mathsf{etGraph}$ is dense. Hence the functor $Y \colon \mathsf{etGraph} \to \mathsf{GS}$, $\mathcal{G} \longmapsto (X \mapsto \mathsf{etGraph}(\mathcal{C}_X, \mathcal{G}))$, as well as its restriction to etGr, is fully faithful.*

Proof. By Lemma 4.23, it suffices to show that $\mathsf{es}(\mathcal{G})$ is a skeleton for $\mathsf{elGr}/\mathcal{G}$.

The essential category $\mathsf{es}(\mathcal{G})$ is skeletal by definition. Each $(\mathcal{C}, b) \in \mathsf{el}(\mathcal{G})$ factors uniquely as an isomorphism followed by some ι in $\mathsf{es}(\mathcal{G})$ so the inclusion is essentially surjective on objects. It is full, and therefore also an equivalence, by definition of $\mathsf{es}(\mathcal{G})$ (Definition 4.22). □

The category of elements $\mathsf{el}(S)$ of a graphical species S was defined in Definition 1.10.

Remark 4.35. By an application of the Yoneda lemma, the category $\mathsf{el}(Y\mathcal{G})$ of elGr-elements, is canonically isomorphic to the slice category $\mathsf{el}(\mathcal{G}) \overset{\text{def}}{=} \mathbb{P}^{\circlearrowleft}/\mathcal{G}$, and I will write $\mathsf{el}(\mathcal{G})$ for both. In general, since $\mathsf{etGraph}$ is a full subcategory of GS under Y, I will henceforth write $\mathcal{G} \in \mathsf{GS}$ rather than $Y\mathcal{G}$ where there is no risk of confusion.

Proposition 4.36. *There is a canonical equivalence of categories* $\mathsf{sh}(\mathsf{etGraph}, J) \simeq \mathsf{GS}$.

Proof. This is straightforward from the definitions. More precisely, the fully faithful inclusion $\Phi \colon \mathbb{P}^{\circlearrowleft} \to \mathsf{etGraph}$ induces an *essential geometric morphism* (e.g. by [28, Theorem 2, page 359]) between the presheaf categories $\mathsf{ps}(\mathbb{P}^{\circlearrowleft})$ and $\mathsf{ps}(\mathsf{etGraph})$. So, the pullback $\Phi^* \colon \mathsf{ps}(\mathsf{etGr}) \to \mathsf{ps}(\mathbb{P}^{\circlearrowleft})$ has fully faithful right and left adjoints $\Phi_* \vdash \Phi^* \vdash \Phi_!$ (by [28, pages 377 and 378]), and

$$(4.37) \qquad \Phi_* \colon \mathsf{ps}(\mathbb{P}^{\circlearrowleft}) \to \mathsf{ps}(\mathsf{etGr}), \quad S \longmapsto (\mathcal{G} \mapsto \lim_{(\mathcal{C},b) \in \mathsf{el}(\mathcal{G})} S(\mathcal{C})).$$

Hence, a presheaf P on $\mathsf{etGraph}$ satisfies $\Phi_* \Phi^*(P) \cong P$ if and only if P is a sheaf, in which case, for all graphs $\mathcal{G}$ (with Yoneda embedding $y\mathcal{G} \in \mathsf{ps}(\mathsf{etGraph})$)

$$P(G) \cong \mathsf{ps}(\mathsf{etGraph})(y\mathcal{G}, P) = \mathsf{ps}(\mathsf{etGraph})(y\mathcal{G}, \Phi_* \Phi^* P) = \mathsf{GS}(Y\mathcal{G}, P). \qquad \square$$

As an immediate consequence:

Corollary 4.38. *The restriction of the étale topology J to etGr induces an equivalence* $\mathsf{sh}(\mathsf{etGr}, J) \simeq \mathsf{GS}$.

(Refer to Remark 1.11 for a discussion of element categories.)

Definition 4.39. *Let S be a graphical species. An S-structured graph is an object of the element category* $\mathsf{etGraph}(S) \overset{\text{def}}{=} (Z_{\mathsf{etGraph}}/S_{\mathsf{etGraph}})^{\mathrm{op}}$. *Given a graph $\mathcal{G}$, $S(\mathcal{G})$ is called* the set of S-structures on $\mathcal{G}$. *The category* $\mathsf{etGr}(S) \overset{\text{def}}{=} (Z_{\mathsf{etGr}}/S_{\mathsf{etGr}})^{\mathrm{op}}$ *of connected S-structured graphs is the full subcategory of* $\mathsf{etGraph}(S)$ *on the objects $(\mathcal{G}, \alpha)$ with $\mathcal{G} \in \mathsf{etGr}$ connected.*

Remark 4.40. By the Yoneda lemma, $S(\mathcal{G}) \cong \mathsf{GS}(Y\mathcal{G}, S)$ canonically, and the same notation α (or $(\mathcal{G}, \alpha)$) will be used for both an S-structure $\alpha \in S(\mathcal{G})$, and the corresponding morphism $\alpha \in \mathsf{GS}(\mathcal{G}, S)$.

4.5. **Directed graphs.** By way of example, and to provide extra context, this section ends with a discussion of directed graphs. In particular, we see that, if Di is the terminal directed graphical species defined in Example 1.12, then $\mathsf{etGraph}(Di)$ is precisely the category of directed graphs and étale morphisms used in [26] to prove a Weber style nerve theorem for properads.

For any graph $\mathcal{G}$, a Di-structure $\xi \in Di(\mathcal{G})$ is precisely a partition $E = E_{\mathrm{in}} \amalg E_{\mathrm{out}}$, where $E_{\mathrm{in}} \ni e \Leftrightarrow \tau e \in E_{\mathrm{out}}$. Hence τ induces bijections $E_{\mathrm{in}} \cong \widetilde{E} \cong E_{\mathrm{out}}$.

So, an object $(\mathcal{G}, \xi)$ of $\mathsf{etGr}(Di)$ – called an *orientation on $\mathcal{G}$* – is given by a diagram of finite sets

$$(4.41) \qquad \widetilde{E} \xleftarrow{\widetilde{s_{\mathrm{in}}}} H_{\mathrm{in}} \xrightarrow{t_{\mathrm{in}}} V \xleftarrow{t_{\mathrm{out}}} H_{\mathrm{out}} \xrightarrow{\widetilde{s_{\mathrm{out}}}} \widetilde{E} \ ,$$

where the maps $\widetilde{s_{\mathrm{in}}}, \widetilde{s_{\mathrm{out}}}$, and $t_{\mathrm{in}}, t_{\mathrm{out}}$ denote the appropriate (quotients of) restrictions of $s \colon H \to E$, respectively $t \colon H \to V$. Then morphisms in $\mathsf{etGraph}(Di)$ are quadruples of finite set maps making the obvious diagrams commute, and such that the outer left and right squares are pullbacks. This is the definition of the category of directed graphs and étale morphisms in [26, Section 1.5].

Example 4.42. The line graphs $\mathcal{L}^k$ with $E(\mathcal{L}^k) = \{l_i\}_{i=0}^{2k+1}$ and wheel graphs $\mathcal{W}^m$ with $E(\mathcal{W}^m) = \{a_j\}_{j=0}^{2m-1}$ admit a canonical distinguished choice of orientation $\theta_{\mathcal{L}^k} \in Di(\mathcal{L}^k)$, $\theta_{\mathcal{W}^m} \in Di(\mathcal{W}^m)$, given by

$$\theta_{\mathcal{L}^k} \colon E(\mathcal{L}^k) \to \{\text{in}, \text{out}\}, \ l_{2i+1} \mapsto \text{in and } l_{2i} \mapsto \text{out for } 0 \leq i \leq k,$$

$$\theta_{\mathcal{L}^k} \colon E(\mathcal{L}^k) \to \{\text{in}, \text{out}\}, \ a_{2j-1} \mapsto \text{in and } e_{2j} \mapsto \text{out for } 1 \leq j \leq m,$$

A morphism $\gamma \colon (\mathcal{L}^k, \theta_{\mathcal{L}^k}) \to (\mathcal{G}, \xi)$ in $\mathsf{etGraph}(Di)$ is a *directed path of length k in* $(\mathcal{G}, \xi)$, and a *directed cycle of length m in* $(\mathcal{G}, \xi)$ is a morphism $\rho \colon (\mathcal{W}^m, \theta_{\mathcal{W}^m}) \to (\mathcal{G}, \xi)$ in $\mathsf{etGraph}(Di)$.

Directed paths and cycles are induced by locally injective morphisms of undirected graphs. So, if a directed graph $(\mathcal{G}, \xi)$ admits a directed cycle, then the underlying graph $\mathcal{G}$ admits a non-trivial cycle (Example 3.35).

Definition 4.43. *A* directed acyclic graph (DAG) *is a directed graph $(\mathcal{G}, \xi)$ without directed cycles. In other words,* $\mathsf{etGraph}(Di)\left((\mathcal{W}^m, \theta_{\mathcal{W}^m}), (\mathcal{G}, \xi)\right) = \emptyset$ *for all $m \geq 1$.*

There are directed versions of Corollaries 4.31 and 4.32:

Proposition 4.44. *For all morphisms $f \in \mathsf{etGraph}(Di)\left((\mathcal{G}', \xi'), (\mathcal{G}, \xi)\right)$ between connected DAGs, the underlying morphism $f \in \mathsf{etGraph}(\mathcal{G}', \mathcal{G})$ is a monomorphism. Moreover, if $(\mathcal{G}, \xi)$ is a DAG and the set $\mathsf{etGraph}(Di)\left((\mathcal{G}', \xi'), (\mathcal{G}, \xi)\right)$ is non-empty, then $(\mathcal{G}', \xi')$ is a DAG. Hence morphisms to DAGs in $\mathsf{etGraph}(Di)$ are monomorphisms.*

In particular, the combinatorics of properads, are much simpler than those of wheeled properads or modular operads.

The proof of Proposition 4.44 follows from the analogous results for undirected graphs (Corollaries 4.31 and 4.32), and (4.41). Since it is not necessary for what follows, I leave it as an exercise to the interested reader.

5. Non-unital modular operads

The goal of the current section is to construct a monad $\mathbb{T} = (T, \mu^{\mathbb{T}}, \eta^{\mathbb{T}})$ on GS whose EM category of algebras $\mathsf{GS}^{\mathbb{T}}$ is equivalent to the category MO^- of non-unital modular operads (Remark 1.25).

We first define the endofunctor $T \colon \mathsf{GS} \to \mathsf{GS}$ and its unit $\eta^{\mathbb{T}}$. The construction of the multiplication $\mu^{\mathbb{T}}$ for T is fairly technical, but central to understanding the construction of unital modular operads in Section 7. The section concludes with a proof that $\mathsf{GS}^{\mathbb{T}} \simeq \mathsf{MO}^-$.

Example 5.1. Recall, from Example 1.18, the category of rooted corollas $\mathsf{el}(RC)$ whose objects are of the form $(\downarrow)$ or t_X for finite sets X.

The operad endofunctor M^{op} on $\mathsf{ps}(\mathsf{el}(RC))$ from Example 2.10 is described in detail in [6, Section 3]. It takes a presheaf $P \colon \mathsf{el}(RC)^{\mathrm{op}} \to \mathsf{Set}$ to the presheaf $M^{\mathrm{op}}P$ on $\mathsf{el}(RC)$ with the same palette $\mathfrak{D}$, and where $M^{\mathrm{op}}P(t_X)$ is the set of formal operadic compositions – with X inputs – of elements of P. So elements of $M^{\mathrm{op}}P(t_X)$ are indexed by rooted trees $\mathbf{T} \in \Omega$, whose leaves are bijectively labelled by X, whose vertices are coloured by $\mathfrak{D}$, and whose vertices v are decorated by elements of $P(t_{\partial v})$ (where ∂v here denotes the rooted boundary of the minimal neighbourhood of v in $\mathbf{T}$).

The monadic unit $\eta^{\mathbb{M}^{\mathrm{op}}}$ is induced by the inclusion of rooted corollas in Ω, $\eta^{\mathbb{M}^{\mathrm{op}}}(\phi) = (t_X, \phi)$ for all $\phi \in P(t_X)$. Applying the monad twice amounts to 'tree nesting'. This, and the multiplication $\mu^{\mathbb{M}^{\mathrm{op}}}$ for M^{op}, are illustrated in Figure 10.

If (P, h) is an algebra for $\mathbb{M}^{\mathrm{op}}$ then h describes a rule for collapsing the inner edges of each P-decorated tree according to the axioms of operadic composition.
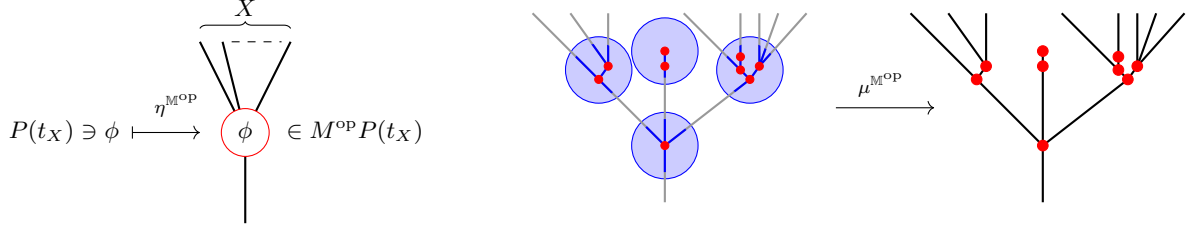
FIGURE 10. Visualising the unit and multiplication for the operad monad on rooted corollas.

Likewise, the non-unital modular operad monad $\mathbb{T}$ on GS takes a graphical species S to a species whose elements are represented by S-structured connected graphs that encode formal multiplications and contractions in S.

5.1. X-graphs and an endofunctor for non-unital modular operads. In order to define the endofunctor $T\colon \mathsf{GS} \to \mathsf{GS}$, we need to bijectively label graph boundaries by finite sets.

Definition 5.2. *Let X be a finite set. An X-graph is a pair $\mathcal{X} = (\mathcal{G}, \rho)$, where $\mathcal{G}$ is a connected graph such that $V \neq \emptyset$ and $\rho\colon E_0 \xrightarrow{\cong} X$ is a bijection of finite sets called an X-labelling for $\mathcal{G}$.*

Given X-graphs $\mathcal{X} = (\mathcal{G}, \rho)$ and $\mathcal{X}' = (\mathcal{G}', \rho')$, an X-isomorphism $\mathcal{X} \to \mathcal{X}'$ is an isomorphism $g \in \mathsf{etGr}(\mathcal{G}, \mathcal{G}')$ that preserves the X-labelling: $\rho' \circ g_{E_0} = \rho\colon E_0 \to X$.

The groupoid $X\mathsf{Gr}_{\mathsf{iso}}$ is the groupoid of X-graphs and X-isomorphisms.

Remark 5.3. It is convenient to use the same notation for labelled and unlabelled graphs. In particular, an X-graph $\mathcal{X} = (\mathcal{G}, \rho)$ is denoted simply by $\mathcal{G}$ when the labelling ρ is trivial or completely canonical. For example, for all finite sets X, the corolla $\mathcal{C}_X$ canonically defines an X-graph $\mathcal{C}_X = (\mathcal{C}_X, id)$.

Example 5.4. The line graph $\mathcal{L}^k$, with $E_0(\mathcal{L}^k) = \{1_{\mathcal{L}^k}, 2_{\mathcal{L}^k}\}$, $k \geq 0$ is canonically labelled by $1_{\mathcal{L}^k} \mapsto 1 \in \mathbf{2}$ and therefore has the structure of a $\mathbf{2}$-graph when $k \geq 1$. However, $\mathcal{L}^0 = (\shortmid)$ has empty vertex set and is therefore not a $\mathbf{2}$-graph.

Definition 5.5. *Let S be a graphical species and X a finite set. Objects of the groupoid $X\mathsf{Gr}_{\mathsf{iso}}(S)$ of S-structured X-graphs are S-structures $\alpha \in S(\mathcal{X})$ where $\mathcal{X}$ is an X-graph. Morphisms in $X\mathsf{Gr}_{\mathsf{iso}}(S)(\alpha, \alpha')$ are isomorphisms $g \in X\mathsf{Gr}_{\mathsf{iso}}(\mathcal{X}, \mathcal{X}')$ that preserve the structure:*

$$S(g)(\alpha') = \alpha \in S(\mathcal{G}).$$

Let $Aut_X(\mathcal{X}) \stackrel{\text{def}}{=} X\mathsf{Gr}_{\mathsf{iso}}(\mathcal{X}, \mathcal{X})$ be the automorphism group of $\mathcal{X}$ in $X\mathsf{Gr}_{\mathsf{iso}}$. By definition, if $g, g' \in X\mathsf{Gr}_{\mathsf{iso}}(\mathcal{X}, \mathcal{X}')$ are parallel X-isomorphisms, then there are $\sigma \in Aut_X(\mathcal{X})$ and $\sigma' \in Aut_X(\mathcal{X}')$ such that $g' = \sigma' g \sigma$.

It follows that there is a completely canonical (independent of $g \in X\mathsf{Gr}_{\mathsf{iso}}(\mathcal{X}, \mathcal{X}')$) choice of natural (in $\mathcal{X}$) isomorphism

$$(5.6) \qquad \frac{S(\mathcal{X})}{Aut_X(\mathcal{X})} \cong \frac{S(\mathcal{X}')}{Aut_X(\mathcal{X}')}, \quad [\alpha] \mapsto [g(\alpha)], \text{ for } \alpha \in S(\mathcal{X}).$$

We can now define the non-unital modular operad endofunctor T on GS, that takes a graphical species S to equivalence classes of graphs *decorated by* S.

Definition 5.7. *The* non-unital modular operad endofunctor $T\colon \mathsf{GS} \to \mathsf{GS}$ *is defined for all $S \in \mathsf{GS}$, by*

$$(5.8) \qquad \begin{aligned} TS_{\S} &= S_{\S}, \\ TS_X &= \operatorname{colim}_{\mathcal{X} \in X\mathsf{Gr}_{\mathsf{iso}}} S(\mathcal{X}) \quad \text{for all finite sets } X. \end{aligned}$$

We check that the assignment $S \mapsto TS$ defines an endofunctor on GS: Using (5.6), we obtain

$$TS_X \quad = \quad \coprod_{[\mathcal{X}] \in \pi_0(X\mathsf{Gr}_{\mathsf{iso}})} \frac{S(\mathcal{X})}{Aut_X(\mathcal{X})}$$

(5.9)

$$= \quad \pi_0(X\mathsf{Gr}_{\mathsf{iso}}(S))$$

where, for $\mathcal{X} = (\mathcal{G}, \rho)$, $[\mathcal{X}] \in \pi_0(X\mathsf{Gr}_{\mathsf{iso}})$ is the connected component of $\mathcal{X}$ in $X\mathsf{Gr}_{\mathsf{iso}}$.

So, elements of TS_X may be viewed as isomorphism classes of S-structured X-graphs and two X-labelled S-structured graphs $(\mathcal{X}, \alpha)$ and $(\mathcal{X}', \alpha')$ represent the same class $[\mathcal{X}, \alpha] \in TS_X$ precisely when there is an isomorphism $g \in X\mathsf{Gr}_{\mathsf{iso}}(\mathcal{X}, \mathcal{X}')$ such that $S(g)(\alpha') = \alpha$.

Isomorphisms of corollas induce relabellings of graph ports in TS.

The projections $TS(ch_x)\colon TS_X \to S_\S$ are induced by

$$[\mathcal{X}, \alpha] \mapsto S(ch_x^{\mathcal{X}})(\alpha),$$

where $\mathcal{X}$ is an X-graph and $ch_x^{\mathcal{X}} \in \mathsf{etGr}(\mathfrak{l}, \mathcal{G})$ is the map $ch_{\rho^{-1}(x)}$ defined by $1 \mapsto \rho^{-1}(x) \in E_0(\mathcal{G})$.

This is well-defined since, if $(\mathcal{X}, \alpha)$ and $(\mathcal{X}', \alpha')$ represent the same element of TS_X, then there is a $g \in X\mathsf{Gr}_{\mathsf{iso}}(\mathcal{X}, \mathcal{X}')$ such that $S(g)(\alpha') = \alpha \in S_X$ and

$$S(ch_x^{\mathcal{X}'})(\alpha') = S(ch_x^{\mathcal{X}}) \circ S(g)(\alpha') = S(ch_x^{\mathcal{X}})(\alpha) \ \in S(\mathfrak{l}).$$

The natural transformation $\eta^{\mathbb{T}}\colon id_{\mathsf{GS}} \Rightarrow T$ induced by $S_X \xrightarrow{\cong} S(\mathcal{C}_X)$, provides a unit for T.

5.2. **Gluing constructions.** The monadic multiplication for T will be defined in terms of colimits of a certain class of diagrams in etGr. However, since etGr does not admit general colimits (see Example 3.27), a small amount of preparation is necessary.

Example 5.10. Another example of a diagram in etGr that does not admit a coequaliser in etGr is given by the pair of parallel morphisms $id, \tau\colon (\mathfrak{l}) \rightrightarrows (\mathfrak{l})$. The coequaliser of these morphisms in the category $\mathsf{ps}_\mathsf{f}(\mathsf{D})$ of graph-like diagrams in Set_f is the *exceptional loop* $\bigcirc$:

$$\bigcirc \overset{\text{def}}{=} \quad \overset{\frown}{\underset{\circlearrowright}{\bigcirc}} \mathbf{1} \longleftarrow \mathbf{0} \longrightarrow \mathbf{0} \ .$$

Clearly $\bigcirc$ is not a graph since a singleton set does not admit a non-trivial involution. This example is the subject of Section 6.

Let S be a graphical species. Since elements of TS_Y are represented by Y-graphs decorated by S, elements of T^2S_X are represented by X-graphs $\mathcal{X}$ that are 'decorated by $\mathsf{etGr}(S)$'.

