

## Monodromy of Lauricella's hypergeometric $F_A$ -system

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**Abstract.** We give a monodromy representation of Lauricella's system of differential equations annihilating the hypergeometric series  $F_A(a, (b), (c); x)$  of  $k$ -variables; its rank is  $2^k$ . Under some non-integral conditions for parameters  $a, (b) = (b_1, \dots, b_k), (c) = (c_1, \dots, c_k)$ , we find circuit matrices with respect to solutions represented by integrals. We make use of the intersection numbers of the domains of the integrals.

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### 1. Introduction

We give a monodromy representation of Lauricella's system of differential equations annihilating the hypergeometric series  $F_A(a, (b), (c); x)$  of  $k$ -variables; its rank is  $2^k$ . Under some non-integral conditions for parameters  $a, (b) = (b_1, \dots, b_k), (c) = (c_1, \dots, c_k)$ , we find circuit matrices with respect to solutions represented by integrals. We make use of the intersection numbers of the domains of the integrals regarded as bases of a twisted homology group.

In general, we have the following principle: Suppose that a local solution space of a system of hypergeometric differential equations can be identified with a twisted homology group with intersection form  $\mathcal{I}$ . If the Jordan normal form of the circuit transformation  $m_\rho$  along a loop  $\rho$  is diagonal with two eigenvalues, say  $\alpha$  and  $\beta$ , and either the eigenspace belonging to the eigenvalue  $\alpha$  or that to  $\beta$  is specified then  $m_\rho$  is uniquely determined by the specified eigenspace and the intersection form  $\mathcal{I}$ .

We apply this principle in this paper to Lauricella's system of type  $A$ , and find a set of generators of the monodromy group. When the number of variables is two, this system is called Appell's  $F_2$ , of which monodromy group is studied by several authors; refer to [4] and the references therein.

This principle is applied to finding generators of the monodromy group of Lauricella's system of type  $D$  in [8].

**2. Lauricella’s  $F_A$ -system of hypergeometric differential equations**

In this section, we collect some facts about Lauricella’s hypergeometric  $F_A$ -system of differential equations, for which we refer to [7] and [1]. The hypergeometric series  $F_A$  of complex variables  $x = (x_1, \dots, x_k)$  is defined by

$$F_A(a, (b), (c); x) = \sum_{(n) \in \mathbb{N}^k} \frac{\binom{a, \sum_{i=1}^k n_i}{i=1} \prod_{i=1}^k (b_i, n_i)}{\prod_{i=1}^k (c_i, n_i) \prod_{i=1}^k (1, n_i)} \prod_{i=1}^k x_i^{n_i},$$

where  $\mathbb{N} = \{0, 1, 2, \dots\}$ ,  $a, (b) = (b_1, \dots, b_k)$  and  $(c) = (c_1, \dots, c_k)$  are complex parameters satisfying  $c_1, \dots, c_k \notin -\mathbb{N} = \{0, -1, -2, \dots\}$ , and  $(a, m) = a(a+1) \cdots (a+m-1) = \Gamma(a+m)/\Gamma(a)$ . This series converges in the domain

$$\mathbb{D} = \left\{ x \in \mathbb{C}^k \mid \sum_{i=1}^k |x_i| < 1 \right\}$$

and admits the integral representation

$$\left[ \prod_{i=1}^k \frac{\Gamma(c_i)}{\Gamma(b_i)\Gamma(c_i-b_i)} \right] \int_{(0,1)^k} u(a, (b), (c); x, t) dt, \tag{2.1}$$

where  $dt = dt_1 \wedge \dots \wedge dt_k$ ,

$$u(x, t) = u(a, (b), (c); x, t) = \left[ \prod_{i=1}^k t_i^{b_i-1} (1-t_i)^{c_i-b_i-1} \right] (1 - \sum_{i=1}^k x_i t_i)^{-a}, \tag{2.2}$$

and parameters  $(b)$  and  $(c)$  satisfy  $\text{Re}(c_i) > \text{Re}(b_i) > 0$  ( $i = 1, \dots, k$ ).

Differential operators

$$x_i(1-x_i)\partial_i^2 - x_i \sum_{1 \leq j \leq k, j \neq i} x_j \partial_i \partial_j + [c_i - (a+b_i+1)x_i] \partial_i - b_i \sum_{1 \leq j \leq k, j \neq i} x_j \partial_j - ab_i \tag{2.3}$$

for  $i = 1, \dots, k$  annihilate the series  $F_A(a, (b), (c); x)$ . We define Lauricella’s hypergeometric  $F_A$ -system  $E_A(a, (b), (c))$  by differential equations corresponding to these operators.

We define the local solution space  $Sol(U)$  of the system  $E_A(a, (b), (c))$  on a domain  $U$  in  $\mathbb{C}^k$  by the  $\mathbb{C}$ -vector space

$$\{F(x) \in \mathcal{O}(U) \mid P(x, \partial) \cdot F(x) = 0 \text{ for } \forall P(x, \partial) \in E_A(a, (b), (c))\},$$

where  $\mathcal{O}(U)$  is the  $\mathbb{C}$ -algebra of single valued holomorphic functions on  $U$ . The rank of  $E_A(a, (b), (c))$  is defined by  $\sup_U \dim(Sol(U))$ . If the rank of  $E_A(a, (b), (c))$

is greater than  $\dim(\text{Sol}(U_x))$  for any neighborhood  $U_x$  of  $x \in \mathbb{C}^m$  then  $x$  is called a singular point of  $E_A(a, (b), (c))$ . The singular locus  $S$  of  $E_A(a, (b), (c))$  is defined as the set of such points.

We show that the rank of  $E_A(a, (b), (c))$  is  $2^k$ . Denote by  $F$  the unknown, and by  $F_{ij} \dots$  the derivatives  $(\partial_i \partial_j \dots)F$ . Let  $L_1$  be the linear span of  $\{F, F_i \ (i = 1, 2, \dots)\}$  over the ring  $R_1 = \mathbb{C}[x_i, 1/x_i \ (i = 1, \dots, k)]$ , and  $L_2$  the linear span of

$$\{F, F_i, F_{ij} \ (i < j)\}$$

over the ring

$$R_2 = R_1[(x_i - 1)^{-1} \ (i = 1, 2, \dots)],$$

and  $L_3$  the linear span of

$$\{F, F_i, F_{ij}, F_{ij\ell} \ (i < j < \ell)\}$$

over the ring

$$R_3 = R_2[(x_i + x_j - 1)^{-1} \ (i < j)],$$

and  $L_4$  the linear span of

$$\{F, F_i, F_{ij}, F_{ij\ell}, F_{ij\ell n} \ (i < j < \ell < n)\}$$

over the ring

$$R_4 = R_3[(x_i + x_j + x_\ell - 1)^{-1} \ (i < j < \ell)],$$

and so on. Note that this procedure becomes stable after  $k$ :  $R_{k+1} = R_{k+2} = \dots$ ,  $L_{k+1} = L_{k+2} = \dots$ .

The operators (2.3) lead to the linear expressions

$$[ii] : (x_i - 1)F_{ii} + \sum_{j \neq i} x_j F_{ij} \in L_1,$$

which shows  $F_{ii} \in L_2$ .

Differentiating the expression  $[ii]$  by  $x_\ell \ (\ell \neq i)$ , we have

$$[iil] : (x_i - 1)F_{iil} + x_\ell F_{i\ell\ell} + \sum_{j \neq i, \ell} x_j F_{ij\ell} \in L_2.$$

Since we have

$$[i\ell\ell] - [iil] : F_{iil} - F_{i\ell\ell} \in L_2,$$

the expression  $[iil]$  above can be written as

$$(x_i + x_\ell - 1)F_{iil} + \sum_{j \neq i, \ell} x_j F_{ij\ell} \in L_2,$$

which implies  $F_{iil} \in L_3$ . The expression

$$[iii] : (x_i - 1)F_{iii} + \sum_{j \neq i} x_j F_{iij} \in L_2$$

leads to  $F_{iii} \in L_3$ .

Differentiating the expression  $[iil]$  by  $x_n$  ( $n \neq i, \ell$ ), we have

$$[iiln] : (x_i - 1)F_{iiln} + x_\ell F_{ielln} + x_n F_{inln} + \sum_{j \neq i, \ell, n} x_j F_{ijln} \in L_3.$$

Since we have

$$[iiln] - [ielln] : F_{iiln} - F_{ielln} \in L_3 \quad \text{and} \quad [iiln] - [ielln] : F_{iiln} - F_{ielln} \in L_3,$$

the expression  $[iiln]$  above can be written as

$$(x_i + x_\ell + x_n - 1)F_{iiln} + \sum_{j \neq i, \ell, n} x_j F_{ijln} \in L_3,$$

which implies  $F_{iiln} \in L_4$ .

Differentiating the expression  $[iil]$  by  $x_i$  and  $x_\ell$ , we have

$$[iili] : (x_i - 1)F_{iili} + x_\ell F_{iilel} + \sum_{j \neq i, \ell} x_j F_{iijel} \in L_3$$

and

$$[iill] : (x_i - 1)F_{iill} + x_\ell F_{iille} + \sum_{j \neq i, \ell} x_j F_{ijjel} \in L_3.$$

Since we have

$$[\ell lil] - [iill] : F_{iill} - F_{iille} \in L_3,$$

the expression  $[\ell lil]$  above can be written as

$$(x_i + x_\ell - 1)F_{iill} + \sum_{j \neq i, \ell} x_j F_{ijjel} \in L_3,$$

which implies  $F_{iill}, F_{iille} \in L_4$ . The expression

$$[iii] : (x_i - 1)F_{iii} + \sum_{j \neq i} x_j F_{iiji} \in L_3$$

leads to  $F_{iii} \in L_4$ .

In this way, we can show that all the derivatives of  $F$  belongs to  $L_{k+1}$ . In particular, all the derivatives of  $F$  can be linearly expressed in terms of the derivatives  $F_{ij\dots}$ , with distinct indices  $i, j, \dots$ ; cardinality of these derivatives is  $2^k$ . Thus the rank of the system  $E_A(a, (b), (c))$  is not greater than  $2^k$ . Moreover the argument

above shows that the singular locus of the system is included in the variety defined by

$$\prod_i x_i(x_i - 1) \prod_{i < j} (x_i + x_j - 1) \prod_{i < j < \ell} (x_i + x_j + x_\ell - 1) \cdots .$$

An expression of the singular locus more suitable for this paper is given below in Section 4.

