

# Holonomic systems with solutions ramified along a cusp

Orlando Neto, Pedro C. Silva

CMAF, Av. Prof. Gama Pinto 2, 1649-003 Lisboa, Portugal

Reçu et accepté le 6 May 2002

Note presented by Jean-Michel Bony.

---

## Abstract

We classify the holonomic systems of (micro) differential equations of multiplicity one along a singular Lagrangian irreducible variety contained in an involutive submanifold of maximal codimension. We show that their solutions are related to  ${}_kF_{k-1}$  hypergeometric functions on the Riemann sphere. *To cite this article: O. Neto, P.C. Silva, C. R. Acad. Sci. Paris, Ser. I 335 (2002) 171–176.* © 2002 Académie des sciences/Éditions scientifiques et médicales Elsevier SAS

## Systèmes holonomes avec solutions ramifiées le long d'un cusp

## Résumé

On classifie les systèmes holonomes d'équations (micro) différentielles de multiplicité un dont le support est un espace analytique complexe Lagrangien, singulier, irréductible et contenu dans une sous-variété lisse de codimension maximal. On montre que leur solutions sont en rapport avec des fonctions  ${}_kF_{k-1}$  hypergéométriques sur la sphère de Riemann. *Pour citer cet article : O. Neto, P.C. Silva, C. R. Acad. Sci. Paris, Ser. I 335 (2002) 171–176.* © 2002 Académie des sciences/Éditions scientifiques et médicales Elsevier SAS

---

## Version française abrégée

Dans la suite  $k$  et  $n$  sont des entiers positifs tels que  $2 \leq k \leq n - 1$  et  $(k, n) = 1$ . On définit  $\vartheta = x\partial_x + (n/k)y\partial_y$ . Soient  $I_t$  la matrice identité d'ordre  $t$  et  $N$ , le bloc de Jordan nilpotent d'ordre  $t$ .

THÉORÈME 1. – Soit  $L$  un  $\mathbb{C}\{x\}$ -module libre de dimension  $k$ . Soit  $\nabla$  un endomorphisme  $\mathbb{C}$ -linéaire de  $L$  tel que  $\nabla(fu) = x(\text{d}f/\text{d}x)u + f\nabla u$  pour  $f \in \mathbb{C}\{x\}$ ,  $u \in L$ . Soit  $p$  un endomorphisme  $\mathbb{C}\{x\}$ -linéaire de  $L$  tel que  $[\nabla, p] = ((n-k)/k)p$  et  $p^k = (n/k)^k x^{n-k}$ .

Alors il y a des nombres complexes  $\lambda_i$ ,  $i \in \mathbb{Z}$ , et générateurs de  $L$ ,  $u_i$ ,  $i \in \mathbb{Z}$ , tels que (1) soit vérifiée,  $u_{i+k} = u_i$ ,  $(u_0, \dots, u_{k-1})$  soit une base de  $L$ ,  $\nabla u_i = \lambda_i u_i$  et  $p u_i = (n/k)x^{\alpha_i} u_{i+1}$ ,  $i \in \mathbb{Z}$ .

On va noter  $R$  la  $\mathbb{C}$ -algèbre  $\mathbb{C}\{x, p, t_1, \dots, t_{m-2}\}/(p^k - (n/k)^k x^{n-k})$ . La dérivation  $x\partial_x + ((n-k)/k)p\partial_p$  de  $\mathbb{C}\{x, p, t_1, \dots, t_{m-2}\}$  induit une dérivation  $\Delta$  de  $R$ .

THÉORÈME 2. – Soit  $L$  un  $R$ -module sans torsion de type fini et rang un. Soit  $\nabla$  un endomorphisme  $\mathbb{C}$ -linéaire de  $L$  tel que  $\nabla(fu) = \Delta(f)u + f\nabla u$  pour  $f \in R$ ,  $u \in L$ .

---

E-mail addresses: orlando@lmc.fc.ul.pt (O. Neto); pcsilva@lmc.fc.ul.pt (P.C. Silva).

*Si les  $\partial_{t_j}$ ,  $1 \leq j \leq m-2$ , agissent sur  $L$  comme des endomorphismes  $\mathbb{C}$ -linéaires tels que  $\partial_{t_j}(fv) = (\partial f/\partial t_j)v + f\partial_{t_j}v$ ,  $1 \leq j \leq m-2$ ,  $f \in R$ ,  $v \in L$ , alors  $L$  est  $\mathbb{C}\{x, t_1, \dots, t_{m-2}\}$ -libre de rang  $k$ . De plus, il y a des nombres complexes  $\lambda_i$ ,  $i \in \mathbb{Z}$ , et des générateurs de  $L$ ,  $v_i$ ,  $i \in \mathbb{Z}$ , tels que  $v_{i+k} = v_i$ ,  $(v_0, \dots, v_{k-1})$  soit une base du  $\mathbb{C}\{x, t_1, \dots, t_{m-2}\}$ -module  $L$  et (1), (5) soient vérifiées.*

