

# Contiguity relations for hypergeometric integrals of type $(k, n)$

Yoshiaki GOTO

(Otaru University of Commerce, Japan)

We study hypergeometric functions by using twisted homology and cohomology groups.

Recently, some results for hypergeometric functions are applied to algebraic statistics ([and physics?](#)).

When we apply the results, we often have to write down them in explicit form. Twisted (co)homology groups are one of good tools to obtain explicit formulas.

## Contents

- ▶ Gauss' hypergeometric function, contiguity relations
- ▶ Twisted cohomology groups
- ▶ Generalization — Aomoto-Gelfand hypergeometric function

# Gauss' hypergeometric function ${}_2F_1$

$${}_2F_1(a, b, c; x) = \sum_{n=0}^{\infty} \frac{(a)_n (b)_n}{(c)_n (1)_n} x^n.$$

$a, b, c \in \mathbb{C}$  are parameters,  $x \in \mathbb{C}$  is a variable ( $c \notin \mathbb{Z}_{\leq 0}$ ).  
Here,  $(\alpha)_n$  is the Pochhammer symbol defined as

$$(\alpha)_n = \alpha(\alpha + 1) \cdots (\alpha + n - 1) = \frac{\Gamma(\alpha + n)}{\Gamma(\alpha)}$$

( for example,  $(1)_n = n!$  ).

Note that

- ▶  $a \in \mathbb{Z}_{\leq 0}$  or  $b \in \mathbb{Z}_{\leq 0} \implies {}_2F_1$  is a polynomial  
(we also call **hypergeometric polynomial**),
- ▶  $a, b \notin \mathbb{Z}_{\leq 0} \implies {}_2F_1$  converges on  $\{x \in \mathbb{C} \mid |x| < 1\}$ .

# Euler-type integral representation

If  $\operatorname{Re}(a), \operatorname{Re}(c - a) > 0$ , then

$${}_2F_1(a, b, c; x) = \frac{\Gamma(c)}{\Gamma(a)\Gamma(c-a)} \int_0^1 t^{a-1} (1-t)^{c-a-1} (1-xt)^{-b} dt.$$

Note that the integrand is a multi-valued function on  $\mathbb{C} - \{0, 1, 1/x\}$  ( $t$ -space).

Proof.

$$\begin{aligned} {}_2F_1(a, b, c; x) &= \sum_{n=0}^{\infty} \frac{(a)_n (b)_n}{(c)_n (1)_n} x^n = \frac{\Gamma(c)}{\Gamma(a)} \sum_{n=0}^{\infty} \frac{\Gamma(a+n) (b)_n}{\Gamma(c+n) (1)_n} x^n \\ &= \frac{\Gamma(c)}{\Gamma(a)\Gamma(c-a)} \sum_{n=0}^{\infty} B(a+n, c-a) \frac{(b)_n}{(1)_n} x^n \\ &= \frac{\Gamma(c)}{\Gamma(a)\Gamma(c-a)} \int_0^1 t^{a-1} (1-t)^{c-a-1} \left( \sum_{n=0}^{\infty} \frac{(b)_n}{n!} (xt)^n \right) dt = (\text{RHS}). \end{aligned}$$

□

# Contiguity relations

There are several properties of hypergeometric functions.

Today, we focus on the **contiguity relations**.

What are contiguity relations?

Behavior of  ${}_2F_1(a, b, c; x)$  when  $a, b, c$  are shifted by  $\pm 1$ .

We denote  $F = {}_2F_1(a, b, c; x)$ ,  $\partial_x = \frac{d}{dx}$ ,  $\theta_x = x \cdot \partial_x$ .

$$F|_{a \rightarrow a+1} = \frac{1}{a}(\theta_x + a)F,$$

$$F|_{a \rightarrow a-1} = \frac{1}{c-a}((1-x)\theta_x - bx + c - a)F,$$

$$F|_{c \rightarrow c+1} = \frac{c}{(c-a)(c-b)}((1-x)\partial_x + c - a - b)F,$$

$$F|_{c \rightarrow c-1} = \frac{1}{c-1}(\theta_x + c - 1)F.$$

Since  $b$  and  $a$  are symmetric,  $F|_{b \rightarrow b+1}$  is obtained by replacing  $a \leftrightarrow b$  in  $F|_{a \rightarrow a+1}$ .

$$F|_{a \rightarrow a+1} = \frac{1}{a}(\theta_x + a)F, \quad F|_{c \rightarrow c-1} = \frac{1}{c-1}(\theta_x + c - 1)F,$$

$$F|_{a \rightarrow a-1} = \frac{1}{c-a}((1-x)\theta_x - bx + c - a)F,$$

$$F|_{c \rightarrow c+1} = \frac{c}{(c-a)(c-b)}((1-x)\partial_x + c - a - b)F$$

By using  $(a+1)_n = (a+1)(a+2)\cdots(a+n) = \frac{a+n}{a} \cdot (a)_n$ ,  $\theta_x x^n = nx^n$ , and so on, **blue relations** are easily obtained.

