

57. Riemann-Hilbert-Birkhoff Problem for Integrable Connections with Irregular Singular Points

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Let M be a complex manifold and let H be a divisor on M . Denote by $\Omega^p(*H)$ the sheaf over M of germs of meromorphic p -forms which are holomorphic in $M-H$ and have poles on H for $p=0, \dots, n$. In case $p=0$, we use frequently $\mathcal{O}(*H)$ instead of $\Omega^0(*H)$.

We suppose throughout this paper that the divisor H has at most normal crossings.

Let \mathcal{S} be a locally free sheaf of $\mathcal{O}(*H)$ -modules of rank m and let ∇ be an integrable connection on \mathcal{S} . For any point $p \in H$, there exists an open set U in M containing p and a free basis $e_U = (e_{1U}, \dots, e_{mU})$ of \mathcal{S} over U . With respect to the free basis e_U , the connection ∇ is represented by $(d + \Omega_{eU})$, i.e.

$$\nabla(\langle e_{1U}, \dots, e_{mU} \rangle u) = \langle e_{1U}, \dots, e_{mU} \rangle (du + \Omega_{eU} u),$$

where Ω_{eU} is an m -by- m matrix of meromorphic 1-forms with poles at most on H and u is any m -vector of functions in $\mathcal{O}(*H)(U)$. If $f_U = \langle f_{1U}, \dots, f_{mU} \rangle$ is another free basis of \mathcal{S} over U , then there exists an m -by- m invertible matrix G of functions in $\mathcal{O}(*H)(U)$ such that

$$\langle f_{1U}, \dots, f_{mU} \rangle = \langle e_{1U}, \dots, e_{mU} \rangle G,$$

$$\nabla(\langle f_{1U}, \dots, f_{mU} \rangle u) = \langle f_{1U}, \dots, f_{mU} \rangle (du + (G^{-1}\{\Omega_{eU}G + dG\})u).$$

Let x_1, \dots, x_m be holomorphic local coordinates at p on U with $U \cap H = \{x_1 \cdots x_{n'} = 0\}$, then Ω_{eU} is written of the form

$$\Omega_{eU} = \sum_{i=1}^{n'} x^{-p_i} x_i^{-1} A_i(x) dx_i + \sum_{i=n'+1}^n x^{-p_i} A_i(x) dx_i,$$

where $p_i = (p_{i1}, \dots, p_{in''}, 0, \dots, 0) \in \mathbb{N}^n$ and $A_i(x)$ is an m -by- m matrix of holomorphic functions in U for $i=1, \dots, n$, and Ω_{eU} satisfies, by the integrability condition, $d\Omega_{eU} + \Omega_{eU} \wedge \Omega_{eU} = 0$.

Suppose that for any point p on H

(H#) *there exists an open set U containing p with holomorphic coordinates x_1, \dots, x_n and a free basis $\langle e_{1U}, \dots, e_{mU} \rangle$ of \mathcal{S} such that Ω_{eU} is written of the above form satisfying*

(H#1) *$p_i = 0$ or, $p_i > 0$ and $A_i(0)$ has m distinct eigenvalues for all $i=1, \dots, n''$.*

Let M^- be the real blow-up along H of M with the natural projection $pr: M^- \rightarrow M$. Denote by \mathcal{A}^- the sheaf over M^- of germs of functions strongly asymptotically developable and write $\mathcal{A}^-(*H)$ for $\mathcal{A}^- \otimes_{pr^*\mathcal{O}} pr^*\mathcal{O}(*H)$. Denote by $GL(m, \mathcal{A}^-)$ and $GL(m, \mathcal{A}^-(*H))$ the

sheaf of germs of m -by- m matricial invertible functions of which entries belong to \mathcal{A}^- and $\mathcal{A}^-(*H)$, respectively, and denote by $GL(m, \mathcal{A}^-)_{I_m}$ the sheaf of germs of m -by- m invertible matricial functions strongly asymptotically developable to the m -by- m unit matrix I_m . Evidently, $GL(m, \mathcal{A}^-)_{I_m}$ is a subsheaf $GL(m, \mathcal{A}^-(*H))$: we denote by j the natural inclusion. For the above notation, we refer to the preceding article [10].

