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HOKKAIDO UNIVERSITY
Geometric study of
Lauricella’s hypergeometric function $F_C$

(Lauricella の超幾何関数 $F_C$ に関する幾何学的研究)

by

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March, 2014
Abstract

We study Lauricella’s hypergeometric function $F_C$ of $m$-variables by using twisted (co)homology groups. We construct twisted cycles with respect to an integral representation of Euler type of $F_C$. These cycles correspond to $2^m$ linearly independent solutions to the system $E_C$ of differential equations annihilating $F_C$. Using intersection forms of twisted (co)homology groups, we obtain twisted period relations which give quadratic relations for Lauricella’s $F_C$.

We provide the monodromy representation of the system $E_C$. We give generators of the fundamental group of the complement of the singular locus of $E_C$. We represent the circuit transformations along these generators by the intersection form on twisted homology groups.

key words and phrases: Hypergeometric function, Lauricella’s $F_C$, Twisted (co)homology groups, Twisted cycles, Twisted period relations, Monodromy representations.

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Introduction

Lauricella’s hypergeometric series $F_C$ of $m$-variables $x_1, \ldots, x_m$ with complex parameters $a, b, c_1, \ldots, c_m$ is defined by

$$F_C(a, b, c; x) = \sum_{n_1, \ldots, n_m = 0}^{\infty} \frac{(a, n_1 + \cdots + n_m)(b, n_1 + \cdots + n_m)}{(c_1, n_1) \cdots (c_m, n_m)n_1! \cdots n_m!} x_1^{n_1} \cdots x_m^{n_m},$$

where $x = (x_1, \ldots, x_m)$, $c = (c_1, \ldots, c_m)$, $c_1, \ldots, c_m \notin \{0, -1, -2, \ldots\}$ and $(c_1, n_1) = \Gamma(c_1 + n_1)/\Gamma(c_1)$. This series converges in the domain

$$D_C := \left\{ (x_1, \ldots, x_m) \in \mathbb{C}^m \left| \sum_{k=1}^{m} \sqrt{|x_k|} < 1 \right\},$$

and admits the integral representation (0.4). The system $E_C(a, b, c)$ of differential equations (0.1) annihilating $F_C(a, b, c; x)$ is a holonomic system of rank $2^m$ with the singular locus $S$ given in (0.2). There is a fundamental system of solutions to $E_C(a, b, c)$ in a simply connected domain in $D_C - S$, which is given in terms of Lauricella’s hypergeometric series $F_C$ with different parameters, see (0.3) for their expressions.

In the case of $m = 2$, the series $F_C(a, b, c; x)$ and the system $E_C(a, b, c)$ are called Appell’s hypergeometric series $F_4(a, b, c; x)$ and system $E_4(a, b, c)$ of differential equations. The monodromy representation of $E_4(a, b, c)$ is studied in [11] and [18]. In [11], an explicit expression of the fundamental group of the complement of the singular locus

$$S = (x_1x_2(x_1^2 + x_2^2 - 2x_1x_2 - 2x_1 - 2x_2 + 1) = 0) \subset \mathbb{C}^2$$

is also given. In [9], we study $F_4$ and $E_4$ by twisted (co)homology groups concerning with the integral representation (0.4) for $m = 2$. We construct twisted cycles corresponding to four solutions to $E_4(a, b, c)$ expressed by the series $F_4$, and evaluate their intersection numbers. We also evaluate the intersection matrix for a basis of the twisted cohomology group. By using these results, we determine the monodromy representation of $E_4(a, b, c)$ and give twisted period relations, which are quadratic relations between two fundamental systems of $E_4$ with different parameters.

In this paper, we study Lauricella’s $F_C$ of $m$-variables geometrically, by twisted (co)homology groups and intersection forms on these groups. First, we construct $2^m$ twisted cycles corresponding to the solutions to $E_C(a, b, c)$ represented by the series $F_C$, and evaluate the intersection matrix for them. We also evaluate the intersection numbers of some elements of the twisted cohomology groups. These intersection numbers give twisted period relations which are quadratic relations for Lauricella’s $F_C$. Next, we investigate the monodromy representation of $E_C(a, b, c)$. We give generators of the fundamental group of the complement of the singular locus $S$, and obtain some relations among these generators. By using the intersection form on twisted homology groups, we provide the circuit transformations along these generators. We explain these results in four chapters.

In Chapter 1, we explain the construction of the twisted cycles which represent elements in the $m$-th twisted homology group concerning with the integral
representation \((0.4)\). In the study of twisted homology groups, twisted cycles given by bounded chambers are useful. However there are few bounded chambers in our case. By avoiding this difficulty, we succeed in constructing \(2^m\) twisted cycles. We explain our idea in the construction. Our twisted homology group is defined by the multi-valued function
\[
u(t) = \prod_{k=1}^{m} t_k^{1-c_k+b} \cdot \prod_{\varepsilon_k=1}^{m} t_k^{-a-m+1} \cdot w^{-b},
\]
for fixed small positive real numbers \(x_1, \ldots, x_m. \) Let \(\{i_1, \ldots, i_r\}\) be a subset of \(\{1, \ldots, m\}\) of cardinality \(r.\) We embed the direct product of an \(r\)-simplex and an \((m-r)\)-simplex into the bounded chamber
\[
\{(t_1, \ldots, t_m) \in \mathbb{R}^m \mid t_1, \ldots, t_m, v, w > 0\}.
\]
As is in Section 3.2.4 of \([1]\), we can eliminate the boundary, and obtain the twisted cycle \(\Delta_{i_1, \ldots, i_r}\). In this elimination, we use a different way from the usual regularization. We realize it by using the twisted homology group defined by another multi-valued function, see Section 1.2 for details. Our first main theorem (Theorem 1.4) states that the twisted cycle \(\Delta_{i_1, \ldots, i_r}\) corresponds to the solution to \(E_{C}(a, b, c)\) with the power function \(\prod_{p=1}^{r} x_k^{1-c_{i_p}}.\) By our first main theorem and the proof of Lemma 4.1 in \([9]\), it turns out that the intersection matrix becomes diagonal. Moreover, our construction and results in \([13]\) enable us to evaluate the diagonal entries of the intersection matrix.

In Chapter 2, we give twisted period relations. We evaluate the intersection numbers of some elements of twisted cohomology groups. These numbers and the intersection matrix for bases of twisted homology groups imply twisted period relations which are originally identities among the integrals given by the pairings of elements in twisted homology and cohomology groups. Our first main theorem transforms these identities into quadratic relations among hypergeometric series \(F_{C}\)’s. Our second main theorem (Theorem 2.5) states these formulas in Section 2.2.

In Chapter 3, we study the fundamental group of the complement \(X\) of the singular locus \(S.\) Our third main theorem (Theorem 3.2) states that the fundamental group of \(X\) is generated by \(m + 1\) loops. We denote them by \(\rho_0, \rho_1, \ldots, \rho_m.\) Here \(\rho_k (1 \leq k \leq m)\) turns the divisor \((x_k = 0),\) and \(\rho_0\) turns the divisor
\[
\prod_{\varepsilon_1, \ldots, \varepsilon_m = \pm 1} \left(1 + \sum_{k} \varepsilon_k \sqrt{x_k}\right) = 0
\]
around the point \((\frac{m}{m}, \ldots, \frac{m}{m}),\) positively. We show this claim by applying the Zariski theorem of Lefschetz type. Moreover, the proof of this theorem gives some relations among these generators.

In Chapter 4, we study the monodromy representation of \(E_{C}(a, b, c)\) by using twisted homology groups and the intersection form. By the third main theorem, it is sufficient to investigate the circuit transformations \(M_i\) along \(\rho_i,\) where \(0 \leq i \leq m.\) By using twisted cycles constructed in Chapter 1, we obtain
the representation matrices of $\mathcal{M}_1, \ldots, \mathcal{M}_m$ easily. However, it is difficult to represent $\mathcal{M}_0$ with respect to these twisted cycles. Our fourth main theorem (Theorem 4.6) states that $\mathcal{M}_0$ has the following properties:

- The eigenvalues of $\mathcal{M}_0$ are $(-1)^{m-1} \prod_k \gamma_k \cdot \alpha^{-1} \beta^{-1}$ and 1.
- The eigenspace $W_0$ of $\mathcal{M}_0$ of eigenvalue $(-1)^{m-1} \prod_k \gamma_k \cdot \alpha^{-1} \beta^{-1}$ is one-dimensional, and spanned by the twisted cycle $D_{1 \cdots m}$ defined by the bounded chamber

$$\{(t_1, \ldots, t_m) \in \mathbb{R}^m \mid t_1, \ldots, t_m, v, w > 0\}.$$ 

- The eigenspace $W_1$ of $\mathcal{M}_0$ of eigenvalue 1 is $(2^m - 1)$-dimensional, and expressed as

$$W_1 = \{\delta \in H_m(T_\delta, u_k) \mid I_h(\delta, D_1 \cdots D_m) = 0\},$$

where $I_h$ is the intersection form on twisted homology groups.

As a corollary, we can express the linear map $\mathcal{M}_0$ by using the intersection form. To represent $\mathcal{M}_0$ by a matrix with respect to a given basis, it is sufficient to evaluate some intersection numbers. We also make use of the intersection form to prove the fourth main theorem. The twisted cycles $\Delta_I$’s constructed in Chapter 1 play a key role, in the proof. Further, we write down the representation matrices of $\mathcal{M}_0, \ldots, \mathcal{M}_m$, for $m = 2, 3$.

**Preliminaries**

We collect some facts about Lauricella’s $F_C$ and the system $E_C$ of differential equations annihilating it.

**Notation 0.1.** (i) Throughout this paper, the letter $k$ always stands for an index running from 1 to $m$. If no confusion is possible, $\sum_{k=1}^m$ and $\prod_{k=1}^m$ are often simply denoted by $\sum (or \sum_k)$ and $\prod (or \prod_k)$, respectively. For example, under this convention $F_C(a, b, c; x)$ is expressed as

$$F_C(a, b, c; x) = \sum_{n_1, \ldots, n_m = 0}^{\infty} \frac{(a, \sum n_k)(b, \sum n_k)}{(c_k, n_k) \cdot \prod n_k!} \prod x_k^{n_k}.$$  

(ii) For a subset $I$ of $\{1, \ldots, m\}$, we denote the cardinality of $I$ by $|I|$.

Let $\partial_k$ $(1 \leq k \leq m)$ be the partial differential operator with respect to $x_k$. We set $\theta_k := x_k \partial_k$, $\theta := \sum_k \theta_k$. Lauricella’s $F_C(a, b, c; x)$ satisfies differential equations

$$[\theta_k(\theta_k + c_k - 1) - x_k(\theta + a)(\theta + b)] f(x) = 0, \quad 1 \leq k \leq m. \quad (0.1)$$

The system generated by them is called Lauricella’s hypergeometric system $E_C(a, b, c)$ of differential equations.
Fact 0.2 ([10], [14]). The system \( EC(a, b, c) \) is a holonomic system of rank \( 2^m \) with the singular locus

\[
S := \left( \prod_k x_k \prod_{\varepsilon_k = \pm 1} \left( 1 + \sum_k \varepsilon_k \sqrt{x_k} \right) = 0 \right) \subset \mathbb{C}^m. \tag{0.2}
\]

If \( c_1, \ldots, c_m \notin \mathbb{Z} \), then the vector space of solutions to \( EC(a, b, c) \) in a simply connected domain in \( D_C - S \) is spanned by the following \( 2^m \) elements:

\[
f_{i_1 \cdots i_r} := \prod_{p=1}^{r} x_{i_p}^{1-c_{i_p}} \cdot FC \left( a + r - \sum_{p=1}^{r} c_{i_p}, b + r - \sum_{p=1}^{r} c_{i_p}, c^{1 \cdots r}; x \right). \tag{0.3}
\]

Here \( r \) runs from 0 to \( m \), indices \( i_1, \ldots, i_r \) satisfy \( 1 \leq i_1 < \cdots < i_r \leq m \), and the row vector \( c^{1 \cdots r} \) is defined by

\[
c_{i_1 \cdots i_r} := c + 2 \sum_{p=1}^{r} (1 - c_{i_p}) c_{i_p},
\]

where \( e_i \) is the \( i \)-th unit row vector of \( \mathbb{C}^m \).

For the above \( i_1, \ldots, i_r \), we take \( j_1, \ldots, j_{m-r} \) so that \( 1 \leq j_1 < \cdots < j_{m-r} \leq m \) and \( \{i_1, \ldots, i_r, j_1, \ldots, j_{m-r}\} = \{1, \ldots, m\} \). It is easy to see that the \( i_p \)-th entry of \( c^{1 \cdots r} \) is \( 2 - c_{i_p} \) (\( 1 \leq p \leq r \)) and the \( j_q \)-th entry is \( c_{j_q} \) (\( 1 \leq q \leq m - r \)).

We denote the multi-index “ \( i_1 \cdots i_r \)” by a letter \( I \) expressing the set \( \{i_1, \ldots, i_r\} \).

For example, we also write

\[
f_{i_1 \cdots i_r} = f_I = \prod_{i \in I} x_i^{1-c_i} \cdot FC \left( a + |I| - \sum_{i \in I} c_i, b + |I| - \sum_{i \in I} c_i, c^I; x \right).
\]

Note that the solution (0.3) for \( r = 0 \) is \( f(= f_\emptyset) = FC(a, b, c; x) \).

Fact 0.3 (Integral representation of Euler type, Example 3.1 in [1]). For sufficiently small positive real numbers \( x_1, \ldots, x_m \), if \( c_1, \ldots, c_m, a - \sum c_k \notin \mathbb{Z} \), then \( FC(a, b, c; x) \) admits the following integral representation:

\[
FC(a, b, c; x) = \frac{\Gamma(1 - a)}{\prod \Gamma(1 - c_k) \cdot \Gamma(\sum c_k - a - m - 1)} \cdot \int_{\Delta} \prod t_k^{c_k} \cdot (1 - \sum t_k)^{\sum c_k - a - m} \cdot \left( 1 - \sum \frac{x_k}{t_k} \right)^{-b} dt_1 \wedge \cdots \wedge dt_m. \tag{0.4}
\]

where \( \Delta \) is the twisted cycle made by an \( m \)-simplex in Sections 3.2 and 3.3 of [1].

In fact, this cycle is one of twisted cycles constructed in Section 1.2.
Chapter 1

Twisted cycles

In this chapter, we construct $2^m$ twisted cycles which represent elements of the $m$-th twisted homology group concerning with the integral representation (0.4). They imply integral representations of the solutions (0.3) expressed by the series $F_C$. We evaluate the intersection numbers of these $2^m$ twisted cycles. Further, we give relations between our twisted cycles and those defined in [9].

As is in [10], the irreducibility condition of the system $E_C(a, b, c)$ is known to be

$$a - \sum_{i=1}^{r} c_{i_r}, \quad b - \sum_{i=1}^{r} c_{i_r} \notin \mathbb{Z}$$

for any subset $\{i_1, \ldots, i_r\}$ of $\{1, \ldots, m\}$. Since our interest is in the property of solutions to $E_C(a, b, c)$ expressed in terms of the hypergeometric series $F_C$, we assume throughout this and the next chapters that the parameters $a, b$, and $c = (c_1, \ldots, c_m)$ satisfy the conditions above and $c_1, \ldots, c_m \notin \mathbb{Z}$.

1.1 Twisted homology groups

We review twisted homology groups and the intersection form between twisted homology groups in general situations, by referring to Chapter 2 of [1] and Chapters IV, VIII of [19].

For polynomials $P_j(t) = P_j(t_1, \ldots, t_m)$ ($1 \leq j \leq n$), we set $D_j := \{t \mid P_j(t) = 0\} \subset \mathbb{C}^m$ and $M := \mathbb{C}^m - (D_1 \cup \cdots \cup D_n)$. We consider a multi-valued function $u(t)$ on $M$ defined as

$$u(t) := \prod_{j=1}^{n} P_j(t)^{\lambda_j}, \quad \lambda_j \in \mathbb{C} - \mathbb{Z} \ (1 \leq j \leq n).$$

Let $\sigma$ be a $k$-simplex in $M$, we define a loaded $k$-simplex $\sigma \otimes u$ by $\sigma$ loading a branch of $u$ on it. We denote the $\mathbb{C}$-vector space of finite sums of loaded $k$-simplexes by $\mathcal{C}_k(M, u)$, called the $k$-th twisted chain group. An element in $\mathcal{C}_k(M, u)$ is called a twisted $k$-chain. For a loaded $k$-simplex $\sigma \otimes u$ and a smooth $k$-form $\varphi$ on $M$, the integral $\int_{\sigma \otimes u} u \cdot \varphi$ is defined by

$$\int_{\sigma \otimes u} u \cdot \varphi := \int_{\sigma} [\text{the fixed branch of } u \text{ on } \sigma] \cdot \varphi.$$
By the linear extension of this, we define the integral on a twisted $k$-chain.

We define the boundary operator $\partial^u : C_k(M,u) \to C_{k-1}(M,u)$ by
\[
\partial^u(\sigma \otimes u) := \partial(\sigma) \otimes u|_{\partial(\sigma)},
\]
where $\partial$ is the usual boundary operator and $u|_{\partial(\sigma)}$ is the restriction of $u$ to $\partial(\sigma)$. It is easy to see that $\partial^u \circ \partial^u = 0$. Thus we have a complex
\[
C_\bullet(M,u) : \cdots \xrightarrow{\partial^u} C_k(M,u) \xrightarrow{\partial^u} C_{k-1}(M,u) \xrightarrow{\partial^u} \cdots ,
\]
and its $k$-th homology group $H_k(M,u)$. It is called the $k$-th twisted homology group. An element in $\ker \partial^u$ is called a twisted cycle. By replacing $C_k(M,u)$ with the $\mathbb{C}$-vector space $C_k^\ell(M,u)$ of locally finite sums of loaded $k$-simplexes, we obtain the locally finite twisted homology group $H_k^\ell(M,u)$.

By considering $u^{-1} = 1/u$ instead of $u$, we have $H_k(M,u^{-1})$. There is the intersection form $I_k$ between $H_m(M,u)$ and $H_m(M,u^{-1})$ (in fact, the intersection form is defined between $H_k(M,u)$ and $H_{2m-k}(M,u^{-1})$, however we do not consider the cases $k \neq m$). Let $\delta$ and $\delta'$ be elements in $H_m(M,u)$ and $H_m(M,u^{-1})$ given by twisted cycles $\sum s_i \alpha_i \cdot \sigma_i$ and $\sum s_j \alpha_j' \cdot \sigma_j'$ respectively, where $u_i$ (resp. $u_i'$) is a branch of $u$ (resp. $u_i^{-1}$) on $\sigma_i$ (resp. $\sigma_j'$). Then their intersection number is defined by
\[
I_k(\delta, \delta') := \sum_{i,j} \sum_{s \in \sigma_i \cap \sigma_j'} \alpha_i \cdot (\sigma_i \cdot \sigma_j')_s \cdot \frac{u_i(s)}{u_j'(s)},
\]
where $(\sigma_i \cdot \sigma_j')_s$ is the topological intersection number of $m$-simplexes $\sigma_i$ and $\sigma_j'$ at $s$.

In this paper, we mainly consider
\[
M := \mathbb{C}^m - (H_1 \cup \cdots \cup H_m \cup H \cup D),
\]
where
\[
H_k := (t_k = 0) \quad (1 \leq k \leq m), \quad H := (v = 0), \quad D := (w = 0),
\]
\[
v := 1 - \sum t_k, \quad w := \prod t_k \cdot \left(1 - \sum \frac{x_k}{t_k}\right).
\]
Note that $w$ is a polynomial in $t_1, \ldots, t_m$. We consider the twisted homology group on $M$ with respect to the multi-valued function
\[
u := \prod t_k^{1-c_k+\delta'} \cdot (1 - \sum t_k)\sum_{a-m+1}^{c_k-a} w^{-b}
\]
\[
= \prod t_k^{1-c_k} \cdot (1 - \sum t_k)\sum_{a-m+1}^{c_k-a} \left(1 - \frac{x_k}{t_k}\right)^{-b}
\]
(the second equality holds under the coordination of branches). Fact 0.3 means that the integral
\[
\int_\Delta u \varphi := \frac{dt_1 \wedge \cdots \wedge dt_m}{\prod t_k \cdot (1 - \sum t_k)}
\]
represents $F_C(a, b, c; x)$ modulo Gamma factors.
1.2 Twisted cycles corresponding to local solutions $f_{i_1\cdots i_r}$

In this section, we construct $2^m$ twisted cycles in $M$ corresponding to the solutions (0.3) to $E_C(a,b,c)$.

Let $0 \leq r \leq m$ and subsets $\{i_1, \ldots, i_r\}$ and $\{j_1, \ldots, j_{m-r}\}$ of $\{1, \ldots, m\}$ satisfy $i_1 < \cdots < i_r$, $j_1 < \cdots < j_{m-r}$ and $\{i_1, \ldots, i_r, j_1, \ldots, j_{m-r}\} = \{1, \ldots, m\}$.

**Notation 1.1.** From now on, the letter $p$ (resp. $q$) is always stands for an index running from 1 to $r$ (resp. from 1 to $m-r$). We use the abbreviations $\Sigma$, $\Pi$ for the indices $p, q$ as are mentioned in Notation 0.1(i).