How about **green ones**?

- (I) Straightforward calculation ( $\leftarrow$  if you know the answer.)
- (II) Division in the ring  $\mathbb{C}(x)\langle\partial_x\rangle$  of differential operators.
- (III) Pfaffian system and inverse matrix.
- (IV) **Euler-type integral representation** ( $\leftarrow$  today's topic)  
 $\rightarrow$  essentially, **blue** and **green** can be obtained by a same manner.

## (IV) Naive calculation (not so simple)

Integral representation of  $F = {}_2F_1(a, b, c; x)$ :

$$\begin{aligned} F &= \frac{\Gamma(c)}{\Gamma(a)\Gamma(c-a)} \int_0^1 t^{a-1} (1-t)^{c-a-1} (1-xt)^{-b} dt \\ &= \frac{\Gamma(c)}{\Gamma(a)\Gamma(c-a)} \int_0^1 t^a (1-t)^{c-a} (1-xt)^{-b} \frac{dt}{t(1-t)}. \end{aligned}$$

Since  $\partial_x \cdot (1-xt)^{-b} = bt(1-xt)^{-b-1}$ ,

$$\partial_x F = \frac{\Gamma(c)}{\Gamma(a)\Gamma(c-a)} \int_0^1 t^a (1-t)^{c-a} (1-xt)^{-b} \frac{b dt}{(1-t)(1-xt)}.$$

We consider the case  $c \rightarrow c + 1$ . Since  $\Gamma$ -part is easy, we see only integrations.

We put  $U = t^a(1-t)^{c-a}(1-xt)^{-b}$ .

Integration by part: (Note:  $U|_{c \rightarrow c+1} = U \cdot (1-t)$ )

$$\begin{aligned} F|_{c \rightarrow c+1} &\leftrightarrow \int_0^1 U \cdot \frac{dt}{t} = \int_0^1 t^{a-1}(1-t)^{c-a}(1-xt)^{-b} dt \\ &= \left[ \frac{1}{a} U \right]_0^1 - \frac{1}{a} \int_0^1 U \left( -\frac{c-a}{1-t} + \frac{bx}{1-xt} \right) dt \\ &= \int_0^1 U \left( \frac{c-a}{a} \frac{1}{1-t} - \frac{bx}{a} \frac{1}{1-xt} \right) dt. \end{aligned}$$

Partial fraction decomposition:

$$\begin{aligned} F &\leftrightarrow \int_0^1 U \frac{dt}{t(1-t)} = \int_0^1 U \left( \frac{1}{t} + \frac{1}{1-t} \right) dt, \\ \partial_x F &\leftrightarrow \int_0^1 U \frac{b dt}{(1-t)(1-xt)} = \int_0^1 U \cdot \frac{b}{1-x} \left( \frac{1}{1-t} - \frac{x}{1-xt} \right) dt. \end{aligned}$$

We eliminate  $\frac{1}{1-t}$ ,  $\frac{x}{1-xt}$ .



Therefore, we obtain

$$\begin{aligned} & \int_0^1 U \cdot \frac{dt}{t} \\ &= \int_0^1 U \left( \frac{c-a-b}{c-b} \frac{dt}{t(1-t)} + \frac{1-x}{c-b} \frac{b dt}{(1-t)(1-xt)} \right), \\ & \quad \downarrow \text{(Consider } \Gamma\text{-factors.)} \\ F|_{c \rightarrow c+1} &= \frac{c(c-a-b)}{(c-a)(c-b)} F + \frac{c(1-x)}{(c-a)(c-b)} \partial_x F. \end{aligned}$$

We regard them as a [relation between the differential forms](#) in some sense ( $\rightarrow$  (de Rham) [cohomology](#)).

### Remark

Though this computation is hard, twisted cohomology groups enable us to obtain such relations systematically, in the framework of the linear algebra.

# About twisted (co)homology groups

To derive contiguity relations, we use the theory of twisted cohomology groups.

- ▶ Twisted (co)homology groups are geometric tools to study special functions expressed by integrations. Aomoto applied this theory to study of hypergeometric functions.
- ▶ Intersection pairings of such (co)homology groups are defined in [Steenrod, 1943].
- ▶ By [Kita-Yoshida, 1994], intersection numbers of twisted homology groups can be evaluated in terms of homological intersection numbers and branches of the multi-valued function.  
→ Monodromy representations.
- ▶ By [Cho-Matsumoto, 1995] and [Matsumoto, 1998], intersection numbers of twisted cohomology groups is express by residues of logarithmic forms.  
→ Pfaffian equations, contiguity relations.

