Chapter 3

Arrangements

3.1 Basic Constructions

Let \mathcal{A} be an arrangement in V and let $L = L(\mathcal{A})$ be the set of nonempty intersections of elements of \mathcal{A} . An element $X \in L$ is called an **edge** of \mathcal{A} . Define a **partial order** on L by $X \leq Y \iff Y \subseteq X$. Note that this is reverse inclusion. Thus V is the unique minimal element of L. (Ordinary inclusion also gives a partial order preferred by many authors.) Define a **rank** function on L by $r(X) = \operatorname{codim} X$. Thus r(V) = 0, r(H) = 1 for $H \in \mathcal{A}$. Recall that the rank of \mathcal{A} , $r(\mathcal{A})$, is the maximal number of linearly independent hyperplanes in \mathcal{A} . It is also the maximal rank of any element in $L(\mathcal{A})$. We call \mathcal{A} central if $\cap_{H \in \mathcal{A}} H \neq \emptyset$, where $T = \cap_{H \in \mathcal{A}} H$ is called the center. The ℓ -arrangement \mathcal{A} is called **essential** if it has an element of rank ℓ . Equivalently, \mathcal{A} contains ℓ linearly independent hyperplanes.

Let $N = N(\mathcal{A}) = \bigcup_{H \in \mathcal{A}} H$ be the divisor of \mathcal{A} and let $M = M(\mathcal{A}) = V - N(\mathcal{A})$ be the complement of \mathcal{A} . Recall that V has coordinates u_1, \ldots, u_ℓ and we defined a linear polynomial α_H with ker $\alpha_H = H$ for each hyperplane $H \in \mathcal{A}$. The product $Q(\mathcal{A}) = \prod_{H \in \mathcal{A}} \alpha_H$ is a **defining polynomial** for \mathcal{A} . It is unique up to a constant. The next four constructions will be used later.

Coning [OT1, 1.15]: The affine ℓ -arrangement \mathcal{A} gives rise to a central $(\ell+1)$ -arrangement $\mathbf{c}\mathcal{A}$, called the **cone** over \mathcal{A} . Let \tilde{Q} be the homogenized $Q(\mathcal{A})$ with respect to the new variable u_0 . Then $Q(\mathbf{c}\mathcal{A}) = u_0\tilde{Q}$ and $|\mathbf{c}\mathcal{A}| = |\mathcal{A}| + 1$. There is a natural embedding of \mathcal{A} in $\mathbf{c}\mathcal{A}$ in the subspace $u_0 = 1$. Note that this embedding does not intersect $\ker u_0 = H_{\infty}$, the "infinite" hyperplane. Here $M(\mathbf{c}\mathcal{A}) \simeq M(\mathcal{A}) \times \mathbb{C}^*$.

Projective closure: Embed $V = \mathbb{C}^{\ell}$ in complex projective space \mathbb{CP}^{ℓ} and call the complement of V the infinite hyperplane, \bar{H}_{∞} . Let \bar{H} be the projective closure of H and write $\bar{A} = \bigcup_{H \in \mathcal{A}} \bar{H}$. We call $\mathcal{A}_{\infty} = \bar{\mathcal{A}} \cup \{\bar{H}_{\infty}\}$ the **projective closure** of \mathcal{A} . It is an arrangement in \mathbb{CP}^{ℓ} . Let $u_0, u_1, \ldots, u_{\ell}$ be projective coordinates in \mathbb{CP}^{ℓ} so that $\bar{H}_{\infty} = \ker u_0$. Then $\bar{H} = \ker \tilde{\alpha}_H$ where tilde denotes the homogenized

polynomial, $Q(\mathcal{A}_{\infty}) = u_0 \tilde{Q}(\mathcal{A}), |\mathcal{A}_{\infty}| = |\mathcal{A}| + 1$, and $M(\mathcal{A}_{\infty}) \simeq M(\mathcal{A})$.