More formally, an element $\beta \in TS(\mathcal{X})$ representing $[\mathcal{X}, \beta] \in T^2S_X$ may be viewed as a functor

$$el(\beta)\colon \mathsf{el}(\mathcal{X}) \to \mathsf{el}(TS), \quad (\mathcal{C}_{X_b}, b) \mapsto (\mathcal{C}_{X_b}, S(b)(\beta)), \quad \text{where } S(b)(\beta) \in TS_{X_b}$$

that respects the shape of $\mathcal{X}$: for all $h = (e, v) \in H(\mathcal{X})$,

$$el(\beta)(\delta_h)(el(\beta)(\iota_v)) = el(\beta)(\iota_{\tilde{e}}).$$

Then, as in Figures 10 and 11, we'd like to think of the monad multiplication as 'forgetting' the vertices of the original graph $\mathcal{X}$ to obtain an element of TS_X. This is made precise using the notion of graphs of graphs:

Definition 5.11. *Let $\mathcal{G}$ be a Feynman graph. A $\mathcal{G}$-shaped graph of graphs is a functor* $\mathbf{\Gamma}\colon \mathsf{el}(\mathcal{G}) \to \mathsf{etGraph}$ *(or $\mathbf{\Gamma}^{\mathcal{G}}$) such that*

$$\begin{aligned} \mathbf{\Gamma}(a) &= (\mathfrak{l}) & \textit{for all } (\mathfrak{l}, a) \in \mathsf{el}(\mathcal{G}), \\ E_0(\mathbf{\Gamma}(b)) &= X & \textit{for all } (\mathcal{C}_X, b) \in \mathsf{el}(\mathcal{G}), \end{aligned}$$

and, for all $(\mathcal{C}_{X_b}, b) \in \mathsf{el}(\mathcal{G})$ *and all* $x \in X_b$,

$$\mathbf{\Gamma}(ch_x) = ch_x^{\mathbf{\Gamma}(b)} \in \mathsf{etGraph}(\imath, \mathbf{\Gamma}(b)).$$

A $\mathcal{G}$-shaped graph of graphs $\mathbf{\Gamma}\colon \mathsf{el}(\mathcal{G}) \to \mathsf{etGraph}$ *is* non-degenerate *if, for all* $v \in V$, $\mathbf{\Gamma}(\iota_v)$ *has no stick components. Otherwise,* $\mathbf{\Gamma}$ *is called* degenerate.
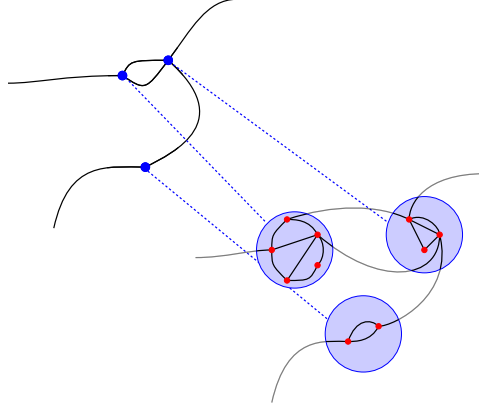

FIGURE 11. A $\mathcal{G}$ shaped graph of graphs $\mathbf{\Gamma}$ describes *graph substitution* in which each vertex v of $\mathcal{G}$ is replaced by a graph $\mathcal{G}_v$ according to a bijection $E_0(\mathcal{G}_v) \xrightarrow{\cong} (E/v)^\dagger$. When $\mathbf{\Gamma}$ is non-degenerate, taking its colimit corresponds to erasing the inner (blue) nesting.

Informally, a non-degenerate $\mathcal{G}$-shaped graph of graphs is a rule for substituting graphs into vertices of $\mathcal{G}$ as in Figure 11. However, this intuitive description of a graph of graphs in terms of graph insertion does not always apply in the degenerate case (see Sections 6 and 7).

By Lemma 4.23, every graph $\mathcal{G}$ is the colimit of the (non-degenerate) *identity $\mathcal{G}$-shaped graph of graphs* given by the forgetful functor $(\mathcal{C}, b) \mapsto \mathcal{C}$, $\mathsf{el}(\mathcal{G}) \to \mathsf{etGraph}$. It follows from the discussion around (4.20) that, if $\mathcal{G}$ has no stick components, this is equivalent to the statement that $\mathcal{G}$ is the coequaliser of the canonical diagram

$$(5.12) \qquad\qquad \mathcal{S}(E_\bullet) \rightrightarrows \coprod_{v \in V} \mathcal{C}_{\mathbf{v}} \xrightarrow{\;\amalg(\iota_v)\;} \mathcal{G}.$$

To prove that all non-degenerate graphs of graphs admit a colimit in $\mathsf{etGraph}$, we generalise this observation using a modification of the *gluing data of directed graphs* from [26, Section 1.5.1].

Definition 5.13. *Let* $\mathcal{S} = \coprod_{i \in I}(\imath_i)$ *be a shrub, and let* $\mathcal{G}$ *be a (not necessarily connected) graph without stick components. A pair of parallel morphisms* $\delta_1, \delta_2\colon \mathcal{S} \rightrightarrows \mathcal{G}$ *such that*

- δ_1, δ_2 *are injective and have disjoint images in* $\mathcal{G}$*; and*
- *for all* $i \in I$, $\delta_1(1_l)$ *and* $\delta_2(2_l)$ *are ports of* $\mathcal{G}$,

is called a gluing datum *in* $\mathsf{etGraph}$.

Lemma 5.14. *Gluing data admit coequalisers in* $\mathsf{etGraph}$.

Proof. Let $\mathcal{G}$ be a graph without stick components and $\delta_1, \delta_2\colon \mathcal{S} = \coprod_{i \in I}(\imath_i) \rightrightarrows \mathcal{G}$ a gluing datum with coequaliser $\overline{p}\colon \mathcal{G} \to \overline{\mathcal{G}} = (\overline{E}, \overline{H}, \overline{V}, \overline{s}, \overline{t}, \overline{\tau})$ in the category $\mathsf{ps}_\mathsf{f}(\mathsf{D})$ of graph-like diagrams.

We show that $\overline{P}$ is a graph, in which case δ_1, δ_2 have a coequaliser in Graph. This is a coequaliser of étale graphs by Proposition 4.3.

Observe first that $\overline{H} = H$, since $h, h' \in H(\mathcal{G})$ are identified in $\overline{H}$ if and only if there is an edge $l \in E(\mathcal{S})$ such that $\delta_1(l) = s(h)$ and $\delta_2(l) = s(h')$ which contradicts the conditions of Definition 5.13. Moreover

$e, e' \in E(\mathcal{G})$ are identified in $\overline{E}$ if and only if there is an $l \in E(\mathcal{S})$ such that $\delta_1(l) = e$ and $\delta_2(l) = e'$ (or vice versa). So, since $\mathcal{G}$ has no stick components, and δ_1, δ_2 have disjoint images, we may assume that $e \in E_0$ is a port and $e' \in s(H)$. In particular, $\overline{s} \colon H \to \overline{E}$ is injective, and since δ_1 and δ_2 have disjoint images, $\overline{\tau} \colon \overline{E} \to \overline{E}$ is a fixed-point free involution. Hence $\overline{P}$ is a graph.   □

Example 5.15. In Example 3.31, the graphs $\mathcal{M}_{x,y}^{X,Y}$ and $\mathcal{N}_{x,y}^{X}$ (Examples 3.6, 3.7) were constructed as coequalisers of gluing data (3.32), (3.33):

$$\left(ch_x, \ ch_y \circ \tau \colon (\shortmid) \ \rightrightarrows (\mathcal{C}_{X \amalg \{x\}} \amalg \mathcal{C}_{Y \amalg \{y\}})\right) \longrightarrow \mathcal{M}_{x,y}^{X,Y}, \qquad \left(ch_x, \ ch_y \circ \tau \colon (\shortmid) \ \rightrightarrows \mathcal{C}_{X \amalg \{x,y\}}\right) \longrightarrow \mathcal{N}_{x,y}^{X}.$$
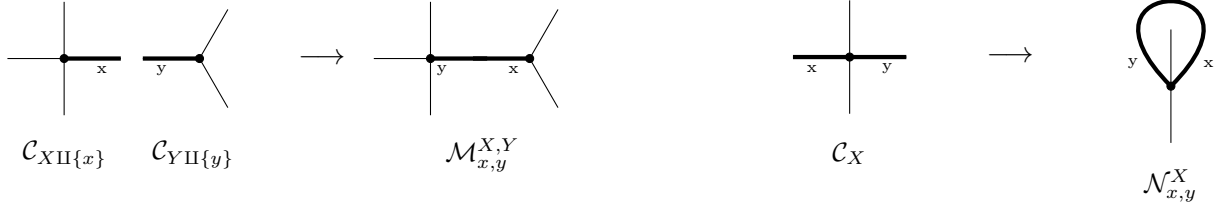
This is visualised in Figure 12.

FIGURE 12.   Construction of $\mathcal{M}_{x,y}^{X,Y}$ and $\mathcal{N}_{x,y}^{X}$ as coequalisers of gluing data.

Proposition 5.16. *A non-degenerate $\mathcal{G}$-shaped graph of graphs $\boldsymbol{\Gamma} \colon \mathsf{el}(\mathcal{G}) \to \mathsf{etGraph}$ admits a colimit $\boldsymbol{\Gamma}(\mathcal{G})$ in $\mathsf{etGraph}$.*

Proof of Proposition 5.16. For all graphs $\mathcal{G}$, $\mathsf{el}(\mathcal{G})$ is a connected category if and only if $\mathcal{G}$ is a connected graph. So, the colimit $\boldsymbol{\Gamma}(\mathcal{G})$ of a $\mathcal{G}$-shaped graph of graphs $\boldsymbol{\Gamma} \colon \mathsf{el}(\mathcal{G}) \to \mathsf{etGraph}$, if it exists, may be constructed componentwise:

A non-degenerate $(\shortmid)$-shaped graph of graphs is just an isomorphism $(\shortmid) \xrightarrow{\cong} (\shortmid)$.

Assume therefore, that $\mathcal{G}$ is a graph without stick components. Since $\boldsymbol{\Gamma}$ preserves objectwise boundaries and incidence data, we may apply $\boldsymbol{\Gamma}$ to all components of (5.12) to obtain a diagram

(5.17) $$\coprod_{\tilde{e} \in \tilde{E}_\bullet} (\shortmid_{\tilde{e}}) \rightrightarrows \coprod_{v \in V} \boldsymbol{\Gamma}(\mathcal{C}_{\mathbf{v}}, \iota_v)$$

in $\mathsf{etGraph}$, which is a gluing datum since $\boldsymbol{\Gamma}$ is non-degenerate. Therefore (5.17) has a colimit $\overline{\mathcal{G}}$ in $\mathsf{etGraph}$ by Lemma 5.14.

Observe that, since $\mathcal{G}$ has no stick components, for any port $e \in E_0(\mathcal{G})$, there is a unique half-edge $h = (\tau e, w) \in H(\mathcal{G})$, and $\boldsymbol{\Gamma}(\delta_{(\tau e,w)}) \colon \boldsymbol{\Gamma}(\iota_{\tilde{e}}) \hookrightarrow \boldsymbol{\Gamma}(\iota_w)$ is a graph inclusion. So, the inclusions

$$
\begin{aligned}
\boldsymbol{\Gamma}(\iota_{v'}) &\hookrightarrow \coprod_{v \in V} \boldsymbol{\Gamma}(\iota_v) & &\text{for all } v' \in V, \\
\boldsymbol{\Gamma}(\iota_{\tilde{e}}) &\hookrightarrow \boldsymbol{\Gamma}(\iota_w) \hookrightarrow \coprod_{v \in V} \boldsymbol{\Gamma}(\iota_v) & &\text{for } e \in E_0, \text{ and } (\tau e, w) \in H(\mathcal{G}), \\
\boldsymbol{\Gamma}(\iota_{\tilde{e}}) &\hookrightarrow \coprod_{\tilde{e} \in \tilde{E}_\bullet} \boldsymbol{\Gamma}(\iota_{\tilde{e}}) \cong \coprod_{\tilde{e} \in \tilde{E}_\bullet} (\shortmid_{\tilde{e}}) & &\text{for all } e \in E_\bullet.
\end{aligned}
$$

induce a functor $\mathsf{es}(\mathcal{G})$ to (5.17), and hence a cocone of $\boldsymbol{\Gamma}$ over $\overline{\mathcal{G}}$ in $\mathsf{etGraph}$.

Conversely, $\boldsymbol{\Gamma}$ has a colimit in the category $\mathsf{ps}_{\mathsf{f}}(\mathsf{D})$ of graph-shaped diagrams and (5.17) forms a cocone in $\mathsf{ps}_{\mathsf{f}}(\mathsf{D})$ over this colimit. Hence, by Lemma 5.14, and the universal properties of the colimit, $\boldsymbol{\Gamma}(\mathcal{G}) = \mathrm{colim}_{\mathsf{el}(\mathcal{G})} \boldsymbol{\Gamma}$ exists in $\mathsf{etGraph}$ and is equal to $\overline{\mathcal{G}}$.   □

Remark 5.18. In fact, as will follow from Proposition 7.15, all graphs of graphs admit a colimit in etGr. However, the non-degeneracy condition simplifies the proof of the proposition, and is all that is needed for now.

Corollary 5.19. *If $\mathcal{G}$ is a graph, and $\mathbf{\Gamma}$ is a non-degenerate $\mathcal{G}$-shaped graph of graphs with colimit $\mathbf{\Gamma}(\mathcal{G})$, then $\mathbf{\Gamma}$ induces an identity $E_0(\mathcal{G}) \xrightarrow{=} E_0(\mathbf{\Gamma}(\mathcal{G}))$, and, for each $(\mathcal{C}, b) \in \mathsf{el}(\mathcal{G})$, the universal map $\mathbf{\Gamma}(b) \to \mathbf{\Gamma}(\mathcal{G})$ is an étale monomorphism. In particular,*

$$E(\mathbf{\Gamma}(\mathcal{G})) \cong E(\mathcal{G}) \amalg \coprod_{v \in V} E_\bullet(\mathbf{\Gamma}(\iota_v)).$$

Proof. The final statement follows directly from the first two.

By the proof of Proposition 5.16, only the inner edges of $\mathcal{G}$, and, for all $(\mathcal{C}, b) \in \mathsf{el}(\mathcal{G})$, the complement $(E \setminus E_\bullet)(\mathbf{\Gamma}(b)) \cong E(\mathcal{C})$ of the inner edges of $\mathbf{\Gamma}(b)$, are involved in forming the colimit $\mathbf{\Gamma}(\mathcal{G})$ of $\mathbf{\Gamma}$. Hence the induced map

$$\coprod_{\tilde{e} \in \widetilde{E}}(\iota_{\tilde{e}}) \xrightarrow{\;\cong\;} \coprod_{\tilde{e} \in \widetilde{E}} \mathbf{\Gamma}(\iota_{\tilde{e}}) \hookrightarrow \mathbf{\Gamma}(\mathcal{G})$$

is a strict inclusion and restricts to an identity $E_0(\mathcal{G}) = E_0(\mathbf{\Gamma}(\mathcal{G}))$ of ports. The second statement is immediate. $\square$

Corollary 5.20. *(Corresponds to [26, Lemma 1.5.12].) If $\mathbf{\Gamma}$ is non-degenerate and, for each $(\mathcal{C}, b) \in \mathsf{el}(\mathcal{G})$, the graph $\mathbf{\Gamma}(\mathcal{C}, b)$ is connected, then $\mathbf{\Gamma}(\mathcal{G}) = colim(\mathbf{\Gamma})$ is a connected graph if and only if $\mathcal{G}$ is.*

Proof. Since a (I)-shaped graph of graphs is isomorphic to the identity functor $(\mathsf{I}) \mapsto (\mathsf{I})$ and hence has colimit (I), we assume that $\mathcal{G}$ has no stick components.

Let $\mathbf{\Gamma} \colon \mathsf{el}(\mathcal{G}) \to \mathsf{etGr}$ be a non-degenerate $\mathcal{G}$-shaped graph of graphs with colimit $\mathbf{\Gamma}(\mathcal{G})$.

A morphism $\gamma \in \mathsf{ps_f}(\mathsf{D})(\mathbf{\Gamma}(\mathcal{G}), \bigstar \amalg \bigstar)$ is equivalently a cocone of graph-like diagrams:

$$(5.21) \qquad \mathcal{S}(E_\bullet) \rightrightarrows \coprod_{v \in V(\mathcal{G})} \mathbf{\Gamma}(\iota_v) \longrightarrow \bigstar \amalg \bigstar.$$

If $\mathbf{\Gamma}(\iota_v)$ is connected for each $v \in V$, then all maps $\mathbf{\Gamma}(\iota_v) \to \bigstar \amalg \bigstar$ are constant. Hence morphisms $\coprod_{v \in V} \mathbf{\Gamma}(\iota_v) \to \bigstar \amalg \bigstar$ are in one-to-one correspondence with morphisms $\coprod_{v \in V} \mathcal{C}_\mathbf{v} \to \bigstar \amalg \bigstar$.

So there is a bijection between morphisms $\mathbf{\Gamma}(\mathcal{G}) \to \bigstar \amalg \bigstar$ in $\mathsf{ps_f}(\mathsf{D})$ and morphisms $\mathcal{G} \to \bigstar \amalg \bigstar$ in $\mathsf{GrShape}$. It follows from Proposition 3.28 that $\mathbf{\Gamma}(\mathcal{G})$ is connected if and only if $\mathcal{G}$ is connected. $\square$

Let $\mathcal{G}$ be a graph and S any graphical species. As usual, let Z be the terminal graphical species.

Definition 5.22. *A (non-degenerate) $\mathcal{G}$-shaped graph of S-structured graphs is a functor $\mathbf{\Gamma}_S \colon \mathsf{el}(\mathcal{G}) \to \mathsf{etGr}(S)$ such that the canonical (forgetful) functor*

$$\mathbf{\Gamma} \colon \quad \mathsf{elGr}\mathcal{G} \xrightarrow{\;\mathbf{\Gamma}_S\;} \mathsf{etGraph}(S) \longrightarrow\!\!\!\!\rightarrow \mathsf{etGraph}(Z) =\!\!=\!\!= \mathsf{etGraph}$$

is a (non-degenerate) graph of graphs

Definition 5.23. *The category of non-degenerate $\mathcal{G}$-shaped graphs of S-structured graphs $\mathsf{etGr}^{(\mathcal{G})}(S)$ is the subcategory of the functor category $\mathsf{Fun}(\mathsf{el}(\mathcal{G}), \mathsf{etGr}(S))$ whose objects are non-degenerate $\mathcal{G}$-shaped graphs of S-structured graphs $\mathbf{\Gamma}_S \colon \mathsf{el}(\mathcal{G}) \to \mathsf{etGr}(S)$ and whose morphisms are natural transformations.*

Lemma 5.24. *For $\mathcal{G} \not\cong \mathcal{C}_\mathbf{0}$, two $\mathcal{G}$-shaped graphs of S-structured graphs $\mathbf{\Gamma}_S^1, \mathbf{\Gamma}_S^2$ are in the same connected component if and only if, for all $(\mathcal{C}_X, b) \in \mathsf{el}(\mathcal{G})$, $\mathbf{\Gamma}_S^1(b)$ and $\mathbf{\Gamma}_S^2(b)$ are in the same connected component of $X\mathsf{Gr}_{\mathsf{iso}}(S)$.*

In particular, if $\mathbf{\Gamma}_S^1$ and $\mathbf{\Gamma}_S^2$ are in the same connected component of $\mathsf{etGr}^{(\mathcal{G})}(S)$, then $\mathbf{\Gamma}_S^1$ and $\mathbf{\Gamma}_S^2$ have isomorphic colimits in $\mathsf{etGr}(S)$.

Proof. Let $\phi \colon \mathbf{\Gamma}_S^1 \Rightarrow \mathbf{\Gamma}_S^2$ be a morphism in $\mathsf{etGr}^{(\mathcal{G})}(S)$. For each element $(\mathcal{C}_X, b)$ of $\mathcal{G}$, the component $\phi_{(b)}$ of ϕ at b, is, by definition a boundary preserving morphism in $\mathsf{etGr}(S)$ between X-graphs with non-empty

vertex sets. Since $\mathcal{G} \not\cong \mathcal{C}_{\mathbf{0}}$, if $(\mathcal{C}_X, b) \in \mathsf{el}(\mathcal{G})$, then X is non-empty. So, by Corollary 4.27, ϕ_b is an isomorphism in $\mathsf{etGr}(S)$ of S-structured X-graphs.

The converse is immediate, as is the final statement. $\hfill\square$

5.3. **Multiplication for the monad** $\mathbb{T}$. The natural transformation $\mu^{\mathbb{T}} \colon T^2 \Rightarrow T$ will be induced by taking colimits of graphs of graphs.

From now on, all graphs will be connected, unless explicitly stated otherwise.

Let X be a finite set and $\mathcal{X} = (\mathcal{G}, \rho)$ an X-graph. If $\mathbf{\Gamma} = \mathbf{\Gamma}^{\mathcal{X}} \colon \mathsf{el}(\mathcal{X}) \to \mathsf{etGr}$ is a non-degenerate $\mathcal{X}$-shaped graph of graphs, then the colimit $\mathbf{\Gamma}(\mathcal{X}) = \mathrm{colim}_{\mathsf{el}(\mathcal{X})}\mathbf{\Gamma}$ exists by Proposition 5.16 and, by Corollary 5.19, it inherits the X-labelling ρ of $\mathcal{X}$.

Given a graphical species S and finite set X, elements of $T^2 S_X$ are represented by $\mathcal{X}$-shaped graphs of S-structured graphs for X-graphs $\mathcal{X}$.

If $(\mathcal{X}^j, \mathbf{\Gamma}^j_S) \colon \mathsf{el}(\mathcal{X}^j) \to \mathsf{etGr}(S)$ both represent $[\mathcal{X}, \beta] \in T^2 S_X$. Then, $\mathcal{X}^1 \cong \mathcal{X}^2$ in $X\mathsf{Gr}_{\mathsf{iso}}$ and,

(5.25) $$\mathrm{colim}_{\mathsf{el}(\mathcal{X}^1)}\mathbf{\Gamma}^1_S \cong \mathrm{colim}_{\mathsf{el}(\mathcal{X}^2)}\mathbf{\Gamma}^2_S \in X\mathsf{Gr}_{\mathsf{iso}}(S)$$

by Lemma 5.24. Denote this colimit by $\mathbf{\Gamma}_S(\mathcal{X}) = (\mathbf{\Gamma}(\mathcal{X}), \alpha)$. Then the assignment

$$\mu^{\mathbb{T}}S \colon T^2 S \to TS, \quad [\mathcal{X}, \beta] \mapsto [\mathbf{\Gamma}(\mathcal{X}), \alpha]$$

is well-defined.

To see that $\mu^{\mathbb{T}}S$ defines a morphism $T^2 S \to TS$ in GS, let $[\mathcal{X}, \beta] \in T^2 S_X$ be represented by an $\mathcal{X}$ indexed graph of S-structured graphs $\mathbf{\Gamma}_{\mathcal{X}} \colon \mathsf{el}(\mathcal{X}) \to \mathsf{etGr}(S)$ with colimit $\mathbf{\Gamma}_S(\mathcal{X}) = (\mathbf{\Gamma}(\mathcal{X}), \alpha) \in X\mathsf{Gr}_{\mathsf{iso}}(S)$.

By Corollary 5.19, there is a canonical inclusion $E(\mathcal{X}) \hookrightarrow E(\mathbf{\Gamma}(\mathcal{X}))$ and, for each $e \in E(\mathcal{X})$,

$$S(ch_e^{\mathbf{\Gamma}(\mathcal{X})})(\alpha) = S(ch_e^{\mathcal{X}})(\beta) \in S(\mathsf{l}).$$

Hence, for all $x \in X$, there is a commutative diagram of sets

$$
\begin{array}{ccc}
T^2 S_X & \xrightarrow{\;\mu^{\mathbb{T}}S_X\;} & TS_X \\
& & \\
{\scriptstyle T^2 S(ch_x)}\searrow & & \swarrow{\scriptstyle TS(ch_x)} \\
& T^2 S(\mathsf{l}) = TS(\mathsf{l}), &
\end{array}
$$

Whereby $\mu^{\mathbb{T}}S$ defines a morphism in $\mathsf{GS}(T^2 S, TS)$.

Naturality of $\mu^{\mathbb{T}}S$ in S is immediate from the definition and, by a straightforward modification of [26, page 172], we may show that $\mathbb{T} = (T, \mu^{\mathbb{T}}, \eta^{\mathbb{T}})$ satisfies the two axioms for a monad.