# Twisted cohomology group

We consider (homology and) cohomology group based on the integral of a multi-valued function:

$$\begin{aligned} & \int_0^1 t^{a-1}(1-t)^{c-a-1}(1-xt)^{-b} dt \quad (= (\text{const.}) \cdot {}_2F_1) \\ &= \int_0^1 t^a(1-t)^{c-a}(1-xt)^{-b} \frac{dt}{t(1-t)} = \int_0^1 U \frac{dt}{t(1-t)} \\ & \quad (U = t^a(1-t)^{c-a}(1-xt)^{-b}). \end{aligned}$$

We fix  $x \neq 0, 1$ .

We put  $T = \mathbb{C} - \{0, 1, 1/x\} = \mathbb{P}^1 - \{0, 1, 1/x, \infty\}$  ( $t$ -space).

$U(t) = t^a(1-t)^{c-a}(1-xt)^{-b}$  is a multi-valued function on  $T$ .

We consider an integration of multi-valued function:

$$\int_{\gamma} U \varphi \quad \left( \begin{array}{l} \gamma: k\text{-simplex} \\ \varphi: k\text{-form} \end{array} \right).$$

When we consider such an integral, the branch of  $U$  on  $\gamma$  is given. Thus, we regard  $\gamma$  as a simplex **loading a branch of  $U$** , and we denote this integral  $\langle \varphi, \gamma \otimes U \rangle$  ( $\leftarrow$  pairing).

By using this notation, Stokes' formula is expressed as follows (separate  $U$  and differential forms):

$$\begin{aligned} \langle \psi, \partial\sigma \otimes U |_{\partial\sigma} \rangle &= \int_{\partial\sigma} U \psi = \int_{\sigma} d(U\psi) = \int_{\sigma} (dU \wedge \psi + U d\psi) \\ &= \int_{\sigma} U \cdot \left( d\psi + \frac{dU}{U} \wedge \psi \right) = \int_{\sigma} U \cdot \nabla(\psi) = \langle \nabla(\psi), \sigma \otimes U \rangle \end{aligned}$$

(Usual) de Rham theory:

$$\text{Stokes' formula: } \int_{\partial\sigma} \psi = \int_{\sigma} d\psi$$

$$\text{boundary and coboundary: } \partial \longleftrightarrow d$$

Twisted de Rham theory:

$$\text{Stokes' formula: } \langle \psi, \partial^U(\sigma \otimes U) \rangle = \langle \nabla(\psi), \sigma \otimes U \rangle$$

$$(\partial^U(\sigma \otimes U) = \partial\sigma \otimes U|_{\partial\sigma})$$

$$\text{boundary and coboundary: } \partial^U \longleftrightarrow \nabla$$

To define the twisted cohomology group, we use  $\nabla = d + \frac{dU}{U} \wedge$  instead of the exterior derivative  $d$ .

(The twisted homology group is defined by using  $\partial^U$ .)

# Definition of twisted cohomology group

We put

$\Omega^l(T)$  : the space of rational  $l$ -forms on  $\mathbb{P}^1$   
that have poles along  $0, 1, 1/x, \infty$ ,

$$\omega = \frac{dU}{U} = a \frac{dt}{t} - (c - a) \frac{dt}{1 - t} + bx \frac{dt}{1 - xt} \in \Omega^1(T).$$

Since  $\nabla = d + \omega \wedge$  satisfies  $\nabla \circ \nabla = 0$ , we have a complex

$$0 \rightarrow \Omega^0(T) \xrightarrow{\nabla} \Omega^1(T) \xrightarrow{\nabla} \Omega^2(T) = 0.$$

We call its cohomology group

$$H^l(\Omega^\bullet(T), \nabla) = \ker(\nabla : \Omega^l(T) \rightarrow \Omega^{l+1}(T)) / \nabla(\Omega^{l-1}(T))$$

the  $l$ -th **twisted cohomology group**.

## Fact 1

$$\dim H^l(\Omega^\bullet(T), \nabla) = \begin{cases} 0 & (l = 0) \\ 2 & (l = 1) \end{cases}$$

For example,

$$\varphi_1 = d \log (t/(1-t)) = \frac{dt}{t(1-t)},$$

$$\varphi_2 = d \log ((1-xt)/(1-t)) = \frac{(1-x)dt}{(1-t)(1-xt)}$$

form a basis of  $H^1(\Omega^\bullet(T), \nabla)$ .

