

62. Generalized Hypergeometric Equations with Certain Finite Irreducible Monodromy Groups

By Takao SASAI

Department of Mathematics, Tokyo Metropolitan University

(Communicated by Kunihiko KODAIRA, M. J. A., Sept. 12, 1989)

In this paper we shall study the irreducibility condition for monodromy groups of generalized hypergeometric equations (say GHGE, for brevity) and determine, under a certain condition, their explicit forms when they are finite groups. Recently Beukers-Heckman [1] obtained independently the same condition ([1], Propositions 2.7 and 3.3) and determined the cases of finite monodromy groups generally by a method quite different from ours. So we shall state a remark about the latter from our standpoint.

Let us consider GHGE in the form of Okubo type (see [4]);

$$(\#) \quad (tI - B) \frac{dx}{dt} = Ax,$$

where $t \in S$ (the Riemann sphere), $x = {}^t(x_1, \dots, x_n)$ is a column n -vector, I is the n by n unit matrix, B is the n by n diagonal matrix $\text{diag}(0, \dots, 0, 1)$ and A is an n by n constant matrix;

$$A = \left(\begin{array}{ccc|c} -a_1 & & & 1 \\ & \cdot & & \vdots \\ 0 & & 0 & \vdots \\ & & -a_{n-1} & 1 \\ \hline b_1 & \cdots & b_{n-1} & -a_n \end{array} \right)$$

with n distinct eigenvalues $-\rho_1, -\rho_2, \dots, -\rho_n$. Moreover we assume the following;

(A) None of the quantities $a_i, a_j - a_k$ and $\rho_l - \rho_m$ ($i, l, m = 1, \dots, n; j, k = 1, 2, \dots, n-1; j \neq k, l \neq m$) is an integer. Moreover each ρ_j is not a positive integer.

The equation (#) is Fuchsian on S with three regular singular points $t=0, 1$ and ∞ . From (A) there is no logarithmic solution.

Remark 1. Since (#) is accessory parameter free, the coefficients b_i are written in terms of a_j and ρ_k (see [4], § 1). Eliminating x_1, \dots, x_{n-1} and setting $x = x_n$, we obtain

$$(b) \quad [\delta(\delta + a_1 - 1) \cdots (\delta + a_{n-1} - 1) - t(\delta + \rho_1) \cdots (\delta + \rho_n)]x = 0,$$

where $\delta = t(d/dt)$. It is just the classical GHGE which has

$${}_nF_{n-1} \left(\begin{matrix} \rho_1, \dots, \rho_n \\ a_1, \dots, a_{n-1} \end{matrix}; t \right) = \sum_{k=0}^{\infty} \frac{(\rho_1)_k \cdots (\rho_n)_k}{(a_1)_k \cdots (a_{n-1})_k k!} t^k$$

as its particular solution at $t=0$, where $(\alpha)_k = \alpha(\alpha+1) \cdots (\alpha+k-1)$ (for details, see [4], § 1 and § 5).

We first remind Theorem 2 in [4] which was originally obtained in [3].

Let G be the monodromy group with respect to the specific fundamental system $X=(X_1, \dots, X_n)$ of solutions of (#) ([4], Theorem 1). It is a group representation of the fundamental group $\pi_1(S^*)$ ($S^*=S \setminus \{0, 1, \infty\}$) into $GL(n, C)$ generated by the *circuit matrices* $\{M_\lambda\}_{\lambda=0,1}$ around 0 and 1. Let us denote $\exp(-2\pi\sqrt{-1}a_j)$ and $\exp(-2\pi\sqrt{-1}\rho_j)$ by e_j and f_j , respectively. Then M_λ is represented as

$$(1) \quad M_0 = \left[\begin{array}{ccc|c} e_1 & & & (e_1-1)p_1 \\ & \ddots & & \vdots \\ 0 & & 0 & \\ & & e_{n-1} & (e_{n-1}-1)p_{n-1} \\ \hline 0 & \dots & 0 & 1 \end{array} \right],$$

$$M_1 = \left[\begin{array}{ccc|c} & & 1 & 0 \\ & & & \vdots \\ & & 0 & \\ & & & \vdots \\ & & & 1 \\ \hline (e_n-1)q_1 & \dots & (e_n-1)q_{n-1} & e_n \end{array} \right].$$

Theorem 2 (Okubo-Takano). *The following relations hold:*

$$(2) \quad p_j q_j = - \frac{\prod (e_j - f_k)}{e_j(e_j-1)(e_n-1) \prod'_{k \neq j} (e_j - e_k)}$$

$$= - \frac{\prod \sin \pi(a_j - \rho_k)}{\sin \pi a_j \cdot \sin \pi a_n \cdot \prod'_{k \neq j} \sin \pi(a_j - a_k)},$$

where \prod and \prod' are $\prod_{k=1}^n$ and $\prod_{k=1}^{n-1}$, respectively.

