On hypergeometric functions in several variables II. The Wronskian of the hypergeometric functions of type (n+1, m+1)

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Introduction.

Many specialists believe that the rank of the hypergeometric system $E(n+1, m+1; \lambda)$ is equal to $\binom{m-1}{n}$ for sufficiently generic complex parameters $\lambda = (\lambda_1, \cdots, \lambda_{m+1})$. (For the definition, see § 2.1.) Although this fact is fundamental in studying the hypergeometric functions, no explicit statement with rigorous proof is known. In a paticular case $E(3, 6; \lambda)$, [M-S-Y, p. 64, Theorem 1.8.3] gave explicitly 6 solutions of the form $y^{\rho} \sum_{n \in \mathbb{Z}_{\geq 0}^4} A(n) y^n$ where $y = (y_1, y_2, y_3, y_4)$ and $\rho = (\rho_1, \rho_2, \rho_3, \rho_4)$. Also [G-Gr, p. 13] gave 6 solutions of E(3, 6); but it is not clear under which conditions the solutions are linearly independent.

In this paper, we shall give a proof of the fact under a very simple non-integral condition $\lambda_j \in C-Z$. Our proof is based on the theory of twisted rational de Rham cohomologies and twisted homologies; we make use of the perfect pairing of those associated with the hypergeometric integral of type (n+1, m+1). Since the theory of twisted cycles is very important in the study of hypergeometric integrals (see [K]), we shall give a concise introduction to the theory in § 1.

Let $f_j(u) = z_{0j} + \sum_{i=1}^n z_{ij} u_i (1 \le j \le m)$ be m real linear polynomials of n variables; we consider a many-valued function $U = \prod_{j=1}^m f_{j}^{2j}$. Then the hypergeometric integral $F(\lambda, z)$ is defined as $F(\lambda, z) = \int_{\sigma} U du_1 \wedge \cdots \wedge du_n$ where σ is a twisted n-cycle associated with U. We suppose the configuration determined by hyperplanes $f_j = 0$ $(1 \le j \le m)$ be in general position. Then it determines $r := \binom{m-1}{n}$ relatively compact chambers in the real u-space R^n . In § 1.7 \sim 1.8, we construct

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r twisted cycles $\sigma_{\nu}(1 \leq \nu \leq r)$ associated with the chambers, which form a basis of twisted n-dimensional homology associated with U, provided that the non-integral condition stated above holds (Theorem 2). This basis is crucial in writing the Wronskian of our hypergeometric integrals in a closed form. We show in §2 that r hypergeometric integrals $\int_{\sigma_{\nu}} U du_1 \wedge \cdots \wedge du_n (1 \leq \nu \leq r)$ are linearly independent solutions of the hypergeometric system $E(n+1, m+1; \lambda)$. In [M-S-T-Y], this fact is essentially used to determine the monodromy of the system $E(n+1, m+1; \lambda)$. By making a proper choice of partial derivatives of the integrals, we see that the Wronskian of the r integrals turns out to be a product of minors of the matrix (z_{ij}) and the determinant of the matrix

$$\left(\int_{\sigma_n} U \cdot \varphi \langle j_1 \cdots j_n \rangle\right)$$

where we set

$$\varphi \langle j_1, \cdots, j_n \rangle = \frac{d f_{j_1}}{f_{j_1}} \wedge \cdots \wedge \frac{d f_{j_n}}{f_{j_n}}, \qquad (1 \leq j_1 < \cdots < j_n \leq m-1);$$

these *n*-forms from a basis of the twisted rational de Rham cohomology associated with the integral. Since the pairing is *perfect*, this determinant is non-zero and hence we can conclude that the Wronskian is non-zero under the condition $\lambda_j \in C - Z(1 \le j \le m)$ and $\sum_{i=1}^m \lambda_j \in C - Z$ (Theorem 3). On the other hand, this determinant turns out to be the one which A. N. Varchenko studied in [V1, 2]. He evaluates the determinant as the product of Γ -factors and critical values of the functions $f_j^{\lambda_j}$ on the compact chambers. Using this result, we write the Wronskian in a closed form (Theorem 4).

§ 1. Twisted rational de Rham cohomology and twisted cycles.

1.1. An intuitive explanation. Let X be an n-dimensional connected complex manifold and $\pi: \widetilde{X} \to X$ be the universal covering of X. Let $\widetilde{u}_0 \in \widetilde{X}$ and $u_0 = \pi(\widetilde{u}_0) \in X$ be base points. We shall consider a many-valued holomorphic function U(u) on X such that $\omega := dU/U$ is a single-valued holomorphic 1-form on X. Let \mathcal{E}_X^p be the sheaf of smooth p-forms on X; then for any $\varphi \in \Gamma(X, \mathcal{E}_X^p)$, $U\varphi$ can be viewed, on one hand, as a single-valued p-form on the universal covering manifold \widetilde{X} , on the other hand, as a many-valued p-form on X. Since $U\varphi$ is single-valued on \widetilde{X} , the usual Stokes theorem holds for $U\varphi$ on \widetilde{X} but not on X. We explain our situation by illustrating some examples:

EXAMPLE 1. Let C be an oriented path in X with starting point p and end point q and let \widetilde{C} be a lift of C by the map $\pi: \widetilde{X} \rightarrow X$. The Stokes theorem on \widetilde{X} reads

$$(1.1) \qquad \int_{\tilde{c}} d(U(u)\varphi) = U(\tilde{q})\varphi(q) - U(\tilde{p})\varphi(p) \quad \text{for } \varphi \in \Gamma(X, \mathcal{E}_X^0).$$

We shall interpret (1.1) in terms of quantities defined on the manifold X: let $\tilde{v}_0 \in \tilde{C}$ such that $\pi(\tilde{v}_0) = v_0$ and let U_{v_0} be the function element of the many-valued function U(u) corresponding to that of π^*U at \tilde{v}_0 . Then we see that

 $U(\tilde{q}) =$ the value at q of the function element obtained by analytic continuation of U_{v_0} along v_0q .

Since $U\varphi$ is many-valued, $d(U\varphi)$ has no meaning on X. So we use a formula $d(U\varphi)=U\nabla_{\omega}\varphi$ on \tilde{X} , where the operator ∇_{ω} is defined on functions on X by $\nabla_{\omega}\varphi=d\varphi+\omega\wedge\varphi$. Then the integral $\int_{\tilde{C}}d(U\varphi)$ can be interpreted as the integral $\int_{C}U\nabla_{\omega}\varphi$ where U is the single-valued function on C obtained by analytic continuation of the function element U_{v_0} along C. In order to show up the assignment of the branch of U, we write the integral by

$$\int_{C\otimes U_{v_0}} U \nabla_{\omega} \varphi .$$

We do not explain here what is $C \otimes U_{v_0}$, since a rigorous definition might disturb the flow of thought; see the next subsection. Now (1.1) is rewritten as

In view of (1.2), we define $\partial_{\omega}(C \otimes U_{v_0})$ by

$$\partial_{\omega}(C \otimes U_{v_0}) := q \otimes U_{\sigma} - p \otimes U_{\sigma}$$

where U_q is the element at q obtained by analytic continuation of U_{v_0} along v_0q and U_p the similar one at p. Then the Stokes theorem (1.1) on \tilde{X} is rewritten as

EXAMPLE 2. We suppose that X is triangulated and to each simplex Δ is assigned the barycenter v_{Δ} . Let $\tilde{\Delta}$ be the lift of Δ corresponding to the element $U_{v_{\Delta}}$. For simplicity we suppose that Δ is a 2-simplex; then for $\varphi \in \Gamma(X, \mathcal{E}^1)$, we have

648 M. Kita

$$\iint_{\varDelta \otimes U_{v_{\varDelta}}} U \cdot \nabla_{\!\scriptscriptstyle{\omega}} \varphi = \iint_{\tilde{\varDelta}} \! d(U\varphi) = \int_{\tilde{\sigma}\tilde{\varDelta}} \! U \varphi = \int_{\sigma_{1} \otimes U_{v_{\sigma_{1}}} + \sigma_{2} \otimes U_{v_{\sigma_{2}}} + \sigma_{3} \otimes U_{v_{\sigma_{3}}}} \! U \varphi$$

where we use the following notations: (i) integration over $\Delta \otimes U_{v_{\Delta}}$ means integration over Δ on which values of U are determined by the function element $U_{v_{\Delta}}$ and its analytic continuation. (ii) $U_{v_{\sigma i}}$ is the analytic continuation of $U_{v_{\Delta}}$ along a path in Δ .

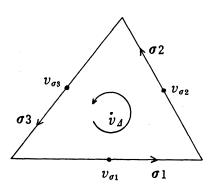


Figure 1.