*Preuve.* – Supposons  $m = 2$ . Puisque  $L$  est un  $R$ -module de type fini et  $R$  est un  $\mathbb{C}\{x\}$ -module de type fini,  $L$  est un  $\mathbb{C}\{x\}$ -module de type fini. Puisque  $\mathbb{C}\{x\}$  est un domaine d'ideaux principaux et  $L$  est un  $\mathbb{C}\{x\}$ -module sans torsion,  $L$  est  $\mathbb{C}\{x\}$ -libre de dimension finie, disons  $l$ . Soit  $K$  le corps des fractions de  $R$ . Puisque les anneaux  $\mathbb{C}\{x\}[x^{-1}][p]/(p^k - (n/k)^k x^{n-k})$  et  $\mathbb{C}\{x\}[x^{-1}] \otimes_{\mathbb{C}\{x\}} R$  sont isomorphes et puisque  $p^k - (n/k)^k x^{n-k}$  définit un polynôme irréductible sur le corps  $\mathbb{C}\{x\}[x^{-1}]$ ,  $\mathbb{C}\{x\}[x^{-1}] \otimes_{\mathbb{C}\{x\}} R \cong K$ . Puisque  $R$  est  $\mathbb{C}\{x\}$ -libre de rang  $k$ ,  $K$  est un espace vectoriel sur  $\mathbb{C}\{x\}[x^{-1}]$  de dimension  $k$ . Puisque  $\mathbb{C}\{x\}[x^{-1}] \otimes_{\mathbb{C}\{x\}} L \cong K \otimes_R L$  et  $L$  est un  $R$ -module de rang un,  $K$  est un espace vectoriel sur  $\mathbb{C}\{x\}[x^{-1}]$  de dimension  $l$ . Ceci entraîne l'égalité  $l = k$ . Par le Théorème 1 on a le résultat pour  $m = 2$ . Le cas général est prouvé par induction en  $m$ .  $\square$

THÉORÈME 3. – *Les systèmes holonomes de multiplicité un sont réguliers holonomes.*

PROPOSITION 4. – *Soit  $\Lambda$  le germe en  $q \in T^*X \setminus X$  d'un ensemble analytique Lagrangien, conique et irréductible. Soit  $M$  la fibre au point  $q$  d'un  $\mathcal{E}_X$ -module holonome de multiplicité un le long de  $\Lambda$ . Soit  $N$  le réseau canonique de  $M$  (voir Théorème 5.16 de [3]). Alors  $N/N(-1)$  est un  $\mathcal{O}_{\Lambda, q}(0)$ -module sans torsion de type fini et rang un.*

THÉORÈME 5. – *Soient  $c$ ,  $\lambda'_i$ ,  $i = 0, \dots, d-1$ , des nombres complexes tels que  $c \in (\mathbb{C} \setminus \mathbb{R}) \cup ]0, 1[$ ,  $\lambda'_i \neq 0$ , for all  $i$ , et  $\{\lambda'_i - \lambda'_j : 0 \leq i, j \leq d-1\} \cap (c\mathbb{N} + (1-c)\mathbb{N}) \subset \{0\}$ . Alors il y a une solution, unique, du problème microdifferentiel de Cauchy (6) où  $A_0 = \text{diag}(\lambda'_0, \dots, \lambda'_{d-1})$ ,  $U \in M_d(\mathcal{E}_{X, (0, dy)}(0))$ , et  $\mathcal{A}_{-1} \in M_d(\mathcal{E}_{X, (0, dy)}(-1))$ .*

Étant donnés des nombres complexes  $\lambda_i$ ,  $i \in \mathbb{Z}$ , tels que (1) soit vérifié, on note  $\mathcal{M}_{(\lambda_i)}$  (resp.  $\mathcal{L}_{(\lambda_i)}$ ) le  $\mathcal{E}_{\mathbb{C}^m}$ -module (resp.  $\mathcal{D}_{\mathbb{C}^m}$ -module) engendré par  $u_i$ ,  $i \in \mathbb{Z}$ , vérifiant les relations (7).

THÉORÈME 6. – *Étant donné un système d'équations microdifferentielles  $\mathcal{M}$  de multiplicité un le long du conormal de l'hypersurface de  $\mathbb{C}^m$ ,  $y^k = x^n$ , il y a des nombres complexes  $\lambda_i$ ,  $i \in \mathbb{Z}$ , tels que (1) soit vérifiée et  $\mathcal{M}_{(0, dy)}$  soit isomorphe à  $(\mathcal{M}_{(\lambda_i)})_{(0, dy)}$ .*

*Preuve.* – Soit  $\mathcal{N}$  le réseau canonique de  $\mathcal{M}$ . La fibre au point  $(0, dy)$  de  $\mathcal{O}_{\Lambda}(0)$  est égale à  $R$ . On va noter  $M$ ,  $N$  et  $L$  les fibres au point  $(0, dy)$  des faisceaux  $\mathcal{M}$ ,  $\mathcal{N}$  et  $\mathcal{N}/N(-1)$  respectivement. Par la Proposition 4,  $L$  est un  $R$ -module sans torsion de type fini et rang un. L'opérateur  $\vartheta$  agit sur  $R$  comme la dérivation  $\Delta$ . De plus,  $[\vartheta, p] = H_{\sigma(\vartheta)}(p) = ((n-k)/k)p$ . En définissant  $\nabla = \vartheta$ , on conclut que  $L$  vérifie les conditions du Théorème 2. Soient  $v_i$ ,  $i \in \mathbb{Z}$ , des générateurs pour  $L$  vérifiant (5). Il existent  $u_i \in N$ ,  $i \in \mathbb{Z}$ , tels que  $v_i = u_i + N(-1)$  et  $u_{i+k} = u_i$ ,  $i \in \mathbb{Z}$ . Les  $u_i$ 's engendrent le  $\mathcal{E}_{X, (0, dy)}(0)$ -module  $N$ . De plus,  $(\partial_x \partial_y^{-1})u_i + (n/k)x^{\alpha_i}u_{i+1}$  et  $(\vartheta - \lambda_i)u_i \in N(-1)$ . Par le Théorème 5 on peut supposer que  $\vartheta u_i = \lambda_i u_i$ . Par une variation de l'argument de la preuve du Théorème 1  $(\partial_x \partial_y^{-1})u_i + (n/k)x^{\alpha_i}u_{i+1} \in N(-l)$  pour tous  $l \geq 1$ . Donc  $(\partial_x \partial_y^{-1})u_i = -(n/k)x^{\alpha_i}u_{i+1}$ ,  $i \in \mathbb{Z}$ .  $\square$