We set

$$M_{i_1\cdots i_r} := \mathbb{C}^m - \left( \bigcup_k (s_k = 0) \cup (v_{i_1\cdots i_r} = 0) \cup (w_{i_1\cdots i_r} = 0) \right),$$

where

$$v_{i_1\cdots i_r} := \prod_p s_{i_p} \left( 1 - \sum_{p} x_{i_p} s_{i_p} - \sum_{q} s_{j_q} \right), \quad w_{i_1\cdots i_r} := \prod_q s_{j_q} \left( 1 - \sum_{p} s_{i_p} - \sum_{q} x_{j_q} s_{j_q} \right)$$

are polynomials in $s_1, \ldots, s_m$. Let $u_{i_1\cdots i_r}$ and $\varphi_{i_1\cdots i_r}$ be a multi-valued function and an $m$-form on $M_{i_1\cdots i_r}$ defined as

$$u_{i_1\cdots i_r} := \prod_k s_k^c v_{i_1\cdots i_r}^A w_{i_1\cdots i_r}^B, \quad \varphi_{i_1\cdots i_r} := ds_1 \wedge \cdots \wedge ds_m$$

respectively, where

$$A := \sum c_k - a - m + 1, \quad B := -b, \quad C_{i_p} := c_{i_p} - 1 - A, \quad C_{j_q} := 1 - c_{j_q} - B.$$

We construct a twisted cycle $\tilde{\Delta}_{i_1\cdots i_r}$ in $M_{i_1\cdots i_r}$ with respect to $u_{i_1\cdots i_r}$. Note that if $\{i_1, \ldots, i_r\} = \emptyset$, then these settings coincide with those in the end of Section 1.1. We choose positive real numbers $\varepsilon_1, \ldots, \varepsilon_m$ and $\varepsilon$ so that $\varepsilon < 1 - \sum_k \varepsilon_k$. And let $x_1, \ldots, x_m$ be small positive real numbers satisfying

$$x_k < \frac{\varepsilon_k}{m \varepsilon}$$

(for example, if

$$\varepsilon_k = \varepsilon = \frac{1}{3m}, \quad 0 < \frac{1}{9m^3},$$

these conditions hold). Thus the closed subset

$$\sigma_{i_1\cdots i_r} := \left\{ (s_1, \ldots, s_m) \in \mathbb{R}^m \left| \begin{array}{c} s_{i_p} \geq \varepsilon_{i_p}, \quad 1 - \sum_{p} s_{i_p} \geq \varepsilon, \\ s_{j_q} \geq \varepsilon_{j_q}, \quad 1 - \sum_{q} s_{j_q} \geq \varepsilon \end{array} \right. \right\}$$

is nonempty, since we have $(\varepsilon_1 + \frac{\delta}{2m}, \ldots, \varepsilon_m + \frac{\delta}{2m}) \in \sigma_{i_1\cdots i_r}$, where $\delta := 1 - \sum \varepsilon_k - \varepsilon > 0$. Further, $\sigma_{i_1\cdots i_r}$ is contained in the bounded domain

$$\left\{ (s_1, \ldots, s_m) \in \mathbb{R}^m \left| \begin{array}{c} s_k > 0, \quad 1 - \sum_{p} x_{i_p} s_{i_p} - \sum_{q} s_{j_q} > 0, \\ 1 - \sum_{p} s_{i_p} - \sum_{q} x_{j_q} s_{j_q} > 0 \end{array} \right. \right\} \subset (0,1)^m.$$
and is a direct product of an \( r \)-simplex and an \( (m - r) \)-simplex. Indeed, 
\[(s_1, \ldots, s_m) \in \sigma_{1 \cdots i_r} \] satisfies
\[1 - \sum \frac{x_{ip}}{s_{ip}} - \sum s_{jq} > 1 - \frac{r}{m} \varepsilon - \sum s_{jq} > 1 - \sum s_{jq} - \varepsilon \geq 0,\]
\[1 - \sum x_{ip} s_{ip} - \sum \frac{x_{jq}}{s_{jq}} > 1 - \sum s_{ip} - \frac{m - r}{m} \varepsilon > 1 - \sum \varepsilon \geq 0.\]

The orientation of \( \sigma_{1 \cdots i_r} \) is induced from the natural embedding \( \mathbb{R}^m \subset \mathbb{C}^m \). We construct a twisted cycle from \( \sigma_{1 \cdots i_r} \). We may assume that \( \varepsilon_k = \varepsilon \) (the above example satisfies this condition), and denote them by \( \sigma \). Construct a twisted cycle from \( U \) for fixed positive real numbers \( m \) respectively. We briefly explain the expression of \( \tilde{\Delta} \) using these neighborhoods \( J \), which we have
\[\sigma_{1 \cdots i_r} = \bigcup_{J} T_J.\]

Using these neighborhoods \( T_J \), we can construct a twisted cycle \( \tilde{\Delta}_{1 \cdots i_r} \) in the same manner as Section 3.2.4 of [1] (notations \( L \) and \( U \) correspond to \( H \) and \( \Delta \) in [1], respectively). Note that we have to consider contribution of branches of \( L_{ip} \) when we deal with the circle associated to \( L_{ip} \) \( (p = 1, \ldots, r) \). Indeed, for fixed positive real numbers \( s_k (k \neq i_p) \), \( s_{ip} \) satisfying \( 1 - \sum x_{ip} s_{ip} - \sum s_{jq} = 0 \) belongs to \( \mathbb{R} \) and we have
\[s_{ip} = \frac{x_{ip}}{1 - \sum s_{jq} - \sum_{p' \neq p} \frac{x_{ip}}{s_{ip'}}} < \frac{\varepsilon m}{\varepsilon (r - 1) m} \leq \frac{\varepsilon}{m - r + 1} < \varepsilon.\]

Thus the exponent about this contribution is
\[C_{ip} + A = c_{ip} - 1.\]

The exponents about the contributions of the circles associated to \( L_{ip}, L_{m+1}, L_{m+2} \) are also evaluated as
\[C_{jp} + B = 1 - c_{ip}, \quad B = -b, \quad A = \sum c_k - a - m + 1,\]
respectively. We briefly explain the expression of \( \tilde{\Delta}_{1 \cdots i_r} \). For \( j = 1, \ldots, m + 2 \), let \( l_j \) be the \((m - 1)\)-face of \( \sigma_{1 \cdots i_r} \), given by \( \sigma_{1 \cdots i_r} \cap T_j \), and let \( S_j \) be a positively oriented circle with radius \( \varepsilon \) in the orthogonal complement of \( L_j \) starting from the projection of \( l_j \) to this space and surrounding \( L_j \). Then \( \tilde{\Delta}_{1 \cdots i_r} \) is written as
\[\sigma_{1 \cdots i_r} + \sum_{\Phi \neq J \subset \{1, \ldots, m + 2\}} \prod_{j \in J} \frac{1}{d_j} \cdot \left( \bigcap_{j \in J} l_j \right) \times \prod_{j \in J} S_j,\]
where
\[d_{ip} := \gamma_{ip} - 1, \quad d_{jq} := \gamma_{jq}^{-1} - 1, \quad d_{m+1} := \beta^{-1} - 1, \quad d_{m+2} := \alpha^{-1} \prod \gamma_k - 1,\]
and $\alpha := e^{2\pi \sqrt{-\tau_0}}$, $\beta := e^{2\pi \sqrt{-\tau_0}}$, $\gamma_k := e^{2\pi \sqrt{-\tau_k}}$. Note that we define an appropriate orientation for each $\left(\cap_{j \in J} l_j \right) \times \prod_{j \in J} S_j$, see Section 3.2.4 of [1] for details.

**Example 1.2.** We give explicit forms of $\tilde{\Delta}$ and $\tilde{\Delta}_1$, for $m = 2$.

(i) In the case of $I = \emptyset$ ($r = 0$), we have

$$
\tilde{\Delta} = \sigma + \frac{S_1 \times l_1}{1 - \gamma_1^{-1}} + \frac{S_2 \times l_2}{1 - \gamma_2^{-1}} + \frac{S_4 \times l_4}{1 - \alpha^{-1}\gamma_1\gamma_2} + \frac{S_1 \times S_2}{(1 - \gamma_1^{-1})(1 - \gamma_2^{-1})} + \frac{S_2 \times S_4}{(1 - \gamma_2^{-1})(1 - \alpha^{-1}\gamma_1\gamma_2)} + \frac{S_3 \times S_4}{(1 - \alpha^{-1}\gamma_1\gamma_2)(1 - \gamma_1^{-1})},
$$

where the 1-chains $l_j$ satisfy $\partial \sigma = l_1 + l_2 + l_4$ (see Figure 1.1), and the orientation of each direct product is induced from those of its components.

Note that the face $l_3$ does not appear in this case.

![Figure 1.1: $\tilde{\Delta}$ for $m = 2$.](image)

(ii) In the case of $I = \{1\}$, we have

$$
\tilde{\Delta}_1 = \sigma_1 + \frac{S_1 \times l_1}{1 - \gamma_1^{-1}} + \frac{S_2 \times l_2}{1 - \gamma_2^{-1}} + \frac{S_3 \times l_3}{1 - \beta^{-1}} + \frac{S_4 \times l_4}{1 - \alpha^{-1}\gamma_1\gamma_2} + \frac{S_1 \times S_2}{(1 - \gamma_1^{-1})(1 - \gamma_2^{-1})} + \frac{S_2 \times S_4}{(1 - \gamma_2^{-1})(1 - \beta^{-1})} + \frac{S_3 \times S_4}{(1 - \beta^{-1})(1 - \alpha^{-1}\gamma_1\gamma_2)} + \frac{S_4 \times S_1}{(1 - \alpha^{-1}\gamma_1\gamma_2)(1 - \gamma_1^{-1})},
$$

where the 1-chains $l_j$ satisfy $\partial \sigma = \sum_{j=1}^4 l_j$ (see Figure 1.2), and the orientation of each direct product is induced from those of its components.
We consider the following integrals:

\[
F_{i_1 \ldots i_r} := \int_{\Delta_{i_1 \ldots i_r}} u_{i_1 \ldots i_r} \varphi_{i_1 \ldots i_r}.
\]

\[
= \int_{\Delta_{i_1 \ldots i_r}} \prod_{p=1}^{r} s_{i_p}^{-2} \cdot \prod_{q=1}^{m-r} s_{j_q}^{-c_{i_q}} \cdot \left( 1 - \sum_{p=1}^{r} \frac{x_{i_p}}{s_{i_p}} - \sum_{q=1}^{m-r} \frac{s_{j_q}}{s_{j_q}} \right) \sum c_{k-a-m} \cdot \left( 1 - \sum_{p=1}^{r} \frac{s_{i_p}}{s_{i_p}} - \sum_{q=1}^{m-r} \frac{x_{j_q}}{s_{j_q}} \right) \, ds_1 \wedge \cdots \wedge ds_m.
\]

**Proposition 1.3.**

\[
F_{i_1 \ldots i_r} = \prod_p \Gamma(c_{i_p} - 1) \cdot \prod_q \Gamma(1 - c_{j_q}) \cdot \frac{\Gamma(\sum c_k - a - m + 1) \Gamma(1 - b)}{\Gamma(\sum c_{i_p} - a - r + 1) \Gamma(\sum c_{j_q} - b - r + 1)} \cdot F_C \left( a + r - \sum_{p=1}^{r} c_{i_p}, b + r - \sum_{p=1}^{r} c_{i_p}, c^{1 \ldots i_r} \cdot x \right).
\]

**Proof.** We compare the power series expansions of the both sides. Note that the coefficient of \(x_1^{n_1} \cdots x_m^{n_m}\) in the series expression of \(F_C(a + r - \sum_{p=1}^{r} c_{i_p}, b + r - \sum_{p=1}^{r} c_{i_p}, c^{1 \ldots i_r} \cdot x)\) is

\[
A_{n_1 \ldots n_m} := \frac{\Gamma(a + r - \sum_{p=1}^{r} c_{i_p} + \sum_k n_k)}{\Gamma(a + r - \sum_{p=1}^{r} c_{i_p})} \cdot \frac{\Gamma(b + r - \sum_{p=1}^{r} c_{i_p} + \sum_k n_k)}{\Gamma(b + r - \sum_{p=1}^{r} c_{i_p})} \cdot \prod_p \frac{\Gamma(2 - c_{i_p})}{\Gamma(2 - c_{i_p} + n_{i_p})} \cdot \prod_q \frac{\Gamma(c_{j_q})}{\Gamma(c_{j_q} + n_{j_q})} \cdot \prod_k \frac{1}{n_k!}.
\]

On the other hand, we have

\[
\left( 1 - \sum_{p=1}^{r} \frac{x_{i_p}}{s_{i_p}} - \sum_{q=1}^{m-r} \frac{s_{j_q}}{s_{j_q}} \right) \sum c_{k-a-m} \cdot \left( 1 - \sum_{p=1}^{r} \frac{s_{i_p}}{s_{i_p}} - \sum_{q=1}^{m-r} \frac{x_{j_q}}{s_{j_q}} \right)
\]

\[
= \sum_{n_1 \ldots n_r} \frac{\Gamma(a - \sum_k c_k + m + \sum_p n_{i_p})}{\Gamma(a - \sum_k c_k + m)} \cdot \prod_p \frac{1}{n_{i_p}} \cdot (1 - \sum_{q=1}^{m-r} \frac{s_{j_q}}{s_{j_q}}) \sum c_{k-a-m} \sum n_{i_p} \prod_p x_{i_p}^{n_{i_p}}.
\]
and
\[
\left(1 - \sum_p s_{ip} - \sum_q \frac{x_{jq}}{s_{jq}}\right)^{-b} = \sum_{n_1, \ldots, n_m} \Gamma(b + \sum_q n_{jq}) \prod_q s_{jq}^{-n_{jq}} \cdot \left(1 - \sum_p s_{ip}\right)^{-b - \sum_j n_{jq}} \cdot \prod_q x_{jq}^{n_{jq}}.
\]

When \( r = 0 \) (resp. \( r = m \)), we do not need the first (resp. second) expansion. The convergences of these power series expansions are verified as follows. We explain only the first one. By the construction of \( \tilde{\Delta}_{i_1 \cdots i_r} \), we have
\[
x_k < \frac{\varepsilon_k}{m}, \quad |s_{ip}| \leq \varepsilon_{ip}, \quad \left| 1 - \sum q s_{jq} \right| \geq \varepsilon.
\]

Thus the uniform convergence on \( \tilde{\Delta}_{i_1 \cdots i_r} \) follows from
\[
\left| \frac{1}{1 - \sum q s_{jq}} \cdot \sum_p \frac{x_{ip}}{s_{ip}} \right| \leq \frac{1}{1 - \sum q s_{jq}} \cdot \sum_p \left| x_{ip} \right| < \frac{1}{\varepsilon} \cdot \sum_p \frac{1}{s_{ip}} \varepsilon = \frac{r}{m} \leq 1.
\]

Since \( \tilde{\Delta}_{i_1 \cdots i_r} \) is constructed as a finite sum of loaded (compact) simplexes, we can exchange the sum and the integral in the expression of \( F_{i_1 \cdots i_r} \). Then the coefficient of \( x_1^{n_1} \cdots x_m^{n_m} \) in the series expansion of \( F_{i_1 \cdots i_r} \) is
\[
B_{n_1 \cdots n_m} := \frac{\Gamma(a - \sum c_k + m + \sum n_{ip})}{\Gamma(a - \sum c_k + m)} \cdot \frac{\Gamma(b + \sum n_{jq})}{\Gamma(b)} \cdot \prod_q \frac{1}{n_{jq}!}
\]
\[
\cdot \int_{\tilde{\Delta}_{i_1 \cdots i_r}} \prod_p s_{ip}^{c_{ip} - n_{ip} - 2} \cdot \left(1 - \sum p s_{ip}\right)^{-b - \sum n_{jq}} \cdot \prod_q s_{jq}^{-c_{jq} - n_{jq} - 1} \cdot \left(1 - \sum q s_{jq}\right)^{\sum c_k - a - m - \sum n_{ip}} ds. \quad (1.1)
\]

By the construction, the twisted cycle \( \tilde{\Delta}_{i_1 \cdots i_r} \) of this integral is identified with the usual regularization of the domain
\[
\left\{ (s_1, \ldots, s_m) \in \mathbb{R}^m \middle| s_{ip} > 0, \ 1 - \sum s_{jq} > 0, \ 1 - \sum s_{jq} > 0 \right\}
\]

for the multi-valued function
\[
\prod p s_{ip}^{c_{ip} - n_{ip} - 1} \cdot \left(1 - \sum p s_{ip}\right)^{-b - \sum n_{jq} + 1} \cdot \prod q s_{jq}^{-c_{jq} - n_{jq} + 1} \cdot \left(1 - \sum q s_{jq}\right)^{\sum c_k - a - m - \sum n_{ip} + 1}
\]
on \( \mathbb{C}^m - (\bigcup_k (s_k = 0) \cup (1 - \sum s_{ip} = 0) \cup (1 - \sum s_{jq} = 0)) \). Hence the integral in (1.1) is equal to
\[
\frac{\prod \Gamma(c_{ip} - n_{ip} - 1) \cdot \Gamma(-b - \sum n_{jq} + 1)}{\Gamma(-b + \sum c_{ip} - \sum n_k - r + 1)} \cdot \frac{\prod \Gamma(-c_{jq} - n_{jq} + 1) \cdot \Gamma(\sum c_k - a - m - \sum n_{ip} + 1)}{\Gamma(\sum c_{ip} - a - \sum n_k - r + 1)}.
\]
Thus we have

\[
\frac{B_{n_1 \ldots n_m}}{A_{n_1 \ldots n_m}} = \frac{\Gamma(a - \sum c_k + m + \sum n_{ip}) \Gamma(b + \sum n_{jk})}{\Gamma(a - \sum c_k + m) \Gamma(b)} \cdot \prod \frac{\Gamma(c_{ip} - n_{ip} - 1) \cdot \Gamma(-b - \sum n_{jk} + 1)}{\Gamma(-b + \sum c_{ip} - \sum n_k - r + 1) \Gamma(\sum c_{ip} - a - \sum n_k - r + 1)} \cdot \prod \frac{\Gamma(-c_{jk} - n_{jk} + 1) \cdot \Gamma(\sum c_k - a - m - \sum n_{ip} + 1)}{\Gamma(\sum c_k - a - \sum n_k - r + 1)} \cdot \left(\frac{\Gamma(a + r - \sum c_{ip})}{\Gamma(a + r - \sum c_{ip} + \sum n_k)} \cdot \frac{\Gamma(b + r - \sum c_{ip})}{\Gamma(b + r - \sum c_{ip} + \sum n_k)} \right) \cdot \prod \frac{\Gamma(2 - c_{ip} + n_{ip})}{\Gamma(2 - c_{ip})} \cdot \prod \frac{\Gamma(c_{jk} + n_{jk})}{\Gamma(c_{jk})}.
\]

Using the formula

\[
\Gamma(z)\Gamma(1 - z) = \frac{\pi}{\sin(\pi z)},
\]

we obtain

\[
\frac{\Gamma(a - \sum c_k + m + \sum n_{ip}) \Gamma(\sum c_k - a - m - \sum n_{ip} + 1)}{\Gamma(a - \sum c_k + m)} = (-1)^{\sum n_{ip}}\Gamma(1 - a + \sum c_k - m),
\]

\[
\frac{\Gamma(\sum c_{ip} - a - \sum n_k - r + 1) \Gamma(a + r - \sum c_{ip} + \sum n_k)}{\Gamma(a + r - \sum c_{ip})} = (-1)^{\sum n_k} \frac{\Gamma(1 - a + \sum c_{ip} - \sum n_k)}{\Gamma(1 - a - r + \sum c_{ip})},
\]

\[
\frac{\Gamma(b + \sum n_{jk}) \Gamma(-b - \sum n_{jk} + 1)}{\Gamma(b)} = (-1)^{\sum n_{jk}}\Gamma(1 - b),
\]

\[
\frac{\Gamma(-b + \sum c_{ip} - \sum n_k - r + 1) \Gamma(b + r - \sum c_{ip} + \sum n_k)}{\Gamma(b + r - \sum c_{ip})} = (-1)^{\sum n_k} \frac{\Gamma(1 - b + \sum c_{ip} - \sum n_k)}{\Gamma(1 - b - r + \sum c_{ip})},
\]

\[
\frac{\Gamma(c_{ip} - n_{ip} - 1) \Gamma(2 - c_{ip} + n_{ip})}{\Gamma(2 - c_{ip})} = (-1)^{n_{ip}}\Gamma(c_{ip} - 1),
\]

\[
\frac{\Gamma(-c_{jk} - n_{jk} + 1) \Gamma(c_{jk} + n_{jk})}{\Gamma(c_{jk})} = (-1)^{n_{jk}}\Gamma(1 - c_{jk}).
\]
Therefore, we have

\[ B_{n_1 \ldots n_m} = \prod_p \Gamma(c_{ip} - 1) \cdot \prod_q \Gamma(1 - c_{jq}) \]

\[ \Gamma(\sum c_k - a - m + 1)\Gamma(1 - b) \cdot \Gamma(\sum c_k - a - r + 1)\Gamma(\sum c_k - b - r + 1), \]

which implies the proposition.

We define a bijection \( \iota_{i_1 \ldots i_r} : M_{i_1 \ldots i_r} \to M \) by

\[ \iota_{i_1 \ldots i_r}(s_1, \ldots, s_m) := (t_1, \ldots, t_m); \quad t_{ip} = \frac{x_{ip}}{s_{ip}}, \quad t_{jq} = s_{jq}. \]

For example, \( \iota(= \iota_\emptyset) \) is the identity map on \( M = M_\emptyset \), and \( \iota_{1 \ldots m} \) defines an involution on \( M = M_{1 \ldots m} \). We state our first main theorem.

**Theorem 1.4.** We define a twisted cycle \( \Delta_{i_1 \ldots i_r} \) in \( M \) by

\[ \Delta_{i_1 \ldots i_r} := (-1)^r (\iota_{i_1 \ldots i_r})_* (\tilde{\Delta}_{i_1 \ldots i_r}). \quad (1.3) \]

Then we have

\[ \int_{\Delta_{i_1 \ldots i_r}} \prod \left( t_k - c_k \right) \left( 1 - \sum \frac{c_k}{t_k} \right)^{-a - m} \left( 1 - \sum \frac{x_k}{t_k} \right)^{-b} dt_1 \wedge \ldots \wedge dt_m \]

\[ = \int_{\Delta_{i_1 \ldots i_r}} w^\varphi = \prod p x_{ip}^{-c_{ip}} \cdot F_{i_1 \ldots i_r}, \]

and hence this integral corresponds to the local solution \( f_{i_1 \ldots i_r} \) to \( EC(a, b, c) \) given in Fact 0.2.

**Proof.** Pull back the integral of the left hand side by \( \iota_{i_1 \ldots i_r} \). Indeed, we have

\[ t_{ip} = \frac{x_{ip}}{s_{ip}}, \quad dt_{ip} = -\frac{x_{ip}}{s_{ip}^2} ds_{ip} \]

by the definition of \( \iota_{i_1 \ldots i_r} \). Note that the sign \((-1)^r\) arising from the pull-back of \( dt_1 \wedge \cdots \wedge dt_m \) is canceled by that in (1.3). The second claim follows from the first equality and Proposition 1.3.

**Remark 1.5.**  
(i) The sign \((-1)^r\) in (1.3) implies that the orientation of the direct product \( \iota_{i_1 \ldots i_r}(\sigma_{i_1 \ldots i_r}) \) of two simplexes in \( \Delta_{i_1 \ldots i_r} \) is coincide with that of \( \mathbb{R}^m \) induced from the natural embedding \( \mathbb{R}^m \subset \mathbb{C}^m \).

(ii) The twisted cycle \( \Delta \) (for \( r = 0 \)) equals to that mentioned in Fact 0.3.

The replacement \( u \mapsto u^{-1} = 1/u \) and the construction same as \( \Delta_{i_1 \ldots i_r} \) give the twisted cycle \( \Delta^\vee_{i_1 \ldots i_r} \) which represents an element in \( H_m(M, u^{-1}) \). We obtain the intersection numbers of the twisted cycles \( \{\Delta_{i_1 \ldots i_r}\} \) and \( \{\Delta^\vee_{i_1 \ldots i_r}\} \).
Theorem 1.6.  (i) If $I \neq I'$, then we have $I_h(\Delta_I, \Delta_{I'}^\vee) = 0$.

(ii) The self-intersection number of $\Delta_{i_1 \cdots i_r}$ is

$$I_h(\Delta_{i_1 \cdots i_r}, \Delta_{i_1 \cdots i_r}^\vee) = (-1)^r \frac{\prod_q \gamma_q \cdot \left(\alpha - \prod_p \gamma_p\right) \left(\beta - \prod_p \gamma_p\right)}{\prod_k (\gamma_k - 1) \cdot \left(\alpha - \prod_k \gamma_k\right) \left(\beta - 1\right)}.$$  

Proof. (i) Since $\Delta_{i_1 \cdots i_r}$’s represent local solutions (0.3) to $E_C(a, b, c)$ by Theorem 1.4, this claim follows from similar arguments to the proof of Lemma 4.1 in [9].

(ii) By using $\iota_{i_1 \cdots i_r}$, the self-intersection number of $\Delta_{i_1 \cdots i_r}$ is equal to that of $\Delta_{i_1 \cdots i_r}$ with respect to the multi-valued function $u_{i_1 \cdots i_r}$. To calculate this, we apply results in [13]. Since we construct the twisted cycle $\Delta_{i_1 \cdots i_r}$ from the direct product $\sigma_{i_1 \cdots i_r}$ of two simplexes, the self-intersection number of $\Delta_{i_1 \cdots i_r}$ is obtained as the product of those of simplexes. Thus we have

$$I_h(\Delta_{i_1 \cdots i_r}, \Delta_{i_1 \cdots i_r}^\vee) = \frac{1 - \prod_p \gamma_p \cdot \beta^{-1}}{\prod_p (1 - \gamma_p) \cdot (1 - \beta^{-1})} \cdot \frac{1 - \prod_q \gamma_q^{-1} \cdot \prod_k \gamma_k \cdot \alpha^{-1}}{\prod_q (1 - \gamma_q^{-1}) \cdot (1 - \prod_k \gamma_k \cdot \alpha^{-1})}.$$  

\[
\square
\]

1.3 Comparison of twisted cycles $\Delta_I$ with those in [9]

Lauricella’s $F_C$ of two-variables is called Appell’s $F_4$. We construct $2^4 = 4$ twisted cycles $\Delta, \Delta_1, \Delta_2, \Delta_{12}$ in Section 1.2. On the other hand, four twisted cycles corresponding to the local solutions (0.3) of $E_3$ are also given in [9].

Let $D_i$ be the twisted cycle $\Delta_i$ ($i = 1, 2, 3, 4$) in [9]. Then we have the following correspondence.