Hence we define $\partial_{\omega}(\Delta \otimes U_{v_{\Delta}})$ by

$$\partial_{\omega}(\Delta \otimes U_{v_{\Delta}}) = \sigma 1 \otimes U_{v_{\sigma_1}} + \sigma 2 \otimes U_{v_{\sigma_2}} + \sigma 3 \otimes U_{v_{\sigma_3}}$$

where σi 's have the orientations indicated in Figure 1, and we paraphrase the Stokes theorem as follows:

$$\iint_{\boldsymbol{\Delta} \otimes \boldsymbol{U}_{\boldsymbol{v}_{\boldsymbol{\Delta}}}} \boldsymbol{U} \cdot \nabla_{\boldsymbol{\omega}} \varphi = \int_{\partial_{\boldsymbol{\omega}} (\boldsymbol{\Delta} \otimes \boldsymbol{U}_{\boldsymbol{v}_{\boldsymbol{\Delta}}})} \boldsymbol{U} \cdot \varphi.$$

1.2. Definition of twisted cycles. We call

$$C_q(X;\ U):=\left(egin{array}{ccc} ext{finite sums of } c\varDelta\otimes U_{v_{\varDelta}} & & & \\ & ext{where } c\in C ext{ and } \varDelta ext{ are } q ext{-simplices} \end{array}
ight)$$

the q-dimensional twisted chain groups. We define the boundary operator

$$\partial_{\omega}: C_{q}(X; U) \longrightarrow C_{q-1}(X, U),$$

by

$$\partial_{\omega}(\Delta \otimes U_{v_{\Delta}}) = \sum_{i=0}^{q} (-1)^{q} \sigma i \otimes U_{v_{\sigma i}}$$

where (i) Δ is an oriented q-simplex $(p_0 p_1 \cdots p_q)$ and σi is the *i*-th oriented face $(p_0 \cdots \hat{p}_i \cdots p_q)$ of Δ ; (ii) $U_{v_{\sigma i}}$ is the analytic continuation of U_{Δ} along a path in Δ . It satisfies $\partial_{\omega} \cdot \partial_{\omega} = 0$ and determines the twisted homology groups $H_q(X; U)$, $(q=0, 1, \cdots)$.

EXAMPLE. $X=C-\{0, 1\}, U(u)=u^{\alpha}(1-u)^{\beta}$.

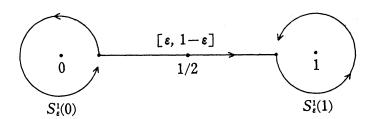


Figure 2.

For the following twisted 2-chains

$$S_{\varepsilon}^{1}(0) \otimes U_{\varepsilon}$$
, $[\varepsilon, 1-\varepsilon] \otimes U_{1/2}$, $S_{\varepsilon}^{1}(1) \otimes U_{1-\varepsilon}$,

we have

$$\begin{split} &\partial_{\omega}(S^1_{\varepsilon}(0) \otimes U_{\varepsilon}) = (e^{2\pi i \alpha} - 1) \langle \varepsilon \rangle \otimes U_{\varepsilon}\,, \\ &\partial_{\omega}([\varepsilon, \, 1 - \varepsilon] \otimes U_{1/2}) = \langle 1 - \varepsilon \rangle \otimes U_{1-\varepsilon} - \langle \varepsilon \rangle \otimes U_{\varepsilon}\,, \\ &\partial_{\omega}(S^1_{\varepsilon}(1) \otimes U_{1-\varepsilon}) = (e^{2\pi i \beta} - 1) \langle 1 - \varepsilon \rangle \otimes U_{1-\varepsilon}\,. \end{split}$$

Setting

$$\varDelta^{\scriptscriptstyle 1}(\pmb{\omega}):=\frac{1}{e^{2\pi i\,\alpha}-1}S^{\scriptscriptstyle 1}_{\scriptscriptstyle \epsilon}(0)\otimes U_{\scriptscriptstyle \epsilon}+\lceil \epsilon,\ 1-\epsilon\rceil\otimes U_{\scriptscriptstyle 1/2}-\frac{1}{e^{2\pi i\,\beta}-1}S^{\scriptscriptstyle 1}_{\scriptscriptstyle \epsilon}(1)\otimes U_{\scriptscriptstyle 1-\epsilon}\,,$$

we get $\partial_{\omega} \Delta^{1}(\omega) = 0$ and hence $\Delta^{1}(\omega) \in H_{1}(X; U)$.

1.3. Let S_{ω} be the complex local system of local solutions $\nabla_{\omega} \varphi = 0$ where $\varphi \in \mathcal{E}_{x}^{0}$. Since ∇_{ω} is integrable, the sequence

$$0 \longrightarrow \mathcal{S}_{\omega} \longrightarrow \mathcal{E}_{X}^{0} \xrightarrow{\nabla_{\omega}} \mathcal{E}_{X}^{1} \longrightarrow \cdots \xrightarrow{\nabla_{\omega}} \mathcal{E}_{X}^{2n} \longrightarrow 0$$

is exact; \mathcal{C}_X^p being fine sheaves, we have

$$(1.3) H^p(X; \mathcal{S}_{\omega}) \cong H^p(\Gamma(X, \mathcal{E}^*), \nabla_{\omega}).$$

By the analogue of de Rham's theorem, we have a perfect pairing

$$H_p(X; U) \times H^p(\Gamma(X, \mathcal{E}^{\cdot}), \nabla_{\omega}) \longrightarrow C$$

$$(\sigma, \varphi) \longmapsto \int_{\sigma} U \cdot \varphi.$$

In view of (1.3), henceforth $H_p(X; U)$ will be written as $H_p(X, \mathcal{S}_{\omega})$ where \mathcal{S}_{ω}

is the dual complex local system to S_{ω} .

1.4. From this subsection we shall suppose that

$$X = C^n - \bigcup_{j=1}^m \{f_j = 0\}$$

where $f_j(u) = a_{0j} + a_{1j}u_1 + \dots + a_{nj}u_n$ ($1 \le j \le m$) are hyperplanes of C^n in general position. Let Ω_X^p be the sheaf of rational p-forms on C^n which are holomorphic in X; then by the Grothendieck-Deligne comparison theorem, we have

$$H^{p}(\Gamma(X, \mathcal{E}_{X}), \nabla_{\omega}) \cong H^{p}(\Gamma(X, \Omega_{X}), \nabla_{\omega}),$$

and hence we obtain a perfect pairing

$$H_p(X, \mathcal{S}_{\omega}) \times H^p(\Gamma(X, \Omega_X), \nabla_{\omega}) \longrightarrow C$$

$$(\sigma, \varphi) \longmapsto \int_{\sigma} U \cdot \varphi.$$

We call the complex $(\Gamma(X, \Omega_X), \nabla_{\omega})$ twisted rational de Rham complex whose cohomology is denoted by $H^p(X, \nabla_{\omega})$ $(0 \le p \le n)$. Then we have the following fundamental theorem:

THEOREM 1 ([A2], [KN, p. 153, Theorem 6]). Let $U=\prod_{j=1}^m f_j(u)^{\lambda_j}$ where $f_j(u)$ ($1 \le j \le m$) are hyperplanes in general position and set $\omega = dU/U$. Suppose that

$$\lambda_j \in C - Z \ (1 \leq j \leq m) \quad and \quad \sum_{j=1}^m \lambda_j \in C - Z;$$

then we have

$$H^{n}(X, \nabla_{\omega}) = 0 \quad \text{for} \quad p \neq n,$$

$$H^{n}(X, \nabla_{\omega}) \cong \frac{\left(\left(\frac{df_{j_{1}}}{f_{j_{1}}} \wedge \cdots \wedge \frac{df_{j_{n}}}{f_{j_{n}}} \middle| 1 \leq j_{1} < \cdots < j_{n} \leq m\right)\right)}{\omega_{\wedge}\left(\left(\frac{df_{j_{1}}}{f_{j_{1}}} \wedge \cdots \wedge \frac{df_{j_{n-1}}}{f_{j_{n-1}}} \middle| 1 \leq j_{1} < \cdots < j_{n-1} \leq m\right)\right)}$$

and

$$\dim H^n(X, \nabla_{\omega}) = {m-1 \choose n}.$$

Set

$$I = \{1, \dots, m\}$$
 and

$$\varphi(J) = \varphi \langle j_1, \, \cdots, \, j_n \rangle = \frac{d f_{j_1}}{f_{j_1}} \wedge \cdots \wedge \frac{d f_{j_n}}{f_{j_n}} \quad \text{for} \quad J = \{j_1, \, \cdots, \, j_n\} \subset I.$$

Since $\omega = \sum_{j=1}^{m} \lambda_j (df_j/f_j)$, we have the following fundamental relations among $\varphi \langle j_1, \dots, j_n \rangle$ in $H^n(X, \nabla_{\omega})$:

$$\lambda_m \varphi \langle j_1, \cdots, j_{n-1}, m \rangle = - \sum_{j \in I \setminus \{j_1, \cdots, j_{n-1}, m\}} \lambda_j \varphi \langle j_1, \cdots, j_{n-1}j \rangle$$
 for any $\{j_1, \cdots, j_{n-1}\} \subset I \setminus \{m\}$.

Therefore we obtain the following

COROLLARY. $\{\varphi\langle J\rangle|J\subset (I\setminus\{m\}) \text{ and } \#J=n\}$ is a basis of $H^n(X,\nabla_{\omega})$.

- **1.5.** It is known (see for example [H]) that
- (i) By the Poincaré duality, the following pairing is perfect:

$$H^{p}(X, \mathcal{S}_{\omega}) \times H^{2n-p}_{c}(X, \mathcal{S}_{\omega}) \longrightarrow C$$

$$\| \mathbb{I} \qquad \| \mathbb{I} \qquad \| \mathbb{I} \qquad \| \mathbb{I} \qquad \| \mathbb{I} \qquad \mathbb{I} \qquad$$

where $\Gamma_c(X, \mathcal{E}_X)$ is the C-vector space of global sections of \mathcal{E}_X with compact support and $H_c^q(X, \mathcal{S}_{\omega})$ is the q-th twisted cohomology with compact support.

Using the universal coefficient theorem for twisted cohomology and the Poincaré duality, we have that

(ii) $H_c^p(X, \mathcal{S}_{\omega})$ is dual to the homology $H_p^{lf}(X, \mathcal{S}_{\omega})$ of locally finite chains with coefficients in \mathcal{S}_{ω} .