## Remark

Since  $(0, 1) \otimes U$  is a “twisted cycle”, integrations on it depends only on cohomology classes:

$$\varphi = \psi \text{ in } H^1(\Omega^\bullet(T), \nabla) \implies \int_0^1 U\varphi = \int_0^1 U\psi$$

By using

- ▶  $0 = \nabla(1) = \omega = a \frac{dt}{t} - (c-a) \frac{dt}{1-t} + bx \frac{dt}{1-xt}$  in  $H^1(\Omega^\bullet(T), \nabla)$
- ▶ partial fraction decomposition,

we have the following relation:

$$\frac{dt}{t} = \frac{c-a-b}{c-b} \varphi_1 + \frac{b}{c-b} \varphi_2 \quad \text{in } H^1(\Omega^\bullet(T), \nabla).$$

By the above Remark, we have

$$\int_0^1 U \cdot \frac{dt}{t} = \int_0^1 U \left( \frac{c-a-b}{c-b} \varphi_1 + \frac{b}{c-b} \varphi_2 \right).$$



$$\begin{aligned}
\int_0^1 U \cdot \frac{dt}{t} &= \int_0^1 U \left( \frac{c-a-b}{c-b} \varphi_1 + \frac{b}{c-b} \varphi_2 \right) \\
&= \int_0^1 U \left( \frac{c-a-b}{c-b} \frac{dt}{t(1-t)} + \frac{b}{c-b} \frac{(1-x)dt}{(1-t)(1-xt)} \right) \\
&= \int_0^1 U \left( \frac{c-a-b}{c-b} \frac{dt}{t(1-t)} + \frac{1-x}{c-b} \frac{b dt}{(1-t)(1-xt)} \right).
\end{aligned}$$

As seen before, this implies the contiguity relation

$$F|_{c \rightarrow c+1} = \frac{c(c-a-b)}{(c-a)(c-b)} F + \frac{c(1-x)}{(c-a)(c-b)} \partial_x F.$$

# Usual de Rham cohomology?

In fact, it is known that twisted cohomology group is also defined as the cohomology group with coefficients in a (non-trivial) local system of rank 1. This local system corresponds to the multi-valuedness of  $U$ .

As well-known, (usual) de Rham cohomology of  $T = \mathbb{P}^1 - \{4\text{pts.}\} \underset{\text{homotopy}}{\sim} S^1 \vee S^1 \vee S^1$  is

$$\begin{array}{ccc} H^0(T, \mathbb{C}) \simeq \mathbb{C}, & H^1(T, \mathbb{C}) \simeq \mathbb{C}^3. & \\ & \updownarrow \text{different} & \\ H^0(\Omega^\bullet(T), \nabla) \simeq 0, & H^1(\Omega^\bullet(T), \nabla) \simeq \mathbb{C}^2. & \end{array}$$

# Intersection pairing

We can define **the intersection pairing**  $\mathcal{I}$  between  $H^1(\Omega^\bullet(T), \nabla)$  and  $H^1(\Omega^\bullet(T), \nabla^\vee)$ , where  $\nabla^\vee = d - \omega \wedge$  (which corresponds to the dual local system).

It is known that there is an isomorphism

$$H^1(\Omega^\bullet(T), \nabla) \xrightarrow{j} H^1(\mathcal{E}_c^0 \xrightarrow{\nabla} \mathcal{E}_c^1 \xrightarrow{\nabla} \mathcal{E}_c^2),$$

where  $\mathcal{E}_c^k$  is the space of  $C^\infty$   $k$ -forms on  $T$  with compact support. The intersection pairing is defined as

$$\mathcal{I}(\varphi, \psi) = \int_T j(\varphi) \wedge \psi.$$

Note that we regard  $T = \mathbb{C} - \{0, 1, 1/x\}$  as a 2-dimensional real manifold.

## Fact 2 ([Cho-Matsumoto, 1995])

There are explicit formulas of  $\mathcal{I}(\varphi, \psi)$  for logarithmic differential forms  $\varphi, \psi$ . For example,

$$\left(\mathcal{I}(\varphi_i, \varphi_j)\right)_{i,j=1,2} = 2\pi\sqrt{-1} \cdot \begin{pmatrix} \frac{1}{a} + \frac{1}{c-a} & \frac{1}{c-a} \\ \frac{1}{c-a} & \frac{1}{-b} + \frac{1}{c-a} \end{pmatrix}$$

(memo)  $U = t^a(1-t)^{c-a}(1-xt)^{-b}$   
 $\varphi_1 = d \log (t/(1-t))$   
 $\varphi_2 = d \log ((1-xt)/(1-t))$

For  $\varphi = \frac{dt}{t}$ , we showed  $\varphi = \frac{c-a-b}{c-b}\varphi_1 + \frac{b}{c-b}\varphi_2$ , by using

- ▶  $0 = \nabla(1) = \omega$  in  $H^1(\Omega^\bullet(T), \nabla)$ , and
- ▶ partial fraction decomposition.

In fact, the intersection pairing  $\mathcal{I}$  gives a more systematic method to obtain the relation.