Remark 5.26. For all graphical species S, $\mu^{\mathbb{T}}S$ and $\eta^{\mathbb{T}}S$ are palette-preserving morphisms in GS. So $\mathbb{T}$ restricts to a monad $\mathbb{T}^{(\mathfrak{C},\omega)}$ on $\mathsf{GS}^{(\mathfrak{C},\omega)}$, for all $(\mathfrak{C}, \omega)$. If A is a $(\mathfrak{C}, \omega)$-coloured graphical species and $h \in \mathsf{GS}(TA, A)$, then (A, h) is a $\mathbb{T}$-algebra if and only if it is a $\mathbb{T}^{(\mathfrak{C},\omega)}$-algebra.

Example 5.27. Since Z is the terminal graphical species, $\mathsf{etGr}(Z) \cong \mathsf{etGr}$ and hence elements of TZ are boundary preserving isomorphism classes of graphs in etGr. The unique morphism $r \in \mathsf{GS}(TZ, Z)$ makes Z into an algebra for $\mathbb{T}$. Likewise, for any palette $(\mathfrak{C}, \omega)$, the unique palette-preserving morphism $r^{(\mathfrak{C},\omega)} \in \mathsf{GS}^{(\mathfrak{C},\omega)}(TZ^{(\mathfrak{C},\omega)}, Z^{(\mathfrak{C},\omega)})$ makes the terminal $(\mathfrak{C}, \omega)$-coloured graphical species $Z^{(\mathfrak{C},\omega)}$ into an algebra for $\mathbb{T}$.

5.4. $\mathbb{T}$-algebras are non-unital modular operads. Finally in this section, we prove that $\mathbb{T}$-algebras are non-unital modular operads.

Lemma 5.28. *A $\mathbb{T}$-algebra (A, h) admits a multiplication $_h\diamond$ and contraction $_h\zeta$. The induced operations are preserved by morphisms in $\mathsf{GS}^{\mathbb{T}}$.*

Proof. Let X and Y be finite sets and let $\mathcal{M}_{x,y}^{X,Y}$ be the $X \amalg Y$-graph described in Examples 3.6 and 5.15 obtained by gluing the corollas $\mathcal{C}_{X \amalg \{x\}}$ and $\mathcal{C}_{Y \amalg \{y\}}$ along ports x and y.

Given a $(\mathfrak{C}, \omega)$-coloured graphical species S, $\underline{c} \in \mathfrak{C}^X$, $\underline{d} \in \mathfrak{C}^Y$ and $c \in \mathfrak{C}$, ordered pairs $(\phi, \psi) \in S_{(\underline{c},c)} \times S_{(\underline{d},\omega c)}$ determine elements $\mathcal{M}_c(\phi, \psi)$ of $S(\mathcal{M}_{x,y}^{X,Y})$.

The canonical map $S(\mathcal{M}_{x,y}^{X,Y}) \twoheadrightarrow TS_{X \amalg Y}$ is injective unless $X = Y = \emptyset$, in which case $[\mathcal{M}_c(\phi_1, \psi_1)] = [\mathcal{M}_c(\phi_2, \psi_2)]$ if and only if $(\phi_2, \psi_2) = (\psi_1, \phi_1)$.

If (A, h) is a $(\mathfrak{C}, \omega)$-coloured $\mathbb{T}$-algebra, then the family of maps defined by the composition

$$_h\diamond\colon \; S_{(\underline{c},c)} \times S_{(\underline{d},\omega c)} \xrightarrow{\; [\mathcal{M}(\cdot,\cdot)] \;} TS_{\underline{c}\underline{d}} \xrightarrow{\; h \;} S_{\underline{c}\underline{d}}$$

defines a multiplication on A (see Figure 13).

Similarly, for a finite set X, let $\mathcal{N}_{x,y}^X$ be the X-graph described in Examples 3.7, 5.15, obtained by gluing the ports of $\mathcal{C}_{X \amalg \{x,y\}}$ labelled by x and y.

For $\underline{c} \in \mathfrak{C}^X$ and $c \in \mathfrak{C}$, each $\phi \in S_{(\underline{c},c,\omega c)} \subset S_{X \amalg \{x,y\}}$ determines an element $\mathcal{N}_c^S(\phi) \in S(\mathcal{N}_{x,y}^X)$. The only non-trivial boundary preserving automorphism of $\mathcal{N}_{x,y}^X$ is the permutation $\sigma_{x,y} \in Aut(X \amalg \{x,y\})$ that switches x and y and leaves the other elements unchanged, so $[\mathcal{N}_c^S(\phi)] = [\mathcal{N}_c^S(\psi)]$ in TS_X if and only if $S(\sigma_{x,y})(\phi) = \psi$.

If (A, h) is a $(\mathfrak{C}, \omega)$-coloured algebra for T, the family of maps defined by the composition

$$_h\zeta\colon \; A_{(\underline{c},c,\omega c)} \xrightarrow{\; [\mathcal{N}^A(\cdot)] \;} TA_{\underline{c}} \xrightarrow{\; h \;} A_{\underline{c}}$$

defines an equivariant contraction on A (see Figure 13). $\qquad\square$
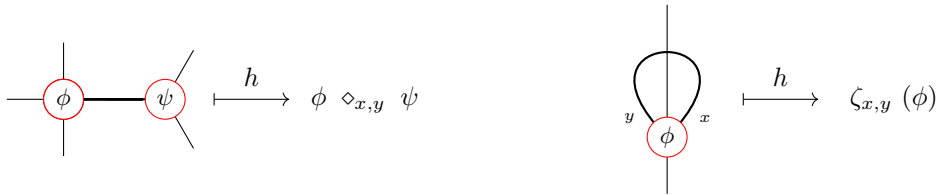

FIGURE 13. If (A, h) is a $\mathbb{T}$-algebra, h induces a multiplication and contraction on A.

We are now able algebras for the monad $\mathbb{T}$ on GS are precisely non-unital modular operads.

Proposition 5.29. *There is a canonical isomorphism of categories $\mathsf{GS}^{\mathbb{T}} \cong \mathsf{MO}^-$.*

Proof. A $\mathbb{T}$-algebra structure $h\colon TA \to A$ equips a graphical species A with a multiplication $\diamond = {_h\diamond}$, and contraction $\zeta = {_h\zeta}$ as in Lemma 5.28. We must show that $(A, \diamond, \zeta)$ satisfies conditions (C1)-(C4) of Definition 1.24.

The key observation for this result is that, up to choice of boundary E_0, any connected graph with two inner edge orbits has one of the forms illustrated in Figures 14-17.

To show condition (C1), let $\phi_1 \in A_{(\underline{b},c)}, \phi_2 \in A_{(\underline{c},\omega c,d)}, \phi_3 \in A_{(\underline{d},\omega d)}$. By Lemma 5.28, and the monad algebra axioms,

$$
\begin{aligned}
(\phi_1 \diamond_c \phi_2) \diamond_d \phi_3 &= h\left[\mathcal{M}_d^A\left((\phi_1 \diamond_c \phi_2), \phi_3)\right)\right] \\
&= h\left[\mathcal{M}_d^A\left(h[\mathcal{M}_c(\phi_1,\phi_2)], h\eta^{\mathbb{T}}\phi_3\right)\right] \\
&= h\mu^{\mathbb{T}}\left[\mathcal{M}_d^{TA}\left([\mathcal{M}_c(\phi_1,\phi_2)], \eta^{\mathbb{T}}\phi_3\right)\right],
\end{aligned}
$$

and, likewise

$$
\phi_1 \diamond_c (\phi_2 \diamond_d \phi_3) = h\mu^{\mathbb{T}}\left[\mathcal{M}_c^{TA}\left(\eta^{\mathbb{T}}A\phi_1, [\mathcal{M}_d^A(\phi_2,\phi_3)]\right)\right].
$$

So, it suffices to show that, for all ϕ_1, ϕ_2, ϕ_3 as above,

$$
\mu^{\mathbb{T}}\left[\mathcal{M}_d^{TA}\left([\mathcal{M}_c(\phi_1,\phi_2)], \eta^{\mathbb{T}}\phi_3\right)\right] = \mu^{\mathbb{T}}\left[\mathcal{M}_c^{TA}\left(\eta^{\mathbb{T}}A\phi_1, [\mathcal{M}_d^A(\phi_2,\phi_3)]\right)\right].
$$

This follows immediately from the observation that by Example 5.15, since colimits commute,

$$
coeq_{\mathsf{etGr}}\left(ch_y, ch_z \circ \tau\colon (\shortmid) \rightrightarrows \mathcal{M}_{w,x}^{X_1, (X_2 \amalg \{y\})} \amalg \mathcal{C}_{X_3 \amalg \{z\}}\right) = coeq_{\mathsf{etGr}}\left(ch_w, ch_x \circ \tau\colon (\shortmid) \rightrightarrows \mathcal{C}_{X_1 \amalg \{w\}} \amalg \mathcal{M}_{y,z}^{(X_2 \amalg \{x\}), X_3}\right).
$$

This is illustrated in Figure 14. The coherence conditions (C2)-(C4) all follow in the same way from the defining axioms of monad algebras. Figures 15-17 illustrate each condition.
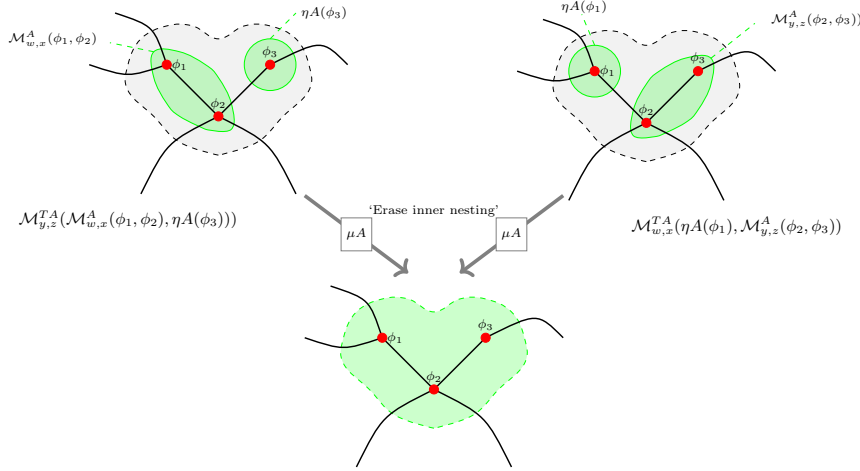

FIGURE 14.   Coherence condition (C1) Applying $\mu^{\mathbb{T}}A\colon T^2A \to A$ amounts to *erasing inner nesting*.

By the method of Lemma 5.28, the assignment $(A, h) \mapsto (A, \diamond, \zeta)$ clearly extends to a functor $\mathsf{GS}^{\mathbb{T}} \to \mathsf{MO}^-$.

The proof of the converse closely resembles [15, Theorem 3.7]. Namely, let $(S, \diamond, \zeta)$ satisfy the conditions in the statement of the proposition. We construct a structure morphism $h \in \mathsf{GS}(TS, S)$ by successively using $\diamond$ and ζ to remove (or *collapse*) inner edge orbits of S-structured X-graphs $(\mathcal{X}, \alpha)$ to obtain a finite sequence of S-structured X-graphs that terminates in an S-structured corolla $(\mathcal{C}_X, \phi)$.

As usual, let X be a finite set and $(\mathcal{X}, \alpha)$ a representative of $[\mathcal{X}, \alpha] \in TS_X$.

If $\mathcal{X}$ has no inner edges, then $\mathcal{X} = \mathcal{C}_X$, and so $[\mathcal{X}, \alpha] = \eta^{\mathbb{T}}S(\phi)$ for some $\phi \in S_X$. In this case, define

(5.30) $h[\mathcal{X}, \alpha] \overset{\text{def}}{=} \phi \in S_X.$

Otherwise, let $\tilde{e} \in \tilde{E}_\bullet$ be the orbit of $e, \tau e \in E_\bullet$. There are two cases:

CASE 1: $t(e) \neq t(\tau e)$

Let $t(e) = v_1$ and $t(\tau e) = v_2$ be disjoint vertices in V, and let

$$
\mathcal{X}_{/\tilde{e}} \overset{\text{def}}{=} \quad \tau \, \bigcirc\!\!\!\!\to (E \setminus \{e, \tau e\}) \xleftarrow{\quad s \quad} (H \setminus s^{-1}\{e, \tau e\}) \xrightarrow{\quad \bar{t} \quad} V/(v_1 \sim v_2),
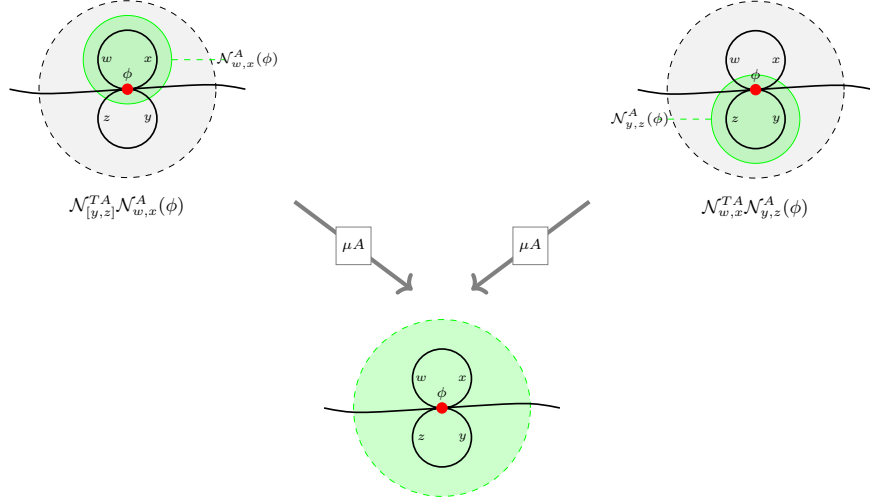$$

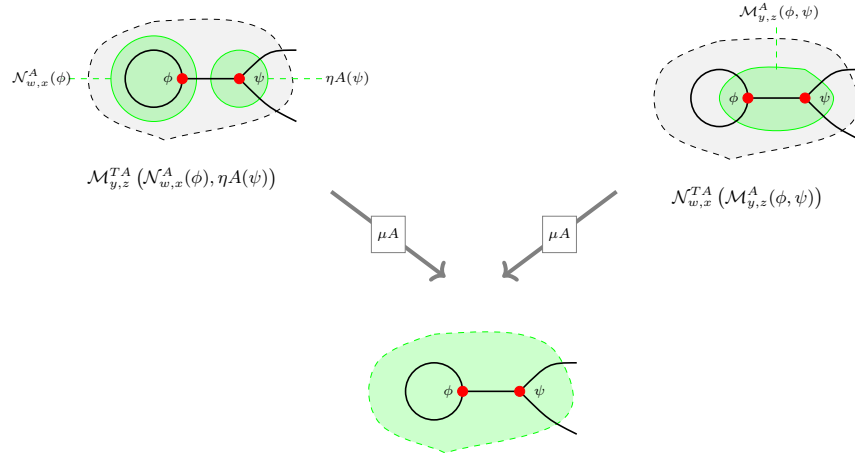FIGURE 15. Coherence condition (C2)

FIGURE 16. Coherence condition (C3).

where $\bar{t}$ is the composition of $t \colon H \to V$ with the quotient $V \twoheadrightarrow V/(v_1 \sim v_2)$, be the graph obtained from $\mathcal{X}$ by removing the τ-orbit $\{e, \tau e\}$ and identifying v_1 and v_2 to a vertex $\overline{v} \in V/(v_1 \sim v_2)$.

If $(\mathcal{C}_{X_1 \amalg \{x_1\}}, b_1) \in \mathsf{el}(\mathcal{G})$ is a neighbourhood of v_1 such that $b_1(x_1) = \tau e$ and $(\mathcal{C}_{X_2 \amalg \{x_2\}}, b_2) \in \mathsf{el}(\mathcal{G})$ is a neighbourhood of v_2 such that $b_2(x_2) = e$, then the minimal neighbourhood containing v_1, v_2 and $\tilde{e}$ in $\mathcal{X}$ is of the form $b_{x_1,x_2} \colon \mathcal{M}^{X_1,X_2}_{x_1,x_2} \to \mathcal{X}$.

The subgraph obtained by collapsing $\tilde{e}$ is a minimal neighbourhood of $\overline{v}$ in $\mathcal{X}_{/\tilde{e}}$:

$$\overline{b} \colon \left(\mathcal{M}^{X_1,X_2}_{x_1,x_2}\right)_{/\tilde{e}} \to \mathcal{X}_{/\tilde{e}}, \text{ and } \left(\mathcal{M}^{X_1,X_2}_{x_1,x_2}\right)_{/\tilde{e}} \cong \mathcal{C}_{X_1 \amalg X_2} \cong \mathcal{C}_{\mathbf{v}'}.$$

Let $\phi_i \overset{\text{def}}{=} S(b_1)(\alpha) \in S_{X_i \amalg \{x_i\}}$ for $i = 1, 2$, and define the induced S-structure $\alpha_{\tilde{e}}$ on $\mathcal{X}_{/\tilde{e}}$ by

$$\begin{aligned}
S(\overline{b})(\alpha_{\tilde{e}}) &= \phi_1 \diamond_{x_1,x_2} \phi_2, \quad \text{and} \\
S(b)(\alpha_{\tilde{e}}) &= S(b)(\alpha) \qquad \text{whenever } (\mathcal{C}_Y, b) \text{ is a neighbourhood of } v' \in V \setminus \{v_1, v_2\}.
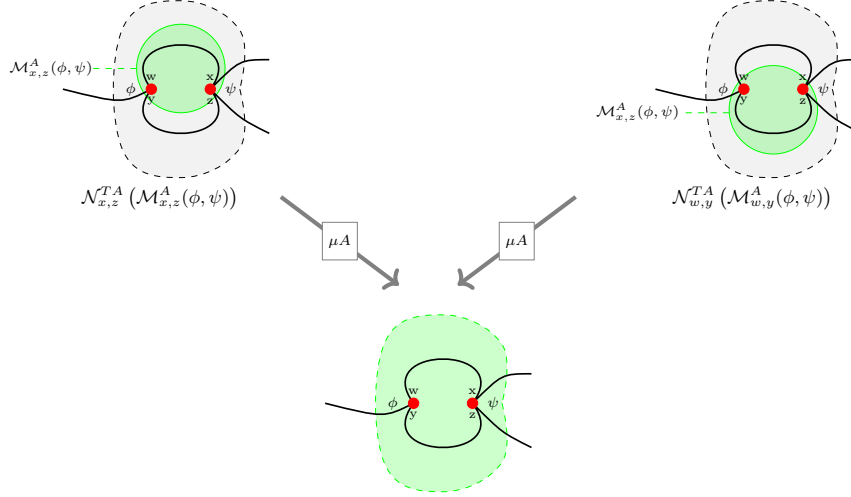\end{aligned}$$

FIGURE 17. Coherence condition (C4).

CASE 2: $t(e) = t(\tau e) = v \in V$

In this case, the graph $\mathcal{X}_{/\tilde{e}}$ obtained from $\mathcal{X}$ by collapsing $\{e, \tau e\}$ has the form

$$\mathcal{X}_{/\tilde{e}} \overset{\text{def}}{=} \quad \tau \mathrel{\reflectbox{$\circlearrowright$}}(E \setminus \{e, \tau e\}) \xleftarrow{\;\;s\;\;} (H \setminus s^{-1}\{e, \tau e\}) \xrightarrow{\;\;\bar{t}\;\;} V\;.$$

If $(\mathcal{C}_{X_v \amalg \{x,y\}}, b) \in \mathsf{el}(\mathcal{G})$ is a neighbourhood of v such that $b(x) = \tau e$ and $b(y) = e$, then the minimal neighbourhood containing v and $\tilde{e}$ in $\mathcal{X}$ is of the form $b_{x,y} \colon \mathcal{N}_{x,y}^{X_v} \to \mathcal{X}$.

The subgraph $\left(\mathcal{N}_{x,y}^{X_v}\right)_{/\tilde{e}}$ of $\mathcal{X}_{/\tilde{e}}$ obtained by collapsing $\tilde{e}$ is a minimal neighbourhood of v in $\mathcal{X}_{/\tilde{e}}$:

$$\bar{b} \colon \left(\mathcal{N}_{x,y}^{X_v}\right)_{/\tilde{e}} \cong \mathcal{C}_{X_v} \to \mathcal{X}_{/\tilde{e}}.$$

Let $\phi \overset{\text{def}}{=} S(b)(\alpha) \in S_{X_v \amalg \{x,y\}}$, and define the induced S-structure $\alpha_{\tilde{e}}$ on $\mathcal{X}_{/\tilde{e}}$ by

$$\begin{aligned} S(b)(\alpha_{\tilde{e}}) &= \zeta_{x,y}(\phi), \quad \text{and} \\ S(b)(\alpha_{\tilde{e}}) &= S(b)(\alpha) \quad \text{whenever } (\mathcal{C}_Y, b) \text{ is a neighbourhood of } w \in V \setminus \{v\}. \end{aligned}$$

Hence, an ordering $(\tilde{e}_1, \ldots, \tilde{e}_N)$ of the set $\widetilde{E_\bullet}$ of inner τ orbits of $\mathcal{X}$ defines a terminating sequence of S-structured X-graphs

$$(\mathcal{X}, \alpha) \mapsto (\mathcal{X}_{\tilde{e}_1}, \alpha_{\tilde{e}_1}) \mapsto ((\mathcal{X}_{\tilde{e}_1})_{\tilde{e}_2}, (\alpha_{\tilde{e}_1})_{\tilde{e}_2}) \mapsto \cdots \mapsto (((\mathcal{X}_{\tilde{e}_1})\ldots)_{\tilde{e}_N}, ((\alpha)_{\tilde{e}_1}\ldots)_{\tilde{e}_N}).$$

Since $((\mathcal{X}_{\tilde{e}_1})\ldots)_{\tilde{e}_N} = \mathcal{C}_X$ has no inner edges, there is a $\phi_{(\mathcal{X}, \alpha)} \in S_X$ such that

$$((\alpha)_{\tilde{e}_1}\ldots)_{\tilde{e}_N} = \eta^{\mathbb{T}} S(\phi_{(\mathcal{X}, \alpha)}) \in TS_X.$$

The coherence conditions (C1)-(C4) are equivalent to the statement that $\phi_{(\mathcal{X}, \alpha)} \in S_X$ so obtained is unchanged if the order of collapse of consecutive pairs $\tilde{e}_j, \tilde{e}_{j+1} \in \widetilde{E_\bullet}$ of inner τ-orbits is switched. In other words, $\phi_{(\mathcal{X}, \alpha)}$ is independent of the choice of ordering of $\tilde{E}_\bullet$. It is independent of the choice of representative of $(\mathcal{X}, \alpha)$ by the definition of TS.

To complete the proof of the proposition, it remains to establish that h satisfies the monad algebra axioms for $\mathbb{T}$. Compatibility of h with $\eta^{\mathbb{T}}$ is immediate from equation (5.30). Compatibility of h with $\mu^{\mathbb{T}}$ follows since the coherence conditions (C1)-(C4) ensure that $h[\mathcal{X}, \alpha]$ is independent of the order of collapse of the inner edges of $\mathcal{X}$.

So $(S, \diamond, \zeta)$ defines a $\mathbb{T}$-algebra (S, h), and this assignment extends in the obvious way to a functor $\mathsf{MO}^- \to \mathsf{GS}^{\mathbb{T}}$ that, by construction, is inverse to the functor $\mathsf{GS}^{\mathbb{T}} \to \mathsf{MO}^-$ defined above.   □

6. The problem of loops

Before constructing the monad $\mathbb{D}$ that encodes the combinatorics of units, we pause to discuss the obstruction to obtaining a monad in the construction outlined in [21].