In view of (i) and (ii), we see that

$$(1.4) H_p^{lf}(X, \mathcal{S}_{\omega}) \cong H_c^p(X, \mathcal{S}_{\omega}) \cong H^{2n-p}(X, \mathcal{S}_{\omega}).$$

Under the assumption of Theorem 1, it follows from (1.4) that

$$H_p^{lf}(X, \mathcal{S}_{\omega}) = 0$$
 for $p \neq n$

and

$$H_n^{lf}(X, \mathcal{S}_{\omega}) \cong H^n(X, \mathcal{S}_{\omega}) \cong H_n(X, \mathcal{S}_{\omega})^*;$$

hence

(1.5)
$$\dim H_n^{lf}(X, \mathcal{S}_{\omega}) = {m-1 \choose n}.$$

1.6. We suppose that $f_j(1 \le j \le m)$ are real linear polynomials:

$$f_j(u) \in \mathbf{R}[u_1, \dots, u_n]$$
 for $1 \le j \le m$.

Let Δ_l 's be the relatively compact connected components of

$$X \cap \mathbf{R}^n = \mathbf{R}^n - \bigcup_{j=1}^m \{f_j(u) = 0\}$$
.

We set

$$D:=\bigcup_{j=1}^{m} \{f_j=0\} \cup \{\text{the hyperplane at infinity}\};$$

then D and $D \cup \coprod_l \mathcal{L}_l$ are closed subset of the n-dimensional complex projective space $\mathbb{C}P^n$. For the triple $(\mathbb{C}P^n, D \cup \coprod \mathcal{L}_l, D)$, we have a cohomology exact sequence with coefficient in \mathcal{S}_{ω} (see for example [H]):

$$(1.6) \longrightarrow H^{q-1}(D \cup \coprod \Delta_l, D) \longrightarrow H^q(CP^n, D \cup \coprod \Delta_l) \longrightarrow H^q(CP^n, D) \longrightarrow H^q(D \cup \coprod \Delta_l, D) \longrightarrow \cdots.$$

We have the following isomorphisms:

$$H_q^{1f}(\mathbf{CP}^n - D, \mathcal{S}_{\omega}) \cong H_c^q(\mathbf{CP}^n - D, \mathcal{S}_{\omega})^{\check{}}$$
 (by (1.4))
$$\cong H^q(\mathbf{CP}^n, \text{ nbd. of } D; \mathcal{S}_{\omega})^{\check{}}$$
(since \mathbf{CP}^n is compact and D is closed)
$$\cong H^q(\mathbf{CP}^n, D; \mathcal{S}_{\omega})^{\check{}}$$
(since D possesses fundamental system of neighbourhood of which D is retract.)

Similary we have

$$\begin{split} &H_q^{lf}(D \cup \coprod_l \Delta_l - D \;;\; \mathcal{S}_{\omega}^{\star}) \cong H^q(D \cup \coprod_l \Delta_l,\; D \;;\; \mathcal{S}_{\omega})^{\star} \;, \\ &H_q^{lf}(\mathbf{C}\mathbf{P}^n - D \cup \coprod_l \Delta_l \;;\; \mathcal{S}_{\omega}^{\star}) \cong H^q(\mathbf{C}\mathbf{P}^n,\; D \cup \coprod_l \Delta_l \;;\; \mathcal{S}_{\omega})^{\star} \;. \end{split}$$

Since we set $X=CP^n-D$, (1.6) yields the following exact sequence:

$$(1.7) \longrightarrow H_{n+1}^{lf}(X - \coprod \Delta_{l}, \, \mathcal{S}_{\omega}^{\star}) \longrightarrow H_{n}^{lf}(\coprod \Delta_{l}; \, \mathcal{S}_{\omega}^{\star}) \longrightarrow$$

$$\longrightarrow H_{n}^{lf}(X; \, \mathcal{S}_{\omega}^{\star}) \longrightarrow H_{n}^{lf}(X - \coprod \Delta_{l}, \, \mathcal{S}_{\omega}^{\star}) \longrightarrow H_{n-1}^{lf}(\coprod_{l} \Delta_{l}; \, \mathcal{S}_{\omega}^{\star}) \longrightarrow \cdots.$$

By (1.4), we see that

$$H_q^{lf}(X-\coprod_l \varDelta_l,\,\mathcal{S}_\omega^{\check{}})\cong H^{2n-q}(X-\coprod_l \varDelta_l,\,\mathcal{S}_\omega^{\check{}})\,.$$

Since $X-\coprod_{l} \Delta_{l}$ is homotopic to $\overline{X}=C^{n}-\bigcup_{j=1}^{m} \{\overline{f}_{j}(u)=0\}$ where $\overline{f}_{j}(u)=\sum_{i=1}^{n} a_{ij}u_{i}$, we get

$$(1.8) H^{2n-q}(X-\coprod_{l} \Delta_{l}, \, \mathcal{S}_{\omega}^{\star}) \cong H^{2n-q}(\overline{X}, \, \mathcal{S}_{\omega}^{\star})$$

where $S_{\overline{\omega}}$ is the local system determined by the connection form $\overline{\omega} = \sum \lambda_j d\bar{f}_j/\bar{f}_j$. On the other hand, we have

LEMMA 1 ([K-N Theorem 2, p. 138]). Suppose that

$$\sum\limits_{j=1}^m \lambda_j \in C\!-\!Z$$
;

then

$$H^q(\overline{X}, \mathcal{S}_{\overline{\omega}}) = 0$$
 for all q .

By virtue of (1.7), (1.8) and Lemma 1, we have

$$H_{n-1}^{lf}(X-\coprod_{l}\varDelta_{l},\ \mathcal{S}_{\omega}^{\star})=0\quad\text{and}\quad H_{n}^{lf}(X-\coprod_{l}\varDelta_{l},\ \mathcal{S}_{\omega}^{\star})=0$$

and hence we obtain

$$(1.9) H_n^{lf}(\coprod_{l} \Delta_{l}, \, \mathcal{S}_{\omega}^{\star}) \cong H_n^{lf}(X, \, \mathcal{S}_{\omega}^{\star}).$$

Since each Δ_l is homeomorphic to \mathbb{R}^n , we have

$$H_n^{lf}(\coprod_l \Delta_l, \, \mathcal{S}_{\omega}) \cong \sum_l [\Delta_l] \otimes C.$$

Using (1.5) and (1.9), we know that the number of relatively compact chambers Δ_l is equal to $\binom{m-1}{n}$. Summing up, we obtain

LEMMA 2. If $\sum_{j=1}^{m} \lambda_{j} \in C - \mathbb{Z}$, then

$$H_n^{lf}(X,\,\mathcal{S}_\omega^{\check{}})\cong\sum_{l=1}^{\binom{m-1}{n}}[\mathcal{A}_l]\otimes C$$
:

is words, $\{ [\Delta_l] | 1 \leq l \leq {m-1 \choose n} \}$ is a basis of $H_n^{lf}(X, \mathcal{S}_{\omega})$.

1.7. Construction of a twisted cycle $\Delta(\omega)$ associated with a compact chamber Δ . For notational simplicity we assume that a compact chamber Δ is determined by r hyperplanes H_1, \dots, H_r . We assume also $\lambda_j \in C - \mathbb{Z}$, $(1 \le j \le r)$. Put

$$H_I = \bigcap_{i \in I} H_i$$
 for $I \subset \{1, \dots, r\}, \quad \Delta_I = \Delta \cap H_I$,

 $U_{\varepsilon}(I) = \varepsilon$ -neighbourhood of Δ_I for a sufficiently small $\varepsilon > 0$.

After giving \mathbb{R}^n the standard orientation induced by the ordering of the coordinate system (u_1, \dots, u_n) , on Δ we assign the orientation induced by that of \mathbb{R}^n . We set

$$c(0) = \Delta \setminus \bigcup_{\mathbf{r}} U_{\varepsilon}(I)$$

with the orientation on Δ . For each point $p \in \partial \Delta$, there exists a subset $I \subset \{1, \dots, r\}$ such that

$$p \in \Delta_I \setminus \bigcup_{J \ni I} \Delta_J$$
.

Then we can choose a local coordinate system (w_1, \dots, w_n) on a neighbourhood of W(I, p) of Δ_I satisfying the following conditions:

1) The standard orientation of \mathbb{R}^n coincides with the orientation on $W \cap \mathbb{R}^n$ induced by the ordering of the local coordinates (w_1, \dots, w_n) .

2)
$$W(I, p) = \{w \in C^n | |w_j| \le 1 \quad (1 \le j \le n)\},$$

 $W(I, p) \cap \Delta = \{w \in R^n | 0 \le w_i \le 1 (1 \le i \le k), |w_j| \le 1 (k+1 \le j \le n)\},$
 $W(I, p) \cap \Delta_I = \{w \in R^n | w_i = 0 (1 \le i \le k), |w_i| \le 1 (k+1 \le j \le n)\},$
 $W(I, p) \cap U_{\varepsilon}(I) = \{w \in W(I, p) | |w_i| < \varepsilon (1 \le i \le k)\}.$

As in §1.2 let $S^1_{\varepsilon}(0)$ be the positively oriented circle about the origin with radius ε and with the fixed starting point ε in C. We define an n-dimensional chain c(I, p) in W(I, p) as

$$c(I, p) = (e^{2\pi i \lambda_i} - 1)^{-1} S_{\varepsilon}^1(0) \times \cdots \times (e^{2\pi i \lambda_i} - 1)^{-1} S_{\varepsilon}^1(0) \times [-1, 1] \times \cdots \times [-1, 1]$$

with product orientation where $\{w_i = 0 \text{ in } W(I, p)\} = H_{i_l} \cap W(I, p) \text{ and } H_{i_l} = \{f_{i_l} = 0\}$. Using the uniqueness of tubular neighbourhood (see [M, p. 21]), we can patch together c(I, p) at each point $p \in \mathcal{A}_I \setminus \bigcup_{J \supseteq I} U_{\varepsilon}(J)$ to get a twisted chain c(I).