Since  $\varphi_1$  and  $\varphi_2$  form a basis, we have  $\varphi = \lambda_1\varphi_1 + \lambda_2\varphi_2$  for some  $\lambda_1, \lambda_2$ . It is known that

$$\left(\mathcal{I}(\varphi, \varphi_1), \mathcal{I}(\varphi, \varphi_2)\right) = 2\pi\sqrt{-1}\left(\frac{1}{a}, 0\right).$$

By  $\varphi = \lambda_1\varphi_1 + \lambda_2\varphi_2$  and bilinearity of  $\mathcal{I}$ , we also have

$$\left(\mathcal{I}(\varphi, \varphi_1), \mathcal{I}(\varphi, \varphi_2)\right) = (\lambda_1, \lambda_2) \cdot \left(\mathcal{I}(\varphi_i, \varphi_j)\right)_{i,j=1,2}.$$

Therefore, the coefficients  $\lambda_1, \lambda_2$  is obtained as

$$(\lambda_1, \lambda_2) = \left(\frac{1}{a}, 0\right) \cdot \begin{pmatrix} \frac{1}{a} + \frac{1}{c-a} & \frac{1}{c-a} \\ \frac{1}{c-a} & -\frac{1}{b} + \frac{1}{c-a} \end{pmatrix}^{-1} = \left(\frac{c-a-b}{c-b}, \frac{b}{c-b}\right).$$

# Generalization — Aomoto-Gelfand hypergeometric function

(Aomoto (1970's –), Gelfand (1980's –), and many others... )

We consider a generalization based on the integral representation

$$\int_0^1 t^{a-1} (1-t)^{c-a-1} (1-xt)^{-b} dt.$$

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$$t^{\gamma_1} (1-t)^{\gamma_2} (1-xt)^{\gamma_3}$$

$$\longrightarrow 4 \text{ points } \{0, 1, 1/x, \infty\} \subset \mathbb{P}^1$$

$$\longrightarrow 4 \text{ hyperplanes } \subset \mathbb{P}^1$$



hyperplane arrangement in  $\mathbb{P}^k$

We consider  $(k + n + 2)$  hyperplanes in  $\mathbb{P}^k$  defined by

$$\begin{aligned} L_0 &= 1, & L_j &= t_j \quad (1 \leq j \leq k), \\ L_{k+j} &= 1 + t_1 x_{1j} + \cdots + t_k x_{kj} \quad (1 \leq j \leq n), \\ L_{k+n+1} &= 1 + t_1 + \cdots + t_k, \end{aligned}$$

where we regard  $(L_0 = 0)$  defines the hyperplane at infinity. This arrangement corresponds to the following  $(k + 1) \times (k + n + 2)$  matrix (each column corresponds to the above linear form):

$$\begin{array}{cccccccc} & L_0 & L_1 & \cdots & L_k & L_{k+1} & \cdots & L_{k+n} & L_{k+n+1} \\ \begin{array}{c} 1 \\ t_1 \\ \vdots \\ t_k \end{array} & \left( \begin{array}{cccccccc} 1 & 0 & \cdots & 0 & 1 & \cdots & 1 & 1 \\ 0 & 1 & & 0 & x_{11} & \cdots & x_{1n} & 1 \\ \vdots & \vdots & \ddots & \vdots & \vdots & \ddots & \vdots & \vdots \\ 0 & 0 & \cdots & 1 & x_{k1} & \cdots & x_{kn} & 1 \end{array} \right) \end{array}$$

Today, we assume that these hyperplanes are **in general position** (i.e., every  $(k + 1)$ -minor of this matrix is not 0).

$x = (x_{ij})$  is  $k \times n$  variables of hypergeometric function.

# Hypergeometric integral of type $(k + 1, k + n + 2)$

$\alpha = (\alpha_0, \alpha_1, \dots, \alpha_{k+n+1})$  : parameters (we put  $\alpha_0 = - \sum_{i=1}^{k+n+1} \alpha_i$ .)

We assume  $\alpha_i \notin \mathbb{Z}$  (In fact, we often consider integer cases in an application).

Let  $U(t)$  be a multi-valued function in  $t$  (here we fix  $x$ ) defined by

$$U(t) = U_x(t) = \prod_{i=1}^{k+n+1} L_i(t)^{\alpha_i}.$$

(We regard  $\alpha_0$  as the exponent of  $L_0(= 1)$ . The above condition means homogeneity.)