We give two fundamental systems of solutions to  $E_A(a, (b), (c))$  in a small neighborhood  $\dot{U}$  of the reference point

$$\dot{x} = (\dot{x}_1, \dot{x}_2, \dots, \dot{x}_k) = (2^{-1}, 2^{-2}, \dots, 2^{-k}) \in \mathbb{D}. \tag{2.4}$$

Since each system consists of  $2^k$  lineally independent solutions, we conclude that the rank of the system is  $2^k$ . From now on, we assume that

$$a, b_1, \dots, b_k, c_1 - b_1, \dots, c_k - b_k, a - \sum_{i \in I} c_i \notin \mathbb{Z}, \tag{2.5}$$

where  $I$  runs over the subsets of  $\{1, \dots, k\}$ . This condition (2.5) coincides with the condition that the intersection matrix  $H$  in Section 6 is well-defined and non-degenerate (Proposition 6.2). Moreover this is equivalent also to the condition of irreducibility of the system  $E_A(a, (b), (c))$ , refer to [3]. (The authors thank to N. Takayama for pointing out this fact.)

**Fact 2.1 ([7]).** Under the condition

$$c_1, \dots, c_k \notin \mathbb{Z},$$

the following  $2^k$  functions are linearly independent solutions of  $E_A(a, (b), (c))$  in  $\dot{U}$ :

1	$F_A(a, (b), (c); x)$
	$x_1^{\lambda_1} F_A(a + \lambda_1, (b) + \lambda_1 e_1, (c) + 2\lambda_1 e_1; x)$
k	$\vdots$
	$x_k^{\lambda_k} F_A(a + \lambda_k, (b) + \lambda_k e_k, (c) + 2\lambda_k e_k; x)$
$\vdots$	$\vdots$
$\vdots$	$\vdots$
$\binom{k}{r}$	$\left[ \prod_{i \in I_r} x_i^{\lambda_i} \right] F_A \left( a + \sum_{i \in I_r} \lambda_i, (b) + \sum_{i \in I_r} \lambda_i e_i, (c) + 2 \sum_{i \in I_r} \lambda_i e_i; x \right)$
$\vdots$	$\vdots$
$\vdots$	$\vdots$
1	$\left[ \prod_{i=1}^k x_i^{\lambda_i} \right] F_A \left( a + \sum_{i=1}^k \lambda_i, (b) + \sum_{i=1}^k \lambda_i e_i, (c) + 2 \sum_{i=1}^k \lambda_i e_i; x \right)$

where  $I_r = \{i_1, \dots, i_r\}$  ( $1 \leq i_1 < \dots < i_r \leq k$ ),  $\lambda_i = 1 - c_i$  and  $e_i$  is the  $i$ -th unit row vector.

We fix  $x \in \dot{U} \cap \mathbb{R}^k$  for a while and consider  $(2k + 1)$  hyperplanes in the  $t$ -space  $\mathbb{R}^k$  defined by

$$t_1 = 0, t_1 = 1, \dots, t_k = 0, t_k = 1, x_1 t_1 + \dots + x_k t_k = 1;$$

the complement of these hyperplanes in  $\mathbb{R}^k$  will be denoted by  $T_{\mathbb{R}}(x)$ . There are  $2^k$  bounded chambers in  $T_{\mathbb{R}}(x)$ . Note that if  $t = (t_1, \dots, t_k)$  belongs to a bounded chamber then we necessarily have

$$t_1, \dots, t_k > 0, \quad x_1 t_1 + \dots + x_k t_k < 1.$$

Let  $\mathbb{Z}_2$  be the set  $\{0, 1\} \subset \mathbb{Z}$ . Each element  $v = (v_1, \dots, v_k) \in \mathbb{Z}_2^k$  determines a bounded chamber  $D_v = D_v(x)$

$$D_v(x) : x_1 t_1 + \dots + x_k t_k < 1, \quad \begin{cases} 0 < t_i < 1 & \text{if } v_i = 0, \\ 1 < t_i & \text{if } v_i = 1. \end{cases} \tag{2.6}$$

For example, if  $v = (0, \dots, 0)$ ,  $D_v$  is the  $k$ -dimensional cube  $[0, 1]^k$ , if  $v = (1, \dots, 1)$ ,  $D_v$  is the  $k$ -dimensional simplex given by

$$t_1 > 1, \dots, t_k > 1, \quad x_1 t_1 + \dots + x_k t_k < 1.$$

In general, for  $v = (v_1, \dots, v_k) \in \mathbb{Z}_2^k$  with  $|v| = \sum_{i=1}^k v_i = r$ ,  $D_v$  is a polytope isomorphic to the direct product of the  $(k - r)$ -dimensional cube  $[0, 1]^{k-r}$  and the  $r$ -dimensional standard simplex

$$\Delta^r = \{s = (s_1, \dots, s_r) \in \mathbb{R}^r \mid s_1 > 0, \dots, s_r > 0, s_1 + \dots + s_r < 1\}.$$

**Fact 2.2 ([5]).** Under the conditions (2.5) and

$$\operatorname{Re}(c_i) > \operatorname{Re}(b_i) > 0 \ (i = 1, \dots, k), \quad \operatorname{Re}(a) < 1, \tag{2.7}$$

the integrals

$$\int_{D_v} u(a, (b), (c); x, t) dt_1 \wedge \dots \wedge dt_k, \quad (v \in \mathbb{Z}_2^k)$$

are solutions of  $E_A(a, (b), (c))$  in  $\dot{U} \cap \mathbb{R}^k$ .

**Remark 2.1.** These can be extended to linearly independent solutions of  $E_A(a, (b), (c))$  in  $\dot{U}$  by Fact 3.1 and Proposition 6.2.

We define a partial order  $>$  on  $\mathbb{Z}_2^k$ .

**Definition 2.2.** For  $v = (v_1, \dots, v_k), w = (w_1, \dots, w_k) \in \mathbb{Z}_2^k$ ,

- (1)  $v \succeq w$  if and only if  $w_i = 1 \Rightarrow v_i = 1$ .
- (2)  $v \succ w$  if and only if  $w \succeq v$  and  $w \neq v$ .

Note that the elements  $(0, \dots, 0)$  and  $(1, \dots, 1)$  are the minimum and the maximum, respectively.

**Lemma 2.3.**

- (i) *The cardinality of the set  $\{v \in \mathbb{Z}_2^k \mid v \succeq w\}$  is  $2^{k-|w|}$ , where  $|w| = \sum_{i=1}^k w_i$ .*
- (ii) *If  $v \succ w$  then the intersection  $\overline{D_v} \cap \overline{D_w}$  is contained in the hyperplane  $t_i = 1$  for any index  $i$  satisfying  $v_i > w_i$ , where  $\overline{D_w}$  and  $\overline{D_v}$  are the closures of  $D_w$  and  $D_v$ , respectively.*
- (iii) *For  $x \in \mathbb{R}^k - S$ , the interior of the union*

$$\cup_{v \succeq w} \overline{D_v}$$

is the simplex  $\Delta_w = \Delta_w(x)$ :

$$\begin{aligned} \Delta_w &= \{t \in \mathbb{R}^k \mid t_1 > w_1, \dots, t_k > w_k, x_1 t_1 + \dots + x_k t_k < 1\} \\ &= \left\{ w + \left(1 - \sum_{i=1}^k w_i x_i\right) s/x \mid s = (s_1, \dots, s_k) \in \Delta^k \right\}, \end{aligned} \tag{2.8}$$

where  $s/x = (s_1/x_1, \dots, s_k/x_k)$ .

*Proof.*

- (i) If  $v \succeq w$  then  $v_i = 1$  for an index  $i$  with  $w_i = 1$  and  $v_i = 0, 1$  for an index  $i$  with  $w_i = 0$ . Thus there are  $2^{k-|w|}$   $v$ 's such that  $v \succeq w$ .
- (ii) If  $v \succ w$  and  $v_i > w_i$  then  $v_i = 1$  and  $w_i = 0$ . By (2.6), the intersection of the boundaries of  $D_v$  and  $D_w$  is contained in the hyperplane  $t_i = 1$ .
- (iii) For any  $v \in \mathbb{Z}_2^k$ , if  $t$  belongs to  $D_v$  then  $\sum_{i=1}^k x_i t_i < 1$  and  $t_i > v_i$  for  $i = 1, \dots, k$ . Thus if  $v \succeq w$  then  $D_v \subset \Delta_w$ . If  $v \not\succeq w$  then there exists an index  $i$  such that  $v_i = 0$  and  $w_i = 1$ . Since the point  $t = v \in \overline{D_v}$  is not in  $\overline{\Delta_w}$ ,  $D_v$  is not contained in  $\Delta_w$  for  $v \not\succeq w$ . We have only to note that  $\Delta_w$  can be expressed as the interior of the union of some  $\overline{D_v}$ 's. □

**3. Twisted homology group**

Set

$$\begin{aligned} \mu_a &= \exp(-\pi \sqrt{-1}a), \quad \mu_{0i} = \exp(\pi \sqrt{-1}b_i), \quad \mu_{1i} = \exp(\pi \sqrt{-1}(c_i - b_i)), \\ \mu &= (\mu_a, \mu_{01}, \dots, \mu_{0k}, \mu_{11}, \dots, \mu_{1k}). \end{aligned}$$

We consider the parameters  $a, b, c$  and  $\mu$  as indeterminates. When we assign complex values to them, we assume the condition (2.5), or equivalently

$$\mu_a^2, \mu_{01}^2, \dots, \mu_{0k}^2, \mu_{11}^2, \dots, \mu_{1k}^2, \mu_a^2 \prod_{i \in I} (\mu_{0i}^2 \mu_{1i}^2) \neq 1,$$

where  $I$  runs over the subsets of  $\{1, \dots, k\}$ .