Example 6.1. In Example 5.1, I sketched the idea behind the construction of the operad monad $\mathbb{M}^{\mathrm{op}}$ on $\mathsf{el}(RC)$, whose underlying endofunctor takes a $\mathfrak{D}$-coloured presheaf P to the $\mathfrak{D}$-coloured presheaf of formal operadic compositions in P, encoded as P-decorated rooted trees. However, I did not describe how the units for the operadic composition are obtained.

Grafting an exceptional directed edge ($\downarrow$) onto the leaf or root of any tree $\mathbf{T}$ leaves $\mathbf{T}$ unchanged (see Example 2.10). So, if (P, θ) is a $\mathfrak{D}$-coloured algebra for $\mathbb{M}^{\mathrm{op}}$, and hence a $\mathfrak{D}$ coloured operad, the units for the operadic composition are of the form

$$\theta(\downarrow, d) \in P(t_1), \text{ for } d \in \mathfrak{D}.$$

This is possible if *degenerate substitution* of the exceptional directed tree ($\downarrow$) into the vertex of the corolla t_1 with one leaf (Figure 18) is allowed in the definition of $\mathbb{M}^{\mathrm{op}}$.
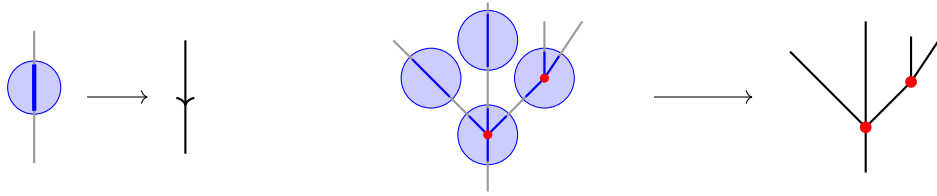

FIGURE 18. Degenerate substitution of the exceptional tree.

The endofunctor $T^{(\iota)} \colon \mathsf{GS} \to \mathsf{GS}$ defined in [21, Section 5], whose algebras are modular operads, is similarly obtained, by a slight modification of the non-unital modular operad endofunctor T, to allow degenerate substitutions:

If S is a graphical species and X a finite set, then let $X\mathsf{Gr_{iso}}^{(\iota)}(S)$ be the groupoid obtained from $X\mathsf{Gr_{iso}}$ by dropping the condition that X-graphs must have non-empty vertex set. So,

$$X\mathsf{Gr_{iso}}^{(\iota)} = X\mathsf{Gr_{iso}} \text{ for } X \not\cong \mathbf{2} \text{ and } \mathbf{2}\mathsf{Gr_{iso}}^{(\iota)} \cong \mathbf{2}\mathsf{Gr_{iso}} \amalg \{(\iota, c)\}_{c \in \mathfrak{C}},$$

(where the boundary of (ι) has the identity $\mathbf{2}$-labelling).

The modular operad endofunctor $T^{(\iota)} \colon \mathsf{GS} \to \mathsf{GS}$ is defined pointwise by

$$T^{(\iota)} S_{\S} \overset{\mathrm{def}}{=} S_{\S},$$
$$T^{(\iota)} S_X \overset{\mathrm{def}}{=} \mathrm{colim}_{\mathcal{X} \in X\mathsf{Gr_{iso}}^{(\iota)}} S(\mathcal{X}), \quad \text{for all finite sets } X,$$

together with the obvious extension of T on morphisms in $\mathbb{P}^{\circlearrowleft}$.

So $T \subset T^{(\iota)}$ and the inclusion makes $\eta^{\mathbb{T}}$ into a unit $\eta^{(\iota)}$ for $T^{(\iota)}$.

Proposition 6.2. *Algebras for the pointed endofunctor* $(T^{(\iota)}, \eta^{(\iota)})$ *on* GS *are modular operads.*

Proof. Since $T \subset T^{(\iota)}$, algebras for $T^{(\iota)}$ have the structure of unpointed modular operads by Proposition 5.29. If (A, h) is an algebra for $T^{(\iota)}$, then, for each $c \in A_{\S}$, $h(\iota, c) \in A_{\mathbf{2}}$ provides a c-coloured unit for the induced multiplication.   □

For all graphical species S, an element of $T^{(\iota)^2} S_X$ is represented by an X-graph $\mathcal{X}$ and a (possibly degenerate) $\mathcal{X}$-shaped graph of S-structured connected graphs $\mathbf{\Gamma}_S \colon \mathsf{el}(\mathcal{X}) \to \mathsf{etGr}(S)$.

If $T^{(\iota)}$ admits a monad multiplication $\mu^{(\iota)} \colon T^{(\iota)^2} \Rightarrow T^{(\iota)}$, then it should extend the $\mathbb{T}$-multiplication $\mu^{\mathbb{T}}$, but there are some problems, as the following example shows:

Example 6.3. As usual, let $\mathcal{W}$ be the wheel graph with one vertex v and edges $\{a, \tau a\}$. Its category of elements $\mathsf{el}(\mathcal{W})$ has skeletal subcategory

$$(6.4)$$

$$
\begin{array}{c}
(\iota) \xrightarrow[ch_1^{\mathcal{C}_2} \circ \tau]{ch_1^{\mathcal{C}_2}} \mathcal{C}_2 \\
\quad {}_{ch_a} \searrow \quad \swarrow {}_{1_{\mathcal{C}_2} \mapsto a} \\
\mathcal{W}
\end{array}
$$

If S is a $(\mathfrak{C}, \omega)$-coloured graphical species and $c \in \mathfrak{C}$, then there is a $\mathcal{W}$-shaped graph of S-structured graphs $\Lambda_{S,c}$ given by

$$(6.5)$$

$$
\begin{array}{ccc}
\mathsf{el}(\mathcal{W}) & (\iota) \xrightarrow[ch_1^{\mathcal{C}_2} \circ \tau]{ch_1^{\mathcal{C}_2}} \mathcal{C}_2 \\
\Big\downarrow {}_{\Lambda_{S,c}} & \Big\uparrow {}_{\Lambda_{S,c}(ch_a)} \qquad \qquad \Big\downarrow {}_{\Lambda_{S,c}(1_{\mathcal{C}_2} \mapsto a)} \\
\mathsf{etGr}(S) & (\iota, c) \xrightarrow[\Lambda_{S,c}(ch_1^{\mathcal{C}_2} \circ \tau)]{\Lambda_{S,c}(ch_1^{\mathcal{C}_2})} (\iota, c).
\end{array}
$$

So,

$$
\Lambda_{S,c}(ch_1^{\mathcal{C}_2}) = id_{(\iota,c)} = \Lambda_{S,c}(ch_1^{\mathcal{C}_2} \circ \tau).
$$

Hence the coequaliser $\Lambda_{S,c}(\mathcal{W})$ exists in $\mathsf{etGr}(S)$ and is given by $id_c \colon (\iota, c) \to (\iota, c)$.

In the first place, this a little surprising since $E_0(\iota) \neq E_0(\mathcal{W})$ so Corollary 5.19 does not hold for $\Lambda_{S,c}$.

Moreover, $\mathcal{W}$ admits a unique non-trivial – but trivially boundary fixing – automorphism $\tau_{\mathcal{W}} \colon \mathcal{W} \to \mathcal{W}$. So, if $\Lambda_{S,\omega c}$ is the $\mathcal{W}$-shaped graph of S-structured graphs

$$
ch_a \mapsto (\iota, \omega c) \text{ and } (1_{\mathcal{C}_2} \mapsto a) \longmapsto (\iota, \omega c),
$$

then

$$(6.6) \qquad \qquad \Lambda_{S,\omega c}(\mathcal{C}, b) = \Lambda_{S,c}(\mathcal{C}, \tau_{\mathcal{W}} \circ b) \text{ for all } (\mathcal{C}, b) \in \mathsf{el}(W),$$

so $\Lambda_{S,c}$ and $\Lambda_{S,\omega c}$ represent the same element of $T^{(\iota)^2} S_{\mathbf{0}}$. But $\Lambda_{S,c}$ has colimit (ι, c) in $\mathsf{etGr}(S)$ while $\Lambda_{S,\omega c}$ has colimit $(\iota, \omega c) \in \mathsf{etGr}(S)$, and these are distinct if $c \neq \omega c$. So colimits of graphs of graphs are not respected on the nose by X-isomorphisms.

As Example 6.3 shows, taking colimits in $X\mathsf{Gr}_{\mathsf{iso}}{}^{(\iota)}$ of degenerate graphs of S-structured graphs does not always lead to a well-defined class of S-structured graphs, let alone one in the correct arity.

The issue is that the parallel morphisms $id_{(\iota)}, \tau \colon (\iota) \rightrightarrows (\iota)$ don't have a coequaliser in $\mathsf{etGraph}$. In the category $\mathsf{ps}_f(\mathsf{D})$ of graph-like diagrams, their coequaliser is the exceptional loop $\bigcirc$ described in Example 5.10. An obvious first attempt at resolving this problem in order to extend $\mu^{\mathbb{T}}S$ to a well-defined natural transformation $\mu^{(\iota)}S \colon T^{(\iota)^2} S \Rightarrow T^{(\iota)} S$, is therefore to enlarge etGr to include the exceptional loop $\bigcirc$.

Remark 6.7. In the formalism of [15, 7] described in Example 3.1 (as well as in, for example [17, 29, 37]), where graph ports are defined to be the fixed points of edge involution, the graph substitution is not defined in terms of a functorial construction, but by 'removing neighbourhoods of vertices and gluing in graphs'. Therefore, the exceptional loop arises more intuitively from substitution as in Figure 19.
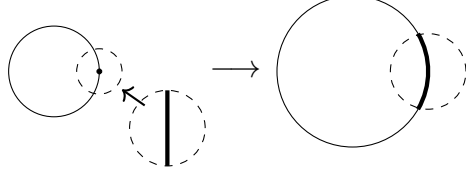

FIGURE 19. Constructing an exceptional loop by removing a vertex and substituting the stick graph.

Remark 6.8. Hackney, Robertson and Yau [20, Definition 1.1] solve the issue, within the framework of Feynman graphs, by including extra *boundary* data in their definition of graphs. For them, a graph is a pair $(\mathcal{G}, \eth(\mathcal{G}))$ of a Feynman graph $\mathcal{G}$, and subset $\eth(\mathcal{G}) \subset E_0$ of ports, that satisfies certain conditions. So, in their formalism, $(\iota, \mathbf{2})$ and $(\iota, \mathbf{0})$ are different graphs, where $(\iota, \mathbf{0})$ plays the the role of the exceptional loop $\bigcirc$.

Since the goal of this work is to unpick and understand this issue of loops, let us dig a little deeper.

Let $\mathsf{etGr}^{\bigcirc}$ be the category of *fully generalised Feynman graphs* and étale morphisms, obtained from etGr by adding the object $\bigcirc$ and a unique morphism $(\iota) \to \bigcirc$. In other words, objects of $\mathsf{etGr}^{\bigcirc}$ are $\mathsf{Set_f}$-diagrams $\tau \circlearrowleft E \xleftarrow{s} H \xrightarrow{t} V$, such that $s \colon H \to E$ is injective, and the involution τ on E is allowed to have fixed points in $E_0 = E \setminus im(s)$ but not in $im(s)$.

By definition, $\bigcirc$ is the coequaliser of $id, \tau \colon (\iota) \rightrightarrows (\iota)$, so we can define the category of elements of $\bigcirc$ in the obvious way $\mathsf{el}(\bigcirc) \overset{\text{def}}{=} \mathbb{P}^{\bigcirc}/\bigcirc$, and thereby extend any graphical species $S \colon \mathbb{P}^{\bigcirc \mathrm{op}} \to P$ to a presheaf on $\mathsf{etGr}^{\bigcirc}$ according to $\mathcal{G} \longmapsto \lim_{\mathsf{el}(\mathcal{G})} S$. But then $\mathsf{el}(\bigcirc) \cong \mathsf{el}(\mathcal{G})(\iota)$, and hence $S(\bigcirc) \cong S(\iota)$ canonically for all graphical species S. So the inclusion $\mathbb{P}^{\bigcirc} \hookrightarrow \mathsf{etGr}^{\bigcirc}$ is not dense and $\mathsf{etGr}^{\bigcirc}$ does not embed in GS. (See also [17, 18] for a discussion of some of these issues.) So, there is no monad $\mathbb{M}$ on GS with arities $\mathsf{etGr}^{\bigcirc}$ (see Section 2).

Let $T^{\bigcirc} \colon \mathsf{GS} \to \mathsf{GS}$ be the endofunctor

$$T^{\bigcirc} S_{\S} \overset{\text{def}}{=} S_{\S},$$
$$T^{\bigcirc} S_X \overset{\text{def}}{=} \mathrm{colim}_{(\mathcal{G}, \rho) \in X \mathsf{Gr}_{\mathsf{iso}} \bigcirc} S(\mathcal{G}).$$

So, the graph of graph functors $\Lambda_{S,c}$ and $\Lambda_{S,\omega c}$ described in Example 6.3 represent the same element $[\mathcal{W}, \beta] \in T^{\bigcirc 2} S_{\mathbf{0}}$. Then since $S(\bigcirc) \cong S(\iota) = S_{\S}$,

$$[\bigcirc, c] \neq [\bigcirc, \omega c] \in T^{\bigcirc} S_{\mathbf{0}} \text{ whenever } c \neq \omega c \in S_{\S}$$

It follows that $\mu^{\mathbb{T}}$ cannot be extended to a multiplication $\mu^{\bigcirc} \colon T^{\bigcirc 2} \Rightarrow T^{\bigcirc}$.

Indeed, this is not surprising: the contraction of $\phi \in S_{\mathbf{2}}$ passes through the quotient of $S_{\mathbf{2}}$ by the $Aut(\mathbf{2})$ action and so $\zeta(\phi)$ has loses data relative to ϕ. The map $(\iota) \to \bigcirc$ in $\mathsf{etGr}^{\bigcirc}$ would seem to be *in the wrong direction*!

The combinatorics of contracted units are examined more closely in the next section. The *problem of loops* discussed in this section will be resolved by adjoining a map that acts as a formal *equaliser*, rather than a coequaliser, of $id, \tau \colon (\iota) \rightrightarrows (\iota)$.

Remark 6.9. To my knowledge, the construction that I present in Section 7 is unique among graphical descriptions of unital modular operads (or wheeled prop(erad)s), in that all others include some version of the exceptional loop as a graph. (See e.g. [29, 30, 17, 37, 2].)

7. MODULAR OPERADS WITH UNIT

Proposition 5.29 identifies the category of non-unital modular operads with the EM category of algebras for the monad $\mathbb{T}$ on GS. The goal of this section is to modify this in order to obtain (unital) modular operads. Some potential obstacles have been discussed in Section 6, where it was also explained (in Example 6.1) why the 'obvious' modification of the operad monad (see Example 5.1) does not work for unital modular operads.

In this section, we return to the definition of modular operads in Definition 1.24 and take a more detailed look at the combinatorics of (contracted) units. We build a monad $\mathbb{D} = (D, \mu^{\mathbb{D}}, \eta^{\mathbb{D}})$ on GS that encodes this information. From here, it is a small step to defining the distributive law $\lambda \colon TD \Rightarrow DT$.

The construction of the distributive law λ provides us with an explicit description of the modular operad monad $\mathbb{DT}$ (the algebraically free monad on $T^{(\iota)}$) in terms of equivalence classes of graphs structured by graphical species. In Section 7.5, we see that the construction allows us to always work with nice (non-degenerate) representatives of these classes, thereby avoiding the issues of Section 6.

7.1. **Pointed graphical species.** By definition, if $(S, \diamond, \zeta, \epsilon)$ is a modular operad, then the unit $\epsilon \colon S_\S \to S_\mathbf{2}$ is an injective map such that

$$(7.1) \qquad\qquad \epsilon\omega = S(\sigma_\mathbf{2})(\epsilon) \colon S_\S \to S_\mathbf{2}.$$

The key point is that the combination of a unit and a contraction implies structure in arity $\mathbf{0}$ as well as in arity $\mathbf{2}$:

Namely, as in (1.22), a modular operad also has a contracted unit map

$$(7.2) \qquad\qquad o = \zeta\epsilon \colon S_\S \to S_\mathbf{0}$$

that is well-defined and fixed by $\S_\tau \colon S_\S \to S_\S$. We shift our focus to graphical species that are equipped with this extra structure:

Definition 7.3. *Objects of the category* GS_* *of* pointed graphical species *are triples* $S_* = (S, \epsilon, o)$ *(or* (S, ϵ^S, o^S)*) where S is a graphical species and $\epsilon \colon S_\S \to S_\mathbf{2}$, and $o \colon S_\S \to S_\mathbf{0}$ are maps satisfying conditions (7.1) and (7.2) above. Morphisms in* GS_* *are morphisms in* GS *that preserve the additional structure.*

Example 7.4. Given a palette $(\mathfrak{C}, \omega)$, $\mathsf{GS}_*^{(C,\omega)} \subset \mathsf{GS}_*$ is the category of $(\mathfrak{C}, \omega)$-*coloured pointed graphical species* and palette-preserving morphisms. The terminal $(\mathfrak{C}, \omega)$-coloured graphical species $Z^{(C,\omega)}$ has a pointed structure and is terminal in $\mathsf{GS}_*^{(C,\omega)}$.

In fact, GS_* is a presheaf category.

Namely, we can obtain the category $\mathbb{P}_*^{\circlearrowleft}$ from $\mathbb{P}^{\circlearrowleft}$ by formally adjoining morphisms $u \colon \mathbf{2} \to \S$ and $z \colon \mathbf{0} \to \S$, subject to the relations

- $u \circ ch_1 = id \in \mathbb{P}^{\circlearrowleft}(\S, \S)$ and $u \circ ch_2 = \tau \in \mathbb{P}^{\circlearrowleft}(\S, \S)$,
- $\tau \circ u = u \circ \sigma_\mathbf{2} \in \mathbb{P}^{\circlearrowleft}(\mathbf{2}, \S)$, and
- $z = \tau \circ z \in \mathbb{P}^{\circlearrowleft}(\mathbf{0}, \S)$.

It is easy to check directly that $\mathbb{P}_*^{\circlearrowleft}$ is completely described by

- $\mathbb{P}_*^{\circlearrowleft}(\S, \S) = \mathbb{P}^{\circlearrowleft}(\S, \S)$ and $\mathbb{P}_*^{\circlearrowleft}(Y, X) = \mathbb{P}^{\circlearrowleft}(Y, X)$ whenever $Y \not\cong \mathbf{0}$ and $Y \not\cong \mathbf{2}$,
- $\mathbb{P}_*^{\circlearrowleft}(\mathbf{0}, \S) = \{z\}$, and $\mathbb{P}_*^{\circlearrowleft}(\mathbf{0}, X) = \mathbb{P}^{\circlearrowleft}(\mathbf{0}, X) \amalg \{ch_x \circ z\}_{x \in X}$,

- $\mathbb{P}^{\circlearrowleft}_*(\mathbf{2}, \S) = \{u, \tau \circ u\}$, and $\mathbb{P}^{\circlearrowleft}_*(\mathbf{2}, X) = \mathbb{P}^{\circlearrowleft}(\mathbf{0}, X) \amalg \{ch_x \circ u, ch_x \circ \tau \circ u\}_{x \in X}$.

Hence:

Lemma 7.5. *The following are equivalent:*

    (1) S_* *is a presheaf on $\mathbb{P}^{\circlearrowleft}_*$ that restricts to a graphical species S on $\mathbb{P}^{\circlearrowleft}$,*

    (2) (S, ϵ, o)*, with $\epsilon = S_*(u)$ and $o = S_*(z)$ is a pointed graphical species.*

The category GS_* *of* pointed graphical species *is the category* $\mathsf{ps}(\mathsf{elGr}_*)$ *of presheaves on* elGr_*.

As a consequence of Lemma 7.5, the notation S_* and (S, ϵ, o) will be used interchangeably to denote the same pointed graphical species.

The forgetful functor $\mathsf{GS}_* \to \mathsf{GS}$ has a left adjoint $(\cdot)^+$ that takes a graphical species S to its left Kan extension S^+ along the inclusion $\mathsf{elGr}^{\mathrm{op}} \hookrightarrow \mathsf{elGr}^{\mathrm{op}}_*$. The monad induced by the adjunction does nothing more than formally adjoin elements $\{\epsilon^+_c\}_{c \in S_\S}$ to $S_\mathbf{2}$ and $\{o_{\tilde{c}}\}_{\tilde{c} \in \tilde{S}_\S}$ to $S_\mathbf{0}$ according to the combinatorics of contracted units: $\epsilon^+ \overset{\mathrm{def}}{=} S^+(u)\colon S_\S \to S_\mathbf{2}$, $o^+ = S^+(z)$. More precisely:

Lemma 7.6. *The forgetful functor $\mathsf{GS}_* \to \mathsf{GS}$ is strictly monadic. In other words, GS_* is the EM category of algebras for the monad $\mathbb{D} = (D, \mu^{\mathbb{D}}, \eta^{\mathbb{D}})$ on GS induced by the adjunction.*

The monadic unit $\eta^{\mathbb{D}}$ is provided by the inclusion $S \hookrightarrow DS$, and the multiplication $\mu^{\mathbb{D}}$ is induced by the canonical projections $D^2 S_\mathbf{2} \to DS_\mathbf{2}$. So $S^+ = (DS, \epsilon^+, o^+)$.

Remark 7.7. Some care must be taken with the notation ϵ^+, o^+. In case it is necessary to specify the precise pointed graphical species in which the (contracted) units live, I will always do so, by using ϵ^{DS}, o^{DS} instead.

For example, for each graphical species S and each $c \in S_\S$, $\epsilon^{DS}_c \in DS_\mathbf{2}$ is an element of $D^2 S_\mathbf{2}$ (since $DS_\mathbf{2} \subset D^2 S_\mathbf{2}$). But $\epsilon^{D^2 S} = (DS)^+(u)$, – and *not* ϵ^{DS} – provides units for the free pointed graphical species $(DS)^+$.

7.2. Pointed graphs. Let etGr_* be the category obtained in the bo-ff factorisation of $(Y-)^+\colon \mathsf{etGr} \hookrightarrow \mathsf{GS} \to \mathsf{GS}_*$.

(7.8)

The inclusion $\mathbb{P}^{\circlearrowleft}_* \to \mathsf{etGr}_*$ is fully faithful – by uniqueness of bo-ff factorisation – and also dense, since the induced nerve $Y_*\colon \mathsf{etGr}_* \to \mathsf{GS}_*$ is fully faithful by construction.

Let $\mathcal{G} \in \mathsf{etGr}$ be a graph. For each edge $e \in E$, the ch_e-coloured unit for $Y_*\mathcal{G}$ is defined, by Lemma 7.5, as $\epsilon^{\mathcal{G}}_e \overset{\mathrm{def}}{=} ch_e \circ u \in \mathsf{etGr}_*(\mathcal{C}_\mathbf{2}, \mathcal{G})$, and $o^{\mathcal{G}}_{\tilde{e}} = ch_e \circ z \in \mathsf{etGr}_*(\mathcal{C}_\mathbf{0}, \mathcal{G})$ is the corresponding contracted unit.