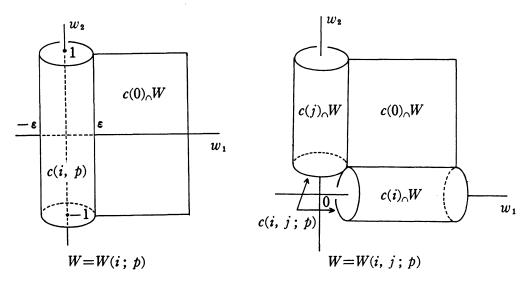


Figure 3.

Figure 4.

Set

$$\Delta(\omega) = c(0) + \sum_{I=1}^{n} \sum_{I} c(I).$$

LEMMA 3. $\partial_{\omega} \Delta(\omega) = 0$.

PROOF. We compute $\partial_{\omega} \Delta(\omega) = 0$ on each neighbourhood W(I, p). We proceed inductively on the number |I|. In case |I| = 1, we may suppose $I = \{1\}$. For simplicity set W = W(1, p); then we have (see Figure 3)

$$c(0) \cap W = [\varepsilon, 1] \times [-1, 1] \times \cdots \times [-1, 1]$$

and

$$c(1) \cap W = \frac{1}{e^{2\pi i \alpha_1} - 1} S_{\varepsilon}^1(0) \times [-1, 1] \times \cdots \times [-1, 1].$$

In W, we have the following boundaries of c(0) and c(1).

$$\partial_{\omega}(c(0) \cap W) = -\langle \varepsilon \rangle \times [-1, 1] \times \cdots \times [-1, 1],$$

 $\partial_{\omega}(c(1) \cap W) = \langle \varepsilon \rangle \times [-1, 1] \times \cdots \times [-1, 1].$

Hence $\partial_{\omega} \Delta(\omega) \equiv 0$ modulo a chain with support in ∂W .

In case |I|=2, for simplicity we may suppose $I=\{1, 2\}$ and set W(1, 2; p)=W. Then we have (see Figure 4)

$$c(0) \cap W = [\varepsilon, 1] \times [\varepsilon, 1] \times [-1, 1] \times \dots \times [-1, 1]$$

$$c(1) \cap W = \frac{1}{e^{2\pi i \alpha_1} - 1} S_{\varepsilon}^{1}(0) \times [\varepsilon, 1] \times \dots \times [-1, 1]$$

$$(1.10) \qquad c(2) \cap W = [\varepsilon, 1] \times \frac{1}{e^{2\pi i \alpha_2} - 1} S_{\varepsilon}^{1}(0) \times [-1, 1] \times \dots \times [-1, 1]$$

$$c(1, 2) \cap W = \frac{1}{e^{2\pi i \alpha_1} - 1} S_{\varepsilon}^{1}(0) \times \frac{1}{e^{2\pi i \alpha_2} - 1} S_{\varepsilon}^{1}(0) \times [-1, 1] \times \dots \times [-1, 1].$$

Here notice that, by definition, $c(2) \cap W$ is expressible as

$$\frac{1}{e^{2\pi i \alpha_2}-1} S^1_{\varepsilon}(0) \times [-1, 1] \times \cdots \times [-1, 1]$$

in the coordinate system (w_2, w_1, \dots, w_n) and hence in the coordinate system (w_1, w_2, \dots, w_n) , $c(2) \cap W$ is written as (1.10). In W, we have the following boundaries of $c(0) \sim c(1, 2)$ where for simplicity we set $I^{n-2} = [-1, 1] \times \cdots \times [-1, 1]$:

$$\begin{split} \partial_{\omega}(c(0) \cap W) &= -\langle \varepsilon \rangle \times [\varepsilon, \, 1] \times I^{\, n-2} + [\varepsilon, \, 1] \times \langle \varepsilon \rangle \times I^{\, n-2} \,, \\ \partial_{\omega}(c(1) \cap W) &= \langle \varepsilon \rangle \times [\varepsilon, \, 1] \times I^{\, n-2} - \frac{1}{e^{2\pi i \, \alpha_1} - 1} \, S^1_{\varepsilon}(0) \times \langle -\langle \varepsilon \rangle) \times I^{\, n-2} \,, \\ \partial_{\omega}(c(2) \cap W) &= -\langle \varepsilon \rangle \times \frac{1}{e^{2\pi i \, \alpha_2} - 1} \, S^1_{\varepsilon}(0) \times I^{\, n-2} - [\varepsilon, \, 1] \times \langle \varepsilon \rangle \times I^{\, n-2} \,, \\ \partial_{\omega}(c(12) \cap W) &= \langle \varepsilon \rangle \times \frac{1}{e^{2\pi i \, \alpha_2} - 1} \, S^1_{\varepsilon}(0) \times I^{\, n-2} - \frac{1}{e^{2\pi i \, \alpha_1} - 1} \, S^1_{\varepsilon}(0) \times \langle \varepsilon \rangle \times I^{\, n-2} \,. \end{split}$$

Hence $\partial_{\omega} \mathcal{A}(\omega) \equiv 0$ modulo a chain with support in ∂W . Doing such computation

656 M. Kita

for $\partial_{\omega}\Delta(\omega)$ on all the W's and patching their boundaries, we can show $\partial_{\omega}\Delta(\omega)=0$.

1.8. Since $\{ [\mathcal{A}_{\nu}] | 1 \leq \nu \leq \binom{m-1}{n} \}$ is a basis of $H_n^{lf}(X, \mathcal{S}_{\omega}^{\star})$, the following mapping

$$\tau: H_n^{lf}(X, \mathcal{S}_{\omega}) \longrightarrow H_n(X, \mathcal{S}_{\omega});$$
$$[\mathcal{L}_{\nu}] \longrightarrow \mathcal{L}_{\nu}(\omega)$$

determines a well-defined homomorphism from $H_n^{lf}(X, \mathcal{S}_{\omega})$ to $H_n(X, \mathcal{S}_{\omega})$. On the other hand, there is a natural map

$$\nu: H_n(X, \mathcal{S}_{\omega}) \longrightarrow H_n^{lf}(X, \mathcal{S}_{\omega}).$$

From the construction of twisted cycle $\Delta_{\nu}(\omega)$ it follows that the support of $\nu\tau(\Delta_{\nu})-\Delta_{\nu}$ is contained in a union of ε -neighbourhood of $f_{j}=0$:

Supp
$$[\nu\tau(\Delta_{\nu})-\Delta_{\nu}] \subset \sum_{j=1}^{m} U_{\varepsilon}(j)$$
 for arbitrary $\varepsilon > 0$;

hence

$$\int_{\nu\tau(\varDelta_{\pmb{\nu}})-\varDelta_{\pmb{\nu}}} U \!\cdot\! \varphi = 0 \quad \text{for any} \quad \varphi \in \varGamma_{\mathsf{c}}(X,\, \mathcal{E}_X^n) \,.$$

By 1.5, (ii) we have $\nu\tau(\mathcal{A}_{\nu})-\mathcal{A}_{\nu}=0$ in $H_{n}^{lf}(X, \mathcal{S}_{\omega}^{*})$; thus $\nu\tau=1$ on $H_{n}^{lf}(X, \mathcal{S}_{\omega}^{*})$. Since dim $H_{n}(X, \mathcal{S}_{\omega}^{*})=\dim H_{n}^{lf}(X, \mathcal{S}_{\omega}^{*})$, the homomorphism τ and ν are isomorphisms. Putting these results together, we obtain the following.

THEOREM 2. If $\lambda_j \in C - \mathbb{Z}(1 \leq j \leq m)$ and $\sum \lambda_j \in C - \mathbb{Z}$, then the relatively compact chambers $\{\Delta_l | 1 \leq l \leq \binom{m-1}{n}\}$ form a basis of $H_n^{lf}(X, \mathcal{S}_\omega)$ and the homomorphism

$$H_n^{lf}(X, \mathcal{S}_{\omega}^{*}) \longrightarrow H_n(X, \mathcal{S}_{\omega}^{*})$$
$$[\mathcal{L}_{\nu}] \longrightarrow \mathcal{L}_{\nu}(\omega)$$

is an isomorphism. Hence $\{\Delta_{\nu}(\omega)|1\leq\nu\leq {m-1\choose n}\}$ is a basis of $H_n(X,\mathcal{S}_{\omega})$. Moreover it holds that for arbitrary $J\subset\{1,\cdots,m\}$ with |J|=n,

$$\int_{\mathcal{A}_{\nu}} U \cdot \varphi \langle J \rangle = \int_{\mathcal{A}_{\nu}(\omega)} U \cdot \varphi \langle J \rangle \qquad if \quad \text{Re } \lambda_{j} > 0 \ (1 \leq j \leq m) \,.$$

COROLLARY.

$$\det\left(\int_{\mathcal{A}_{\nu}(\omega)} U \cdot \varphi \langle J \rangle\right) \neq 0$$

where $1 \le \nu \le {m-1 \choose n}$ and $J \subset \{1, 2, \dots, m-1\}$ with |J| = n.

§ 2. The Wronskian of the hypergeometric function of type (n+1, m+1).