Projective quotient: Given a nonempty central $(\ell+1)$ -arrangement \mathcal{C} , we obtain a projective ℓ -arrangement $\mathbb{P}\mathcal{C}$ by viewing the defining homogeneous polynomial $Q(\mathcal{C})$ as a polynomial in projective coordinates. There is a natural bijection between coning and projective closure, provided the infinite hyperplanes agree. Here $|\mathcal{C}| = |\mathbb{P}\mathcal{C}|$ and $M(\mathbb{P}\mathcal{C}) \simeq M(\mathcal{C})/\mathbb{C}^*$.

Deconing [OT1, p.15]: Given a nonempty central $(\ell + 1)$ -arrangement \mathcal{C} and a hyperplane $H \in \mathcal{C}$, we define an affine ℓ -arrangement $\mathbf{d}_H \mathcal{C}$, called the decone of \mathcal{C} with respect to H. We construct the projective quotient $\mathbb{P}\mathcal{C}$ and choose coordinates so that $\mathbb{P}H = \ker u_0$ is the hyperplane at infinity. By removing it, we obtain the affine arrangement $\mathbf{d}_H \mathcal{C} = \mathbb{P}\mathcal{C} - \mathbb{P}H$. Note that $Q(\mathbf{d}_H \mathcal{C}) = Q(\mathcal{C})|_{u_0=1}$ and $|\mathbf{d}_H \mathcal{C}| = |\mathcal{C}| - 1$. Here $M(\mathcal{C}) \simeq M(\mathbf{d}_H \mathcal{C}) \times \mathbb{C}^*$.

These constructions are interrelated in the diagram below.

$$egin{array}{ccccc} \mathbf{c}\mathcal{A} & & & & & & \\ & \uparrow & & & & & \\ \mathbf{d}_{H_\infty}\mathbf{c}\mathcal{A} & = & \mathcal{A} & \longrightarrow & \mathcal{A}_\infty & = & \mathbb{P}\mathbf{c}\mathcal{A} \end{array}$$

Example 3.1.1. Let A be the Selberg 2-arrangement defined by

$$Q(\mathcal{A}) = u_1(u_1 - 1)u_2(u_2 - 1)(u_1 - u_2).$$

We label the hyperplanes in the order given by the the factors in Q and write j in place of H_j in Figure 3.1, where we also display L(A). Here

$$Q(\mathcal{A}_{\infty}) = u_0 u_1 (u_1 - u_0) u_2 (u_2 - u_0) (u_1 - u_2)$$

and $L(\mathcal{A}_{\infty})$ contains the additional edges $\{\infty, 12\infty, 34\infty, 5\infty\}$.

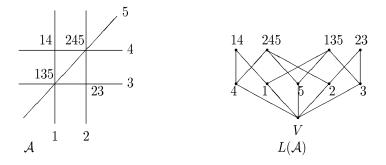


Figure 3.1: The Selberg Arrangement, I

Let $\mu: L \to \mathbb{Z}$ be the **Möbius function** of L defined by $\mu(V) = 1$, and for X > V by the recursion $\sum_{Y \leq X} \mu(Y) = 0$. The **characteristic polynomial** of \mathcal{A} is $\chi(\mathcal{A}, t) = \sum_{X \in L} \mu(X) t^{\dim X}$. We get from [OT1, 2.51]:

Proposition 3.1.2.
$$\chi(\mathbf{c}\mathcal{A},t) = (t-1)\chi(\mathcal{A},t)$$
.

This implies that if \mathcal{C} is a central arrangement, then $\chi(\mathbf{d}_H\mathcal{C},t)$ is independent of $H \in \mathcal{C}$. Thus we may write $\chi(\mathbf{d}\mathcal{C},t)$.

Definition 3.1.3. Given an edge $X \in L$ define a subarrangement A_X of A by $A_X = \{H \in A \mid X \subseteq H\}$. Here A_V is the empty ℓ -arrangement Φ_ℓ and if $X \neq V$, then A_X has center X in any arrangement. Define an arrangement A^X in X by $A^X = \{X \cap H \mid H \in A \setminus A_X \text{ and } X \cap H \neq \emptyset\}$. We call A^X the **restriction** of A to X. The deletion-restriction triple is a nonempty arrangement A and $A \in A$ together with $A' = A \setminus \{H\}$ and $A'' = A^H$. We call $A \in A$ separator if $A \in A$.

