Hermitean invariants for the monodromy of A-hypergeometric systems

Frits Beukers (after Carlo Verschoor)

University of Utrecht

February 17, 2020

The A-polytope

Hypergeometric functions à la Gel'fand-Kapranov-Zelevinsky (around 1988). Start with a finite subset $A = \{\mathbf{a}_1, \dots, \mathbf{a}_N\} \subset \mathbb{Z}^r$ and N > r. We assume

• The \mathbb{Z} -span of A is \mathbb{Z}^r

• There is a linear form h such that $h(\mathbf{a}_i) = 1$ for i = 1, ..., N. The convex hull of A is called the *A*-polytope. The $r \times N$ -matrix with columns $\mathbf{a}_1, ..., \mathbf{a}_N$ is called *A*-matrix. Define a vector of parameters

$$\boldsymbol{\alpha} = (\alpha_1, \ldots, \alpha_r) \in \mathbb{R}^r$$

Finite dimensional solution space

Consider the A-hypergeometric system $\mathscr{H}(A, \alpha)$.

Definition

Let C(A) be the positive real cone generated by $\mathbf{a}_1, \ldots, \mathbf{a}_N$. We call the system *non-resonant* if $\alpha + \mathbb{Z}^r$ has empty intersection with the faces of C(A).

Theorem (GKZ), Adolphson

Let Q(A) be the convex hull of A. Suppose the system is non-resonant. Then the solution space has \mathbb{C} -dimension $\operatorname{Vol}(Q(A))$ (standard simplex in $h(\mathbf{a}) = 1$ is normalized to 1).

Theorem (GKZ)

A non-resonant system has irreducible monodromy.

Horn G_3

Consider the Horn G_3 -function

$$G_{3}(a, b, x, y) = \sum_{m,n \ge 0} \frac{(a)_{2n-m}(b)_{2m-n}}{m! n!} x^{m} y^{n}$$

We have



The B-matrix of G_3

Recall

$$A = \begin{pmatrix} -1 & 0 & 1 & 2 \\ 2 & 1 & 0 & -1 \end{pmatrix}.$$

Lattice of relations is generated by the rows of

$$B = \begin{pmatrix} 1 & -2 & 1 & 0 \\ 0 & 1 & -2 & 1 \end{pmatrix}$$

We call this matrix the *B-matrix*. We can recognize it from the expansion

$$\sum_{m,n\geq 0}\frac{(-x)^m(-y)^n}{\Gamma(m-2n-a+1)\Gamma(n-2m-b+1)\Gamma(m+1)\Gamma(n+1)}.$$

The columns of the B-matrix are denoted by $\mathbf{b}_1, \ldots, \mathbf{b}_N$.

Formal solutions

Let *L* be the lattice of integer relations between $\mathbf{a}_1, \ldots, \mathbf{a}_N$. Choose $\gamma = (\gamma_1, \ldots, \gamma_N)$ such that $\gamma_1 \mathbf{a}_1 + \cdots + \gamma_N \mathbf{a}_N = \alpha$. Then

$$\Phi = \sum_{\mathbf{l} \in L} \frac{v_1^{l_1 + \gamma_1} \cdots v_N^{l_N + \gamma_N}}{\Gamma(l_1 + \gamma_1 + 1) \cdots \Gamma(l_N + \gamma_n + 1)}$$

is a formal solution of the GKZ-system.

Note that γ is only determined modulo $L \otimes \mathbb{R}$, so we have some freedom for the choice of γ .

More explicitly, we fix a γ_0 , then we can choose any γ of the form $\gamma_0 + \mu B$, where $\mu \in \mathbb{R}^d$ is a row vector.

We use this freedom to derive different (convergent) series expansions for solutions of the A-hypergeometric system.

Power series solutions

Let \mathscr{I} be the subsets J of $\{1, \ldots, N\}$ of size d such that $\Delta_J := |\det(\mathbf{b}_j)_{j \in J}| \neq 0.$

Consider again the formal solution

$$\Phi = \sum_{\mathbf{l} \in L} \frac{v_1^{l_1 + \gamma_1} \cdots v_N^{l_N + \gamma_N}}{\Gamma(l_1 + \gamma_1 + 1) \cdots \Gamma(l_N + \gamma_n + 1)}$$

Choose $J \in \mathscr{I}$ and choose γ such that $\gamma_j = 0$ for all $j \in J$. Denote such a choice by γ^J and the corresponding solution by Φ_J . Note that Φ_J is a summation over all I with $l_j \ge 0$ for all $j \in J$, a hyper-octant of summation. So we have a (twisted) powerseries. In other words, Φ_J is $v_1^{\gamma_1^J} \cdots v_N^{\gamma_N^J}$ times a genuine power series (i.e. integers powers of the v_j). We write $\gamma^J = \gamma_0 + \mu^J B$, where $\mu^J \in \mathbb{R}^d$ is a row vector.