2.1. The hypergeometric function of type (n+1, m+1). We recall the definition of the hypergeometric function of type (n+1, m+1) following [G], [GG] and [S]. Let $W_{n+1, m+1}(n < m)$ denote the space of $(n+1) \times (m+1)$ complex matrices

$$w = \begin{pmatrix} w_{00} & w_{01} & \cdots & w_{0m} \\ w_{10} & w_{11} & \vdots \\ \vdots & \vdots & \vdots \\ w_{n0} & w_{n1} & \cdots & w_{nm} \end{pmatrix} \in M(n+1, m+1; C)$$

such that rank of w is n+1 and each column vector of w is non-zero. Let $[t_0: t_1: \dots: t_n]$ be homogeneous coordinates of the n-dimensional complex projective space \mathbf{P}^n and define an n-form τ on \mathbf{C}^{n+1} by

$$\tau = \sum_{i=0}^{n} (-1)^{i} t_{i} dt_{0} \wedge \cdots \wedge \widehat{dt}_{i} \wedge \cdots \wedge dt_{n}.$$

For a set of complex numbers $\tilde{\lambda} = (\lambda_0, \lambda_1, \dots, \lambda_m) \in (C - Z)^{m+1}$ with the property

(2.1)
$$\sum_{j=0}^{m} \lambda_j + n + 1 = 0$$

and for a point $w \in W_{n+1, m+1}$, the n-form

(2.2)
$$\prod_{i=0}^{m} \left(\sum_{i=0}^{n} w_{ij} t_i \right)^{\lambda_j} \cdot \tau$$

can be seen as a many-valued n-form on P^n by the condition (2.1). Then we take a twisted n-cycle σ associated with n-form (2.2) and define a function by the integral

(2.3)
$$\Phi(\tilde{\lambda}, w) = \int_{\sigma} \prod_{j=0}^{m} \left(\sum_{i=0}^{n} w_{ij} t_i \right)^{\lambda_j} \cdot \tau$$

which will be called the hypergeometric integral of type (n+1, m+1). (In a previous paper [K], it was called the Aomoto-Gelfand hypergeometric function.) The integral (2.3) is homogeneous under two kinds of group action. $W_{n+1, m+1}$ admits the left G(n+1, C)-action: $w \rightarrow g \cdot w \ (g \in GL(n+1, C))$, under which the integral $\Phi(\tilde{\lambda}, w)$ changes as

$$\Phi(\tilde{\lambda}, g \cdot w) = (\det g)^{-1} \Phi(\tilde{\lambda}, w).$$

On the other hand, the Cartan subgroup H_{m+1} , consisting of diagonal matrices of GL(m+1, C), acts on $W_{n+1, m+1}$ on the right. Under the action, $\Phi(\tilde{\lambda}, w)$ transforms as

$$\Phi(\tilde{\lambda}, wh) = \sum_{j=0}^{m} h_j^{\lambda_j} \cdot \Phi(\tilde{\lambda}, w)$$

where $h=\operatorname{diag}[h_0, h_1, \dots, h_m]$. It is easy to see that our integral $\Phi(\tilde{\lambda}, w)$, viewed as a function on $W_{n+1, m+1}$, satisfies the following system $E(n+1, m+1; \lambda)$ of differential equations:

$$\begin{split} \sum_{i=0}^n w_{ip} \frac{\partial \Phi}{\partial w_{ip}} &= \lambda_p \Phi, \qquad 0 \leq p \leq m \qquad (H_{m+1} \text{ homogeneity}); \\ E(n+1, m+1) \quad \sum_{p=0}^m w_{ip} \frac{\partial \Phi}{\partial w_{jp}} &= -\delta_{ij} \Phi, \qquad 0 \leq i, \ j \leq n \\ &\qquad \qquad (GL(n+1, C)\text{-homogeneity}) \\ &\qquad \qquad \frac{\partial^2 \Phi}{\partial w_{ip} \partial w_{jq}} &= \frac{\partial^2 \Phi}{\partial w_{iq} \partial w_{jp}}, \qquad 0 \leq i, \ j \leq n, \qquad 0 \leq p, \ q \leq m. \end{split}$$

Suppose that $w \in W_{n+1, m+1}$ satisfies the condition that any (n+1)-minor is non-zero. By using both the left GL(n+1, C) and the right H_{m+1} -actions, we can reduce w into the following form:

(2.4)
$$\begin{pmatrix} 1 & 1 & \cdots & 1 & 1 \\ & 1 & & z_{1, n+1} & z_{1, m-1} & -1 \\ & \ddots & \vdots & & \vdots \\ & 1 & z_{n, n+1} & \cdots & z_{n, m-1} & -1 \end{pmatrix} \in M(n+1, m+1; C).$$

We introduce the non-homogeneous coordinate system (u_1, \dots, u_n) by setting $u_i=t_i/t_0$ $(1 \le i \le n)$ and put

$$\begin{split} f_i(u) &= u_i, & (1 \le i \le n) \\ f_j(u) &= 1 + \sum_{j=1}^n z_{ij} u_i, & (n+1 \le j \le m-1) \\ f_m(u) &= 1 - \sum_{i=1}^n u_i. \end{split}$$

Then the integral $\Phi(\tilde{\lambda}, w)$ can be written as

(2.5)
$$\Psi(\lambda; z) = \int_{\sigma} \prod_{j=1}^{m} f_{j}(u)^{\lambda_{j}} du_{1} \wedge \cdots \wedge du_{n}$$

where $\lambda = (\lambda_1, \dots, \lambda_m) \in (C - Z)^m$. In case σ is the twisted cycle $\Delta^n(\omega)$ associated with the *n*-simplex $\Delta = \{u \in \mathbb{R}^n \mid 0 \le u_i (1 \le i \le n), \sum u_i \le 1\}$ where $\omega = d \log \{\prod_{i=1}^n u_i^{\lambda_i} \cdot (1 - \sum_{i=1}^n u_i)^{\lambda_m}\}$, we obtain the following power series expansion of $\Psi(\lambda, z)$:

$$\Psi(\lambda, z) = c \sum_{\nu} \frac{\sum_{i=1}^{n} (\lambda_{i} + 1; \sum_{j=n+1}^{m-1} \nu_{ij}) \sum_{j=n+1}^{m-1} (-\lambda_{j}; \sum_{j=1}^{n} \nu_{ij})}{(-\sum_{i=1}^{n} \lambda_{i} - \lambda_{m} - n; \sum_{i,j} \nu_{ij}) \nu!} z^{\nu}$$

where summation is taken over $\nu \in M(n, m-n-1, \mathbb{Z}_{\geq 0})$, and

$$c = \frac{\prod_{i=1}^{n} \Gamma(\lambda_i + 1) \cdot \Gamma(\lambda_m + 1)}{\Gamma(\sum_{i=1}^{n} \lambda_i + \lambda_m + n + 1)}.$$

This series is a generalization of the Gauss, Appell F_1 and Lauricella F_D hypergeometric series.

In the following subsections, we shall use the reduced matrix (2.4) and the integral expression (2.5), in order to plug into the results of § 1, which are written in terms of inhomogeneous coordinates u_1, \dots, u_n .

2.2. To make the idea of this subsection clear, we begin by illustrating some important examples. In the following, instead of (2.5), we shall consider the hypergeometric integral

$$F(\lambda, z) = \int \prod_{j=1}^{m} f_{j}(u)^{\lambda_{j}} \varphi \langle 1 \cdots n \rangle$$

where we set, as before,

$$\varphi\langle 1\cdots n\rangle = \frac{du_1}{u_1}\wedge\cdots\wedge\frac{du_n}{u_n}.$$

Example 1. E(2, 4).

$$\begin{pmatrix} 1 & 0 & 1 & 1 \\ 0 & 1 & z & -1 \end{pmatrix} \in M(2, 4, \mathbf{R}).$$

Suppose 1 < -1/z and set

$$f_1 = u$$
, $f_2 = 1 + zu$, $f_3 = 1 - u$, $U(u) := f_1^{\lambda_1} f_2^{\lambda_2} f_3^{\lambda_3}$, $\omega = d \log U$, $\varphi(i) = d f_i / f_i$.

We consider the hypergeometric integral

$$F(z) = \int_{\sigma} U \cdot \varphi \langle 1 \rangle$$

where $\sigma \in H_1(X, \mathcal{S}_{\omega})$ is a twisted cycle. Notice that

$$\frac{d}{dz}F(z) = \frac{\lambda_2}{z} \int_{\sigma} U \cdot \varphi \langle 2 \rangle.$$

Let σ_1 , $\sigma_2 \in H_1(X, \mathcal{S}_{\omega})$ be the twisted cycles associated with the segments [0, 1] and [1, -1/z], respectively. We take two solutions

$$w_{11} = \int_{\sigma_1} U\varphi\langle 1 \rangle, \qquad w_{12} = \int_{\sigma_2} U\varphi\langle 1 \rangle$$

of the Gauss hypergeometric system $E(2, 4; \lambda)$; the Wronskian of the two solutions

$$W = \begin{vmatrix} w_{11} & w_{12} \\ \frac{d}{dz} w_{11} & \frac{d}{dz} w_{12} \end{vmatrix}$$

is, by the above formula, equal to $(\lambda_2/2) \det(w_{ij})$ where

$$w_{ij} = \int_{\sigma_j} U \cdot \varphi \langle i \rangle, \quad (i, j=1, 2).$$

By Corollary to Theorem 1, $\{\varphi\langle 1\rangle, \varphi\langle 2\rangle\}$ is a basis of $H^1(X, \nabla_{\omega})$; Corollary to Theorem 2 asserts that the above determinant $\det(w_{ij})$ is non-zero. Therefore the Wronskian $W\neq 0$ and hence the two solutions w_{11} and w_{12} of $E(2, 4; \lambda)$ are linearly independent if $\lambda_j \in C - \mathbb{Z}$, (j=1, 2) and $\sum \lambda_j \in C - \mathbb{Z}$.