We get from [OT1, 2.57]:

Proposition 3.1.4.
$$\chi(A,t) = \chi(A',t) - \chi(A'',t)$$
.

3.2 Dense Edges

Let \mathcal{C} be a central arrangement in V with center $T(\mathcal{C}) = \bigcap_{H \in \mathcal{C}} H \neq \emptyset$. We call \mathcal{C} **decomposable** if there exist nonempty subarrangements \mathcal{C}_1 and \mathcal{C}_2 so that $\mathcal{C} = \mathcal{C}_1 \cup \mathcal{C}_2$ is a disjoint union and after a linear coordinate change the defining polynomials for \mathcal{C}_1 and \mathcal{C}_2 have no common variables. This is equivalent to the existence of two nonempty central arrangements so that \mathcal{C} is their product in the sense of [OT1, 2.13]. If \mathcal{C} is decomposed into \mathcal{C}_1 and \mathcal{C}_2 , we write

$$\mathcal{C} = \mathcal{C}_1 \uplus \mathcal{C}_2$$
.

It is easy to see that

$$C = C_1 \uplus C_2 \Leftrightarrow r(C) = r(C_1) + r(C_2) \Leftrightarrow T(C_1) + T(C_2) = V.$$

Definition 3.2.1. Let A be an arrangement. An edge $X \in L$ is called **dense** in A if and only if the central arrangement A_X is not decomposable.

The terminology is due to Varchenko [V2, 10.6.7]. A similar concept appeared in the work of Esnault-Schechtman-Viehweg [ESV].

Example 3.2.2. The dense edges are $\{1, 2, 3, 4, 5, 135, 245\}$ in the Selberg arrangement 3.1.1. The additional dense edges in its projective closure are $\{\infty, 12\infty, 34\infty\}$.

Lemma 3.2.3. Let V be any vector space with subspaces A, B, C, D. Then

$$(A \cap B) + (C \cap D) = (A + C) \cap (B + D) \Longleftrightarrow$$
$$(A + B) \cap (C + D) = (A \cap C) + (B \cap D).$$

Proof. We show \Rightarrow . The inclusion $(A+B)\cap (C+D)\supseteq (A\cap C)+(B\cap D)$ is clear. For the reverse inclusion, let $a\in A, b\in B, c\in C, d\in D$ and assume a+b=c+d. Then $a-c=d-b\in (A+C)\cap (B+D)$. By assumption, we may find $x\in A\cap B$ and $y\in C\cap D$ with a-c=d-b=x+y. Then $a-x=y+c\in A\cap C$ and $b+x=d-y\in B\cap D$. Thus $a+b=(a-x)+(b+x)\in (A\cap C)+(B\cap D)$. \square

Lemma 3.2.4. Let C be a nonempty central arrangement with $H \in C$. If C' and C'' are decomposable, then C is decomposable.

Proof. If H is a separator, then $C = C' \uplus \{H\}$ is a decomposition and we are done. Thus we may assume that H is not a separator. Suppose that $C' = C_1 \uplus C_2$ and $C'' = \mathcal{B}_1 \uplus \mathcal{B}_2$. Let $\pi : C' \to C''$ be the natural surjection defined by $\pi(K) = K \cap H$. Let $C_3 = \pi^{-1}(\mathcal{B}_1)$ and $C_4 = \pi^{-1}(\mathcal{B}_2)$. Then we have $C = C_3 \cup C_4 \cup \{H\}$ (disjoint). Also

$$r(C) - 1 = r(C'') = r(B_1) + r(B_2)$$

= $r(C_3 \cup \{H\}) - 1 + r(C_4 \cup \{H\}) - 1$.