Proposition 1.7. We have

$$D_1 = \Delta, \quad D_1^\vee = \Delta^\vee,$$

$$D_2 = -\frac{(\gamma_1 - 1)(\gamma_2 - 1)\alpha\beta}{(\gamma_1 - \alpha)(\gamma_2 - \beta)\gamma_1} \Delta_1, \quad D_2^\vee = -\frac{(\gamma_1 - 1)(\gamma_2 - 1)\gamma_1}{(\gamma_1 - \alpha)(\gamma_2 - \beta)} \Delta_1^\vee,$$

$$D_3 = -\frac{(\gamma_2 - \alpha)(\gamma_2 - \beta)\gamma_1}{(\gamma_1 - 1)(\gamma_2 - 1)\alpha\beta} \Delta_2, \quad D_3^\vee = -\frac{(\gamma_1 - 1)(\gamma_2 - 1)}{(\gamma_2 - \alpha)(\gamma_2 - \beta)} \Delta_2^\vee,$$

$$D_4 = \Delta_{12}, \quad D_4^\vee = \Delta_{12}^\vee.$$  

Proof. By the construction, $D_1$ and $D_4$ are the same cycles as $\Delta$ and $\Delta_{12}$, respectively. Since $D_2$ and $D_1$ correspond to constant multiples of the solution $f_1$, there exists $K$ such that $D_2 = K \Delta_1$. We have

$$K = \frac{\Gamma(b - c_1 + 1)\Gamma(a - c_1 + 1)\Gamma(1 - b)\Gamma(c_1 + c_2 - a - 1)}{\Gamma(2 - c_1)\Gamma(c_2)}e^{-\pi\sqrt{-1}(c_1 + c_2 - a - b)} \frac{\Gamma(2 - c_1)\Gamma(c_2)}{\Gamma(c_1 - a)\Gamma(c_1 - b)} \frac{\Gamma(c_1 - 1)\Gamma(1 - c_2)\Gamma(1 - b)}{\Gamma(c_1 - 1)\Gamma(1 - c_2)\Gamma(c_1 + c_2 - a - 1)\Gamma(1 - b)}$$  

15
\[
\frac{\Gamma(c_1 - a)\Gamma(1 - (c_1 - a))\Gamma(c_1 - b)\Gamma(1 - (c_1 - b))}{\Gamma(c_1 - 1)\Gamma(1 - (c_1 - 1))\Gamma(c_2)\Gamma(1 - c_2)} e^{-\pi\sqrt{-1}(c_1 + c_2 - a - b)}
\]
\[
= \frac{(e^{\pi\sqrt{-1}(c_1 - 1)} - e^{-\pi\sqrt{-1}(c_1 - 1)}) (e^{\pi\sqrt{-1}c_2} - e^{-\pi\sqrt{-1}c_2}) e^{-\pi\sqrt{-1}(c_1 + c_2 - a - b)}}{(e^{\pi\sqrt{-1}(c_1 - a)} - e^{-\pi\sqrt{-1}(c_1 - a)}) (e^{\pi\sqrt{-1}(c_1 - b)} - e^{-\pi\sqrt{-1}(c_1 - b)})}
\]
\[
= \frac{(\gamma_1 - 1)(\gamma_2 - 1)}{(\gamma_1\alpha^{-1} - 1)(\gamma_1\beta^{-1} - 1)} e^{\pi\sqrt{-1}(-c_1 + c_2 + c_1 - a + c_1 - b - (c_1 + c_2 - a - b))}
\]
\[
= \frac{(\gamma_1 - 1)(\gamma_2 - 1)\alpha\beta}{(\gamma_1 - \alpha)(\gamma_1 - \beta)\gamma_2}.
\]

The other equalities are proved similarly. \qed
Chapter 2

Twisted period relations

In this chapter, we give twisted period relations for Lauricella’s $F_C$. We evaluate the intersection numbers of some elements of the twisted cohomology group. The intersection matrix of twisted homology group and some intersection numbers of twisted cohomology group imply twisted period relations for two fundamental systems of $E_C$ with different parameters.

2.1 Intersection numbers of twisted cohomology groups

In this section, we review twisted cohomology groups and the intersection form between twisted cohomology groups in our situation, and evaluate some intersection numbers of twisted cocycles.

Recall that

$$M = \mathbb{C}^m - \left( \bigcup_k (t_k = 0) \cup (v = 0) \cup (w = 0) \right),$$

$$u = \prod t_k^{1-c_k+b} \cdot v^{\sum c_k - a - m + 1} w^{-b}.$$  

We consider the logarithmic 1-form

$$\omega := d\log u = \frac{du}{u}.$$  

We denote the $\mathbb{C}$-vector space of smooth $k$-forms on $M$ by $\mathcal{E}^k(M)$. We define the covariant differential operator $\nabla_\omega : \mathcal{E}^k(M) \to \mathcal{E}^{k+1}(M)$ by

$$\nabla_\omega(\psi) := d\psi + \omega \wedge \psi, \quad \psi \in \mathcal{E}^k(M).$$  

Because of $\nabla_\omega \circ \nabla_\omega = 0$, we have a complex

$$\mathcal{E}^\bullet(M) : \cdots \to \mathcal{E}^k(M) \xrightarrow{\nabla_\omega} \mathcal{E}^{k+1}(M) \xrightarrow{\nabla_\omega} \cdots,$$

and its $k$-th cohomology group $H^k(M, \nabla_\omega)$. It is called the $k$-th twisted de Rham cohomology group. An element in $\ker \nabla_\omega$ is called a twisted cocycle. By replacing $\mathcal{E}^k(M)$ with the $\mathbb{C}$-vector space $\mathcal{E}^k_c(M)$ of smooth $k$-forms on $M$ with
compact support, we obtain the twisted de Rham cohomology group $H^k_c(M, \nabla_\omega)$ with compact support. By [2], we have $H^k(M, \nabla_\omega) = 0$ for all $k \neq m$. Further, by Lemma 2.9 in [1], there is a canonical isomorphism

$$j : H^m(M, \nabla_\omega) \to H^m_c(M, \nabla_\omega).$$

By considering $u^{-1} = 1/u$ instead of $u$, we have the covariant differential operator $\nabla_{-\omega}$ and the twisted de Rham cohomology group $H^k(M, \nabla_{-\omega})$. The intersection form $I_c$ between $H^m(M, \nabla_\omega)$ and $H^m(M, \nabla_{-\omega})$ is defined by

$$I_c(\psi, \psi') := \int_M j(\psi) \wedge \psi', \quad \psi \in H^m(M, \nabla_\omega), \; \psi' \in H^m(M, \nabla_{-\omega}),$$

which converges because of the compactness of the support of $j(\psi)$.

By the Poincaré duality (see Lemma 2.8 in [1]), we have

$$\dim H^k(M, u) = 0 \quad (k \neq m), \quad (2.1)$$

$$\dim H^m(M, u) = \dim H^m(M, \nabla_\omega).$$

**Proposition 2.1.** Let $x = (x_1, \ldots, x_m) \in DC - S$.

(i) We have $\dim H^m(M, u) = 2^m$.

(ii) The twisted cycles $\{\Delta_I\}$ form a basis of $H^m(M, u)$.

(iii) The integrations of $u\varphi$ on twisted cycles give an isomorphism between $H^m(M, u)$ and the space of local solutions to $E_C(a, b, c)$.

**Proof.** We prove (i). By (2.1) and Theorem 2.2 in [1], we have

$$\dim H^m(M, u) = (-1)^m \chi(M),$$

where $\chi(M)$ is the Euler characteristic of $M$. Let $h \in \mathbb{C}[T_0, \ldots, T_m]$ be a homogeneous polynomial defined by

$$h(T) := \prod_{i=0}^m T_i \cdot \left( \sum_{i=0}^m T_i \prod_{j \neq i} T_j \right),$$

and let $D(h) = \{ T = [T_0 : \cdots : T_m] \in \mathbb{P}^m \mid h(T) \neq 0 \}$. Then we have $\chi(M) = \chi(D(h) - L)$ for some generic hyperplane $L$ in $\mathbb{P}^m$. We consider the gradient map

$$\text{grad}(h) : D(h) \to \mathbb{P}^m; \quad [T_0 : \cdots : T_m] \mapsto \left[ \frac{\partial h}{\partial T_0}(T) : \cdots : \frac{\partial h}{\partial T_m}(T) \right].$$

It is easy to see that the degree of $\text{grad}(h)$ is less than or equal to $2^m$. By Theorem 1 in [5], we obtain

$$\dim H^m(M, u) = (-1)^m \chi(D(h) - L) = \deg(\text{grad}(h)) \leq 2^m$$

(The author thanks to J. Kaneko for pointing out this fact). On the other hand, the determinant of the intersection matrix $(I_h(\Delta_I, \Delta_I'))$ is not zero by Theorem
1.6. This implies that $\Delta_I$'s are linearly independent, and hence $\dim H_m(M, u) \geq 2^m$. Therefore, we obtain (i).

As mentioned above, $\Delta_I$’s are linearly independent. Thus the claim (ii) follows from (i).

We show (iii). Let $Sol_x$ be the space of local solutions to $E_C(a, b, c)$ around $x$. By Theorem 1.4, integrals of $u\phi$ on linear combinations of $\Delta_{i_1, \ldots, i_r}$’s are in $Sol_x$. Then (ii) implies that the linear map

$$\Phi : H_m(M, u) \to Sol_x; \quad C \mapsto \int_C u\phi$$

is defined. Fact 0.2 and Theorem 1.4 imply that $\Phi$ is surjective. Therefore $\Phi$ is isomorphic because of $\dim H_m(M, u) = \dim Sol_x = 2^m$.

We evaluate some intersection numbers of the twisted cocycles

$$\varphi = \frac{dt_1 \wedge \cdots \wedge dt_m}{\prod t_k \cdot (1 - \sum t_k)}; \quad \varphi' = \frac{dt_1 \wedge \cdots \wedge dt_m}{vw} = \frac{dt_1 \wedge \cdots \wedge dt_m}{\prod t_k \cdot (1 - \sum t_k) \cdot (1 - \frac{1}{t_k})}.$$

**Theorem 2.2.** (i) The self-intersection number of $\varphi$ is

$$I_c(\varphi, \varphi) = (2\pi \sqrt{-1})^n \left( \sum c_k - a - m + 1 \right) \cdot \sum_{\{I^{(r)}\}} \prod_{r=1}^{m-1} \frac{1}{b + r - \sum c_{i^{(r)}_p}},$$

where $\{I^{(r)}\}$ runs sequences of subsets of $\{1, \ldots, m\}$, which satisfy

$$\{1, \ldots, m\} \supseteq I^{(m-1)} \supseteq \cdots \supseteq I^{(2)} \supseteq I^{(1)} \neq \emptyset,$$

and we write $I^{(r)} = \{i^{(r)}_1, \ldots, i^{(r)}_r\}$.

(ii) We have $I_c(\varphi, \varphi') = 0$.

**Proof.** (i) The hypersurfaces $H_1, \ldots, H_m, H, D$ do not form a normal crossing divisor, because of $H_i \cap H_j \subset D$ for $i \neq j$. Thus we blow up $\mathbb{C}^m$ along some intersections of hyperplanes so that the pole divisor of $\varphi$ is normally crossing.

Firstly we consider the blow-up at the origin ($= H_1 \cap \cdots \cap H_m$). Secondly we blow up this along $H_1 \cap \cdots \cap H_k \cap \cdots \cap H_m (k = 1, \ldots, m)$. Repeat the blowing-up process, lastly we blow up along $H_i \cap H_j$ ($1 \leq i < j \leq m$). For $i_1 < \cdots < i_r, r \geq 2$, the exceptional divisor $E_{i_1 \cdots i_r}$ arising from the blow-up along $H_{i_1} \cap \cdots \cap H_{i_r}$ has the exponent

$$\sum_{p=1}^r (1 - c_{i_p} + b) - (r - 1)b = b + r - \sum_{p=1}^r c_{i_p}.$$

By expressing $\varphi$ in each coordinates system, results in [15] give the self-intersection number of $\varphi$.

(ii) By the definition, the pole divisor of $\varphi'$ does not contain the exceptional divisors. Hence the pole divisors of $\varphi$ and $\varphi'$ do not have $m$ or more common factors, which implies $I_c(\varphi, \varphi') = 0$. □
Remark 2.3. Precisely speaking, to evaluate intersection numbers of twisted cocycles, we should blow up a compactification of $\mathbb{C}^m$ ($\mathbb{P}^m$ or $(\mathbb{P}^1)^m$) so that the pole divisor of $\omega = d \log u$ is normally crossing. Though the blowing-up process in the above proof is not enough, it is shown that the exceptional divisors arising from the other blowing-up processes do not appear as the components of the pole divisor of $\varphi$. Thus the proof is completed.

Remark 2.4. It seems difficult to evaluate the self-intersection number $I_c(\varphi', \varphi')$. For $m = 2$ (i.e., Appell’s $F_4$), this number ($= I_c(\varphi_{x,d}, \varphi_{x,d})$ in [9]) is expressed by the parameters and the factor of the defining equation of the singular locus (see [9]). Furthermore, the author does not find $m$-forms which form a basis of $H^m(M, \nabla)$. 

2.2 Twisted period relations

By Theorem 1.6 and 2.2, we state our second main theorem.

Theorem 2.5 (Twisted period relations). We have

\[ I_c(\varphi, \varphi) = \sum_I \frac{1}{h_I(\Delta_I, \Delta_I')} \cdot g_I \cdot g_I', \]  
\[ I_c(\varphi, \varphi') = \sum_I \frac{1}{h_I(\Delta_I, \Delta_I')} \cdot g_I \cdot h_I', \]  

where

\[ g_I = \int_{\Delta_I} u \varphi, \quad g_I' = \int_{\Delta_I'} u^{-1} \varphi, \quad h_I' = \int_{\Delta_I'} u^{-1} \varphi'. \]

Further, under the notations

\[ a_I := a - \sum_{i \in I} c_i + |I|, \quad b_I := b - \sum_{i \in I} c_i + |I|, \quad \hat{c} := (2, \ldots, 2) - c', \]

the equalities (2.2) and (2.3) are reduced to

\[ \sum_I (-1)^{|I|} \frac{1 - a_I}{b_I} \cdot F_C(a_I, b_I, c'; x) \cdot F_C(2 - a_I, -b_I, \hat{c}'; x) \]
\[ = \frac{(1 - a + b) \cdot \prod (1 - c_k)}{bb_{1, m}} \cdot \sum_{\{I^{(r)}\}} \prod_{r=1}^{m-1} \frac{1}{b_{I^{(r)}}}, \]  
\[ \sum_I (-1)^{|I|}(a_I - 1) \cdot F_C(a_I, b_I, c'; x) \cdot F_C(2 - a_I, 1 - b_I, \hat{c}'; x) \]
\[ = 0, \]  

respectively.

Proof. Because of the compatibility of intersection forms and pairings obtained by integrations (see [3]), we obtain the equalities (2.2) and (2.3). We show that
By the formula (1.2), we have

\[ g_{1 \ldots i_r} = \prod \Gamma(c_{j_k} - 1) \cdot \prod \Gamma(1 - c_{j_k}) \cdot \Gamma(\sum c_{j_k} - a - m + 1) \Gamma(1 - b) \]
\[ \quad \cdot \prod x_{i_j}^{1 - c_{j_k}} \cdot F_C \left( a + r - \sum c_{j_k}, b + r - \sum c_{j_k}, c^{1 \ldots i_r} \right). \]

On the other hand, we can express \( g_{1 \ldots i_r} \) like this by the replacement

\[ (a, b, c) \mapsto (2 - a, -b, (2, \ldots, 2) - c), \]

since \( u^{-1} \varphi \) is written as

\[ u^{-1} \varphi = \prod \Gamma(1 - c_{j_k}) \cdot \prod \Gamma(c_{j_k} - 1) \Gamma(- \sum c_{j_k} + a + m - 1) \Gamma(1 - b) \Gamma(- \sum c_{j_k} + b + r + 1) \]
\[ \cdot \prod x_{i_j}^{c_{j_k} - 1} \cdot F_C \left( 2 - a - r + \sum c_{j_k}, -b - r + \sum c_{j_k}, (2, \ldots, 2) - c^{1 \ldots i_r} \right). \]

By the formula (1.2), we have

\[ \prod \Gamma(c_{j_k} - 1) \Gamma(1 - c_{j_k}) \cdot \Gamma(\sum c_{j_k} - a - m + 1) \Gamma(- \sum c_{j_k} + a + m - 1) \Gamma(1 - b) \Gamma(- \sum c_{j_k} + b + r + 1) \]
\[ \cdot \Gamma(- \sum c_{j_k} + a + r - 1) \Gamma(- \sum c_{j_k} + a + r + 1) \]
\[ = \prod \Gamma(c_{j_k} - 1) \Gamma(1 - c_{j_k}) \cdot \Gamma(\sum c_{j_k} - a - m + 1) \Gamma(- \sum c_{j_k} + a + m - 1) \Gamma(1 - b) \Gamma(- \sum c_{j_k} + b + r + 1) \Gamma(- \sum c_{j_k} + a + r - 1) \Gamma(- \sum c_{j_k} + a + r + 1) \]
\[ = \prod \Gamma(c_{j_k} - 1) \Gamma(1 - c_{j_k}) \]
\[ \cdot \prod \left( \Gamma(\sum c_{j_k} - a - m + 1) \Gamma(- \sum c_{j_k} + a + m - 1) \Gamma(1 - b) \Gamma(- \sum c_{j_k} + b + r + 1) \Gamma(- \sum c_{j_k} + a + r - 1) \Gamma(- \sum c_{j_k} + a + r + 1) \right) \]
\[ = \prod \Gamma(c_{j_k} - 1) \Gamma(1 - c_{j_k}) \cdot \prod \left( \sum c_{j_k} - a - m + 1 \right) \sin \pi(c_{j_k} - 1) \]
\[ \cdot \prod \left( \sum c_{j_k} - a + m - 1 \right) \sin \pi(c_{j_k} - a) \cdot \prod \left( \sum c_{j_k} - b \right) \sin \pi(b) \]
\[ = \prod \frac{b}{(c_{j_k} - 1) \cdot \left( a + m - 1 \right)} \cdot \left( 1 - \sum c_{j_k} \right) \]
\[ \cdot \prod \frac{b}{a + r - 1 - \sum c_{j_k}} \cdot \left( 2 \pi \sqrt{-1} \right)^m \]
\[ \cdot \left( e^{\pi \sqrt{-1} \sum c_{j_k} - a} - e^{-\pi \sqrt{-1} \sum c_{j_k} - a} \right) \left( e^{\pi \sqrt{-1} \sum c_{j_k} - b} - e^{-\pi \sqrt{-1} \sum c_{j_k} - b} \right) \]
\[ \cdot \left( e^{\pi \sqrt{-1} \sum c_{j_k} - a} - e^{-\pi \sqrt{-1} \sum c_{j_k} - a} \right) \left( e^{\pi \sqrt{-1} \sum c_{j_k} - b} - e^{-\pi \sqrt{-1} \sum c_{j_k} - b} \right) \]
\[ \cdot \prod \frac{b}{(c_{j_k} - a) \cdot (c_{j_k} - b)} \cdot \left( 2 \pi \sqrt{-1} \right)^m \]
By multiplying \((1 - c_k)\cdot (a + m - 1 - \sum c_k)\), we obtain
\[
= -2(\pi^{-1})^m \prod (1 - c_k \cdot (a + m - 1 - \sum c_k) \cdot \frac{b}{b + r - \sum c_i}
\]

\[
\prod (\gamma_{i_p} - 1)(\beta^{-1} \prod (\gamma_{i_p} - 1)) e^{-\pi \sqrt{-1} (\sum c_{i_p} - a + \sum c_{i_p} - b - \sum c_k - \sum c_k + a - b)}
\]

\[
= -2(\pi^{-1})^m \prod (1 - c_k \cdot (a + m - 1 - \sum c_k) \cdot \frac{b}{b + r - \sum c_i}
\]

\[
\prod (\gamma_{i_p} - 1)(\beta^{-1} \prod (\gamma_{i_p} - 1)) e^{-\pi \sqrt{-1} (\sum c_{i_p} - a + \sum c_{i_p} - b - \sum c_k - \sum c_k + a - b)}
\]

Hence, under the notations \(a_I, b_I, c^I\), and \(|I| = r\), the equality (2.2) is reduced to
\[
\left( \frac{1}{1 - a_{1\cdots m}} + \frac{1}{b_{1\cdots m}} \right) \cdot \sum_{\{I(r)\}} m \cdot \prod b_{1(r)}^{-1}
\]

\[
= \frac{b}{\prod (1 - c_k \cdot (a_{1\cdots m} - 1))}
\]

\[
\cdot \sum_{I} (-1)^{|I|} a_{I} b_{I}^{-1} F_C(a_{I}, b_{I}, c^I; x) \cdot F_C(2 - a_{I}, -b_{I}, c^I; x).
\]

By multiplying \((1 - a_{1\cdots m}) \cdot \prod (1 - c_k)\), we obtain (2.4).

By similar arguments, we obtain
\[
h_{i_1 \cdots i_r} = \prod (1 - c_{i_q}) \cdot \prod (c_{j_q} - 1)
\]

\[
\cdot \frac{1}{\Gamma(- \sum c_{i_p} + a + m - 1) \Gamma(b)}
\]

\[
\cdot \prod (\sum c_{i_p} + a + r - 1) \Gamma(- \sum c_{i_p} + b + r)
\]

\[
\cdot \sum_{I} b_{i_1 \cdots i_r} \cdot F_C(2 - a_{i_1 \cdots i_r}, 1 - b_{i_1 \cdots i_r}, c^I; x),
\]

and
\[
\prod (c_{k} - 1) \Gamma(1 - c_k)
\]

\[
= \prod \frac{\Gamma(\sum c_k - a - m + 1) \Gamma(- \sum c_k + a + m - 1)}{\Gamma(\sum c_k - a + r + 1) \Gamma(- \sum c_k + a + r - 1)}
\]

\[
= \prod \frac{\Gamma(\sum c_k - b - r + 1) \Gamma(- \sum c_k + b + r)}{\Gamma(\sum c_k - a - r + 1) \Gamma(- \sum c_k + a + r - 1)}
\]

\[
\prod \frac{\Gamma(c_{k} - 1)}{\pi}
\]

\[
= \prod \frac{\Gamma(\sum c_k - a + r + 1) \Gamma(- \sum c_k + a - r + 1)}{\Gamma(\sum c_k - a - r + 1) \Gamma(- \sum c_k + a + r - 1)}
\]

\[
= \prod \frac{\Gamma(\sum c_k - b + r) \Gamma(- \sum c_k + b - r)}{\Gamma(\sum c_k - a + r + 1) \Gamma(- \sum c_k + a + r - 1)}
\]

\[
\prod \frac{\Gamma(\sum c_k - a + m + 1)}{\Gamma(\sum c_k - a - m + 1)\Gamma(- \sum c_k + a + m - 1)\Gamma(- \sum c_k + a + m + 1)}
\]

\[
= \prod \frac{\Gamma(\sum c_k - b + r) \Gamma(- \sum c_k + b - r)}{\Gamma(\sum c_k - a + r + 1) \Gamma(- \sum c_k + a + r - 1)}
\]

\[
= \prod \frac{\Gamma(\sum c_k - a + m + 1)}{\Gamma(\sum c_k - a - m + 1)}
\]
\[
\begin{align*}
&= - \frac{a + r - 1 - \sum c_{kp}}{\prod (1 - c_k) \cdot (a + m - 1 - \sum c_k)} \\
&\quad \cdot \pi^m (-1)^{r+1-r-m+m-1} \cdot \frac{\sin \pi(\sum c_{kp} - a) \cdot \sin \pi(\sum c_k - a)}{\prod \sin \pi c_k \cdot \sin \pi(\sum c_k - a)} \cdot \sin \pi b \\
&= (2\pi\sqrt{-1})^m \cdot (-1)^r \frac{a + r - 1 - \sum c_{kp}}{\prod (1 - c_k) \cdot (a + m - 1 - \sum c_k)} I_h(\Delta_{i_1 \cdots i_r}, \Delta_{i_1' \cdots i_r}'). \\
\end{align*}
\]

By multiplying \( \frac{\prod (1 - c_k) \cdot (a + m - 1 - \sum c_k)}{(2\pi\sqrt{-1})^m} \), we reduce (2.3) to (2.5).

Note that (2.4) and (2.5) are generalizations of some equalities in Corollary 6.1 of [9].
Chapter 3

Fundamental group

In this chapter, we study the fundamental group of the complement $X$ of the singular locus $S$. In [11], the fundamental group of $X$ for $m = 2$ is characterized by generators and their relations. However, we do not have a such presentation of the fundamental group of $X$ for $m \geq 3$. We show that it is generated by $m + 1$ loops. Further, we give some relations among these generators.

3.1 Generators of the fundamental group

Recall that the singular locus $S$ is given by

$$S = \left( \prod_k x_k \cdot R(x) = 0 \right), \quad R(x_1, \ldots, x_m) := \prod_{\varepsilon_1 \ldots \varepsilon_m = \pm 1} \left( 1 + \sum_k \varepsilon_k \sqrt{x_k} \right).$$

Note that $R(x)$ is an irreducible polynomial of degree $2m - 1$ in $x_1, \ldots, x_m$.

