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Partial Differential Equations

\mathcal{D} -modules associated to the projective space of $n \times n$ matrices

Philibert Nang¹

Mathematics Section, International Centre for Theoretical Physics, Strada Costiera 11, 34014 Trieste, Italy

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Abstract

Let us consider X the complex vector space of square matrices and $\mathbb{P}(X)$ the associated projective space. Denote \mathcal{A} the quotient algebra of all $SL_n(\mathbb{C}) \times SL_n(\mathbb{C})$ -invariant differential operators modulo those vanishing on $SL_n(\mathbb{C}) \times SL_n(\mathbb{C})$ -invariant functions. We show that the inverse image functor π^+ , where $\pi : X \setminus \{0\} \rightarrow \mathbb{P}(X)$ is the canonical projection, establishes an equivalence of categories between the category of regular holonomic \mathcal{D} -modules on the projective space $\mathbb{P}(X)$ and the quotient category of graded \mathcal{A} -modules of finite type modulo those supported by $\{0\}$. Then we deduce a combinatorial classification of regular holonomic $\mathcal{D}_{\mathbb{P}(X)}$ -modules. **To cite this article:** P. Nang, C. R. Acad. Sci. Paris, Ser. I 340 (2005).

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Résumé

\mathcal{D} -modules associés au projectif des matrices $n \times n$. Considérons X l'espace vectoriel complexe des matrices carrées et $\mathbb{P}(X)$ l'espace projectif associé. Notons \mathcal{A} l'algèbre quotient de tous les opérateurs différentiels $SL_n(\mathbb{C}) \times SL_n(\mathbb{C})$ -invariants modulo ceux s'annulant sur les fonctions $SL_n(\mathbb{C}) \times SL_n(\mathbb{C})$ -invariantes. Nous montrons que le foncteur image inverse π^+ , où $\pi : X \setminus \{0\} \rightarrow \mathbb{P}(X)$ est la projection canonique, établit une équivalence de catégories entre la catégorie des \mathcal{D} -modules holonomes réguliers sur l'espace projectif $\mathbb{P}(X)$ et la catégorie quotient des \mathcal{A} -modules gradués de type fini modulo ceux portés par $\{0\}$. On en déduit une classification des $\mathcal{D}_{\mathbb{P}(X)}$ -modules holonomes réguliers. **Pour citer cet article :** P. Nang, C. R. Acad. Sci. Paris, Ser. I 340 (2005).

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Soient X l'espace vectoriel complexe des matrices carrées d'ordre n , \tilde{X} l'espace projectif $\mathbb{P}(X) = \mathbb{P}^{n^2-1}$ associé, $\mathcal{D}_{\tilde{X}}$ (resp. \mathcal{D}_X) le faisceau des opérateurs différentiels sur le projectif \tilde{X} (resp. X). Le groupe $\mathbb{P}(GL_n(\mathbb{C})) \times$

E-mail address: pnang@ictp.trieste.it (P. Nang).

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$\mathbb{P}(\mathrm{GL}_n(\mathbb{C}))$ opère sur \tilde{X} par multiplication à gauche et à droite : $((g, h), A) \rightarrow gAh^{-1}$. Ce groupe a n orbites $\tilde{X}_k \subset \tilde{X}$ les sous ensembles de $\mathbb{P}(X)$ des matrices de rang k . On se propose de classifier les $\mathcal{D}_{\mathbb{P}(X)}$ -modules holonômes réguliers \mathcal{M} dont la variété caractéristique $\mathrm{car}(\mathcal{M})$ est contenu dans la réunion $\tilde{\Lambda}$ des fibrés conormaux aux orbites \tilde{X}_k :

$$\mathrm{car}(\mathcal{M}) \subset \tilde{\Lambda} := \bigcup_{k=1}^n T_{\tilde{X}_k}^* \tilde{X}. \tag{1}$$