Basis of local solutions

$$F_2(\alpha,\beta,\beta',\gamma,\gamma',x,y) = \sum_{m,n\geq 0} \frac{(\alpha)_{m+n}(\beta)_m(\beta')_n}{m!n!(\gamma)_m(\gamma')_n} x^m y^n.$$

Rewrite as

$$\sum_{m,n\geq 0} \frac{x^m y^n}{\Gamma(-\alpha-m-n+1)\Gamma(-\beta-m+1)\Gamma(-\beta'-n+1)\Gamma(\gamma+m)\Gamma(\gamma'+n)\Gamma(m+1)\Gamma(n+1)}.$$

The B-matrix:

$$B = \begin{pmatrix} -1 & -1 & 0 & 1 & 0 & 1 & 0 \\ -1 & 0 & -1 & 0 & 1 & 0 & 1 \end{pmatrix}.$$

We sketch how to construct a basis of twisted power series solutions. The fan in \mathbb{R}^d spanned by the column vectors \mathbf{b}_i is called the *secondary fan*.

Basis of solutions



Secondary fan for Appell F_2 :

Choose any vector ρ and find all pairs $\mathbf{b}_i, \mathbf{b}_j$ such that ρ is in the positive span of $\mathbf{b}_i, \mathbf{b}_j$. Denote the set of pairs by $\mathscr{I}(\rho)$. Then the solutions $\Phi_J, J \in \mathscr{I}(\rho)$ form a basis of local solutions.

Monodromy results

The one variable case:

- Levelt's theorem in Beukers-Heckman (1986)
- Methods using Mellin-Barnes integration (1908)

Several variable case:

- Appell F1, Lauricella *F_D*: E.Picard (1885), Deligne-Mostow (1986).
- Appell F2,F3: M.Kato (1995).
- Appell F4: K.Takano (1980), J.Kaneko (1981), M.Kato (1997).
- Aomoto system *E*(3,6): K.Matsumoto, T.Sasaki, N.Takayama, M.Yoshida (1993).
- Lauricella F_A: K.Matsumoto, M.Yoshida (2010).
- Lauricella F_C: Y.Goto (2016).

Proposal

Approach via Mellin-Barnes integrals.

Assumption: The system $\mathscr{H}(\mathscr{A}, \alpha)$ is totally non-resonant, i.e. $\mathbb{Z}^r + \alpha$ does not intersect the interior or exterior faces of the A-polytope.

The B-zonotope

Denote the columns of the *B*-matrix by $\mathbf{b}_1, \mathbf{b}_2, \ldots, \mathbf{b}_N \in \mathbb{R}^d$. Define the *B-zonotope* by $C_{1} \rightarrow N$ 1

$$Z_B = \left\{ \frac{1}{4} \sum_{j=1}^{N} \lambda_j \mathbf{b}_j \quad ; \quad -1 < \lambda_j < 1 \right\}$$

Picture for Horn G_3 ,



Convergence

Choose $\gamma_1, \ldots, \gamma_N$ such that $\gamma_1 \mathbf{a}_1 + \cdots + \gamma_N \mathbf{a}_N = \alpha$. Mellin-Barnes integral in higher dimension

$$M(\mathbf{v}) = \frac{1}{(2\pi i)^d} \int_{i\mathbb{R}^d} \prod_{j=1}^N \Gamma(-\gamma_j - \mathbf{b}_j \cdot \mathbf{s}) v_j^{\gamma_j + \mathbf{b}_j \cdot \mathbf{s}} d\mathbf{s}$$

Theorem

For j = 1, ..., N let θ_j be an argument choice for v_j . Then the integral for $M(\mathbf{v})$ converges if

$$\theta_1 \mathbf{b}_1 + \theta_2 \mathbf{b}_2 + \cdots + \theta_N \mathbf{b}_N \in 2\pi Z_B.$$

Moreover, if $\gamma_j < 0$ for all j, then $M(\mathbf{v})$ is a solution of the hypergeometric system A, α .

B-zonotope for G_3

The Horn system G_3 has solution space of dimension 3. Consider the B-zonotope



Notice we have a basis of Mellin-Barnes solutions.

Transition matrices

Let M_1, \ldots, M_D be a basis of Mellin-Barnes solutions and τ_1, \cdots, τ_D the corresponding points in the B-zonotope.

Choose a vector ρ in the secondary fan and let $\Phi_J, J \in \mathscr{I}(\rho)$ be the corresponding local basis of solutions. Let $\mu^J \in \mathbb{R}^d$ be their corresponding vectors.

Theorem (FB)

The $D \times D$ transition matrix X_{ρ} between the local solutions and the Mellin-Barnes solutions is given by the entries

$$e^{2\pi i oldsymbol{\mu}^J \cdot oldsymbol{ au}_j}, \quad J \in \mathscr{I}(oldsymbol{
ho}), \quad j=1,\ldots,D.$$

Restrictions

Hypotheses underlying the monodromy calculation.

- We need a Mellin-Barnes basis of solutions, unfortunately this is not always possible.
- Is the global monodromy group generated by the local contributions? Not clear.

A result in a different direction:

Theorem?

Let $M \subset GL_D(\mathbb{C})$ be the monodromy group of an irreducible A-hypergeometric system. Then there exists a non-trivial Hermitean matrix H such that $\overline{g}^t Hg = H$ for all $g \in M$.