THÉORÈME 7. – *Soit  $\mathcal{L}$  le germe à l'origine d'un  $\mathcal{D}_{\mathbb{C}^m}$ -module cohérent de variété caractéristique l'union du conormal de l'hypersurface  $y^k = x^n$  avec la section nulle. Alors  $\mathcal{L}$  a multiplicité un le long du conormal de  $y^k = x^n$  et on a un isomorphisme de espaces vectoriels complexes  $\partial_y : \mathcal{L}_0 \rightarrow \mathcal{L}_0$  si et seulement si il y a des nombres complexes  $\lambda_i$ ,  $i \in \mathbb{Z}$ , tels que (1), (11) soient vérifiées et  $\mathcal{L}$  soit isomorphe à  $\mathcal{L}_{(\lambda_i)}$ .*

Le Théorème 7 c'est une conséquence du Théorème 6 et du Théorème 8.6.19 de [2].

On définit  $v(x, y, t) = y^{-\lambda_0 k/n} u_0(x, y, t)$ . Puisque  $\vartheta v = 0$ ,  $v$  est constant le long des fibres de l'application  $\gamma : (\mathbb{C}^2 \setminus \{(0, 0)\}) \times \mathbb{C}^{m-2} \rightarrow \mathbb{P}^1$ , définie par  $\gamma(x, y, t) = (x^n : y^k)$ . Alors il existe une fonction  $\varphi$  multivaluée holomorphe sur  $\mathbb{P}^1 \setminus \{0, 1, \infty\}$ , telle que  $u_0(x, y, t) = y^{\lambda_0 k/n} \varphi(y^k/x^n)$ . De plus,  $\varphi$  est une solution d'une équation différentielle hypergéométrique  ${}_kF_{k-1}$ .

Let  $k, n$  be integers s.t.  $2 \leq k \leq n - 1$  and  $(k, n) = 1$ . Let  $X$  be a complex manifold of dimension  $m$ . Let  $\pi : T^*X \rightarrow X$  be the cotangent bundle of  $X$ . Let  $\Lambda$  be a germ of a conic Lagrangian subvariety of  $T^*X \setminus X$ . By Theorem 8.3 of [7], if  $\Lambda$  is singular and irreducible and  $\Lambda$  is contained in an involutive submanifold of  $T^*X \setminus X$  of codimension  $m - 1$ , there exist a system of local coordinates  $(x, y, t_1, \dots, t_{m-2})$  s.t.  $\Lambda$  can be identified with the conormal of the hypersurface  $y^k = x^n$ . These are the singular Lagrangian varieties with milder singularities. We can find in [7], Theorem 8.6, the classification of the systems of microdifferential equations with simple characteristics along  $\Lambda$ . The purpose of this paper is to classify the systems of microdifferential equations of multiplicity one along  $\Lambda$ . As a consequence we obtain a classification theorem for  $\mathcal{D}$ -modules. For a topological approach to this problem cf. [5].

## 1. Main result

We denote the identity matrix of order  $t$  by  $I_t$  and the nilpotent Jordan block of order  $t$  by  $N_t$ .

**LEMMA 1.** – Let  $\alpha \in \mathbb{C}$  and  $Y \in M_{\mu \times \nu}(\mathbb{C}\{x\}[x^{-1}])$  s.t.  $(x(d/dx) - \alpha)Y = YN_\nu - N_\mu Y$ . If  $\alpha \notin \mathbb{Z}$ ,  $Y = 0$ . If  $\alpha \in \mathbb{Z}$ ,  $Y = Cx^\alpha$ , where  $C \in M_{\mu \times \nu}(\mathbb{C})$  s.t.  $CN_\nu - N_\mu C = 0$ .

**THEOREM 2.** – Let  $L$  be a free  $\mathbb{C}\{x\}$ -module of dimension  $k$ . Let  $\nabla$  be a  $\mathbb{C}$ -linear endomorphism of  $L$  such that  $\nabla(fu) = x(d/dx)u + f\nabla u$ ,  $f \in \mathbb{C}\{x\}$ ,  $u \in L$ . Let  $p$  be a  $\mathbb{C}\{x\}$ -linear endomorphism of  $L$  s.t.  $[\nabla, p] = ((n-k)/k)p$  and  $p^k = (n/k)x^kx^{n-k}$ .

There exist complex numbers  $\lambda_i$ ,  $i \in \mathbb{Z}$ , and a system of generators of  $L$ ,  $u_i$ ,  $i \in \mathbb{Z}$ , s.t.

$$\lambda_{i+k} = \lambda_i, \quad \alpha_i := \lambda_i - \lambda_{i+1} + (n-k)/k \quad \text{is a nonnegative integer,} \quad (1)$$

$u_{i+k} = u_i$ ,  $(u_0, \dots, u_{k-1})$  is a basis of  $L$ ,  $\nabla u_i = \lambda_i u_i$  and  $pu_i = (n/k)x^{\alpha_i}u_{i+1}$ ,  $i \in \mathbb{Z}$ .

