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RECENT DEVELOPMENTS IN THE THEORY OF GENERAL HYPERGEOMETRIC FUNCTIONS

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0. This report is related to a series of papers [2-7] devoted to the theory of general hypergeometric functions. Our aim is to describe briefly the results from [8,9]. First we recall the definition of equations of hypergeometric type according to [4,5]. Let T^m be an m-dimensional complex torus acting on an N-dimensional complex space W. We fix a basis e_1, \dots, e_N in W, in which all the transformations belonging to T^m are diagonal. Let $\lambda_1, \dots, \lambda_N$ be characters of T^m such that $te_i = \lambda_i(t)e_i$ for $t \in T^m$. We write vectors $w \in W$ in the form $w = \sum z_i e_i$. If we choose coordinates t_1, \dots, t_m in the group $T^m \simeq (\mathbb{C}^*)^m$, then each λ_i has the form $\lambda_i = \prod_{1}^m t_k^{\lambda_{ki}}$, where (λ_{ki}) is some $n \times N$ -matrix.

Let $L = \{a = (a_1, \dots, a_N)\}$ be the integer lattice of solutions of the system of equations $\sum_{1}^{N} a_i \lambda_{ki} = 0, 1 \leq k \leq m$. For any multiparameter $\beta = (\beta_1, \dots, \beta_m) \in \mathbb{C}^m$ the system of hypergeometric type on W is defined:

$$\sum_{1 \le i \le N} \lambda_{ki} z_i \frac{\partial \Phi}{\partial z_i} = \beta_k \Phi \qquad 1 \le k \le m$$
 (1)

$$\left[\prod_{i:a_i>0} \left(\frac{\partial}{\partial z_i}\right)^{a_i}\right] \Phi = \left[\prod_{i:a_i<0} \left(\frac{\partial}{\partial z_i}\right)^{-a_i}\right] \Phi, \quad a \in L$$
 (2)

It is not hard to check that all the equations (2) are a consequence of a finite number of them. In [4,5] the solutions of the system (1)-(2) as Γ -series and in [7] as generalized Euler integrals were described.

IMPORTANT EXAMPLE. Let $G_{k,n}$ be the Grassmanian of k-dimensional subspaces of complex space \mathbb{C}^n with the coordinates x_1, \dots, x_n . Suppose that such subspaces can be written in the form $x_j = v_{ij}x_1 + \dots + v_{kj}x_k, j = k+1, \dots, n$. Consider the coefficients v_{ij} of these equations as local coordinates on $G_{k,n}$. Let V be the space of complex matrixes $(v_{ij}), i = 1, \dots, k, j = k+1, \dots, n$. The action of torus T^n on V is generated by all possible dilatations of the rows and columns of matrices: $v_{ij} \mapsto t_i^{-1} v_{ij} t_j$. The corresponding equations on V can be written in the form:

$$\sum_{j} v_{ij} \frac{\partial \Phi}{\partial v_{ij}} = (\alpha_i + 1)\Phi \qquad i = 1, \dots, k$$
(3)

¹ The report is based on a joint work with I. M. Gelfand and M. I. Graev.

$$\sum_{i} v_{ij} \frac{\partial \Phi}{\partial v_{ij}} = \alpha_{j} \Phi \qquad j = k + 1, \dots, n$$
(4)

$$\frac{\partial^2 \Phi}{\partial v_{ij} \partial v_{i'j'}} = \frac{\partial^2 \Phi}{\partial v_{i'j} \partial v_{ij'}} \tag{5}$$

where parameters α_i are connected by the formula $\sum \alpha_i = -k$, because only (n-1)-dimensional torus acts effectively on V.

According to the [4,5,7] one can describe the hypergeometric functions on $G_{k,n}$ as Γ -series or Euler integrals depending of local coordinates. Here we want to describe the solution of (3)-(5) as Γ -series or Euler integrals depending of Plücker coordinates which are more natural for Grassmanians. This approach gives a possibility for studying hypergeometric functions on strata in $G_{k,n}$. For example, our method gives the representation of Gaussian function F as a triple integral. We also obtain a generalization of classical reduction formulas for hypergeometric series.