Example 2. E(2, 3+l).

$$\begin{pmatrix} 1 & 0 & 1 & \cdots & 1 & 1 \\ 0 & 1 & z_1 & \cdots & z_l & -1 \end{pmatrix} \in M(2, 3+l, \mathbf{R}), \quad z = (z_1, \cdots, z_l).$$

Suppose z_i 's satisfy the condition $1 < -1/z_1 < \cdots < -1/z_l$ and set

$$f_1 = u, \qquad f_2 = 1 + z_1 u, \qquad \cdots, \qquad f_{l+1} = 1 + z_l u, \qquad f_{l+2} = 1 - u,$$

$$U = \prod_{j=1}^{l+2} f_j^{\lambda_j}, \qquad \omega = d \log U, \qquad \varphi \langle i \rangle = d f_i / f_i \quad (i=1, \dots, l+2),$$

$$\partial_k = \partial / \partial z_k, \qquad (1 \le k \le l).$$

We consider the hypergeometric integral

$$F(z) = \int_{\sigma} U\varphi \langle 1 \rangle$$

where $\sigma \in H_1(X, \mathcal{S}_{\omega})$ is a twisted cycle. Notice that

$$\partial_1 F = \frac{\lambda_2}{z_1} \int_{\sigma} U \cdot \varphi \langle 2 \rangle, \quad \cdots, \quad \partial_l F = \frac{\lambda_{l+1}}{z_l} \int_{\sigma} U \cdot \varphi \langle l+1 \rangle.$$

Let σ_1 , σ_2 , \cdots , $\sigma_{l+1} \in H_1(X, \mathcal{S}_{\omega})$ be the twisted cycles associated with the segments [0, 1], $[1, -1/z_1]$, \cdots , $[-1/z_{l-1}, -1/z_l]$, respectively. We take l+1 solutions

$$w_{1j} = \int_{\sigma_j} U \cdot \varphi \langle 1 \rangle, \qquad (1 \le j \le l+1)$$

of the hypergeometric system $E(2, 3+l; \lambda)$; the Wronskian of the l+1 solutions

$$W = \begin{vmatrix} w_{11} & \cdots & w_{1, l+1} \\ \partial_1 w_{11} & \partial_1 w_{1, l+1} \\ \vdots & \vdots & \vdots \\ \partial_l w_{11} & \cdots & \partial_l w_{1, l+1} \end{vmatrix}$$

is, by the above formula, equal to

$$\prod_{j=1}^{l} \frac{\lambda_{1+j}}{z_j} \cdot \det(w_{ij})$$

where we set

$$w_{ij} = \int_{\sigma_j} U \cdot \varphi \langle i \rangle, \qquad (1 \le i, j \le l+1).$$

By Corollary to Theorem 1, $\{\varphi\langle 1\rangle, \varphi\langle 2\rangle, \cdots, \varphi\langle l+1\rangle\}$ is a basis of $H^1(X, \nabla_{\omega})$; Corollary to Theorem 2 asserts that the above determinant is non-zero. Therefore the Wronskian $W\neq 0$ and hence $w_{11}, \cdots, w_{1,l+1}$ are linearly independent solutions of $E(2, 3+l; \lambda)$ under the condition $\lambda_j \in C-Z$, $(1 \leq j \leq l+2)$ and $\sum \lambda_j \in C-Z$.

Example 3. E(3, 6).

$$\begin{pmatrix} 1 & 1 & 1 & 1 \\ 1 & z_{11} & z_{12} & -1 \\ 1 & z_{21} & z_{22} & -1 \end{pmatrix} \in M(3, 6, \mathbf{R}), \qquad z = \begin{pmatrix} z_{11} & z_{12} \\ z_{21} & z_{22} \end{pmatrix}.$$

Set

$$f_{1} = u_{1}, \quad f_{2} = u_{2}, \quad f_{3} = 1 + u_{1}z_{11} + u_{2}z_{21}, \quad f_{4} = 1 + u_{1}z_{12} + u_{2}z_{22}, \quad f_{5} = 1 - u_{1} - u_{2},$$

$$U = \prod_{j=1}^{5} f_{j}^{\lambda_{j}}, \quad \omega = d \log U,$$

$$\varphi \langle ij \rangle = \frac{df_{i}}{f_{i}} \wedge \frac{df_{j}}{f_{j}} \qquad (1 \leq i < j \leq 6),$$

$$\partial_{kl} = \partial/\partial z_{kl}, \qquad (k, l=1, 2).$$

We consider the hypergeometric integral

$$F(z) = \int_{\sigma} U\varphi \langle 12 \rangle$$

where $\sigma \in H_2(X, \mathcal{S}_{\omega})$ is a twisted cycle. Notice that

$$\begin{split} \partial_{11}F &= -\frac{\lambda_3}{z_{11}} \int_{\sigma} U \cdot \langle 23 \rangle, \qquad \partial_{12}F &= -\frac{\lambda_4}{z_{12}} \int_{\sigma} U \cdot \varphi \langle 24 \rangle, \\ \partial_{21}F &= \frac{\lambda_3}{z_{21}} \int_{\sigma} U \cdot \varphi \langle 13 \rangle, \qquad \partial_{22}F &= \frac{\lambda_4}{z_{22}} \int_{\sigma} U \cdot \varphi \langle 14 \rangle, \\ \partial_{11}\partial_{22}F &= \frac{\lambda_3\lambda_4}{\det z} \int_{\sigma} U \cdot \varphi \langle 34 \rangle. \end{split}$$

Since z_{ij} are real, the 5 real lines $f_j=0$ determine 6 relatively compact connected components Δ_j ($1 \le j \le 6$) of $R^2 - \bigcup_{j=1}^5 \{f_j=0\}$. Let $\sigma_j \in H_2(X, \mathcal{S}_{\omega})$ be the twisted cycles associated with the chambers Δ_j .

We take six solutions

$$w_{1j} = \int_{\sigma_j} U \cdot \varphi \langle 12 \rangle, \qquad (1 \le j \le 6)$$

662 M. KIIA

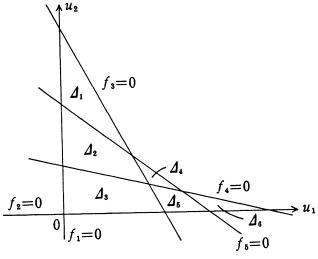


Figure 5.

of the hypergeometric system $E(3, 6; \lambda)$; the Wronskian of the six solutions

$$W = \begin{vmatrix} w_{11} & \cdots & w_{16} \\ \partial_{11}w_{11} & \cdots & \partial_{11}w_{16} \\ \vdots & \vdots & \ddots & \vdots \\ \partial_{22}w_{11} & \cdots & \partial_{22}w_{16} \\ \partial_{11}\partial_{22}w_{11} & \cdots & \partial_{11}\partial_{22}w_{16} \end{vmatrix}$$

is, by the above formula, equal to

$$\frac{(\lambda_3\lambda_4)^3}{\prod_{i,j=1}^2 z_{i,i} \cdot \det z} \times \det(w_{i,j})$$

where we set

$$\begin{split} w_{\scriptscriptstyle 1j} &= \int_{\sigma_j} U \cdot \varphi \langle 12 \rangle, \qquad w_{\scriptscriptstyle 2j} = \int_{\sigma_j} U \cdot \varphi \langle 13 \rangle, \qquad w_{\scriptscriptstyle 3j} = \int_{\sigma_j} U \cdot \varphi \langle 14 \rangle, \\ w_{\scriptscriptstyle 4j} &= \int_{\sigma_j} U \cdot \varphi \langle 23 \rangle, \qquad w_{\scriptscriptstyle 5j} = \int_{\sigma_j} U \cdot \varphi \langle 24 \rangle, \qquad w_{\scriptscriptstyle 6j} = \int_{\sigma_j} U \cdot \varphi \langle 34 \rangle. \end{split}$$

By Corollary to Theorem 1, $\{\varphi\langle 12\rangle, \varphi\langle 13\rangle, \varphi\langle 14\rangle, \varphi\langle 23\rangle, \varphi\langle 24\rangle, \varphi\langle 34\rangle\}$ is a basis of $H^2(X, \nabla_{\omega})$; Corollary to Theorem 2 asserts that the above determinant is non-zero. Therefore the Wronskian $W \neq 0$ and hence the 6 solutions $w_{1j}(1 \leq j \leq 0)$ of $E(3, 6; \lambda)$ are linealy independent if $z_{ij} \neq 0 (1 \leq i, j \leq 2)$, $\det z \neq 0, \lambda_j \in C - \mathbf{Z}(1 \leq j \leq 5)$ and $\sum \lambda_j \in C - \mathbf{Z}$.