The hypergeometric integral of type  $(k + 1, k + n + 2)$  is defined by

$$F(\alpha; x) = \int_{\Delta} U(t) \cdot \frac{dt_1 \wedge \dots \wedge dt_k}{t_1 \cdots t_k},$$

$$\Delta = \{(t_1, \dots, t_k) \in \mathbb{R}^k \mid t_1 < 0, \dots, t_k < 0, t_1 + \dots + t_k > -1\}.$$



As an example, we consider the case of  $k = n = 1$ .

$$\begin{array}{cccc}
 & L_0 & L_1 & L_2 & L_3 \\
 1 & \left( \begin{array}{cccc}
 1 & 0 & 1 & 1 \\
 0 & 1 & x & 1
 \end{array} \right) & L_1(t) = t, \\
 t & & & & L_2(t) = 1 + xt, \\
 & & & & L_3(t) = 1 + t.
 \end{array}$$

The hypergeometric integral of type (2, 4) is

$$\begin{aligned}
 F(\alpha; x) &= \int_{(-1,0)} t^{\alpha_1} (1 + xt)^{\alpha_2} (1 + t)^{\alpha_3} \frac{dt}{t} \\
 &= (-1)^{\alpha_1} \int_{(0,1)} s^{\alpha_1} (1 - xs)^{\alpha_2} (1 - s)^{\alpha_3} \frac{ds}{s}. \quad (s = -t)
 \end{aligned}$$

This is nothing but the integral representation of  ${}_2F_1$ .

# Twisted cohomology (higher dimensional case)

(Here, we fix  $x$ .) We put

$$\begin{aligned} T = T_x &= \{t = (t_1, \dots, t_k) \in \mathbb{C}^k \mid L_i(t) \neq 0\} \subset \mathbb{C}^k \subset \mathbb{P}^k \\ &= \mathbb{P}^k - \bigcup_{i=0}^{k+n+1} (L_i = 0) \quad (\text{complement of hyperplane arr.}) \end{aligned}$$

(we also regard  $(L_0 = 0)$  as the hyperplane at infinity (after the homogenization)), and put

$\Omega^l(T)$  : the space of rational  $l$ -forms on  $\mathbb{P}^k$   
that have poles along  $\bigcup_i (L_i = 0)$ ,

$$\omega = \frac{dU}{U} = d \log \left( \prod_{i=1}^{k+n+1} L_i^{\alpha_i} \right) = \sum_{i=1}^{k+n+1} \alpha_i \frac{dL_i}{L_i} \in \Omega^1(T).$$

Example ( $k = n = 1$ )

$$\omega = d \log(t^{\alpha_1} (1 + xt)^{\alpha_2} (1 + t)^{\alpha_3}) = \alpha_1 \frac{dt}{t} + \alpha_2 \frac{x dt}{1 + xt} + \alpha_3 \frac{dt}{1 + t}$$

By using  $\nabla = d + \omega \wedge : \Omega^l(T) \rightarrow \Omega^{l+1}(T)$ , we obtain a complex

$$0 \rightarrow \Omega^0(T) \xrightarrow{\nabla} \Omega^1(T) \xrightarrow{\nabla} \dots \xrightarrow{\nabla} \Omega^{k-1}(T) \xrightarrow{\nabla} \Omega^k(T) \rightarrow 0,$$

and its cohomology group

$$H^l(\Omega^\bullet(T), \nabla) = \ker(\nabla : \Omega^l(T) \rightarrow \Omega^{l+1}(T)) / \nabla(\Omega^{l-1}(T)).$$

This is called the  $l$ -th **twisted cohomology group**.

### Fact 3 ([Aomoto-Kita, 2011])

$$\dim H^l(\Omega^\bullet(T), \nabla) = \begin{cases} 0 & (l \neq k) \\ \binom{k+n}{k} & (l = k) \end{cases}$$

We study only  $H^k(\Omega^\bullet(T), \nabla) = \Omega^k(T)/\nabla(\Omega^{k-1}(T))$ .

For  $J = \{j_0, \dots, j_k\} \subset \{0, 1, \dots, k+n+1\}$  ( $\leftarrow$  indices of hyperplanes), we define the logarithmic differential form as

$$\varphi \langle J \rangle = \varphi \langle j_0 \cdots j_k \rangle = \bigwedge_{p=1}^k d \log(L_{j_p}/L_{j_0}) \in \Omega^k(T)$$

### Fact 4 ([Aomoto-Kita, 2011], [Kita-Matsumoto, 1997])

- (1)  $H^k(\Omega^\bullet(T), \nabla)$  is spanned by  $\varphi \langle J \rangle$ 's.
- (2) Especially, for a fixed pair  $p \neq q$ , we can take  $\{\varphi \langle J \rangle \mid p \in J, q \notin J\}$  as a basis of  $H^k(\Omega^\bullet(T), \nabla)$ .

# Intersection pairing

We can also define the **intersection pairing**  $\mathcal{I}(\cdot, \cdot)$  between  $H^k(\Omega^\bullet(T), \nabla)$  and  $H^k(\Omega^\bullet(T), \nabla^\vee)$ . Note that  $\mathcal{I}(\cdot, \cdot)$  is a non-degenerate bilinear form.