We put $X := \mathbb{C}^m - S$. Let $\dot{x} := (\frac{1}{2m^2}, \ldots, \frac{1}{2m^2}) \in X$ be a base point of $X$. For $1 \leq k \leq m$, let $\rho_k$ be the loop in $X$ defined by

$$\rho_k : [0, 1] \ni \theta \mapsto \left( \frac{1}{2m^2}, \ldots, \frac{e^{2\pi \sqrt{-1} \theta}}{2m^2}, \ldots, \frac{1}{2m^2} \right) \in X,$$

where $\frac{e^{2\pi \sqrt{-1} \theta}}{2m^2}$ is the $k$-th entry of $\rho_k(\theta)$. We take a positive real number $\varepsilon_0$ so that $\varepsilon_0 < \min\{\frac{1}{2m^2}, \frac{1}{(m-2)^2} - \frac{1}{m^2}\}$, and we define the loop $\rho_0$ in $X$ as $\rho_0 := \tau_0 \rho'_0 \tau_0$, where

$$\tau_0 : [0, 1] \ni \theta \mapsto \left( 1 - \theta \right) \frac{1}{2m^2} + \theta \left( \frac{1}{m^2} - \varepsilon_0 \right) \left( 1, \ldots, 1 \right) \in X,$$

$$\rho'_0 : [0, 1] \ni \theta \mapsto \left( \frac{1}{m^2} - \varepsilon_0 e^{2\pi \sqrt{-1} \theta} \right) \left( 1, \ldots, 1 \right) \in X,$$

and $\tau_0$ is the reverse path of $\tau_0$. Here, the composition $\rho \cdot \rho'$ of loops $\rho$ and $\rho'$ is the loop defined as the loop going first along $\rho$, and then along $\rho'$.

Remark 3.1. The loop $\rho_k (1 \leq k \leq m)$ turns the divisor $(x_k = 0)$, and $\rho_0$ turns the divisor $(R(x) = 0)$ around the point $(\frac{1}{m^2}, \ldots, \frac{1}{m^2})$, positively. Note that $(\frac{1}{m^2}, \ldots, \frac{1}{m^2})$ is the nearest to the origin in $(R(x) = 0) \cap (x_1 = x_2 = \cdots = x_m) = \{ \frac{1}{m^2} (1, \ldots, 1), \frac{1}{(m-2)^2} (1, \ldots, 1) \}$. 
Theorem 3.2. The loops \( \rho_0, \rho_1, \ldots, \rho_m \) generate the the fundamental group \( \pi_1(X, \dot{x}) \). Moreover, they satisfy the following relations:

\[
\rho_i\rho_j = \rho_j\rho_i \quad (1 \leq i, j \leq m), \quad (\rho_0\rho_k)^2 = (\rho_k\rho_0)^2 \quad (1 \leq k \leq m).
\]

Remark 3.3. We conjecture that \( \pi_1(X, \dot{x}) \) is the group generated by \( \rho_0, \rho_1, \ldots, \rho_m \) with the relations in Theorem 3.2. To prove this conjecture, we need to show that there are no extra relations among \( \rho_0, \rho_1, \ldots, \rho_m \). It is shown in [11] that this conjecture is true for \( m = 2 \).

3.2 Proof of Theorem 3.2

In this section, we prove Theorem 3.2.

We regard \( \mathbb{C}^m \) as a subset of \( \mathbb{P}^m \) and put \( L_\infty := \mathbb{P}^m - \mathbb{C}^m \). Then we can consider that \( S \cup L_\infty \) is a hypersurface in \( \mathbb{P}^m \), and \( X = \mathbb{C}^m - S = \mathbb{P}^m - (S \cup L_\infty) \).

By a special case of the Zariski theorem of Lefschetz type (refer to Proposition 3.3.1 in [4]), the inclusion \( L - (L \cap (S \cup L_\infty)) \hookrightarrow X \) induces a surjection

\[
\eta : \pi_1(L - (L \cap (S \cup L_\infty))) \to \pi_1(X),
\]

for a generic line \( L \) in \( \mathbb{P}^m \). Note that generators of \( \pi_1(L - (L \cap (S \cup L_\infty))) \) are given by \( m + 2^{m-1} \) loops going once around each of the intersection points in \( L \cap S(\subset \mathbb{C}^m) \). Then we consider a generic line \( L \) in \( \mathbb{C}^m \). Let \( r_1, \ldots, r_{m-1} \) be positive real numbers satisfying

\[
r_1 < \frac{1}{4}, \quad r_k < \frac{r_{k-1}}{4} \quad (2 \leq k \leq m - 1),
\]

and let \( \varepsilon \) be a sufficiently small positive real number. We consider lines

\[
L_0 : (x_1, \ldots, x_{m-1}, x_m) = (r_1, \ldots, r_{m-1}, 0) + t(0, \ldots, 0, 1) \quad (t \in \mathbb{C}),
\]

\[
L_\varepsilon : (x_1, \ldots, x_{m-1}, x_m) = (r_1, \ldots, r_{m-1}, 0) + t(\varepsilon, \ldots, \varepsilon, 1) \quad (t \in \mathbb{C})
\]

in \( \mathbb{C}^m \). Though \( L_0 \) is not a generic line (for example, \( L_0 \cap (x_1 \cdots x_{m-1} = 0) = \emptyset \)), \( L_\varepsilon \) is one of generic lines. We identify \( L_\varepsilon \) with \( t \)-space \( \mathbb{C} \). The intersection point \( L_\varepsilon \cap (x_k = 0) \) is coordinated by \( t = -\frac{x_k}{r_k} < 0 \), for \( 1 \leq k \leq m - 1 \). The intersection point \( L_\varepsilon \cap (x_m = 0) \) is coordinated by \( t = 0 \). There are \( 2^{m-1} \) intersection points of \( L_\varepsilon \) and \( (R(x) = 0) \). We coordinate the intersection points \( L_\varepsilon \cap (R(x) = 0) \) by \( t = t_{a_1 \cdots a_{m-1}} \), \( (a_1, \ldots, a_{m-1}) \in \{0, 1\}^{m-1} \). The correspondence is as follows. We denote the coordinates of the intersection points \( L_0 \cap (R(x) = 0) \) by

\[
t_{a_1 \cdots a_{m-1}}^{(0)} := \left( 1 + \sum_{k=1}^{m-1} (-1)^{a_k} \sqrt{r_k} \right)^2.
\]

By this definition, we have

\[
t_{a_1 \cdots a_{m-1}}^{(0)} < t_{a_1' \cdots a'_{m-1}}^{(0)}
\]

\[ \iff a_1 - a_1' = \cdots = a_{r-1} - a_{r-1}' = 0, \quad a_r = 1, \quad a_r' = 0 \]

\[ \iff a_1 \cdots a_{m-1} > a_1' \cdots a'_{m-1}, \]

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where \( a_1 \cdots a_{m-1} \) is regarded as a binary number. For example, if \( m = 4 \), then
\[
\ell^{(0)}_{111} < \ell^{(0)}_{110} < \ell^{(0)}_{101} < \ell^{(0)}_{100} < \ell^{(0)}_{011} < \ell^{(0)}_{010} < \ell^{(0)}_{001}.
\]

Since \( L_\varepsilon \) is sufficiently close to \( L_0 \), \( a_1 \cdots a_{m-1} \) are supposed to be arranged near to \( \ell^{(0)}_{a_1 \cdots a_{m-1}} \).

Let \( \ell_k \) be the loop going once around the intersection point \( L_\varepsilon \cap (x_k = 0) \), and let \( \ell_{a_1 \cdots a_{m-1}} \) be the loop going once around \( \ell_{a_1 \cdots a_{m-1}} \). Each loop approaches the intersection point through the upper half plane of \( t \)-space, see Figure 3.1.

![Figure 3.1: \( \ell_k \) for \( m = 3 \).](image)

It is easy to see that
\[
\eta(\ell_k) = \rho_k \quad (1 \leq k \leq m), \quad \eta(\ell_{1-1}) = \rho_0.
\]

Further, we have
\[
\rho_i \rho_j = \rho_j \rho_i \quad (1 \leq i, j \leq m),
\]

since the fundamental group of \((C^\times)^m\) is abelian. To investigate relations among \( \eta(\ell_{a_1 \cdots a_{m-1}}) \)'s, we may consider these loops are in \( L_0 \), since \( \ell_{a_1 \cdots a_{m-1}} \)'s can be defined by a same way as in \( L_\varepsilon \). For simplicity, we denote \( \ell^{(0)}_{a_1 \cdots a_{m-1}} \) by \( \ell_{a_1 \cdots a_{m-1}} \).

**Lemma 3.4.**

(i) \( \eta(\ell_{a_1 \cdots a_{k-1} a_{k+1} \cdots a_{m-1}}) = \rho_k \eta(\ell_{a_1 \cdots a_{k-1} 1 a_{k+1} \cdots a_{m-1}}) \rho_k^{-1} \).

(ii) \( \eta(\ell_{1-1}) = \rho_{m-1} \eta(\ell_{1-1} \ell_{1-1} \ell_{1-1} \ell_{1-1}^{-1} \ell_{1-1}^{-1} \ell_{1-1}^{-1}) \rho_{m-1}^{-1} \).

Temporarily, we admit this lemma. By (i), we have
\[
\eta(\ell_{a_1 \cdots a_{m-1}}) = (\rho_1^{b_1} \cdots \rho_{m-1}^{b_{m-1}}) \cdot \eta(\ell_{1-1}) \cdot (\rho_1^{b_1} \cdots \rho_{m-1}^{b_{m-1}})^{-1}
\]

\[= (\rho_1^{b_1} \cdots \rho_{m-1}^{b_{m-1}}) \cdot \rho_0 \cdot (\rho_1^{b_1} \cdots \rho_{m-1}^{b_{m-1}})^{-1},
\]

where \( (b_1, \ldots, b_{m-1}) := (1 - a_1, \ldots, 1 - a_{m-1}) \). This implies that the loops \( \rho_0, \ldots, \rho_m \) generate \( \pi_1(X) \), since the images of \( \ell_k \)'s and \( \ell_{a_1 \cdots a_{m-1}} \)'s by \( \eta \) generate \( \pi_1(X) \). By (ii) and the above argument, we obtain
\[
\rho_0 = \eta(\ell_{1-1}) = \rho_{m-1} \eta(\ell_{1-1} \ell_{1-1} \ell_{1-1} \ell_{1-1} \ell_{1-1}^{-1}) \rho_{m-1}^{-1}
\]

\[= \rho_{m-1} \cdot \rho_0 \cdot \rho_{m-1} \rho_0 \rho_{m-1}^{-1} \cdot \rho_0^{-1} \cdot \rho_{m-1}^{-1},
\]

that is, \( (\rho_0 \rho_{m-1})^2 = (\rho_{m-1} \rho_0)^2 \). Changing the definitions of \( L_0 \) and \( L_\varepsilon \), we obtain the relations
\[
(\rho_0 \rho_k)^2 = (\rho_k \rho_0)^2 \quad (1 \leq k \leq m).
\]
For example, if we put

\[ L_\varepsilon : (x_1, x_2, \ldots, x_m) = (0, r_1, \ldots, r_{m-1}) + t(1, \varepsilon, \ldots, \varepsilon) \quad (t \in \mathbb{C}), \]

then a similar argument shows \((\rho_0 \rho_m)^2 = (\rho_m \rho_0)^2\). Therefore, the proof of Theorem 3.2 is completed.

**Proof of Lemma 3.4.** For \( \theta \in [0, 1] \), let \( L(\theta) \) be a line defined by

\[ L(\theta) : (x_1, \ldots, x_k, \ldots, x_{m-1}, x_m) = (r_1, \ldots, r_k, \ldots, r_{m-1}, 0) + t(0, \ldots, 0, 1) \quad (t \in \mathbb{C}). \]

Note that \( L(0) = L(1) = L_0 \). We identify \( L(\theta) \) with \( \mathbb{C} \) by the coordinate \( t \). It is easy to see that the intersection points of \( L(\theta) \) and \( (R(x) = 0) \) are the following \( 2^{m-1} \) elements:

\[ l^{(\theta)}_{a_1 \cdots a_{m-1}} := \left( 1 + \sum_{j=1}^{m-1} (-1)^{a_j} \sqrt{r_j} + (-1)^{a_k} \sqrt{r_k} e^{\pi \sqrt{-1} \theta} \right)^2. \]

The points \( 1 + \sum_{j \neq k} (-1)^{a_j} \sqrt{r_j} + (-1)^{a_k} \sqrt{r_k} e^{\pi \sqrt{-1} \theta} \) are in the right half plane for any \( \theta \in [0, 1] \), since \( \sum_{j=1}^{m-1} \sqrt{r_j} < \sum_{j=1}^{m-1} 2^{-j} < 1 \). Let \( \theta \) move from 0 to 1, then

(a) \( l_{a_1 \cdots a_{k-1} 0a_{k+1} \cdots a_{m-1}} \) and \( l_{a_1 \cdots a_{k-1} 1a_{k+1} \cdots a_{m-1}} \) interchange,

(b) \( l_{a_1 \cdots a_{k-1} 0a_{k+1} \cdots a_{m-1}} \) moves in the upper half plane,

(c) \( l_{a_1 \cdots a_{k-1} 1a_{k+1} \cdots a_{m-1}} \) moves in the lower half plane.

For example, \( l_{a_1 a_2 a_3} \)'s move as Figure 3.2, for \( m = 4 \) and \( k = 2 \).

![Figure 3.2: \( l_{a_1 a_2 a_3} \) for \( m = 4 \), \( k = 2 \).](image)

Put \( P(\theta) := \mathbb{C} - \{ l^{(\theta)}_{a_1 \cdots a_{m-1}} \mid a_j \in \{0, 1\} \} \). Let \( \varepsilon' \) be a sufficiently small positive real number, and we consider the fundamental group \( \pi_1(P(\theta), \varepsilon') \). As mentioned above, \( \ell_{a_1 \cdots a_{m-1}} \)'s are defined as elements in \( \pi_1(P(0), \varepsilon') \). Let \( \theta \) move from 0 to 1, then \( \ell_{a_1 \cdots a_{m-1}} \)'s vary naturally and define elements in each \( \pi_1(P(\theta), \varepsilon') \). The properties (a), (b), (c) imply that \( \ell_{a_1 \cdots a_{k-1} 0a_{k+1} \cdots a_{m-1}} \) in \( \pi_1(P(0), \varepsilon') \) changes into \( \ell_{a_1 \cdots a_{k-1} 1a_{k+1} \cdots a_{m-1}} \) in \( \pi_1(P(1), \varepsilon') \). By this variation, the base point moves around the divisor \((x_k = 0)\), since \( \varepsilon' \in P(\theta) \) corresponds
to the point \((r_1, \ldots, e^{2\pi \sqrt{-1} \theta} r_k, \ldots, r_{m-1}, \varepsilon') \in L(\theta)\). It implies the conjugation by \(\rho_k\) in \(\pi_1(X)\). Hence we obtain the relation (i):

\[ \eta(\ell_{a_1 \cdots a_{k-1} 0 a_{k+1} \cdots a_{m-1}}) = \rho_k \eta(\ell_{a_1 \cdots a_{k-1} 1 a_{k+1} \cdots a_{m-1}}) \rho_k^{-1}. \]

To prove (ii), we use a similar argument for \(k = m-1\) and \(\ell_{1 \cdots 1} \in \pi_1(P(\theta), \varepsilon')\).

Let \(\theta\) move from 0 to 1, then \(\ell_{1 \cdots 1}\) changes into a loop in \(P(1)\), which goes once around \(\ell_{1 \cdots 10}(= \ell_{1 \cdots 1}^{(1)})\) and approaches this point through the lower half plane (see Figure 3.3). Since such a loop is homotopic to \(\ell_{1 \cdots 1} \ell_{1 \cdots 10} \ell_{1 \cdots 1}^{-1}\), we obtain (ii).

---

Figure 3.3: the variation of \(\ell_{1 \cdots 1}\).
Chapter 4

Monodromy representation

In this chapter, we study the monodromy representation of $E_C(a, b, c)$ for general $m$, by using twisted homology groups and the intersection form. By Theorem 3.2, it is sufficient to study $M_0, \ldots, M_m$, which are the circuit transformations along the generators $\rho_0, \ldots, \rho_m$, respectively. With respect to the basis $\{\Delta_I\}_I$ in Chapter 1, $M_1, \ldots, M_m$ are represented by diagonal matrices. It is difficult to represent $M_0$ with respect to our basis. We give some properties of $M_0$, which enable us to express the linear map $M_0$ by the intersection form. In this consideration, the basis $\{\Delta_I\}_I$ plays an important role. Moreover, we take a basis of the twisted homology group so that $M_0, \ldots, M_m$ are represented by triangular matrices.

Hereafter, we assume that the parameters $a$, $b$, and $c = (c_1, \ldots, c_m)$ are generic, that is, we add other conditions in Remark 4.20 to those mentioned in Chapter 1:

$$a - \sum_{i \in I} c_i, \quad b - \sum_{i \in I} c_i \notin \mathbb{Z} \quad (I \subset \{1, \ldots, m\}), \quad c_k \notin \mathbb{Z} \quad (1 \leq k \leq m).$$

4.1 Local system

In this chapter, we need to vary the variable $x = (x_1, \ldots, x_m)$. Then we change some notations. Further, for a subset $I = \{i_1, \ldots, i_r\}$ of $\{1, \ldots, m\}$, we use the suffix “$I$” more frequently than “$i_1 \cdots i_r$”.

We denote

$$v(t) := 1 - \sum_k t_k, \quad w(t, x) := \prod_k t_k \cdot \left(1 - \sum_k \frac{x_k}{t_k}\right),$$

and put

$$\mathcal{X} := \left\{(t, x) \in \mathbb{C}^m \times X \mid \prod_k t_k \cdot v(t) \cdot w(t, x) \neq 0\right\}.$$

There is a natural projection

$$pr : \mathcal{X} \to X; \ (t, x) \mapsto x,$$
and we define $T_x := pr^{-1}(x)$ for any $x \in X$. We consider the twisted homology groups on $T_x$ with respect to the multi-valued function

$$u_x(t) := \prod f_k^{1-c_k+a+b} \cdot v(t) \sum c_k - a - m + 1 w(t, x)^{-b}.$$ 

We denote the $k$-th twisted homology group by $H_k(T_x, u_x)$, and locally finite one by $H^f_k(T_x, u_x)$. Note that $H_m(T_x, u_x) \ (\text{resp. } H^f_m(T_x, u_x))$ is equal to $H_m(M, u) \ (\text{resp. } H^f_m(M, u))$ in Chapter 1.

For $x, x' \in X$, let $\tau$ be a path in $X$ from $x$ to $x'$. There is a canonical isomorphism

$$\tau_* : H_m(T_x, u_x) \rightarrow H_m(T_{x'}, u_{x'})$$

and hence the family

$$\mathcal{H} := \bigcup_{x \in X} H_m(T_x, u_x)$$

forms a local system on $X$.

**Fact 4.1** ([1]).

(i) $H_k(T_x, u_x) = 0$, $H^f_k(T_x, u_x) = 0$, for $k \neq m$.

(ii) The natural map $H_m(T_x, u_x) \rightarrow H^f_m(T_x, u_x)$ is isomorphic (the inverse map is called the regularization).

Hereafter, we identify $H^f_m(T_x, u_x)$ with $H_k(T_x, u_x)$. Recall that the intersection form $\mathcal{I}$ is defined between $H_m(T_x, u_x)$ and $H_m(T_x, u_x^{-1})$.

Let $\delta$ be a twisted cycle in $T_x$ for a fixed $x$. If $x'$ is a sufficiently close point to $x$, there is a unique cycle $\delta'$ such that $\int_{\delta'} u_{x'} \varphi$ is obtained by analytic continuation of $\int_{\delta} u_x \varphi$. Thus we regard

$$\int_{\delta} u_x \varphi$$

as a holomorphic function in $x$. Let $\text{Sol}$ be the sheaf on $X$ whose sections are holomorphic solutions to $E_C(a, b, c)$. The stalk $\text{Sol}_x$ of $x \in X$ is the space of local holomorphic solutions near $x$. Let $U$ be a sufficiently small simply connected domain in $\mathbb{D}_C - S$. Fact 0.2 implies that $\text{Sol}_x$ is a $\mathbb{C}$-vector space of dimension $2^m$ and spanned by $f_I$’s, for $x \in U$. Proposition 2.1 (i) and (iii) are written as follows.

**Fact 4.2.** For any $x \in X$, we have $\dim H_m(T_x, u_x) = 2^m$, and

$$\Phi_x : H_m(T_x, u_x) \rightarrow \text{Sol}_x; \ \delta \mapsto \int_{\delta} u_x \varphi$$

is isomorphic.

In Chapter 1, we construct twisted cycles $\Delta_I$ for all subsets $I$ of $\{1, \ldots, m\}$. We consider the basis $\{\Delta_I\}_I$ arranged as $(\Delta, \Delta_1, \Delta_2, \ldots, \Delta_m, \Delta_{12}, \Delta_{13}, \ldots, \Delta_{1\cdots m})$. We summarize Theorem 1.4 and 1.6.

**Fact 4.3.** We have

$$\phi_x(\Delta_I) = \frac{\prod_{i \in I} \Gamma(c_i - 1) \cdot \prod_{j \not\in I} \Gamma(1 - c_j) \cdot \Gamma(\sum_k c_k - a - m + 1) \Gamma(1 - b)}{\Gamma(\sum_{i \in I} c_i - a - r + 1) \Gamma(\sum_{j \not\in I} c_j - b - r + 1)} \cdot f_I.$$
The intersection matrix $H := (I_k(\Delta_I, \Delta_I'))_{1,1'}$ is diagonal. Further, the $(I,I)$ entry $H_{1,1}$ of $H$ is
\[
H_{1,1} = (-1)^{|I|} \cdot \prod_{j \in I} \gamma_j \cdot (\alpha - \prod_{i \in I} \gamma_i) (\beta - \prod_{k \in I} \gamma_k) (\beta - 1),
\]
where $\alpha = e^{2\pi \sqrt{-1} a}$, $\beta = e^{2\pi \sqrt{-1} b}$, $\gamma_k = e^{2\pi \sqrt{-1} c_k}$.

### 4.2 Monodromy representation

For $\rho \in \pi_1(X, \dot{x})$ and $g \in \text{Sol}_z$, let $\rho_s g$ be the analytic continuation of $g$ along $\rho$. Since $\rho_s g$ is also a solution to $E_C(a,b,c)$, the map $\rho_s : \text{Sol}_z \rightarrow \text{Sol}_z$; $g \mapsto \rho_s g$ is a $\mathbb{C}$-linear automorphism, and we have $(\rho \cdot \rho')_* = \rho'_* \circ \rho_*$ for $\rho, \rho' \in \pi_1(X, \dot{x})$.

We thus obtain a representation
\[
\mathcal{M}' : \pi_1(X, \dot{x}) \rightarrow \text{GL}(\text{Sol}_z)
\]
of $\pi_1(X, \dot{x})$, where $\text{GL}(V)$ is the general linear group on a $\mathbb{C}$-vector space $V$.

Since we can identify $\text{Sol}_z$ with $H_m(T_z, u_z)$ by Fact 4.2, $\mathcal{M}'$ is equivalent to
\[
\mathcal{M} : \pi_1(X, \dot{x}) \rightarrow \text{GL}(H_m(T_z, u_z)).
\]
Note that for $\rho \in \pi_1(X, \dot{x})$, the map $\mathcal{M}(\rho) : H_m(T_z, u_z) \rightarrow H_m(T_z, u_z)$ means the canonical isomorphism $\rho_s : H_m(T_z, u_z) \rightarrow H_m(T_z, u_z)$ in the local system $\mathcal{H}$. $\mathcal{M}$ (and $\mathcal{M}'$) is called the monodromy representation. In this paper, we study $\mathcal{M}$ mainly.

By Theorem 3.2, for the study of $\mathcal{M}$, it is sufficient to investigate $m + 1$ linear maps
\[
\mathcal{M}_i := \mathcal{M}(\rho_i) \quad (0 \leq i \leq m).
\]

**Proposition 4.4.** For $1 \leq k \leq m$, the eigenvalues of $\mathcal{M}_k$ are $\gamma_k^{-1}$ and 1. The eigenspace of $\mathcal{M}_k$ of eigenvalue $\gamma_k^{-1}$ is spanned by the twisted cycles
\[
\Delta_I, \quad k \in I \subset \{1, \ldots, m\}.
\]
That of eigenvalue 1 is spanned by
\[
\Delta_I, \quad k \notin I \subset \{1, \ldots, m\}.
\]
In particular, both eigenspaces are of dimension $2^{m-1}$.

