

Appell's F_4 with Finite Irreducible Monodromy Group

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1. INTRODUCTION

Appell's hypergeometric series

$$F_4(a, b, c, c'; X, Y) = \sum \frac{(a, m+n)(b, m+n)}{(c, m)(c', n)(1, m)(1, n)} X^m Y^n$$

with $(a, n) = \Gamma(a+n)/\Gamma(a)$, satisfies the following system of differential equations of rank four ([1]):

$$\begin{cases} X(1-X)z_{XX} - Y^2z_{YY} - 2XYz_{XY} + cz_X \\ \quad - (a+b+1)(Xz_X + Yz_Y) - abz = 0 \\ Y(1-Y)z_{YY} - X^2z_{XX} - 2XYz_{XY} + c'z_Y \\ \quad - (a+b+1)(Xz_X + Yz_Y) - abz = 0 \end{cases}$$

which we denote by $E_4(a, b, c, c')$.

This is an extension of Gauss' hypergeometric series

$$F(a, b, c; x) = \sum \frac{(a, n)(b, n)}{(c, n)(1, n)} x^n$$

with hypergeometric differential equation (HGD for short)

$$x(1-x)d^2z/dx^2 + (c - (a+b+1)x)dz/dx - abz = 0,$$

which is of rank two and is denoted by $E(a, b, c)$.

Denote the monodromy group of $E(a, b, c)$ by

$$M(a, b, c),$$

and that of $E_4(a, b, c, c')$ by

$$M_4(a, b, c, c')$$

(see Section 2 for the definitions).

It is known that $M(a, b, c)$ is finite and irreducible if and only if $(1 - c, c - a - b, b - a)$ belongs to the Schwarz' list (S-list) ([15],[5]).

As for Appell's F_1 and Lauricella's F_D , Sasaki [12] and Cohen-Wolfart [3] obtained the finiteness conditions of the monodromy groups. (Recently professor Sasaki told the author that Theorem 2 in [13] asserting non-existence of Appell's F_2 with finite irreducible monodromy group is false.)

The singular locus of $E_4(a, b, c, c')$ is $L_X \cup L_Y \cup L_\infty \cup C$, where $L_X = \{X = 0\}$, $L_Y = \{Y = 0\}$, $C = \{(X - Y)^2 - 2(X + Y) + 1 = 0\}$ and L_∞ is the line at infinity. The differential equation $E_4(a, b, c, c')$ has characteristic exponents $0, 0, 1 - c, 1 - c$ along L_X . This implies that, at any point $P \in L_X - L_Y \cup L_\infty \cup C$, $E_4(a, b, c, c')$ has a fundamental system $(h_1, h_2, X^{1-c}h_3, X^{1-c}h_4)$ of solutions, where each h_j is holomorphic at P . Similarly $E_4(a, b, c, c')$ has exponents $0, 0, 1 - c', 1 - c'$ along L_Y , a, a, b, b along L_∞ , $0, 0, 0, \varepsilon + 1/2$ along C , where

$$\varepsilon = c + c' - a - b - 1$$

(see [8]).

Since $F_4(a, b, c, c'; X, 0) = F(a, b, c; X)$ and $F_4(a, b, c, c'; 0, Y) = F(a, b, c'; Y)$, we can show that if $M_4(a, b, c, c')$ is finite and irreducible then so are $M(a, b, c)$ and $M(a, b, c')$ (see Section 3).

In this paper we will prove the following theorem.

THEOREM 1. $M_4(a, b, c, c')$ is finite irreducible if and only if the following two conditions hold.

- (1) $M(a, b, c)$ and $M(a, b, c')$ are finite irreducible.
- (2) The quantity ε is an integer, or at least two of $1 - c, 1 - c', b - a$ are equivalent to $1/2$ modulo \mathbf{Z} .

The structure of these finite irreducible monodromy groups are stated in Proposition 4.1, Theorem 7.1 and Theorem 7.2.

Let $\Psi = (\psi_1, \psi_2, \psi_3, \psi_4)$ be a system of fundamental solutions of $E_4(a, b, c, c')$. Then Ψ defines a (multi-valued) mapping of $U := \mathbf{P}^2 - L_X \cup L_Y \cup L_\infty \cup C$ into \mathbf{P}^3 . Sasaki-Yoshida [14] proved that if $\varepsilon = 0$ then the image $\Psi(U)$ belongs to a smooth quadratic surface. In Section 8, we will verify, in the cases $c = c' = 1/2$ and $(c - a - b, b - a) = (1/n, 1/2)$ or $(1/3, 1/3)$ or $\{c - a - b, b - a\} = \{1/3, 1/4\}$ or $\{1/3, 1/5\}$, that the closure S_Ψ of $\Psi(U)$ is smooth hypersurfaces in \mathbf{P}^3 and the inverse of Ψ is single valued.