Euler integral

The existence of the invariant Hermitean form follows by general principles from the *Euler integral* representation. Given A, α define $f_A(\mathbf{v}, \mathbf{t}) = v_1 \mathbf{t}^{\mathbf{a}_1} + \cdots + v_N \mathbf{t}^{\mathbf{a}_N}$, the *A*-polynomial. Consider

$$I(A, \alpha, v_1, \ldots, v_N) = \int_{\mathscr{C}} \frac{\mathbf{t}^{-\alpha}}{1 - f_A(\mathbf{v}, \mathbf{t})} \frac{dt_1}{t_1} \wedge \frac{dt_2}{t_2} \wedge \cdots \wedge \frac{dt_r}{t_r},$$

where \mathscr{C} is a twisted *r*-cycle in the complement of $1 - f_A(\mathbf{v}, \mathbf{t}) = 0$.

Question: what is the signature of the Hermitean form?

Signature

Recall that to every $J \in \mathscr{I}$ we associate a vector $\gamma^J \in \mathbb{R}^N$ such that $\gamma_1^J \mathbf{a}_1 + \cdots + \gamma_N^J \mathbf{a}_N = \alpha$ and $\gamma_j^J = 0$ if $j \in J$.

Conjecture

Choose a local basis of solutions given by ρ . Then the signature of the Hermitean form is determined by the signs of the products

$$\prod_{j \notin J} \sin(\pi \gamma_j^J), \qquad J \in \mathscr{I}(\rho).$$

Signature example

Signature in the case G_3 . Take a triangulation of A,

$$\left\{ \begin{pmatrix} -1 \\ 2 \end{pmatrix}, \begin{pmatrix} 0 \\ 1 \end{pmatrix} \right\}, \quad \left\{ \begin{pmatrix} 0 \\ 1 \end{pmatrix}, \begin{pmatrix} 1 \\ 0 \end{pmatrix} \right\}, \quad \left\{ \begin{pmatrix} 1 \\ 0 \end{pmatrix}, \begin{pmatrix} 2 \\ -1 \end{pmatrix} \right\}$$

Write the parameter vector (-a, -b) as linear combination of each of these pairs

$$a\begin{pmatrix} -1\\ 2 \end{pmatrix} + (-b-2a)\begin{pmatrix} 0\\ 1 \end{pmatrix}, \ -b\begin{pmatrix} 0\\ 1 \end{pmatrix} - a\begin{pmatrix} 1\\ 0 \end{pmatrix}, \ (-a-2b)\begin{pmatrix} 1\\ 0 \end{pmatrix} + b\begin{pmatrix} 2\\ -1 \end{pmatrix}$$

Then the signs of

- $\sin \pi a \cdot \sin \pi (-b 2a)$
- $\sin \pi(-a) \cdot \sin \pi(-b)$
- $\sin \pi (-a-2b) \cdot \sin \pi b$

determine the signature.

Hermitean form

We use the vector power notations $x^{\mathbf{k}} = (x^{k_1}, \ldots, x^{k_d})$ and $\mathbf{z}^{\mathbf{k}} = z_1^{k_1} \cdots z_d^{k_d}$. Let $\tau \in \mathbb{R}^d$. Let $\gamma_0 \in \mathbb{R}^N$ be fixed such that $\gamma_{0,1}\mathbf{a}_1 + \cdots + \gamma_{0,N}\mathbf{a}_N = \alpha$. Let $c_j = e^{2\pi i \gamma_{0,j}}$ for $j = 1, \ldots, N$. Consider the differential form on $(\mathbb{C}^{\times})^d$ given by

$$\omega(\boldsymbol{\tau}) = \frac{\boldsymbol{z}^{\boldsymbol{\tau}}}{(\boldsymbol{z}^{b_1} - c_1) \cdots (\boldsymbol{z}^{b_N} - c_N)} \frac{dz_1}{z_1} \wedge \cdots \wedge \frac{dz_d}{z_d}.$$

Let $J \in \mathscr{I}$. Then $e^{-2\pi i \mu^J}$ is the solution of $\mathbf{z}^{\mathbf{b}_j} - c_j = 0$ for all $j \in J$.

Hermitean form

$$\omega(\boldsymbol{\tau}) = \frac{\boldsymbol{z}^{\boldsymbol{\tau}}}{(\boldsymbol{z}^{b_1} - c_1) \cdots (\boldsymbol{z}^{b_N} - c_N)} \frac{dz_1}{z_1} \wedge \cdots \wedge \frac{dz_d}{z_d}.$$

Theorem (C.Verschoor, 2017)

Mellin-Barnes basis given by τ_1, \ldots, τ_D in the B-zonotope. Basis of local solutions given by ρ . Let *G* be the group generated by the local monodromies. Consider the $D \times D$ -matrix with entries

$$\sum_{J \in \mathscr{I}(\boldsymbol{\rho})} \operatorname{res}_{e^{2\pi i \mu J}} \left(\omega(\boldsymbol{\tau}_i - \boldsymbol{\tau}_j) \right), \quad i, j = 1, \dots, D.$$

Then this is the inverse of a G-invariant Hermitian matrix.