*Proof.* – If  $A = (a_{i,j})$ ,  $B = (b_{i,j})$  are respectively the matrices of  $\nabla$ ,  $p$  w.r.t. a basis  $(u_0, \dots, u_{k-1})$  of  $L$ ,

$$\left( x \frac{d}{dx} - \frac{n-k}{k} \right) B = [B, A]. \quad (2)$$

Assume the additional hypothesis  $A$  is constant. We can assume that  $A$  is the direct sum of  $l$  Jordan blocks  $A_r$  of size  $m_r$  and eigenvalue  $\lambda_r$ ,  $0 \leq r \leq l-1$ , where  $1 \leq l \leq k$ . Consider the block decomposition  $B = (B_{r,s})$ ,  $0 \leq r, s \leq l-1$ ,  $B_{r,s} \in M_{m_r \times m_s}(\mathbb{C}\{x\})$ . Let  $A_r = \lambda_r I_{m_r} + N_{m_r}$  be the decomposition of the Jordan block  $A_r$  into semisimple and nilpotent parts. We get a block decomposition  $[B, A] = (B_{r,s}A_s - A_r B_{r,s})$ ,  $B_{r,s}A_s - A_r B_{r,s} = (\lambda_s - \lambda_r)B_{r,s} + B_{r,s}N_{m_s} - N_{m_r}B_{r,s}$ . Hence  $(x(d/dx) + \lambda_r - \lambda_s - (n-k)/k)B_{r,s} = B_{r,s}N_{m_s} - N_{m_r}B_{r,s}$ . By Lemma 1 there are matrices  $C_{r,s} \in M_{m_r \times m_s}(\mathbb{C})$ ,  $0 \leq r, s \leq l-1$ , s.t.  $B_{r,s} = C_{r,s}x^{\lambda_s - \lambda_r + (n-k)/k}$ . Hence  $B_{r,s} = 0$  or  $\lambda_s - \lambda_r + (n-k)/k \in \mathbb{Z}$ . By the assumptions on  $k$  and  $n$ ,

$$B_{r,r} = 0 \quad \text{and} \quad B_{r_0, r_1}, B_{r_1, r_2}, \dots, B_{r_{l-1}, r_l} \neq 0 \Rightarrow B_{r_0, r_t} = 0 \quad \text{for } t = 2, \dots, l-1. \quad (3)$$

In particular  $l \geq 2$ . Since  $B^k = (n/k)^k x^{n-k} I_k$ , there are integers  $i_0, \dots, i_{k-1}$ , s.t.  $0 \leq i_j \leq l-1$  and  $B_{i_0, i_1} B_{i_1, i_2} \cdots B_{i_{k-1}, i_0} \neq 0$ . If  $0 \leq r < s \leq k-1$ ,  $i_r \neq i_s$ . Otherwise there would exist a constant matrix  $C \neq 0$  s.t.  $B_{i_r, i_{r+1}} \cdots B_{i_{s-1}, i_s} = x^{(s-r)(n-k)/k} C$  and  $(s-r)(n-k)/k \in \mathbb{Z}$ . Hence  $l = k$  and  $j \mapsto i_j$  defines a circular permutation of  $\{0, \dots, k-1\}$ . We can assume  $B_{j,i} \neq 0$  if  $j \equiv i+1 \pmod{k}$ ,  $i = 0, \dots, k-1$ . By (3)  $B_{j,i} = 0$  if  $j \not\equiv i+1 \pmod{k}$ ,  $i = 0, \dots, k-1$ . Thus  $A$  is a diagonal matrix with eigenvalues  $\lambda_i$ ,  $0 \leq i \leq k-1$ . Moreover,  $pu_i = C_{i+1,i}x^{\alpha_i}u_{i+1}$ , where  $\alpha_i = \lambda_i - \lambda_{i+1} + (n-k)/k$ ,  $i \in \mathbb{Z}$ , and  $\lambda_j = \lambda_i$  if  $j \equiv i \pmod{k}$ . By Lemma 1,  $\alpha_i \in \mathbb{Z}$ . Since  $(u_l, \dots, u_{l+k-1})$  is a basis of the  $\mathbb{C}\{x\}$ -module  $L$ ,  $\alpha_i \geq 0$ . Up

to a  $\mathbb{C}$ -linear change of basis,  $C_{i+1,i} = n/k$  for  $0 \leq i \leq k-1$ . The reduction of the general case to the case  $A$  is constant is a variation on a standard manipulation of shearing transformations.  $\square$

It follows from (1) that  $\alpha_{i+k} = \alpha_i$ , for all  $i$ , and  $\sum_{i=0}^{k-1} \alpha_i = n-k$ .

Let  $R$  denote the  $\mathbb{C}$ -algebra  $\mathbb{C}\{x, p, t_1, \dots, t_{m-2}\}/(p^k - (n/k)^k x^{n-k})$ . The derivation  $x\partial_x + ((n-k)/k)p\partial_p$  of  $\mathbb{C}\{x, p, t_1, \dots, t_{m-2}\}$  induces a derivation  $\Delta$  of  $R$ .