**Proof.** By Fact 4.3, the twisted cycle $\Delta_I$ corresponds to the solution
\[
f_I = \prod_{i \in I} x_i^{1-c_i} \cdot F_C \left( a + |I| - \sum_{i \in I} c_i, b + |I| - \sum_{i \in I} c_i, c_i' x \right)
\]
to $E_C(a,b,c)$. Since the series $F_C$ defines a single-valued function around the origin, we have
\[
\mathcal{M}'(\rho_k)(f_I) = \begin{cases} 
\gamma_k^{-1} f_I & (k \in I), \\
f_I & (k \notin I).
\end{cases}
\]
Therefore we obtain this proposition. $\square$
Corollary 4.5. For $1 \leq k \leq m$, the linear map $M_k : H_m(T_x, u_x) \to H_m(T_x, u_x)$ is expressed as

$$M_k : \delta \mapsto \delta - (1 - \gamma_k^{-1}) \sum_{I \ni k} \frac{I_k(\delta, \Delta_I^0)}{I_k(\Delta_I, \Delta_I)} \Delta_I.$$ 

Further, the representation matrix $M_k$ of $M_k$ with respect to the basis $\{\Delta_I\}_{I}$ is the diagonal matrix whose $(I, I)$ entry is

$$\begin{cases} 
\gamma_k^{-1} & (I \ni k), \\
1 & (I \notin k).
\end{cases}$$

Proof. By Proposition 4.4, $H_m(T_x, u_x)$ is decomposed into the direct product of the eigenspaces: $H_m(T_x, u_x) = \bigoplus_{I \ni k} C^\Delta(I) \oplus \bigoplus_{I \notin k} C^\Delta(I)$. Then it is sufficient to show that the claim holds for $\delta = \Delta_I$. This is clear by Fact 4.3 and Proposition 4.4. The second claim is obvious. \(\square\)

For each subset $I = \{i_1, \ldots, i_r\} \subset \{1, \ldots, m\}$, we define a chamber $D_I = D_{i_1 \ldots i_r}$, which gives an element in $H_m(T_x, u_x)$. For $I = \{1, \ldots, m\}$, we put

$$D_{1 \ldots m} := \{(t_1, \ldots, t_m) \in \mathbb{R}^m \mid t_k > 0 (1 \leq k \leq m), v(t) > 0, w(t, \hat{x}) > 0\}.$$ 

For $I = \emptyset$, we put

$$D_{\emptyset} = D := \{(t_1, \ldots, t_m) \in \mathbb{R}^m \mid t_k < 0 (1 \leq k \leq m)\}.$$ 

For $I \neq \emptyset, \{1, \ldots, m\}$, we put

$$D_I = D_{i_1 \ldots i_r} := \{(t_1, \ldots, t_m) \in \mathbb{R}^m \mid t_i > 0 (i \in I), t_j < 0 (j \notin I), v(t) > 0, (-1)^{m-|I|+1}w(t, \hat{x}) > 0\}.$$ 

The arguments of the factors of $u_x(t)$ are defined as follows:

<table>
<thead>
<tr>
<th>$D_{1 \ldots m}$</th>
<th>$t_i (i \in I)$</th>
<th>$t_j (j \notin I)$</th>
<th>$v(t)$</th>
<th>$w(t, \hat{x})$</th>
</tr>
</thead>
<tbody>
<tr>
<td>$D$</td>
<td>$0$</td>
<td>$-\pi$</td>
<td>$0$</td>
<td>$-m\pi$</td>
</tr>
<tr>
<td>otherwise</td>
<td>$0$</td>
<td>$-\pi$</td>
<td>$0$</td>
<td>$-(m-</td>
</tr>
</tbody>
</table>

Note that if $m = 2$, then $D$, $D_1$, $D_2$, and $D_{12}$ are equal to $\Delta_6$, $\Delta_7$, $\Delta_8$, and $\Delta_5$ in [9], respectively.

Theorem 4.6. The eigenvalues of $M_0$ are $(-1)^{m-1} \prod_k \gamma_k \cdot \alpha^{-1} \beta^{-1}$ and $1$. The eigenspace $W_0$ of $M_0$ of eigenvalue $(-1)^{m-1} \prod_k \gamma_k \cdot \alpha^{-1} \beta^{-1}$ is spanned by $D_{1 \ldots m}$, and hence is one dimensional. The eigenspace $W_1$ of $M_0$ of eigenvalue $1$ is spanned by

$$D_I, \quad I \subset \{1, \ldots, m\},$$

and expressed as

$$W_1 = \{\delta \in H_m(T_x, u_x) \mid I_h(\delta, D_{1 \ldots m}^\gamma) = 0\}.$$ 

In particular, this space is $(2^m - 1)$-dimensional.

The proof of this theorem is given in the next section.
Corollary 4.7. The linear map \( M_0 : H_m(T_z, u_z) \rightarrow H_m(T_z, u_z) \) is expressed as
\[
M_0 : \delta \mapsto \delta - (1 + (-1)^m \prod_k \gamma_k \cdot \alpha^{-1} \beta^{-1}) \frac{I_h(\delta, D_{m_1, m_2}^\gamma)}{I_h(D_{1, m_1}, D_{1, m_2}^\gamma)} D_{1, m_2}.
\]

Proof. By Theorem 4.6, we have \( H_m(T_z, u_z) = W_0 \oplus W_1 = CD_{1, m_2} \oplus W_1 \). Then it is sufficient to show that the claim holds for \( \delta = D_{1, m_2} \) and \( \delta \in W_1 \). This is clear by Theorem 4.6. \( \square \)

Proposition 4.8. We have
\[
I_h(D_{1, m_2}, \Delta_1^\gamma) = I_h(\Delta_1, \Delta_1^\gamma) = I_h(\Delta_1, D_{1, m_2}^\gamma).
\]
Thus we obtain
\[
D_{1, m_2} = \sum_{I \subset \{1, \ldots, m_2\}} \Delta_I, \quad (4.2)
\]
\[
I_h(D_{1, m_2}, D_{1, m_2}^\gamma) = \frac{\alpha \beta + (-1)^m \prod_k \gamma_k}{(\beta - 1)(\alpha - \prod_k \gamma_k)} I_h(\Delta_1, D_{1, m_2}^\gamma). \quad (4.3)
\]

This proposition is also proved in the next section. By this proposition, we obtain the following corollary.

Corollary 4.9. The linear map \( M_0 \) is expressed as
\[
M_0 : \delta \mapsto \delta - (\beta - 1)(\alpha - \prod_k \gamma_k) \frac{I_h(\delta, D_{1, m_2}^\gamma)}{\alpha \beta} D_{1, m_2}.
\]

Let \( M_0 \) be the representation matrix \( M_0 \) of \( M_0 \) with respect to the basis \( \{\Delta_I\}_I \). Then we have
\[
M_0 = E_{2^m} - \frac{(\beta - 1)(\alpha - \prod_k \gamma_k)}{\alpha \beta} N H,
\]
where \( E_{2^m} \) is the unit matrix of size \( 2^m \), \( N \) is the \( 2^m \times 2^m \) matrix with all entries 1, and \( H = (I_h(\Delta_I, \Delta_J^\gamma))_{I, J} \) is the intersection matrix given in Fact 4.3.

Proof. The expression of \( M_0 \) follows from Corollary 4.7 and (4.3) immediately. To obtain the representation matrix, we have to show that the representation matrix of \( \delta \mapsto I_h(\delta, D_{1, m_2}^\gamma)D_{1, m_2} \) is given by \( NH \). By Proposition 4.8, we have
\[
I_h(\Delta_I, D_{1, m_2}^\gamma)D_{1, m_2} = I_h(\Delta_I, \Delta_1^\gamma)D_{1, m_2} = \sum_{I'} I_h(\Delta_{I'}, \Delta_1^\gamma) \Delta_{I'}
\]
\[
= (\Delta, \Delta_1, \Delta_2, \ldots, \Delta_m, \Delta_{12}, \Delta_{13}, \ldots, \Delta_{1m}) \begin{pmatrix}
I_h(\Delta_I, \Delta_1^\gamma) \\
I_h(\Delta_I, \Delta_2^\gamma) \\
\vdots \\
I_h(\Delta_I, \Delta_{1m}^\gamma)
\end{pmatrix},
\]
and hence the claim is proved. \( \square \)

Proposition 4.10. Let \( \rho_\infty \) be a loop in \( X \) turning the divisor \( L_\infty \subset \mathbb{P}^n \).
\( x_m^{-a} f(x_1, \ldots, x_{m-1}, 1, x_m) \) is a solution to \( E_C(a, b, c) \) if and only if \( f(\xi_1, \ldots, \xi_m) \) is a solution to \( E_C(a, a - c_m + 1, 1, \ldots, c_1, a - b + 1) \) with variables \( \xi_1, \ldots, \xi_m \).
Hence, the eigenvalues of \( M(\rho_\infty) \) are \( \alpha \) and \( \beta \). Moreover, both eigenspaces are \( 2^{m-1} \)-dimensional.
Because of $\rho_\infty = \eta(\ell_1 \cdots \ell_m \ell_{10} \cdots)_{-1}$, we have $\mathcal{M}(\rho_\infty)$ by Proposition 4.4 and Theorem 4.6. However, it is too complicated to write down.

**Remark 4.11.** Because of $\rho_\infty = \eta(\ell_1 \cdots \ell_m \ell_{10} \cdots)_{-1}$, we have $\mathcal{M}(\rho_\infty)$ by Proposition 4.4 and Theorem 4.6. However, it is too complicated to write down.

**Proof of Proposition 4.10.** We prove this proposition similarly to Section 2.3 of [12]. Recall that $E_C(a, b, c)$ is generated by

$$P_k : \theta_k(\theta_k + c_k - 1) - x_k(\theta + a)(\theta + b) \quad (1 \leq k \leq m),$$

where $\theta_k = x_k \partial_k$, $\theta = \sum_k \theta_k$. We consider the variable changes

$$x_k = \frac{\xi_k}{\xi_m} (1 \leq k \leq m - 1), \quad x_m = \frac{1}{\xi_m} \quad \left(\Leftrightarrow \xi_k = \frac{x_k}{x_m}, \xi_m = \frac{1}{x_m}\right).$$

Let $\delta_k (k = 1, \ldots, m)$ be the partial differential operator with respect to $\xi_k$, and put $\vartheta_k := \xi_k \delta_k$, $\vartheta := \sum \vartheta_k$. We have

$$\vartheta_k = \frac{\xi_k}{\xi_m} \cdot \xi_m \delta_k = \vartheta_k, \quad \vartheta_m = -\frac{1}{\xi_m} \sum \xi_i \xi_m \delta_i = -\sum \vartheta_i = -\vartheta,$$

$$\theta = \sum_{i=1}^{m-1} \vartheta_i - \sum \vartheta_i = -\vartheta_m.$$

Thus we have

$$P_k = \vartheta_k(\vartheta_k + c_k - 1) - \xi_k \xi_m^{-1}(\vartheta_m + a)(\vartheta_m + b)$$
$$= \vartheta_k(\vartheta_k + c_k - 1) - \xi_k \xi_m^{-1}(\vartheta_m - a)(\vartheta_m - b)$$

for $1 \leq k \leq m - 1$, and

$$P_m = -\vartheta(-\vartheta + c_m - 1) - \xi_m^{-1}(\vartheta_m + a)(\vartheta_m + b)$$
$$= \vartheta(-\vartheta + c_m + 1) - \xi_m^{-1}(\vartheta_m - a)(\vartheta_m - b).$$

By the equalities

$$\vartheta_k \xi_m = \xi_m \vartheta_k (1 \leq k \leq m - 1), \quad \vartheta_m \xi_m = \xi_m(\vartheta_m + a), \quad \vartheta \xi_m = \xi_m(\vartheta + a),$$

we obtain

$$P_k \xi_m^a = \xi_m^a \vartheta_k(\vartheta_k + c_k - 1) - \xi_k \xi_m^{-1}(\vartheta_m + a - b)$$
$$= \xi_m^{-1}[\xi_m \vartheta_k(\vartheta_k + c_k - 1) - \xi_k \vartheta_m(\vartheta_m + a - b)] \quad (1 \leq k \leq m - 1),$$

$$P_m \xi_m^a = \xi_m^a(-\vartheta + c_m - 1) - \xi_m^{-1}(\vartheta_m + a)(\vartheta_m + b)$$
$$= -\xi_m^{-1}[-\vartheta_m(\vartheta_m + a - b) - \xi_m(\vartheta + a)(\vartheta + a - c_m + 1)].$$
We use same notations as in Section 1.2. For fixed suffi-
ciently small positive real numbers $x$ and $\alpha$, there exists a solution to $E_C(a, a-c_m+1, (c_1, \ldots, c_{m-1}, a-b+1))$ with variables $\xi_1, \ldots, \xi_m$ if and only if $I_m(x_1, \ldots, x_m)$ is annihilated by $P_1, \ldots, P_m$, i.e., $x^{-a}f(\frac{x_1}{x}, \ldots, \frac{x_{m-1}}{x}, \frac{1}{x_m})$ is a solution to $E_C(a, b, c)$. To study $M(\rho_\infty)$, it is sufficient to investigate the local monodromy of the system $E_C(a, b, c)$ with variables $\xi_1, \ldots, \xi_m$. Thus $S_\infty$ is spanned by the following elements: for any subsets $N \subset \left\{1, \ldots, m-1\right\}$,

$$f_N(\xi) := \prod_{i \in N} \xi_i^{-c_i} \cdot \mathcal{E}_m \cdot F_N^\infty(\xi),$$

$$g_N(\xi) := \prod_{i \in N} \xi_i^{-c_i} \cdot \mathcal{E}_m^{1-(a-b+1)+a} \cdot G_N^\infty(\xi) = \prod_{i \in N} \xi_i^{-c_i} \cdot \mathcal{E}_m \cdot G_N^\infty(\xi),$$

where $F_N^\infty(\xi)$ and $G_N^\infty(\xi)$ are Lauricella’s hypergeometric series $F_C$ of variables $\xi_1, \ldots, \xi_m$ with some parameters. Then the eigenvalues of $M(\rho_\infty)$ are $\alpha$ and $\beta$. Further, the eigenspace of $\alpha$ (resp. $\beta$) is $2^{m-1}$-dimensional and spanned by $\{f_N^\infty\}_N$ (resp. $\{g_N^\infty\}_N$).

### 4.3 Proof of Theorem 4.6

In this section, we prove Theorem 4.6. Since $\dim H_m(T_x, u_\xi) = 2^m$, it is sufficient to show that $D_1$’s are eigenvectors and linearly independent. First, we evaluate the intersection numbers $I((\Delta_1, D_j^\prime))$. Second, we show the linear independence by evaluating the determinant of the matrix $(I((\Delta_1, D_j^\prime)))_{i,j}$. Third, we prove the properties of the eigenspace of $M_0$ of eigenvalue 1. Finally, we show that $D_{1,\ldots,m}$ is an eigenvector of $M_0$ of eigenvalue $(-1)^{m-1}\prod_k \gamma_k \cdot \alpha^{-1} \beta^{-1}$.

**Notation 4.12.** We use same notations as in Section 1.2. For fixed sufficiently small positive real numbers $x_1, \ldots, x_m$, we denote $M = T_x$, where $x = (x_1, \ldots, x_m)$.

We review the construction of $\Delta_{i_1, \ldots, i_r} = \Delta_I$ briefly. We set $J := I^c = \{1, \ldots, m\} - I$. We consider

$$M_I = \mathbb{C}^m - \left( \bigcup_k (s_k = 0) \cup (v_I = 0) \cup (w_I = 0) \right),$$

where $v_I$ and $w_I$ are polynomials in $s_1, \ldots, s_m$ defined by

$$v_I := \prod_{i \in I} s_i \cdot \left( 1 - \sum_{i \in I} \frac{x_i}{s_i} - \sum_{j \in J} s_j \right), \quad w_I := \prod_{j \in J} s_j \cdot \left( 1 - \sum_{i \in I} s_i - \sum_{j \in J} \frac{x_j}{s_j} \right).$$

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The multi-valued function $u_I$ on $M_I$ is defined by
$$u_I := \prod_k s_k^{C_k} \cdot v_I^A \cdot w_I^B,$$
where
$$A := \sum c_k - a - m + 1, \quad B := -b,$$
$$C_i := c_i - 1 - A \quad (i \in I), \quad C_j := 1 - c_j - B \quad (j \in J).$$

We construct the twisted cycle $\tilde{\Delta}_I$ in $M_I$ with respect to $u_I$ from the direct product $\sigma_I \subset \mathbb{R}^m$ of an $r$-simplex and an $(m - r)$-simplex. The orientation of $\sigma_I$ is induced from the natural embedding $\mathbb{R}^m \subset \mathbb{C}^m$. Note that when we eliminate the boundary of $\sigma_I$, we regulate the difference of branches of $u_I$ by a different way from the usual regularization. We consider the $\varepsilon$-neighborhood of the divisors $(s_1 = 0), \ldots, (s_m = 0), \ (1 - \sum s_i = 0), \ (1 - \sum s_j = 0)$, where $\varepsilon$ is a positive real number satisfying $\varepsilon < \frac{1}{m+1}$ and $x_k < \frac{\varepsilon}{m}$ (we use the assumption $\varepsilon_1 = \cdots = \varepsilon_m = \varepsilon$ in Section 1.2). By using the bijection
$$\iota_I : M_I \rightarrow M; \quad \iota_I(s_1, \ldots, s_m) := (t_1, \ldots, t_m),$$
$$t_i = \frac{x_i}{s_i} \quad (i \in I), \quad t_j = s_j \quad (j \in J),$$
we define $\Delta_I$ as the following:
$$\Delta_I := (-1)^{|I|}(\iota_I)_*(\tilde{\Delta}_I).$$
Note that $\sigma_I$ is contained in the bounded domain $\iota_I^{-1}(D_{1\cdots m})$.

### 4.3.1 An expression of $D_{1\cdots m}$

We prove Proposition 4.8 by using imaginary cycles and the construction of $\Delta_I$'s.

Fix any $t_0 \in \sigma_I$, and set
$$\sqrt{-1} \mathbb{R}^m_I := \{ t_0 + \sqrt{-1}(\eta_1, \ldots, \eta_m) \mid (\eta_1, \ldots, \eta_m) \in \mathbb{R}^m \} \subset M_I,$$
which is called an imaginary cycle. By arguments similar to those in the proofs of Proposition 1.3 and Theorem 1.4, we can prove that the integration of $u_\varphi$ on $(\iota_I)_*(\sqrt{-1} \mathbb{R}^m_I)$ also gives the solution $f_I$ to $E_C(a, b, c)$, under some conditions for the parameters $a, b, c$. Therefore $(\iota_I)_*(\sqrt{-1} \mathbb{R}^m_I)^\vee$ is orthogonal to the cycles $\Delta_{I'}$ ($I' \neq I$) with respect to $I_h$, and hence $(\iota_I)_*(\sqrt{-1} \mathbb{R}^m_I)^\vee$ is a constant multiple of $\Delta_I^\vee$. Since $D_{1\cdots m}$ and the simplex $\iota_I(\sigma_I)$ in $\Delta_I$ have the same orientation (c.f. Remark 1.5 (i)), we have
$$I_h(D_{1\cdots m}, (\iota_I)_*(\sqrt{-1} \mathbb{R}^m_I)^\vee) = I_h(\Delta_I, (\iota_I)_*(\sqrt{-1} \mathbb{R}^m_I)^\vee).$$
Thus we obtain
$$\Delta_I^\vee = \frac{I_h(\Delta_I, \Delta_I^\vee)}{I_h(D_{1\cdots m}, (\iota_I)_*(\sqrt{-1} \mathbb{R}^m_I)^\vee)} \cdot (\iota_I)_*(\sqrt{-1} \mathbb{R}^m_I)^\vee,$$

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which implies the first equality of (4.1) because of

\[
I_h(D_{1\ldots m}, \Delta_\gamma) = \frac{I_h(\Delta_I, \Delta_\gamma)}{I_h(D_{1\ldots m}, (t_I)_*(\sqrt{-1}I_{\mathbb{R}^m}^\gamma))} \cdot I_h(D_{1\ldots m}, (t_I)_*(\sqrt{-1}I_{\mathbb{R}^m}^\gamma)) = I_h(\Delta_I, \Delta_\gamma).
\]

The second equality of (4.1) is followed as

\[
I_h(\Delta_I, D_{1\ldots m}^\gamma) = (-1)^m I_h(D_{1\ldots m}, \Delta_\gamma) = (-1)^m I_h(\Delta_I, \Delta_\gamma) = I_h(\Delta_I, D_{1\ldots m}^\gamma),
\]

where \(g(\alpha, \beta, \gamma_1, \ldots, \gamma_m) = g(\alpha^{-1}, \beta^{-1}, \gamma_1^{-1}, \ldots, \gamma_m^{-1})\) for \(g(\alpha, \beta, \gamma_1, \ldots, \gamma_m) \in \mathbb{C}(\alpha, \beta, \gamma_1, \ldots, \gamma_m)\). The orthogonality of \(\Delta_I\)'s implies

\[
D_{1\ldots m} = \sum_I I_h(D_{1\ldots m}, \Delta_\gamma) \Delta_I = \sum_I \Delta_I,
\]

which is the equality (4.2). Hence the self-intersection number of \(D_{1\ldots m}\) is

\[
I_h(D_{1\ldots m}, D_{1\ldots m}^\gamma) = \sum_I I_h(\Delta_I, \Delta_\gamma)
\]

\[
= \sum_I (-1)^{|I|} \prod_{j \notin I} \gamma_j \cdot \frac{(\alpha - \prod_{i \in I} \gamma_i)(\beta - \prod_{i \in I} \gamma_i)}{\Pi_k (\gamma_k - 1) \cdot (\alpha - \prod_k \gamma_k)(\beta - 1)}
\]

\[
= \frac{1}{\Pi_k (\gamma_k - 1) \cdot (\alpha - \prod_k \gamma_k)(\beta - 1)} \cdot \left(-\alpha + \beta \prod_k \gamma_k \cdot \sum_I (-1)^{|I|} + \alpha \beta \sum_I \prod_{j \notin I} \gamma_j + \prod_k \sum_I (-1)^{|I|} \prod_{i \in I} \gamma_i\right).
\]

Since

\[
\sum_I (-1)^{|I|} = \sum_{r=0}^m \binom{m}{r} (-1)^r = (1 - 1)^m = 0, \quad \sum_I (-1)^{|I|} \prod_{j \notin I} \gamma_j = \prod_k (\gamma_k - 1),
\]

\[
\sum_I (-1)^{|I|} \prod_{i \in I} \gamma_i = (-1)^m \sum_{J} (-1)^{|J|} \prod_{i \notin J} \gamma_i = (-1)^m \prod_k (\gamma_k - 1),
\]

we have the equality (4.3):

\[
I_h(D_{1\ldots m}, D_{1\ldots m}^\gamma) = \frac{\alpha \beta + (-1)^m \prod_k \gamma_k}{(\beta - 1)(\alpha - \prod_k \gamma_k)}.
\]

### 4.3.2 Intersection numbers

For \(I, I' \subset \{1, \ldots, m\}\), we evaluate the intersection number \(I_h(\Delta_I, D_{I'}^\gamma)\). By Proposition 4.8, we may assume \(I' \neq \{1, \ldots, m\}\). We set

\[
J := \{1, \ldots, m\} - I, \quad J' := \{1, \ldots, m\} - I',
\]

\[
I_0 := I \cap I', \quad I_1 := I \cap J', \quad J_0 := J \cap I', \quad J_1 := J \cap J'.
\]

By using \(t_I\), we have \(I_h(\Delta_I, D_{I'}^\gamma) = I_h(\Delta_I, \tilde{D}_{I'}^\gamma)\), where \(\tilde{D}_{I'} := (-1)^{|I|} (t_I)^{-1}(D_{I'})\). Note that the orientation of \(\tilde{D}_{I'}\) is also induced from the natural embedding

\[
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\]
\(\mathbb{R}^m \subset \mathbb{C}^m\). Thus \(\sigma_I\) and \(\bar{D}_{I'}\) have the same orientation. For \(I' \neq \emptyset\), \(\bar{D}_{I'}\) is a chamber

\[
\left\{(s_1, \ldots, s_m) \in \mathbb{R}^m \mid s_i > 0 \ (i \in I'), \ s_j < 0 \ (j \notin I'), \ (-1)^{|I_i|}v_I(s) > 0, \ (-1)^{|I_i|+|J'|+1}w_I(s) > 0 \right\}
\]

loaded the branch of \(u_I\) by the assignment of arguments:

<table>
<thead>
<tr>
<th>argument</th>
<th>(s_i(i \in I'))</th>
<th>(s_i(i \in I))</th>
<th>(v_I(s))</th>
<th>(w_I(s))</th>
</tr>
</thead>
<tbody>
<tr>
<td>(S)</td>
<td>0</td>
<td>(-\pi)</td>
<td>(</td>
<td>I_1</td>
</tr>
<tr>
<td>(\pi)</td>
<td>(-\pi)</td>
<td>(</td>
<td>I_1</td>
<td>\pi)</td>
</tr>
</tbody>
</table>

In fact, the conditions for \(v_I\) and \(w_I\) are simply given by

\[
1 - \sum_{i \in I} x_i - \sum_{j \in J} s_j > 0, \quad 1 - \sum_{i \in I} s_i - \sum_{j \in J} \frac{x_j}{s_j} < 0,
\]

because of \(|J'| = |I_1| + |J_1|\). In the case of \(I' = \emptyset\) (then \(I_0 = J_0 = \emptyset\), \(\bar{D}_0\) is a chamber

\[
\{(s_1, \ldots, s_m) \in \mathbb{R}^m \mid s_k < 0 \ (1 \leq k \leq m)\}
\]

loaded the branch of \(u_I\) by the assignment of arguments:

<table>
<thead>
<tr>
<th>argument</th>
<th>(s_i(i \in I_1))</th>
<th>(s_i(i \in J_1))</th>
<th>(v_I(s))</th>
<th>(w_I(s))</th>
</tr>
</thead>
<tbody>
<tr>
<td>(\pi)</td>
<td>(-\pi)</td>
<td>(</td>
<td>I_1</td>
<td>\pi)</td>
</tr>
</tbody>
</table>

**Lemma 4.13.** If \(I' \neq \emptyset\) and \(I \subset J'\), we have \(I_0(\Delta_I, \bar{D}_{I'}) = 0\).

**Proof.** By the assumption, we have \(J_0 = J \cap I' = I' \neq \emptyset\). For \((s_1, \ldots, s_m) \in \bar{D}_{I'}\), we show that at least one of \(s_j\)'s \((j \in J_0)\) satisfies \(0 < s_j < mx_j\). Because of \(mx_j < m \cdot \frac{x_j}{m} < \epsilon\), it implies that the chamber \(\bar{D}_{I'}\) is included in the \(\epsilon\)-neighborhood of \((s_j = 0)\), and hence \(\bar{D}_{I'}\) does not intersect \(\Delta_I\). We assume that all of \(s_j\)'s \((j \in J_0)\) satisfy \(s_j \geq mx_j\). By

\[
0 > 1 - \sum_{i \in I} x_i - \sum_{j \in J} s_j = 1 - \sum_{i \in I_1} x_i - \sum_{j \in J_1} \frac{x_j}{s_j} - \sum_{j \in J_0} \frac{x_j}{s_j},
\]

\(s_i < 0 \ (i \in I_1)\) and \(s_j < 0 \ (j \in J_1)\), we have

\[
1 < 1 - \sum_{i \in I_1} x_i \sum_{j \in J_1} \frac{x_j}{s_j} < \sum_{j \in J_0} \frac{x_j}{s_j}
\]

However, the inequalities

\[
\sum_{j \in J_0} \frac{x_j}{s_j} \leq \sum_{j \in J_0} \frac{x_j}{mx_j} \leq \sum_{j \in J_0} \frac{1}{m} \leq 1
\]

lead to a contradiction to \(1 < \sum_{j \in J_0} \frac{x_j}{s_j}\). \(\square\)

We consider in the case of \(I' \neq \emptyset\). By Lemma 4.13, we may assume that \(I \subset J'\). If we consider \(x_1, \ldots, x_m \to 0\), the condition \((-1)^{|I_i|}v_I(s) > 0\) may be replaced with \(1 - \sum_{j \in J_0} s_j > 0\), and \((-1)^{|I_i|+|J'|+1}w_I(s) > 0\) may be replaced with \(1 - \sum_{i \in I} s_i < 0\) to judge if \(s\) belongs to a central area of \(\bar{D}_{I'}\). This observation means that we can evaluate the intersection number \(I_0(\Delta_I, \bar{D}_{I'})\)
like that of the regularization of $V_I$ and $V'_I$ by omitting the difference of the branch of $u_I$, where

$$V_I := \{(s_1, \ldots, s_m) \in \mathbb{R}^m \mid s_k > 0, 1 - \sum_{i \in I} s_i > 0, 1 - \sum_{j \in J} s_j > 0\},$$

$$V'_I := \{(s_1, \ldots, s_m) \in \mathbb{R}^m \mid s_k > 0 (k \in I'), s_k < 0 (k \in J'), 1 - \sum_{i \in I} s_i < 0, 1 - \sum_{j \in J} s_j > 0\}. \quad (4.4)$$

Note that this chamber is not empty, because of $I \not\subset J'$. In the case of $I' = \emptyset$, we can see that the above claim is valid, by replacing (4.4) with

$$V' := \{(s_1, \ldots, s_m) \in \mathbb{R}^m \mid s_k < 0 (1 \leq k \leq m)\}$$

(note that $1 - \sum_{i \in I} s_i > 0, 1 - \sum_{j \in J} s_j > 0$ hold clearly). Recall that when we construct the twisted cycle $\tilde{\Delta}_I$, the exponents of $(s_i = 0, (s_j = 0), (1 - \sum_{i \in I} s_i = 0)$ and $(1 - \sum_{j \in J} s_j = 0)$ are

$$c_i - 1, \quad 1 - c_j, \quad -b, \quad \sum_{k=1}^{m} c_k - a - m + 1,$$

respectively, where $i \in I$ and $j \in J$.

Let $t_0$ be an intersection point of $\tilde{\Delta}_I$ and $\tilde{D}_I'$. We denote the differences of the branches of $u_I$ at $t_0$ by $\chi_{I, I'}$, namely,

$$\chi_{I, I'} := \text{the value } u_I(t_0) \text{ with respect to the branch defined on } \tilde{\Delta}_I,$$

$$\chi_{I, I'} := \text{the value } u_I(t_0) \text{ with respect to the branch defined on } \tilde{D}_I'.$$

Note that $\chi_{I, I'}$ is independent of the choice of the intersection point $t_0$.

**Lemma 4.14.** For $I' \neq \emptyset$, we have

$$I_h(\tilde{\Delta}_I, \tilde{D'}_I) = \chi_{I, I'} \cdot (-1)^{m-|J'|+1} \cdot \prod_{i \in I} \frac{1}{\gamma_i - 1} \cdot \prod_{j \in J} \frac{1}{\gamma_j - 1} \cdot \frac{1}{\beta - 1} \cdot \frac{1}{1}$$

$$\cdot \left[ 1 + \sum_{K_i \subseteq I_0} \left( \prod_{K_i \subseteq I_0} \frac{1}{\gamma_i - 1} \cdot \prod_{j \in K_j} \frac{1}{\gamma_j - 1} \right) \right]$$

$$+ \alpha^{-1} \sum_{K_i \subseteq I_0} \left( \prod_{K_i \subseteq I_0} \frac{1}{\gamma_i - 1} \cdot \prod_{j \in K_j} \frac{1}{\gamma_j - 1} \right). \quad (4.5)$$

For $I' = \emptyset$, we have

$$I_h(\tilde{\Delta}_I, \tilde{D'}_I) = \chi_{I, \emptyset} \cdot (-1)^{m-m} \cdot \prod_{i \in I} \frac{1}{\gamma_i - 1} \cdot \prod_{j \in J} \frac{1}{\gamma_j - 1} \cdot \frac{1}{\beta - 1} \cdot \frac{1}{1}. \quad (4.6)$$

**Proof.** We show (4.5), by using results in [13]. Obviously we have

$$\overline{V_I} \cap \overline{V'_I} = \{(s_1, \ldots, s_m) \in \mathbb{R}^m \mid s_j = 0 (j \in J'), 1 - \sum_{i \in I} s_i = 0, s_i \geq 0 (i \in I'), 1 - \sum_{j \in J} s_j \geq 0\},$$

which implies that the intersection number $I_h(\tilde{\Delta}_I, \tilde{D'}_I)$ is equal to the product of

$$\chi_{I, I'} \cdot \prod_{i \in I \cap J'} \frac{1}{\gamma_i - 1} \cdot \prod_{j \in J \cap J'} \frac{1}{\gamma_j - 1} \cdot \frac{1}{\beta - 1} \cdot \frac{1}{1}.$$
and the self-intersection number of the twisted cycle determined by the chamber
\[
\left\{ (s_1, \ldots, s_m) \in \mathbb{R}^m \mid s_j = 0 \ (j \in J'), \ 1 - \sum_{i \in I} s_i = 0, \ s_i > 0 \ (i \in I), \ 1 - \sum_{j \in J} s_j > 0 \right\}
\]
in the \((m - (|J'| + 1))-\)dimensional space \(L := \bigcap_{j \in J'} (s_j = 0) \cap \bigcap_{i \in I} (1 - \sum_{i \in I} s_i = 0)\). Thus we investigate non-empty intersections of \((s_i = 0) \ (i \in I), \ (1 - \sum_{j \in J} s_j = 0)\) with \(L\).

(i) Without \((1 - \sum_{j \in J} s_j = 0)\): we choose subsets \(K\) of \(I'\) such that \(\bigcap_{k \in K} (s_k = 0) \cap L \neq \emptyset\). By the condition \(1 - \sum_{i \in I} s_i = 0\), we have
\[
\bigcap_{k \in K} (s_k = 0) \cap L \neq \emptyset \iff K \cap I' \subseteq I \iff K = K_I \cup K_J \ (K_I \subseteq I, \ K_J \subseteq J).
\]

(ii) With \((1 - \sum_{j \in J} s_j = 0)\): we choose subsets \(K\) of \(I'\) such that \(\bigcap_{k \in K} (s_k = 0) \cap (1 - \sum_{i \in I} s_i = 0) \cap L \neq \emptyset\). By the conditions \(1 - \sum_{i \in I} s_i = 0, \ 1 - \sum_{j \in J} s_j = 0\), we have
\[
\bigcap_{k \in K} (s_k = 0) \cap (1 - \sum_{j \in J} s_j = 0) \cap L \neq \emptyset \iff K \cap I' \subseteq I, \ K \cap J' \subseteq J \iff K = K_I \cup K_J \ (K_I \subseteq I, \ K_J \subseteq J).
\]

Therefore the self-intersection number is equal to
\[
(-1)^{m - (|J'| + 1)} \left[ 1 + \sum_{K_I \subseteq I_0, \ K_J \subseteq J_0} \left( \prod_{i \in K_I} \frac{1}{\gamma_i - 1} \prod_{j \in K_J} \frac{1}{\gamma_j - 1} \right) 
+ \frac{1}{\alpha - 1} \prod_{k} \frac{1}{\gamma_k - 1} \sum_{K_I \subseteq I_0, \ K_J \subseteq J_0} \left( \prod_{i \in K_I} \frac{1}{\gamma_i - 1} \prod_{j \in K_J} \frac{1}{\gamma_j - 1} \right) \right],
\]
and hence (4.5) is proved. The equality (4.6) is shown similarly. \(\Box\)

**Theorem 4.15.** For \(I' \neq \emptyset\), we have
\[
I_h(\tilde{\Delta}_I, \tilde{D}_{I'}) = (-1)^{m - |I'| - 1} \cdot \prod_{k \in J'} \frac{1}{1 - \gamma_k} \cdot \frac{1}{1 - \beta} 
\cdot \left[ 1 + \sum_{K_I \subseteq I_0, \ K_J \subseteq J_0} \left( \prod_{i \in K_I} \frac{1}{\gamma_i - 1} \prod_{j \in K_J} \frac{1}{\gamma_j - 1} \right) 
+ \frac{\alpha}{\prod_{k} \gamma_k - \alpha} \sum_{K_I \subseteq I_0, \ K_J \subseteq J_0} \left( \prod_{i \in K_I} \frac{1}{\gamma_i - 1} \prod_{j \in K_J} \frac{1}{\gamma_j - 1} \right) \right]. \quad (4.7)
\]

For \(I' = \emptyset\), we have
\[
I_h(\tilde{\Delta}_I, \tilde{D}^v) = (-1)^{|I|} \cdot \prod_{k=1}^{m} \frac{1}{1 - \gamma_k}.
\]

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Proof. By Lemma 4.14, it is sufficient to evaluate $\chi_{I'}$. We consider the differences of the branches of the factors of $u_I$ at an intersection point of $\Delta_I$ and $\tilde{D}_{l'}$.

(i) The argument of $s_k$ on $\Delta_I$ and $\tilde{D}_{l'}$ are as follows:

<table>
<thead>
<tr>
<th></th>
<th>$k \in I' = I_0 \cup J_0$</th>
<th>$k \in I_1$</th>
<th>$k \in J_1$</th>
</tr>
</thead>
<tbody>
<tr>
<td>$\Delta_I$</td>
<td>0</td>
<td>$\pi$</td>
<td>$\pi$</td>
</tr>
<tr>
<td>$\tilde{D}_{l'}$</td>
<td>0</td>
<td>$\pi$</td>
<td>$-\pi$</td>
</tr>
</tbody>
</table>

Since the exponent of $s_j$ ($j \in J$) is $C_j = 1 - c_j + b$, the contribution by the branch of $\prod_{k=1}^m s_k^c_k$ is $\prod_{j \in J} (\gamma_j^{-1} \beta)$.

(ii) We have

$$v_I = \prod_{i \in I} s_i \cdot \left(1 - \sum_{j \in J} s_j - \sum_{i \in I} \frac{x_i}{s_i}\right),$$

and the term $\sum_{i \in I} \frac{x_i}{s_i}$ does not concern the difference of the branch. By (i) and the fact that $s \in V_I'$ satisfies $1 - \sum_{j \in J} s_j > 0$, both the argument of $v_I$ on $\Delta_I$ and that on $\tilde{D}_{l'}$ are $|I_1| \pi$, and hence the contribution by the branch of $v_I$ is 1.

(iii) We have

$$w_I = \prod_{j \in J} s_j \cdot \left(1 - \sum_{i \in I} s_i - \sum_{j \in J} \frac{x_j}{s_j}\right),$$

and the term $\sum_{j \in J} \frac{x_j}{s_j}$ does not concern the difference of the branch. By (i) and the fact that $s \in V_{l'}'$ satisfies

$$\begin{align*}
1 - \sum_{i \in I} s_i &< 0 \quad (I' \neq \emptyset), \\
1 - \sum_{i \in I} s_i &> 0 \quad (I' = \emptyset),
\end{align*}$$

the arguments of $w_I$ on $\Delta_I$ and $\tilde{D}_{l'}$ at the intersection points are as follows:

- (argument on $\Delta_I$) = $\begin{cases} (|J_1| + 1) \pi & (I' \neq \emptyset), \\
|J_1| \pi & (I' = \emptyset), \end{cases}$

- (argument on $\tilde{D}_{l'}$) = $\begin{cases} (|J_1| - |J'| - 1) \pi & (I' \neq \emptyset), \\
|J_1| - m \pi = -|J_1| \pi & (I' = \emptyset) \end{cases}$

(note that $m = |J'| = |I_1| + |J_1|$, if $I' = \emptyset$). Because of $|J'| = |I_1| + |J_1|$, we obtain

- (difference of the argument of $w_I$)

$$\begin{align*}
&= \begin{cases} (|J_1| + 1) \pi - (|J_1| - |J'| - 1) \pi = 2(|J_1| + 1) \pi & (I' \neq \emptyset), \\
|J_1| \pi - (|J_1| - |J_1|) \pi = 2|J_1| \pi & (I' = \emptyset). \end{cases}
\end{align*}$$

Since the exponent of $w_I$ is $B = -b$, the contribution by the branch of $w_I^B$ is

$$\begin{cases} \beta^{-(|J_1|+1)} & (I' \neq \emptyset), \\
\beta^{-|J_1|} & (I' = \emptyset) \end{cases}$$
We thus have

\[ \chi_{I, I'} = \prod_{j \in J_1} (\gamma_j^{-1} \beta^{-1} (|J_1| + 1)) \text{ (} I' \neq \emptyset\text{)}, \quad \chi_{I, \emptyset} = \prod_{j \in J_1} (\gamma_j^{-1} \beta^{-|J_1|}). \]

By Lemma 4.14, if \( I' \neq \emptyset \), then we obtain

\[ I_h(\Delta I, \bar{D}_I) = \prod_{j \in J_1} (\gamma_j^{-1} \beta^{-1} (|J_1| + 1)) \cdot \left( \prod_{i \in I} \frac{1}{\gamma_i - 1} \cdot \prod_{j \in J_1} \frac{1}{\gamma_j - 1} \right) \cdot \left[ 1 + \sum_{K_j \subseteq J_0, K_j \subseteq J_0} \left( \prod_{i \in K_i} \frac{1}{\gamma_i - 1} \cdot \prod_{j \in K_j} \frac{1}{\gamma_j - 1} \right) \right] \]

\[ \cdot \left[ 1 + \sum_{K_j \subseteq J_0, K_j \subseteq J_0} \left( \prod_{i \in K_i} \frac{1}{\gamma_i - 1} \cdot \prod_{j \in K_j} \frac{1}{\gamma_j - 1} \right) \right]. \]

If \( I' = \emptyset \), then we have

\[ I_h(\Delta I, \bar{D}^\psi) = \prod_{j \in J_1} (\gamma_j^{-1} \beta^{-1} |J_1|) \cdot \prod_{i \in I} \frac{1}{\gamma_i - 1} \cdot \prod_{j \in J_1} \frac{1}{\gamma_j - 1} = (-1)^{|I|} \cdot \prod_{k=1}^m \frac{1}{1 - \gamma_k}. \]

To simplify the equality (4.7), we use the following formulas.

**Lemma 4.16.** For a positive integer \( n \) and complex numbers \( \lambda_1, \ldots, \lambda_n \), we have

\[ \sum_{N \subseteq \{1, \ldots, n\}} \prod_{I \in N} \frac{\lambda_I}{1 - \lambda_I} = \prod_{I=1}^n \frac{1}{1 - \lambda_I}, \quad \sum_{N \subseteq \{1, \ldots, n\}} \prod_{I \in N} \frac{1}{\lambda_I - 1} = \prod_{I=1}^n \frac{\lambda_I}{\lambda_I - 1}. \]

**Proof.** Because of

\[ 1 + \frac{\lambda_I}{1 - \lambda_I} = \frac{1}{1 - \lambda_I}, \quad 1 + \frac{1}{\lambda_I - 1} = \frac{\lambda_I}{\lambda_I - 1}, \]

this lemma is shown by the induction on \( n \).
We summarize the results in this subsection.

**Corollary 4.17.** If \( I' \neq \emptyset, \{1, \ldots, m\} \), then we have

\[
I_b(\Delta_I, D_{J'}) = (-1)^{|I'|} \prod_{k=1}^{m} \frac{1}{1 - \gamma_k} \cdot \frac{\prod_{i \in I_0} \gamma_i - 1}{1 - \beta} \cdot \frac{\prod_{k} \gamma_k - \alpha \prod_{j \in J_0} \gamma_j}{\prod_{k} \gamma_k - \alpha}.
\]

This equality holds, even if \( I \subset J' \). For \( I' = \emptyset \), we have

\[
I_b(\Delta_I, D') = (-1)^{|I|} \prod_{k=1}^{m} \frac{1}{1 - \gamma_k}.
\]

**Proof.** Recall that \( I_b(\Delta_I, D_{J'}) = I_b(\Delta_I, \tilde{D}_{J'}) \). The equality (4.9) is equal to that in Theorem 4.15. If \( I \subset J' \), then we have \( I_0 = I \cap I' = \emptyset \) and hence \( \prod_{k \in I_0} \gamma_i - 1 = 0 \). Thus the right hand side of (4.8) is 0, which is compatible with Lemma 4.13. Then we have to show that the right hand side of (4.7) is equal to that of (4.8). By Lemma 4.16, we have

\[
1 + \sum_{K_1 \subseteq I_0 \atop K_2 \subseteq J_0} \left( \prod_{i \in K_2} \frac{1}{\gamma_i - 1} \cdot \prod_{j \in K_1} \frac{\gamma_j}{1 - \gamma_j} \right) = \left( \sum_{K_1 \subseteq I_0} \prod_{i \in K_1} \frac{1}{\gamma_i - 1} \right) \cdot \left( \sum_{K_2 \subseteq J_0} \prod_{j \in K_2} \frac{\gamma_j}{1 - \gamma_j} \right).
\]

Therefore, we obtain

\[
I_b(\Delta_I, D_{J'}) = I_b(\Delta_I, \tilde{D}_{J'})
\]

\[
= (-1)^{|J_1|} \cdot \prod_{k \in J'} \frac{1}{1 - \gamma_k} \cdot \frac{1}{1 - \beta} \cdot \left( \prod_{i \in I_0} \frac{\gamma_i - 1}{1 - \gamma_i} \right) \cdot \left( \prod_{j \in J_0} \frac{1}{1 - \gamma_j} - \frac{\gamma_j}{1 - \gamma_j} \right) \cdot \frac{1}{1 - \gamma_k}.
\]


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Here we use \( m = |I_0| + |I_1| + |J_0| + |J_1| \). Further, since
\[
|I_1| + |J_0| = |I \cap I'| + |I' \cap I'| = |I \cup I'| - |I \cap I'| = |I| + |I'| - 2|I \cap I'|, 
\]
we have \((-1)^{|I_1|+|J_0|} = (-1)^{|I'|+|I'|} = -1\).

**Corollary 4.18.** We have \( I_h(D_1 \ldots m, D_J') = 0 \), if \( I' \neq \{1, \ldots, m\} \).

**Proof.** This is obvious, since
\[
\overline{D_1 \ldots m} = \{(s_1, \ldots, s_m) \in \mathbb{R}^m \mid s_k > x_k \ (1 \leq k \leq m)\},
\]
\[
\overline{D_J} \cap \{(s_1, \ldots, s_m) \in \mathbb{R}^m \mid s_k \geq x_k \ (1 \leq k \leq m)\} = \emptyset. 
\]

We also show this corollary by straightforward calculation. By (4.2), we have
\[
I_h(D_1 \ldots m, D_J') = \sum_{I \subset \{1, \ldots, m\}} I_h(\Delta_I, D_J).
\]
If \( I' = \emptyset \), then we obtain
\[
I_h(D_1 \ldots m, D_J') = \prod_{k=1}^m \frac{1}{1 - \gamma_k} \cdot \sum_{I \subset \{1, \ldots, m\}} (-1)^{|I|} \prod_{k=1}^m \frac{1}{1 - \gamma_k} \sum_{r=0}^m (-1)^r \binom{m}{r} = 0.
\]
Thus we assume \( I' \neq \emptyset \). By (4.8), it is sufficient to show that
\[
\sum_{I \subset \{1, \ldots, m\}} (-1)^{|I|+|I'|} \cdot \left( \prod_{i \in I \cap I'} \gamma_i - 1 \right) \cdot \left( \prod_{k=1}^m \gamma_k - \alpha \prod_{j \in I' \cap I} \gamma_j \right) = 0.
\]
The left hand side is equal to
\[
\sum_{I_0 \subset I' \atop I_1 \subset I'} (-1)^{|I_0|+|I_1|+|I'|} \left( \prod_{i \in I_0} \gamma_i - 1 \right) \cdot \left( \prod_{k=1}^m \gamma_k - \alpha \prod_{j \in I' \cap I_0} \gamma_j \right) = \sum_{I_0 \subset I'} (-1)^{|I'|+|I_0|} \left( \prod_{i \in I_0} \gamma_i - 1 \right) \cdot \left( \prod_{k=1}^m \gamma_k - \alpha \prod_{j \in I' \cap I_0} \gamma_j \right) \cdot \sum_{I_1 \subset J'} (-1)^{|I_1|}. 
\]
Because of \( J' \neq \emptyset \), we have
\[
\sum_{I_1 \subset J'} (-1)^{|I_1|} = 0,
\]
which shows the corollary. \( \square \)

### 4.3.3 Linear independence

Let \( \Lambda_0 \) be the matrix \( (I_h(\Delta_I, D_J'))_{I,J} \) with arranging \( I, I' \) in the same way to the basis \( \{\Delta_I\}_I \) (see Section 4.1). In this subsection, we evaluate the determinant of \( \Lambda_0 \).
Theorem 4.19. The determinant of $\Lambda_0$ is

$$
\det \Lambda_0 = \begin{cases}
- \left( \alpha \beta - \prod_{k=1}^{m} \gamma_k \right) \frac{(\prod_{k=1}^{m} \gamma_k + \alpha)^{2m-1} - 1}{(1-\beta)^{2m-1} - (1-\gamma_k)^{2m-1}} \prod_{k=1}^{m} \frac{1}{(1-\gamma_k)^{2m-1}} & \text{if } m \text{ is odd,} \\
\alpha \beta + \prod_{k=1}^{m} \gamma_k \frac{(\prod_{k=1}^{m} \gamma_k + \alpha)^{2m-1} - 2}{(1-\beta)^{2m-1} - (1-\gamma_k)^{2m-1}} \prod_{k=1}^{m} \frac{1}{(1-\gamma_k)^{2m-1}} & \text{if } m \text{ is even.}
\end{cases}
$$

In particular, we obtain $\det \Lambda_0 \neq 0$, and hence $\{D_I\}_I$ is linearly independent.