Let  $\mathbb{Q}(\mu)$  be the rational function field over  $\mathbb{Q}$  generated by the entries of  $\mu$ . We fix  $x$  in the neighborhood  $\dot{U}$  of  $\dot{x}$ . The multi-valued holomorphic function  $u = u(t) = u(a, (b), (c); x, t)$  on

$$T(x) = \{t \in \mathbb{C}^k \mid t_1(1 - t_1) \cdots t_k(1 - t_k)(1 - x_1 t_1 - \cdots - x_k t_k) \neq 0\}$$

defines the twisted homology groups  $H_i(T(x), u)$  and the locally finite ones  $H_i^{\text{lf}}(T(x), u)$ , where we regard the complexes of twisted chains as defined over the field  $\mathbb{Q}(\mu)$ . Elements of these homology groups are called twisted cycles or loaded cycles. It is known [2] that they are purely  $k$ -dimensional, and the natural map (regularization)

$$\text{reg} : H_k^{\text{lf}}(T(x), u) \longrightarrow H_k(T(x), u)$$

is an isomorphism between  $2^k$ -dimensional vector spaces over  $\mathbb{Q}(\mu)$ .

Now fix  $x \in \dot{U} \cap \mathbb{R}^k$ , and load on  $D_v$  a (constant multiple of) branch of  $u$ :

$$u_v = \left[ \prod_{i=1}^k t_i^{b_i-1} \{(-1)^{v_i} (1-t_i)\}^{c_i-b_i-1} \right] (1 - \sum_{i=1}^k x_i t_i)^{-a}.$$

Note that each linear form in  $u_v$  is positive on  $D_v$ . Its argument is assigned to be zero. This chamber  $D_v$  loaded with the branch of  $u_v$  defines an element  $D_v^u$  of  $H_k^{\text{lf}}(T(x), u)$ . This loading is called the *standard loading*. The loaded cycles  $D_v^u (v \in \mathbb{Z}_2^k)$  form a basis of  $H_k^{\text{lf}}(T(x), u)$ .

Thanks to the local triviality of the bundle

$$\bigcup_{x \in \mathbb{C}^k - S} H_k^{\text{lf}}(T(x), u),$$

these  $D_v^u$  are defined as elements of  $H_k^{\text{lf}}(T(x), u)$  for  $x \in \mathbb{C}^k - S$ . By this extension and Fact 2.2, we have the following identification.

**Fact 3.1.** For  $x \in \mathbb{C}^k - S$ , the germ of the local solution space  $Sol(U_x)$  at  $x$  can be identified with  $H_k^{\text{lf}}(T(x), u)$  and  $H_k(T(x), u)$  as vector spaces over  $\mathbb{Q}(\mu)$ .

### 4. Singular locus

Set

$$S_w = \left\{ x \in \mathbb{C}^k \mid w \cdot x := \sum_{i=1}^k w_i x_i = 1 \right\}, \quad w \in \check{\mathbb{Z}}_2^k,$$

$$S_0^i = \{x \in \mathbb{C}^k \mid x_i = 0\}, \quad i = 1, \dots, k,$$

where  $\check{\mathbb{Z}}_2^k = \mathbb{Z}_2^k - \{(0, \dots, 0)\}$ .



By the expression (2.8), we have the following:

**Lemma 4.1.** *The simplex  $\Delta_w(x)$  vanishes when  $x$  is in the set  $S_w$ .*

**Proposition 4.2.** *Under the assumption (2.5), the singular locus  $S$  of  $E_A(a, (b), (c))$  consists of the hyperplanes  $S_w$  ( $w \in \check{\mathbb{Z}}_2^k$ ) and  $S_0^i$  ( $i = 1, \dots, k$ ).*

*Proof.* A point  $x \in \mathbb{C}^k$  satisfying

$$\dim H_k(T(x), u) < \text{rank of } E_A(a, (b), (c)) = 2^k$$

is a singular point of  $E_A(a, (b), (c))$  by Fact 3.1. If  $x$  does not belong to

$$(\cup_{w \in \check{\mathbb{Z}}_2^k} S_w) \cup (\cup_{i=1}^k S_0^i),$$

then there is a homotopy equivalence between  $T(x)$  and  $T(\dot{x})$ . Thus  $H_k(T(x), u)$  is isomorphic to  $H_k(T(\dot{x}), u)$ , which is of rank  $2^k$ .

Recall that  $D_v^u$  ( $v \in \check{\mathbb{Z}}_2^k$ ) form a basis of  $H_k(T(x), u)$ . By Lemma 4.1, if  $x$  belongs to  $S_w$  ( $w \in \check{\mathbb{Z}}_2^k$ ), then  $\Delta_w^u$  with suitable loading of  $u$  degenerates. Thus  $\dim H_k(T(x), u)$  for  $x \in S_w$  is less than  $2^k$ . The expression of local solutions (Fact 2.1) tells that any element  $x$  of  $S_0^i$  is a singular point.  $\square$

For an element  $w \in \check{\mathbb{Z}}_2^k$  with  $|w| = r$ , we define  $\dot{x}_w \in \mathbb{D}$  as follows: read the array  $w$  from the left; at the first 1 we put  $2^{-1}$ , at the second 1 we put  $2^{-2}, \dots$ , and at the last 1 we put  $2^{-r}$ , go back to the left-end and re-start: at the first 0 we put  $2^{-(r+1)}$ , and at the second 0 we put  $2^{-(r+2)}$  and so on. For example,

$$\dot{x}_w = (2^{-2}, 2^{-3}, 2^{-1}), \quad \text{when } w = (0, 0, 1).$$

Define a line  $\mathbb{C}_w$  in  $\mathbb{C}^k$  as the image of a map

$$\eta_w : \mathbb{C} \ni y \mapsto \dot{x}_w + yw \in \mathbb{C}^k.$$

We study the intersection  $S_v \cap \mathbb{C}_w$  for  $v \in \check{\mathbb{Z}}_2^k$ . If  $v \cdot w = 0$ , then  $S_v \cap \mathbb{C}_w = \phi$ . If  $v \cdot w \neq 0$ , then by solving

$$(\dot{x}_w + yw) \cdot v = 1,$$

we find the intersection point  $S_v \cap \mathbb{C}_w$  as  $\eta_w(y_v)$ , where

$$y_v = (1 - \dot{x}_w \cdot v)/(v \cdot w) \in \mathbb{R} \subset \mathbb{C}.$$

In particular,  $S_w \cap \mathbb{C}_w$  is given by  $\eta_w(y_w)$ , where

$$y_w = (1 - \dot{x}_w \cdot w)/|w| \in \mathbb{R} \subset \mathbb{C}.$$

For example, when  $w = (0, 0, 1)$ , we show the intersection points  $S_v \cap \mathbb{C}_w$  on the complex  $y$ -plane  $\mathbb{C}$  for

$$v = (1, 1, 1), \quad (1, 0, 1), \quad (0, 1, 1), \quad (0, 0, 1)$$

in Figure 4.1. Here note that  $\dot{x}_{001} = (2^{-2}, 2^{-3}, 2^{-1})$ , which corresponds to the origin of the complex  $y$ -plane. The line  $\mathbb{C}_w$  is parameterized as

$$\eta_w : y \mapsto (x_1, x_2, x_3) = (2^{-2}, 2^{-3}, 2^{-1}) + (0, 0, y) \in \mathbb{C}^3,$$

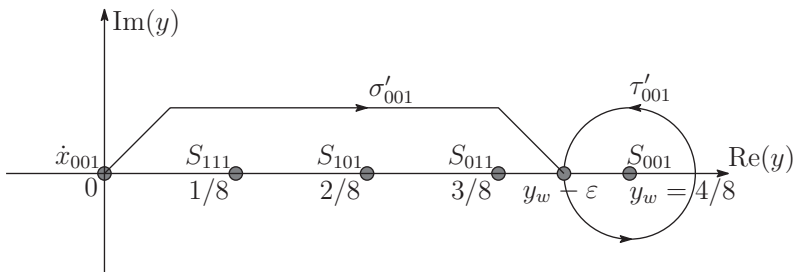
and the intersections of the line  $\mathbb{C}_w$  with the lines

$$x_1 + x_2 + x_3 = 1, \quad x_1 + x_3 = 1, \quad x_2 + x_3 = 1, \quad x_3 = 1$$

are given by

$$y_{111} = 1/8, \quad y_{101} = 2/8, \quad y_{011} = 3/8, \quad y_{001} = 4/8,$$

respectively.



**Figure 4.1.** The loop  $\tau'_{001}$  and the path  $\sigma'_{001}$ .

**Lemma 4.3.** *Suppose that  $v \cdot w \neq 0$ . If  $w \leq v$  then  $0 < y_v \leq y_w$ , otherwise  $y_w < y_v$ .*

*Proof.* Recall that

$$y_w = (1 - \dot{x}_w \cdot w)/|w|, \quad y_v = (1 - \dot{x}_w \cdot v)/(v \cdot w).$$

Since  $1 - \dot{x}_w \cdot v > 0$ , we have  $y_v > 0$  for any  $v \in \check{\mathbb{Z}}_2^k$  with  $v \cdot w \neq 0$ . If  $w \leq v$  then

$$\dot{x}_w \cdot v \geq \dot{x}_w \cdot w, \quad v \cdot w = w \cdot w = r.$$

Thus  $0 < y_v \leq y_w$ . If  $w \not\leq v$  then  $v \cdot w < r$  and

$$\dot{x}_w \cdot v \leq (2^{-1} + \dots + 2^{1-r}) + (2^{-1-r} + \dots + 2^{-k}) < 2^{-1} + \dots + 2^{-r} = \dot{x}_w \cdot w.$$

Thus we have  $y_w < y_v$ . □

Let  $\tau'_w$  be a positively oriented circle with center  $y_w$  and terminal  $y_w - \varepsilon$  in  $\mathbb{C}$ , and let  $\sigma'_w$  be a path in  $\mathbb{C}$  starting from 0, traveling in the upper half space, and ending at  $y_w - \varepsilon$ , where  $\varepsilon$  is a small positive number; see Figure 4.1. Define a loop  $\tau_w$  and a path  $\sigma_w$  in  $\mathbb{C}_w(\subset \mathbb{C}^k)$  as the images of  $\tau'_w$  and  $\sigma'_w$  by the map  $\eta_w$ , respectively. We define a loop  $\rho_w$  in  $X = \mathbb{C}^k - S$  by connecting the segment from  $\dot{x}$  to  $\dot{x}_w$ , the path  $\sigma_w$ , the loop  $\tau_w$ , the path  $\sigma_w^{-1}$ , and the segment from  $\dot{x}_w$  to  $\dot{x}$ .

