

54. Gauss Decomposition of Connection Matrices and Application to Yang-Baxter Equation. I

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1. General scheme. Method of Gauss decomposition. Suppose that an $N \times N$ matrix $G = ((g_{i,j}))_{i,j=1}^N$ is given such that all the entries $g_{i,j}$ are functions of $x = (x_1, \dots, x_m) \in (\mathbf{C}^*)^m$. Let \mathfrak{S}_m be the symmetric group of m th degree with the canonical generators $\tau_1, \dots, \tau_{m-1}$, τ_j being the transposition between the arguments x_j and x_{j+1} . Then we have the Coxeter relations, $\tau_j^2 = e$, $\tau_j \tau_{j+1} \tau_j = \tau_{j+1} \tau_j \tau_{j+1}$ (e denotes the identity). Let $S : \mathfrak{S}_m \ni \tau \mapsto S_\tau \in GL_N(\mathbf{C})$ be a linear representation of \mathfrak{S}_m , i.e., $S_{\tau\tau'} = S_\tau S_{\tau'}$ and $S_e = 1$ and $\tau, \tau' \in \mathfrak{S}_m$.

We firstly assume the following property for $G(x)$.

$$(1.1) \quad \tau G(x) \text{ (defined as } G(\tau^{-1}(x)) \text{)} = S_\tau^{-1} \cdot G(x) \cdot S_\tau$$

for an arbitrary $\tau \in \mathfrak{S}_m$.

Let $G(x) = \Omega^*(x)^{-1} \cdot \Omega(x)$ be a Gauss decomposition of $G(x)$ such that $\Omega(x)$ is a lower triangular matrix and $\Omega^*(x)$ is an upper triangular one. Let the one cocycle $\{W_\tau(x)\}_{\tau \in \mathfrak{S}_m}$ with values in $GL_N(\mathbf{C})$ be defined as $W_\tau(x) = \Omega(x) \cdot S_\tau \cdot (\tau \Omega(x))^{-1} = \Omega^*(x) \cdot S_\tau \cdot (\tau \Omega^*(x))^{-1}$ so that we have

$$(1.2) \quad W_{\tau\tau'}(x) = W_\tau(x) \cdot \tau W_{\tau'}(x) \text{ and } W_e(x) = 1.$$

Secondly we assume that each $W_{\tau_r}(x)$ depends only on x_{r+1}/x_r , i.e.,

$$(1.3) \quad W_{\tau_r}(x) = W_r(x_{r+1}/x_r), \quad 1 \leq r \leq m-1.$$

The equalities $W_{\tau_r \tau_{r+1} \tau_r} = W_{\tau_{r+1} \tau_r \tau_{r+1}}$ and $W_{\tau_j^2} = 1$ and the cocycle condition shows the Yang-Baxter equation

$$(1.4) \quad W_j(u) W_{j+1}(uv) W_j(v) = W_{j+1}(v) W_j(uv) W_{j+1}(u)$$

and

$$(1.5) \quad W_j(u) W_j(u^{-1}) = 1.$$

Then we call the matrix $G(x)$ *admissible*. Admissible matrices appear in a natural manner as connection coefficients among the symmetric *A*-type Jackson integrals. In this note we shall state their explicit formulae without proof.

2. Symmetric *A*-type Jackson integrals and the associated principal connection matrices. Let $q \in \mathbf{C}$, $|q| < 1$, be the elliptic modulus. We consider the symmetric *A*-type q -multiplicative function $\Phi_{n,m}(t)$ of $t = (t_1, \dots, t_n)$ on the n -dimensional algebraic torus $(\mathbf{C}^*)^n$,

$$(2.1) \quad \Phi_{n,m}(t) = \Phi_{n,m}(t|x; \alpha_1, \beta, \gamma)$$

$$= \prod_{j=1}^n \left\{ t_j^\alpha \prod_{k=1}^m \frac{(t_j/x_k)_\infty}{(t_j q^\beta / x_k)_\infty} \right\} \prod_{1 \leq i < j \leq n} \frac{(q^{r'} t_j / t_i)_\infty}{(q^{r'} t_j / t_i)_\infty}$$