Remark 4.20. In this chapter, we assume that the parameters $a$, $b$, and $c = (c_1, \ldots, c_m)$ are generic. In fact, it is sufficient for our proof of Theorem 4.6 to assume the irreducibility condition of the system $E_C(a, b, c)$

$$a - \sum_{i \in I} c_i, \quad b - \sum_{i \in I} c_i \not\in \mathbb{Z} \quad (I \subset \{1, \ldots, m\}),$$

and the conditions

$$c_1, \ldots, c_m \not\in \mathbb{Z}, \quad a - \sum_{k=1}^{m} c_k \not\in \mathbb{Z} \quad (m \text{ is odd}),$$

$$a - \sum_{k=1}^{m} c_k \not\in \mathbb{Z} + \frac{1}{2} \quad (m \text{ is even}).$$

We change $\Lambda_0$ into $\Lambda$ by elementary transformations with keeping the determinant as follows.

Add the first, second, ..., $(2m-1)$-th row of $\Lambda_0$ to the $2m$-th row of $\Lambda_0$, then $2m$-th row becomes

$$
\left( I_h(\sum_I \Delta_I, D^\vee_I), \ldots, I_h(\sum_I \Delta_I, D^\vee_{2m-I}), I_h(\sum_I \Delta_I, D^\vee_{1:m}) \right) \\
= (I_h(D_{1:m}, D^\vee_I), \ldots, I_h(D_{1:m}, D^\vee_{2m-I}), I_h(D_{1:m}, D^\vee_{1:m})) \\
= (0, \ldots, 0, I_h(D_{1:m}, D^\vee_{1:m})),
$$

by Corollary 4.18. It means that

$$\det \Lambda_0 = I_h(D_{1:m}, D^\vee_{1:m}) \cdot \det \Lambda',$$

where $\Lambda'$ is the leading principal minor of $\Lambda_0$ of size $2m - 1$. By Proposition 4.8 and Corollary 4.17, we have

$$\det \Lambda_0 = \frac{\alpha \beta + (-1)^m \prod_{k} \gamma_k}{(\beta - 1)(\alpha - \prod_{k} \gamma_k)} \prod_{k=1}^{m} \frac{1}{(1-\gamma_k)^{2m-1}} \cdot \det \Lambda,$$

where $\Lambda$ is a $(2m-1) \times (2m-1)$ matrix whose $(I, I')$ entry is

$$\Lambda_{I,I'} := (-1)^{|I|+|I'|-1} \cdot \left( \prod_{i \in I \cap I'} \gamma_i - 1 \right) \cdot \left( \prod_{k=1}^{m} \gamma_k - \alpha \prod_{j \in I' \cap I} \gamma_j \right) \quad (I' \neq \emptyset),$$

$$\Lambda_{I,\emptyset} := (-1)^{|I|}.$$
We write

\[
\Lambda = \begin{pmatrix}
\Lambda(0, 0) & \Lambda(0, 1) & \cdots & \Lambda(0, m - 1) \\
\Lambda(1, 0) & \Lambda(1, 1) & \cdots & \Lambda(1, m - 1) \\
\vdots & \vdots & \ddots & \vdots \\
\Lambda(m - 1, 0) & \Lambda(m - 1, 1) & \cdots & \Lambda(m - 1, m - 1)
\end{pmatrix},
\]

where \(\Lambda(k, k')\) is the \(\binom{m}{k} \times \binom{n}{k'}\) matrix. Note that the entries of \(\Lambda(k, k')\) are the \((I, I')\) entries of \(\Lambda\) with \(|I| = k\), \(|I'| = k'\). We compute \(\det \Lambda\). Put \(\Lambda^{(0)} := \Lambda\).

**Proposition 4.21.** By the induction on \(n \geq 1\), we can take \(\Lambda^{(n)}\) from \(\Lambda^{(n-1)}\) such that

(i) \(\det \Lambda^{(n)} = \det \Lambda\) and \(\Lambda^{(n)}_{0, 0} = 1\),

(ii) if \(|I'| \geq n + 1\), then

\[
\Lambda^{(n)}_{I, I'} = (-1)^{|I|+|I'|-1} \cdot \left[ \prod_{i \in I} \gamma_i - 1 \cdot \left( \prod_{k=1}^{m} \gamma_k - \alpha \prod_{j \in I' \cap I} \gamma_j \right) \right] - \sum_{K \subseteq I \cap I'} \left[ \prod_{i \in K} (\gamma_i - 1) \cdot \left( \prod_{k=1}^{m} \gamma_k + (-1)^{|K|} \prod_{j \in K' \cap I'} \gamma_j \right) \right],
\]

(iii) for \(k \leq n\), we have \(\Lambda^{(n)}(k, k') = O\) \((k' > k)\),

(iv) \(\Lambda^{(1)}(1, 1), \ldots, \Lambda^{(n)}(n + 1, n + 1)\) are diagonal,

(v) \(\Lambda^{(n)}_{I, I} = -\prod_{i \in I} (\gamma_i - 1) \cdot (\prod_{k} \gamma_k + (-1)^{|I|} \alpha)\) for \(1 \leq |I| \leq n + 1\).

We denote the conditions (i), \(\ldots,\) (v) by \(C(n)\). By admitting this proposition temporarily, we prove Theorem 4.19.

**Proof of Theorem 4.19.** By Proposition 4.21, \(\Lambda^{(m-2)}\) is a lower triangular matrix, and hence we obtain

\[
\det \Lambda_0 = \frac{\alpha \beta + (-1)^m \prod_k \gamma_k}{(1 - \beta)^{2m-1}(\prod_k \gamma_k - \alpha)^{2m-1}} \cdot \prod_{k=1}^{m} \frac{1}{(1 - \gamma_k)^{2m-1}} \cdot \det \Lambda^{(m-2)}
\]

\[
= \frac{\alpha \beta + (-1)^m \prod_k \gamma_k}{(1 - \beta)^{2m-1}(\prod_k \gamma_k - \alpha)^{2m-1}} \cdot \prod_{k=1}^{m} \frac{1}{(1 - \gamma_k)^{2m-1}}
\]

\[
\cdot \prod_{\emptyset \neq I \subseteq \{1, \ldots, m\}} \left( -\prod_{i \in I} (\gamma_i - 1) \cdot \left( \prod_{k=1}^{m} \gamma_k + (-1)^{|I|} \alpha \right) \right)
\]

\[
= (-1)^m \cdot \frac{\alpha \beta + (-1)^m \prod_k \gamma_k}{(1 - \beta)^{2m-1}(\prod_k \gamma_k - \alpha)^{2m-1}} \cdot \prod_{k=1}^{m} \frac{1}{(1 - \gamma_k)^{2m-1}}
\]

\[
\cdot \prod_{\emptyset \neq I \subseteq \{1, \ldots, m\}} \left( \prod_{k=1}^{m} \gamma_k + (-1)^{|I|} \alpha \right).
\]
If $m$ is odd, we have
\[
\prod_{\emptyset \neq I \subseteq \{1, \ldots, m\}} \left( \prod_{k=1}^{m} (\gamma_k + (1)^{|I|} \alpha) = \left( \prod_{k=1}^{m} (\gamma_k - \alpha) \right)^{2^{|I|-1}} \cdot \left( \prod_{k=1}^{m} (\gamma_k + \alpha) \right)^{2^{|I|-1}}.
\]

If $m$ is even, we have
\[
\prod_{\emptyset \neq I \subseteq \{1, \ldots, m\}} \left( \prod_{k=1}^{m} (\gamma_k + (1)^{|I|} \alpha) = \left( \prod_{k=1}^{m} (\gamma_k - \alpha) \right)^{2^{|I|-1}} \cdot \left( \prod_{k=1}^{m} (\gamma_k + \alpha) \right)^{2^{|I|-2}}.
\]

Therefore, the proof of Theorem 4.19 is completed.

**Proof of Proposition 4.21.** We write down properties of $\Lambda^{(0)} = \Lambda$

(a) $\Lambda^{(0)}_{\emptyset, \emptyset} = 1$,

(b) $\Lambda^{(0)}(0, k') = O (k' > 0)$,

(c) $\Lambda^{(0)}(1, 1)$ is diagonal,

(d) $\Lambda^{(0)}_{\{l\}, \{l\}} = - (\gamma_l - 1) \cdot (\prod_k \gamma_k - \alpha)$, for $1 \leq l \leq m$.

The properties (a) and (b) follows from (4.11) and (4.10), respectively. Since $I \cap I' = \emptyset$ if $I = \{l\}, I = \{l\'}$ with $l \neq l'$, (4.10) implies (c). The property (d) also follows from (4.10). By (4.10), for $|I'| \geq 2$, we have
\[
l \notin I' \Rightarrow \Lambda^{(0)}_{\{l\}, I'} = 0,
\]
\[
l \in I' \Rightarrow \Lambda^{(0)}_{\{l\}, I'} = (-1)^{|I'|} (\gamma_l - 1) \left( \prod_{k=1}^{m} (\gamma_k - \alpha) \prod_{j \in I' - \{l\} \gamma_j} \right).
\]

We define $\Lambda^{(1)}$ by replacing the columns of $\Lambda^{(0)}$ of $I'$ ($|I'| \geq 2$) with
\[
\Lambda^{(0)}_{I', I'} + \sum_{l \in I'} (-1)^{|I'|} \prod_{k \gamma_k - \alpha} \prod_{j \in I' - \{l\} \gamma_j} \Lambda^{(0)}_{\{l\}, \{l\}},
\]
where $\Lambda^{(0)}_{I', I'}$ is the column of $I'$ of $\Lambda^{(0)}$. By this definition and (b), the columns of $I'$ ($|I'| = 0, 1$) and the row of $\emptyset$ do not change. We verify that $\Lambda^{(1)}$ satisfies the condition $C(1)$.

(i) It is obvious.

(ii) We assume $|I'| \geq 2$. By the definition of $\Lambda^{(1)}$, we have
\[
\Lambda^{(1)}_{I', I'} = (-1)^{|I'| + |I'| - 1} \cdot \left( \prod_{i \in I \cap I'}^{\gamma_i - 1} \right) \left( \prod_{k=1}^{m} (\gamma_k - \alpha) \prod_{j \in I' - \{l\} \gamma_j} \right)
\]
\[
+ \sum_{l \in I'} (-1)^{|I'|} \prod_{k \gamma_k - \alpha} \prod_{j \in I' - \{l\} \gamma_j} \Lambda^{(0)}_{\{l\}, \{l\}},
\]
\[
= (-1)^{|I|+|I'|-1} \cdot \left( \prod_{i \in I \cup I'} \gamma_i - 1 \right) \cdot \left( \prod_{k=1}^{m} \gamma_k - \alpha \prod_{j \in I \cap I'} \gamma_j \right) \\
+ \sum_{l \in I \cap I'} (-1)^{|I'|} \prod_{k \in I \cap I'} \gamma_k - \alpha \prod_{j \in I' \cap I} \gamma_j \prod_{k \in I \cap I'} \gamma_k - \alpha \\
= (-1)^{|I|+|I'|-1} \cdot \left[ \left( \prod_{i \in I \cup I'} \gamma_i - 1 \right) \left( \prod_{k=1}^{m} \gamma_k - \alpha \prod_{j \in I' \cap I} \gamma_j \right) \right] \\
- \sum_{l \in I \cap I'} \left( (\gamma_l - 1) \left( \prod_{k=1}^{m} \gamma_k - \alpha \prod_{j \in I' \cap I} \gamma_j \right) \right)
\]

which is the equality in (ii) of C(1). Here we use the equality \( \Lambda_{i' \mid [I]}^{(0)} = 0 \) \((l \not\in I)\).

(iii) By (b), we have to show that \( \Lambda^{(1)}(1, k') = O \) \((k' > 1)\), i.e., \( \Lambda_{i' \mid [I]}^{(1)} = 0 \) \((|I'| \geq 2)\). It is clear in the case of \( i \not\in I' \). Thus we assume that \( i \in I' \).

Because of \( \{i\} \setminus I' = \{i\} \), which imply \( \Lambda_{i' \mid [I]}^{(1)} = 0 \).

(iv) By (c), we have to show that \( \Lambda^{(1)}(2, 2) \) is diagonal. We assume that \(|I| = |I'| = 2 \) and \( I \neq I' \). If \( I \cap I' = \emptyset \), clearly we have \( \Lambda_{i' \mid [I]}^{(1)} = 0 \). We consider the cases \( I \cap I' \neq \emptyset \). We may assume that \( I = \{i_1, i\}', I' = \{i', i\}' \) with \( i_1 \neq i' \). Then we have \( I \cap I' = \{i\} \) and \( I' \cap I' = I' - \{i\} = \{i_1\} \), which imply \( \Lambda_{i' \mid [I]}^{(1)} = 0 \).

(v) By (d), we have to show that

\[
\Lambda_{\{i_1, i_2\}, \{i_1, i_2\}}^{(1)} = -(\gamma_{i_1} - 1)(\gamma_{i_2} - 1)\left( \prod_{k=1}^{m} \gamma_k + \alpha \right),
\]

for \( i_1 \neq i_2 \). By (ii), we obtain

\[
\Lambda_{\{i_1, i_2\}, \{i_1, i_2\}}^{(1)} = -\left( \gamma_{i_1} \gamma_{i_2} - 1 \right)\left( \prod_{k=1}^{m} \gamma_k - \alpha \right) \\
-\left( \gamma_{i_1} - 1 \right)\left( \prod_{k=1}^{m} \gamma_k - \alpha \gamma_{i_2} \right) - \left( \gamma_{i_2} - 1 \right)\left( \prod_{k=1}^{m} \gamma_k - \alpha \gamma_{i_1} \right) \\
= -\left( \prod_{k=1}^{m} \gamma_k \cdot (\gamma_{i_1} \gamma_{i_2} - \gamma_{i_1} - \gamma_{i_2} + 1) + \alpha (\gamma_{i_1} \gamma_{i_2} - \gamma_{i_1} - \gamma_{i_2} + 1) \right) \\
= -(\gamma_{i_1} - 1)(\gamma_{i_2} - 1)\left( \prod_{k=1}^{m} \gamma_k + \alpha \right).
\]

Therefore, \( \Lambda^{(1)} \) satisfies the condition C(1). We assume that we obtain \( \Lambda^{(n-1)} \) satisfying the condition C(n - 1), for \( n \geq 2 \). We define \( \Lambda^{(n)} \) by replacing the
columns of $\Lambda^{(n-1)}$ of $I'$ ($|I'| \geq n + 1$) with
\[
\Lambda_{*,I'}^{(n-1)} + \sum_{K' \subset I', |K'| = n} (-1)^{|I'|+n+1} \prod_{k} \gamma_k + (-1)^n \prod_{j \in K' \cap I'} \gamma_j \prod_{k} \gamma_k + (-1)^n \alpha, \Lambda_{*,K'}^{(n-1)}.
\]
Note that the columns of $I'$ ($|I'| \leq n$) and the rows of $I$ ($|I| \leq n - 1$) are not changed from $\Lambda^{(n-1)}$. We verify that $\Lambda^{(n)}$ satisfies the condition $C(n)$.

(i) It is obvious.

(ii) We assume $|I'| \geq n + 1$. For $K' \subset I'$ with $|K'| = n$, (ii) of $C(n-1)$ means
\[
\Lambda_{I',K'}^{(n-1)} = (-1)^{|I'|+|K'|} \left[ \left( \prod_{i \in I' \cap K'} (\gamma_i - 1) \left( \prod_{k=1}^{m} \gamma_k + (-1)^{|K'|} \prod_{j \in K' \cap K'} \gamma_j \right) \right) - \sum_{K \subset I' \cap K'} \prod_{i \in K} (\gamma_i - 1) \left( \prod_{k=1}^{m} \gamma_k + (-1)^{|K'|} \prod_{j \in K' \cap K'} \gamma_j \right) \right]
\]
\[
= (-1)^{|I'|+n+1} \left[ \left( \prod_{i \in I' \cap K'} (\gamma_i - 1) - \sum_{K \subset I' \cap K'} \prod_{i \in K} (\gamma_i - 1) \prod_{j \in K' \cap K'} \gamma_j \right) \cdot \alpha \prod_{j \in I' \cap K'} \gamma_j \right]
\]
since $K' \cap K' = (I' \cap K') \cup (I' \cap K' - K)$. As a corollary of Lemma 4.16, we obtain the formulas
\[
\sum_{N \subset \{1, \ldots, k\}, \ell \in N} \prod_{i \in N} (1 - \lambda_i) \prod_{l \in N} \lambda_l = \sum_{N \subset \{1, \ldots, k\}} (-1)^{|N|} \prod_{i \in N} (\lambda_i - 1) \prod_{l \in N} \lambda_l = 1, \quad (4.12)
\]
\[
\sum_{N \subset \{1, \ldots, k\}, \ell \in N} \prod_{i \in N} (\lambda_i - 1) = k \prod_{i=1}^{k} \lambda_i, \quad (4.13)
\]
for a positive integer $k$ and complex numbers $\lambda_1, \ldots, \lambda_k$. The equality (4.13) implies
\[
\prod_{i \in I' \cap K'} (\gamma_i - 1) = \sum_{\emptyset \neq K \subset I' \cap K'} \prod_{i \in K} (\gamma_i - 1).
\]
By (4.12), we have
\[
\prod_{i \in I' \cap K'} (\gamma_i - 1) = \sum_{\emptyset \neq K \subset I' \cap K'} (-1)^{|K|} \prod_{i \in K} (\gamma_i - 1) \prod_{j \in I' \cap K' - K} \gamma_j.
\]
Therefore, if $|I \cap K'| \leq n - 1$, then we have
\[
\Lambda_{I',K'}^{(n-1)} = 0.
\]
If \(|I \cap K'| = n\) (i.e., \(K' \subset I\)), then we have

\[
\Lambda_{I,K'}^{(n+1)} = (-1)^{|I|+n+1} \prod_{i \in K'} (\gamma_i - 1) \cdot \prod_{k=1}^{m} \gamma_k + (-1)^n \alpha.
\]

Hence we obtain

\[
\Lambda_{I,I'}^{(n)} = (-1)^{|I|+|I'|-1} \cdot \left[ \left( \prod_{i \in I \cap I'} (\gamma_i - 1) \cdot \prod_{k=1}^{m} \gamma_k - \alpha \prod_{j \in I \cap I'} \gamma_j \right) \right]
- \sum_{K \subseteq I \cap I'} \left( \prod_{\gamma_i - 1} \prod_{k=1}^{m} \gamma_k + (-1)^n \alpha \prod_{j \in I \cap I'} \gamma_j \right)
+ \sum_{K' \subseteq I \cap I'} \left( (-1)^{|I|+|I'|} \prod_{i \in K} (\gamma_i - 1) \cdot \prod_{k=1}^{m} \gamma_k + (-1)^n \alpha \right)

\]

\[
= (-1)^{|I|+|I'|-1} \cdot \left[ \left( \prod_{i \in I \cap I'} (\gamma_i - 1) \cdot \prod_{k=1}^{m} \gamma_k + (-1)^n \alpha \right)
- \sum_{K \subseteq I \cap I'} \left( \prod_{\gamma_i - 1} \prod_{k=1}^{m} \gamma_k + (-1)^n \alpha \prod_{j \in I \cap I'} \gamma_j \right) \right],
\]

which is (ii) of the condition \(C(n)\).

(iii) By (iii) of \(C(n-1)\), we have to show that \(\Lambda_{n,k'} = O\) (\(k' > n\)), i.e., 
\(\Lambda_{n,k'} = 0\) (\(|I| = n\), \(|I'| \geq n+1\)). We assume that \(|I| = n\) and \(|I'| \geq n+1\).

By a similar calculation to the proof of (ii), we obtain

\[
\Lambda_{I,I'}^{(n)} = (-1)^{|I|+|I'|-1} \cdot \left[ \left( \prod_{i \in I \cap I'} (\gamma_i - 1) \right) \prod_{k=1}^{m} \gamma_k
- \left( \prod_{i \in I \cap I'} (\gamma_i - 1) + \sum_{K \subseteq I \cap I'} (-1)^{|K|} \prod_{\gamma_i - 1} \prod_{j \in I \cap I' - K} \gamma_j \right) \cdot \alpha \prod_{j \in I \cap I'} \gamma_j \right]
\]

Because of \(|I \cap I'| \leq n\), we conclude that \(\Lambda_{I,I'}^{(n)} = 0\).

(iv) By (iv) of \(C(n-1)\), we have to show that \(\Lambda_{n+1,n+1}\) is diagonal. We assume that \(|I| = |I'| = n+1\) and \(I \neq I'\). Then we also have \(|I \cap I'| \leq n\), and hence \(\Lambda_{I,I'}^{(n)} = 0\), by (4.14).
(v) By (v) of $C(n-1)$, we have to show that
\[ \Lambda_{I,I}^{(n)} = -\prod_{i \in I} (\gamma_i - 1) \cdot \left( \prod_{k=1}^{m} \gamma_k + (-1)^{|I|} \alpha \right), \]
for $|I| = n + 1$. By (4.14), $I \cap I^c = \emptyset$, and a similar argument to proof of (ii), we obtain
\[ \Lambda_{I,I}^{(n)} = (-1)^{|I|} \left( \prod_{i \in I} (\gamma_i - 1) \cdot \left( \prod_{k=1}^{m} \gamma_k + (-1)^{|I|} \alpha \right) \right). \]
Consequently, we can construct $\Lambda^{(n)}$ inductively.

4.3.4 The eigenspace of $M_0$ of eigenvalue 1
By Corollary 4.18 and Theorem 4.19, we have to show that

- $M_0(D_1 \cdots m) = \left( -1 \right)^{m-1} \prod_{k} \gamma_k \cdot \alpha^{-1} \beta^{-1} \cdot D_1 \cdots m$,
- $M_0(D_I) = D_I$ for $I \subseteq \{1, \ldots, m\}$,

to prove Theorem 4.6. In this subsection, we show the second claim. The first one is proved in the next subsection.

Hereafter, we use coordinates $(s_1, \ldots s_m) = \left( \frac{t_1}{x_1}, \ldots, \frac{t_m}{x_m} \right)$. $v(t)$ and $w(t,x)$ are expressed as
\[ 1 - \sum_{k=1}^{m} x_k s_k, \prod_{k=1}^{m} (x_k s_k) \cdot \left( 1 - \sum_{k=1}^{m} \frac{1}{s_k} \right), \]
respectively. Let
\[ v'(s,x) := 1 - \sum_{k=1}^{m} x_k s_k, \quad w'(s) := \prod_{k=1}^{m} s_k \cdot \left( 1 - \sum_{k=1}^{m} \frac{1}{s_k} \right). \]
If $x_1, \ldots, x_m$ are positive real numbers, then we have
\[ t_k \geq 0 \Leftrightarrow s_k \geq 0, \quad v(t) \geq 0 \Leftrightarrow v'(s,x) \geq 0, \quad w(t,x) \geq 0 \Leftrightarrow w'(s) \geq 0, \]
and hence the expressions of $D_I$’s are as follows:
\[ D_1 \cdots m \leftrightarrow s_k > 0 \quad (1 \leq k \leq m), \quad v'(s,x) > 0, \quad w'(s) > 0, \]
\[ D \leftrightarrow s_k < 0 \quad (1 \leq k \leq m), \]
\[ D_I \quad \text{(otherwise)} \leftrightarrow \begin{cases} s_i > 0 \quad (i \in I), \quad s_j < 0 \quad (j \notin I), \\ v'(s,x) > 0, \quad (-1)^{|I|} w'(s) > 0. \end{cases} \]
Note that if $x = (x_1, \ldots, x_m)$ moves, then only the divisor $(v'(s,x) = 0)$ varies.
Recall that the loop \( \rho_0 \) is homotopic to the composition \( \tau_0 \rho_0 \tau_0^{-1} \), where
\[
\tau_0 : [0, 1] \ni \theta \mapsto \left( (1 - \theta) \frac{1}{2m^2} + \theta \left( \frac{1}{m^2} - \epsilon_0 \right) \right) (1, \ldots, 1),
\]
\[
\rho_0' : [0, 1] \ni \theta \mapsto \left( \frac{1}{m^2} - \epsilon_0 e^{2\pi \sqrt{-1} \theta} \right) (1, \ldots, 1),
\]
for a sufficiently small positive real number \( \epsilon_0 \). Since variations along the paths \( \tau_0 \) and \( \tau_0^{-1} \) give trivial variations of the cycles \( D_I \)'s, we have to consider the variation along \( \rho_0' \) for a sufficiently small \( \epsilon_0 \). Let \( \epsilon_0 \to 0 \), then \( (v'(s, x) = 0) \) and \( (u'(s) = 0) \) are tangent at \((s_1, \ldots, s_m) = (m, \ldots, m)\). Thus \( D_{1 \ldots m} \) is a vanishing cycle, and each \( D_I \) \((I \subseteq \{1, \ldots, m\})\) changes trivially as \( \epsilon_0 \to 0 \). This implies that \( M_0(D_I) = D_I \) for \(|I| < m\).