Then, we can assert

Theorem 1. *If the assumption $(H\#)$ is satisfied for any point p on H , then there exists a locally free sheaf \mathcal{F} of $\mathcal{A}^-(*H)$ -modules over M^- and a connection $\nabla_{\mathcal{F}}$ on \mathcal{F} such that*

(i) *there exists an isomorphism $g: \mathcal{F} \rightarrow pr^*S \otimes_{pr^*\mathcal{O}(*H)} \mathcal{A}^-(*H)$ such that $g^{-1} \cdot (\nabla \otimes id) \cdot g = \nabla_{\mathcal{F}}$,*

(ii) *for any point p on H , there exists an open set U containing p such that the isomorphism class $[\mathcal{F}|_U]$ of \mathcal{F} restricted on U^- belongs to $j_*H^1(U^-, GL(m, \mathcal{A}^-)_{I_m})$, where $U^- = pr^{-1}(U)$ and j_* is the natural inclusion induced by j ,*

(iii) *for any point p on H and for an open set U containing p with holomorphic coordinates x_1, \dots, x_n , $U \cap H = \{x_1 \cdots x_n = 0\}$, there exist an m -by- m diagonal matrix D of functions in $\mathcal{O}(*H)(U)$ and upper triangular matrices $T_i, i=1, \dots, n'$ such that*

(iii.a) *$D, T_i (i=1, \dots, n')$ are commutative each other,*

(iii.b) *for any point p' in $pr^{-1}(p)$ there exists an open set V^- containing p' and a free basis $\langle e(V^-)_1, \dots, e(V^-)_m \rangle$ such that*

$$\begin{aligned} \nabla_{\mathcal{F}}(\langle e(V^-)_1, \dots, e(V^-)_m \rangle v) \\ = (\langle e(V^-)_1, \dots, e(V^-)_m \rangle)(dv + \{dD(x) + \sum_{i=1}^{n'} T_i x_i^{-1} dx_i\}v), \end{aligned}$$

where v is any m -vector of functions in $\mathcal{A}^-(*H)(V^-)$.

Conversely,

Theorem 2. *For any locally free sheaf \mathcal{F} of $\mathcal{A}^-(*H)$ -modules over M^- and an integrable connection $\nabla_{\mathcal{F}}$ on \mathcal{F} satisfying (ii) and (iii), there exists a locally free sheaf \mathcal{S} of $\mathcal{O}(*H)$ -modules over M and an integrable connection ∇ on \mathcal{S} satisfying (i).*

In order to prove Theorem 2, we use the following lemma.

Lemma 1. *For a locally free sheaf \mathcal{F} of $\mathcal{A}^-(*H)$ -modules over M^- and an integrable connection $\nabla_{\mathcal{F}}$ on \mathcal{F} satisfying (ii), there exists a locally free sheaf \mathcal{S} of $\mathcal{O}(*H)$ -modules over M and an integrable connection ∇ satisfying (i).*

Remark 1. For a polydisk U , $j_*H^1(U^-, GL(m, \mathcal{A}^-)_{I_m})$ is the unit element in $H^1(U^-, GL(m, \mathcal{A}^-(*H)))$ (see Majima [9] or [10]). This is the key to the proof of Lemma 1.