On the other hand, we define a loop  $\rho_0^i$  in  $X$  with base point  $\dot{x}$  by

$$(2^{-1}, \dots, 2^{-i+1}, \sigma_i(s), 2^{-i-1}, \dots, 2^{-k}),$$

where  $\sigma_i(s)$  is a path starting from  $s = 2^{-i}$ , turning around the point  $s = 0$  counterclockwise, and coming back. The Lefschetz hyperplane theorem and the van Kampen theorem imply the following.

**Proposition 4.4.** *The fundamental group  $\pi_1(X, \dot{x})$  is generated by  $\rho_w$  for  $w \in \check{\mathbb{Z}}_2^k$  and  $\rho_0^1, \dots, \rho_0^k$ .*

### 5. Local monodromy

A loop  $\rho$  with base point  $\dot{x}$  induces a linear transformation  $m_\rho$  of  $H_k(T(\dot{x}), u)$ , which is called the circuit transform (or monodromy) with respect to  $\rho$ . By Fact 3.1, this transformation can be regarded as that of the local solution space  $Sol(\dot{U})$ .

**Proposition 5.1.** *Suppose that*

$$\alpha_w = \mu_a^2 \cdot \mu_{w_1}^2 \cdots \mu_{w_k}^2 \neq 1.$$

*Then the Jordan normal form of the circuit transform  $m_w = m_{\rho_w}$  with respect to the loop  $\rho_w$  ( $w \in \check{\mathbb{Z}}_2^k$ ) is given by*

$$\text{diag}(\alpha_w, 1, \dots, 1).$$

*Proof.* Take the end point  $x_{\sigma_w} = \eta_w(y_w - \varepsilon)$  of the path  $\sigma_w$  for  $w \in \check{\mathbb{Z}}_2^k$ , where  $y_w = (1 - \dot{x}_w \cdot w)/|w|$ . Note that the simplex  $\Delta_w = \Delta_w(x_{\sigma_w})$  is contained in a small neighborhood of the vertex  $w$  of the cube  $[0, 1]^k$ . We deform  $\Delta_w$  along the loop

$$\tau_w : [-\pi, \pi] \ni \theta \mapsto x_\theta = \dot{x}_w + (\varepsilon e^{\sqrt{-1}\theta} + y_w)w \in X.$$

Note that if  $w_i = 0$  then  $x_i$  does not move, and that

$$1 - x_\theta \cdot w = -\varepsilon e^{\sqrt{-1}\theta} |w|.$$

By using the expression (2.8) of  $\Delta_w$ , we express the deformation of  $\Delta_w$  along the loop  $\tau_w$  as

$$\Delta_w(x_\theta) = \{w - \varepsilon e^{\sqrt{-1}\theta} |w|(s_1/x_1, \dots, s_k/x_k) \mid s \in \Delta^k, -\pi \leq \theta \leq \pi\},$$

where  $x_\theta = (x_1, \dots, x_k)$ .

We trace the value of the function  $u = u(x, t)$  while  $x$  travels along the loop  $\tau_w$ . The argument of

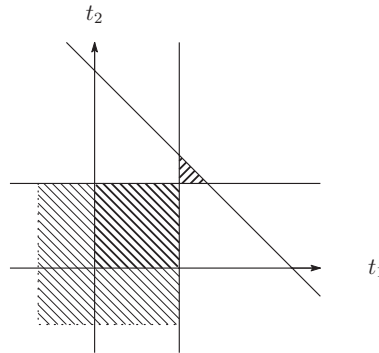
$$t_i - w_i = -\varepsilon e^{\sqrt{-1}\theta} |w| s_i / x_i$$

increases by  $2\pi$  by the continuation along the loop  $\tau_w$ . Since we have

$$1 - \sum_{i=1}^k x_i t_i = -\varepsilon e^{\sqrt{-1}\theta} |w| \left( 1 - \sum_{i=1}^k s_i \right),$$

its argument also increases by  $2\pi$  by the continuation. Hence the loaded cycle  $\Delta_w^u(x_{\sigma_w})$  supported by  $\Delta_w(x_{\sigma_w})$  loaded with  $u = u(x, t)$  is multiplied by  $\alpha_w$  by the continuation.

We have  $2^k$  chambers around the vertex  $(1, \dots, 1) - w$  of the cube  $[0, 1]^k$ . We give a basis of  $H_k^{\text{lf}}(T(x_{\sigma_w}), u)$  as the simplex  $\Delta_w$  and the  $2^k - 1$  chambers outside of the cube  $[0, 1]^k$  loaded with  $u$ . It is geometrically clear that the move  $\tau_w$  does not affect the other  $2^k - 1$  chambers. See Figure 5.1 for the case  $k = 2$  and  $w = (1, 1)$ . Hence the circuit matrix is diagonal as stated.  $\square$



**Figure 5.1.** Vanishing and invariant chambers

**Proposition 5.2.** *Suppose that  $c_i \notin \mathbb{Z}$ . Then the Jordan normal form of the circuit transformation  $m_0^i = m_{\rho_0^i}$  with respect to the loop  $\rho_0^i$  is given by*

$$\text{diag}(\overbrace{1, \dots, 1}^{2^{k-1}}, \overbrace{\alpha_0^i, \dots, \alpha_0^i}^{2^{k-1}}),$$

where

$$\alpha_0^i = \mu_{0i}^{-2} \mu_{1i}^{-2} = \exp(-2\pi \sqrt{-1} c_i) \neq 1.$$

*Proof.* We make use of the local solutions given in Fact 2.1. The analytic continuation of these solutions along the loop  $\rho_0^i$  is quite obvious: we have  $2^{k-1}$  invariant solutions and  $2^{k-1}$  solutions multiplied by  $\exp(2\pi \sqrt{-1} \lambda_i)$ .  $\square$

**6. Intersection form**

Let  $z \mapsto z^\vee$  be the isomorphism of  $\mathbb{Q}(\mu)$  over  $\mathbb{Q}$  induced by

$$\mu_a \mapsto \mu_a^{-1}, \quad \mu_{0j} \mapsto \mu_{0j}^{-1}, \quad \mu_{1j} \mapsto \mu_{1j}^{-1} \quad j = 1, \dots, k.$$

Note that if we assign real numbers to the entries of  $a$ ,  $(b)$  and  $(c)$ , then  $z^\vee$  is the complex conjugate  $\bar{z}$  of  $z \in \mathbb{Q}(\mu) \subset \mathbb{C}$ .

We define the intersection form  $\mathcal{I}$  on  $H_k(T(x), u) \times H_k(T(x), u)$  as follows. Let  $D^u$  and  $\acute{D}^u$  be elements of  $H_k(T(x), u)$  given by

$$D^u = \sum_{i \in I} d_i D_i^{u_i}, \quad \acute{D}^u = \sum_{j \in J} \acute{d}_j \acute{D}_j^{u_j}, \quad d_i, \acute{d}_j \in \mathbb{Q}(\mu),$$

where  $D_i^{u_i}$  denotes a singular  $k$ -simplex  $D_i$  loaded with a branch  $u_i = u_i(t)$  of  $u$ . The intersection number  $\mathcal{I}(D^u, \acute{D}^u)$  is given, by definition, as

$$\mathcal{I}(D^u, \acute{D}^u) = \sum_{i \in I, j \in J} \sum_{p \in D_i \cap \acute{D}_j} d_i \acute{d}_j^\vee (D_i \cdot \acute{D}_j)_p \frac{u_i(p)}{u_j(p)},$$

where  $(D_i \cdot \acute{D}_j)_p$  is the topological intersection number of  $k$ -chains  $D_i$  and  $\acute{D}_j$  at  $p$ . We have

$$\begin{aligned} \mathcal{I}(\acute{D}^u, D^u) &= (-1)^k \mathcal{I}(D^u, \acute{D}^u)^\vee, \\ \mathcal{I}(z D^u, \acute{D}^u) &= z \mathcal{I}(D^u, \acute{D}^u), \quad \mathcal{I}(D^u, z \acute{D}^u) = z^\vee \mathcal{I}(D^u, \acute{D}^u), \end{aligned}$$

for  $z \in \mathbb{Q}(\mu)$ .

**Proposition 6.1.** For  $v \in \mathbb{Z}_2^k$ , let  $D_v^u \in H_k^{\text{lf}}(T(\dot{x}), u)$  be the chamber  $D_v$  standardly loaded with  $u$ . We have

$$\begin{aligned} \mathcal{I}(D_v^u, D_{v'}^u) &= \left[ \prod_{1 \leq i \leq k} \frac{\mu_{1i}^{v_i \neq v'_i}}{\mu_{1i}^2 - 1} \right] \cdot \left[ \prod_{1 \leq i \leq k} (-1)^{v_i = v'_i = 0} \frac{\mu_{0i}^2 \mu_{1i}^2 - 1}{(\mu_{0i}^2 - 1)(\mu_{1i}^2 - 1)} \right] \\ &\quad \cdot (-1)^{\sum_i \min(v_i, v'_i)} \left[ \frac{\mu_a^2 \prod_{1 \leq i \leq k}^{v_i = v'_i = 1} \mu_{1i}^2 - 1}{(\mu_a^2 - 1) \prod_{1 \leq i \leq k}^{v_i = v'_i = 1} (\mu_{1i}^2 - 1)} \right], \end{aligned}$$

where

$$v = (v_1, \dots, v_k), \quad v' = (v'_1, \dots, v'_k) \in \mathbb{Z}_2^k.$$

*Proof.* The intersection of the (closure of the) chambers  $D_v$  and  $D_{v'}$  is the direct product of

- the point 1 on the  $t_i$ -line if  $v_i \neq v'_i$ , let  $I_1$  be the set of such indices  $i$ ,
- the interval  $[0, 1]$  on the  $t_i$ -line if  $v_i = v'_i = 0$ , let  $I_2$  be the set of such indices  $i$ ,
- the simplex in the remaining coordinate space  $(t_j)_{j \in J}$ , where  $J = \{1, \dots, k\} - I_1 - I_2$ , bounded by the hyperplanes  $t_j = 1$  and

$$\sum_{i \in I_1} x_i + \sum_{i \in I_2} x_i + \sum_{j \in J} x_j t_j = 1.$$

Note that  $j \in J$  if and only if  $v_j = v'_j = 1$ , and the cardinality of  $J$  is given by  $\sum_i \min(v_i, v'_i)$ . The intersection number of  $D_v^u$  and  $D_{v'}^u$  is the product of the three kinds of factors:

- the intersection number of the two intervals at the point 1 with exponent  $\mu_{1i}^2$  for  $i \in I_1$ ,
- the self-intersection numbers of the 1-dimensional cycles supported by the interval  $[0, 1]$  with exponents  $\mu_{0i}^2$  at 0 and  $\mu_{1i}^2$  at 1 for  $i \in I_2$ ,
- the self-intersection number of the cycle supported by the simplex with exponents  $\mu_{j1}^2 (j \in J)$  and  $\mu_a^2$ .