Fact 5 ([Matsumoto, 1998])

For  $J = \{j_0, \dots, j_k\}$ ,  $J' = \{j'_0, \dots, j'_k\}$ , we have

$$\begin{aligned} & \mathcal{I}(\varphi \langle J \rangle, \varphi \langle J' \rangle) \\ &= (2\pi\sqrt{-1})^k \times \begin{cases} \frac{\sum_{j \in J} \alpha_j}{\prod_{j \in J} \alpha_j} & (J = J'), \\ \frac{(-1)^{p+q}}{\prod_{j \in J \cap J'} \alpha_j} & \left( \begin{array}{l} \#(J \cap J') = k, \\ J - \{j_p\} = J' - \{j'_q\} \end{array} \right), \\ 0 & \text{(otherwise)}. \end{cases} \end{aligned}$$

It is not so hard to evaluate  $\mathcal{I}(\varphi \langle J \rangle, \varphi \langle J' \rangle)$  for logarithmic forms.

# To study hypergeometric integrals

- ▶ On a “twisted cycle”  $\Delta \otimes U$ ,

$$\varphi = \psi \text{ in } H^k(\Omega^\bullet(T), \nabla) \implies \int_{\Delta} U\varphi = \int_{\Delta} U\psi.$$

- ▶  $H^k(\Omega^\bullet(T), \nabla)$  is a finite dimensional vector space.  
→ We can study in the framework of the linear algebra.
- ▶  $\mathcal{I}$  is a non-degenerate bilinear form.  
→ It is useful as an inner product.

# Column vector to describe contiguity relations

We take a basis of  $H^k(\Omega^\bullet(T), \nabla)$  by

$$\{\varphi \langle J \rangle \mid 0 \in J, k + n + 1 \notin J\}.$$

By straightforward calculation, we have correspondence:

$$\text{integral of } \varphi \langle 01 \cdots k \rangle \left( = \frac{dt}{t_1 \cdots t_k} \right) \longleftrightarrow F(\alpha; x),$$

$$\text{integral of another } \varphi \langle 0 j_1 \cdots j_k \rangle \longleftrightarrow \text{a partial derivative of } F(\alpha; x).$$

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For example, since  $L_{k+1} = 1 + t_1 x_{11} + \cdots + t_k x_{k1}$ , we have

$$\begin{aligned} \frac{\partial}{\partial x_{11}} F(\alpha; x) &= \int_{\Delta} \frac{\partial}{\partial x_{11}} \prod_{i=1}^{k+n+1} L_i^{\alpha_i} \frac{dt}{t_1 \cdots t_k} \\ &= \int_{\Delta} \alpha_k t_1 \cdot L_{k+1}^{\alpha_{k+1}} \prod_{i \neq k+1} L_i^{\alpha_i} \frac{dt}{t_1 \cdots t_k} = \int_{\Delta} \prod_i L_i^{\alpha_i} \cdot \alpha_k \cdot \frac{dt}{L_{k+1} \cdot t_2 \cdots t_k} \\ &= \int_{\Delta} \prod_i L_i^{\alpha_i} \cdot \frac{\alpha_k}{x_{11}} \cdot \varphi \langle 0, k+1, 2, \dots, k \rangle. \end{aligned}$$

Thus, we define the column vector  $\mathbf{F}(\alpha; x)$  whose entries are the integrals of this basis.

We derive contiguity relations for the vector-valued function  $\mathbf{F}(\alpha; x)$ .



Example ( $k = n = 2$ , of type  $(3, 6)$ , 4 variables  $(x_{11}, x_{12}, x_{21}, x_{22})$ )

$$\dim H^2 = \binom{2+2}{2} = 6$$

$$\mathbf{F}(\alpha; x) = \int_{\Delta} \prod_{j=1}^5 L_j^{\alpha_j} \cdot \begin{pmatrix} \varphi\langle 012 \rangle \\ \varphi\langle 013 \rangle \\ \varphi\langle 014 \rangle \\ \varphi\langle 023 \rangle \\ \varphi\langle 024 \rangle \\ \varphi\langle 034 \rangle \end{pmatrix} = \begin{pmatrix} F(\alpha; x) \\ \frac{x_{21}}{\alpha_3} \cdot \frac{\partial F(\alpha; x)}{\partial x_{21}} \\ \frac{x_{22}}{\alpha_4} \cdot \frac{\partial F(\alpha; x)}{\partial x_{22}} \\ -x_{11} \cdot \frac{\partial F(\alpha; x)}{\partial x_{11}} \\ -x_{12} \cdot \frac{\partial F(\alpha; x)}{\partial x_{12}} \\ \frac{\alpha_4}{\alpha_3 \alpha_4} \cdot \frac{\partial^2 F(\alpha; x)}{\partial x_{11} \partial x_{22}} \end{pmatrix}$$

### Remark

In fact, all of the first derivatives appear.