Definition 7.9. *A pointed element of a pointed graphical species S_* is an object $(\mathcal{C}, \phi)$, $\mathcal{C} \in \mathbb{P}^{\circlearrowleft}_*$, $\phi \in S(\mathcal{C})$ of the element category* $\mathsf{el}_*(S) \overset{\mathrm{def}}{=} (Z_{\mathbb{P}^{\circlearrowleft}_*}/S_{*\mathbb{P}^{\circlearrowleft}_*})^{\mathrm{op}}$.

So, the forgetful functor $\mathsf{GS}_* \to \mathsf{GS}$ induces identity on objects inclusions $\mathsf{el}(S) \to \mathsf{el}_*(S_*)$ of categories for all pointed graphical species $S_* = (S, \epsilon, o)$.

For all graphs $\mathcal{G}$, $\mathsf{el}_*(Y_*\mathcal{G})$ is canonically isomorphic to the slice category $\mathsf{elGr}_*/\mathcal{G}$ in etGr_*, by an application of the Yoneda lemma. Therefore, we usually identify these and write simply $\mathsf{el}_*(\mathcal{G})$ for the *category of pointed elements of a graph $\mathcal{G}$*.

Recall [27, Section 3, Chapter IX] that a functor $\Theta\colon \mathsf{C} \to \mathsf{D}$ is *final* if the slice category Θ/d is non-empty and connected for all $d \in ob(\mathsf{D})$, and that $\Theta\colon \mathsf{C} \to \mathsf{D}$ is final if and only if for any functor $\Phi\colon \mathsf{D} \to \mathsf{E}$ such that $\mathrm{colim}_\mathsf{C}(\Phi \circ \Theta)$ exists in E, $\mathrm{colim}_\mathsf{D}\Phi$ also exists in E and the two colimits agree.

Lemma 7.10. *For all graphs $\mathcal{G}$, the inclusion $\mathsf{el}(\mathcal{G}) \hookrightarrow \mathsf{el}_*(\mathcal{G})$ is final.*

Proof. By definition, $\mathsf{el}_*(\mathcal{G})$ is obtained from $\mathsf{el}(\mathcal{G})$ by adjoining, for each $e \in E$, the objects $(\mathbf{2}, ch_e \circ u)$ and $(\mathbf{0}, ch_e \circ u) = (\mathbf{0}, ch_{\tau e} \circ u)$. Hence, for all $(\mathcal{C}, b) \in \mathsf{el}_*(\mathcal{G})$, the slice category $b/\mathsf{el}(\mathcal{G})$ is connected and non-empty. $\qquad\square$

In particular, every graph $\mathcal{G}$ is the colimit of the forgetful functor $\mathsf{el}_*(\mathcal{G}) \to \mathsf{etGr}_*$, $(\mathcal{C}, b) \to \mathcal{C}$.

It follows from the definition of etGr_* and Lemma 7.10 that a morphism $f \in \mathsf{etGr}_*(\mathcal{G}, \mathcal{G}')$ is described by a functor $\mathsf{el}(\mathcal{G}) \to \mathsf{el}_*(\mathcal{G}')$ such that for each $(\mathcal{C}, b) \in \mathsf{el}(\mathcal{G})$, $(\mathcal{C}, b) \mapsto (\mathcal{C}, f \circ b)$ and there is a commuting diagram

$$
\begin{array}{ccc}
\mathcal{C} & \xrightarrow{\quad g \quad} & \mathcal{C}' \\
& {\scriptstyle f \circ b}\searrow \quad \swarrow{\scriptstyle b'} & \\
& \mathcal{G}' &
\end{array}
$$

such that $g \in \mathbb{P}^{\circlearrowleft}_*(\mathcal{C}, \mathcal{C}')$ and $b' \in \mathsf{etGr}(\mathcal{C}', \mathcal{G}')$ is an (unpointed) element of $\mathcal{G}'$.

Example 7.11. (Compare Example 6.3.) A surprising consequence is that the morphism set $\mathsf{etGr}_*(\mathcal{W}, \mathfrak{l})$ is non-empty. There are two morphisms $\kappa, \tau \circ \kappa \in \mathsf{etGr}_*(\mathcal{W}, \mathfrak{l})$:

(7.12)

(7.13)

Hence, for all graphs $\mathcal{G} \not\cong \mathcal{W}$,

$$\mathsf{etGr}_*(\mathcal{W}, \mathcal{G}) \cong E(\mathcal{G}) \quad \text{by} \quad ch_e \circ \kappa \mapsto e.$$

These morphisms play a crucial role in the proof of the nerve theorem, Theorem 8.1.

Let $\mathcal{G}$ be any connected graph and $W \subset V_2$ a subset of bivalent vertices.

Definition 7.14. *A* vertex deletion functor *(for W) is a $\mathcal{G}$-shaped graph of graphs $\mathbf{\Lambda}^{\mathcal{G}}_{/W}\colon \mathsf{el}(\mathcal{G}) \to \mathsf{etGr}_*$ such that for $(\mathcal{C}_X, b) \in \mathsf{el}(\mathcal{G})$,*

$$\mathbf{\Lambda}^{\mathcal{G}}_{/W}(b) = \begin{cases} (\mathfrak{l}) & \text{if } (\mathcal{C}_X, b) \text{ is a neighbourhood of } v \in W, \\ \mathcal{C}_X & \text{otherwise.} \end{cases}$$

If $\mathbf{\Lambda}^{\mathcal{G}}_{/W}$ admits a colimit $\mathcal{G}_{/W}$ in etGr_*, then the induced morphism $\mathsf{del}_{/W} \in \mathsf{etGr}_*(\mathcal{G}, \mathcal{G}_{/W})$ is called the vertex deletion morphism *corresponding to W.*

So a vertex deletion functor $\mathbf{\Lambda}^{\mathcal{G}}_{/W}$ is non-degenerate if and only if $W = \emptyset$ in which case $\mathbf{\Lambda}^{\mathcal{G}}_{/W}$ is the identity graph of graphs $(\mathcal{C}, b) \mapsto \mathcal{C}$.

It follows immediately from the definition that if $W = W_1 \amalg W_2$ and $\mathsf{del}_{/W} \colon \mathcal{G} \to \mathcal{G}_{/W}$ exists in etGr_*, then

$$\mathsf{del}_{/W_1} \colon \mathcal{G} \to \mathcal{G}_{/W_1} \quad \text{and} \quad \mathsf{del}^{\mathcal{G}_{/W_1}}_{/W_2} \colon \mathcal{G}_{/W_1} \to (\mathcal{G}_{/W_1})_{/W_2} = \mathcal{G}_{/W}$$

also exist in etGr_* and $\mathsf{del}_{/W} = \mathsf{del}^{\mathcal{G}_{/W_1}}_{/W_2} \circ \mathsf{del}_{/W_1}$.

Proposition 7.15. *For all graphs $\mathcal{G}$ and all $W \subset V_2$, the colimit $\mathcal{G}_{/W}$ of $\mathbf{\Lambda}^{\mathcal{G}}_{/W}$ exists in etGr_*.*

Moreover, $E_0(\mathcal{G}) = E_0(\mathcal{G}_{/W})$ unless $\mathcal{G} = \mathcal{W}^m$ and $W = V$ for some $l \geq 1$.

Example 7.16. For $\mathcal{G} = \mathcal{C}_2$ and $W = V = \{*\}$, $\mathbf{\Lambda}^{\mathcal{G}}_{/W}$ is the constant functor induced by the cocone of $\mathsf{el}(\mathcal{C}_2)$ over (I) in etGr_*:

(7.17)

So, trivially, $\mathbf{\Lambda}^{\mathcal{G}}_{/W}$ has colimit (I) in etGr_* and $\mathsf{del}_{/W} = u \in \mathsf{etGr}_*(\mathcal{C}_2, \mathsf{I})$.

More generally, if $\mathcal{G} = \mathcal{L}^k$, and $W = V$, then $\mathbf{\Lambda}^{\mathcal{G}}_{/W}$ is also the constant functor to $\mathcal{G}_{/W} = (\mathsf{I})$, and $u^k \overset{\text{def}}{=} \mathsf{del}_{/W} \colon \mathcal{L}^k \to \mathsf{etGr}_*$ is induced by the etGr_*-cocone under $\mathsf{el}_*(\mathcal{G})$:

(So $u^1 = u \colon \mathcal{C}_2 \to (\mathsf{I})$ and u^0 is just the identity on (I).)

For any graph $\mathcal{G}$, a pointwise étale injection $\iota \in \mathsf{etGr}(\mathcal{L}^k, \mathcal{G})$ includes $W = V(\mathcal{L}^k)$ as a subset of bivalent vertices in $V = V(\mathcal{G})$. Hence, $\mathsf{del}_{/W} \in \mathsf{etGr}_*(\mathcal{G}, \mathcal{G}_{/W})$ exists in etGr_* and there is a commuting diagram

(7.18)

$$\begin{array}{ccc}
\mathcal{L}^k & \xrightarrow{\ \iota\ } & \mathcal{G} \\
{\scriptstyle u^k}\big\downarrow & & \big\downarrow{\scriptstyle \mathsf{del}_{/W}} \\
(\mathsf{I}) & \xrightarrow[\ ch_e\ ]{} & \mathcal{G}_{/W},
\end{array}$$

where $e = \iota(1_{\mathcal{L}^k}) \in E$.

Example 7.19. By Example 7.11, $\mathcal{W}_{/\{v\}} = \mathsf{colim}_{\mathsf{el}(\mathcal{W})} \mathbf{\Lambda}^{\mathcal{W}}_{/\{v\}}$ exists and is isomorphic to (I) in etGr. (See also Section 6.) The induced morphism $\mathsf{del}_{/\{v\}}$ is precisely $\kappa \colon \mathcal{W} \to (\mathsf{I})$.

More generally, let $\mathcal{W}^m$ be the wheel graph with m cyclically ordered vertices $(v_i)_{i=1}^m$, and let $\iota \in \mathsf{etGr}(\mathcal{L}^{m-1}, \mathcal{W}^m)$ be a pointwise étale inclusion that respects the (cyclic) ordering of vertices. So, if W is the image of $V(\mathcal{L}^{m-1})$ in $V(\mathcal{W}^m)$, then $V(\mathcal{W}^m) \cong W \amalg \{*\}$. By (7.18), ι defines a vertex deletion morphism $\mathsf{del}_{/W} \in \mathsf{etGr}_*(\mathcal{W}^m, \mathcal{W})$. Therefore $\kappa^m \overset{\text{def}}{=} \mathsf{del}_{/V(\mathcal{W}^m)}$ is given by the composite $\kappa \circ \mathsf{del}_{/W} \colon \mathcal{W}^m \to (\mathsf{I})$.

In particular, for all $m \geq 1$, there are two distinct pointed morphisms κ^m, and $\tau \circ \kappa^m$ in $\mathsf{etGr}_*(\mathcal{W}^m, \mathsf{I})$. Hence, for all $\mathcal{G}$,

$$\mathsf{etGr}_*(\mathcal{W}^m, \mathcal{G}) = \mathsf{etGr}(\mathcal{W}^m, \mathcal{G}) \amalg \{ch_e \circ \kappa^m\}_{e \in E(\mathcal{G})} \cong \mathsf{etGr}_*(\mathcal{W}, \mathcal{G}).$$

Proof of Proposition 7.15. If W is empty, then $\mathcal{G}_{/W} = \mathcal{G}$ and $\mathsf{del}_{/W}$ is the identity on $\mathcal{G}$. On the other hand, if $W = V$ then, by Proposition 4.29, $\mathcal{G} = \mathcal{L}^k$ or $\mathcal{G} = \mathcal{W}^m$ for some $k \geq 0$, $l \geq 1$. In these cases, it follows from Examples 7.16 and 7.19 that $\mathcal{G}_{/W} = (\shortmid)$ in etGr_*. For $\mathcal{G} = \mathcal{L}^k$, the vertex deletion morphism $u^k \colon \mathcal{L}^k \to (\shortmid)$ induces a bijection on boundaries. So the proposition is proved when $W = V$ or $W = \emptyset$.

So, assume that $\emptyset \neq W \subsetneq V$ is a proper, non-empty subset of vertices of $\mathcal{G}$.

Let $\mathcal{G}^W \subset \mathcal{G}$ be the subgraph with vertices $V(\mathcal{G}^W) = W$, half-edges $H(\mathcal{G}^W) = \coprod_{v \in W} H/v$ and whose edge set $E(\mathcal{G}^W)$ is the τ-closure of $\coprod_{v \in W} E/v$. (See Figure 20.)

By Proposition 4.29, $\mathcal{G}^W = \coprod_{i=1}^m \mathcal{L}_i^{k_i}$ is a disjoint union of line graphs, where $k_i \geq 1$ for all i. So,

$$(7.20) \qquad E_0(\mathcal{G}^W) = \coprod_{i=1}^m \{1_{\mathcal{L}^{k_i}}, 2_{\mathcal{L}^{k_i}}\} \cong m(\mathbf{2}) \quad \text{and} \quad \left(\coprod_{i=1}^m \{1_{\mathcal{L}^{k_i}}\} \right) \cap \left(\coprod_{i=1}^m \{2_{\mathcal{L}^{k_i}}\} \right) = \emptyset \ \text{ in } E(\mathcal{G}).$$

For $1 \leq i \leq m$, let $e_i \in E(\mathcal{G})$ be the edge corresponding to $1_{\mathcal{L}^{k_i}}$.

The graph $\mathcal{G}_{/W}$ is obtained by applying $u^{k_i} \colon \mathcal{L}^{k_i} \to (\shortmid)$ on each component $\mathcal{L}^{k_i}$ of $\mathcal{G}^W \subset \mathcal{G}$. Since these are disjoint in $\mathcal{G}$ and $W \neq V$, there is a commuting diagram

$$
\begin{array}{ccc}
\mathcal{G}^W & \xrightarrow{\ \ \iota\ \ } & \mathcal{G} \\
{\scriptstyle \coprod_{i=1}^m u^{k_i}} \downarrow & & \downarrow {\scriptstyle \mathsf{del}_{/W}} \\
\coprod_{i=1}^m (\shortmid) & \xrightarrow[\ \coprod_i ch_{e_i}\ ]{} & \mathcal{G}_{/W},
\end{array}
$$

and the coproduct $\mathsf{del}_{/W} \colon \mathcal{G} \to \mathcal{G}_{/W}$ exists in etGr_*.

The graph $\mathcal{G}_{/W}$ has the explicit description

$$\mathcal{G}_{/W} = \quad {}_{\tau_{/W}}\!\!\!\underset{\curvearrowright}{\bigcirc} E_{/W} \xleftarrow{\ \ s_{/W}\ \ } H_{/W} \xrightarrow{\ \ t_{/W}\ \ } V_{/W},$$

where

$$
\begin{aligned}
V_{/W} &\overset{\text{def}}{=} V \setminus W, \\
H_{/W} &\overset{\text{def}}{=} H \setminus H(\mathcal{G}^W) &= H \setminus \coprod_{v \in W} H/v, \\
E_{/W} &\overset{\text{def}}{=} E \setminus \big(E(\mathcal{G}^W) \setminus E_0(\mathcal{G}^W) \big) &= E \setminus \coprod_{v \in W} E/v,
\end{aligned}
$$

$s_{/W}, t_{/W}$ are just the restrictions of s and t, and the involution $\tau_{/W} \colon E_{/W} \to E_{/W}$ is given by

$$
\begin{aligned}
\tau_{/W}(e) &= \tau e &\text{for } e \in E \setminus E(\mathcal{G}^W), \\
\tau_{/W}(1_{\mathcal{L}^{k_i}}) &= 2_{\mathcal{L}^{k_i}} &\text{for } 1 \leq i \leq m.
\end{aligned}
$$

(This is fixed point free by (7.20).) See Figure 20.
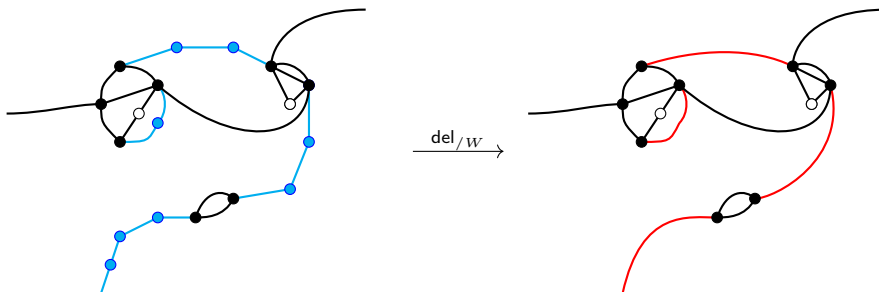

FIGURE 20. Vertex deletion $\mathsf{del}_{/W} \colon \mathcal{G} \to \mathcal{G}_{/W}$, with $\mathcal{G}^W \subset \mathcal{G}$ and $W \subset V_2$, and $\coprod_{i=1}^3 u^{k_i}(\mathcal{G}^W) \subset \mathcal{G}_{/W}$.

When $W \neq V$, $\mathsf{del}_{/W} \in \mathsf{etGr}_*(\mathcal{G}, \mathcal{G}_{/W})$ restricts to an identity on boundaries by (7.20). Hence the final statement, that $E_0(\mathcal{G}) = E_0(\mathcal{G}_{/W})$ except when $\mathcal{G} = \mathcal{W}^m$ and $W = V$ for some $l \geq 1$, follows immediately. $\qquad\qquad\qquad\qquad\qquad\qquad\qquad\qquad\qquad\qquad\qquad\qquad\qquad\qquad\qquad\qquad\qquad\qquad\qquad\quad\square$

The following corollary follows immediately from Proposition 7.15 and Corollary 4.27.

Corollary 7.21. *Let $\mathcal{G} \not\cong \mathcal{C}_0$ be a connected graph, and let $f \in \mathsf{etGr}_*(\mathcal{G}, \mathcal{G}')$. Then f factors uniquely as a vertex deletion morphism $\mathsf{del}_{/W_f} \in \mathsf{etGr}_*(\mathcal{G}, \mathcal{G}_{/W_f})$ followed by a morphism $f_{/W_f} \in \mathsf{etGr}(\mathcal{G}_{/W_f}, \mathcal{G}')$.*

In particular, if $E_0(\mathcal{G}) \neq \emptyset$ and $f \in \mathsf{etGr}_*(\mathcal{G}, \mathcal{G}')$ induces an isomorphism $E_0 \xrightarrow{\cong} E_0'$ (i.e. f is boundary preserving), then $f_{/W_f} \in \mathsf{etGr}(\mathcal{G}_{/W_f}, \mathcal{G}')$ is an isomorphism.

So, W_f is the set of bivalent vertices w of $\mathcal{G}$ such that, if $(\mathcal{C}_2, b)$ is a minimal neighbourhood of w, then there is an edge e' of $\mathcal{G}'$ such that

$$f \circ b = ch_{e'} \circ u \colon \mathcal{C}_2 \to \mathcal{G}'.$$

In other words, there is an orthogonal ('generic–free' [36]) factorisation on etGr_* such that the left class of morphisms consists of $z \colon \mathcal{C}_0 \to (\iota)$, the vertex deletion morphisms, together with graph isomorphisms, and the right class consists of morphisms in etGr.

Definition 7.22. *Morphisms in the left class of the factorisation on etGr_* are called* similarity mor- *phisms.*

Example 7.23. By Corollary 7.21, any morphism in etGr_* with target (ι) is a similarity morphism and (up to isomorphism) is of the form $z \in \mathsf{etGr}_*(\mathcal{C}_0, \iota)$, $\kappa^m \in \mathsf{etGr}_*(\mathcal{W}^m, \iota)$ for $m \geq 1$, or $u^k \in \mathsf{etGr}_*(\mathcal{L}^k, \iota)$ for $k \geq 0$.

Example 7.24. For all graphs $\mathcal{G}$ and all $k \in \mathbb{N}$,

$$\mathsf{etGr}_*(\mathcal{L}^k, \mathcal{G}) \cong \coprod_{j=0}^k \binom{k}{j} \mathsf{etGr}(\mathcal{L}^j, \mathcal{G}).$$

By Proposition 7.15 and Corollary 7.21, morphisms in etGr_* may be described by commuting diagrams in $\mathsf{Set}_{\mathsf{f}}$:

Corollary 7.25. *Morphisms $f \in \mathsf{etGr}_*(\mathcal{G}, \mathcal{G}')$ are uniquely characterised by commuting diagrams of the form (7.26), and such that $\mathfrak{f}_V^{-1}(\widetilde{E'}) \subset V_0 \amalg V_2$ is either a single isolated vertex or a (possibly empty) subset of bivalent vertices, and the square 7.27 is a pullback.*

(7.26)

$$\begin{array}{ccccccc}
E & \xleftarrow{\ \tau\ } & E & \xleftarrow{\ s\ } & H & \xrightarrow{\ t\ } & V \\
{\scriptstyle \mathfrak{f}_E}\downarrow & & {\scriptstyle \mathfrak{f}_E}\downarrow & & {\scriptstyle \mathfrak{f}_H}\downarrow & & \downarrow{\scriptstyle \mathfrak{f}_V} \\
E' & \xleftarrow{\ \tau'\ } & E' & \xleftarrow{s' \amalg id'} & H' \amalg E' & \xrightarrow{t' \amalg q'} & V' \amalg \widetilde{E'}
\end{array}$$

(7.27)

$$\begin{array}{ccc}
H & \xrightarrow{\ t\ } & (V \setminus V_0) \\
{\scriptstyle \mathfrak{f}_H}\downarrow & & \downarrow{\scriptstyle \mathfrak{f}_V} \\
H' \amalg E' & \xrightarrow{t' \amalg q'} & (V \setminus V_0) \amalg \widetilde{E'}
\end{array}$$

If $\mathcal{G} \not\cong \mathcal{C}_0$, and $f = f_{/W_f} \circ \mathsf{del}_{/W_f}$ is the generic-free factorisation of f, then $W_f = \mathfrak{f}_V^{-1}(\widetilde{E'}) \subset V_2$.

Example 7.28. The folliwng diagrams satisfy the axioms for $z \colon \mathbf{0} \to \S$ and $u \colon \mathbf{2} \to \S$ in $\mathbb{P}_*^{\circlearrowleft} \subset \mathsf{etGr}_*$:

(7.29)

$$\begin{array}{ccc}
\mathcal{C}_0 \\
{\scriptstyle z}\downarrow \\
(\iota)
\end{array}
\qquad\qquad
\begin{array}{ccccc}
\emptyset & \longleftarrow & \emptyset & \longrightarrow & \{v\} \\
\downarrow & & \downarrow & & \downarrow \\
\tau\,\circlearrowleft\{\bar{1}, 2\} & \xleftarrow{\ id\ } & \{1, 2\} & \xrightarrow{\ q_\iota\ } & \{\bar{1}\}
\end{array}$$

$$(7.30) \qquad \begin{array}{ccc}
\mathcal{C_2} & \tau_2 \left(\left\{ \begin{array}{ll} e_1, & e_2, \\ \tau_2 e_1, & \tau_2 e_2 \end{array} \right\} \xleftarrow{\hspace{1cm}} \{(e_1,v),\ (e_2,v)\} \xrightarrow{\hspace{1cm}} \{v\} \\
\downarrow{\scriptstyle u} & \downarrow \qquad\qquad\qquad\qquad \downarrow \qquad\qquad\qquad \downarrow \\
(\mathsf{I}) & \tau \left(\{1,2\} \xleftarrow{\ \ id\ \ } \{1,2\} \xrightarrow{\ q_\mathsf{I}\ } \{\tilde{1}\}. \end{array}$$

The following pointed version of Lemma 3.12 implies that most morphisms in etGr_* are completely determined by their action on edges.