These self-intersection numbers can be found in [6]. Since we load  $u$  standardly, the intersection number in the first factor is  $\frac{\mu_{1i}}{\mu_{1i}^2 - 1}$ . □

Note that the intersection number  $\mathcal{I}(D_v^u, D_{v'}^u)$  is complex valued whenever we assign values to  $\mu$  under the condition (2.5).

We array the basis  $\{D_v^u\}_{v \in \mathbb{Z}_2^k}$  in a total order on  $v \in \mathbb{Z}_2^k$ , say the total-lexicographic order:  $w = (w_1, \dots, w_k) < v = (v_1, \dots, v_k)$  if either (i) or (ii) is satisfied:

- (i)  $|w| < |v|$
- (ii)  $|w| = |v|$  and  $w_j < v_j$ ,  
 where  $j = \min\{i \in \{1, \dots, k\} \mid w_i \neq v_i\}$ .

Note that if  $w < v$  then  $w < v$ .

We define the intersection matrix with respect to this basis as

$$H = (\mathcal{I}(D_v^u, D_{v'}^u))_{v, v' \in \mathbb{Z}_2^k}, \tag{6.1}$$

where  $v$  and  $v'$  are arranged in the total-lexicographic order. The determinant of the intersection matrix  $H$  is given as

$$\begin{aligned} & \frac{d_a(1)}{d_a d_1} \quad (k = 1), & \frac{d_a(12)d_a(1)d(2)}{d_a^3 d_1^2 d_2^2} \quad (k = 2), \\ & \frac{d_a(123)d_a(12)d_a(23)d_a(31)d_a(1)d_a(2)d_a(3)}{d_a^7 d_1^4 d_2^4 d_3^4} \quad (k = 3), \end{aligned}$$

where

$$\begin{aligned} v_a &= \mu_a^2, & v_{0i} &= \mu_{0i}^2, & \mu_{1i} &= \mu_{1i}^2, \\ d_a &= v_a - 1, & d_i &= (v_{0i} - 1)(v_{1i} - 1), \\ d_a(i \cdots j) &= v_a(v_{0i}v_{1i}) \cdots (v_{0j}v_{1j}) - 1. \end{aligned}$$

In general, we have the following expression, which will be proved in the appendix:

**Proposition 6.2.** *We have*

$$\det(H) = \frac{\prod_{p=1}^k \prod_{1 \leq i_1 < \cdots < i_p \leq k} d_a(i_1 \cdots i_p)}{d_a^{2^k-1} \prod_{p=1}^k d_i^{2^{k-1}}}.$$

In particular, the intersection form  $\mathcal{I}$  is non-degenerate under the condition (2.5).

**Lemma 6.3.** *Let  $m_\rho$  be the circuit transformation of  $H_k(T(\dot{x}), u)$  with respect to a loop  $\rho$  in  $X$ .*

(i) 
$$\mathcal{I}(m_\rho(D^u), m_\rho(\dot{D}^u)) = \mathcal{I}(D^u, \dot{D}^u), \quad D^u, \dot{D}^u \in H_k(T(\dot{x}), u).$$

(ii) 
$$M_\rho H {}^t M_\rho^\vee = H,$$

where  $H$  is the intersection matrix in (6.1) and  $M_\rho$  is the matrix representation (circuit matrix) of  $m_\rho$  with respect to the basis  $\{D_v^u\}_{v \in \mathbb{Z}_2^k}$  of  $H_k(T(\dot{x}), u)$ .

(iii) *Let  $D^u$  be an eigenvector of  $m_\rho$  with eigenvalue  $\alpha \in \mathbb{Q}(\mu)$  and let  $\dot{D}^u$  be that with eigenvalue  $\alpha' \in \mathbb{Q}(\mu)$ . Then*

$$\begin{aligned} \mathcal{I}(D^u, D^u) \neq 0 &\Rightarrow \alpha \cdot \alpha^\vee = 1, \\ \alpha^\vee \cdot \alpha' \neq 1 &\Rightarrow \mathcal{I}(D^u, \dot{D}^u) = 0. \end{aligned}$$

*Proof.* Since the intersection form is stable under deformation of  $x$  as far as the topology of  $T(x)$  does not change, we have (i). The statement (ii) is a matrix representation of (i) for the basis  $\{D_v^u\}_{v \in \mathbb{Z}_2^k}$  of  $H_k(T(\dot{x}), u)$ . Let us show (iii). Note that

$$\begin{aligned} \mathcal{I}(D^u, \dot{D}^u) &= \mathcal{I}(m_\rho(D^u), m_\rho(\dot{D}^u)) = \mathcal{I}(\alpha D^u, \alpha' \dot{D}^u) \\ &= \alpha \cdot (\alpha')^\vee \mathcal{I}(D^u, \dot{D}^u). \end{aligned}$$

Thus if  $\alpha' \cdot \alpha^\vee \neq 1$  then  $\mathcal{I}(D^u, \dot{D}^u) = 0$ . By putting  $\dot{D}^u = D^u$ , we have  $\mathcal{I}(D^u, D^u) \neq 0 \Rightarrow \alpha \cdot \alpha^\vee = 1$ . □

For  $i = 1, \dots, k$ , we set  $\mathbb{Z}_2^k(i) = \{w \in \mathbb{Z}_2^k \mid w_i = 0\}$  and

$$W_i = \langle D_w^u \mid w \in \mathbb{Z}_2^k(i) \rangle \subset H_k(T(\dot{x}), u),$$

$$W_i^\perp = \{\dot{D}^u \in H_k(T(\dot{x}), u) \mid \mathcal{I}(\dot{D}^u, D^u) = 0 \text{ for any } D^u \in W_i\}.$$

**Lemma 6.4.** *Suppose that  $c_i \notin \mathbb{Z}$ . Then the eigenspace of the circuit transform  $m_0^i$  with eigenvalue 1 is  $W_i$  and that with eigenvalue  $\alpha_0^i$  is  $W_i^\perp$ , and*

$$W_i \oplus W_i^\perp = H_k(T(\dot{x}), u) \quad (1 \leq i \leq k).$$

*Proof.* Consider the circuit transformation  $m_0^i$ . By Proposition 5.2, the space  $H_k(T(\dot{x}), u)$  is decomposed into  $2^{k-1}$ -dimensional eigenspaces with eigenvalues 1 and  $\alpha_0^i \neq 1$ . Note that any cycle  $D_w$  ( $w \in \mathbb{Z}_2^k(i)$ ) is invariant under the continuation along the loop  $\rho_0^i$ . Thus it belongs to  $W_i$ . Lemma 6.3 implies that any  $\alpha_0^i$ -eigenvector belongs to  $W_i^\perp$ . Hence  $W_i$  is the eigenspace of the circuit transform  $m_0^i$  with eigenvalue 1 and  $W_i^\perp$  includes that with eigenvalue  $\alpha_0^i$ . Since  $\dim(W_i^\perp) = 2^{k-1}$  by Proposition 6.2,  $W_i^\perp$  coincides with the eigenspace of the circuit transform  $m_0^i$  with eigenvalue  $\alpha_0^i$ , and  $W_i \oplus W_i^\perp = H_k(T(\dot{x}), u)$ .  $\square$

### 7. Monodromy representation

For  $w = (w_1, \dots, w_k) \in \mathbb{Z}_2^k$ , we set

$$\Delta_w^u = \sum_{v \geq w} \left( \prod_{i=1}^k \mu_{1i}^{v_i - w_i} \right) D_v^u \in H_k(T(\dot{x}), u).$$

**Theorem 7.1.**

(i) *For each  $w \in \check{\mathbb{Z}}_2^k$ , the circuit transform  $m_w$  for the loop  $\rho_w$  is*

$$m_w : D^u \mapsto D^u - (1 - \alpha_w) \mathcal{I}(D^u, \Delta_w^u) \mathcal{I}(\Delta_w^u, \Delta_w^u)^{-1} \Delta_w^u$$

$$= D^u - (1 - \mu_a^2) \left[ \prod_{i=1}^k (1 - \mu_{wi}^2) \right] \mathcal{I}(D^u, \Delta_w^u) \Delta_w^u.$$

*If we assign complex values to  $\mu$  with condition*

$$\alpha_w = \mu_a^2 \cdot \mu_{w_1 1}^2 \cdots \mu_{w_k k}^2 \neq 1$$

*then it is the reflection of root  $\Delta_w^u$  and eigenvalue  $\alpha_w$  with respect to the intersection form  $\mathcal{I}$ .*



(ii) For  $i = 1, \dots, k$ , the circuit transform  $m_0^i$  for the loop  $\rho_0^i$  is given by

$$m_0^i : D^u \mapsto \alpha_0^i D^u - (\alpha_0^i - 1) \text{pr}_i(D^u),$$

where  $\alpha_0^i = \mu_{0i}^{-2} \mu_{1i}^{-2}$  and  $\text{pr}_i$  is the projection from  $H_k(T(\dot{x}), u)$  to  $W_i$ :

$$\text{pr}_i : D^u = \dot{D}^u + \hat{D}^u \mapsto \dot{D}^u, \quad \dot{D}^u \in W_i, \quad \hat{D}^u \in W_i^\perp.$$

We array the basis  $\{D_v^u\}_{v \in \mathbb{Z}_2^k}$  as a column vector in the total-lexicographic order on  $v \in \mathbb{Z}_2^k$ . Let  $e_w$  be the unit row vector such that

$$e_w {}^t(\dots, D_v^u, \dots) = D_w^u.$$

We define row vectors

$$\varepsilon_w = \sum_{v \succeq w} \left( \prod_{i=1}^k \mu_{1i}^{v_i - w_i} \right) e_v \in \mathbb{Q}(\mu)^{2^k}, \quad w \in \check{\mathbb{Z}}_2^k$$

and arrange them in the total-lexicographic order, and define  $(2^{k-1}, 2^k)$ -matrices as

$$E_i = \begin{pmatrix} \vdots \\ e_w \\ \vdots \end{pmatrix}_{w \in \mathbb{Z}_2^k(i)}, \quad i = 1, \dots, k.$$

If a  $2^k$ -row-vector  $f$  is identified with  $f {}^t(\dots, D_v^u, \dots)$ , then  $m_w$  and  $m_0^i$  are expressed as  $2^k \times 2^k$ -matrices by the intersection matrix  $H$  in (6.1).