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for complex numbers $\alpha_1, \beta, \gamma, \gamma'$ and $x = (x_1, \dots, x_n) \in (\mathbf{C}^*)^n$ such that $\alpha_j = \alpha_1 + (j-1)(\gamma' - \gamma)$ and $\gamma + \gamma' = 1$. $\Phi_{n,m}(t)$ is a quasi-symmetric function of t in the following sense,

$$(2.2) \quad \begin{aligned} & \sigma \Phi_{n,m}(t | x ; \alpha_1, \beta, \gamma) \text{ (defined as } \Phi_{n,m}(\sigma^{-1}(t) | x ; \alpha_1, \beta, \gamma)) \\ &= U_\sigma(t) \Phi_{n,m}(t | x ; \alpha_1, \beta, \gamma), \text{ for } \sigma \in \mathfrak{S}_m \end{aligned}$$

where $U_\sigma(t)$ denotes the pseudo-constant given by

$$(2.3) \quad U_\sigma(t) = \prod_{\substack{1 \leq i < j \leq n \\ \sigma^{-1}(i) > \sigma^{-1}(j)}} \left(\frac{t_j}{t_i} \right)^{\gamma - \gamma'} \frac{\theta(q^r t_j / t_i)}{\theta(q^{r'} t_j / t_i)}$$

for the Jacobi elliptic theta function $\theta(u) = (u)_\infty (q/u)_\infty (q)_\infty$, $(u)_\infty = \prod_{\nu=1}^\infty (1 - u q^\nu)$. $\{U_\sigma(t)\}_{\sigma \in \mathfrak{S}_n}$ is a one-cocycle defined on $(\mathbf{C}^*)^n$ with values in \mathbf{C}^* .

We put $\Phi_{n,m}^{(a)}(t) = \Phi_{n,m}(t) D(t)$, $\Phi_{n,m}(t)$ being multiplied by the difference product $D(t) = \prod_{1 \leq i < j \leq n} (t_i - t_j)$. We are interested in Jackson integrals of the quasi skew symmetric q -multiplicative function $\Phi_{n,m}^{(a)}(t)$. These are essentially the same as the ones investigated in [10], [12], [14] appearing in correlation functions of quantum analogues of conformal field theory. These are also related with representation theory of quantum affine algebras. However we do not discuss it here.

Definition 1. The Jackson integral of $\Phi_{n,m}^{(a)}(t)$ over the cycle $[0, \xi_\infty]_q$ is, by definition, equal to the sum over the lattice in $(\mathbf{C}^*)^n$,

$$(2.4) \quad \int_{[0, \xi_\infty]_q} \Phi_{n,m}^{(a)}(t | x ; \alpha_1, \beta, \gamma) \tilde{\omega} = \sum_{\chi \in \mathbf{Z}^n} (1 - q)^n \Phi_{n,m}^{(a)}(\xi q^\chi | x ; \alpha_1, \beta, \gamma)$$

for some $\xi \in (\mathbf{C}^*)^n$, where $\tilde{\omega}$ denotes the q -logarithmic n -form $\frac{dt_1}{t_1} \wedge \cdots \wedge \frac{dt_n}{t_n}$. When this sum has no meaning or diverges, a suitable regularization is necessary. For the moment we do not make it precise.

Let $F = \langle f_1, \dots, f_m \rangle$ be a partition of n such that $f_j \geq 0$, $\sum_{j=1}^m f_j = n$. The number of such partitions is equal to $\binom{n+m-1}{m-1}$. We want to define special cycles $[0, \xi_\infty]_q$ or their regularization by specifying ξ depending on the partition F as follows.

Definition 2. We denote by Y_{f_1, \dots, f_m}^+ the set of points $(\mathbf{C}^*)^n$ such that $t_k = x_r q^{1+\nu_k+(k-f_1-\cdots-f_{r-1}-1)r}$, $\nu_k \in \mathbf{Z}_{\geq 0}$ for $f_1 + \cdots + f_{r-1} + 1 \leq k \leq f_1 + \cdots + f_r$, $1 \leq r \leq m$. Similarly we denote by Y_{f_1, \dots, f_m}^- the set of points $t \in (\mathbf{C}^*)^n$ such that $t_k = x_r q^{-\beta - \nu_k - (k-f_1-\cdots-f_{r-1}-1)r}$, $\nu_k \in \mathbf{Z}_{\geq 0}$. Since $\Phi_{n,m}^{(a)}(t)$ has poles at each point of Y_{f_1, \dots, f_m}^- , we take its residue there, i.e., the regularized cycle $\text{reg } Y_{f_1, \dots, f_m}^-$ is defined such that we have

$$(2.5) \quad \int_{\text{reg } Y_{f_1, \dots, f_m}^-} \Phi_{n,m}^{(a)}(t) \tilde{\omega} = \sum_{\zeta \in Y_{f_1, \dots, f_m}^-} \text{Res}_{t=\zeta} \left\{ \Phi_{n,m}^{(a)}(t) \frac{dt_1}{t_1} \wedge \cdots \wedge \frac{dt_n}{t_n} \right\}$$

(refer to [1], [4], [5] for details).