**THEOREM 3.** – Let  $L$  be a finitely generated torsion-free  $R$ -module of rank one. Let  $\nabla$  be a  $\mathbb{C}$ -linear endomorphism of  $L$  s.t.

$$\nabla(fu) = \Delta(f)u + f\nabla u, \quad f \in R, \quad u \in L. \quad (4)$$

If  $\partial_{t_j}$ ,  $1 \leq j \leq m-2$ , act on  $L$  as  $\mathbb{C}$ -linear endomorphisms and  $\partial_{t_j}(fv) = (\partial f/\partial t_j)v + f\partial_{t_j}v$ ,  $1 \leq j \leq m-2$ , for  $f \in R$  and  $v \in L$ ,  $L$  is a free  $\mathbb{C}\{x, t_1, \dots, t_{m-2}\}$ -module of rank  $k$ . Moreover, there are complex numbers  $\lambda_i$ ,  $i \in \mathbb{Z}$ , and a system of generators of  $L$ ,  $v_i$ ,  $i \in \mathbb{Z}$ , s.t. (1) holds,  $v_{i+k} = v_i$ ,  $(v_0, \dots, v_{k-1})$  is a basis of  $L$  as a  $\mathbb{C}\{x, t_1, \dots, t_{m-2}\}$ -module and

$$\nabla v_i = \lambda_i v_i, \quad p v_i = (n/k)x^{\alpha_i} v_{i+1}, \quad \partial_{t_j} v_i = 0, \quad 1 \leq j \leq m-2. \quad (5)$$

*Proof.* – Assume  $m = 2$ . Since  $L$  is a finitely generated  $R$ -module and  $R$  is a finitely generated  $\mathbb{C}\{x\}$ -module,  $L$  is a finitely generated  $\mathbb{C}\{x\}$ -module. Since  $\mathbb{C}\{x\}$  is a principal ideal domain and  $L$  is a torsion-free  $\mathbb{C}\{x\}$ -module,  $L$  is a finitely free  $\mathbb{C}\{x\}$ -module. Let  $l$  be the dimension of the  $\mathbb{C}\{x\}$ -module  $L$ . Let  $K$  be the quotient field of  $R$ . Since the rings  $\mathbb{C}\{x\}[x^{-1}][p]/(p^k - (n/k)^k x^{n-k})$  and  $\mathbb{C}\{x\}[x^{-1}] \otimes_{\mathbb{C}\{x\}} R$  are isomorphic and  $p^k - (n/k)^k x^{n-k}$  is irreducible over  $\mathbb{C}\{x\}[x^{-1}]$ ,  $\mathbb{C}\{x\}[x^{-1}] \otimes_{\mathbb{C}\{x\}} R$  is a field. Hence  $\mathbb{C}\{x\}[x^{-1}] \otimes_{\mathbb{C}\{x\}} R \cong K$ . Since  $R$  is  $\mathbb{C}\{x\}$ -free of rank  $k$ ,  $K$  is a  $\mathbb{C}\{x\}[x^{-1}]$ -vector space of dimension  $k$ . Since  $\mathbb{C}\{x\}[x^{-1}] \otimes_{\mathbb{C}\{x\}} L$  is isomorphic to  $K \otimes_R L$  and  $L$  is an  $R$ -module of rank one,  $K$  is a  $\mathbb{C}\{x\}[x^{-1}]$ -vector space of dimension  $l$ . Hence  $l = k$ . The result follows from Theorem 2.

The general case is proved by induction in  $m$ . Assume  $m = 3$ . Set  $t = t_1$ . The  $\mathbb{C}\{x, p\}$ -module  $\tilde{L} = L/(t)L$  verifies the assumptions of the theorem for  $m = 2$ . Let  $\tilde{v}_i$ ,  $0 \leq i \leq k-1$ , be a basis of  $\tilde{L}$ . Choose  $v_i$ ,  $0 \leq i \leq k-1$ , s.t.  $\tilde{v}_i = v_i + (t)L$ . Let  $M$  be the  $\mathbb{C}\{x, t\}$ -module generated by the  $v_i$ 's. Since  $L = M + (t)L$  for all  $l$ ,  $M = L$  (see [6], Proposition II. 1.1.3.). If  $\sum_{i=1}^k a_i v_i = 0$ ,  $a_i \in (t)$  for  $0 \leq i \leq k-1$ . Hence  $a_i \in (t)^l$  for  $0 \leq i \leq k-1$ ,  $l \geq 1$ . Therefore  $v_i$ ,  $0 \leq i \leq k-1$ , is a basis of  $L$ . After performing a base change coming from the solution of Cauchy problem we can assume that  $(\partial v_i/\partial t) = 0$ ,  $0 \leq i \leq k-1$ . Since  $\nabla v_i - \lambda v_i$ ,  $p v_i - (n/k)x^{\alpha_i} v_{i+1} \in (t)L$ , relations (5) hold.  $\square$

**THEOREM 4.** – Holonomic systems of multiplicity one are regular holonomic.

*Proof.* – A nonvanishing section  $u$  of a holonomic  $\mathcal{E}$ -module  $\mathcal{M}$  of multiplicity one along  $\Lambda$  is a local generator of  $\mathcal{M}$ . Set  $\overline{\mathcal{M}} = \mathcal{E}_X(0)u/\mathcal{E}_X(-1)u$ . By the definition of multiplicity of [6] (Appendix D), there is a dense open subset  $U$  of the support of  $u$  s.t.  $(I_\Lambda \otimes \overline{\mathcal{M}})|_U = 0$ . Hence  $u|_U$  is a generator with simple characteristics of  $\mathcal{M}|_U$ . Therefore  $\mathcal{M}$  is regular holonomic at a generic point of  $\Lambda$ .  $\square$

**PROPOSITION 5.** – Let  $\Lambda \subset T^*X \setminus X$  be the germ at a point  $q$  of an irreducible conic Lagrangian variety. Let  $M$  be the fiber at  $q$  of a holonomic  $\mathcal{E}_X$ -module of multiplicity one along  $\Lambda$ . Let  $N$  be its canonical lattice (see [3], Theorem 5.16). Then  $N/N(-1)$  is a finitely generated torsion free  $\mathcal{O}_{\Lambda, q}(0)$ -module of rank one.