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2. MONODROMY REPRESENTATIONS

2.1. $M(a, b, c)$

Assume that $c \notin \mathbf{Z}$ and that $M(a, b, c)$ is irreducible. Put

$$v_1 = \frac{\Gamma(a)\Gamma(b)}{\Gamma(c)} F(a, b, c; x),$$

$$v_2 = \frac{\Gamma(1+a-c)\Gamma(1+b-c)}{\Gamma(2-c)} x^{1-c} F(1+a-c, 1+b-c, 2-c; x).$$

Then v_1 and v_2 form a system of fundamental solutions of $E(a, b, c)$. Let L_0, L_1 be the loops surrounding $0, 1$ positively with base point $x_0 = 1/2$. We denote by $V(x_0)$ the set of germs of holomorphic solutions of $E(a, b, c)$. Then for any $L \in \pi_1(\mathbf{C} - \{0, 1\}, x_0)$ and $f \in V(x_0)$, the analytic continuation fL_* of f along L is again belongs to $V(x_0)$. We write

$$f(LL')_* = (fL_*)L'_* = fL_*L'_*,$$

if L' is continued after L . This defines a monodromy representation

$$\pi_1(\mathbf{C} - \{0, 1\}, x_0) \longrightarrow GL(V(x_0)).$$

For a subset $S \subset \pi_1(\mathbf{C} - \{0, 1\}, x_0)$, we denote

$$S_* = \{L_* | L \in S\}.$$

We call

$$M(a, b, c) = M(a, b, c; x_0) = (\pi_1(\mathbf{C} - \{0, 1\}, x_0))_*$$

the monodromy group of $E(a, b, c)$.

For $v = {}^t(v_1, v_2)$, we denote by vL_* the analytic continuation ${}^t(v_1L_*, v_2L_*)$ of v along L . Then by use of connection formulas for Gauss' HGD (see, for example, [4]), we have

$$vL_{0*} = G_0 v,$$

$$vL_{1*} = G_1 v$$

where

$$G_0 = \begin{pmatrix} 1 & 0 \\ 0 & e^{c(1-c)} \end{pmatrix},$$

$$G_1 = I + \frac{2\sqrt{-1}e((c-a-b)/2)}{\sin \pi c} \begin{pmatrix} 1 \\ 1 \end{pmatrix} (-\sin \pi a \sin \pi b, \sin \pi(c-a) \sin \pi(c-b)),$$

$$e(x) = \exp(2\pi\sqrt{-1}x).$$

Let $N_1(a, b, c; x_0) = N_1(a, b, c)$ be the smallest normal subgroup of $M(a, b, c)$ containing L_{1*} . Then we have

$$M(a, b, c) = N_1(a, b, c) \cdot \langle L_{\bullet*} \rangle.$$

2.2. $M_4(a, b, c, c')$

The monodromy representations of $E_4(a, b, c, c')$ are first founded by Kaneko [6] and Takano [17]. Here for our convenience, we adopt the monodromy representation in [9].

We assume in this section that $E_4(a, b, c, c')$ is irreducible and that $c, c' \notin \mathbf{Z}$. Recall that $E_4(a, b, c, c')$ is irreducible if and only if none of $a, b, c-a, c-b, c'-a, c'-b, c+c'-a, c+c'-b$ is an integer ([9],[10]). Hence

$$\begin{aligned} \varphi_1 &:= \frac{\Gamma(a)\Gamma(b)}{\Gamma(c)\Gamma(c')} F_4(a, b, c, c'; X, Y), \\ \varphi_2 &:= \frac{\Gamma(1+a-c)\Gamma(1+b-c)}{\Gamma(2-c)\Gamma(c')} \\ &\quad X^{1-c} F_4(1+a-c, 1+b-c, 2-c, c'; X, Y), \\ \varphi_3 &:= \frac{\Gamma(1+a-c')\Gamma(1+b-c')}{\Gamma(c)\Gamma(2-c')} \\ &\quad Y^{1-c'} F_4(1+a-c', 1+b-c', c, 2-c'; X, Y), \\ \varphi_4 &:= \frac{\Gamma(2+a-c-c')\Gamma(2+b-c-c')}{\Gamma(2-c)\Gamma(2-c')} \\ &\quad X^{1-c} Y^{1-c'} F_4(2+a-c-c', 2+b-c-c', 2-c, 2-c'; X, Y) \end{aligned}$$

form a system of fundamental solutions of $E_4(a, b, c, c')$.