Lemma 7.31. *If* $\mathcal{G} \not\cong \mathcal{C_0}$ *and* $\mathcal{G}' \not\cong \mathcal{W}$, *then* $\mathfrak{f}_E$ *is sufficient to define* $f \in \mathsf{etGr}_*(\mathcal{G}, \mathcal{G}')$.

Proof. Assume that $\mathcal{G}$ is not an isolated vertex, hence $E \neq \emptyset$. If $\mathcal{G}' \not\cong \mathcal{W}$, then

$$\tau' e_1' \neq e_2' \text{ for all } e_1', e_2' \in E' \text{ such that } \{e_1', e_2'\} = E'/v', v' \in V_2'.$$

So, $v \in V_2$ is a bivalent vertex of $\mathcal{G}$ with $E/v = \{e_1, e_2\} \subset E_2$, then

$$\mathfrak{f}_E(e_1) = \mathfrak{f}_E(\tau e_2) \text{ if and only if } \mathfrak{f}_V(v) = q'(\mathfrak{f}_E(e_1)) = q'(\mathfrak{f}_E(\tau e_2)) \in \widetilde{E'}.$$

Otherwise, if $\mathfrak{f}_E(e_1) \neq \mathfrak{f}_E(\tau e_2)$, then $\mathfrak{f}_V(v) = t' {s'}^{-1}(\mathfrak{f}_E(e_1)) \in V'$. $\qquad\qquad\square$

Example 7.32. Lemma 7.31 does not hold if $\mathcal{G}' = \mathcal{W}$. For example, there are only two maps $E(\mathcal{W}^2) \to E(\mathcal{W})$ that are compatible with the involution, and these correspond to the two maps in $\mathsf{etGr}(\mathcal{W}^2, \mathcal{W})$. However, $\mathsf{etGr}_*(\mathcal{W}^2, \mathcal{W})$ has six distinct elements.

7.3. S_*-structured graphs. The étale topology on etGr extends to a topology on etGr_* whose covers at $\mathcal{G}$ are jointly surjective collections $\mathfrak{U} \subset \mathsf{etGr}_*/\mathcal{G}$. It follows that $P_* \in \mathsf{ps}(\mathsf{etGr}_*)$ is a sheaf for this topology if and only if, for all $\mathcal{G}$

$$P_*(\mathcal{G}) \cong \lim_{(\mathcal{C},b) \in \mathsf{el}(\mathcal{G})} P(\mathcal{C}), \text{ where } P \colon \mathsf{etGr}^{\mathrm{op}} \to \mathcal{G} \text{ is the restriction to } \mathsf{etGr}.$$

Hence, there is a canonical isomorphism $\mathsf{sh}(\mathsf{etGr}_*, J_*) \cong \mathsf{GS}_*$. For any pointed species $S_* = (S, \epsilon, o)$, the corresponding J_* sheaf on etGr_* is described by

$$(7.33) \qquad S_*(\mathcal{G}) \stackrel{\mathrm{def}}{=} \lim_{(\mathcal{C},b) \in \mathsf{el}_*(\mathcal{G})} S_*(\mathcal{C}) = \lim_{(\mathcal{C},b) \in \mathsf{el}(\mathcal{G})} S(\mathcal{C}) \cong S(\mathcal{G}) \text{ for all graphs } \mathcal{G}.$$

Definition 7.34. *(Compare Definition 4.39.)* *An* S_**-structured (pointed) graph is an object* $(\mathcal{G}, \alpha)$, $\mathcal{G} \in \mathsf{etGr}_*$, $\alpha \in S(\mathcal{G})$ *of the element category* $\mathsf{etGr}_*(S_*) \stackrel{\mathrm{def}}{=} (Z_{\mathsf{etGr}_*}/S_{*\mathsf{etGr}_*})^{\mathrm{op}}$.

An S_**-structured graph* $(\mathcal{G}, \alpha)$ *is called* admissible *if* $\mathcal{G} \not\cong (\mathsf{I})$ *is not a stick graph.*

Example 7.35. For $k \geq 0$ and $m \geq 1$, the vertex deletion morphisms $u^k \colon \mathcal{L}^k \to (\mathsf{I})$ and $\kappa^m \colon \mathcal{W}^m \to (\mathsf{I})$ in etGr_* induce injective maps in $\mathsf{etGr}_*(S_*)$:

$$(7.36) \qquad \epsilon^k \stackrel{\mathrm{def}}{=} S_*(u^k) \colon \mathfrak{C} \to S(\mathcal{L}^k), \text{ and } o^m \stackrel{\mathrm{def}}{=} S_*(\kappa^k) \colon \mathfrak{C} \to S(\mathcal{W}^m),$$

where $\epsilon^1 = \epsilon$, and ϵ^k, o^m factor through $\epsilon \colon \mathfrak{C} \to S_2$ for all $k \geq 0, m \geq 1$.

For each $c \in \mathfrak{C}$, we will write

$$\mathcal{L}^k(\epsilon_c) \stackrel{\mathrm{def}}{=} \epsilon^k(c) \in S_*(\mathcal{L}^k) \text{ and } \mathcal{W}^m(\epsilon_c) \stackrel{\mathrm{def}}{=} o^m(c) \in S_*(\mathcal{W}^m)$$

and call these the *c-coloured unit structures* on $\mathcal{L}^k$ and $\mathcal{W}^m$.

Let W be a subset of bivalent vertices of a graph $\mathcal{G}$. Then, for any S_*-structure $\alpha_{/W} \in S(\mathcal{G}_{/W})$, there is a unique S_*-structure $\alpha \in S_*(\mathcal{G})$ such that $\mathsf{del}_{/W} \in \mathsf{etGr}_*(S_*)(\alpha, \alpha_{/W})$: for given any minimal neighbourhood $(\mathcal{C_2}, b) \in \mathsf{el}(\mathcal{G})$ of $v \in W$, there is some $e \in E(\mathcal{G}_{/W})$, such that $\mathsf{del}_{/W} \circ b = ch_e \circ u$, and hence

$$S_*(b)(\alpha) = S_*(\mathsf{del}_{/W} \circ b)(\alpha_{/W}) = S_*(u)S(ch_e)(\alpha_{/W}) = \epsilon\left(S(ch_e)(\alpha_{/W})\right).$$
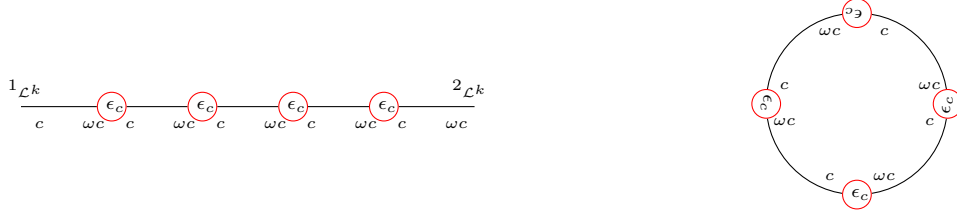
FIGURE 21. The c-coloured unit structures $\mathcal{L}^4(\epsilon_c)$ and $\mathcal{W}^4(\epsilon_c)$.

Definition 7.37. *Let $(\mathcal{G}, \alpha)$ be an S_*-structured graph with $\mathcal{G} \not\cong \mathcal{C}_0$. The set*

$$W_\alpha = \{v \mid S(b)(\alpha) \in im(\epsilon) \text{ for each neighbourhood } (\mathcal{C}_2, b) \text{ of } v\}$$

is the subset of bivalent vertices decorated by units (for α).

If $\mathcal{G} = \mathcal{C}_0$, then $W_\alpha \subset V(\mathcal{G}) = \{*\}$ is the set of vertices α-decorated by contracted units *defined by $W_\alpha = \{*\}$ if and only if $\alpha = o_{\tilde{c}} \in S_0$ for some $c \in \mathfrak{C}$.*

For all $(\mathcal{G}, \alpha)$, if $W_\alpha = \emptyset$, then $(\mathcal{G}, \alpha)$ is called reduced *in $\mathsf{etGr}_*(S_*)$.*

So, for $\mathcal{G} \not\cong \mathcal{C}_0$, $\mathsf{del}_{/W} \in \mathsf{etGr}_*(\mathcal{G}, \mathcal{G}_{/W})$ describes a morphism in $\mathsf{etGr}_*(S_*)((\mathcal{G}, \alpha), (\mathcal{G}_{/W}, \alpha_{/W}))$ if and only if $W \subset W_\alpha$. Informally, $\mathsf{del}_{/W} \in \mathsf{etGr}_*(S_*)((\mathcal{G}, \alpha), (\mathcal{G}_{/W}, \alpha_{/W}))$ (and $z \in \mathsf{etGr}_*((\mathcal{C}_0, \alpha), (\mathsf{l}, c)))$ is described as 'deleting' a subset W of vertices α-decorated by (contracted) units.

For all $(\mathcal{G}, \alpha)$, the graph obtained by deleting all vertices decorated by deleting (contracted) units is unique up to unique isomorphism. If $(\mathcal{G}, \alpha)$ is not of the form $(\mathcal{C}_0, o_{\tilde{c}})$, then $(\mathcal{G}_\alpha^\perp, \alpha^\perp) \stackrel{\text{def}}{=} (\mathcal{G}_{/W_\alpha}, \alpha_{/W_\alpha})$ is unique on the nose. The reduced graph $(\mathcal{G}_\alpha^\perp, \alpha^\perp)$ is admissible if and only if $W_\alpha \neq V$.

7.4. **Similar structures.** The issues that can arise from trying to incorporate degenerate substitution by the stick graph into the definition of the modular operad monad in order to obtain multiplicative units have been outlined in Section 6.

Degenerate substitutions – and exceptional loops – can be avoided if there is a suitable notion of equivalence of S_*-structured graphs, for which all constructions can be obtained in terms of admissible representatives.

This principle will inform the construction of the distributive law $\lambda \colon TD \Rightarrow DT$.

Recall from Definition 5.2 that an X-graph $\mathcal{X}$ is given by a pair $(\mathcal{G}, \rho)$ where $\mathcal{G}$ is admissible (has non-empty vertex set) and $\rho \colon E_0(\mathcal{G}) \xrightarrow{\cong} X$ is a labelling bijection.

Definition 7.38. *An X-similarity morphism $g \colon (\mathcal{G}, \rho) \to (\mathcal{G}', \rho')$ is a similarity morphism $g \in \mathsf{etGr}_*(\mathcal{G}, \mathcal{G}')$ (Definition 7.22) that preserves the labellings by X.*

More generally, we assume that (l) is equipped with the identity $\mathbf{2}$-labelling, and say that $z \in \mathsf{etGr}_*(\mathcal{C}_0, \mathsf{l})$, $\kappa^m \in \mathsf{etGr}_*(\mathcal{W}^m, \mathsf{l})$ and $u^k \in \mathsf{etGr}_*(\mathcal{L}^k, \mathsf{l})$ are also X-similarity morphisms for $X = \mathbf{2}, \mathbf{0}$.

We can use the (contracted) unit of a pointed graphical species S_* to enlarge the categories $X\mathsf{Gr}_{\mathsf{iso}}(S)$ (Definition 5.2).

Definition 7.39. *Let S_* be a pointed graphical species. The X-similarity category $X\mathsf{Gr}_{sim_*}(S_*)$ is obtained from $X\mathsf{Gr}_{\mathsf{iso}}(S)$ (Definition 5.2) by adjoining the X-similarity morphisms (Definition 7.22) in $\mathsf{etGr}_*(S_*)$, and, in arities $\mathbf{2}$ and $\mathbf{0}$, objects of the form (l, c), $c \in S_\S$.*

If $S_* = Z$ is the terminal graphical species then $X\mathsf{Gr}_{sim_*} \stackrel{\text{def}}{=} X\mathsf{Gr}_{sim_*}(Z)$ is the category of similar X-graphs.

Structured X-graphs $(\mathcal{X}^1, \alpha^1), (\mathcal{X}^2, \alpha^2)$ *are called* similar, *written* $(\mathcal{X}^1, \alpha^1) \sim (\mathcal{X}^2, \alpha^2)$ *(or just* $\alpha^1 \sim \alpha^2$*), if they are in the same connected component of* $X\mathsf{Gr}_{sim_*}(S_*)$.

Example 7.40. (Compare Section 6.) If $\mathcal{X} \ncong \mathcal{C}_{\mathbf{0}}$ and $W_\alpha = V(\mathcal{G})$, then $(\mathcal{X}, \alpha) \in X\mathsf{Gr}_{sim_*}(S_*)$ has the form $\mathcal{L}^k(\epsilon_c)$, or $\mathcal{W}^m(\epsilon_c)$ for some $c \in \mathfrak{C}$. So, the reduced similar structure $(\mathcal{X}_\alpha^\perp, \alpha^\perp) = (\mathsf{I}, c)$ and is not admissible. Since $z \in \mathsf{etGr}_*(S_*)((\mathcal{C}_{\mathbf{0}}, o_{\tilde{c}}), (\mathsf{I}, c))$ *and* $z \in \mathsf{etGr}_*(S_*)((\mathcal{C}_{\mathbf{0}}, o_{\tilde{c}}), (\mathsf{I}, \omega c))$ so there is no unique choice of reduced structure similar to $(\mathcal{C}_{\mathbf{0}}, o_{\tilde{c}})$.

For all $c \in C$ and all $k, n, l, m \geq 1$,

$$\mathcal{L}^k(\epsilon_c) \sim \mathcal{L}^n(\epsilon_c) \in \mathbf{2}\mathsf{Gr}_{sim_*}(S) \text{ and } \mathcal{W}^l(\epsilon_c) \sim \mathcal{W}^m(\epsilon_c) \sim \mathcal{W}^m(\epsilon_{\omega c}) \in \mathbf{0}\mathsf{Gr}_{sim_*}(S).$$

But also, $\mathcal{W}(\epsilon_c) \sim (\mathcal{C}_{\mathbf{0}}, o_{\tilde{c}})$ in $\mathbf{0}\mathsf{Gr}_{sim_*}(S_*)$, because the similarity maps $\kappa \colon \mathcal{W} \to (\mathsf{I}) \leftarrow \mathcal{C}_{\mathbf{0}} \colon z$ in etGr_*, induce morphisms

$$\mathcal{W}(\epsilon_c) \xrightarrow{\hspace{2cm}} (\mathsf{I}, c) \xleftarrow{\hspace{2cm}} (\mathcal{C}_{\mathbf{0}}, o_{\tilde{c}}) \xrightarrow{\hspace{2cm}} (\mathsf{I}, \omega c) \xleftarrow{\hspace{2cm}} \mathcal{W}(\epsilon_{\omega c}) \ .$$

In particular, $(\mathsf{I}, c) \cong (\mathsf{I}, \omega c) \in \mathbf{0}\mathsf{Gr}_{sim_*}(S_*)$ but are in disjoint components of $\mathbf{2}\mathsf{Gr}_{sim_*}(S_*)$ unless $c = \omega c$.

Lemma 7.41. *For all pointed graphical species* S_* *and all finite sets* X, *there is a canonical bijection*

$$(7.42) \qquad\qquad \mathrm{colim}_{(\mathcal{G}, \rho) \in X\mathsf{Gr}_{sim_*}} S_*(\mathcal{G}) \cong \pi_0(X\mathsf{Gr}_{sim_*}(S_*)).$$

Proof. Since $X\mathsf{Gr}_{\mathsf{iso}}(S) \subset X\mathsf{Gr}_{sim_*}(S_*)$, there is a surjection of connected components $\pi_0(X\mathsf{Gr}_{\mathsf{iso}}(S)) \to \pi_0(X\mathsf{Gr}_{sim_*}(S_*))$. So every component of $X\mathsf{Gr}_{sim_*}(S_*)$ has a representative in $X\mathsf{Gr}_{\mathsf{iso}}(S)$, and the result follows from the definition and equation (5.9). $\qquad\square$

7.5. **A distributive law for modular operads.** An element of TDS_X is represented by an X-graph $\mathcal{X}$, with a decoration $\alpha \in DS(\mathcal{X}) = S^+(\mathcal{X})$. The idea is to construct $\lambda \colon TD \Rightarrow DT$ that ignores vertices decorated by units. This is the case if λ is invariant under morphisms in $X\mathsf{Gr}_{sim_*}(S_*)$.

Proposition 7.43. *There is a distributive law* $\lambda \colon TD \Rightarrow DT$ *such that for all graphical species* S *and finite sets* X, *and all* $[\mathcal{X}, \alpha]$ *and* $[\mathcal{X}', \alpha']$ *in* TDS_X,

$$\lambda[\mathcal{X}, \alpha] = \lambda[\mathcal{X}', \alpha'] \text{ in } DTS_X \text{ if and only if } [\mathcal{X}, \alpha] \sim [\mathcal{X}', \alpha'] \in X\mathsf{Gr}_{sim_*}(S^+).$$

Proof. Since the endofunctor D just adjoins elements, there are canonical inclusions $TS \hookrightarrow DTS$ and $TS \hookrightarrow TDS$. The natural transformation $\lambda \colon TD \Rightarrow DT$ will restrict to the identity on TS.

For a finite set X, elements of TDS_X are represented by DS-structured X-graphs $(\mathcal{X}, \alpha)$, whereas elements of DTS_X are either of the form $\epsilon_c^{DTS}, o_{\tilde{c}}^{DTS}$ for $c \in S_\S$, or are represented by S-structured X graphs $(\mathcal{X}', \alpha')$. Observe also that an object $(\mathcal{X}, \alpha) \in X\mathsf{Gr}_{sim_*}(S^+)$ is reduced and admissible (Definition 7.37) if and only if $(\mathcal{X}, \alpha) \in X\mathsf{Gr}_{\mathsf{iso}}(S)$ and hence represents an element of TS_X.

Let $(\mathcal{X}, \alpha) \in \mathsf{Gr}_{\mathsf{iso}}(DS)$. If $X = \mathbf{2}$, and $(\mathcal{X}, \alpha)$ has the form $\mathcal{L}^k(\epsilon_c)$, set

$$\lambda[\mathcal{X}, \alpha] = \epsilon_c^{DS} \in DTS_{\mathbf{2}}.$$

And, if $X = \mathbf{0}$, and $(\mathcal{X}, \alpha) = \mathcal{W}^m(\epsilon_c)$ or $(\mathcal{X}, \alpha) = (\mathcal{C}_{\mathbf{0}}, o_{\tilde{c}})$, set

$$\lambda[\mathcal{X}, \alpha] = o_{\tilde{c}}^{DTS} \in DTS_{\mathbf{0}}.$$

Otherwise, the component of $(\mathcal{X}, \alpha)$ in $X\mathsf{Gr}_{sim_*}(S^+)$ has an admissible terminal (hence reduced) object $(\mathcal{X}_\alpha^\perp, \alpha^\perp)$, so we can set

$$\lambda[\mathcal{X}, \alpha] = [\mathcal{X}_\alpha^\perp, \alpha^\perp] \in TS_X \subset DTS_X.$$

As morphisms of pointed graphical species preserve (contracted) units, λ is clearly natural in S.

The verification that λ satisfies the four axioms [3, Section 1] for a distributive law is straightforward but tedious, so I prove just one here, namely that the following diagram of natural transformations commutes.

(7.44)
$$\begin{array}{ccccc} TD^2 & \xrightarrow{\quad\lambda D\quad} & DTD & \xrightarrow{\quad D\lambda\quad} & D^2T \\ {\scriptstyle T(\mu^{\mathbb{D}})}\Big\| & & & & \Big\|{\scriptstyle (\mu^{\mathbb{D}})T} \\ TD & & \xrightarrow{\qquad\qquad\lambda\qquad\qquad} & & DT \end{array}$$

So, let $[\mathcal{X}, \alpha] \in TD^2 S_X$. The result is immediate when $\mathcal{X} = \mathcal{C}_0$. Moreover, all the maps in (7.44) restrict to the identity on $TS \subset TD^2S$.

So we may assume that $[\mathcal{X}, \alpha] \notin TS_X$ and that $\mathcal{X} \not\cong \mathcal{C}_0$. For $j = 1, 2$, define the sets W^j, of vertices decorated by distinguished elements adjoined in the jth application of D.

$$W^j \overset{\text{def}}{=} \{v | v \text{ has a minimal neighbourhood } (\mathcal{C}_X, b) \text{ with } D^2S(b)(\alpha) \in im(\epsilon^{D^jS})\}.$$

Then $[\mathcal{X}, \mu^{\mathbb{D}}\alpha] = T\mu^{\mathbb{D}}S[\mathcal{X}, \alpha] \in TDS_X$ is described by

$$DS(b)(\mu^{\mathbb{D}}\alpha) = \begin{cases} \epsilon_c^{DS} & \text{if } (\mathcal{C}, b) \text{ is a minimal neighbourhood of } v \in W^1 \amalg W^2, \\ D^2S(b)(\alpha) \in S(\mathcal{C}) & \text{otherwise.} \end{cases}$$

If $W^1 \cup W^2 \neq V$, the diagram gives

$$\begin{array}{ccccc} [\mathcal{X}, \alpha] & \xmapsto{\quad\lambda D\quad} & [\mathcal{X}_{/W^2}, \alpha_{/W^2}] & \xmapsto{\quad D\lambda\quad} & [(\mathcal{X}_{/W^2})_{/W^1}, (\alpha_{/W^2})_{/W^1}] \\ & & & & \Big\| \\ [\mathcal{X}, \alpha] & \xmapsto{\quad T(\mu^{\mathbb{D}})\quad} & [\mathcal{X}, \mu^{\mathbb{D}}\alpha] & \xmapsto{\quad\lambda\quad} & [\mathcal{X}_{/(W^1 \amalg W^2)}, \alpha_{/(W^1 \amalg W^2)}] \in TS_X \end{array}$$

If $W^1 \amalg W^2 = V$, then $T(\mu^{\mathbb{D}})[\mathcal{X}, \alpha]$ has the form $\mathcal{L}^k(\epsilon_c^{DS})$ or $\mathcal{W}^m(\epsilon_c^{DS})$ and both paths map to the corresponding (contracted) unit in DTS. $\qquad\square$

Hence, λ induces a composite monad $\mathbb{DT}$ on GS, and, by [3, Section 3], $\lambda \colon TD \to DT$ induces a lift $\mathbb{T}_*$ of $\mathbb{DT}$ to GS_*, such that the EM categories $\mathsf{GS}^{\mathbb{DT}}$ and $\mathsf{GS}_*^{\mathbb{T}_*}$ are canonically isomorphic. (See also Section 2.2.)

For all graphical species S, and all finite sets X,

$$\lambda(TDS_X) = \operatorname{colim}_{(\mathcal{G}, \rho) \in X\mathsf{Gr}_{sim_*}} S^+(\mathcal{G})$$

by Proposition 7.43 and Lemma 7.41.