1. Euler integrals on $\wedge^k \mathbf{C}^n$. Let $X = \wedge^k \mathbf{C}^n$ and $P_I = P_{i_1 \dots i_k}$, $1 \leq i_1 < \dots < i_k \leq n$, be the coordinates in X with the base $\{e_{i_1} \wedge \dots \wedge e_{i_k} | i_1 < \dots < i_k\}$. Here $\{e_i\}$ is a standard base in \mathbf{C}^n . We define also $p_{i_1 \dots i_k}$ for any unordered set $i_1, \dots i_k$ according to the standard transposition rules.

This is a standard action of torus $T^n = (\mathbb{C}^*)^n$ on $X : \{p_I\} \mapsto \{t_I p_I\}$, where $t_I = t_{i_1} \cdots t_{i_k}$, $I = \{i_1, \cdots, i_k\}$. The corresponding system of hypergeometric type equations for $\alpha = (\alpha_1, \cdots, \alpha_n) \in \mathbb{C}^n$ is:

$$\sum_{I \ni i} p_I \frac{\partial \Phi}{\partial p_I} = \alpha_i \Phi \qquad i = 1, \dots, n$$
 (6)

$$\frac{\partial^2 \Phi}{\partial p_{I_1} \partial p_{I_2}} = \frac{\partial^2 \Phi}{\partial p_{J_1} \partial p_{J_2}} \tag{7}$$

where $|I_1| = |I_2| = |J_1| = |J_2| = k$, $|I_1 \cap J_1| = |I_2 \cap J_2| = k-1$ (we give here only the basic equations of the system.)

The solutions of this system will be called the hypergeometric functions on $\wedge^k \mathbb{C}^n$.

Definition. Let $p = \{p_I\}$. The subset $X_{\Xi} = \{p \in X | p_I \neq 0 \Leftrightarrow I \in \Xi\}$ is called the Ξ -stratum in $X, \Xi = \{I_1, \dots, I_r\}$. If Ξ consists of all $I \subset [1, n], |I| = k$, then X_{Ξ} is called the generic stratum.

All the strata are T^n -invariant. The stratum is called nondegenerate if every T^n -orbit on it is nondegenerate. A hypergeometric function on a stratum X_{Ξ} is the restriction $\varphi|_{X_{\Xi}}$ of a hypergeometric function φ on X.

Consider for every point $p = \{p_I\}$ the polynomial u(t, p) on \mathbb{C}^n :

$$u(t,p) = \sum_{1 \leq i_1 \leq \cdots \leq i_k \leq n} p_{i_1 \cdots i_k} \cdot t_{i_1} \cdots t_{i_k}.$$

Let θ be a differential form

$$\theta = u^{-1}(t, p) \prod_{j=1}^{n} t_{j}^{-\alpha_{j}-1} \omega(t),$$

where $\omega(t) = t_1 dt_2 \wedge \cdots \wedge dt_n - t_2 dt_1 \wedge dt_3 \wedge \cdots \wedge dt_n + \cdots, \alpha = (\alpha_1, \cdots, \alpha_n) \in \mathbf{C}^n$.

Suppose that $\sum \alpha_i = -k$, then one can consider the form θ on a projective space \mathbf{PC}^n . Set

 $F(\alpha, p) = \int_{\gamma} \theta \tag{8}$

where $\gamma \subset \mathbf{PC}^n$ is a projectivization of $\tilde{\gamma} = \{t \in \mathbf{C}^n | t_i \in \mathbf{R}, t_i > 0, i = 1, \dots, n\}$. For a stratum X_{Ξ} set $U_{\Xi} = \{p \in X_{\Xi} | \text{Re } p_I > 0 \text{ for } I \in \Xi\}$.

Theorem 1. For any nondegenerate stratum $X_{\Xi} \subset X$ there exists a domain $\mathcal{O}_{\Xi} \subset \mathbb{C}^n$ such that for $\alpha \in \mathcal{O}_{\Xi}$ the integral (8) absolutely converges for every $p \in U_{\Xi}$, the function $F(\alpha, p)$ is regular on U_{Ξ} and $F(\alpha, p)$ is a hypergeometric function on X_{Ξ} .

We define the integral $F(\alpha, p)$ for all α by the analytic continuation.

2. Euler integrals on $G_{k,n}$. Let $Z_{k,n}$ be a space of $k \times n$ -matrices. Consider a map $\pi: Z_{k,n} \to X = \wedge^k \mathbb{C}^n$, $\pi(\parallel z_{ij} \parallel) = \{p_{i_1 \dots i_k} = \det \parallel z_{r,i_s} \parallel_{r,s=1,\dots,k}\}$. The image π in X is denoted by P, we call P the Plücker manifold. One can consider the hypergeometric functions on Grassmanian $G_{k,n}$ as functions on P. So we will use the terminology "hypergeometric functions on P" instead of "hypergeometric functions on $G_{k,n}$ ".