Let δ be a sufficiently small positive number and put $P_0 = (\delta, \delta)$. Recall that $U = \mathbf{P}^2 - L_X \cup L_Y \cup L_\infty \cup C$. Then the fundamental group $\pi_1(U, P_\bullet)$ is generated by the following γ_1, γ_2 and γ_3 :

$$\begin{aligned} \gamma_1 &= \{X = \delta e(t) \quad 0 \leq t \leq 1, Y = \delta\}, \\ \gamma_2 &= \{X = \delta, Y = \delta e(t) \quad 0 \leq t \leq 1\}, \\ \gamma_3 &= \{X = Y = 1/4 - (1/4 - \delta)e(t) \quad 0 \leq t \leq 1\}. \end{aligned}$$

We denote by $V(P_0)$ the set of germs of holomorphic solutions of $E_4(a, b, c, c')$ at P_0 . Then for any $\gamma \in \pi_1(U, P_0)$, γ_* (the analytic continuation along γ) is an element of $GL(V(P_0))$. This defines a monodromy representation

$$\pi_1(U, P_0) \longrightarrow GL(V(P_0)).$$

We denote the image by

$$M_4(a, b, c, c'; P_0) = M_4(a, b, c, c')$$

and call it the monodromy group of $E_4(a, b, c, c')$.

Put $\varphi = {}^t(\varphi_1, \varphi_2, \varphi_3, \varphi_4)$, then γ_{j*} $j = 1, 2, 3$ are represented by matrices in the following way.

THEOREM 2.2. Assume that $E_4(a, b, c, c')$ is irreducible and that $c, c' \notin \mathbf{Z}$ then we have

$$\begin{aligned} \varphi\gamma_{1*} &= \begin{pmatrix} 1 & 0 & 0 & 0 \\ 0 & e(1-c) & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & e(1-c) \end{pmatrix} \varphi, \\ \varphi\gamma_{2*} &= \begin{pmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & e(1-c') & 0 \\ 0 & 0 & 0 & e(1-c') \end{pmatrix} \varphi, \\ \varphi\gamma_{3*} &= \left(I + \frac{e(\varepsilon/2)}{\sin \pi c \sin \pi c'} \begin{pmatrix} 1 \\ 1 \\ 1 \\ 1 \end{pmatrix} (\gamma_{31}, \gamma_{32}, \gamma_{33}, \gamma_{34}) \right) \varphi, \end{aligned}$$

where

$$\begin{aligned} \gamma_{31} &= \sin \pi a \sin \pi b, \quad \gamma_{32} = -\sin \pi(c-a) \sin \pi(c-b), \\ \gamma_{33} &= -\sin \pi(c'-a) \sin \pi(c'-b), \quad \gamma_{34} = \sin \pi(c+c'-a) \sin \pi(c+c'-b). \end{aligned}$$

PROOF: By the base change of the monodromy representation in Theorem 7.1 in [9], we obtain the theorem. ■

Since γ_3 is a loop surrounding C , we denote by

$$N_C(a, b, c, c'; P_0) = N_C(a, b, c, c')$$

the smallest normal subgroup of $M_4(a, b, c, c'; P_0)$ containing γ_{3*} . Then we have

$$M_4(a, b, c, c') = N_C(a, b, c, c') \cdot \langle \gamma_{1*}, \gamma_{2*} \rangle.$$

The eigenvalues of γ_{3*} are $1, 1, 1, \epsilon(\epsilon + 1/2)$. Hence if $\epsilon + 1/2 \in \mathbf{Q} - \mathbf{Z}$ then γ_{3*} is a reflection. So we call $N_C(a, b, c, c')$ the reflection subgroup of $M_4(a, b, c, c')$. The terminology of "reflection subgroup" appeared in Beukers-Heckman [2] for the generalized hypergeometric function ${}_nF_{n-1}$.

3. RESTRICTIONS OF E_4 TO SINGULARITIES

We assume in this section that $M_4(a, b, c, c')$ is finite and irreducible. Concerning to the characteristic exponents of $E_4(a, b, c, c')$ (see Section 1) we have

LEMMA 3.1. *All the parameters a, b, c, c' are (real) rational numbers and none of $1 - c, 1 - c', b - a, \epsilon + 1/2$ is an integer.*

PROOF: Assume $c \in \mathbf{Z}$. Then $E_4(a, b, c, c')$ has a solution with logarithmic factor $\log X$ (Section 2 of [10]). This contradicts to the finiteness of M_4 . Hence we have $c \notin \mathbf{Z}$. Similarly we have $c', b - a \notin \mathbf{Z}$. Assume $\epsilon + 1/2 \in \mathbf{Z}$. Then since γ_{3*} is diagonalizable, we have $\gamma_{3*} = I$. Hence E_4 is reducible. This contradiction proves that $\epsilon + 1/2 \notin \mathbf{Z}$.