Thus we obtain $r(\mathcal{C}) = r(\mathcal{C}_3 \cup \{H\}) + r(\mathcal{C}_4 \cup \{H\}) - 1$. Since H is not a separator, $r(\mathcal{C}) = r(\mathcal{C}')$ so we get $r(\mathcal{C}) = r(\mathcal{C}_1) + r(\mathcal{C}_2)$. If $T(\mathcal{C}_1) \subseteq H$, then $r(\mathcal{C}) = r(\mathcal{C}_1 \cup \{H\}) + r(\mathcal{C}_2)$ and we are done. Thus we may assume that $T(\mathcal{C}_1) \not\subseteq H$. Similarly we may assume $T(\mathcal{C}_2) \not\subseteq H$. If $T(\mathcal{C}_3) \not\subseteq H$, then $T(\mathcal{C}_3) = T(\mathcal{C}_3 \cup \{H\}) - 1$. Thus $T(\mathcal{C}_3) = T(\mathcal{C}_3) + T(\mathcal{C}_4 \cup \{H\})$ and we are done. So we may assume $T(\mathcal{C}_3) \subseteq H$. Similarly we may assume $T(\mathcal{C}_4) \subseteq H$. Define

$$A = T(\mathcal{C}_1 \cap \mathcal{C}_3), \quad B = T(\mathcal{C}_1 \cap \mathcal{C}_4), \quad C = T(\mathcal{C}_2 \cap \mathcal{C}_3), \quad D = T(\mathcal{C}_2 \cap \mathcal{C}_4).$$

Note that $A \cap B = T(\mathcal{C}_1)$ and $C \cap D = T(\mathcal{C}_2)$. Since $\mathcal{C}' = \mathcal{C}_1 \uplus \mathcal{C}_2$, we have $(A \cap B) + (C \cap D) = V$. Note that

$$(A\cap B)+(C\cap D)\subseteq (A+C)\cap (B+D)$$

in general. Thus

$$(A \cap B) + (C \cap D) = (A + C) \cap (B + D).$$

By Lemma 3.2.3 we have

$$(A+B)\cap (C+D)=(A\cap C)+(B\cap D).$$

Note that $A \cap C = T(\mathcal{C}_3)$ and $B \cap D = T(\mathcal{C}_4)$. Thus

$$(A+B)\cap (C+D)=T(\mathcal{C}_3)+T(\mathcal{C}_4)\subseteq H.$$

Since $T(C_1) \not\subseteq H$ and $T(C_1) \subseteq A + B$, we have $A + B \not\subseteq H$. Similarly $C + D \not\subseteq H$. Therefore $A + B \neq V$ and $C + D \neq V$. Thus C_1 is not decomposed into $C_1 \cap C_3$

and $C_1 \cap C_4$. Similarly C_2 is not decomposed into $C_2 \cap C_3$ and $C_2 \cap C_4$. Therefore we conclude

$$r(\mathcal{C}_1) < r(\mathcal{C}_1 \cap \mathcal{C}_3) + r(\mathcal{C}_1 \cap \mathcal{C}_4), \quad r(\mathcal{C}_2) < r(\mathcal{C}_2 \cap \mathcal{C}_3) + r(\mathcal{C}_2 \cap \mathcal{C}_4).$$

Finally we have

$$r(C_{3}) + r(C_{4}) - 1 = r(C) = r(C_{1}) + r(C_{2})$$

$$\leq r(C_{1} \cap C_{3}) + r(C_{1} \cap C_{4}) - 1 + r(C_{2} \cap C_{3}) + r(C_{2} \cap C_{4}) - 1$$

$$= r(C_{3}) + r(C_{4}) - 2.$$

This is a contradiction.

Definition 3.2.5. Let $D_j(A)$ denote the set of dense edges of dimension j in L(A) and let $D(A) = \bigcup_{j \geq 0} D_j$.

We prove two properties of dense edges needed in Chapter 4.

Lemma 3.2.6. Let $A \subset B$. If $X \in D(A)$, then $X \in D(B)$.

Proof. Suppose not. Then \mathcal{B}_X is decomposable, so we have $\mathcal{A}_X \subseteq \mathcal{B}_X = \mathcal{B}_1 \uplus \mathcal{B}_2$ with nonempty subarrangements. Since \mathcal{A}_X is indecomposable, we may assume that $\mathcal{A}_X \subseteq \mathcal{B}_1$. Then $X = T(\mathcal{A}_X) \supseteq T(\mathcal{B}_1) \supseteq T(\mathcal{B}_X) = X$, so $X = T(\mathcal{B}_1)$. Since $r(X) = r(\mathcal{B}_1) + r(\mathcal{B}_2) = r(X) + r(\mathcal{B}_2)$, we conclude that $r(\mathcal{B}_2) = 0$ and \mathcal{B}_2 is empty.