For any $\lambda, p \in X$ denote by $\lambda \circ p$ the vector in X with the coordinates $\{\lambda_I p_I\}$.

Theorem 2. If φ is a hypergeometric function on X then for every $\lambda \in P$ the function

$$\psi(p) = \varphi(\lambda \circ p) \tag{9}$$

is a hypergeometric function on P. If ψ is a hypergeometric function on P and ψ is regular in a domain $\mathcal{O} \subset P$ then there exists a hypergeometric function φ on X and a vector $\lambda \in P$ such that equality (9) is valid.

A (nondegenerate) stratum P_{Ξ} in P is by definition the intersection $X_{\Xi} \cap P$ for a (nondegenerate) stratum X_{Ξ} in X. A hypergeometric function on P_{Ξ} is by definition the restriction of hypergeometric function on P. We use the theorem 2 for a description of hypergeometric function on strata in P.

Theorem 3. a) Let P_{Ξ} be a nondegenerate stratum and \mathcal{O}_{Ξ} the domain of multiparameter α defined by the theorem 1. For any $P_0 \in P_{\Xi}$ there exists its neighbourhood $V \subset P$ such that for any $\lambda \in V \cap P_{\Xi}, \alpha \in \mathcal{O}_{\Xi}$, the integral

$$\Phi_{\bar{\lambda}}(\alpha, p) = \int_{\gamma} u^{-1}(t, \bar{\lambda} \circ p) \prod_{j=1}^{n} t_{j}^{-\alpha_{j}-1} \omega(t)$$
(10)

absolutely converges on V. The function $\Phi_{\bar{\lambda}}$ is a hypergeometric function on V.

b) The restrictions of integrals (10) on $V \cap P_{\Xi}$ for all $\lambda \in V \cap P_{\Xi}$ linearly generate the space of hypergeometric functions on P_{Ξ} regular on the neighbourhood $V \cap P_{\Xi}$.

If $\{\varphi_i(\alpha, p)\}$ is a base in a space of hypergeometric functions on P_{Ξ} regular in a neighbourhood \tilde{V} of a point $p_0 \in P_{\Xi}$ then according to the theorem 3

$$\Phi_{ar{\lambda}}(lpha,p) = \sum_{m{i},m{j}} c_{m{i}m{j}} arphi_{m{i}}(lpha,ar{\lambda}) arphi_{m{j}}(lpha,p), \quad lpha,p \in ilde{V}$$

Here the matrix $\|c_{ij}\|$ is nondegenerate. It depends only of α . One can choose the base $\{\varphi_i\}$ such that $\|c_{ij}\|$ will be a diagonal matrix. I want to mention that solutions of a hypergeometric system are described here by varying the parameter λ and integrating over the fixed cycle γ . On the contrary, usually the solutions are described by integrating over different cycles [7].

Example . k=2, n=4. If $p, \lambda \in P$ have the coordinates $p_{12}=p_{13}=-p_{23}=-p_{24}=1$, $p_{14}=x; \lambda_{12}=\lambda_{13}=-\lambda_{23}=-\lambda_{24}=1$, $\lambda_{14}=\rho$ then the solution of Gaussian equation x(1-x)y''+[c-(a+b+1)x]y'-aby=0 according to the theorem 3 is given by the formula

$$\begin{aligned} y_{\rho}(x) &= \int \int \int (t_1 t_2 + t_1 t_3 + t_2 t_3 + t_2 t_4 + \rho x t_1 t_4 \\ &+ (1 - \rho)(1 - x) t_3 t_4)^{-1} t_1^{c - b - 1} t_2^{-a} t_3^{a - c} t_4^{b - 1} \omega(t) \\ &= \int_0^{\infty} \int_0^{\infty} \int_0^{\infty} (t_2 + t_3 + t_2 t_3 + t_2 t_4 + \rho x t_4 \\ &+ (1 - \rho)(1 - x) t_3 t_4)^{-1} t_2^{-a} t_3^{a - c} t_4^{b - 1} dt_2 dt_3 dt_4 \end{aligned}$$

From this formula one can represent the Gaussian function F as triple Euler integral.