Since $c \notin \mathbf{Z}$, at $L_X (= \{X = 0\})$, $E_4(a, b, c, c')$ has solutions $h_1, h_2, X^{1-c}h_3, X^{1-c}h_4$ with h_j being holomorphic. Since $(X^{1-c}h_3)\gamma_{1*}^n = X^{1-c}h_3$ for some $n \in \mathbf{Z}$, we must have $1 - c \in \mathbf{Q}$. Similarly, we have $1 - c', \epsilon + 1/2, a, b \in \mathbf{Q}$. ■

LEMMA 3.2. *$M(a, b, c)$ is finite irreducible.*

PROOF: Let \mathcal{U} and \mathcal{V} be a small neighborhoods of X_0 and 0 in \mathbf{C} respectively, where we assume $X_0 \neq 0, 1$. Then the map

$$\begin{aligned} & \{\text{holomorphic solutions of } E_4(a, b, c, c') \text{ in } \mathcal{U} \times \mathcal{V}\} \\ & \longrightarrow \{\text{holomorphic solutions of } E(a, b, c) \text{ in } \mathcal{U}\} \end{aligned}$$

defined by the restriction $f(X, Y) \mapsto f(X, 0)$ is one-to-one onto (Section 2.1 of [8]). Hence $M(a, b, c)$ must be finite.

Since none of $a, b, c - a, c - b$ is an integer by the assumption of irreducibility of M_4 , $M(a, b, c)$ is irreducible. ■

By the same way we have the following lemma.

LEMMA 3.3. *$M(a, b, c')$ is finite irreducible.*

LEMMA 3.4. *$M(1 + a - c, 1 + b - c, c')$, $M(1 + a - c', 1 + b - c', c)$, $M(a, 1 + a - c', c)$, $M(b, 1 + b - c', c)$ are finite irreducible.*

PROOF: First we note that $1 - c, b - a \notin \mathbf{Z}$ by Lemma 3.1.

Since $X^{1-c}f(X, Y)$ is a solution of $E_4(a, b, c, c')$ if and only if $f(X, Y)$ is a solution of $E_4(1+a-c, 1+b-c, 2-c, c')$, we know that $M_4(1+a-c, 1+b-c, 2-c, c')$ is finite irreducible. Then, by Lemma 3.3, $M(1+a-c, 1+b-c, c')$ is finite irreducible.

Since $Y^{-a}f(X/Y, 1/Y)$ is a solution of $E_4(a, b, c, c')$ if and only if $f(X, Y)$ is a solution of $E_4(a, 1+a-c', c, 1+a-b)$, we know that $M_4(a, 1+a-c', c, 1+a-b)$ is finite irreducible. Then, by Lemma 3.2, $M(a, 1+a-c', c)$ is finite irreducible.

$M(1+a-c', 1+b-c', c)$ and $M(b, 1+b-c', c)$ are also finite irreducible by the same way. ■

4. PROOF OF "IF" PART OF THEOREM 1

Assume the conditions (1) and (2) in Theorem 1. In each case $M_4(a, b, c, c')$ is irreducible. The problem is to show the finiteness of $M_4(a, b, c, c')$. We notice that $a, b, c, c' \in \mathbf{Q}$ by the assertion (1). This implies that γ_{j*} ($j = 1, 2, 3$) are of finite order.

In Section 4.1, we deal with the case when $\varepsilon (= c + c' - a - b - 1)$ is an integer. In Section 4.2, we deal with the case when ε is not an integer.

4.1. Case of $\varepsilon \in \mathbf{Z}$

Assume that $\varepsilon \in \mathbf{Z}$. Let

$$\phi : (x, y) \longrightarrow (X, Y) \quad X = xy, Y = (1-x)(1-y)$$

be the branched double covering of \mathbf{C}^2 onto \mathbf{C}^2 . The covering ϕ is locally biholomorphic at any point (x, y) with $x \neq y$. We have $\phi(\{x=y\}) = C = \{(X-Y)^2 - 2(X+Y) + 1 = 0\}$. Recall $P_\bullet = (\delta, \delta)$, $U = \mathbf{C}^2 - L_X \cup L_Y \cup C$. Put $W = \phi^{-1}(U)$ and $P_1 = (x_1, y_1)$ be a point such that $\phi(P_1) = P_\bullet$. It is easily verified that $W = \{(x, y) | xy(1-x)(1-y)(x-y) = 0\}$. We have one to one homomorphism

$$\phi_* : \pi_1(W, P_1) \longrightarrow \pi_1(U, P_0).$$

The image of ϕ_* is a normal subgroup of $\pi_1(U, P_0)$ with index 2. Precisely speaking, we have

$$\pi_1(U, P_0) = \phi_*(\pi_1(W, P_1)) \cdot \langle \gamma_3 \rangle$$

with $\gamma_3^2 \in \phi_*(\pi_1(W, P_1))$. Hence

$$N := (\phi_*(\pi_1(W, P_1)))_*$$

is a normal subgroup of M_4 with

$$M_4 = N \cdot \langle \gamma_{3*} \rangle.$$

This implies that M_4 is finite if and only if N is finite. The finiteness of N is a direct consequence of the following proposition.