# Contiguity relations

We consider the parameter shift  $\alpha_i \rightarrow \alpha_i + 1$ . In this case, the parameter vector  $\alpha$  changes into

$$\alpha^{(i)} = (\alpha_0 - 1, \alpha_1, \dots, \alpha_{i-1}, \alpha_i + 1, \alpha_{i+1}, \dots, \alpha_{k+n+1}).$$

By the definition, we have

$$F(\alpha^{(i)}; x) = \int_{\Delta} \prod_{j=1}^{k+n+1} L_j^{\alpha_j} \cdot L_i \cdot \underbrace{\varphi\langle 01 \dots k \rangle}_{\cap H^k(T_x, \nabla^{(i)})}.$$

$$\nabla^{(i)} = d + d \log(U \cdot L_i) \wedge U|_{\alpha_i \rightarrow \alpha_i + 1} \nearrow$$

$$\underbrace{\cap}_{\cap H^k(T_x, \nabla)}$$

## Proposition 6

The multiplication by  $L_i$   $\Omega^l(T_x) \rightarrow \Omega^l(T_x)$ ;  $\varphi \mapsto L_i \cdot \varphi$  induces a linear map  $\mathcal{A}_i : H^k(\Omega^\bullet(T), \nabla^{(i)}) \rightarrow H^k(\Omega^\bullet(T), \nabla)$ .

We take the cohomology classes of

$$\{\varphi \langle J \rangle \mid 0 \in J, k+n+1 \notin J\} \quad (\leftarrow \text{corresponding to } \mathbf{F})$$

as bases of  $H^k(\Omega^\bullet(T), \nabla^{(i)})$  and  $H^k(\Omega^\bullet(T), \nabla)$ .

Let  $A_i(\alpha; x)$  be the representation matrix of

$\mathcal{A}_i : H^k(\Omega^\bullet(T), \nabla^{(i)}) \rightarrow H^k(\Omega^\bullet(T), \nabla)$ . Thus we have

$$\begin{pmatrix} \vdots \\ L_i \cdot \varphi \langle J \rangle \\ \vdots \end{pmatrix} = A_i(\alpha; x) \cdot \begin{pmatrix} \vdots \\ \varphi \langle J \rangle \\ \vdots \end{pmatrix} \quad \text{in } H^k(\Omega^\bullet(T), \nabla).$$

By integrating on  $\Delta \otimes U = \Delta \otimes (\prod_{j=1}^{k+n+1} L_j^{\alpha_j})$ , we obtain the contiguity relation:

$$\mathbf{F}(\alpha^{(i)}; x) = A_i(\alpha; x) \cdot \mathbf{F}(\alpha; x).$$

We want an explicit expression of the matrix  $A_i(\alpha; x)$ .

## Theorem 7 ([G.-Matsumoto, 2018])

The representation matrix  $A_i(\alpha; x)$  is expressed as

$$A_i(\alpha; x) = C(\alpha^{(i)})P_i(\alpha^{(i)})^{-1}D_i(x)Q_i(\alpha)C(\alpha)^{-1},$$

where  $D_i(x)$  is a diagonal matrix whose entries are ratios of determinants of some matrix, and

$$C(\alpha) = \left( \mathcal{I}(\varphi\langle I \rangle, \varphi\langle J \rangle) \right)_{\substack{0 \in I, k+n+1 \notin I, \\ 0 \in J, k+n+1 \notin J}}$$

$$P_i(\alpha) = \left( \mathcal{I}(\varphi\langle I \rangle, \varphi\langle J \rangle) \right)_{\substack{0 \in I, i \notin I, \\ k+n+1 \in J, 0 \notin J}}$$

$$Q_i(\alpha) = \left( \mathcal{I}(\varphi\langle I \rangle, \varphi\langle J \rangle) \right)_{\substack{i \in I, 0 \notin I, \\ k+n+1 \in J, 0 \notin J}}.$$

(These intersection numbers can be evaluated by Fact 5)

### Sketch of Proof.

First, we use other bases of the cohomology groups.

$\implies$  the representation matrix is diagonal.

Next, we evaluate the matrices that express the changes of the bases. By using the intersection pairing ( $\doteq$  inner product), we obtain these matrices. □

Note that in [Aomoto, 1975], contiguity relations are also derived in the frame work of twisted cohomology groups. However, he did not use the linear map  $\mathcal{A}_i$  and the intersection pairing  $\mathcal{I}$ , and his calculation is harder than ours.

### Remark

Recently, some physicists also study hypergeometric integrals and intersection theory. For example, in [Frellesvig, et al., 2019], contiguity relations are considered in a similar idea to this talk.

- ▶ Twisted cohomology groups and the intersection pairing are useful tools to study hypergeometric functions.
- ▶ Aomoto-Gelfand hypergeometric function is a generalization of the integral representation of  ${}_2F_1$ .
- ▶ Some properties (today: contiguity relations) are understood by using twisted cohomology groups and intersection pairings.

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Thank you for your kind attention!

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