Ils forment une catégorie abélienne que nous noterons $\mathrm{Mod}_{\tilde{\Lambda}}^{\mathrm{rh}}(\mathcal{D}_{\mathbb{P}(X)})$. Notons que plusieurs auteurs se sont intéressés à la description de certaines catégories de \mathcal{D} -modules holonômes réguliers notamment [1,3,4,6,12,14–18]. Pour décrire les objets de $\mathrm{Mod}_{\tilde{\Lambda}}^{\mathrm{rh}}(\mathcal{D}_{\mathbb{P}(X)})$, on se sert de la projection canonique $\pi : X \setminus \{0\} \rightarrow \mathbb{P}(X)$. On étudie l’image inverse $\pi^+(\mathcal{M})$ d’un $\mathcal{D}_{\mathbb{P}(X)}$ -module holonôme régulier \mathcal{M} dans $\mathrm{Mod}_{\tilde{\Lambda}}^{\mathrm{rh}}(\mathcal{D}_{\mathbb{P}(X)})$. Soient $G := \mathrm{SL}_n(\mathbb{C}) \times \mathrm{SL}_n(\mathbb{C})$ et $\tilde{\mathcal{A}} := \Gamma(X, \mathcal{D}_X)^G$ l’algèbre de Weyl des opérateurs différentiels G -invariants. On note \mathcal{A} le quotient de $\tilde{\mathcal{A}}$ par l’idéal $\mathcal{J} \subset \tilde{\mathcal{A}}$ des opérateurs nuls sur les fonctions G -invariantes. Soit θ le champ d’Euler sur X . On introduit la catégorie \mathcal{C} dont les objets sont des \mathcal{A} -modules gradués de type fini T tels que $\dim_{\mathbb{C}} \mathbb{C}[\theta]u < \infty \forall u \in T$. Notons $\mathcal{C}' \subset \mathcal{C}$ la sous catégorie des \mathcal{A} -modules engendrés par les sections homogènes de degré entier (i.e. sections annihilées par une puissance de $(\theta - p)$ avec p entier). Soit $\mathcal{C}_0 \subset \mathcal{C}'$ la sous catégorie des modules portés par l’origine $\{0\}$. Posons $\mathcal{C}'' := \mathcal{C}'/\mathcal{C}_0$ la catégorie quotient correspondante. On a le théorème suivant :

Théorème 0.1. *Le foncteur image inverse π^+ établit une équivalence de catégories entre la catégorie $\mathrm{Mod}_{\tilde{\Lambda}}^{\mathrm{rh}}(\mathcal{D}_{\mathbb{P}(X)})$ et la catégorie quotient \mathcal{C}'' .*

Enfin la catégorie \mathcal{C}'' se décrit à l’aide d’espaces vectoriels de dimension finie reliés par des morphismes vérifiant certaines conditions (cf. 3.3).

1. Introduction

Let X be the complex vector space of square matrices of order n , \tilde{X} its associated projective space $\mathbb{P}(X) = \mathbb{P}^{n^2-1}$. As usual $\mathcal{D}_{\tilde{X}}$ (resp. \mathcal{D}_X) will refer to the sheaf of differential operators on \tilde{X} (resp. X). The group $\mathbb{P}(\mathrm{GL}_n(\mathbb{C})) \times \mathbb{P}(\mathrm{GL}_n(\mathbb{C}))$ acts on \tilde{X} by right and left multiplication: $((g, h), A) \rightarrow gAh^{-1}$. This group has n orbits $\tilde{X}_k \subset \tilde{X}$ the subsets of $\mathbb{P}(X)$ of matrices of rank k . Our purpose is to classify regular holonomic $\mathcal{D}_{\mathbb{P}(X)}$ -modules \mathcal{M} whose characteristic variety $\mathrm{char}(\mathcal{M})$ is contained in the union of conormal bundles to the orbits \tilde{X}_k :

$$\mathrm{char}(\mathcal{M}) \subset \tilde{\Lambda} := \bigcup_{k=1}^n T_{\tilde{X}_k}^* \tilde{X}. \tag{2}$$