PROPOSITION 4.1. *Assume that $\varepsilon \in \mathbf{Z}$ and that $M_4(a, b, c, c')$ is irreducible. Then*

$$N \simeq M(a, b, c) \otimes M(a, b, c) := \{g \otimes g' \mid g, g' \in M(a, b, c)\}$$

with $M_4(a, b, c, c') = N \cdot \langle \gamma_{3*} \rangle$, $N \cap \langle \gamma_{3*} \rangle = \{1\}$ and $\langle \gamma_{3*} \rangle \simeq \mathbf{Z}_2$.

PROOF: Put $\varepsilon = n$. Since $M_4(a, b, c, c')$ is irreducible, we have $M_4(a, b, c, c') \simeq M_4(a, b, c, c' - n)$ by Theorem 2.2. Hence it is enough to prove for the case of $\varepsilon = 0$. So we assume $\varepsilon = 0$.

Since $\varepsilon = 0$, we have

$$\phi^*(E_4(a, b, c, c')) = E(a, b, c; x) \cdot E(a, b, c; y)$$

(Section 1 of [7]), and $\{x = y\}$ is an apparent singular locus of $\phi^*(E_4(a, b, c, c'))$.

Since ϕ is locally biholomorphic at P_1 , $V(P_0)$ is isomorphic to the space of germs of holomorphic solutions of $\phi^*(E_4)$ at P_1 , which is again isomorphic to $V(x_1) \otimes V(y_1)$ where $V(x_1)$ (resp. $V(y_1)$) is the space of germs of solutions of $E(a, b, c)$ at x_1 (resp. y_1). Hence the representation of $\phi_*(\pi_1(W, P_1))$ in $GL(V(P_0))$ is isomorphic to the representation of $\pi_1(W, P_1)$ in $V(x_1) \otimes V(y_1)$, which is again isomorphic to the representation of $\pi_1(\mathbf{C} - \{0, 1\}, x_1) \times \pi_1(\mathbf{C} - \{0, 1\}, y_1)$ in $V(x_1) \otimes V(y_1)$. This implies that $N \simeq M(a, b, c) \otimes M(a, b, c)$.

If g and g' ($\in M(a, b, c)$) have eigenvalues (λ, μ) and (λ', μ') then the eigenvalues of $g \otimes g'$ are $\lambda\lambda', \lambda\mu', \mu\lambda', \mu\mu'$. Because $E_4(a, b, c, c')$ has exponents $0, 0, 0, \varepsilon + 1/2$ along C (see Section 1), the eigenvalues of γ_{3*} are $1, 1, 1, -1$. Hence γ_{3*} cannot be contained in $M(a, b, c) \otimes M(a, b, c)$. This implies that $N \cap \langle \gamma_{3*} \rangle = \{1\}$. ■

4.2. Case of $\varepsilon \notin \mathbf{Z}$

Assume that ε is not an integer. Recall that $M_4 = N_C \cdot \langle \gamma_{1*}, \gamma_{2*} \rangle$ (see Section 2.2). Since γ_{1*} and γ_{2*} are of finite order and satisfy $\gamma_{1*}\gamma_{2*} = \gamma_{2*}\gamma_{1*}$, $\langle \gamma_{1*}, \gamma_{2*} \rangle$ is also of finite order. Hence M_4 is finite if and only if N_C is finite. The finiteness of N_C is a direct consequence of the following two lemmas.

LEMMA 4.2.1. Assume that $M_4(a, b, c, c')$ is irreducible and that $1 - c, 1 - c' \equiv 1/2 \pmod{\mathbf{Z}}$ then

$$N_C(a, b, c, c') \simeq N_1(a, b, c) \times N_1(a, b, c) \simeq N_1(a, b, c') \times N_1(a, b, c')$$

and $M_4(a, b, c, c')$ is imprimitive.