### 4.3.5 An eigenvector of \( M_0 \) of eigenvalue \((-1)^{m-1} \prod_k \gamma_k \cdot \alpha^{-1} \beta^{-1}\)

In this subsection, we show \( M_0(D_{1 \ldots m}) = \{(-1)^{m-1} \prod_k \gamma_k \cdot \alpha^{-1} \beta^{-1}\} \cdot D_{1 \ldots m} \). As mentioned in the previous subsection, it is sufficient to consider the variation of \( D_{1 \ldots m} \) along \( \rho_0' \) for a sufficiently small \( \epsilon_0 \). Thus we consider that \( D_{1 \ldots m} \) is contained in a small neighborhood of \( s = (m, \ldots, m) \) in \( \mathbb{R}^m \).

Put \( x := \frac{1}{m^2} - \epsilon_0 \). We have
\[
v'(s, \rho_0'(0)) = 1 - \left( \frac{1}{m^2} - \epsilon_0 \right) \sum_{k=1}^{m} s_k.
\]

We use the coordinates system
\[
(s'_1, \ldots, s'_{m-1}, s'_m) := \left( s_1 - m, \ldots, s_{m-1} - m, \sum_{k=1}^{m} s_k - m^2 \right).
\]

Note that \( s_1 = s'_l + m \) \( (1 \leq l \leq m - 1) \) and \( s_m = s'_m + \sum_{l=1}^{m-1} s'_l + m \). Then the origin \((s'_1, \ldots, s'_m) = (0, \ldots, 0)\) corresponds to \((s_1, \ldots, s_m) = (m, \ldots, m)\). Let \( U \) be a small neighborhood of \((s'_1, \ldots, s'_m) = (0, \ldots, 0)\) so that \( s_k > 0 \) \( (1 \leq k \leq m) \).

In \( U \), we have
\[
v'(s, \rho_0'(0)) > 0 \Leftrightarrow 1 - \left( \frac{1}{m^2} - \epsilon_0 \right) (s'_m + m^2) > 0 \Leftrightarrow s'_m < \frac{m^2}{m^2 - \epsilon_0}, \epsilon_0,
\]
\[
w'(s) > 0 \Leftrightarrow 1 - \sum_{k=1}^{m} \frac{1}{s_k} > 0 \Leftrightarrow s'_m > \sum_{l=1}^{m-1} s'_l - m + \frac{1}{1 - \sum_{l=1}^{m-1} \frac{1}{s'_l + m}}.
\]

Hence \( D_{1 \ldots m} \) is expressed as
\[
\left\{ (s'_1, \ldots, s'_m) \in U \mid \sum_{l=1}^{m-1} s'_l - m + \frac{1}{1 - \sum_{l=1}^{m-1} \frac{1}{s'_l + m}} < s'_m < \frac{m^2}{m^2 - \epsilon_0}, \epsilon_0 \right\}
\]

Let \( \theta \) move from 0 to 1, then the arguments of \( \frac{m^2}{m^2 - \epsilon_0 e^{2\pi \sqrt{-1} \theta}} \) at the start point and the end point are equal. Thus the argument of \( \frac{m^2}{m^2 - \epsilon_0 e^{2\pi \sqrt{-1} \theta}} \)
increases by $2\pi$, when $\theta$ moves from 0 to 1. Put
\[ f(s'_1, \ldots, s'_{m-1}) := \sum_{l=1}^{m-1} s'_l - m + \frac{1}{1 - \sum_{l=1}^{m-1} \frac{1}{s'_l + m}}. \]
For $i \neq j$, we have
\[ f(0, \ldots, 0) = -m + \frac{1}{1 - (m - 1) \frac{1}{m}} = 0, \]
\[ \frac{\partial f}{\partial s'_i}(s'_1, \ldots, s'_{m-1}) = 1 - \frac{1}{(1 - \sum_{l=1}^{m-1} \frac{1}{s'_l + m})^2} \cdot \frac{1}{(s_i + m)^2}, \]
\[ \frac{\partial f}{\partial s'_i}(0, \ldots, 0) = 1 - \frac{1}{(1 - (m - 1) \frac{1}{m})^2} \cdot \frac{1}{m^2} = 0, \]
\[ \frac{\partial^2 f}{\partial s'_i \partial s'_j}(s'_1, \ldots, s'_{m-1}) = \frac{2}{(1 - \sum_{l=1}^{m-1} \frac{1}{s'_l + m})^3} \cdot \frac{1}{(s_i + m)^2(s_j + m)^2}, \]
\[ \frac{\partial^2 f}{\partial s'_i \partial s'_j}(0, \ldots, 0) = \frac{2}{(1 - (m - 1) \frac{1}{m})^3} \cdot \frac{1}{m^4} = \frac{2}{m}, \]
\[ \frac{\partial^2 f}{\partial s'_i^2}(s'_1, \ldots, s'_{m-1}) = \frac{2}{(1 - \sum_{l=1}^{m-1} \frac{1}{s'_l + m})^3} \cdot \frac{1}{(s_i + m)^4} \]
\[ + \frac{1}{(1 - \sum_{l=1}^{m-1} \frac{1}{s'_l + m})^2} \cdot \frac{2}{(s_i + m)^3}, \]
\[ \frac{\partial^2 f}{\partial s'_i^2}(0, \ldots, 0) = \frac{2}{(1 - (m - 1) \frac{1}{m})^3} \cdot \frac{1}{m^4} + \frac{2}{(1 - (m - 1) \frac{1}{m})^2} \cdot \frac{1}{m^3} = \frac{4}{m}. \]
Thus $(s'_1, \ldots, s'_{m-1}) = (0, \ldots, 0)$ is a critical point, and the Hessian matrix $H_f(0, \ldots, 0)$ of $f$ at this point is
\[ H_f(0, \ldots, 0) = \frac{2}{m} \begin{pmatrix} 2 & 1 & \cdots & 1 \\ 1 & 2 & \ddots & \vdots \\ \vdots & \ddots & \ddots & 1 \\ 1 & \cdots & 1 & 2 \end{pmatrix}. \]
Since $H_f(0, \ldots, 0)$ is clearly positive definite, the Morse lemma means that $f$ is expressed as
\[ \sum_{l=1}^{m-1} z_l^2, \]
with appropriate coordinates $(z_1, \ldots, z_{m-1})$ around the origin. Therefore, the claim $\mathcal{M}_0(D_{1 \cdots m}) = [(-1)^{m-1} \prod_{k=1}^{m-1} \gamma_k \cdot \alpha^{-1} \beta^{-1}] \cdot D_{1 \cdots m}$ is obtained from the following lemma.

**Lemma 4.22.** For $y, \lambda, \mu \in \mathbb{C}$, we put
\[ Z_y := \mathbb{C}^m - \left( \left\{ z_m - \sum_{l=1}^{m-1} z_l^2 = 0 \right\} \cup \left\{ y - z_m = 0 \right\} \right) \subset \mathbb{C}^m, \]
\[ \nu_y := \left( z_m - \sum_{l=1}^{m-1} z_l^2 \right)^\lambda \cdot (y - z_m)^\mu, \]
\[ 53 \]
where $z_1, \ldots, z_m$ are coordinates of $\mathbb{C}^m$. We consider the twisted homology groups $H_m(Z_y, \nu_y)$ ($y \in \mathbb{C}$). Let $\delta_y \in H_m(Z_y, \nu_y)$ ($y > 0$) be expressed by the twisted cycle

$$\left\{(z_1, \ldots, z_m) \in \mathbb{R}^m \ \middle| \ \sum_{l=1}^{m-1} z_l^2 < z_m < y\right\},$$

and let $\delta'$ be the element in $H_m(Z_1, \nu_1)$, which is obtained by the deformation of $\delta_1$ along $y = e^{2\pi \sqrt{-1} \theta}$ as $\theta : 0 \to 1$. Then we have

$$\delta' = (-1)^{m-1} e^{2\pi \sqrt{-1}(\lambda + \mu)} \cdot \delta_1.$$

**Proof.** It is easy to see that $\delta_y$ is expressed by $(\xi_1, \ldots, \xi_m) \in [0, 1]^m$ as

$$z_l = (2\xi_l - 1) \sqrt{y \xi_m \prod_{j=1}^{m-1} (1 - (2\xi_j - 1)^2)} \quad (1 \leq l \leq m - 1),$$

$$z_m = y \xi_m.$$  

The functions $z_m - \sum_{l=1}^{m-1} z_l^2$ and $y - z_m$ are expressed as

$$y \xi_m \left(1 - \sum_{l=1}^{m-1} (2\xi_l - 1)^2 \prod_{j=l+1}^{m-1} (1 - (2\xi_j - 1)^2)\right), \quad y(1 - \xi_m),$$

respectively. We consider the variation along $y = e^{2\pi \sqrt{-1} \theta}$ as $\theta : 0 \to 1$. Both arguments of $z_m - \sum_{l=1}^{m-1} z_l^2$ and $y - z_m$ increase by $2\pi$. Further, the expression of the domain of $\delta$ by $(\xi_1, \ldots, \xi_m) \in [0, 1]^m$ is also changed. However, by a bijection

$$\xi_l \mapsto 1 - \xi_l \quad (1 \leq l \leq m - 1), \quad \xi_m \mapsto \xi_m,$$

the expression coincides with the original one with contributions to orientation. Therefore we obtain

$$\delta' = (-1)^{m-1} e^{2\pi \sqrt{-1}(\lambda + \mu)} \cdot \delta_1.$$

□

### 4.4 Representation matrices

For $0 \leq i \leq m$, the matrix representation of $M_i$ with respect to the basis $\{\Delta_I\}$ is given by $M_i$ in Corollaries 4.5 and 4.9. However, $M_0$ is too complicated to write down. In this section, we give another basis $\{\Delta'_I\}$ of $H_m(T_x, u_x)$, and write down the representation matrix of $M_i$ with respect to this basis.

Let $P$ be the $2^m \times 2^m$ matrix whose $(N, I)$ entry is

$$\left\{\begin{array}{ll}
\alpha \beta \prod_{j \in I} \frac{\gamma_j - 1}{\gamma_j}, & (N \subset I), \\
0 & (N \not\subset I),
\end{array}\right.$$

where

\begin{align*}
\alpha &= \prod_{n \in N} \gamma_n, \\
\beta &= \prod_{n \in N} \gamma_n, \\
\gamma &= \prod_{n \in N} \gamma_n.
\end{align*}
and let \( \{ \Delta'_j \}_{j=1} \) be the basis of \( H_m(T_\ast, u_\ast) \) defined as

\[
(\Delta', \Delta'_1, \Delta'_2, \ldots, \Delta'_m, \Delta'_{12}, \Delta'_{13}, \ldots, \Delta'_{1\ldots m}) = (\Delta, \Delta_1, \Delta_2, \ldots, \Delta_m, \Delta_{12}, \Delta_{13}, \ldots, \Delta_{1\ldots m})P.
\]

Namely, \( \Delta'_j \) is defined by

\[
\Delta'_j = \alpha \beta \prod_{j \notin I} \gamma_j - \frac{1}{\gamma_j} \sum_{N \subseteq I} \left( \prod_{n \in N} \gamma_n \right) \Delta_N.
\]

Note that \( P \) is an upper triangular matrix.

**Lemma 4.23.** We have

\[
\frac{(\alpha - \prod_k \gamma_k)(\beta - \prod_k \gamma_k)}{\alpha \beta \prod_k \gamma_k} \Delta'_{1\ldots m} + \sum_{I \subseteq \{1, \ldots, m\}} \left( \prod_{j \notin I} (\gamma_j - 1) \right) \alpha \beta \prod_k \gamma_k + (-1)^{m - |I|} \prod_{i \in I} \gamma_i \sum_{N \subseteq I} \left( \prod_{n \in N} \gamma_n \right) \Delta_N
\]

Clearly the coefficient of \( \Delta'_{1\ldots m} \) in (4.15) is 1. The coefficient of \( \Delta_N \) (\( N \neq \{1, \ldots, m\} \)) is

\[
\frac{\prod_{n \in N} \gamma_n}{(\alpha - \prod_{n \in N} \gamma_n)(\beta - \prod_{n \in N} \gamma_n)} \left[ \frac{(\alpha - \prod_k \gamma_k)(\beta - \prod_k \gamma_k)}{\prod_k \gamma_k} \right] + \sum_{I \subseteq \{1, \ldots, m\}} \prod_{j \notin I} (\gamma_j - 1) \left[ \frac{\alpha \beta \prod_k \gamma_k}{\prod_k \gamma_k} \prod_{i \in I} \gamma_i \right]
\]

\[
= \frac{\prod_{n \in N} \gamma_n}{(\alpha - \prod_{n \in N} \gamma_n)(\beta - \prod_{n \in N} \gamma_n)} \left[ \frac{\alpha \beta}{\prod_k \gamma_k} \left( 1 + \sum_{J \subseteq N^c, j \notin J} \prod_{j \in J} (\gamma_j - 1) \right) \right] - \alpha - \beta + \prod_{k=1}^m \gamma_k + \prod_{n \in N} \gamma_n \sum_{J \subseteq N^c, j \notin J} (-1)^{|J|} \prod_{j \in J} (\gamma_j - 1) \prod_{i \in N^c - J} \gamma_i
\]

\[
= \frac{\prod_{n \in N} \gamma_n}{(\alpha - \prod_{n \in N} \gamma_n)(\beta - \prod_{n \in N} \gamma_n)} \left[ \frac{\alpha \beta}{\prod_k \gamma_k} \left( \sum_{J \subseteq N^c} \prod_{j \in J} (\gamma_j - 1) \right) \right] - \alpha - \beta + \prod_{n \in N} \gamma_n \sum_{J \subseteq N^c} (-1)^{|J|} \prod_{j \in J} (\gamma_j - 1) \prod_{i \in N^c - J} \gamma_i.
\]
\[
\prod_{n \in \mathbb{N}} \gamma_n \left( \frac{\alpha \beta}{\prod_{n \in \mathbb{N}} \gamma_n} - \alpha - \beta \prod_{n \in \mathbb{N}} \gamma_n \right)
\]

= 1.

Here we use the equalities (4.12) and (4.13). Therefore, (4.15) is equal to

\[
\sum_{I \subset \{1, \ldots, m\}} \Delta_I = D_{1 \cdots m}.
\]

\[\square\]

**Corollary 4.24.** For \(0 \leq i \leq m\), let \(M'_i\) be the representation matrix of \(M_i\) with respect to the basis \(\{\Delta'_I\}_I\). Then we have

\[
M'_0 = E_{2^m} - N_0, \quad M'_k = M_k + N_k \quad (1 \leq k \leq m),
\]

where \(N_i\) is defined as follows. The \((I, I')\) entry of \(N_0\) (resp. \(N_k\)) is zero, except in the case of \(I' = \emptyset\) (resp. \(k \in I' \) and \(I = I' - \{k\}\)). The \((I, \emptyset)\) entry of \(N_0\) is

\[
\begin{cases}
\frac{(\alpha - \prod_k \gamma_k)(\beta - \prod_k \gamma_k)}{\alpha \beta} & (I = \{1, \ldots, m\}),
\frac{1}{\prod_{n \in I} \gamma_n} + (-1)^{m-|I|} \prod_k \gamma_k & (\text{otherwise}).
\end{cases}
\]

The \((I - \{k\}, I)\) entry of \(N'_k\) is 1.

In particular, \(M'_k\) (\(1 \leq k \leq m\)) is upper triangular, \(M'_0\) is lower triangular, and the \((\emptyset, \emptyset)\) entry of \(M'_0\) is

\[
1 - \left( 1 + (-1)^m \prod_k \gamma_k \right) = (-1)^{m-1} \prod \gamma_k \cdot \alpha^{-1} \beta^{-1}.
\]

**Proof.** We evaluate \(M'_0\). By Corollary 4.9, it is sufficient to show that the matrix representation of \(\delta \mapsto \frac{(\beta - 1)(\alpha - \prod_k \gamma_k)}{\alpha \beta} I_h(\delta, D_{1 \cdots m}) D_{1 \cdots m} \)

is given by \(N_0\). By Fact 4.3 and Proposition 4.8, we have

\[
\frac{(\beta - 1)(\alpha - \prod_k \gamma_k)}{\alpha \beta} I_h(\Delta'_I, D_{1 \cdots m}) D_{1 \cdots m} = \frac{(\beta - 1)(\alpha - \prod_k \gamma_k)}{\alpha \beta} \cdot \alpha \beta \prod_{j \notin I} \gamma_j - 1
\]

\[
\sum_{N \subset I} \left[ \frac{\prod_\gamma \gamma_n}{(\alpha - \prod_\gamma \gamma_n)(\beta - \prod_\gamma \gamma_n)} \cdot (-1)^{|N|} \prod_{j \in N} \gamma_j \cdot \frac{(\alpha - \prod_\gamma \gamma_n)(\beta - \prod_\gamma \gamma_n)}{\prod_k (\gamma_k - 1) \cdot (\alpha - \prod_k \gamma_k)(\beta - 1)} \right] D_{1 \cdots m}
\]

\[
= \left( \sum_{N \subset I} (-1)^{|N|} \right) \prod_{i \in I} \gamma_i \gamma_i - 1 \cdot D_{1 \cdots m}.
\]

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and hence we obtain
\[
\frac{(\beta - 1)(\alpha - \prod_{k} \gamma_k)}{\alpha \beta} I_h(\Delta'_I, D_{1 \cdots m})D_{1 \cdots m} = \begin{cases} D_{1 \cdots m} & (I = \emptyset), \\ 0 & \text{(otherwise)}. \end{cases}
\]
Thus Lemma 4.23 shows the claim.

We evaluate \( M'_k \) (\( 1 \leq k \leq m \)). We have to show that

\[
M'_k(\Delta'_I) = \begin{cases} \Delta'_I & (k \notin I), \\ \gamma^{-1}_k \Delta'_I + \Delta'_{I \setminus \{k\}} & (k \in I). \end{cases}
\]

If \( k \notin I \), then the subsets \( N \) of \( I \) also satisfy \( k \notin N \), and hence we have \( M_k(\Delta_N) = \Delta_N \) by Proposition 4.4. This implies that \( M_k(\Delta'_I) = \Delta'_I \), for \( k \notin I \). We assume \( k \in I \). For a subset \( N \) of \( I \setminus \{k\} \), we have

\[
M'_k(\Delta'_I) =\]
\[
\gamma^{-1}_k \Delta'_I + \gamma_k^{-1} \alpha \beta \prod_{j \notin I \setminus \{k\}} \frac{\gamma_j - 1}{\gamma_j} \frac{\prod_{n \in N} \gamma_n}{\alpha \beta \prod_{n \in N} \gamma_n} \Delta_N
\]
\[= \gamma^{-1}_k \Delta'_I + \Delta'_{I \setminus \{k\}}.
\]

\[\square\]

**Example 4.25.** We write down \( M'_i \)'s for \( m = 2, 3 \).

(i) In the case of \( m = 2 \), the representation matrices \( M'_0, M'_1, M'_2 \) are as follows.

\[
M'_0 = \begin{pmatrix}
\gamma_1 \gamma_2 & 0 & 0 & 0 \\
-\frac{1}{\gamma_1} & 1 & 0 & 0 \\
-\frac{\gamma_1}{\gamma_2} + \frac{\gamma_2}{\gamma_1} & 0 & 0 & 1 \\
-\frac{(\alpha - \gamma_1 \gamma_2)(\beta - \gamma_1 \gamma_2)}{\alpha \beta \gamma_1 \gamma_2} & 0 & 0 & 1
\end{pmatrix},
\]

\[
M'_1 = \begin{pmatrix}
1 & 1 & 0 & 0 \\
0 & \frac{1}{\gamma_1} & 0 & 0 \\
0 & 0 & 1 & 1 \\
0 & 0 & 0 & \frac{1}{\gamma_2}
\end{pmatrix}, \quad M'_2 = \begin{pmatrix}
1 & 0 & 1 & 0 \\
0 & 1 & 0 & 1 \\
0 & 0 & \frac{1}{\gamma_2} & 0 \\
0 & 0 & 0 & \frac{1}{\gamma_2}
\end{pmatrix}.
\]

These are equal to transpose matrices of those in Remark 4.3 of [9].
In the case of \( m = 3 \), the representation matrices \( M_0', M_1', M_2', M_3' \) are as follows.

\[
M_0' = \begin{pmatrix}
\frac{-γ_3γ_2γ_1}{γ_3γ_2γ_1} & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\
\frac{-γ_3γ_2γ_1}{γ_3γ_2γ_1} & 1 & 0 & 0 & 0 & 0 & 0 & 0 \\
\frac{-γ_3γ_2γ_1}{γ_3γ_2γ_1} & 0 & 1 & 0 & 0 & 0 & 0 & 0 \\
\frac{-γ_3γ_2γ_1}{γ_3γ_2γ_1} & 0 & 0 & 1 & 0 & 0 & 0 & 0 \\
\frac{-γ_3γ_2γ_1}{γ_3γ_2γ_1} & 0 & 0 & 0 & 1 & 0 & 0 & 0 \\
\frac{-γ_3γ_2γ_1}{(α-γ_3γ_2γ_1)(β-γ_3γ_2γ_1)} & 0 & 0 & 0 & 0 & 1 & 0 & 0 \\
\end{pmatrix},
\]

\[
M_1' = \begin{pmatrix}
1 & 0 & 1 & 0 & 0 & 0 & 0 & 0 \\
0 & \frac{1}{γ_3} & 0 & 0 & 0 & 0 & 0 & 0 \\
0 & 0 & 1 & 0 & 1 & 0 & 0 & 0 \\
0 & 0 & 0 & 1 & 0 & 1 & 0 & 0 \\
0 & 0 & 0 & 0 & \frac{1}{γ_3} & 0 & 0 & 0 \\
0 & 0 & 0 & 0 & 0 & 1 & 1 & 1 \\
0 & 0 & 0 & 0 & 0 & 0 & \frac{1}{γ_3} & 0 \\
\end{pmatrix},
\]

\[
M_2' = \begin{pmatrix}
1 & 0 & 0 & 1 & 0 & 0 & 0 & 0 \\
0 & \frac{1}{γ_3} & 0 & 0 & 0 & 0 & 0 & 0 \\
0 & 0 & 0 & 1 & 0 & 0 & 0 & 0 \\
0 & 0 & 0 & \frac{1}{γ_3} & 0 & 0 & 0 & 0 \\
0 & 0 & 0 & 0 & 0 & 1 & 1 & 1 \\
0 & 0 & 0 & 0 & 0 & 0 & \frac{1}{γ_3} & 0 \\
0 & 0 & 0 & 0 & 0 & 0 & 0 & \frac{1}{γ_3} \\
\end{pmatrix},
\]

\[
M_3' = \begin{pmatrix}
1 & 0 & 0 & 1 & 0 & 0 & 0 & 0 \\
0 & 1 & 0 & 0 & 1 & 0 & 0 & 0 \\
0 & 0 & 1 & 0 & 0 & 0 & 1 & 0 \\
0 & 0 & 0 & \frac{1}{γ_3} & 0 & 0 & 0 & 0 \\
0 & 0 & 0 & 0 & 1 & 0 & 0 & 1 \\
0 & 0 & 0 & 0 & 0 & \frac{1}{γ_3} & 0 & 0 \\
0 & 0 & 0 & 0 & 0 & 0 & \frac{1}{γ_3} & 0 \\
0 & 0 & 0 & 0 & 0 & 0 & 0 & \frac{1}{γ_3} \\
\end{pmatrix}.
\]

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Bibliography