For the above \mathcal{F} and $\nabla_{\mathcal{F}}$, the kernel sheaf $\text{Ker } \nabla_{\mathcal{F}}$ is a locally constant sheaf \mathcal{C} on M^- which is thought to be a locally constant sheaf on

$M-H$. For any $p \in H$ and for any $p' \in pr^{-1}(p)$, take an open set $V^-(p')$ as in (iii.b), then $\{V^-(p') : p' \in pr^{-1}(p), p \in H\}$ is an open covering of a neighborhood of $pr^{-1}(H)$. Then, by (iii),

$$c(V^-(p')) = \langle e(V^-(p'))_1, \dots, e(V^-(p'))_m \rangle \text{ESS}(x(p))$$

is a free basis for C over $V^-(p')$, where $x(p)$ is the holomorphic local coordinate system chosen at $p=pr(p')$ and $\text{ESS}(x(p))$ is a fundamental matrix of solutions of the system of equations

$$du + \{dD(x(p)) + \sum_{i=1}^{n''} T_i(p)x_i^{-1}(p)dx_i(p)\}u = 0,$$

say, $\text{ESS}(x(p)) = \exp(D(x(p))) \prod_{i=1}^{n''} x_i(p)^{T_i(p)}$. For $p', q' \in pr^{-1}(H)$, denote by $C_{V^-(p')V^-(q')}$ the transition matrix for C relative to the bases $c(V^-(p')), c(V^-(q'))$, i.e.

$$c(V^-(p'))C_{V^-(p')V^-(q')} = c(V^-(q')).$$

And so, the matrix function

$$G_{V^-(p')V^-(q')} = \text{ESS}(x(p))C_{V^-(p')V^-(q')} \text{ESS}(x(q))^{-1}$$

is the transition function for \mathcal{F} relative to $e(V^-(p')), e(V^-(q'))$. Therefore $G_{V^-(p')V^-(q')}$ is *strongly asymptotically developable* in $pr(V^-(p') \cap V^-(q')) - H$. In particular, if $pr(p') = pr(q')$, $G_{V^-(p')V^-(q')}$ is *strongly asymptotically developable to I_m* . Conversely, given a locally constant sheaf C over $M-H$ and the matricial function $\text{ESS}(x(p))$ for any $p \in H$ satisfying the above properties, there exists a locally free sheaf \mathcal{F} over M^- of $\mathcal{A}^-(*H)$ -modules and an integrable connection $\nabla_{\mathcal{F}}$ on \mathcal{F} such that (iii.b) is satisfied and such that the kernel sheaf $\text{Ker } \nabla_{\mathcal{F}}$ coincides with the given locally constant sheaf C . And so, by Theorem 2, there exists a locally free sheaf S over M of $\mathcal{O}(*H)$ -modules and an integrable connection ∇ on S satisfying (i) for this $(\mathcal{F}, \nabla_{\mathcal{F}})$ constructed from C and $\text{ESS}(x(p))$ for any $p \in H$.

Moreover, if $\mathcal{F} = \mathcal{F}' \otimes_{\mathcal{A}^-} \mathcal{A}^-(*H)$ with a locally free sheaf \mathcal{F}' of \mathcal{A}^- -modules and if M is a Stein manifold or a projective manifold, by using Oka-Cartan's Theorem or Kodaira's vanishing theorem, we can prove the following (cf. [14], [5], [13]).

Theorem 3. *There exists a divisor H' on M and an integrable connection ∇ on the sheaf $\mathcal{O}(*H+H')^m$, i.e. a completely integrable system of Pfaffian equations on M with irregular singular points on $(H+H')$, such that (i) is satisfied.*

This theorem is classically formulated and proven by G. D. Birkhoff [2], [3] and reformulated locally by Balsler-Jurkat-Lutz [1], Sibuya [16], [17] and Malgrange [12] in one variable case. On Riemann-Hilbert problem in several variables case, we refer to Deligne [4] (cf. Katz [8]), Gérard [5] and Suzuki [13].

The detail will be published elsewhere (see Majima [11]).

Correction (Proc. Japan Acad., 59A, 4 (1983)).

p. 147, line 16: For $\cap_{j=n''+1}^j$ read $\cap_{j=1}^{n''}$.

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