PROOF: In this case, generators of γ_{j*} of M_4 in Section 2.2 are as follows:

$$\varphi\gamma_{1*} = \begin{pmatrix} 1 & 0 & 0 & 0 \\ 0 & -1 & 0 & 0 \\ & 0 & 1 & 0 \\ 0 & 0 & 0 & -1 \end{pmatrix} \varphi, \quad \varphi\gamma_{2*} = \begin{pmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & -1 & 0 \\ 0 & 0 & 0 & -1 \end{pmatrix} \varphi$$

$$\varphi\gamma_{3*} = \left(I + e((-a-b)/2) \begin{pmatrix} 1 \\ 1 \\ 1 \\ 1 \end{pmatrix} (\gamma_{31}, \gamma_{32}, \gamma_{33}, \gamma_{34}) \right) \varphi$$

where $\gamma_{31} = \gamma_{34} = \sin \pi a \sin \pi b$, $\gamma_{32} = \gamma_{33} = -\cos \pi a \cos \pi b$.

Put

$$\psi_1 = \varphi_1 + \varphi_4, \quad \psi_2 = \varphi_2 + \varphi_3, \quad \psi_3 = \varphi_1 - \varphi_4, \quad \psi_4 = \varphi_2 - \varphi_3$$

and let

$$V_0 := \langle \psi_1, \psi_2 \rangle, \quad V_1 := \langle \psi_3, \psi_4 \rangle$$

be subspaces of $V = V(P_0)$. Then γ_{1*}, γ_{2*} interchange V_0 and V_1 , and γ_{3*} fixes V_j ($j = 0, 1$) invariant. This means that $M_4(a, b, c, c')$ is imprimitive and that V_0, V_1 are invariant under

$$\langle \gamma_3, \gamma_2\gamma_3\gamma_2^{-1}, \gamma_1\gamma_2 \rangle_*.$$

Put

$$g_0 = \gamma_1\gamma_2, \quad g_1 = \gamma_3, \quad g_2 = \gamma_2\gamma_3\gamma_2^{-1}.$$

Then g_{1*} is identity on V_1 and g_{2*} is identity on V_0 . Hence we have

$$\begin{aligned} N_C &= \langle g_1, g_0g_1g_0^{-1}, g_2, g_0g_2g_0^{-1} \rangle_* \\ &\simeq \langle g_1, g_0g_1g_0^{-1} \rangle_* \times \langle g_2, g_0g_2g_0^{-1} \rangle_*. \end{aligned}$$

The operations of g_{j*} ($j = 0, 1, 2$) on V_0 and V_1 are as follows:

$$\begin{pmatrix} \psi_1 \\ \psi_2 \end{pmatrix} g_{0*} = G_0 \begin{pmatrix} \psi_1 \\ \psi_2 \end{pmatrix}, \quad \begin{pmatrix} \psi_1 \\ \psi_2 \end{pmatrix} g_{1*} = G_1 \begin{pmatrix} \psi_1 \\ \psi_2 \end{pmatrix}, \quad \begin{pmatrix} \psi_1 \\ \psi_2 \end{pmatrix} g_{2*} = \begin{pmatrix} \psi_1 \\ \psi_2 \end{pmatrix},$$

$$\begin{pmatrix} \psi_3 \\ \psi_4 \end{pmatrix} g_{0*} = G_0 \begin{pmatrix} \psi_3 \\ \psi_4 \end{pmatrix}, \quad \begin{pmatrix} \psi_3 \\ \psi_4 \end{pmatrix} g_{2*} = G_1 \begin{pmatrix} \psi_3 \\ \psi_4 \end{pmatrix}, \quad \begin{pmatrix} \psi_3 \\ \psi_4 \end{pmatrix} g_{1*} = \begin{pmatrix} \psi_3 \\ \psi_4 \end{pmatrix}$$

where

$$G_0 = \begin{pmatrix} 1 & 0 \\ 0 & -1 \end{pmatrix}, \quad G_1 = I + 2e((-a-b)/2) \begin{pmatrix} 1 \\ 1 \end{pmatrix} (\gamma_{31}, \gamma_{32}).$$

Hence

$$\langle g_1, g_0 g_1 g_0^{-1} \rangle_* |V_0 \simeq N_1(a, b, c) \simeq N_1(a, b, c')$$

$$\langle g_1, g_0 g_1 g_0^{-1} \rangle_* |V_1 = \{I\}.$$

$$\langle g_2, g_0 g_2 g_0^{-1} \rangle_* |V_1 \simeq N_1(a, b, c) \simeq N_1(a, b, c')$$

$$\langle g_2, g_0 g_2 g_0^{-1} \rangle_* |V_1 = \{I\}.$$

This proves that

$$N_C(a, b, c, c') \simeq N_1(a, b, c) \times N_1(a, b, c) \simeq N_1(a, b, c') \times N_1(a, b, c').$$

■

LEMMA 4.2.2. Assume that $M_4(a, b, c, c')$ is irreducible.