Lemma 3.2.7. Let $C = C_1 \uplus \cdots \uplus C_m$ be a central arrangement with an irreducible decomposition.

- (1) If $T_i = T(C_i)$, then $C_i = C_{T_i}$.
- (2) For $0 \le j \le \ell 2$ we have a disjoint union $D_j(\mathcal{C}) = \bigcup_{i=1}^m D_j(\mathcal{C}_i)$.

Proof. (1) The inclusion $C_i \subseteq C_{T_i}$ is clear. Recall that the hyperplanes of C_i may be written in disjoint sets of variables. Let $\langle C_i \rangle$ denote the vector space spanned by the corresponding variables. If $H \in C_{T_i}$, then $\alpha_H \in \langle C_i \rangle$. If $H \in C_j$, then $\alpha_H \in \langle C_j \rangle$ so i = j.

(2) Let $X \in \mathsf{D}_j(\mathcal{C})$. Since \mathcal{C}_X is indecomposable, there is a unique i with $\mathcal{C}_X \subseteq \mathcal{C}_i$. Then $(\mathcal{C}_i)_X = \mathcal{C}_X$ is indecomposable and hence $X \in \mathsf{D}_j(\mathcal{C}_i)$. Conversely, if $X \in \mathsf{D}_j(\mathcal{C}_i)$, then $(\mathcal{C}_i)_X$ is indecomposable. It follows from Lemma 3.2.6 that \mathcal{C}_X is indecomposable, so $X \in \mathsf{D}_j(\mathcal{C})$.

3.3 The β Invariant

In Chapter 4 we will show that certain conditions on the dense edges are sufficient to compute local system cohomology groups explicitly. To determine these conditions we need to know which edges of a given arrangement are dense. In higher dimensions it is difficult to use the definition directly. H. Crapo [Cr] introduced the beta invariant (in a different form) and proved the results in this section, although the original proof of [Cr, Lemma to Theorem 2] is incomplete. The argument given in Lemma 3.2.4 is a completed version of the original proof. Corollary 3.3.5 provides a numerical criterion to decide which edges are dense.

Definition 3.3.1. Let A be an arrangement of rank r. Define its beta invariant by

$$\beta(\mathcal{A}) = (-1)^r \chi(\mathcal{A}, 1).$$

Crapo defined his invariant only for nonempty central arrangements. For a central (r+1)-arrangement \mathcal{C} it is

$$(-1)^r \frac{d}{dt} \chi(\mathcal{C}, 1).$$

We note the connection with our invariant.

Proposition 3.3.2. *If* C *is a central* (r+1)*-arrangement, then*

$$\beta(\mathbf{d}\mathcal{C}) = (-1)^r \frac{d}{dt} \chi(\mathcal{C}, 1).$$

Proof. Differentiate both sides of Proposition 3.1.2 with respect to t, set t = 1, and multiply by $(-1)^r$.

Proposition 3.3.3. If H is not a separator, then $\beta(A) = \beta(A') + \beta(A'')$.

Proof. This follows from Proposition 3.1.4 and the fact that r(A'') = r(A) - 1 = r(A') - 1.