They form an Abelian category we shall denote by $\mathrm{Mod}_{\tilde{\Lambda}}^{\mathrm{rh}}(\mathcal{D}_{\mathbb{P}(X)})$. Note that several authors were interested in the description of certain categories of regular holonomic \mathcal{D} -modules such as [1,3,4,6,12,14–18]. To describe the objects in $\mathrm{Mod}_{\tilde{\Lambda}}^{\mathrm{rh}}(\mathcal{D}_{\mathbb{P}(X)})$, we use the canonical projection $\pi : X \setminus \{0\} \rightarrow \mathbb{P}(X)$. We study the inverse image $\pi^+(\mathcal{M})$ of a regular holonomic $\mathcal{D}_{\mathbb{P}(X)}$ -module \mathcal{M} in $\mathrm{Mod}_{\tilde{\Lambda}}^{\mathrm{rh}}(\mathcal{D}_{\mathbb{P}(X)})$. Denote $G := \mathrm{SL}_n(\mathbb{C}) \times \mathrm{SL}_n(\mathbb{C})$ and θ the Euler vector field on X . We show that $\pi^+(\mathcal{M})$ is generated over $\mathcal{D}_{X \setminus \{0\}}$ by a finite number of global ‘homogeneous sections of integral degree’ (i.e. sections annihilated by a power of $(\theta - p)$ with p an integer). Moreover, these sections are G -invariant. In the sequel $\tilde{\mathcal{A}} := \Gamma(X, \mathcal{D}_X)^G$ will denote the Weyl algebra on X of G -invariant differential operators. We denote \mathcal{A} the quotient of $\tilde{\mathcal{A}}$ by $\mathcal{J} \subset \tilde{\mathcal{A}}$ the ideal of operators vanishing on G -invariant functions. Let us introduce the category \mathcal{C} consisting of graded \mathcal{A} -modules of finite type T such that $\dim_{\mathbb{C}} \mathbb{C}[\theta]u < \infty \forall u \in T$. Denote $\mathcal{C}' \subset \mathcal{C}$ the subcategory of graded \mathcal{A} -modules generated by ‘homogeneous sections of integral degree’.

Next, denote $\mathcal{C}_0 \subset \mathcal{C}'$ the subcategory consisting of modules with support at the origin $\{0\}$. Now, put $\mathcal{C}'' := \mathcal{C}'/\mathcal{C}_0$ the associated quotient category. We have the following theorem:

Theorem 1.1. *The inverse image functor π^+ establishes an equivalence of categories between the category $\text{Mod}_{\tilde{\Lambda}}^{\text{rh}}(\mathcal{D}_{\mathbb{P}(X)})$ and the quotient category \mathcal{C}'' .*

Finally, the quotient category $\mathcal{C}'' := \mathcal{C}'/\mathcal{C}_0$ can be encoded by means of finite dimension complex vector spaces related by morphisms satisfying certain conditions (see 3.3).

2. Review

First, we refer the reader to [2,7–11] for notions on analytic \mathcal{D} -modules. Recall $X = M_n(\mathbb{C})$, $\tilde{X} = \mathbb{P}(X)$. We denote by X_k (resp. \tilde{X}_k) the subset of matrices in X (resp. \tilde{X}) of rank k . Let $\Lambda := \bigcup_{k=0}^n T_{X_k}^* X$ (resp. $\tilde{\Lambda} := \bigcup_{k=1}^n T_{\tilde{X}_k}^* \tilde{X}$) be the union of conormal bundles to these strata. Denote by $\text{Mod}_{\Lambda}^{\text{rh}}(\mathcal{D}_X)$ (resp. $\text{Mod}_{\tilde{\Lambda}}^{\text{rh}}(\mathcal{D}_{\mathbb{P}(X)})$) the category whose objects are regular holonomic \mathcal{D}_X (resp. $\mathcal{D}_{\tilde{X}}$)-modules with characteristic variety contained in Λ (resp. $\tilde{\Lambda}$).

Let \mathcal{W} be the Weyl algebra on X . Denote by $G := \text{SL}_n(\mathbb{C}) \times \text{SL}_n(\mathbb{C})$ and $\bar{\mathcal{A}} := \Gamma(X, \mathcal{D}_X)^G \subset \mathcal{W}$ the subalgebra of G -invariant differential operators. Let $x = (x_{ij})$, $d = (\partial/\partial x_{ij})$ be matrices with entries in \mathcal{D}_X . The group G acts on these matrices by: $(g, h) \cdot (x, d) = (gxh^{-1}, hdg^{-1})$ $\forall (g, h) \in G$. Denote by Tr the trace map. We set $\delta = \det(x)$, $\Delta = \det(d)$, $\theta = \text{Tr}xd$. Consider $\mathcal{J} := \{P \in \bar{\mathcal{A}}, Pf = 0 \forall f = f(\delta)\}$ the two sided ideal in $\bar{\mathcal{A}}$ of operators vanishing on G -invariant functions. Put $\mathcal{A} := \bar{\mathcal{A}}/\mathcal{J}$. We recall (see [16, Corollary 4, p. 75]) the following proposition:

Proposition 2.1. *The quotient algebra \mathcal{A} is generated over \mathbb{C} by δ, Δ, θ such that*

$$[\theta, \delta] = n\delta, \quad [\theta, \Delta] = -n\Delta, \quad \delta\Delta = \prod_{l=0}^{n-1} \left(\frac{\theta}{n} + l\right), \quad \Delta\delta = \prod_{l=1}^n \left(\frac{\theta}{n} + l\right).$$

Now, let us denote by \mathcal{C} the category consisting of graded \mathcal{A} -module of finite type T such that $\dim_{\mathbb{C}} \mathbb{C}[\theta]u < \infty \forall u \in T$. We recall [16, Theorem 9, p. 77] the following result which will be effectively used in the next section.

Theorem 2.2. *The categories $\text{Mod}_{\Lambda}^{\text{rh}}(\mathcal{D}_X)$ and \mathcal{C} are equivalent.*

3. Study of the inverse image

Definition 3.1. Let \mathcal{N} be a \mathcal{D}_X -module. A section s in \mathcal{N} is said to be homogeneous of integral degree $p \in \mathbb{Z}$, if there exists $j \in \mathbb{N}$ such that $(\theta - p)^j s = 0$.

As in the introduction, denote by $\mathcal{C}' \subset \mathcal{C}$ the subcategory consisting of graded \mathcal{A} -modules of finite type generated by homogeneous sections of integral degree. Denote by $\mathcal{C}_0 \subset \mathcal{C}'$ the subcategory consisting of modules supported by the origin $\{0\}$. We consider $\mathcal{C}'' := \mathcal{C}'/\mathcal{C}_0$ the corresponding quotient category. Let \mathcal{M} be an object in $\text{Mod}_{\tilde{\Lambda}}^{\text{rh}}(\mathcal{D}_{\mathbb{P}(X)})$. In this section, we study the inverse image of \mathcal{M} by the canonical projection $\pi : X \setminus \{0\} \rightarrow \mathbb{P}(X)$. It is a regular holonomic $\mathcal{D}_{X \setminus \{0\}}$ -module (see [11, Corollary 5.4.8]). We show that $\pi^+(\mathcal{M})$ is an object in the quotient category \mathcal{C}'' . To do so let us first recall that \mathcal{M} has a good filtration $\mathcal{M} = \bigcup_{k \in \mathbb{Z}} \mathcal{M}_k$ (see [11, Corollary 5.1.11]). By using the Cartan Theorem A (see [5], [19, Lemme 7]) we can see that for a large enough integer n , the module

$\mathcal{M}_k \otimes_{\mathcal{O}_{\mathbb{P}(X)}} \mathcal{O}(n)$ is generated over $\mathcal{O}_{\mathbb{P}(X)}$ by its global sections and $H^j(\mathbb{P}(X), \mathcal{M}_k \otimes \mathcal{O}(n)) = 0$ for $j > 0$ (see Cartan Theorem B in [5], [19, Lemme 8]). Next $\mathcal{M} \otimes \mathcal{O}(n)$ is a $\mathcal{D}(n)$ -module (with $\mathcal{D}(n) := \mathcal{O}(n) \otimes \mathcal{D}_{\mathbb{P}(X)} \otimes \mathcal{O}(-n)$). Then the sections in $\pi^*(\mathcal{M} \otimes \mathcal{O}(n))$ give the homogeneous sections of integral degree n in $\pi^+(\mathcal{M})$. Thus the regular holonomic $\mathcal{D}_{X \setminus \{0\}}$ -module $\pi^+(\mathcal{M})$ is generated by homogeneous sections of integral degree $p \in \mathbb{Z}$. Moreover these homogeneous generators are invariant under the action of G . We have the following theorem:

Theorem 3.2. *$\pi^+(\mathcal{M})$ is generated over $\mathcal{D}_{X \setminus \{0\}}$ by a finite number of global homogeneous sections of “integral degree” and G -invariant.*

3.1. Characterisation of $\pi^+(\mathcal{M})$

In this subsection, we deal first with the extension of the inverse image $\pi^+(\mathcal{M})$. In other word, we see that there exists a regular holonomic \mathcal{D}_X -module \mathcal{N} whose restriction on $X \setminus \{0\}$ is isomorphic to $\pi^+(\mathcal{M})$ that is there is a surjective morphism $\mathcal{N} \rightarrow \pi^+(\mathcal{M})$. Note $i : X \setminus \{0\} \hookrightarrow X$ the open embedding. We consider $\mathcal{N} := i_+(\pi^+(\mathcal{M}))$ the direct image of $\pi^+(\mathcal{M})$ by the inclusion i . It is a regular holonomic \mathcal{D}_X -module (see [11, Theorem 6.2.1]) in $\text{Mod}_A^{\text{rh}}(\mathcal{D}_X)$ which extends $\pi^+(\mathcal{M})$ (see [13, Proposition 2.3]). Next, since the category $\text{Mod}_A^{\text{rh}}(\mathcal{D}_X)$ is equivalent to the category \mathcal{C} (see Theorem 2.2), we can see that $i_+(\pi^+(\mathcal{M}))$ corresponds to an object in the category \mathcal{C} . Therefore by using Theorem 3.2, we can see that $\pi^+(\mathcal{M})$ is an object in the quotient category \mathcal{C}'' . We have the following proposition:

Proposition 3.3. *For any object \mathcal{M} in $\text{Mod}_A^{\text{rh}}(\mathcal{D}_{\mathbb{P}(X)})$, the inverse image $\pi^+(\mathcal{M})$ is an object in the quotient category \mathcal{C}'' .*

3.2. Equivalence of categories

Now, let $\tilde{\mathcal{N}}$ be an object in the quotient category \mathcal{C}'' , we associate to it the module

$$\mathcal{N}_0 := i^+(\mathcal{D}_X \otimes_{\mathcal{A}} \tilde{\mathcal{N}}) \tag{3}$$

with $i : X \setminus \{0\} \hookrightarrow X$ the inclusion. This last is a regular holonomic module over $\mathcal{D}_{X \setminus \{0\}}$. Then we can see that its direct image $\pi_+(\mathcal{N}_0)$ by the projection π is an object in the category $\text{Mod}_A^{\text{rh}}(\mathcal{D}_{\mathbb{P}(X)})$. Since for any object \mathcal{M} in $\text{Mod}_A^{\text{rh}}(\mathcal{D}_{\mathbb{P}(X)})$, we can associate to it an object $\pi^+(\mathcal{M})$ in the quotient category \mathcal{C}'' (see Proposition 3.3), we have then constructed two functors

$$\begin{cases} \pi^+ : \text{Mod}_A^{\text{rh}}(\mathcal{D}_{\mathbb{P}(X)}) \rightarrow \mathcal{C}'' , \\ \pi_+ : \mathcal{C}'' \rightarrow \text{Mod}_A^{\text{rh}}(\mathcal{D}_{\mathbb{P}(X)}) . \end{cases} \tag{4}$$

We get the following theorem:

Theorem 3.4. *The inverse image functor π^+ establishes an equivalence of categories between the category $\text{Mod}_A^{\text{rh}}(\mathcal{D}_{\mathbb{P}(X)})$ and the quotient category \mathcal{C}'' .*

3.3. Diagrams associated to graded \mathcal{A} -modules

Let us mention that the objects in the quotient category $\mathcal{C}'' := \mathcal{C}'/\mathcal{C}_0$ can be understood by means of finite diagrams of linear maps. This section consists in the classification of such diagrams. To put it more precisely, a graded \mathcal{A} -module T in \mathcal{C}' defines an infinite diagram consisting of finite dimensional complex vector spaces T_p