**Corollary 7.2.**

(i) The circuit transform  $m_w$  is expressed by the matrix

$$\begin{aligned} M_w &= I_{2^k} - (1 - \alpha_w) H {}^t \varepsilon_w^\vee (\varepsilon_w H {}^t \varepsilon_w^\vee)^{-1} \varepsilon_w \\ &= I_{2^k} - (1 - \mu_w^2) \left[ \prod_{i=1}^k (1 - \mu_{wi}^2) \right] H {}^t \varepsilon_w^\vee \varepsilon_w. \end{aligned}$$

(ii) The circuit transform  $m_0^i$  is expressed by the matrix

$$M_0^i = \alpha_0^i I_{2^k} - (\alpha_0^i - 1) H {}^t E_i^\vee (E_i H {}^t E_i^\vee)^{-1} E_i.$$

These matrices act on  $2^k$ -row-vectors from the right.

*Proof.*

(i) Suppose that  $\alpha_w \neq 1$  for  $w \in \check{\mathbb{Z}}_2^k$ . We show that  $\Delta_w^u$  is the eigenvector of  $m_w$  with eigenvalue  $\alpha_w$  for any  $w \in \check{\mathbb{Z}}_2^k$ . It is shown in the proof of Proposition 5.1 that the loaded cycle  $\Delta_w^u(x_{\sigma_w})$  is an eigenvector belonging to the eigenvalue  $\alpha_w$  of the transformation caused by the continuation along the loop  $\tau_w$ . Here  $x_{\sigma_w} = \eta_w(y_w - \varepsilon)$  is the end point of the path  $\sigma_w$  and we load  $u'$  on the small simplex  $\Delta_w(x_{\sigma_w})$  by the assignments  $\arg(t_i) = \arg(1 - \sum_{i=1}^k x_i t_i) = 0$  and

$$\arg(1 - t_i) = \begin{cases} 0 & \text{if } w_i = 0, \\ \pi & \text{if } w_i = 1. \end{cases}$$

We deform the simplex  $\Delta_w(x_{\sigma_w})$  along the path  $\sigma_w^{-1}$  from  $x_{\sigma_w}$  to  $\dot{x}_w$ . Lemma 2.3 tells that the resulting simplex  $\Delta_w(\dot{x}_w)$  is (the closure of) the union of the chambers  $D_v$  ( $v \geq w$ ). At the same time, we trace the change of the function  $u'(x)$  along the path  $\sigma_w^{-1}$  from  $x_{\sigma_w}$  to  $\dot{x}_w$ ; the resulting loaded cycle  $\Delta_w^u(\dot{x}_w)$  would be a linear combination

$$\sum_{v \geq w} d_v D_v^u.$$

We determine the coefficients. The key is the expression (2.8) of  $\Delta_w$ . For any  $v \geq w$ , there exists  $s_v \in \Delta^k$  such that

$$w + (1 - w \cdot \dot{x}_w)s_v/\dot{x}_w = t_v \in D_v.$$

By comparing the value of  $u(\dot{x}_w, t_w)$  with that of loaded function on  $D_w^u$ , we have

$$d_w = \prod_{1 \leq i \leq k}^{w_i=1} \mu_{1i}.$$

For  $v > w$ , we follow the deformation of the  $i$ -th coordinates  $t_i$  of

$$t = w + (1 - w \cdot x)s_v/x$$

along the path  $\sigma_w^{-1} : x = \dot{x} + wy$  for  $y \in (\sigma_w)^{-1}$ . If the index  $i$  satisfies  $v_i = w_i$  then  $\text{Re}(1 - t_i) > 0$ , otherwise  $1 - t_i$  changes from positive to negative via the upper half space. Thus  $\arg(t_i) = \arg(1 - \sum_{i=1}^k x_i t_i) = 0$  and

$$\arg(1 - t_i) = \begin{cases} 0 & \text{if } v_i = 0, \\ \pi & \text{if } v_i = 1, \end{cases}$$

on  $D_v$ . Hence we have

$$d_v = \prod_{1 \leq i \leq k}^{v_i=1} \mu_{1i}, \quad \text{and so} \quad \sum_{v \geq w} d_v D_v^u = d_w \Delta_w^u.$$

By Lemma 6.3, the eigenspace with eigenvalue 1 of  $m_w$  is the orthogonal complement of  $\Delta_w^u$ . Therefore we have the first expression of  $m_w$ . By following the proof of Proposition 6.1, we have

$$\mathcal{I}(\Delta_w^u, \Delta_w^u) = \frac{1 - \alpha_w}{(1 - \mu_a^2) \prod_{i=1}^k (1 - \mu_{w_i}^2)},$$

which implies the second expression of  $m_w$ .

We consider the case  $\alpha_w = 1$ . Under our assumption (2.5), the intersection form  $\mathcal{I}$  on  $H_k(T(\dot{x}), u) \times H_k(T(\dot{x}), u)$  does not degenerate and  $\{D_v^u\}_{v \in \mathbb{Z}_2^k}$  is a basis even in this case. Since we can regard the second expression of  $m_w$  as a limit of parameters, it is valid as the circuit transform.

(ii) Suppose that  $c_i \notin \mathbb{Z}$ . Under the linear map

$$D^u \mapsto \alpha_0^i D^u - (\alpha_0^i - 1) \text{pr}_i(D^u),$$

$\dot{D}^u \in W_i$  is invariant and  $\dot{D}^u \in W_i^\perp$  is transformed into  $\alpha_0^i \dot{D}^u$ . By Lemma 6.4, this map coincides with  $m_0^i$ . It is easy to see that  $m_0^i$  is represented by the matrix  $M_0^i$  for the basis  $\{D_v^u\}_{v \in \mathbb{Z}_2^k}$ .

We consider the case  $c_i \in \mathbb{Z}$ . Under our assumption (2.5), the intersection form  $\mathcal{I}$  on  $H_k(T(\dot{x}), u) \times H_k(T(\dot{x}), u)$  does not degenerate and  $\{D_v^u\}_{v \in \mathbb{Z}_2^k}$  is a basis even in this case. Note that the map  $(\alpha_0^i - 1) \text{pr}_i$  is represented by  $2^k \times 2^k$ -matrix

$$(\alpha_0^i - 1) H^t E_i^\vee (E_i H^t E_i^\vee)^{-1} E_i \tag{7.1}$$

for the basis  $\{D_v^u\}_{v \in \mathbb{Z}_2^k}$ . The  $2^{k-1} \times 2^{k-1}$ -matrix  $E_i H^t E_i^\vee$  has the factor  $(\alpha_0^i - 1)$  by Propositions 6.1 and 6.2. Thus this factor in the expression (7.1) is canceled. If we regard this case as a limit of parameters then  $(\alpha_0^i - 1) \text{pr}_i$  converges to a linear transformation satisfying

$$\ker((\alpha_0^i - 1) \text{pr}_i) = \text{Im}((\alpha_0^i - 1) \text{pr}_i) = W_i,$$

and the expression of  $m_0^i$  is valid as the circuit transform. □

**Remark 7.3.**

(i) The eigenspace of the circuit transform  $m_w$  with eigenvalue 1 is the orthogonal complement

$$(\Delta_w^u)^\perp = \{D^u \in H_k(T(\dot{x}), u) \mid \mathcal{I}(D^u, \Delta_w^u) = 0\}$$

of  $\Delta_w^u$ . If  $\alpha_w = 1$  then  $\Delta_w^u$  belongs to  $(\Delta_w^u)^\perp$ , otherwise  $H_k(T(\dot{x}), u)$  is spanned by  $\Delta_w^u$  and  $(\Delta_w^u)^\perp$ . If  $\alpha_w = 1$  then the Jordan normal form of  $m_w$  is given by

$$\begin{pmatrix} J_{1,2} & & \\ & 1 & \\ & & \ddots & \\ & & & 1 \end{pmatrix}, \quad J_{1,2} = \begin{pmatrix} 1 & 1 \\ 0 & 1 \end{pmatrix}.$$

(ii) If  $c_i \in \mathbb{Z}$  then the Jordan normal form of  $m_0^i$  is the direct sum of  $2^{k-1}$  copies of  $J_{1,2}$ :

$$\begin{pmatrix} J_{1,2} & & \\ & \ddots & \\ & & J_{1,2} \end{pmatrix}.$$

**A. Sketch of a proof of Proposition 6.2**

**A.1. Determinant formula**

Set

$$\alpha = \mu_a^2, \quad \beta_i = \mu_{0i}^2, \quad \gamma_i = \mu_{1i}^2, \quad \sqrt{\gamma_i} = \mu_{1i}.$$

Then Proposition 6.2 reads that  $\det(H)$  equals

$$\frac{\alpha\beta_1\gamma_1 - 1}{(\alpha - 1)(\beta_1 - 1)(\gamma_1 - 1)} \quad (k = 1),$$

$$\frac{(\alpha\beta_1\gamma_1\beta_2\gamma_2 - 1)(\alpha\beta_1\gamma_1 - 1)(\alpha\beta_2\gamma_2 - 1)}{(\alpha - 1)^3(\beta_1 - 1)^2(\gamma_1 - 1)^2(\beta_2 - 1)^2(\gamma_2 - 1)^2} \quad (k = 2),$$

$$\frac{(\alpha\beta_1\gamma_1\beta_2\gamma_2\beta_3\gamma_3 - 1) \prod_{1 \leq i < j \leq 3} (\alpha\beta_i\gamma_i\beta_j\gamma_j - 1) \prod_{i=1}^3 (\alpha\beta_i\gamma_i - 1)}{(\alpha - 1)^7 \prod_{i=1}^3 (\beta_i - 1)^4 (\gamma_i - 1)^4} \quad (k = 3),$$

and in general,

$$\det(H) = \frac{\prod_{v \in \mathbb{Z}_2^k} \left[ \alpha \prod_{j=1}^k (\beta_j \gamma_j)^{v_j} - 1 \right]}{(\alpha - 1)^{2^k} \prod_{j=1}^k [(\beta_j - 1)(\gamma_j - 1)]^{2^{k-1}}},$$

where  $v = (v_1, \dots, v_k) \in \mathbb{Z}_2^k$ .