**THEOREM 6.** – Consider the microdifferential Cauchy problem

$$[cx\partial_x + y\partial_y, U] - [A_0, U] - \mathcal{A}_{-1}U = 0, \quad \sigma_0(U)((0, dy)) = I_d, \quad (6)$$

where  $U \in M_d(\mathcal{E}_{X, (0, dy)}(0))$ ,  $c \in (\mathbb{C} \setminus \mathbb{R}) \cup ]0, 1[$ ,  $A_0 \in M_d(\mathbb{C})$  and  $\mathcal{A}_{-1} \in M_d(\mathcal{E}_{X, (0, dy)}(-1))$ . If  $A_0$  is semisimple with eigenvalues  $\lambda'_0, \dots, \lambda'_{d-1}$  verifying  $\{\lambda'_i - \lambda'_j : 0 \leq i, j \leq d-1\} \cap (c\mathbb{N} + (1-c)\mathbb{N}) \subset \{0\}$  there is one and only one solution of (6).

Set  $\vartheta = x\partial_x + (n/k)y\partial_y$ . Let  $\lambda_i$ ,  $i \in \mathbb{Z}$ , be complex numbers s.t. (1) holds. We denote by  $\mathcal{M}_{(\lambda_i)}$  the  $\mathcal{E}_{\mathbb{C}^m}$ -module given by the generators  $u_i$ ,  $i \in \mathbb{Z}$ , and relations

$$u_{i+k} = u_i, \quad (\vartheta - \lambda_i)u_i = 0, \quad \partial_x u_i = -(n/k)x^{\alpha_i} \partial_y u_{i+1}, \quad \partial_{t_j} u_i = 0, \quad 1 \leq j \leq m-2. \quad (7)$$

We denote by  $\mathcal{L}_{(\lambda_i)}$  the  $\mathcal{D}_{\mathbb{C}^m}$ -module given by the same sets of generators and relations.

**THEOREM 7.** – *Let  $X$  be a complex manifold of dimension  $m$ . Let  $\Lambda$  be the germ at  $q \in T^*X$  of an irreducible conic Lagrangian variety contained in an involutive submanifold of  $T^*X \setminus X$  of codimension  $m-1$ . Given a system of microdifferential equations  $\mathcal{M}$  of multiplicity one along  $\Lambda$ , there are complex numbers  $\lambda_i$ ,  $i \in \mathbb{Z}$ , s.t. (1) holds and, after a convenient quantized contact transformation, the germ at  $q$  of  $\mathcal{M}$  is isomorphic to  $\mathcal{M}_{(\lambda_i)}$ .*

*Proof.* – Let  $\mathcal{N}$  be the canonical lattice of  $\mathcal{M}$ . By the remarks in the first paragraph of this Note the germ at  $(0, dy)$  of  $\mathcal{O}_\Lambda(0)$  equals  $R$ . Let  $M$ ,  $N$  and  $L$  denote, respectively, the germs at  $(0, dy)$  of the sheaves  $\mathcal{M}$ ,  $\mathcal{N}$  and  $\mathcal{N}/\mathcal{N}(-1)$ . By Proposition 5  $L$  is a finitely generated torsion free  $R$ -module of rank one.

Since  $[\vartheta, \mathcal{E}_X(0)] \subset \mathcal{E}_X(0)$  and  $[\vartheta, \mathcal{I}_\Lambda(-1)] \subset \mathcal{I}_\Lambda(-1)$ , the operator  $\vartheta$  acts on  $R$  as a derivation by  $\vartheta(f) = \sigma_0([\vartheta, P]) = \{\sigma(\vartheta), \sigma_0(P)\} = H_{\sigma(\vartheta)}(f)$ , where  $P \in \mathcal{E}_X(0)$  s.t.  $\sigma_0(P) = f$ . The Hamiltonian vector field  $H_{\sigma(\vartheta)}$  equals  $x\partial_x + (n/k)y\partial_y + ((n-k)/k)p\partial_p - \eta\partial_\eta$ . Hence  $\vartheta$  acts on  $R$  as the derivation  $\Delta$  and  $[\vartheta, p] = H_{\sigma(\vartheta)}(p) = ((n-k)/k)p$ . By the regularity conditions  $\vartheta\mathcal{N}(k) \subset \mathcal{N}(k)$  and  $\partial_{t_j}\mathcal{N}(k) \subset \mathcal{N}(k)$  for  $k \in \mathbb{Z}$  and  $1 \leq j \leq m-2$ . If  $u \in \mathcal{N}$ ,  $v = u + \mathcal{N}(-1)$ ,  $P \in \mathcal{E}_X(0)$  and  $f = \sigma_0(P)$ ,  $\vartheta Pu = [\vartheta, P]u + P\vartheta u$ . Setting  $\nabla = \vartheta$  we deduce that (4) holds. Hence  $L$  verifies the conditions of Theorem 3.

