



ulm university universität
uulm



Okubo's hypergeometric system

Werner Balsler

<http://cantor.mathematik.uni-ulm.de/m5/index.php?file=balsler/index.html>

Institut für Angewandte Analysis, Universität Ulm

Hypergeometric Systems

Hypergeometric Systems

With $\Lambda = \text{diag}[\lambda_1, \dots, \lambda_n]$ and arbitrary A_1 of size $n \times n$, we call

$$(\Lambda - zI)x' = A_1 x$$

the *hypergeometric system of dimension n* .

Hypergeometric Systems

With $\Lambda = \text{diag}[\lambda_1, \dots, \lambda_n]$ and arbitrary A_1 of size $n \times n$, we call

$$(\Lambda - zI)x' = A_1 x$$

the *hypergeometric system of dimension n* . The even more interesting system

$$z x' = (z\Lambda + A_1) x$$

is called *its corresponding confluent form*.

Hypergeometric Systems

With $\Lambda = \text{diag}[\lambda_1, \dots, \lambda_n]$ and arbitrary A_1 of size $n \times n$, we call

$$(\Lambda - zI)x' = A_1 x$$

the *hypergeometric system of dimension n* . The even more interesting system

$$z x' = (z\Lambda + A_1)x$$

is called *its corresponding confluent form*. Both forms are intimately related by means of Laplace transform, as well as a confluence process (R. Schäfke).

Hypergeometric Systems

With $\Lambda = \text{diag}[\lambda_1, \dots, \lambda_n]$ and arbitrary A_1 of size $n \times n$, we call

$$(\Lambda - zI)x' = A_1 x$$

the *hypergeometric system of dimension n* . The even more interesting system

$$z x' = (z\Lambda + A_1)x$$

is called *its corresponding confluent form*. Both forms are intimately related by means of Laplace transform, as well as a confluence process (R. Schäfke).

Until further notice, assume that all λ_j are distinct.

Hypergeometric Systems

With $\Lambda = \text{diag}[\lambda_1, \dots, \lambda_n]$ and arbitrary A_1 of size $n \times n$, we call

$$(\Lambda - zI)x' = A_1 x$$

the *hypergeometric system of dimension n* . The even more interesting system

$$z x' = (z\Lambda + A_1)x$$

is called *its corresponding confluent form*. Both forms are intimately related by means of Laplace transform, as well as a confluence process (R. Schäfke).

Until further notice, assume that all λ_j are distinct. Split $A_1 = \Lambda' + A$, with

$$\Lambda' = \text{diag}[\lambda'_1, \dots, \lambda'_n], \quad A = \begin{bmatrix} 0 & a_{12} & \dots & a_{1n} \\ a_{21} & 0 & \dots & a_{2n} \\ \vdots & & \ddots & \vdots \\ a_{n1} & a_{n2} & \dots & 0 \end{bmatrix}$$

Special Functions

Special Functions

Definition: A special function is one about which a book has been written.

Special Functions

Definition: A special function is one about which a book has been written.

Definition (R. Schäfke): A special function in the weak sense is one about which a book can be written.

Special Functions

Definition: A special function is one about which a book has been written.

Definition (R. Schäfke): A special function in the weak sense is one about which a book can be written.

Are the solutions of the hypergeometric system, or the entries in their Stokes multipliers, special functions in the weak sense? Reinhard and myself believe so!

Stokes multipliers

Stokes multipliers

The Stokes multipliers of a confluent system contain $n(n - 1)$ non-trivial entries, which here can best be viewed as

Stokes multipliers

The Stokes multipliers of a confluent system contain $n(n - 1)$ non-trivial entries, which here can best be viewed as

$$V = \begin{bmatrix} 0 & v_{12} & \dots & v_{1n} \\ v_{21} & 0 & \dots & v_{2n} \\ \vdots & & \ddots & \vdots \\ v_{n1} & v_{n2} & \dots & 0 \end{bmatrix}$$

Stokes multipliers

The Stokes multipliers of a confluent system contain $n(n - 1)$ non-trivial entries, which here can best be viewed as

$$V = \begin{bmatrix} 0 & v_{12} & \dots & v_{1n} \\ v_{21} & 0 & \dots & v_{2n} \\ \vdots & & \ddots & \vdots \\ v_{n1} & v_{n2} & \dots & 0 \end{bmatrix} = V(\Lambda, \Lambda', A).$$

Stokes multipliers

The Stokes multipliers of a confluent system contain $n(n - 1)$ non-trivial entries, which here can best be viewed as

$$V = \begin{bmatrix} 0 & v_{12} & \dots & v_{1n} \\ v_{21} & 0 & \dots & v_{2n} \\ \vdots & & \ddots & \vdots \\ v_{n1} & v_{n2} & \dots & 0 \end{bmatrix} = V(\Lambda, \Lambda', A).$$

Except for $n = 2$, we have no explicit formulas for $V(\Lambda, \Lambda', A)$.