(with $(\theta - p)$ being nilpotent on each T_p , $p \in \mathbb{Z}$) and linear maps between them deduced from the action of θ , δ , Δ :

$$\dots \rightleftarrows T_p \begin{matrix} \delta \\ \Delta \end{matrix} T_{p+n} \rightleftarrows \dots \tag{5}$$

satisfying the relations of Proposition 2.1 and the following $(\theta - p)T_p \subset T_p$,

$$\delta\Delta = \frac{\theta}{n} \left(\frac{\theta}{n} + 1\right) \dots \left(\frac{\theta}{n} + n - 1\right), \quad \Delta\delta = \left(\frac{\theta}{n} + 1\right) \dots \left(\frac{\theta}{n} + n\right) \quad \text{on } T_p. \tag{6}$$

First, for any module in \mathcal{C}_0 supported by $\{0\}$, let us describe the corresponding diagram.

Remark 1. The module $\mathcal{B}_{\{0\}|X}$ is generated by an element e_{-n^2} such that $\theta e_{-n^2} = -n^2 e_{-n^2}$ and $\delta e_{-n^2} = 0$. Then its associated graded \mathcal{A} -module T has a basis (e_m) where $m = -n^2 - nk$ ($k \in \mathbb{N}$) such that $\delta e_{-n^2} = 0$ and satisfying the following system:

$$S = \begin{cases} \theta e_m = m e_m & (m = -n^2 - nk, k \in \mathbb{N}), \\ \Delta e_m = e_{m-n}, \\ \delta e_m = \left(\frac{m+n}{n}\right) \left(\frac{m+2n}{n}\right) \dots \left(\frac{m+n^2}{n}\right) e_{m+n}. \end{cases} \tag{7}$$

Since $\delta e_{-n^2} = 0$ (i.e. $\delta T_{-n^2} = 0$), the arrows at the right of T_{-n^2} in the diagram vanish.

Now, any object in the quotient category \mathcal{C}'' is a diagram $\tilde{T} = T \text{ modulo } \mathcal{C}_0$ ($T \in \mathcal{C}'$)

$$\dots \rightleftarrows T_p \begin{matrix} \delta \\ \Delta \end{matrix} T_{p+n} \rightleftarrows \dots \text{ modulo } \mathcal{C}_0, \quad p \in \mathbb{Z}, \tag{8}$$

satisfying the previous relations (6). Such a diagram is completely determined by a finite subset of objects and arrows. Indeed, we distinguish two cases:

(a) If $p \equiv 0 \pmod{n\mathbb{Z}}$, then \tilde{T} is completely determined by a diagram with $(n + 1)$ elements

$$T_{-n^2} \begin{matrix} \delta \\ \Delta \end{matrix} T_{-n(n-1)} \begin{matrix} \delta \\ \Delta \end{matrix} T_{-n(n-2)} \dots T_{-n} \begin{matrix} \delta \\ \Delta \end{matrix} T_0 \text{ modulo } \mathcal{C}_0. \tag{9}$$

In the other degrees δ or Δ are bijective. Indeed, we have $T_0 \simeq \delta^k T_0 \simeq T_{nk}$ and $T_{-n^2} \simeq \Delta^k T_{-n^2} \simeq T_{-n^2 - nk}$ ($k \in \mathbb{N}$) thanks to the relations (6). The operator $\delta\Delta$ (resp. $\Delta\delta$) on T_p has only one eigenvalue $\frac{p}{n}(\frac{p}{n} + 1)(\frac{p}{n} + 2) \dots (\frac{p}{n} + n - 1)$ (resp. $(\frac{p}{n} + 1)(\frac{p}{n} + 2) \dots (\frac{p}{n} + n)$). Then the equation $\delta\Delta = \prod_{l=0}^{n-1} (\frac{\theta}{n} + l)$ (resp. $\Delta\delta = \prod_{l=1}^n (\frac{\theta}{n} + l)$) has a unique solution θ of eigenvalue p if p is not a critical value. Here $p = 0, -n, -2n, \dots, -n^2$ thus it is always the case.

(b) If $p \not\equiv 0 \pmod{n\mathbb{Z}}$ (p integer), then δ and Δ are bijective. Thus \tilde{T} is completely determined up to a isomorphism by one element $T_p \text{ modulo } \mathcal{C}_0$ equipped with the nilpotent action of $(\theta - p)$.

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