Remark 3. K. Okubo [2] determined each connection coefficients p_j and q_j explicitly (see also [4], Theorem 3). It is sufficient for our purpose to know only Theorem 2 because of the following arguments: Let us assume $p_j q_j \neq 0$ for all j . Then, if we take q_j to any preassigned non-zero values, p_j are determined uniquely by (2). Substituting those values into (1), we obtain new matrices, say \bar{M}_λ , and non-singular diagonal matrix D determined uniquely up to a scalar multiple which satisfy $\langle \bar{M}_0, \bar{M}_1 \rangle = D^{-1}GD$, where \langle , \rangle is the group generated by \bar{M}_λ in $GL(n, C)$. Namely preassigned non-zero q_j 's determine a group representation equivalent to G .

Now we state the irreducibility conditions for G which was obtained independently in [1].

Theorem 4. *G is irreducible if and only if $e_j \neq f_k \neq 1$ for all $j=1, 2, \dots, n-1$ and $k=1, 2, \dots, n$, i.e., none of the quantities $a_j - \rho_k$ and ρ_k is an integer (cf., assumption (A)).*

From now on we assume that G is irreducible. Let M_{0j} be a generalized reflection

$$M_{0j} = \left[\begin{array}{ccc|c} 1 & & & 0 \\ & \ddots & & \vdots \\ & & 0 & \\ & & e_j & (e_j-1)p_j \\ \hline 0 & & & \vdots \\ & & & 1 \end{array} \right] \quad (j=1, 2, \dots, n-1),$$

i.e., all the diagonal elements are 1 except for the j -th element which is e_j and all off-diagonal elements are 0 except for the (j, n) -th element which is $(e_j - 1)p_j$. Obviously we have $M_0 = M_{01} \cdots M_{0, n-1}$. Let us denote $\langle M_{01}, \dots, M_{0, n-1}, M_1 \rangle$ by \tilde{G} which contains $G = \langle M_0, M_1 \rangle$ as its subgroup. From the assumption on G , \tilde{G} is irreducible. If \tilde{G} is finite, so is G , and \tilde{G} must be a finite unitary reflection group with n reflections as its generators. Such groups were completely classified by Shephard-Todd [7]. Let us denote the number $k(1 \leq k \leq 37)$ of the group in table VII in [7] by STk.

In the following our purpose is to determine all cases where \tilde{G} to be finite when $n \geq 3$. For the case $n = 2$ it is equivalent to determine the same cases on G which was done by H. A. Schwarz [6]. From the above arguments we obtain $a_j, \rho_j \in \mathbf{Q}$. The invariance of the trace of A implies $\sum_j a_j = \sum_j \rho_j$. On the other hand all M_{0j} and M_1 are written in terms of e_j and f_k . Thus we may assume, by (A) and Theorem 4,

$$(3) \quad 0 < a_j, \rho_k < 1 \quad (j = 1, 2, \dots, n-1; k = 1, 2, \dots, n).$$

Lemma 5. *If \tilde{G} ($n \geq 3$) is finite, then the dimension n must be 3.*

Let H be the inverse matrix of h ;

$$h = \begin{bmatrix} 1 & 0 & p_1 \\ 0 & 1 & p_2 \\ q_1 & q_2 & 1 \end{bmatrix}.$$

The existence of H follows from (3) and $a_3 \notin \mathbf{Z}$, for $\det h = [(\sin \pi \rho_j / \sin \pi a_j)]$. We may assume $a_1 < a_2$ and $\rho_1 < \rho_2 < \rho_3$.