Example 4. E(4, 8).

$$\begin{vmatrix} 1 & & 1 & 1 & 1 \\ & 1 & & z_{11} & z_{12} & z_{13} & -1 \\ & 1 & & z_{21} & z_{22} & z_{23} & -1 \\ & 1 & & z_{31} & z_{32} & z_{33} & -1 \end{vmatrix} \in M(4, 8, \mathbf{R}), \quad z = \begin{pmatrix} z_{11} & z_{12} & z_{13} \\ z_{21} & z_{22} & z_{23} \\ z_{31} & z_{32} & z_{33} \end{pmatrix}.$$

Set

$$\begin{split} f_{j}(u) &= u_{j} \ (1 \leq j \leq 3), \qquad f_{3+j}(u) = 1 + u_{1}z_{1j} + u_{2}z_{2j} + u_{3}z_{3j} \ (1 \leq j \leq 3) \\ f_{7}(u) &= 1 - u_{1} - u_{2} - u_{3}, \qquad U = \prod_{j=1}^{7} f_{j}^{\lambda_{j}}(u), \qquad \omega = d \log U, \\ \varphi \langle ijk \rangle &= \frac{df_{i}}{f_{i}} \wedge \frac{df_{j}}{f_{j}} \wedge \frac{df_{k}}{f_{k}} \qquad (1 \leq i < j < k \leq 20), \\ z \binom{i}{k} = \frac{1}{i} \int_{0}^{1} \det \begin{pmatrix} z_{ik} & z_{il} \\ z_{jk} & z_{jl} \end{pmatrix}, \qquad \partial_{ij} = \partial/\partial z_{ij} \qquad (1 \leq i, j \leq 3). \end{split}$$

We consider the hypergeometric integral

$$F(z) = \int_{\sigma} U\varphi \langle 123 \rangle$$

where $\sigma \in H_3(X, \mathcal{S}_{\omega})$ is a twisted cycle. Notice that

$$\begin{split} \partial_{1j}F &= \frac{\lambda_{3+j}}{z_{1j}} \int_{\sigma} U \cdot \varphi \langle 2, \, 3, \, 3+j \rangle & (1 \leq j \leq 3), \\ \partial_{2j}F &= -\frac{\lambda_{3+j}}{z_{2j}} \int_{\sigma} U \cdot \varphi \langle 1, \, 3, \, 3+j \rangle & (1 \leq j \leq 3), \\ \partial_{3j}F &= \frac{\lambda_{3+j}}{z_{3j}} \int_{\sigma} U \cdot \varphi \langle 1, \, 2, \, 3+j \rangle & (1 \leq j \leq 3), \\ \partial_{1j}\partial_{2l}F &= \frac{\lambda_{3+j}\lambda_{3+l}}{z\binom{1}{j}} \int_{\sigma} U \cdot \varphi \langle 3, \, 3+j, \, 3+l \rangle & (1 \leq j < l \leq 3), \\ \partial_{1j}\partial_{3l}F &= -\frac{\lambda_{3+j}\lambda_{3+l}}{z\binom{1}{j}} \int_{\sigma} U \cdot \varphi \langle 2, \, 3+j, \, 3+l \rangle & (1 \leq j < l \leq 3), \\ \partial_{2j}\partial_{3l}F &= \frac{\lambda_{3+j}\lambda_{3+l}}{z\binom{2}{j}} \int_{\sigma} U \cdot \varphi \langle 1, \, 3+j, \, 3+l \rangle & (1 \leq j < l \leq 3), \\ \partial_{1l}\partial_{2l}\partial_{3l}F &= \frac{\lambda_{3+j}\lambda_{3+l}}{z\binom{2}{j}} \int_{\sigma} U \cdot \varphi \langle 1, \, 3+j, \, 3+l \rangle & (1 \leq j < l \leq 3), \end{split}$$

Since z_{ij} are real, the 7 real lines $f_j=0$ determine 20 relatively compact

connected components Δ_j $(1 \le j \le 20)$ of $R^3 - \bigcup_{j=1}^{7} \{f_j = 0\}$. Let $\sigma_j \in H_3(X, \mathcal{S}_{\omega}^*)$ be the twisted cycles associated with the chambers Δ_j ; then by Theorem 2, $\{\sigma_j(1 \le j \le 20)\}$ forms a basis of $H_2(X, \mathcal{S}_{\omega}^*)$. We take 20 solutions $\int_{\sigma_j} U\varphi(123) (1 \le j \le 20)$ of the hypergeometric system $E(4, 8; \lambda)$; let

$$W := \begin{bmatrix} \int_{\sigma_{1}} U\varphi \langle 123 \rangle & \cdots & \int_{\sigma_{20}} U\varphi \langle 123 \rangle \\ \partial_{ij} \int_{\sigma_{1}} U\varphi \langle 123 \rangle & \cdots & \partial_{ij} \int_{\sigma_{20}} U\varphi \langle 123 \rangle \\ & \cdots & \cdots \\ \partial_{pk} \partial_{ql} \int_{\sigma_{1}} U\varphi \langle 123 \rangle & \cdots & \partial_{pk} \partial_{ql} \int_{\sigma_{20}} U\varphi \langle 123 \rangle \\ \vdots & \vdots & \vdots & \vdots \\ \partial_{11} \partial_{22} \partial_{33} \int_{\sigma_{1}} U\varphi \langle 123 \rangle & \cdots & \partial_{11} \partial_{22} \partial_{33} \int_{\sigma_{20}} U\varphi \langle 123 \rangle \end{bmatrix}$$

be the Wronskian of the 20 solutions where $1 \le i$, $j \le 3$, $1 \le p < q \le 3$, $1 \le k < l \le 3$. Then we see that

$$(2.6) W = (\lambda_4 \lambda_5 \lambda_6)^{10} \frac{1}{\prod\limits_{i,j=1}^3 z_{ij} \cdot \prod\limits_{1 \leq R \leq q \leq 3} z \binom{p-q}{k-l} \cdot \det z} \det \left(\int_{\sigma_p} U \cdot \varphi \langle ijk \rangle \right)$$

where $1 \le \nu \le 20$ and $\varphi \langle ijk \rangle$ runs over the basis $\{\varphi \langle ijk \rangle | 1 \le i < j < k \le 6\}$ in some order, which is easily seen from the Wronskian by using the above formula. Corollary to Theorem 2 asserts that the determinant is non-zero. Therefore the Wronskian $W \ne 0$ and hence 20 solutions $\int_{\sigma_j} U \varphi \langle 123 \rangle$ $(1 \le j \le 20)$ of $E(4, 8; \lambda)$ are linearly independent if all minors of order 1, 2 and 3 in the matrix $z=(z_{ij})$ are not zero and $\lambda_j \in C - Z$ $(1 \le j \le 7)$, $\sum \lambda_j \in C - Z$.

2.3. General case E(n+1, m+1).

$$\begin{pmatrix} 1 & 1 & \cdots 1 & 1 \\ & 1 & 0 & z_{1, n+1} & z_{1, m-1} & -1 \\ & & \ddots & & \vdots & & \\ & & 1 & z_{n, n+1} \cdots z_{n, m-1} & -1 \end{pmatrix} \in M(n+1, m+1, \mathbf{R}).$$

We set

$$z = \begin{pmatrix} z_{1, n+1} & z_{1, m-1} \\ \vdots \\ z_{n, n+1} & \cdots & z_{n, m-1} \end{pmatrix} \in M(n, m-n-1, R)$$

and for simplicity we write minors of order p as follows:

$$z\left(\begin{array}{ccc}i_1&i_2&\cdots i_p\\k_1&k_2\cdots k_p\end{array}\right)=\det\left(\begin{array}{cccc}z_{i_1k_1}&z_{i_1k_2}&\cdots\cdots z_{i_1k_p}\\\vdots&\vdots&\vdots&\vdots\\z_{i_pk_1}&z_{i_pk_2}&\cdots\cdots z_{i_pk_p}\end{array}\right).$$

Set $f_i(u) = u_i (1 \le i \le n)$, $f_j(u) = 1 + \sum_{i=1}^n z_{ij} u_i (n+1 \le j \le m-1)$,

$$f_m(u) = 1 - u_1 - \dots - u_n$$
, $X = C^n - \bigcup_{j=1}^m \{f_j = 0\}$, $U(u) = \prod_{j=1}^m f_j^{\lambda_j}(u)$, $\omega = d \log U$.

For simplicity we write an n-form $df_{j_1}/f_{j_1}\wedge\cdots\wedge df_{j_n}/f_{j_n}$ by $\varphi\langle j_1,\cdots,j_n\rangle$. Let $\lambda=(\lambda_1,\cdots,\lambda_m)\in (C-Z)^m$ and $e_i(1\leq i\leq m)$ be the vector $(0,\cdots,1,\cdots,0)$ where 1 is in the i-th entry. We set $F(\lambda,z)=F(\lambda,z,1\cdots n):=\int_{\sigma}U\cdot\varphi\langle 12\cdots n\rangle$ where $\sigma\in H_n(X,\mathcal{S}_{\omega}^*)$; then by simple calculations we have

$$\partial F/\partial z_{ik} = \lambda_k F(\lambda + e_i - e_k, z)$$
 where $1 \le i \le n, n+1 \le k \le m-1$,

.

$$\frac{\partial^p F}{\partial z_{i_1 k_1} \cdots \partial z_{i_p k_p}} = \lambda_{k_1} \cdots \lambda_{k_p} F(\lambda + e_{i_1} + \cdots + e_{i_p} - e_{k_1} \cdots - e_{k_p}, z)$$
where $1 \le i_1 < \cdots < i_p \le n$, $n+1 \le k_1 < \cdots < k_p \le m-1$.