Let  $v_i$ ,  $i \in \mathbb{Z}$ , be a system of generators of  $L$  s.t.  $v_{i+k} = v_i$  and (5) holds. There are  $u_i \in N$ ,  $i \in \mathbb{Z}$ , s.t.

$$v_i = u_i + N(-1) \quad \text{and} \quad u_{i+k} = u_i, \quad i \in \mathbb{Z}. \quad (8)$$

The  $u_i$ 's generate the  $\mathcal{E}_{X,(0,dy)}(0)$ -module  $N$ . Moreover,

$$(\partial_x \partial_y^{-1})u_i + (n/k)x^{\alpha_i}u_{i+1}, \quad (\vartheta - \lambda_i)u_i \in N(-1). \quad (9)$$

By Theorem 6 we can choose the  $u_i$ 's verifying (8), (9) and s.t.  $\vartheta u_i = \lambda_i u_i$ . A variation on the argument of the proof of Theorem 2 shows that  $(\partial_x \partial_y^{-1})u_i + (n/k)x^{\alpha_i}u_{i+1} \in N(-l)$  for all  $l \geq 1$ . Hence  $(\partial_x \partial_y^{-1})u_i = -(n/k)x^{\alpha_i}u_{i+1}$ ,  $i \in \mathbb{Z}$ .  $\square$

## 2. $\mathcal{D}$ -modules

Given a ring  $R$  and an element  $\varepsilon \in R$ , we use Pochammer's notation  $(\varepsilon)_j = \varepsilon(\varepsilon+1)\cdots(\varepsilon+j-1)$ .

**THEOREM 8.** – *Let  $\mathcal{L}$  be the germ at the origin of a coherent  $\mathcal{D}_{\mathbb{C}^m}$ -module with characteristic variety equal to the union of the conormal of the hypersurface  $y^k = x^n$  with the zero section. Then  $\mathcal{L}$  has multiplicity one along the conormal of  $y^k = x^n$  and*

$$\partial_y : \mathcal{L}_0 \rightarrow \mathcal{L}_0 \quad (10)$$

*is an isomorphism of complex vector spaces if and only if there are complex numbers  $\lambda_i$ ,  $i \in \mathbb{Z}$ , verifying (1) s.t.  $\mathcal{L}$  is isomorphic to  $\mathcal{L}_{(\lambda_i)}$  and*

$$\lambda_i \notin (n/k)\{-1, -2, \dots\}, \quad 0 \leq i \leq k-1. \quad (11)$$

*Proof.* – Let us show that the condition (11) is necessary. Set  $q = (0, dy)$ . By Theorem 8.6.19 of [2] and Theorem 7,  $\mathcal{L}$  is isomorphic to some  $\mathcal{D}$ -module  $\mathcal{L}_{(\lambda_i)}$ . Hence

$$y\partial_y u_l = (k/n)\lambda_l u_l + x^{\alpha_l+1} \partial_y u_{l+1}, \quad \partial_{t_j} u_l = 0, \quad l = 0, \dots, k-1, \quad j = 1, \dots, m-2. \quad (12)$$

It follows from (12) and (7) that we have an isomorphism of complex vector spaces

$$(\mathcal{L}_{(\lambda_i)})_0 \cong \bigoplus_{i=0}^{k-1} (\mathbb{C}\{x\}[\partial_y] \oplus y\mathbb{C}\{x, y\})u_i. \quad (13)$$

Set  $V = \bigoplus_{l=0}^{k-1} (\mathbb{C}\{x\}[\partial_y] \oplus y\mathbb{C}\{x\}[y])u_l$ . Set  $\delta_{l,i} = i + \alpha_l + \dots + \alpha_{l+i-1}$ ,  $0 \leq l \leq k-1$ ,  $i \geq 0$ . Assume that (10) is injective. We will show by induction in  $r$  that  $\lambda_l \notin (n/k)\{-1, -2, \dots, -r\}$ . Set

$$Q_{j,l} = x^{\delta_{l,j+1}} u_{l+j+1} + \sum_{i=1}^j k \frac{\lambda_{l+i}}{n} x^{\delta_{l,i}} R_{j-i,l+i}, \quad R_{j,l} = \left( k \frac{\lambda_l}{n} + j + 1 \right)^{-1} (y^{j+1} u_l - Q_{j,l}), \quad (14)$$

for  $0 \leq l \leq k-1$ ,  $0 \leq j \leq r$ . Since

$$\partial_y (y^{r+1} u_l - Q_{r,l}) = (\lambda_l(k/n) + r + 1) y^r u_l \quad (15)$$

and since  $Q_{r,l}$  is a  $\mathbb{C}\{x\}$ -linear combination of  $y^j u_l$ ,  $0 \leq j \leq r$ ,  $0 \leq l \leq k-1$ ,  $\lambda_l(k/n) + r + 1 \neq 0$ . Assume that (11) holds. There are complex numbers  $b_{l,r,s}$ ,  $s \in \mathbb{N}$ , s.t.

$$(\partial_y y)_s u_l = ((k\lambda_l/n) + 1)_s u_l + \sum_{r=1}^s b_{l,r,s} x^{\delta_{l,r}} \partial_y^r u_{l+r}. \quad (16)$$

Since  $(\partial_y y)_s = (\partial_y)^s y^s$ ,  $((k/n)\lambda_l + 1)_s \partial_y^{-s} u_l = y^s u_l - \sum_{r=1}^s b_{l,r,s} x^{\delta_{l,r}} \partial_y^{r-s} u_{l+r} \in \bigoplus_{l=0}^{k-1} \mathbb{C}\{x, y\} u_l$ . Let  $W_{-s}$  [ $V_{-s}$ ],  $s \in \mathbb{N}$ , be the  $\mathbb{C}\{x, y\}$ -submodule of  $\bigoplus_{l=0}^{k-1} \mathbb{C}\{x, y\} u_l$  [ $\mathbb{C}\{x\}[y]$ -submodule of  $V$ ] generated by  $\partial_y^{-s} u_l$ ,  $l = 0, \dots, k-1$ . By the definition of  $W_s$ ,  $\bigoplus_{l=0}^{k-1} \mathcal{E}_{\mathbb{C}^m, q}(s) u_l$  is contained in  $W_s + \bigoplus_{l=0}^{k-1} \mathcal{E}_{\mathbb{C}^m, q}(s-1) u_l$ , for all  $s \leq 0$ . Hence  $\bigoplus_{l=0}^{k-1} \mathcal{E}_{\mathbb{C}^m, q}(0) u_l \subset W_0 + \bigoplus_{l=0}^{k-1} \mathcal{E}_{\mathbb{C}^m, q}(s) u_l$ , for all  $s \geq 0$ .

