47. Local Theory of Fuchsian Systems. I

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1. Introduction. In this paper, we consider a completely integrable system

(1)
$$dX = \left(\sum_{i=1}^{n} \frac{P_i(x)}{x_i} dx_i\right) X,$$

where $P_i(x)$, $i=1, \dots, n$ is an $m \times m$ matrix holomorphic at x=0, say (2) $P_i(x) = \sum_{k \ge 0} P_{i,k} x^k$.

Here k denotes a multi-index (k_1, \dots, k_n) , k_i a nonnegative integer, $0 = (0, \dots, 0)$, and $x^k = x_1^{k_1}, \dots, x_n^{k_n}$. For two multi-indices k and l, " $k \ge l$ " means " $k_i \ge l_i$ for all i" and "k > l" means " $k \ge l$ and $k_i > l_i$ for some i". We propose to find out the dominant coefficients in $\{P_{i,k}\}$ which determine the local behavior of the solution of (1).

A change of variables X = U(x)Y with U(x) invertible holomorphic at x=0, transforms (1) into the system of the form

(3)
$$dY = \left(\sum_{i=1}^{n} \frac{Q_i(x)}{x_i} dx_i\right) Y$$

with

$$(4) \qquad \sum_{i=1}^{n} \frac{Q_{i}(x)}{x_{i}} dx_{i} = U(x)^{-1} \left(\sum_{i=1}^{n} \frac{P_{i}(x)}{x_{i}} dx_{i} \right) U(x) - U(x)^{-1} dU(x).$$

First, we determine U(x) in such a way that (3) has a 'reduced' form, of which the definition is given in Section 4. Next, we show that by a suitable substitution $Y = x_1^{L_1} \cdots x_n^{L_n} Z$ with $L_i = \text{diag}(l_i^1, \cdots, l_i^m)$, where l_i^{α} is a nonnegative integer, equation (3), which has a 'reduced' form, can be changed to the equation $dZ = (\sum_{i=1}^n (B_i/x_i) dx_i) Z$ with constant matrices B_1, \cdots, B_n .

When preparing this note, we were communicated from T. Kimura, that R. Gérard was solving a problem analogous to ours.

2. Convergence theorem. We prepare a convergence theorem which will be used later.

Theorem 1. Let

$$(5) \qquad \qquad du = \left(\sum_{i=1}^{n} \frac{F_i(x)}{x_i} \, dx_i\right) u$$

be a completely integrable system, where u is a vector and

$$F_i(x) = \sum_{k\geq 0} F_{i,k} x^k, \qquad i = 1, 2, \cdots, n$$

are matrices convergent and holomorphic for $|x| < \varepsilon$. Then any formal