Theorem 3.3.4. Let C be a nonempty central arrangement. Then

- (1) if C is decomposable, then $\beta(\mathbf{d}C) = 0$,
- (2) $\beta(\mathbf{d}C) \geq 0$,
- (3) if $\beta(\mathbf{dC}) = 0$, then C is decomposable.
- *Proof.* (1) Suppose \mathcal{C} is decomposable. Then \mathcal{C} is a product of two nonempty central arrangements. It follows from Proposition 3.1.2 that their characteristic polynomials are divisible by (t-1). Thus $(t-1)^2$ divides $\chi(\mathcal{C},t)$ by [OT1, Lemma 2.50]. We see from Proposition 3.1.2 that $\beta(\mathbf{d}\mathcal{C}) = 0$.
- (2) We argue by induction on $|\mathcal{C}|$. If $|\mathcal{C}| = 1$, then $\beta(\mathbf{d}\mathcal{C}) = 1$. Suppose $|\mathcal{C}| > 1$. Let $H \in \mathcal{C}$ and $\mathcal{C}' = \mathcal{C} \{H\}$. If H is a separator, then $\mathcal{C} = \{H\} \uplus \mathcal{C}'$, so $\beta(\mathbf{d}\mathcal{C}) = 0$ by (1). If H is not a separator, then $\beta(\mathbf{d}\mathcal{C}) = \beta(\mathbf{d}\mathcal{C}') + \beta(\mathbf{d}\mathcal{C}'')$ by Proposition 3.3.3. The conclusion follows because $\beta(\mathbf{d}\mathcal{C}') \geq 0$, $\beta(\mathbf{d}\mathcal{C}'') \geq 0$ by the induction assumption. Thus $\beta(\mathbf{d}\mathcal{C}) \geq 0$.
- (3) We argue by induction on $|\mathcal{C}|$. If $|\mathcal{C}| = 1$, then $\beta(\mathbf{d}\mathcal{C}) \neq 0$. Thus $|\mathcal{C}| > 1$. Let $H \in \mathcal{C}$. If H is a separator, we are done. If H is not a separator, then $0 = \beta(\mathbf{d}\mathcal{C}) = \beta(\mathbf{d}\mathcal{C}') + \beta(\mathbf{d}\mathcal{C}'')$. Since $\beta(\mathbf{d}\mathcal{C}') \geq 0$ and $\beta(\mathbf{d}\mathcal{C}'') \geq 0$ by (2), we have $\beta(\mathbf{d}\mathcal{C}') = \beta(\mathbf{d}\mathcal{C}'') = 0$. By the induction assumption, both \mathcal{C}' and \mathcal{C}'' are decomposable. It follows from Lemma 3.2.4 that \mathcal{C} is decomposable.

Corollary 3.3.5. Let A be an arrangement and let $X \in L(A)$. The following conditions are equivalent:

- (1) X is dense,
- (2) A_X is not decomposable,
- (3) $\beta(\mathbf{d}A_X) \neq 0$,

$$(4) \beta(\mathbf{d}A_X) > 0.$$

Example 3.3.6. In every arrangement the hyperplanes are dense and the whole space is not. In the examples below we determine the dense edges of codimension ≥ 2 . If a projective arrangement has normal crossings, then it has no dense edges. In the projective 2-arrangement called Ceva(3) defined by

$$Q = (u_0^3 - u_1^3)(u_0^3 - u_2^3)(u_1^3 - u_2^3)$$

all twelve points are dense. In the projective 3-arrangement defined by

$$Q = u_0 u_1 u_2 u_3 (u_1 - u_2)(u_1 - u_3)(u_2 - u_3)$$

the four lines which are contained in three planes each are dense, but there are no dense points.

We conclude with two topological interpretations of the β -invariant.

Theorem 3.3.7. Let $\operatorname{Poin}(M,t) = \sum \dim H^p(M,\mathbb{C})t^p$ be the Poincaré polynomial of M. By [OT1, 5.93], $\operatorname{Poin}(M,t) = (-t)^{\ell}\chi(\mathcal{A}, -t^{-1})$. In particular, $\beta(\mathcal{A}) = |e(M)|$ is the absolute value of the euler characteristic of the complement. \square

Definition 3.3.8. We say that A is a **complexified real** arrangement if the polynomials α_H have real coefficients. In this case let $V_{\mathbb{R}} = \mathbb{R}^{\ell}$ be the real part of V and let $M_{\mathbb{R}} = M \cap V_{\mathbb{R}}$ be the real complement. It is a disjoint union of open convex subsets called chambers. Let $\mathsf{ch}(A)$ denote the set of chambers in $M_{\mathbb{R}}$. If A is essential, then some chambers may be bounded. Let $\mathsf{bch}(A)$ denote the set of bounded chambers in $M_{\mathbb{R}}$.

Zaslavsky [Za] proved:

Theorem 3.3.9. Let \mathcal{A} be a real ℓ -arrangement. Then $|\mathsf{ch}(\mathcal{A})| = (-1)^{\ell} \chi(\mathcal{A}, -1)$. If \mathcal{A} is essential, then $|\mathsf{bch}(\mathcal{A})| = \beta(\mathcal{A})$.