We denote by $\xi = v_{f_1, \dots, f_m}^+$ and $\eta = v_{f_1, \dots, f_m}^-$ the points in $(\mathbf{C}^*)^n$ defined by $\xi_F = (\xi_1, \dots, \xi_n)$ and $\eta_F = (\eta_1, \dots, \eta_n)$ such that $\xi_k = x_r q^{1+(k-f_1-\cdots-f_{r-1}-1)}$, and $\eta_k = x_r q^{-\beta - (k-f_1-\cdots-f_{r-1}-1)r}$ for $f_1 + \cdots + f_{r-1} + 1 \leq k \leq f_1 + \cdots + f_r$

respectively. We may remark that Y_{f_1, \dots, f_m}^+ and Y_{f_1, \dots, f_m}^- are contained in $[0, \xi_F \infty]_q$ and $[0, \eta_F \infty]_q$ respectively. They contain the summits v_{f_1, \dots, f_m}^+ , v_{f_1, \dots, f_m}^- respectively. We have the asymptotic behaviours for the Jackson integrals over Y_{f_1, \dots, f_m}^+ and $\text{reg } Y_{f_1, \dots, f_m}^-$ as follows.

$$(2.6) \quad \int_{Y_{f_1, \dots, f_m}^+} \Phi_{n,m}^{(a)}(t) \tilde{\omega} \sim C_1 \prod_{j=1}^n \xi_j^{\alpha_j} \quad \text{for } \operatorname{Re} \alpha_1 \rightarrow +\infty,$$

$$(2.7) \quad \int_{\text{reg } Y_{f_1, \dots, f_m}^-} \Phi_{n,m}^{(a)}(t) \tilde{\omega} \sim C_2 \prod_{j=1}^n \eta_j^{\alpha_j} \quad \text{for } \operatorname{Re} \alpha_1 \rightarrow -\infty,$$

for non-zero constants C_1, C_2 . We call the cycles Y_{f_1, \dots, f_m}^+ and $\text{reg } Y_{f_1, \dots, f_m}^-$ α -stable and α -unstable respectively.

The following proposition has been proved in [1] and [6].

Proposition 1. (i) For an arbitrary $\xi \in (\mathbf{C}^*)^n$, we have the relations in the n dimensional homology $H_n((\mathbf{C}^*)^n, \Phi_{n,m}^{(a)}, \partial_q)$ (see [5]) among the cycles $[0, \xi \infty]_q$ and Y_{f_1, \dots, f_m}^+ , $\text{reg } Y_{f_1, \dots, f_m}^-$, i.e.,

$$(2.8) \quad \int_{[0, \xi \infty]_q} \Phi_{n,m}^{(a)}(t) \tilde{\omega} = \sum_{\langle f_1, \dots, f_m \rangle} ([0, \xi \infty]_q : Y_{f_1, \dots, f_m}^+)_{\Phi_{n,m}^{(a)}} \cdot \int_{Y_{f_1, \dots, f_m}^+} \Phi_{n,m}^{(a)}(t) \tilde{\omega}$$

$$(2.9) \quad = \sum_{\langle f_1, \dots, f_m \rangle} ([0, \xi \infty]_q : \text{reg } Y_{f_1, \dots, f_m}^-)_{\Phi_{n,m}^{(a)}} \cdot \int_{\text{reg } Y_{f_1, \dots, f_m}^-} \Phi_{n,m}^{(a)}(t) \tilde{\omega}$$

for suitable pseudo-constants $([0, \xi \infty]_q : Y_{f_1, \dots, f_m}^+)_{\Phi_{n,m}^{(a)}}$ and $([0, \xi \infty]_q : \text{reg } Y_{f_1, \dots, f_m}^-)_{\Phi_{n,m}^{(a)}}$ respectively.

$$(ii)(2.10) \quad ([0, \xi \infty]_q : \text{reg } Y_{f_1, \dots, f_m}^-)_{\Phi_{n,m}^{(a)}} = \\ \sum_{\sigma', \sigma'' \in \mathfrak{S}_n} \phi(\sigma'^{-1}(\xi), \sigma''^{-1}(\eta)) \cdot \operatorname{sgn}(\sigma' \sigma'') \cdot U_{\sigma'}^{-1}(\xi) \cdot U_{\sigma''}(\eta)$$

for $\eta = v_{f_1, \dots, f_m}^-$, where, $\phi(\xi, \eta)$ denotes the pseudo-constant

$$(2.11) \quad \phi(\xi, \eta) = (1 - q)^n (q)_\infty^{3n} \prod_{j=1}^n \left(\frac{\xi_j}{\eta_j} \right)^{\alpha_j} \frac{\theta(q^{\alpha_1 + \dots + \alpha_{n-1}} \xi_j \eta_{j-1} / (\xi_{j-1} \eta_j))}{\theta(q^{\alpha_1 + \dots + \alpha_{n-1}}) \theta(q \xi_j \eta_{j-1} / (\xi_{j-1} \eta_j))}$$

for $\xi_0 = \eta_0 = 1$. The RHS of (2.10) will be denoted by $\tilde{\phi}(\xi, \eta)$.