Set

$$I = \{i_1, \dots, i_p\}, \qquad K = \{k_1, \dots, k_p\}, \qquad H = \{n+1, \dots, m\} \setminus K,$$

$$L = \{1, \dots, n\} \setminus I = \{l_1, \dots, l_{n-p}\}$$

where we suppose $1 \le l_1 \le \cdots \le l_{n-p} \le n$. Then we get

$$\frac{\partial^{p} F}{\partial z_{i_{1}k_{1}} \cdots \partial z_{i_{p}k_{p}}} = \lambda_{k_{1}} \cdots \lambda_{k_{p}} \int_{\sigma} \prod_{i \in I} u_{i}^{\lambda_{i}+1} \cdot \prod_{i \in L} u_{i}^{\lambda_{i}} \cdot \prod_{k \in K} f_{k}^{\lambda_{k}-1} \cdot \prod_{h \in H} f_{h}^{\lambda_{h}} \times \frac{du_{1}}{u_{1}} \wedge \cdots \wedge \frac{du_{n}}{u_{n}}$$

$$= \lambda_{k_{1}} \cdots \lambda_{k_{p}} \int_{\sigma} \prod_{i \in I} u_{i}^{\lambda_{i}} \prod_{l \in L} u_{l}^{\lambda_{l}-1} \prod_{k \in K} f_{k}^{\lambda_{k}-1} \prod_{h \in H} f_{h}^{\lambda_{h}} d^{n} u$$

$$= \lambda_{k_{1}} \cdots \lambda_{k_{p}} \int_{\sigma} U \cdot \frac{1}{\prod_{l \in L} u_{l} \cdot \prod_{k \in K} f_{k}} d^{n} u.$$

Since

$$\begin{aligned} du_{i_{1}} \wedge \cdots \wedge du_{i_{n-p}} \wedge df_{i_{1}} \wedge \cdots \wedge df_{i_{p}} \\ &= du_{i_{1}} \wedge \cdots \wedge du_{i_{n-p}} \wedge z \begin{pmatrix} i_{1} \cdots i_{p} \\ k_{1} \cdots k_{p} \end{pmatrix} du_{i_{1}} \wedge \cdots \wedge du_{i_{p}} \\ &= z \begin{pmatrix} I \\ K \end{pmatrix} \operatorname{sgn} \begin{pmatrix} 1 & 2 & \cdots & n \\ I & I & I \end{pmatrix} d^{n}u, \end{aligned}$$

we have

(2.7)
$$\frac{\partial^{p} F}{\partial z_{i_{1}k_{1}} \cdots \partial z_{i_{p}k_{p}}} = \frac{\operatorname{sgn} \binom{1 - 2 - \cdots - n}{L - I}}{z\binom{I}{K}} \prod_{k \in K} \lambda_{k} \int_{\sigma} U \cdot \varphi \langle LK \rangle.$$

On the other hand, since

$$1 \le l_1 < \dots < l_{n-p} \le n$$
, $n+1 \le k_1 < \dots < k_p \le m-1$,

 $\{\varphi\langle LK\rangle\}$ is a subset of the basis $\{\varphi\langle j_1\cdots j_n\rangle|1\leq j_1<\cdots< j_n\leq m-1\}$; by Corollary to Theorem 1 and the formula

$$\sum_{p=0}^{n} {n \choose n-p} {m-n-1 \choose p} = {m-1 \choose n},$$

we conclude that the set $\{\varphi\langle LK\rangle\}$ coincides with the basis $\{\varphi\langle j_1\cdots j_n\rangle\}$. Let $\sigma_1, \cdots, \sigma_r$ be the twisted *n*-cycles associated with the $r=\binom{m-1}{n}$ relatively compact chambers, which form a basis of $H_n(X, \mathcal{S}_{\omega}^*)$ by Theorem 2. Set

$$F_{\nu}(\lambda, x) = \int_{\sigma_{\nu}} U \cdot \varphi \langle 1 \cdots n \rangle \qquad (1 \leq \nu \leq r);$$

then by (2.7),

(2.8)
$$\det\left(\frac{\partial^{p} F_{\nu}}{\partial z_{i_{1}k_{1}} \cdots \partial z_{i_{p}k_{p}}}\right)_{\substack{\nu = 1, \dots, r \\ I, K}} = \prod_{I \in K} \left(\frac{\operatorname{sgn}\begin{pmatrix} 1 & 2 & \cdots & n \\ & L & I \end{pmatrix}}{z\begin{pmatrix} I \\ K \end{pmatrix}} \lambda_{k_{1}} \cdots \lambda_{k_{p}}\right) \times \det\left(\int_{\sigma_{\nu}} U \cdot \varphi \langle LK \rangle\right).$$

Using a formula

$$\sum_{p=0}^{n} p\binom{n}{n-p} \binom{m-n-1}{p} = (m-n-1) \binom{m-2}{n-1},$$

we can rewrite (2.8) as

(2.9)
$$\det\left(\frac{\partial^{p} F_{\nu}}{\partial z_{i_{1}k_{1}} \cdots \partial z_{i_{p}k_{p}}}\right)_{\substack{\nu_{I,K}=1,\dots,r\\I,K}} = (\lambda_{n+1} \cdots \lambda_{m-1})^{\binom{m-2}{n-1}} \prod_{I,K} \left(\frac{\operatorname{sgn}\begin{pmatrix} 1 & 2 & \cdots & n\\ & L & I \end{pmatrix}}{z\binom{I}{K}}\right) \cdot \det\left(\int_{\sigma_{\nu}} U \cdot \varphi \langle LK \rangle\right).$$

Since $\det\left(\int_{\sigma_{\nu}} U \cdot \varphi \langle LK \rangle\right) \neq 0$ by Corollary to Theorem 2, we obtain the following.

THEOREM 3. Let σ_{ν} , $(1 \leq \nu \leq {m-1 \choose n})$ be the twisted cycles associated with the ${m-1 \choose n}$ relatively compact chambers of $X \cap \mathbb{R}^n$ and set

$$F_{\nu}(\lambda, x) = \int_{\sigma_{\nu}} U \cdot \varphi(1 \cdots n), \quad (1 \leq \nu \leq \binom{m-1}{n}) \text{ where } U = \prod_{j=1}^{m} f_{j}^{\lambda_{j}}.$$

We suppose that $\lambda_j \in C - \mathbb{Z}$, $(1 \le j \le m)$ and $\sum_{j=1}^m \lambda_j \in C - \mathbb{Z}$. If all minors of z of order $1, \dots, n$ are not zero, then the Wronskian of the hypergeometric system $E(n+1, m+1; \lambda)$ is not zero:

$$\det\left(\frac{\partial^p F_{\nu}}{\partial z_{i_1k_1}\cdots\partial z_{i_pk_p}}\right)\neq 0$$

where $1 \le i_1 < \dots < i_p \le n$, $n+1 \le k_1 < \dots < k_p \le m-1$ and $0 \le p \le n$. Hence the $\binom{m-1}{n}$ solutions $F_{\nu}(\lambda, z)$ of $E(n+1, m+1; \lambda)$ are linearly independent and we have

rank
$$E(n+1, m+1; \lambda) = {m-1 \choose n}$$
.

2.4. In [V1, 2] A. N. Varchenko evaluated the determinant of the hypergeometric integrals $\det\left(\int_{\sigma_{\nu}} U \cdot \varphi \langle LK \rangle\right)$. His result is stated as follows: Let $\mathcal{L}_{\nu}(1 \leq \nu \leq \binom{m-1}{n})$ be the relatively compact chambers of $X \cap \mathbb{R}^n$; for each f_j we fix an argument of f_j on \mathcal{L}_{ν} , which determines a branch of the many-valued function f_j^{2j} on \mathcal{L}_{ν} . Let $c(f_j^{2j}, \sigma_{\nu})$ denote the value of f_j^{2j} which is maximum in absolute value on the compact chamber \mathcal{L}_{ν} corresponding to σ_{ν} . Then the determinant is written as follows:

LEMMA 4 ([V1, 2]). If each of the numbers $\lambda_j (1 \leq j \leq m)$ has positive real part, then

$$\det\left(\int_{\sigma_{\nu}} U \cdot \varphi \langle LK \rangle\right) = \pm \frac{1}{(\lambda_1 \cdots \lambda_{m-1})^{\binom{m-2}{n-1}}} B \prod_{j=1}^{m} \prod_{\nu=1}^{\binom{m-1}{n}} c(f_j^{\lambda_j}, \sigma_{\nu})$$

where

$$B = \left(\prod_{j=1}^{m} \Gamma(\lambda_j + 1) / \Gamma\left(\sum_{j=1}^{m} \lambda_j + 1\right)\right)^{\binom{m-2}{n-1}}.$$

Using (2.9) and Lemma 4, we can write the Wronskian in the following closed form:

THEOREM 4. Let $F_{\nu}(\lambda, z) = \int_{\sigma_{\nu}} U \cdot \varphi(1 \cdots n) (1 \leq \nu \leq {m-1 \choose n})$. If $\text{Re}(\lambda_{j}) > 0$ ($1 \leq j \leq m$), then the Wronskian of the hypergeometric integrals F_{ν} is written as

$$\det\left(\frac{\partial^{p} F_{\nu}}{\partial z_{i_{1}k_{1}} \cdots \partial z_{i_{p}k_{p}}}\right)$$

$$= \pm \frac{1}{(\lambda_{1} \cdots \lambda_{n})^{\binom{m-2}{n-1}} \prod_{I,K} z\binom{I}{K}} \cdot B \cdot \prod_{j=1}^{m} \prod_{\nu=1}^{\binom{m-1}{n}} c(f_{j}^{\lambda_{j}}, \sigma_{\nu})$$

where the product is taken over the I and K such that $I = \{i_1, \dots, i_p\}$, $K = \{k_1, \dots, k_p\}$, $1 \le i_1 < \dots < i_p \le n$, $n+1 \le k_1 < \dots < k_p \le m-1$, $0 \le p \le n$ and we set

668 M. Kita

$$B = \left(\prod_{j=1}^{m} \Gamma(\lambda_j + 1) / \Gamma\left(\sum_{j=1}^{m} \lambda_j + 1\right)\right)^{\binom{m-2}{n-1}}.$$

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