If $1 - c', b - a \equiv 1/2 \pmod{\mathbf{Z}}$ then

$$N_C(a, b, c, c') \simeq N_1(a, b, c) \times N_1(a, b, c).$$

If $1 - c, b - a \equiv 1/2 \pmod{\mathbf{Z}}$ then

$$N_C(a, b, c, c') \simeq N_1(a, b, c') \times N_1(a, b, c').$$

In any case, $M_4(a, b, c, c')$ is imprimitive.

PROOF: Assume that $1 - c', b - a \equiv 1/2 \pmod{\mathbf{Z}}$. Another statement under the assumption of $1 - c, b - a \equiv 1/2 \pmod{\mathbf{Z}}$ is proved in the same way. In this case we have

$$\varphi\gamma_{1*} = \begin{pmatrix} 1 & 0 & 0 & 0 \\ 0 & e(1-c) & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & e(1-c) \end{pmatrix} \varphi,$$

$$\varphi\gamma_{2*} = \begin{pmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & -1 & 0 \\ 0 & 0 & 0 & -1 \end{pmatrix} \varphi,$$

$$\varphi\gamma_{3*} = \left(I - \frac{e((c-2a)/2)}{2 \sin \pi c} \begin{pmatrix} 1 \\ 1 \\ 1 \\ 1 \end{pmatrix} (\gamma_{31}, \gamma_{32}, \gamma_{33}, \gamma_{34}) \right) \varphi,$$

where $\gamma_{31} = \gamma_{33} = \sin 2\pi a$, $\gamma_{32} = \gamma_{34} = \sin 2\pi(c - a)$.
Put

$$\psi_1 = \varphi_1 + \varphi_3, \quad \psi_2 = \varphi_2 + \varphi_4, \quad \psi_3 = \varphi_1 - \varphi_3, \quad \psi_4 = \varphi_2 - \varphi_4$$

and let

$$V_0 := \langle \psi_1, \psi_2 \rangle, \quad V_1 := \langle \psi_3, \psi_4 \rangle$$

be subspaces of $V = V(P_0)$.

Then γ_{2*} interchanges V_0 and V_1 , and γ_{1*}, γ_{3*} fix V_j ($j = 0, 1$) invariant. This means that $M_4(a, b, c, c')$ is imprimitive and that V_0, V_1 are invariant under $(\langle \gamma_1, \gamma_3, \gamma_2 \gamma_3 \gamma_2^{-1} \rangle)_*$.

Put

$$g_0 = \gamma_1, \quad g_1 = \gamma_3, \quad g_2 = \gamma_2 \gamma_3 \gamma_2^{-1}$$

Then g_{1*} is identity on V_1 and g_{2*} is identity on V_0 . Hence we have

$$\begin{aligned} N_C &= (\langle \{g_0^j g_1 g_0^{-j}, g_0^j g_2 g_0^{-j} \mid j \in \mathbf{Z}\} \rangle)_* \\ &\simeq (\langle \{g_0^j g_1 g_0^{-j} \mid j \in \mathbf{Z}\} \rangle)_* \times (\langle \{g_0^j g_2 g_0^{-j} \mid j \in \mathbf{Z}\} \rangle)_*. \end{aligned}$$

The operations of g_{0*}, g_{1*}, g_{2*} on V_0 and V_1 are as follows:

$$\begin{aligned} \begin{pmatrix} \psi_1 \\ \psi_2 \end{pmatrix} g_{0*} &= G_0 \begin{pmatrix} \psi_1 \\ \psi_2 \end{pmatrix}, \quad \begin{pmatrix} \psi_1 \\ \psi_2 \end{pmatrix} g_{1*} = G_1 \begin{pmatrix} \psi_1 \\ \psi_2 \end{pmatrix}, \quad \begin{pmatrix} \psi_1 \\ \psi_2 \end{pmatrix} g_{2*} = \begin{pmatrix} \psi_1 \\ \psi_2 \end{pmatrix}, \\ \begin{pmatrix} \psi_3 \\ \psi_4 \end{pmatrix} g_{0*} &= G_0 \begin{pmatrix} \psi_3 \\ \psi_4 \end{pmatrix}, \quad \begin{pmatrix} \psi_3 \\ \psi_4 \end{pmatrix} g_{2*} = G_1 \begin{pmatrix} \psi_3 \\ \psi_4 \end{pmatrix}, \quad \begin{pmatrix} \psi_3 \\ \psi_4 \end{pmatrix} g_{1*} = \begin{pmatrix} \psi_3 \\ \psi_4 \end{pmatrix} \end{aligned}$$

where

$$G_0 = \begin{pmatrix} 1 & 0 \\ 0 & \epsilon(1-c) \end{pmatrix}, \quad G_1 = I - \frac{\epsilon((c-2a)/2)}{\sin \pi c} \begin{pmatrix} 1 \\ 1 \end{pmatrix} (\gamma_{31}, \gamma_{32}).$$

Hence Lemma 4.2.2 holds in the same way as the previous lemma. ■

5. PROOF OF "ONLY IF" PART OF THEOREM 1

It is sufficient to prove the following lemma.