**A.2. Outline of the proof**

We index the rows and the columns of the intersection matrix  $H$  by elements  $v \in \mathbb{Z}_2^k$ , which are arranged in the lexicographic order:

$$(0, \dots, 0) < (0, \dots, 0, 1) < (0, \dots, 1, 0) < (0, \dots, 1, 1) < \dots < (1, \dots, 1).$$

We apply the Laplace expansion to the determinant  $\det(H)$  with respect to the  $2^{k-1}$  rows:

$$(0, \check{v}), \quad \check{v} = (v_2, \dots, v_k) \in \mathbb{Z}_2^{k-1}.$$

We choose  $2^{k-1}$  columns with indices  $v^{(1)}, v^{(2)}, \dots, v^{(2^{k-1})} \in \mathbb{Z}_2^k$  and make the minor. Let us write their entries as

$$v^{(i)} = (\epsilon_i, \check{v}^{(i)}), \quad \check{v}^{(i)} = (v_2^{(i)}, \dots, v_k^{(i)}) \in \mathbb{Z}_2^{k-1} \quad (1 \leq i \leq 2^{k-1}).$$

**Lemma A.1.** *The minor is zero unless  $\check{v}^{(i)}$  are distinct, that is,*

$$\{\check{v}^{(i)} \mid 1 \leq i \leq 2^{k-1}\} = \mathbb{Z}_2^{k-1}.$$

*Proof.* Note that if  $\check{v}^{(i)} = \check{v}^{(j)}$  for  $i \neq j$  then the two columns of the minor are proportional. □

Let the chosen columns be indexed as

$$(1, \dots, 1) = v^{(1)} > v^{(2)} > \dots > v^{(2^{k-1})} = (0, \dots, 0).$$

We make the product of this minor and the complementary minor, the minor made by complementary rows and the complementary columns, and denote this product as

$$m(\epsilon_{2^{k-1}} \cdots \epsilon_1).$$

Set

$$f_{0, \check{v}^{(i)}} = \frac{\beta_1 \gamma_1 - 1}{\gamma_1 - 1} \left( \alpha \gamma_1 \prod_{j=2}^k (\beta_j \gamma_j)^{v_j^{(i)}} - 1 \right),$$

$$f_{1, \check{v}^{(i)}} = \frac{(\beta_1 - 1) \gamma_1}{\gamma_1 - 1} \left( \alpha \prod_{j=2}^k (\beta_j \gamma_j)^{v_j^{(i)}} - 1 \right).$$

For example, we have

$$\begin{aligned}
 f_{0,0} &= \frac{(\alpha\gamma_1 - 1)(\beta_1\gamma_1 - 1)}{\gamma_1 - 1}, & f_{1,0} &= \frac{(\alpha - 1)(\beta_1 - 1)\gamma_1}{\gamma_1 - 1}, \\
 f_{0,1} &= \frac{(\alpha\gamma_1\beta_2\gamma_2 - 1)(\beta_1\gamma_1 - 1)}{\gamma_1 - 1}, & f_{1,1} &= \frac{(\alpha\beta_2\gamma_2 - 1)(\beta_1 - 1)\gamma_1}{\gamma_1 - 1}, \\
 f_{0,00} &= \frac{(\alpha\gamma_1 - 1)(\beta_1\gamma_1 - 1)}{\gamma_1 - 1}, & f_{1,00} &= \frac{(\alpha - 1)(\beta_1 - 1)\gamma_1}{\gamma_1 - 1}, \\
 f_{0,10} &= \frac{(\alpha\gamma_1\beta_2\gamma_2 - 1)(\beta_1\gamma_1 - 1)}{\gamma_1 - 1}, & f_{1,10} &= \frac{(\alpha\beta_2\gamma_2 - 1)(\beta_1 - 1)\gamma_1}{\gamma_1 - 1}, \\
 f_{0,01} &= \frac{(\alpha\gamma_1\beta_3\gamma_3 - 1)(\beta_1\gamma_1 - 1)}{\gamma_1 - 1}, & f_{1,01} &= \frac{(\alpha\beta_3\gamma_3 - 1)(\beta_1 - 1)\gamma_1}{\gamma_1 - 1}, \\
 f_{0,11} &= \frac{(\alpha\gamma_1\beta_2\gamma_2\beta_3\gamma_3 - 1)(\beta_1\gamma_1 - 1)}{\gamma_1 - 1}, & f_{1,11} &= \frac{(\alpha\beta_2\gamma_2\beta_3\gamma_3 - 1)(\beta_1 - 1)\gamma_1}{\gamma_1 - 1},
 \end{aligned} \tag{A.1}$$

for  $k = 2$  and  $k = 3$ . Note that

$$\begin{aligned}
 f_{0,\check{v}} &= f_{0,(\check{v},0,\dots,0)}, & f_{1,\check{v}} &= f_{1,(\check{v},0,\dots,0)}, \\
 f_{0,\check{v}^{(i)}} - f_{1,\check{v}^{(i)}} &= \alpha \prod_{j=1}^k (\beta_j \gamma_j)^{v_j^{(i)}} - 1.
 \end{aligned} \tag{A.2}$$

The products of the minors can be expressed in terms of these  $f$ 's as follows:

**Lemma A.2.**

$$m(\epsilon_{2^{k-1}} \cdots \epsilon_1) = \frac{\prod_{i=1}^{2^{k-1}} \left[ (-1)^{\epsilon_i} \left( \alpha \prod_{j=2}^k (\beta_j \gamma_j)^{v_j^{(i)}} - 1 \right) f_{\epsilon_i, \check{v}^{(i)}} \right]}{(\alpha - 1)^{2^k - 1} \prod_{i=2}^k [(\beta_i - 1)(\gamma_i - 1)]^{2^{k-1}}}.$$

Since we have the relations (A.2), we sum up  $m(\epsilon_{2^{k-1}} \cdots \epsilon_1)$  two by two: set

$$m(\epsilon_{2^{k-1}} \cdots \epsilon_2) := m(\epsilon_{2^{k-1}} \cdots \epsilon_2 0) + m(\epsilon_{2^{k-1}} \cdots \epsilon_2 1),$$

and then set

$$m(\epsilon_{2^{k-1}} \cdots \epsilon_3) := m(\epsilon_{2^{k-1}} \cdots \epsilon_3 0) + m(\epsilon_{2^{k-1}} \cdots \epsilon_3 1),$$

and so on. We end up with

$$\begin{aligned} \det(H) &= \sum_{\text{all}} m(\epsilon_{2^{k-1}} \cdots \epsilon_1) = \cdots \\ &= m(00) + m(01) + m(10) + m(11) = m(0) + m(1) \\ &= \frac{\prod_{p=1}^k (\alpha \prod_{1 \leq i_1 < \cdots < i_p \leq k} \beta_{i_1} \gamma_{i_1} \cdots \beta_{i_p} \gamma_{i_p} - 1)}{(\alpha - 1)^{2^k - 1} \prod_{i=1}^k (\beta_i - 1)^{2^{k-1}} (\gamma_i - 1)^{2^{k-1}}} \\ &= \frac{\prod_{v \in \mathbb{Z}_2^k} \left[ \alpha \prod_{j=1}^k (\beta_j \gamma_j)^{v_j} - 1 \right]}{(\alpha - 1)^{2^k} \prod_{i=1}^k [(\beta_i - 1)(\gamma_i - 1)]^{2^{k-1}}}. \end{aligned}$$

Instead of giving proofs to the statements and Lemma A.2, we show the procedure when  $k = 1, 2, 3$ . These will light up the way in general cases.

**A.3.**  $k = 1$

$$\begin{aligned} \left| \begin{array}{cc} D_0 \cdot D_0 & D_0 \cdot D_1 \\ D_1 \cdot D_0 & D_1 \cdot D_1 \end{array} \right| &= \left| \begin{array}{cc} -\frac{\beta_1 \gamma_1 - 1}{(\beta_1 - 1)(\gamma_1 - 1)} & \frac{\sqrt{\gamma_1}}{\gamma_1 - 1} \\ \frac{\sqrt{\gamma_1}}{\gamma_1 - 1} & -\frac{\alpha \gamma_1 - 1}{(\alpha - 1)(\gamma_1 - 1)} \end{array} \right| \\ &= \frac{1}{(\beta_1 - 1)(\gamma_1 - 1)(\alpha - 1)} \left( \frac{(\alpha \gamma_1 - 1)(\beta_1 \gamma_1 - 1)}{\gamma_1 - 1} - \frac{(\alpha - 1)(\beta_1 - 1)\gamma_1}{\gamma_1 - 1} \right) \\ &= \frac{\alpha \beta_1 \gamma_1 - 1}{(\beta_1 - 1)(\gamma_1 - 1)(\alpha - 1)}. \end{aligned}$$

We use the identity

$$\frac{(CB - 1)(AB - 1)}{B - 1} - \frac{(C - 1)(A - 1)B}{B - 1} = CAB - 1$$

often.