4. Formulas of reduction and Γ -series. Consider the space $Z = Z_{k,n}$ of complexes $(k \times n)$ -matrices. The action of torus T^{k+n} on Z is generated by all possible dilatations of the rows and columns of matrices $z = (z_{ij})$. By the general theory we have the system of hypergeometric equations on Z:

$$\sum_{i} z_{ij} \frac{\partial \varphi}{\partial z_{ij}} = \alpha_{j} \varphi \quad j = 1, \dots, n$$
(11)

$$\sum_{j} z_{ij} \frac{\partial \varphi}{\partial z_{ij}} = \beta_{i} \varphi \quad i = 1, \cdots, k$$
 (12)

$$\frac{\partial^2 \varphi}{\partial z_{ij} \partial z_{i'j'}} = \frac{\partial^2 \varphi}{\partial z_{i'j} \partial z_{ij'}} \tag{13}$$

where parameters α_j , β_i are connected by the formula $\sum \alpha_j = \sum \beta_i$.

There exists a map χ from Z to V - the space of local coordinates over Grassmanian $G_{k,n}$. For z=(u,v), where u is $k\times k$ -matrix, $\chi z=u^{-1}v$. Then Ψ is a solution of (3)-(5) if

$$\Phi(z) = (\det u)^{-1} \Psi(\chi z) \tag{14}$$

and $\beta_i = -1, i = 1, \dots, k$.

According to [8] this means that the system (3-5) is subordinated to the system (11)-(13).

We give now a combinatorical description of Γ -series Φ satisfying (14).

Definition. A set $I \subset [1,k] \times [1,n]$ is a base if |I| = k + n - 1 and the manifold $\{z \in Z | z_{ij} \neq 0 \Leftrightarrow (i,j) \in I\}$ is T^{k+n} -orbit.

Consider for every base the series

$$\Phi_{I}(z) = \sum_{m} \prod_{(i,j) \in I} \frac{z_{ij}^{m_{ij} + \gamma_{ij}}}{\Gamma(m_{ij} + \gamma_{ij} + 1)} \cdot \prod_{(i,j) \in I'} \frac{z_{ij}^{m_{ij}}}{m_{ij}!}$$
(15)

Here $I' = [1, k] \times [1, n] \setminus I$; the sum is taken over all $m_{ij} \geq 0$, $(i, j) \in I'$; the integers $m_{ij}, (i,j) \in I$ are linear combinations of $m_{ij}, (i,j) \in I'$ such that $\sum_i m_{ij} = \sum_j m_{ij} = 0$. The complex numbers γ_{ij} , $(i,j) \in I$ are defined from the formulas $\sum_{i}' \gamma_{ij} = \alpha_{j'}$, j = [1,n], $\sum_{j}' \gamma_{ij} = \beta_{i}$, $i \in [1,k]$. Here \sum_{j}' means the summation over $(i,j) \in I$. The series $\Phi_{I}(z)$ converge and give the complete system of solutions of the equations

(11)-(13).

Proposition 4. The function Φ_I for $\beta_i = -1$, $i \in [1,k]$ satisfies (14) if and only if the base I is admissible: i.e. for every $i \in [1, k]$ the base I contains at least two elements (i, j)and (i, j').

At least we pass to the formulas of reduction. Let $Z_{\mathfrak{A}} = \{z \in Z | z_{ij} = 0 \text{ for } (i,j) \in \mathfrak{A}\},\$ where $\mathfrak{A} \subset [1,k] \times [1,n]$. We call $Z_{\mathfrak{A}}$ the general subspace of Z if $\chi Z_{\mathfrak{A}} = V$. If $I \cap \mathfrak{A} = \emptyset$, then the serie (14) for $I' \setminus \alpha$ instead of I' gives us a hypergeometric function on Z_{α} and for this function the proposition 4 is valid.