A sketch of proof of (2.10) can be found in [5]. Details will be published elsewhere ([6]).

Consider the $\binom{n+m-1}{m-1} \times \binom{n+m-1}{m-1}$ connection matrix $G = G(x | \alpha_1)$ with entries $g_{F,F'}$ for $F = \langle f_1, \dots, f_m \rangle$ and $F' = \langle f'_1, \dots, f'_m \rangle$

$$(2.12) \quad g_{F,F'} = (Y_{f_1, \dots, f_m}^+ : \text{reg } Y_{f'_1, \dots, f'_m}^-)_{\Phi_{n,m}^{(a)}}$$

such that $f_1 + \dots + f_m = f'_1 + \dots + f'_m = n$. This is equal to

$$(2.13) \quad \begin{aligned} \tilde{\phi}(v_{f_1, \dots, f_m}^+, v_{f'_1, \dots, f'_m}^-) &= \lim_{\xi \rightarrow v_{f_1, \dots, f_m}^+} \tilde{\phi}(\xi, v_{f'_1, \dots, f'_m}^-) \\ &= \lim_{\eta \rightarrow v_{f'_1, \dots, f'_m}^-} \tilde{\phi}(v_{f_1, \dots, f_m}^+, \eta). \end{aligned}$$

We call G the principal connection matrix associated with the Jackson integrals (2.4).

3. Basic formula. Case where $m = 1$ and $n \geq 1$.

In this case there is only one α -stable cycle or α -unstable cycle, Y_n^+ or

$\text{reg } Y_n^-$. We may assume $x_1 = 1$. We want to evaluate the pseudo-constants $([0, \xi^\infty]_q : \text{reg } Y_n^-)_{\Phi_{n,1}^{(a)}}$ and $(Y_n^+ : \text{reg } Y_n^-)_{\Phi_{n,1}^{(a)}}$. We put

$$(3.1) \quad B_n^{(+)}(\alpha_1) = \int_{Y_n^+} \Phi_{n,1}^{(a)}(t) \tilde{\omega}, \quad B_n^{(-)}(\alpha_1) = \int_{\text{reg } Y_n^-} \Phi_{n,1}^{(a)}(t) \tilde{\omega}.$$

The following two propositions have been proved in [2]. See also [8], [13].

Proposition 3 (Askey-Habsieger-Kadell). $B_n^{(+)}(\alpha_1)$ and $B_n^{(-)}(\alpha_1)$ can be evaluated as follows.

$$(3.2) \quad B_n^{(+)}(\alpha_1) = q^{A_n} \prod_{j=1}^n \frac{\Gamma_q(\beta + 1 + (j-1)\gamma) \Gamma_q(\alpha_1 + n - 1 - (n+j-2)\gamma) \Gamma_q(j\gamma)}{\Gamma_q(\gamma) \Gamma_q(\alpha_1 + \beta + n - (n-j)\gamma)}$$

where $A_n = \sum_{j=1}^n (\alpha_j + n - j)(1 + (j-1)\gamma)$.

$$(3.3) \quad B_n^{(-)}(\alpha_1) = (-)^n (q)_\infty^{-n} q^{-C'_n} \prod_{j=1}^n \frac{(q^{2-\alpha_1-n+(n+j-2)\gamma})_\infty (q^{-\beta-(j-1)\gamma})_\infty (q^{1-j\gamma})_\infty}{(q^{1-\alpha_1-\beta-n+(j-1)\gamma})_\infty (q^{1-\gamma})_\infty}$$

where $C'_n = \sum_{j=1}^n (\alpha_j + n - j)(\beta + (j-1)\gamma)$.

We can now state the

Basic formula. For an arbitrary $\xi \in (\mathbf{C}^)^n$, we have*

$$(3.4) \quad \tilde{\phi}(\xi, v_n^-) = \sum_{\sigma' \in \mathfrak{S}_n} \psi(\sigma'^{-1}(\xi), v_n^-) \operatorname{sgn}(\sigma') U_{\sigma'}^{-1}(\xi) \\ = (1-q)^n (q)_\infty^{3n} \prod_{j=1}^n \left\{ \frac{(q^{(j-1)\gamma+\beta}\xi_j)^{\alpha_1-2(j-1)\gamma} \theta(q^{\alpha_1+\beta+1-(n-1)\gamma}\xi_j)}{\theta(q^{\alpha_1+1-(n+j-2)\gamma}) \theta(q^{1+\beta}\xi_j)} \right\}.$$

$$(3.5) \quad \prod_{1 \leq i < j \leq n} \frac{\theta(q\xi_j/\xi_i)}{\theta(q^{1+\gamma}\xi_j/\xi_i)}.$$

This formula was stated in [2] and has been proved in [3].

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