Lemma 6. *H is taken to be hermitian by an appropriate choice of a diagonal matrix D (Remark 3) if and only if $\rho_1 < a_1 < \rho_2 < a_2 < \rho_3$.*

This condition leads $0 < a_3 < 1$. The transformed groups of G and \tilde{G} by D are written again, for simplicity, by G and \tilde{G} , respectively,

Lemma 7. *If H is hermitian, then it is G - and \tilde{G} -invariant. Moreover it is positive definite from (3).*

Noting these facts in addition to the result ([8], 3.4) due to T. A. Springer we obtain

Theorem 8. *\tilde{G} is finite if and only if the set $(a_1, a_2, a_3; \rho_1, \rho_2, \rho_3)$ under the condition (3) takes one of the following values up to the complex conjugate:*

$$(I) \quad \left(\frac{1}{3}, \frac{2}{3}, \frac{2}{3}; \frac{1}{9}, \frac{4}{9}, \frac{7}{9}\right); \tilde{G} \simeq ST25 \text{ and imprimitive } G \simeq (\mathbf{Z}/3\mathbf{Z} \times \mathbf{Z}/3\mathbf{Z} \times \mathbf{Z}/3\mathbf{Z}) \rtimes (\mathbf{Z}/3\mathbf{Z}).$$

$$(II) \quad \left(\frac{1}{2}, \frac{2}{3}, \frac{1}{3}; \frac{1}{12}, \frac{7}{12}, \frac{5}{6}\right); G = \tilde{G} \simeq ST26.$$

$$(III) \quad \left(\frac{1}{3}, \frac{1}{2}, \frac{1}{3}; \frac{1}{18}, \frac{7}{18}, \frac{13}{18}\right); G = \tilde{G} \simeq ST26.$$

$$(IV) \quad \left(\frac{n}{m}, \frac{1}{2}, \frac{1}{2}; \frac{n}{3m}, \frac{m+n}{3m}, \frac{2m+n}{3m}\right) \text{ for any } m, n \in \mathbf{N} \text{ with } m \geq 3, 1 \leq n < m, (n, m) = 1; \tilde{G} \simeq G(m, 1, 3) \text{ and}$$

(i) $G \simeq \langle G\left(\frac{m}{2}, 1, 3\right), \zeta_m I \rangle$, where $\zeta_m = \exp(2\pi\sqrt{-1}/m)$, if m is even,

(ii) $G = \tilde{G}$ if m is odd.

Remark 9. The following had been presumed from a differential equational point of view; if G is a finite group, then so is \tilde{G} . However, the groups \tilde{G} , for examples, corresponding to the cases on the list 8.3 in [1] are all infinite from Theorem 8.

Remark 10. We found the above case (IV) intuitively and checked that there is no other finite imprimitive \tilde{G} when $m \leq 6$ by using MACSYMA on DEC VAX-11/750. The same fact for any m follows from Theorem 5.8 in [1] which is the only one result of [1] we used. Moreover, in the case (I), the natural reflection subgroup of G acts reducibly on C^3 ([1], Theorem 5.3). We also note that (II) and (III) are (5/6)-shift of No. 9 and the complex conjugate of (1/2)-shift of No. 10 on the table 8.3 in [1], respectively.

Remark 11. Finally we have to point out that the condition stated in Lemma 6 leads H to be Hermitian and that, in [1], the same implies the positive definiteness of invariant forms.

Almost all results in this paper were announced in the symposium at RIMS, October 1988 [5]. Details will appear in elsewhere.

References

- [1] F. Beukers and G. Heckman: Monodromy for the hypergeometric function ${}_nF_{n-1}$. *Invent. Math.*, **95**, 325–354 (1989).
- [2] K. Okubo: On the group of Fuchsian equations. *Mathematical Seminar Report*, Tokyo Metropolitan University (1987).
- [3] K. Okubo and K. Takano: Generalized hypergeometric functions (1981) (preprint).
- [4] K. Okubo, K. Takano, and S. Yoshida: A connection problem for the generalized hypergeometric equation. *Funkcial. Ekvac.*, **31**, 483–495 (1988).
- [5] T. Sasai: Generalized hypergeometric equations with finite monodromy groups. *Kokyuroku*, RIMS, Kyoto Univ., **681**, 123–139 (1989) (in Japanese).
- [6] H. A. Schwarz: Über diejenigen Fälle, in welchen die Gaussische hypergeometrische Reihe eine algebraische Funktion ihres vierten Elementes darstellt. *J. Reine Angew. Math.*, **75**, 292–335 (1873).
- [7] G. C. Shephard and J. A. Todd: Finite unitary reflection groups. *Can. J. Math.*, **6**, 274–304 (1954).
- [8] T. A. Springer: Regular elements of finite reflection groups. *Invent. Math.*, **25**, 159–198 (1974).