Suppose a pair (I, α) is given such that $I \cap \alpha = \emptyset$, the base I is admissible and Z_{α} is a general subspace of minimal dimension. In this case $\alpha = \{(i,j)|j \in J_i, i \in [1,k]\}$ where $|J_i|=k-1.$

Theorem 5. There exists a formula of reduction for every such pair. It connects Γ -series on Z and $Z_{\mathfrak{A}}$:

$$\Phi_{I}(z) = p_{j_{1}\cdots j_{k}}^{-1} \cdot \begin{vmatrix} p_{j_{1}J_{1}} & \cdots & p_{j_{k}J_{k}} \\ \cdots & \cdots & \cdots \\ p_{j_{1}J_{k}} & \cdots & p_{j_{k}J_{k}} \end{vmatrix} \times$$

$$\sum_{n} \left(\prod_{(i,j)\in I} \frac{p_{jJ_{i}}^{n_{ij}+\gamma_{ij}}}{\Gamma(n_{ij}+\gamma_{ij}+1)} \prod_{(i,j)\in I'\setminus\mathfrak{A}} \frac{p_{jJ_{i}}^{n_{ij}}}{n_{ij}!} \right) \tag{16}$$

Here Φ_I is Γ -serie on Z given by the formula (15), $p_{i_1,...,i_k}$ - the Plücker coordinate of z. The sum is taken over $n_{ij} \geq 0$, $(i,j) \in I' \setminus \alpha$; the integers n_{ij} , $(i,j) \in I$ are the linear combinations of n_{ij} , $(i,j) \in I' \setminus \mathfrak{A}$, given by the formulas $\sum_{i} n_{ij} = \sum_{j} n_{ij} = 0$ where $(i,j) \notin \mathfrak{A}$. The formula (16) does not depend of the choice $j_1, \dots, j_k \in [1, n]$ such that $p_{j_1...j_k}\neq 0.$

The multiciplicities of the series from (16) are N = kn - (k+n-1) and N - k(k-1)respectively. The restrictions of Φ_I on different coordinate subspaces in Z gives us many reduction formulas for the series of other multiciplicities.

Example . Let $k=2,\ n=4,\ I=\{(2,1),(2,2),(2,3),(1,3),(1,4)\}, \alpha=\{(1,1),(2,4)\}.$ Then (16) turns to

$$\begin{split} z_{13}^{-\alpha_4-1} z_{14}^{\alpha_4} z_{21}^{\alpha_1} z_{22}^{\alpha_2} z_{23}^{-\alpha_1-\alpha_2-1} \\ &\times \sum c(n_1,n_2,n_3) \left(\frac{z_{11}z_{23}}{z_{21}z_{13}}\right)^{n_1} \left(\frac{z_{12}z_{23}}{z_{22}z_{13}}\right)^{n_2} \left(\frac{z_{13}z_{24}}{z_{14}z_{23}}\right)^{n_3} \\ &= p_{31}^{-\alpha_4-1} p_{41}^{\alpha_1+\alpha_4+1} p_{42}^{\alpha_2} p_{43}^{-\alpha_1-\alpha_2-1} \sum c(n) \left(\frac{p_{21}p_{43}}{p_{31}p_{42}}\right)^n, \end{split}$$

where $c^{-1}(n_1, n_2, n_3) = n_1! n_2! n_3! \Gamma(-n_1 + \alpha_1 + 1) \Gamma(-n_2 + \alpha_2 + 1) \Gamma(-n_3 + \alpha_4 + 1) \cdot \Gamma(n_3 - n_1 - n_2 - \alpha_4) \Gamma(n_1 + n_2 - n_3 - \alpha_1 - \alpha_2);$ $c^{-1}(n) = \Gamma(\alpha_1 + 1) \Gamma(\alpha_4 + 1) \cdot \Gamma(-n + \alpha_2 + 1) \Gamma(-n - \alpha_4) \Gamma(n - \alpha_1 - \alpha_2) n!.$

Setting $x_1 = \frac{z_{11}z_{23}}{z_{21}z_{13}}, x_2 = \frac{z_{12}z_{23}}{z_{22}z_{13}}, x_3 = \frac{z_{13}z_{24}}{z_{14}z_{23}}$ we obtain a reduction formula for Pondy function G_B [10]:

$$\sum c(n_1, n_2, n_3) x_1^{n_1} x_2^{n_2} x_3^{n_3} = (1 - x_1)^{-\alpha_4 - 1} \cdot (1 - x_3)^{-\alpha_1 - \alpha_2 - 1}.$$

$$(1 - x_1 x_3)^{\alpha_1 + \alpha_4 + 1} (1 - x_2 x_3)^{\alpha_2} \cdot \sum c(n) \left(\frac{(1 - x_3)(x_2 - x_1)}{(1 - x_1)(1 - x_2 x_3)} \right)^n$$
(17)

Setting $x_3 = 0$ we receive a classical formula of reduction for the Appel function F_1 . For $x_1 = 0$ or $x_2 = 0$ we obtain reduction formulas for the Horn function G_2 .

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