Corollary 7.45. *The monad $\mathbb{T}_* = (T_*, \mu_*, \eta_*)$ on GS_* is given by*

$$T_*S_\S = S_\S, \text{ and } T_*S_X = \operatorname{colim}_{(\mathcal{G}, \rho) \in X\mathsf{Gr}_{sim_*}} S_*(\mathcal{G}).$$

The unit $\eta_* \colon 1_{\mathsf{GS}_*} \Rightarrow T_*$ and multiplication $\mu_* \colon T_*^2 \Rightarrow T_*$ are induced by the unit $\eta^{\mathbb{T}}$ and multiplication $\mu^{\mathbb{T}}$ for $\mathbb{T}$. In other words, if $\mathcal{X}$ is an X-graph and $\alpha \in S(\mathcal{X})$ and $[\mathcal{X}, \alpha]_*$ denotes the class of $[\mathcal{X}, \alpha] \in TS_X$ in T_*S_X, then

$$\eta_*(\phi) = [\eta^{\mathbb{T}}\phi]_* \text{ and } \mu_*[\mathcal{X}, \beta] = [\mu^{\mathbb{T}}[\mathcal{X}, \beta]]_*.$$

Proof. Let S be a graphical species with $\mathbb{D}$-algebra structure $h_{\mathbb{D}} \colon DS \to S$ so that $S_* = (S, \epsilon, o)$, with $\epsilon = h_{\mathbb{D}}(\epsilon^+)$ and $o = h_{\mathbb{D}}(o^+)$, is a pointed graphical species.

Observe first that

$$(\mu^{\mathbb{D}}T) \circ (D\lambda) = (\mu^{\mathbb{D}}\mu^{\mathbb{T}}) \circ (D\lambda T) \circ (DTD\eta^{\mathbb{T}}) \colon DTD \Rightarrow DT,$$

so, by [3, Section 3], $T_*(S_*)$ is described by the coequaliser

(7.46)
$$DTDS \xrightarrow{DTh_{\mathbb{D}}} DTS \xrightarrow{\pi} T_*S_*.$$

with $D\lambda S$ and $\mu^{\mathbb{D}} TS$ to $D^2TS.$

On $TS \subset DTDS$, both maps in (7.46) restrict to the inclusion $TS \hookrightarrow DTS$. By the application of $h_{\mathbb{D}}$, the upper path, $\pi\colon DTS \to T_*S_*$ identifies all occurrences of ϵ and ϵ^{DS} in elements of $DTDS$ and, by the application of $\mu^{\mathbb{D}}$ in the lower path, it identifies all occurrences of ϵ^{DS} and ϵ^{DTDS}. The occurrence of λ means that similar elements of $TDS \hookrightarrow DTDS$ are identified by the lower path. Hence, similar elements of $TS \subset DTS$ are identified by the quotient π and $T_*S_X = \mathrm{colim}_{(\mathcal{G},\rho) \in X\mathsf{Gr}_{sim_*}} S_*(\mathcal{G})$ as required.

The unit for T_*S_* is provided by the map $[\mathcal{L}^k(\epsilon)]_*\colon \mathfrak{C} \to T_*S_\mathbf{2}$ that takes c to the class of all ϵ_c decorated line graphs $\mathcal{L}^k$, and the contracted unit by $[\mathcal{W}^m(\epsilon)]_* = [\mathcal{C}_\mathbf{0}, o]_*\colon \mathfrak{C} \to T_*S_\mathbf{0}$ that takes c to the class of all ϵ_c decorated wheel graphs, and the isolated vertex decorated by $\zeta(\epsilon_c)$.

Let $[\mathcal{X}, \beta]$ represent an element of T^2S_X. If $\mathsf{del}_{/W} \in X\mathsf{Gr}_{sim_*}((\mathcal{X}, \beta), (\mathcal{X}_{/W}, \beta_{/W}))$, then $(\mathcal{C}_\mathbf{2}, b) \in \mathsf{el}(\mathcal{X})$ is a neighbourhood of $v \in W$ if and only if there is a $k \geq 1$, and a $c \in \mathfrak{C}$, such that $S(b)(\beta) = [\mathcal{L}^k(\epsilon_c)] \in TS_\mathbf{2}$. It follows that $\mu_* = [\mu^{\mathbb{T}}(-)]_*$ is well-defined and provides the multiplication for $\mathbb{T}_*$.

Clearly $\eta_* = [\eta^{\mathbb{T}}(-)]_*$, whereby the result follows immediately. $\qquad\square$

So, elements of T_*S_X may be viewed as similarity classes of S_*-structured X-graphs. Two X-labelled S_*-structured graphs $(\mathcal{X}, \alpha)$ and $(\mathcal{X}', \alpha')$ represent the same class $[\mathcal{X}, \alpha] \in TS_X$ precisely when there is a similarity morphism $g \in X\mathsf{Gr}_{sim_*}(\mathcal{X}, \mathcal{X}')$ such that $S(g)(\alpha') = \alpha$. In particular, to compute $\mu_*(S_*)\colon T_*^2(S_*)_X \to T_*(S_*)_X$, we only have to consider non-degenerate graphs of graphs and quotient by similarity at the end.

At last we are ready to prove the first main theorem – that modular operads are $\mathbb{DT}$-algebras in GS or, equivalently, $\mathbb{T}_*$-algebras in GS_*.

Observe first that, if $(S, \diamond, \zeta, \epsilon)$ is a modular operad, then $(S, \epsilon, \zeta\epsilon)$ is a pointed graphical species, and $(S, \diamond, \zeta)$ is an unpointed modular operad. Therefore, by Proposition 5.29, S is equipped with a $\mathbb{T}$-algebra structure $p_{\mathbb{T}} = p_{\mathbb{T}}^{\diamond, \epsilon}\colon TS \to S$.

Lemma 7.47. *Let $(S, \diamond, \zeta, \epsilon)$ be a modular operad, and let $p_{\mathbb{T}}\colon TS \to S$ denote the corresponding $\mathbb{T}$-algebra structure on S. Objects in the same connected component of $X\mathsf{Gr}_{sim_*}(S, \epsilon, \zeta\epsilon)$ have the same image under the map*

$$X\mathsf{Gr}_{\mathsf{iso}}(S) \twoheadrightarrow TS_X \xrightarrow{p_{\mathbb{T}}} S_X.$$

Proof. Since $(S, \diamond, \zeta, \epsilon)$ is a modular operad, $p_{\mathbb{T}}$ satisfies

$$p_{\mathbb{T}}[\mathcal{M}_c(\phi, \epsilon_c)] = \phi \diamond_c \epsilon_c = \phi = p_{\mathbb{T}}(\eta^{\mathbb{T}}\phi) \text{ for all } \phi \in S_{(\underline{c}, c)},$$

and, $p_{\mathbb{T}}[\mathcal{N}_c(\psi)] = \zeta(\psi)$ for all $\psi \in S_{(\underline{c}, c, \omega c)}$. So, in particular

$$p_{\mathbb{T}}[\mathcal{W}^m(\epsilon_c)] = p_{\mathbb{T}}[\mathcal{W}(\epsilon_c)] = \zeta(\epsilon_c).$$

Hence, by the monad algebra axioms, $p_{\mathbb{T}}[\mathcal{W}^m(\epsilon)] = p_{\mathbb{T}}[\mathcal{C}_\mathbf{0}, \zeta\epsilon]\colon \mathfrak{C} \to S_\mathbf{0},$. Otherwise, by Proposition 5.29, $p_{\mathbb{T}}[\mathcal{X}, \alpha] = p_{\mathbb{T}}[\mathcal{X}_0, \alpha_0]$ where, either $(\mathcal{X}_0, \alpha_0) = (\mathcal{X}^\perp{}_\alpha, \alpha^\perp)$ if the latter is admissible, or $(\mathcal{X}_0, \alpha_0) = (\mathcal{C}_\mathbf{2}, \epsilon_c)$ if $(\mathcal{X}, \alpha) \sim \mathcal{L}^k(\epsilon)$. $\qquad\square$

Theorem 7.48. *The EM category $\mathsf{GS}^{\mathbb{DT}}$ of algebras for $\mathbb{DT}$ is canonically isomorphic to MO.*

Proof. A $\mathbb{DT}$-algebra (A, h) induces canonical $\mathbb{D}$- and $\mathbb{T}$-structure morphisms

$$h_{\mathbb{D}} \stackrel{\text{def}}{=} h \circ D\eta^{\mathbb{T}}A \colon DA \to A, \qquad \text{and} \qquad h_{\mathbb{T}} \stackrel{\text{def}}{=} h \circ D\eta^{\mathbb{D}}A \colon TA \to A$$

by [3, Proposition, Section 2]. In particular, since $\eta^{\mathbb{D}}$ is just an inclusion, $h_{\mathbb{T}} = h|_{TA} \colon TA \to A$ is the restriction to $TA \subset DTA$, and by Proposition 5.29, A is equipped with a multiplication $\diamond = h \circ [\mathcal{M}(-, -)]$ and contraction $\zeta = h \circ [\mathcal{N}(-)]$, so that $(A, \diamond, \zeta)$ is a non-unital modular operad.

It remains to show that ϵ provides a unit for the multiplication $\diamond$. By the monad algebra axioms, there are commuting diagrams

(7.49)

$$A \xrightarrow{\eta^{\mathbb{D}}\eta^{\mathbb{T}}A} DTA$$

with a map h down to A, making a triangle commute.

(7.50)

$$(DT)^2 A \xrightarrow{D\lambda TA} D^2 T^2 A \xrightarrow{\mu^{\mathbb{D}}\mu^{\mathbb{T}}A} DTA$$
$$DTh \downarrow \qquad \qquad \qquad \downarrow h$$
$$DTA \xrightarrow{\qquad h \qquad} A.$$

For all $\underline{c} \in \mathfrak{C}^X$, and all $\phi \in A_{\underline{c}, c}$, the image of the element $[\mathcal{M}_c(\eta^{\mathbb{T}}(\phi), \epsilon_c^{DTA})] \in (TD)^2 A_X$ under the top-right path in (7.50) is just $\phi \in A_X$, since the application of $D\lambda TA$ deletes the unit ϵ_c^{DTA}.

Now $DTh[\mathcal{M}_c(\eta^{\mathbb{T}}(\phi), \epsilon_c^{DTA})] = [\mathcal{M}_c(\phi, \epsilon_c^{DTA})] \in DTA_X$ and (7.50) commutes so $\phi \diamond_c \epsilon_c = h[\mathcal{M}_c(\phi, \epsilon_c)] = \phi$ and ϵ is a unit for $\diamond$ as required.

Conversely, a modular operad $(S, \diamond, \zeta, \epsilon)$ has underlying pointed graphical species $(S, \epsilon, \zeta\epsilon)$, and $(S, \diamond, \zeta)$ is an unpointed modular operad. Let $p_{\mathbb{D}} \colon DS \to S$ and $p_{\mathbb{T}} \colon TS \to S$ be the corresponding structure maps. Then $p_{\mathbb{T}}$ satisfies

$$\diamond = p_{\mathbb{T}} \circ [\mathcal{M}(\cdot, \cdot)] \quad \text{and} \quad \zeta = p_{\mathbb{T}} \circ [\mathcal{N}(\cdot)].$$

Since ϵ is a unit for $\diamond$, for all $c \in S_{\S}$,

$$p_{\mathbb{T}}[\mathcal{N}(\epsilon_c)] = p_{\mathbb{T}}[\mathcal{W}(\epsilon_c)] = p_{\mathbb{T}}[\mathcal{W}^m(\epsilon_c)]$$

by Lemma 7.47, so $o_{\tilde{c}} \stackrel{\text{def}}{=} \zeta\epsilon_c = p_{\mathbb{T}}[\mathcal{W}^m(\epsilon_c)]$ for all $c \in \mathfrak{C}$, $m \geq 1$.

Then $p \colon DTS \to S$ may be defined by the restriction $p|_{TS_X} = p_{\mathbb{T}} \colon TS \to S$, together with

$$p(\epsilon^{DTS}) = \epsilon \colon \mathfrak{C} \to S_{\mathbf{2}}, \text{ and } p(o^{DTS}) = \zeta\epsilon \colon \mathfrak{C} \to S_{\mathbf{0}},$$

making (7.49) commute.

It remains to check that (7.50) commutes for (S, p). This is clear for the adjoined (contracted) units $\epsilon^{(TDTS)^+}$, and $o^{(TDTS)^+}$ for $(DT)^2 S$. So we must check that the restricted diagram:

(7.51)

$$TDTS \xrightarrow{D\lambda TS} D^2 T^2 S \xrightarrow{\mu^{\mathbb{D}}\mu^{\mathbb{T}}S} DTS$$
$$DTp \downarrow \qquad \qquad \qquad \downarrow p$$
$$DTS \xrightarrow{\qquad p \qquad} S$$

commutes.

To this end, let $[\mathcal{X}, \beta] \in TDTS_X$. Exactly one of the following four conditions holds:

(i) $X = \mathbf{0}$ and $[\mathcal{X}, \beta] = [\mathcal{C}_0, o_{\tilde{c}}^{DTS}]$, in which case its image under both paths in (7.51) is $o_{\tilde{c}}$,

(ii) $X = \mathbf{0}$ and $[\mathcal{X}, \beta] = [\mathcal{W}^m(\epsilon_c^{DTS})]$ for some $m \geq 1$, and $c \in \mathfrak{C}$.

Then the application of λTS in the top-right path means that this path takes $[\mathcal{W}^m(\epsilon_c^{DTS})]$ to $o_{\tilde{c}} \in S_{\mathbf{0}}$, whereas the bottom left path takes $[\mathcal{W}^m(\epsilon_c^{DTS})]$ first to $[\mathcal{W}^m(\epsilon_c)] \in TS_{\mathbf{0}}$ by applying p inside, and then to

$$p[\mathcal{W}^m(\epsilon_c)] = p[\mathcal{W}(\epsilon_c)] = p_{\mathbb{T}}[\mathcal{N}(\epsilon_c)] = \zeta\epsilon_c = o_{\tilde{c}}$$

by an application of Lemma 7.47 and the definition of the contraction o

(iii) $X = \mathbf{2}$ and $[\mathcal{X}, \beta] = [\mathcal{L}^k(\epsilon_c^{DTS})]$ for some $k \geq 1$, and $c \in \mathfrak{C}$.

Then, once again, the application of λTS in the top-right path means that this path takes $[\mathcal{L}^k(\epsilon_c^{DTS})]$ to $\epsilon_c \in S_{\mathbf{2}}$, whereas the bottom left path takes $[\mathcal{L}^k(\epsilon_c^{DTS})]$ first to $[\mathcal{L}^k(\epsilon_c)] \in TS_{\mathbf{2}}$ by applying p inside, and then to

$$p[\mathcal{L}^k(\epsilon_c)] = p_{\mathbb{T}}[\mathcal{L}^k(\epsilon_c)] = \epsilon_c$$

by an application of Lemma 7.47.

(iv) Otherwise, a representative of the reduced similar structure $(\mathcal{X}_\beta^\perp, \beta^\perp)$ is admissible in $DTS(\mathcal{X})$. This means precisely that $[\mathcal{X}_\beta^\perp, \beta^\perp] \in T^2 S_X$.

Then $\lambda T[\mathcal{X}, \beta] = \lambda T[\mathcal{X}_\beta^\perp, \beta^\perp] = [\mathcal{X}_\beta^\perp, \beta^\perp] \in TS_X$. Hence $Tp[\mathcal{X}, \beta] = Tp_{\mathbb{T}}[\mathcal{X}_\beta^\perp, \beta^\perp]$, and so (7.50) commutes.

Therefore, (S, p) naturally admits the structure of a $\mathbb{DT}$-algebra. It is straightforward to verify that the functors $\mathsf{MO} \leftrightarrows \mathsf{GS}^{\mathbb{DT}}$ so defined are each others' inverses. $\qquad\square$

Remark 7.52. There is also a distributive law in the other direction $DT \Rightarrow TD$. Algebras for the composite monad $\mathbb{TD}$ are just the cofibred coproducts of algebras for $\mathbb{D}$ and $\mathbb{T}$. There is no further relationship between the two structures. (See also Example 2.13.)

8. A NERVE THEOREM

The goal of this section is to prove the following nerve theorem for modular operads using the abstract machinery described in Section 2.

Theorem 8.1. *The functor* $N \colon \mathsf{MO} \to \mathsf{ps}(\Xi)$ *is full and faithful. Its essential image consists of precisely those presheaves* P *on* Ξ *whose restriction to* $\mathsf{ps}(\Xi)$ *are graphical species. In other words,*

$$(8.2) \qquad\qquad P(\mathcal{G}) = \lim_{(\mathcal{C}, b) \in \mathsf{el}(\mathcal{G})} P(\mathcal{C}) \text{ for all graphs } \mathcal{G}.$$

Remark 8.3. A version of this theorem was stated in [21], and another version was proved, by different methods in [19, Theorem 3.8]. In [32], I proved this theorem by essentially the same methods, but without the use of the distributive law. In all these versions, the statement of the Segal condition is the same.

By Section 7, there is a commuting diagram of functors

$$(8.4)$$

where Ξ is the category obtained in the bo-ff factorisation of $\mathsf{etGr} \to \mathsf{GS} \to \mathsf{MO}$, *and* also in the bo-ff factorisation of $\mathsf{etGr}_* \to \mathsf{GS}_* \to \mathsf{MO}$.

As discussed in Section 2, Theorem 8.1 follows immediately if the monad $\mathbb{DT}$ on GS has arities etGr (see [5, Definition 1.8]). Unfortunately, this is not the case. The obstruction, unsurprisingly, relates to the contracted units. (See Remark 8.14.)

The remainder of this work is devoted to showing that $\mathbb{T}_*$ has arities etGr_*. In this case, the nerve $N \colon \mathsf{MO} \to \mathsf{ps}(\Xi)$ is fully faithful Moreover, because $\mathbb{P}^\circlearrowleft$ is dense in etGr_*, the essential image of N is characterised as the Ξ-presheaves P that satisfy the Segal condition (8.2).

The first step is to study the graphical category Ξ in more detail.

8.1. The category Ξ.

By construction, $\Xi \subset \mathsf{MO}$ is the full subcategory on the modular operads $\Xi(\mathcal{G})$ free on connected graphs $\mathcal{G} \in \mathsf{etGr}$.

Example 8.5 (The free modular operad on a graph). Let $\mathcal{H} = (E, H, V, s, t, \tau)$ be a graph. To streamline the notation, let $T\mathcal{H} \overset{\text{def}}{=} TY\mathcal{H}$ denote the free non-unital modular operad on $\mathcal{H}$, and $T_*\mathcal{H} \overset{\text{def}}{=} T_*Y_*\mathcal{H}$ the corresponding free unital modular operad on $\mathcal{H}$.

Of course, $T_*\mathcal{H}(\iota) = \{ch_e\}_{e \in E} = \mathsf{etGr}_*(\iota, \mathcal{H})$ with involution $\tau \colon ch_e \mapsto ch_{\tau e}$.

Recall that the unit for $Y_*\mathcal{H}$ is given by $ch_e \mapsto \epsilon_e^{\mathcal{H}} \overset{\text{def}}{=} ch_e \circ u \in \mathsf{etGr}_*(\mathcal{C_2}, \mathcal{H})$, and the contracted unit for $Y_*\mathcal{H}$ is given by $ch_e \mapsto o_{\tilde{e}}^{\mathcal{H}} \overset{\text{def}}{=} ch_e \circ z \in \mathsf{etGr}_*(\mathcal{C_0}, \mathcal{H})$.

So, $T_*\mathcal{H}$ has units

$$ch_e \mapsto \epsilon_e^{T_*\mathcal{H}} \overset{\text{def}}{=} [\eta^{\mathbb{T}} \epsilon_e^{\mathcal{H}}]_* = [ch_e \circ u^k], \ k \geq 1.$$

and contracted units

$$ch_e \mapsto o_{\tilde{e}}^{T_*\mathcal{H}} \overset{\text{def}}{=} [\eta^{\mathbb{T}} o_e^{\mathcal{H}}]_* = [ch_e \circ z] = [ch_e \circ \kappa^m], \ m \geq 1.$$

By Corollary 7.45, for all finite sets X, elements of $T_*\mathcal{H}_X$ are represented by pairs $(\mathcal{X}, f)$ where $\mathcal{X} = (\mathcal{G}, \rho)$ is an admissible X-graph and $f \in \mathsf{etGr}_*(\mathcal{G}, \mathcal{H})$, and pairs $(\mathcal{X}^1, f^1)$ and $(\mathcal{X}^1, f^2)$ represent the same element $[\mathcal{X}, f]_* \in T_*\mathcal{H}_X$ if and only if there is a commuting diagram

(8.6)

$$\mathcal{X}^1 \xrightarrow{g^1} \mathcal{X}^\perp \xleftarrow{g^2} \mathcal{X}^2$$

with f^1, $f^\perp$, f^2 to $\mathcal{H}$

in etGr_* such that g^j are morphisms in $X\mathsf{Gr}_{sim_*}$ for $j = 1, 2$, $\mathcal{X}^\perp$ is reduced and so $f^\perp \colon \mathcal{X}^\perp \to \mathcal{H}$ is an (unpointed) étale morphism in etGr.

Outside the (contracted) units, $\mathcal{X}^\perp$ is admissible. Otherwise $f^\perp$ is of the form $ch_e \in \mathsf{etGr}(\iota, \mathcal{H})$.

Observe, in particular, that the following special case of (8.6) commutes in etGr_* for all $e \in E$:

(8.7)

$$\mathcal{C_0} \xrightarrow{z} (\iota) \xleftarrow{\kappa} \mathcal{W}^m$$

with $ch_e \circ z$, ch_e, $ch_e \circ \kappa$ to $\mathcal{H}$.

This observation is essential in the proof of Theorem 8.1.

By definition, Ξ is the restriction to etGr_* of the Kleisli category of $\mathbb{T}_*$ so, for all pairs $(\mathcal{G}, \mathcal{H})$ of graphs

$$\Xi(\mathcal{G}, \mathcal{H}) = \mathsf{GS}_*(\mathcal{G}, T_*\mathcal{H}) \cong T_*\mathcal{H}(\mathcal{G}).$$

Therefore, $\Xi(\mathcal{G}, \mathcal{H}) \cong T_*\mathcal{H}(\mathcal{G})$ has been described in Example 8.5 when $\mathcal{G}$ is elementary.

For the general case, it follows from Example 8.5 that, $\Xi(\mathcal{G}, \mathcal{H})$ is obtained as a quotient of $T\mathcal{H}(\mathcal{G})$. A morphism $\gamma \in \Xi(\mathcal{G}, \mathcal{H})$ is represented by a non-degenerate $\mathcal{G}$-shaped graph of graphs $\mathbf{\Gamma}$ with colimit $\mathbf{\Gamma}(\mathcal{G})$, together with a morphism $f \in \mathsf{etGr}_*(\mathbf{\Gamma}(\mathcal{G}), \mathcal{H})$.

Since every graph $\mathcal{G}$ is trivially the colimit of the identity $\mathcal{G}$-shaped graph of graphs $(\mathcal{C}, b) \mapsto \mathcal{C}$, the assignment $f \mapsto (id, f) \in \Xi(\mathcal{G}, \mathcal{H})$ induces an inclusion $\mathsf{etGr}_* \hookrightarrow \Xi$.

The following terminology is from [26].

Definition 8.8. *A* (pointed) free map in Ξ *is a morphism in the image of the inclusion* $\mathsf{etGr}_* \hookrightarrow \Xi$. *An unpointed free map in Ξ is a morphism in the image of* $\mathsf{etGr} \hookrightarrow \mathsf{etGr}_* \hookrightarrow \Xi$. *A* refinement in Ξ *is a morphism in* $\Xi(\mathcal{G}, \mathcal{H})$ *with a representative of the form* $(\mathbf{\Gamma}, id_\mathcal{H})$.