Stokes multipliers

The Stokes multipliers of a confluent system contain $n(n - 1)$ non-trivial entries, which here can best be viewed as

$$V = \begin{bmatrix} 0 & v_{12} & \dots & v_{1n} \\ v_{21} & 0 & \dots & v_{2n} \\ \vdots & & \ddots & \vdots \\ v_{n1} & v_{n2} & \dots & 0 \end{bmatrix} = V(\Lambda, \Lambda', A).$$

Except for $n = 2$, we have no explicit formulas for $V(\Lambda, \Lambda', A)$. So we intend to study as much as possible the nature of the function $V = V(\Lambda, \Lambda', A)$.

Stokes multipliers

The Stokes multipliers of a confluent system contain $n(n - 1)$ non-trivial entries, which here can best be viewed as

$$V = \begin{bmatrix} 0 & v_{12} & \dots & v_{1n} \\ v_{21} & 0 & \dots & v_{2n} \\ \vdots & & \ddots & \vdots \\ v_{n1} & v_{n2} & \dots & 0 \end{bmatrix} = V(\Lambda, \Lambda', A).$$

Except for $n = 2$, we have no explicit formulas for $V(\Lambda, \Lambda', A)$. So we intend to study as much as possible the nature of the function $V = V(\Lambda, \Lambda', A)$.

For fixed Λ and Λ' , V is an entire function of the entries in A , hence is an entire map from the $n(n - 1)$ -dimensional complex vector space into itself. At “most” points, this map is locally injective.

Stokes multipliers

The Stokes multipliers of a confluent system contain $n(n - 1)$ non-trivial entries, which here can best be viewed as

$$V = \begin{bmatrix} 0 & v_{12} & \cdots & v_{1n} \\ v_{21} & 0 & \cdots & v_{2n} \\ \vdots & & \ddots & \vdots \\ v_{n1} & v_{n2} & \cdots & 0 \end{bmatrix} = V(\Lambda, \Lambda', A).$$

Except for $n = 2$, we have no explicit formulas for $V(\Lambda, \Lambda', A)$. So we intend to study as much as possible the nature of the function $V = V(\Lambda, \Lambda', A)$.

For fixed Λ and Λ' , V is an entire function of the entries in A , hence is an entire map from the $n(n - 1)$ -dimensional complex vector space into itself. At “most” points, this map is locally injective.

Question: Are the functions $v_{jk}(\Lambda, \Lambda', A)$ interrelated, or are they independent?

The Answer

The Answer

“Theorem:” We need only find one off-diagonal entry of $V(\Lambda, \Lambda', A)$, e. g., $v_{21}(\Lambda, \Lambda', A)$,

The Answer

“Theorem:” We need only find one off-diagonal entry of $V(\Lambda, \Lambda', A)$, e. g., $v_{21}(\Lambda, \Lambda', A)$,

Proof: For every pair (j, k) with $j \neq k$, $1 \leq j, k \leq n$, we can find a permutation matrix P so that

$$v_{jk}(\Lambda, \Lambda', A) = v_{21}(P^{-1}\Lambda P, P^{-1}\Lambda' P, P^{-1}AP).$$

The entry $v(\Lambda, \Lambda', A) := v_{21}(\Lambda, \Lambda', A)$ shall here be called *the Stokes function*.

The Answer

“Theorem:” We need only find one off-diagonal entry of $V(\Lambda, \Lambda', A)$, e. g., $v_{21}(\Lambda, \Lambda', A)$,

Proof: For every pair (j, k) with $j \neq k$, $1 \leq j, k \leq n$, we can find a permutation matrix P so that

$$v_{jk}(\Lambda, \Lambda', A) = v_{21}(P^{-1}\Lambda P, P^{-1}\Lambda' P, P^{-1}AP).$$

The entry $v(\Lambda, \Lambda', A) := v_{21}(\Lambda, \Lambda', A)$ shall here be called *the Stokes function*.