By [6], Proposition II.1.1.3,  $\bigoplus_{l=0}^{k-1} \mathbb{C}\{x, y\} u_l = \bigoplus_{l=0}^{k-1} \mathcal{E}_{\mathbb{C}^m, q}(0) u_l$ . Hence the inclusion  $(\mathcal{L}_{(\lambda_i)})_0 \hookrightarrow (\mathcal{M}_{(\lambda_i)})_q$  is surjective. Let  $\Phi$  denote the  $\mathbb{C}\{x\}$ -linear endomorphism of  $V$  defined by  $\Phi(\partial_y^{j+1} u_l) = \partial_y^j u_l$ ,  $\Phi(y^j u_l) = R_{j,l}$ ,  $j \geq 0$ . Notice that (10) induces a  $\mathbb{C}\{x\}$ -linear endomorphism of  $V$ . Moreover,

$$\partial_y V_{-s} \subset V_{-s+1}, \quad \partial_y W_{-s} \subset W_{-s+1} \quad \text{and} \quad \Phi(V_{-s}) \subset V_{-s-1}, \quad s \geq 0. \quad (17)$$

By (15),  $\Phi(\partial_y y^j u_l) = y^j u_l$  for  $j \geq 1$ . Hence the kernel of (10) is contained in  $W_{-s}$  for  $s \geq 0$ . Thus (10) is injective. By (17) and (14),  $\partial_y \Phi(y^j u_l) = y^j u_l$  for  $0 \leq l \leq k-1$ ,  $j \geq 0$ . Hence  $\partial_y \mathcal{L}_0 + W_{-s} = \mathcal{L}_0$  for all  $s$ . By Proposition II.1.1.3 of [6], (10) is surjective. The result follows from Theorem 8.6.19 of [2].  $\square$

Set  $v(x, y, t) = y^{-\lambda_0 k/n} u_0(x, y, t)$ . Since  $\vartheta v = 0$ ,  $v$  is constant along the fibers of the map  $\gamma : (\mathbb{C}^2 \setminus \{(0, 0)\}) \times \mathbb{C}^{m-2} \rightarrow \mathbb{P}^1$  defined by  $\gamma(x, y, t) = (x^n : y^k)$ . Hence there is a multivalued holomorphic function  $\varphi$  on  $\mathbb{P}^1 \setminus \{0, 1, \infty\}$ , s.t.  $u_0(x, y, t) = y^{\lambda_0 k/n} \varphi(y^k/x^n)$ . Set  $\delta_x = x\partial_x$  and  $\delta_y = y\partial_y$ . Notice that  $(\delta_x \varphi) \circ \gamma = -n\delta_z(\varphi \circ \gamma)$ ,  $(\delta_y \varphi) \circ \gamma = k\delta_z(\varphi \circ \gamma)$  and  $\delta_x u_i = -(n/k)x^{\alpha_i+1} \partial_y u_{i+1}$ .

Since  $[(y^k/x^n) \prod_{j=0}^{k-2} (\delta_x - \sum_{i=0}^j \alpha_i - j - 1) \delta_x - ((-n/k))^k y^k \partial_y^k] u_0 = 0$ ,

$$[\prod_{j=0}^{k-1} (\delta_z - \frac{j}{k} + \frac{\lambda_0}{n}) - z\delta_z \prod_{j=0}^{k-2} (\delta_z + \frac{1}{n} \sum_{i=0}^j (\alpha_i + j + 1))] \varphi = 0.$$

Therefore  $\varphi$  is a solution of a  $kF_{k-1}$  hypergeometric differential equation (see [4,1]).

**Acknowledgements.** We thank M. Kashiwara for proposing this problem as well as for several useful discussions. The second named author was partially supported by JNICT's scholarship CIENCIA/BD284193RM.

## References

- [1] F. Beukers, G. Heckman, The monodromy of the hypergeometric function  $nF_{n-1}$ , Invent. Math. 95 (1989) 325–354.
- [2] J.-E. Bjork, Analytic  $\mathcal{D}$ -modules and Applications, Kluwer Academic, 1993.
- [3] M. Kashiwara, T. Kawai, On holonomic systems of microdifferential equations III, Publ. Res. Inst. Math. Sci. 17 (1981) 813–979.
- [4] A.H. Levelt, Hypergeometric functions, Indag. Math. 23 (1961) 361–403.
- [5] O. Neto, A microlocal Riemann–Hilbert correspondence, Comp. Math. 127 (2001) 229–241.
- [6] P. Schapira, Microdifferential Systems in the Complex Domain, Springer-Verlag, 1985.
- [7] M. Sato, M. Kashiwara, T. Kimura, T. Oshima, Micro-local analysis of prehomogeneous vector spaces, Invent. Math. 62 (1980) 117–178.