**A.4.**  $k = 2$

Set

$$F_2 := \frac{\alpha \beta_2 \gamma_2 - 1}{(\alpha - 1)^3 (\beta_1 - 1)^2 (\gamma_1 - 1)^2 (\beta_2 - 1)^2 (\gamma_2 - 1)^2};$$

this is the factor with the expected denominator and the numerator which does not contain  $\beta_1$  nor  $\gamma_1$ . Then we have

$$\begin{aligned} m(00) &= F_2 \cdot f_{0,1} \cdot f_{0,0}, & -m(01) &= F_2 \cdot f_{0,1} \cdot f_{1,0}, \\ -m(10) &= F_2 \cdot f_{1,1} \cdot f_{0,0}, & m(11) &= F_2 \cdot f_{1,1} \cdot f_{1,0}. \end{aligned}$$

Write down the identities (A.2) as

$$f_{0,0} - f_{1,0} = \alpha\beta_1\gamma_1 - 1, \quad f_{0,1} - f_{1,1} = \alpha\beta_1\gamma_1\beta_2\gamma_2 - 1,$$

which imply

$$\begin{aligned} m(0) &:= m(00) + m(01) = F_2 \cdot f_{0,1} \cdot (\alpha\beta_1\gamma_1 - 1), \\ -m(1) &:= m(10) + m(11) = F_2 \cdot f_{1,1} \cdot (\alpha\beta_1\gamma_1 - 1); \end{aligned}$$

$$\begin{aligned} m(0) + m(1) &= F_2 \cdot (\alpha\beta_1\gamma_1\beta_2\gamma_2 - 1)(\alpha\beta_1\gamma_1 - 1) \\ &= \frac{(\alpha\beta_1\gamma_1\beta_2\gamma_2 - 1)(\alpha\beta_1\gamma_1 - 1)(\alpha\beta_2\gamma_2 - 1)}{(\alpha - 1)^3(\beta_1 - 1)^2(\gamma_1 - 1)^2(\beta_2 - 1)^2(\gamma_2 - 1)^2}. \end{aligned}$$

Every  $2 \times 2$ -minor can be computed by the determinant formula when  $k = 1$  established in the previous subsection. For example, we compute  $m(00)$ :

$$\begin{aligned} &\begin{vmatrix} D_{00} \cdot D_{00} & D_{00} \cdot D_{01} \\ D_{01} \cdot D_{00} & D_{01} \cdot D_{01} \end{vmatrix} \\ &= \begin{vmatrix} \frac{\beta_1\gamma_1 - 1}{(\beta_1 - 1)(\gamma_1 - 1)} & \frac{\beta_2\gamma_2 - 1}{(\beta_2 - 1)(\gamma_2 - 1)} & \frac{\beta_1\gamma_1 - 1}{(\beta_1 - 1)(\gamma_1 - 1)} & \frac{\sqrt{\gamma_2}}{\gamma_2 - 1} \\ \frac{\beta_1\gamma_1 - 1}{(\beta_1 - 1)(\gamma_1 - 1)} & \frac{\sqrt{\gamma_2}}{\gamma_2 - 1} & \frac{\beta_1\gamma_1 - 1}{(\beta_1 - 1)(\gamma_1 - 1)} & \frac{\alpha\gamma_2 - 1}{(\alpha - 1)(\gamma_2 - 1)} \end{vmatrix} \\ &= \left( \frac{\beta_1\gamma_1 - 1}{(\beta_1 - 1)(\gamma_1 - 1)} \right)^2 \begin{vmatrix} \frac{\beta_2\gamma_2 - 1}{(\beta_2 - 1)(\gamma_2 - 1)} & \frac{\sqrt{\gamma_2}}{\gamma_2 - 1} \\ \frac{\sqrt{\gamma_2}}{\gamma_2 - 1} & \frac{\alpha\gamma_2 - 1}{(\alpha - 1)(\gamma_2 - 1)} \end{vmatrix}. \end{aligned}$$



The second term of the last line is the intersection determinant appeared in the last subsection with the substitution:

$$\beta_1 \rightarrow \beta_2, \quad \gamma_1 \rightarrow \gamma_2.$$

$$\begin{aligned} & \begin{vmatrix} D_{10} \cdot D_{10} & D_{10} \cdot D_{11} \\ D_{11} \cdot D_{10} & D_{11} \cdot D_{11} \end{vmatrix} \\ &= \begin{vmatrix} \frac{\alpha\gamma_1-1}{(\gamma_1-1)(\alpha-1)} & \frac{\beta_2\gamma_2-1}{(\beta_2-1)(\gamma_2-1)} & \frac{\alpha\gamma_1-1}{(\gamma_1-1)(\alpha-1)} & \frac{\sqrt{\gamma_2}}{\gamma_2-1} \\ \frac{\alpha\gamma_1-1}{(\gamma_1-1)(\alpha-1)} & \frac{\sqrt{\gamma_2}}{\gamma_2-1} & \frac{\alpha\gamma_1\gamma_2-1}{(\alpha-1)(\gamma_1-1)(\gamma_2-1)} & \end{vmatrix} \\ &= \left( \frac{\alpha\gamma_1-1}{(\gamma_1-1)(\alpha-1)} \right)^2 \begin{vmatrix} \frac{\beta_2\gamma_2-1}{(\beta_2-1)(\gamma_2-1)} & \frac{\sqrt{\gamma_2}}{\gamma_2-1} \\ \frac{\sqrt{\gamma_2}}{\gamma_2-1} & \frac{\alpha\gamma_1\gamma_2-1}{(\alpha\gamma_1-1)(\gamma_2-1)} \end{vmatrix}. \end{aligned}$$

The second term of the last line is the intersection determinant appeared in the last subsection with the substitution:

$$\beta_1 \rightarrow \beta_2, \quad \gamma_1 \rightarrow \gamma_2, \quad \text{and} \quad \alpha \rightarrow \alpha\gamma_1.$$

(Geometrically, the last substitution corresponds to the blow up at the intersection point of the lines labeled  $\gamma_1$  and  $\alpha$ ; the exceptional curve corresponds to  $\alpha\gamma_1$ .) At any rate, the product of the two minors above give  $m(00)$ .

**A.5.**  $k = 3$

Set

$$F_3 := \frac{(\alpha\beta_2\gamma_2-1)(\alpha\beta_3\gamma_3-1)(\alpha\beta_2\gamma_2\beta_3\gamma_3-1)}{(\alpha-1)^7(\beta_1-1)^4(\gamma_1-1)^4(\beta_3-1)^4(\gamma_3-1)^4(\beta_3-1)^4(\gamma_3-1)^4};$$

this is the factor with the expected denominator and the numerator which does not contain  $\beta_1$  nor  $\gamma_1$ . See (A.1) for  $f_{0,\check{v}}$  and  $f_{1,\check{v}}$  ( $\check{v} \in \mathbb{Z}_2^2$ ). The products of two minors are given as

$$(-1)^{\epsilon_4+\epsilon_3+\epsilon_2+\epsilon_1} m(\epsilon_4, \epsilon_3, \epsilon_2, \epsilon_1) = F_3 \cdot f_{\epsilon_4,11} \cdot f_{\epsilon_3,01} \cdot f_{\epsilon_2,10} \cdot f_{\epsilon_1,00}.$$

By (A.2), we have

$$\begin{aligned} f_{0,00} - f_{1,00} &= \alpha\beta_1\gamma_1 - 1, & f_{0,10} - f_{1,10} &= \alpha\beta_1\gamma_1\beta_2\gamma_2 - 1, \\ f_{0,01} - f_{1,01} &= \alpha\beta_1\gamma_1\beta_3\gamma_3 - 1, & f_{0,11} - f_{1,11} &= \alpha\beta_1\gamma_1\beta_2\gamma_2\beta_3\gamma_3 - 1. \end{aligned}$$

These identities imply

$$\begin{aligned} (-1)^{\epsilon_4+\epsilon_3+\epsilon_2}m(\epsilon_4, \epsilon_3, \epsilon_2) &= F_3 \cdot f_{\epsilon_4,11} \cdot f_{\epsilon_3,01} \cdot f_{\epsilon_2,10} \cdot (\alpha\beta_1\gamma_1 - 1), \\ (-1)^{\epsilon_4+\epsilon_3}m(\epsilon_4, \epsilon_3) &= F_3 \cdot f_{\epsilon_4,11} \cdot f_{\epsilon_3,01} \cdot (\alpha\beta_1\gamma_1\beta_2\gamma_2 - 1)(\alpha\beta_1\gamma_1 - 1), \\ (-1)^{\epsilon_4}m(\epsilon_4) &= F_3 \cdot f_{\epsilon_4,11} \cdot (\alpha\beta_1\gamma_1\beta_3\gamma_3 - 1)(\alpha\beta_1\gamma_1\beta_2\gamma_2 - 1)(\alpha\beta_1\gamma_1 - 1), \\ m(0) + m(1) &= F_3 \cdot (\alpha\beta_1\gamma_1\beta_2\gamma_2\beta_3\gamma_3 - 1)(\alpha\beta_1\gamma_1\beta_3\gamma_3 - 1)(\alpha\beta_1\gamma_1\beta_2\gamma_2 - 1)(\alpha\beta_1\gamma_1 - 1). \end{aligned}$$

The last identity is the expected expression.

Let us have a look at a typical minor:

$$\det((D_I \cdot D_J)_{I,J=\{000,001,010,011\}});$$

this turns out to be the product of

$$\left( \frac{\beta_1\gamma_1 - 1}{(\beta_1 - 1)(\gamma_1 - 1)} \right)^4$$

and the determinant of the intersection matrix when  $k = 2$  with the substitution:

$$\beta_1 \rightarrow \beta_2, \gamma_1 \rightarrow \gamma_2, \beta_2 \rightarrow \beta_3, \gamma_2 \rightarrow \gamma_3;$$

and the complementary one

$$\det((D_I \cdot D_J)_{I,J=\{100,101,110,111\}});$$

this turns out to be the product of

$$\left( \frac{\alpha\gamma_1 - 1}{(\alpha - 1)(\gamma_1 - 1)} \right)^4$$

and the determinant of the intersection matrix when  $k = 2$  with the substitution:

$$\beta_1 \rightarrow \beta_2, \gamma_1 \rightarrow \gamma_2, \beta_2 \rightarrow \beta_3, \gamma_2 \rightarrow \gamma_3, \quad \text{and} \quad \alpha \rightarrow \alpha\gamma_1.$$

Geometrically, the last substitution corresponds to the blow up along the intersection line of the planes labeled by  $\gamma_1$  and  $\alpha$ ; the exceptional surface corresponds to  $\alpha\gamma_1$ .

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