Prenormalizations: From now on, let $\lambda_1 = 0$, $\lambda_2 = 1$, $\lambda'_1 = 0$.

The Answer

“Theorem:” We need only find one off-diagonal entry of $V(\Lambda, \Lambda', A)$, e. g., $v_{21}(\Lambda, \Lambda', A)$,

Proof: For every pair (j, k) with $j \neq k$, $1 \leq j, k \leq n$, we can find a permutation matrix P so that

$$v_{jk}(\Lambda, \Lambda', A) = v_{21}(P^{-1}\Lambda P, P^{-1}\Lambda' P, P^{-1}AP).$$

The entry $v(\Lambda, \Lambda', A) := v_{21}(\Lambda, \Lambda', A)$ shall here be called *the Stokes function*.

Prenormalizations: From now on, let $\lambda_1 = 0$, $\lambda_2 = 1$, $\lambda'_1 = 0$.

This situation can be made to hold by means of some elementary transformations which do not change the Stokes multipliers!

The two-dimensional case

The two-dimensional case

Assume that the above prenormalizations hold. Let α, β be so that

$$\alpha + \beta = \lambda'_2, \quad \alpha \beta = -a_{12} a_{21}.$$

In other words, α and β are the (not necessarily distinct) eigenvalues of A_1 .

The two-dimensional case

Assume that the above prenormalizations hold. Let α, β be so that

$$\alpha + \beta = \lambda'_2, \quad \alpha \beta = -a_{12} a_{21}.$$

In other words, α and β are the (not necessarily distinct) eigenvalues of A_1 .

Then we have

$$v := v_{21} = 2\pi i e^{-i\pi\lambda'_2} \gamma, \quad \gamma = \frac{a_{21}}{\Gamma(1 + \alpha) \Gamma(1 + \beta)}.$$

The two-dimensional case

Assume that the above prenormalizations hold. Let α, β be so that

$$\alpha + \beta = \lambda'_2, \quad \alpha \beta = -a_{12} a_{21}.$$

In other words, α and β are the (not necessarily distinct) eigenvalues of A_1 .

Then we have

$$v := v_{21} = 2\pi i e^{-i\pi\lambda'_2} \gamma, \quad \gamma = \frac{a_{21}}{\Gamma(1 + \alpha) \Gamma(1 + \beta)}.$$

The number γ in this formula is the relevant quantity in the asymptotic of the coefficients of a formal solution of the confluent system.

Expansion with respect to λ_j

Expansion with respect to λ_j

Under the additional assumption of

$$|\lambda_j| > 1, \quad 3 \leq j \leq n,$$

the function $v = v_{21}$ is holomorphic in $\lambda_3, \dots, \lambda_n$, and remains bounded at infinity.

Expansion with respect to λ_j

Under the additional assumption of

$$|\lambda_j| > 1, \quad 3 \leq j \leq n,$$

the function $v = v_{21}$ is holomorphic in $\lambda_3, \dots, \lambda_n$, and remains bounded at infinity. Hence it may be expanded into a power series in the variables $\lambda_3^{-1}, \dots, \lambda_n^{-1}$.

Expansion with respect to λ_j

Under the additional assumption of

$$|\lambda_j| > 1, \quad 3 \leq j \leq n,$$

the function $v = v_{21}$ is holomorphic in $\lambda_3, \dots, \lambda_n$, and remains bounded at infinity. Hence it may be expanded into a power series in the variables $\lambda_3^{-1}, \dots, \lambda_n^{-1}$. The constant term in this series equals the value v for $n = 2$.

Expansion with respect to λ_j

Under the additional assumption of

$$|\lambda_j| > 1, \quad 3 \leq j \leq n,$$

the function $v = v_{21}$ is holomorphic in $\lambda_3, \dots, \lambda_n$, and remains bounded at infinity. Hence it may be expanded into a power series in the variables $\lambda_3^{-1}, \dots, \lambda_n^{-1}$. The constant term in this series equals the value v for $n = 2$.

Further analysis of the coefficients of this power series is work in progress!

An open question

An open question

Problem: How can we prove that the Stokes function is special (in the weak sense)?

An open question

Problem: How can we prove that the Stokes function is special (in the weak sense)?

Answer: By writing a book about it!

An open question

Problem: How can we prove that the Stokes function is special (in the weak sense)?

Answer: By writing a book about it!

Open question: Who is going to write this book?