In particular, a refinement $\mathcal{G} \to \mathcal{H}$ in Ξ is defined by a non-degenerate $\mathcal{G}$-shaped graph of graphs $\mathbf{\Gamma}$ with colimit $\mathcal{H}$, and hence $\mathbf{\Gamma}$ induces an identity on boundaries.

Lemma 8.9. *Let* $\mathcal{G} \not\cong \mathcal{C_0}$ *and* $\mathcal{H}$ *be graphs and, for* $i = 1, 2$, *let* $\mathbf{\Gamma}^i$ *be a non-degenerate $\mathcal{G}$-shaped graph of graphs with colimit* $\mathbf{\Gamma}^i(\mathcal{G})$, *and* $f^i \in \mathsf{etGr}_*(\mathbf{\Gamma}(\mathcal{G}), \mathcal{H})$. *Then* $(\mathbf{\Gamma}^1, f^1), (\mathbf{\Gamma}^2, f^2)$ *represent the same element* α *of* $\Xi(\mathcal{G}, \mathcal{H})$ *if and only if there is a representative* $(\mathbf{\Gamma}, f)$ *of* α, *and a commuting diagram in* etGr_* *of the following form, where the morphisms in the top row are vertex deletion morphisms:*

(8.10)

$$\mathbf{\Gamma}^1(\mathcal{G}) \xrightarrow{\hspace{3cm}} \mathbf{\Gamma}(\mathcal{G}) \xleftarrow{\hspace{3cm}} \mathbf{\Gamma}^2(\mathcal{G})$$

with f^1, f, f^2 mapping to $\mathcal{H}$.

Proof. By definition, if $(\mathbf{\Gamma}^1, f^1)$ and $(\mathbf{\Gamma}^2, f^2)$ represent the same element, then, for all $(\mathcal{C}_{X_b}, b) \in \mathsf{el}(\mathcal{G})$, $(\mathbf{\Gamma}^1(b), f^1 \circ b)$ and $(\mathbf{\Gamma}^2(b), f^2 \circ b)$ are similar in $X_b \mathsf{Gr}_{sim_*}(Y_* \mathcal{H}) \subset \mathsf{etGr}_*/\mathcal{H}$. In which case, since $\mathcal{G} \not\cong \mathcal{C_0}$, there is a pair $(\mathbf{\Gamma}(b), f_b) \in \mathsf{etGr}_*/\mathcal{H}$ where $\mathbf{\Gamma}(b)$ is admissible and a cospan

$$\mathbf{\Gamma}^1(b) \xrightarrow{\hspace{3cm}} \mathbf{\Gamma}(b) \xleftarrow{\hspace{3cm}} \mathbf{\Gamma}^2(b$$

with $f^1 \circ b$, f_b, $f^2 \circ b$ mapping to $\mathcal{H}$.

of vertex deletion morphisms in $\mathsf{etGr}_*/\mathcal{H}$ by Example 8.5.

So, the $\mathcal{G}$-shaped graph of $T_*\mathcal{H}$-structured graphs $\mathbf{\Gamma}_{T_*\mathcal{H}} \colon \mathsf{el}(\mathcal{G}) \to \mathsf{etGr}(T_*\mathcal{H}), b \mapsto (\mathbf{\Gamma}(b), f_b)$ so obtained is non-degenerate and hence admits a colimit $(\mathbf{\Gamma}(\mathcal{G}), f)$ in $\mathsf{etGr}(T_*\mathcal{H})$ such that (8.10) commutes.

The converse follows immediately from the definitions. $\qquad\square$

From the discussion above it follows that, for all graphs $\mathcal{G}$ and $\mathcal{H}$, and for all morphisms $\alpha \in \Xi(\mathcal{G}, \mathcal{H})$, α factors as a refinement followed by a free map. Since morphisms in etGr_* also factor as vertex deletion morphisms (or $z \colon \mathcal{C_0} \to (\mathsf{I})$) followed by a morphism in etGr, the composite structure of the monad $\mathbb{DT}$ induces a ternary factorisation system on Ξ.

8.2. **Factorisation categories.** The graphical category Ξ is the full subcategory on graphs of the Kleisli category $\mathsf{GS}_{*\mathbb{T}_*}$ of T_* with $\mathsf{GS}_{*\mathbb{T}_*}(S_*, S'_*) = \mathsf{GS}_*(S_*, T_*S'_*)$ for all $S_*, S'_* \in \mathsf{GS}_*$.

Since elements of T_*S_X correspond to similarity classes of S_*-structured X-graphs $(\mathcal{X}, \alpha)$, each element $\beta \in \mathsf{GS}_*(Y_*\mathcal{G}, T_*S_*)$ is represented by a non-degenerate $\mathcal{X}$-shaped graph of S-structured graphs $\mathbf{\Gamma}_S$. The colimit of $\mathbf{\Gamma}_S$ describes an S_* structured X-graph $(\mathbf{\Gamma}(\mathcal{X}), \alpha)$, where $\mathbf{\Gamma}(\mathcal{X})$ is the colimit of the underlying $\mathcal{X}$-shaped graph of graphs $\mathbf{\Gamma} \colon \mathsf{el}(\mathcal{X}) \to \mathsf{etGr}(S_*) \to \mathsf{etGr}$.

By [5, Proposition 2.5], the monad $\mathbb{T}_*$ has arities etGr_* if certain categories associated to factorisations of morphisms in $\mathsf{GS}_{*\mathbb{T}_*}$ are connected.

Let $\mathcal{G}$ be a graph, S_* be a pointed graphical species, and let $\beta \in \mathsf{GS}_*(Y_*\mathcal{G}, T_*S)$. Following [5, Section 2.4]:

Definition 8.11. *The* factorisation category $\mathsf{fact}(\beta)$ *of β is the category whose objects are pairs* $(\mathbf{\Gamma}, \alpha)$, *where $\mathbf{\Gamma}$ is a non-degenerate $\mathcal{G}$-shaped graph of graphs with colimit* $\mathbf{\Gamma}(\mathcal{G})$ *and* $\alpha \in S(\mathbf{\Gamma}(\mathcal{G}))$ *is such that β*

is equal to the composition:

$$Y_*\mathcal{G} \xrightarrow{\quad \boldsymbol{\Gamma} \quad} Y_*\boldsymbol{\Gamma}(\mathcal{G}) \xrightarrow{\quad \alpha \quad} S_*$$

in GS_*. *Morphisms in* $\mathsf{fact}(\beta)((\boldsymbol{\Gamma}^1, \alpha^1), (\boldsymbol{\Gamma}^2, \alpha^2))$ *are commuting diagrams in* $\mathsf{GS}_{*\mathbb{T}_*}$

(8.12)

such that g *is a morphism in* $\mathsf{etGr}_* \hookrightarrow \mathsf{GS}_{*\mathbb{T}_*}$.

Lemma 8.13. *For all graphs* $\mathcal{G}$ *and all* $\beta \in \mathsf{GS}_*(\mathcal{G}, T_*S)$, *the category* $\mathsf{fact}(\beta)$ *is connected.*

Proof. This follows directly from the discussion above, and in particular Example 8.5.

Let S_* be a pointed graphical species. For X a finite set, S_*-structured X-graphs $(\mathcal{X}^1, \alpha^1), (\mathcal{X}^2, \alpha^2)$ represent the same element of T_*S_X if and only if they are similar in $X\mathsf{Gr}_{sim_*}(S_*) \cong \mathsf{GS}_*(\mathcal{C}_X, T_*S_*)$. So the lemma holds for elementary graphs.

For general graphs $\mathcal{G}$, we may assume that $\mathcal{G} \ncong \mathcal{C}_\mathbf{0}$. Then elements of $\mathsf{GS}_*(Y_*\mathcal{G}, T_*S) \cong T_*S(\mathcal{G})$ are represented by non-degenerate $\mathcal{G}$-shaped graphs of S_*-structured graphs. Since there is no object of the form $(\mathcal{C}_\mathbf{0}, b)$ in $\mathsf{el}(\mathcal{G})$, two such S-structured graphs of graphs, $\boldsymbol{\Gamma}^1_{S_*}, \boldsymbol{\Gamma}^2_{S_*}$ represent the same element of $T_*S(\mathcal{G})$ if and only if

$$\boldsymbol{\Gamma}^1_{S_*}(\mathcal{C}_X, b) \sim \boldsymbol{\Gamma}^2_{S_*}(\mathcal{C}_X, b) \in X\mathsf{Gr}_{sim_*}(S)$$

for all $(\mathcal{C}_X, b) \in \mathsf{el}(\mathcal{G})$ and hence their colimits are also similar. In other words, $\mathsf{fact}(\beta)$ is connected. $\square$

Theorem 8.1 now follows from [5, Sections 1 & 2].

Proof of Theorem 8.1. The category etGr_* is dense in GS_*. By [5, Proposition 2.5], the statement of Lemma 8.13 is equivalent to the statement that the monad $\mathbb{T}_*$ has arities etGr_*. Therefore, the monad $\mathbb{T}_*$ on GS_* has arities etGr_*.

Hence the induced nerve functor $N \colon \mathsf{MO} \to \mathsf{ps}(\Xi)$ is fully faithful by [5, Propositions 1.5 and 1.9]. Moreover, by [5, Theorem 1.10] its essential image is the subcategory of those presheaves on Ξ whose restriction to etGr_* are in the image of the fully faithful embedding $\mathsf{GS}_* \hookrightarrow \mathsf{ps}(\mathsf{etGr}_*)$. These are those presheaves whose restriction to etGr_* is a J_*-sheaf.

So a presheaf S on Ξ is in the image of N if and only if

$$S(\mathcal{G}) = \lim_{(\mathcal{C}, b) \in \mathsf{el}_*(\mathcal{G})} S(\mathcal{C}),$$

and, by finality of $\mathsf{el}(\mathcal{G}) \subset \mathsf{el}_*(\mathcal{G})$, this is the case precisely if

$$S(\mathcal{G}) = \lim_{(\mathcal{C}, b) \in \mathsf{el}(\mathcal{G})} S(\mathcal{C}).$$

That is, the Segal condition (8.2) is satisfied. $\square$

Remark 8.14. Using the method of [5, Section 2], we can construct the corresponding *unpointed* factorisation categories for the monad $\mathbb{DT}$ on GS.

Let S be a graphical species and $\mathcal{G}$ a graph. We consider morphisms $Y\mathcal{G} \to S$ in the Kleisli category $\mathsf{GS}_{\mathbb{DT}} \xrightarrow{\text{f.f.}} \mathsf{MO}$. Since

$$\mathsf{GS}_{\mathbb{DT}}(\mathcal{G}, S) \cong \mathsf{MO}(DTY\mathcal{G}) \cong \mathsf{GS}_{*\mathbb{T}_*}(Y_*\mathcal{G}, T_*S^+) \cong S^+(\mathcal{G}),$$

a morphism $\beta \in \mathsf{GS}_{\mathbb{DT}}(\mathcal{G}, S)$ is represented by a $\mathcal{G}$-indexed graph of graphs $\boldsymbol{\Gamma}$ with colimit $\boldsymbol{\Gamma}(\mathcal{G})$ and a DS-structure $\alpha \in DS(\boldsymbol{\Gamma}(\mathcal{G}))$.

Such pairs $(\boldsymbol{\Gamma}, \alpha)$ are the objects of the unpointed factorisation category $\mathsf{fact}(\beta)^-$. Morphisms in $f \in \mathsf{fact}(\beta)^-((\boldsymbol{\Gamma}, \alpha), (\boldsymbol{\Gamma}', \alpha'))$ are morphisms in $\mathsf{etGr}(\boldsymbol{\Gamma}(\mathcal{G}), \boldsymbol{\Gamma}(\mathcal{G}'))$ making the diagram (8.12) commute. By [5, Proposition 2.5], $\mathbb{DT}$ has arities etGr if and only if all such unpointed factorisation categories are connected.

To see that this is not the case, let $S = Y(\text{\textsci})$, so $TS \cong S$. If $\beta = z = o^{(Y(\text{\textsci}))^+} : \mathcal{C}_{\mathbf{0}} \to (\text{\textsci})$, then $\mathsf{fact}(\beta)^-$ has objects given by $\mathcal{C}_{\mathbf{0}} \to \mathcal{C}_{\mathbf{0}} \xrightarrow{z} (\text{\textsci})$, and $\mathcal{C}_{\mathbf{0}} \to \mathcal{W} \xrightarrow{\kappa} (\text{\textsci})$. Since there are no non-trivial morphisms in etGr with source or target $\mathcal{C}_{\mathbf{0}}$, these objects are in disjoint components of $\mathsf{fact}(\beta)^-$. Therefore, $\mathbb{DT}$ does not have arities etGr.

8.3. Weak modular operads.

In [19, 20], Hackney, Robertson and Yau have proved a version of Theorem 8.1 in terms of a bijective-on-objects subcategory U of Ξ that was constructed precisely so as to have a generalised Reedy structure ([19, Theorem 3.8]). The graphical category U contains only the monomorphisms of $\mathsf{etGr} \subset \Xi$, as well as all morphisms in $\mathsf{etGr}_* \hookrightarrow \Xi$ that factor through $z \colon \mathcal{C}_{\mathbf{0}} \to (\text{\textsci})$ or $\kappa^m \colon \mathcal{W}^m \to (\text{\textsci})$, $m \geq 1$. So $U \hookrightarrow \mathsf{MO}$ is not fully faithful. However, it is dense, and hence induces a fully faithful nerve.

They have shown that the fibrant objects in the model structure on the simplicial presheaf category $\mathsf{ps}_{\mathsf{sSet}}(U)$ obtained by localising the Reedy model structure at the *Segal maps*

$$\lim_{(\mathcal{C}, b) \in \mathsf{el}(\mathcal{G})} P(\mathcal{C}) \longrightarrow P(\mathcal{G}) \in \mathsf{sSet}$$

are those simplicial presheaves on U that satisfy the *weak Segal condition*

$$(8.15) \qquad P(\mathcal{G}) \simeq \lim_{(\mathcal{C}, b) \in \mathsf{el}(\mathcal{G})} P(\mathcal{C}) \quad \text{for all graphs } \mathcal{G}.$$

In [9], Caviglia and Horel describe a general class of rigidification results whereby, given a dense inclusion $\mathsf{D} \hookrightarrow \mathsf{C}$ of categories satisfying certain conditions, an equivalence is established between sSet-valued presheaves on D that satisfy a weak Segal condition, and C objects internal to sSet that are Segal on the nose. As an application, they apply their result to a certain class of monads with arities. Their result can be applied directly to obtain the following corollary to Theorem 8.1.

Corollary 8.16. *There is a model category structure on the category* $\mathsf{ps}_{\mathsf{sSet}}(\Xi)$ *of simplicial presheaves* $P \colon \Xi^{\mathrm{op}} \to \mathsf{sSet}$ *whose fibrant objects are presheaves* P *satisfying the weak Segal condition*

$$(8.17) \qquad P(\mathcal{G}) \simeq \lim_{(\mathcal{C}, b) \in \mathsf{el}(\mathcal{G})} P(\mathcal{C}) \quad \text{for all } \mathcal{G} \in \mathsf{etGr}.$$

Proof. The monad $\mathbb{T}_*$ has arities etGr_* and $\mathbb{P}^{\circlearrowleft}/\mathcal{G}$ is small and connected for all connected graphs $\mathcal{G}$. Therefore the assumptions of [9, Assumptions 7.9] are satisfied. By [9, Section 7.5], MO is equivalent to the category of models in Set of the limit sketch $L = (\mathsf{etGr}_*, \{(\mathcal{G}/\mathbb{P}^{\circlearrowleft \mathrm{op}})_{\mathcal{G} \in \mathsf{etGr}}\})$ and there is a Segal model structure on the category of sSet valued models for L.

By [9, Proposition 7.1], this can be transferred along a Quillen equivalence to a model structure on $\mathsf{ps}_{\mathsf{sSet}}(\Xi)$, whose fibrant objects are those presheaves that satisfy the weak Segal condition. $\square$

In current work with M. Robertson, we are comparing the existing models for weak modular operads. We expect that there is a direct Quillen equivalence between the model structure on $\mathsf{ps}_{\mathsf{sSet}}(\Xi)$ of Corollary 8.16 and the model structure on $\mathsf{ps}_{\mathsf{sSet}}(U)$ of [19]. I am also investigating whether there can be a generalised Reedy structure on Ξ.

Remark 8.18. The graphical category $\overline{Gr}$ whose morphisms are described in [21, Section 6] is the bijective-on-objects subcategory of Ξ that does not contain the morphisms $z \colon \mathcal{C_0} \to (\iota)$ or any morphisms of the form $ch_e \circ \kappa^m \in \mathsf{etGr}_*(\mathcal{W}^m, \mathcal{G})$. Therefore, $\overline{Gr}$ does not embed fully faithfully in MO.

However, $U \subset \overline{Gr} \subset \Xi$, and both Ξ and U are dense in MO, therefore $\overline{Gr}$ is also dense in MO, and yields a fully faithful nerve functor whose essential image satisfies the same Segal condition (8.2); whence we may deduce the main statement of [21]. See also [20, Theorem 3.6 & Section 4] for details.

REFERENCES

[1] Dror Bar-Natan and Zsuzsanna Dancso. Finite type invariants of w-knotted objects II: tangles, foams and the Kashiwara-Vergne problem. *Math. Ann.*, 367(3-4):1517–1586, 2017.

[2] M. A. Batanin and C. Berger. Homotopy theory for algebras over polynomial monads. *Theory Appl. Categ.*, 32:Paper No. 6, 148–253, 2017.

[3] Jon Beck. Distributive laws. In *Sem. on Triples and Categorical Homology Theory (ETH, Zürich, 1966/67)*, pages 119–140. Springer, Berlin, 1969.

[4] James C. Becker and Daniel Henry Gottlieb. A history of duality in algebraic topology. In *History of topology*, pages 725–745. North-Holland, Amsterdam, 1999.

[5] Clemens Berger, Paul-André Melliès, and Mark Weber. Monads with arities and their associated theories. *J. Pure Appl. Algebra*, 216(8-9):2029–2048, 2012.

[6] Clemens Berger and Ieke Moerdijk. Resolution of coloured operads and rectification of homotopy algebras. In *Categories in algebra, geometry and mathematical physics*, volume 431 of *Contemp. Math.*, pages 31–58. Amer. Math. Soc., Providence, RI, 2007.

[7] Dennis V. Borisov and Yuri I. Manin. Generalized operads and their inner cohomomorphisms. In *Geometry and dynamics of groups and spaces*, volume 265 of *Progr. Math.*, pages 247–308. Birkhäuser, Basel, 2008.

[8] John Bourke and Richard Garner. Monads and theories. *Adv. Math.*, 351:1024–1071, 2019.

[9] Giovanni Caviglia and Geoffroy Horel. Rigidification of higher categorical structures. *Algebr. Geom. Topol.*, 16(6):3533–3562, 2016.

[10] Eugenia Cheng. Iterated distributive laws. *Math. Proc. Cambridge Philos. Soc.*, 150(3):459–487, 2011.

[11] Robertson Dansco, Halacheva. Wheeled props and circuit algebras. *In preparation*, 2020.

[12] Martin Doubek, Branislav Juro, and Lada Peksova. Properads and homotopy algebras related to surfaces. 2017.

[13] Martin Doubek, Branislav Jurčo, and Korbinian Münster. Modular operads and the quantum open-closed homotopy algebra. *J. High Energy Phys.*, (12):158, front matter+54pp, 2015.

[14] Gabriel C. Drummond-Cole and Philip Hackney. Dwyer–Kan homotopy theory for cyclic operads. 2018.

[15] E. Getzler and M. M. Kapranov. Modular operads. *Compositio Math.*, 110(1):65–126, 1998.

[16] Jeffrey Giansiracusa. Moduli spaces and modular operads. *Morfismos*, 17(2):101–125, 2013.

[17] Philip Hackney, Marcy Robertson, and Donald Yau. *Infinity properads and infinity wheeled properads*, volume 2147 of *Lecture Notes in Mathematics*. Springer, Cham, 2015.

[18] Philip Hackney, Marcy Robertson, and Donald Yau. On factorizations of graphical maps. *Homology Homotopy Appl.*, 20(2):217–238, 2018.

[19] Philip Hackney, Marcy Robertson, and Donald Yau. A graphical category for higher modular operads. *Adv. Math.*, 365:107044, 2020.

[20] Philip Hackney, Marcy Robertson, and Donald Yau. Modular operads and the nerve theorem. *Adv. Math.*, 370:107206, 39, 2020.

[21] A. Joyal and J. Kock. Feynman graphs, and nerve theorem for compact symmetric multicategories (extended abstract). *Electronic Note in Theoretical Computer Science*, 270(2):105 – 113, 2011. Proceedings of the 6th International Workshop on Quantum Physics and Logic (QPL 2009).

[22] André Joyal. Une théorie combinatoire des séries formelles. *Adv. in Math.*, 42(1):1–82, 1981.

[23] G. M. Kelly. Many-variable functorial calculus. I. In *Coherence in categories*, pages 66–105. Lecture Notes in Math., Vol. 281. 1972.

[24] G. M. Kelly. A unified treatment of transfinite constructions for free algebras, free monoids, colimits, associated sheaves, and so on. *Bull. Austral. Math. Soc.*, 22(1):1–83, 1980.

[25] G. M. Kelly and M. L. Laplaza. Coherence for compact closed categories. *J. Pure Appl. Algebra*, 19:193–213, 1980.

[26] Joachim Kock. Graphs, hypergraphs, and properads. *Collect. Math.*, 67(2):155–190, 2016.

[27] Saunders Mac Lane. *Categories for the working mathematician*, volume 5 of *Graduate Texts in Mathematics*. Springer-Verlag, New York, second edition, 1998.

[28] Saunders Mac Lane and Ieke Moerdijk. *Sheaves in geometry and logic*. Universitext. Springer-Verlag, New York, 1994. A first introduction to topos theory, Corrected reprint of the 1992 edition.

[29] M. Markl, S. Merkulov, and S. Shadrin. Wheeled PROPs, graph complexes and the master equation. *J. Pure Appl. Algebra*, 213(4):496–535, 2009.

[30] Sergei A. Merkulov. Wheeled props in algebra, geometry and quantization. In *European Congress of Mathematics*, pages 83–114. Eur. Math. Soc., Zürich, 2010.

[31] Ieke Moerdijk and Ittay Weiss. Dendroidal sets. *Algebr. Geom. Topol.*, 7:1441–1470, 2007.

[32] S. Raynor. *Compact Symmetric Multicategories and the problem of loops*. PhD thesis, University of Aberdeen, 2018.

[33] S. Raynor. Compact closed categories, modular operads and circuits. *In preparation*, 2020.

[34] S. Raynor. Modular operads with product: circuit operads and an iterated distributive law for compact closed categories. *In preparation*, 2020.

[35] Graeme Segal. Classifying spaces and spectral sequences. *Inst. Hautes Études Sci. Publ. Math.*, (34):105–112, 1968.

[36] Mark Weber. Familial 2-functors and parametric right adjoints. *Theory Appl. Categ.*, 18:No. 22, 665–732, 2007.

[37] Donald Yau and Mark W. Johnson. *A foundation for PROPs, algebras, and modules*, volume 203 of *Mathematical Surveys and Monographs*. American Mathematical Society, Providence, RI, 2015.