LEMMA 5. Assume that $M_4(a, b, c, c')$ is finite and irreducible and that $\epsilon \notin \mathbf{Z}$. Then at least two of $1-c, 1-c', b-a$ are equivalent to $1/2 \pmod{\mathbf{Z}}$.

PROOF: From Lemma 3.2, 3.3 and 3.4 we have

- (1) $(1 - c, c - a - b, b - a)$ belongs to the S-list,
- (2) $(1 - c', c' - a - b, b - a)$ belongs to the S-list,
- (3) $(1 - c', c' - a - b - 2(1 - c), b - a)$ belongs to the S-list,
- (4) $(1 - c, c - a - b - 2(1 - c'), b - a)$ belongs to the S-list,
- (5) $(1 - c, (c' - a - b) + (b - a) - (1 - c), 1 - c')$ belongs to the S-list.

Suppose Lemma 5 does not hold. Then by the symmetry, we may assume that

$$1 - c = p/k, \quad 1 - c' = p'/k' \quad k, k' \in \{3, 4, 5\}.$$

Put

$$c - a - b = q/m, \quad c' - a - b = q'/m', \quad b - a = r/n \quad m, m', n \in \{2, 3, 4, 5\}.$$

We will derive contradictions in any of the following cases.

(Case 1) $k = k' = 4$, p, p' are odd.

The property (4) implies that the denominator of $c - a - b - 2(1 - c') = q/m - 2p'/k'$ is one of 2,3,4,5. Hence m is even. If $m = 4$ then $\varepsilon = q/m - p'/k' \equiv 0$ or $1/2 \pmod{\mathbf{Z}}$. Since $\varepsilon, \varepsilon + 1/2 \notin \mathbf{Z}$, this is a contradiction. If $m = 2$ then $c - a - b - 2(1 - c') = q/m - 2p'/k' \in \mathbf{Z}$ and hence (4) does not hold. This is a contradiction.

(Case 2) $k = 4$, $k' = 3$ or 5 , p is odd.

The property (5) implies that $k' = 3$. Then (4) implies that the denominator of $c - a - b - 2(1 - c') = q/m - 2p'/k'$ is 3 and hence $m = 3$. By the same reason, (3) implies that $m' = 4$. Since ε is not an integer, the denominator of $\varepsilon = c - a - b - (1 - c') = q/m - p'/k'$ is 3. On the other hand $\varepsilon = c' - a - b - (1 - c) = q'/m' - p/k$ has even denominator. This is a contradiction.

(Case 3) k and k' are odd ($=3$ or 5).

The properties (3) and (4) imply that $m' = k$ and $m = k'$ respectively. Since $\varepsilon = (c - a - b) - (1 - c') = (c' - a - b) - (1 - c)$ is not an integer, we have $k = k'$ which is the denominator of ε . Then (5) implies that the denominator of $(c' - a - b) - (1 - c) + (b - a) = \varepsilon + (b - a)$ is k . Hence $n = k$. This concludes that $k = k' = m = m' = n$.

(Case 3.1) $k = k' = m = m' = n = 3$.

Since $\varepsilon = c' - a - b - (1 - c) = (q' - p)/3 \notin \mathbf{Z}$, we have $p \not\equiv q' \pmod{3}$. On the other hand (3) implies $c' - a - b - 2(1 - c) = (q' - 2p)/3 \notin \mathbf{Z}$. Hence $p \equiv q' \pmod{3}$. This is a contradiction.

(Case 3.2) $k = k' = m = m' = n = 5$.

In order that (1) and (2) hold, there are two cases, that is,

$$p, q, p', q', r \equiv \pm 1 \text{ or } p, q, p', q', r \equiv \pm 2 \pmod{5}.$$

Since $\varepsilon = (q' - p)/5 = (q - p')/5$ is not an integer, we have $p \not\equiv q', p' \not\equiv q \pmod{5}$.

If $p, q, p', q', r \equiv \pm 1$ (and $p \not\equiv q'$) $\pmod{5}$ then the numerator of $c' - a - b - 2(1 - c) = (q' - 2p)/5$ is congruent to $\pm 2 \pmod{5}$.

If $p, q, p', q', r \equiv \pm 2$ (and $p \not\equiv q'$) $\pmod{5}$ then the numerator of $c' - a - b - 2(1 - c) = (q' - 2p)/5$ is congruent to $\pm 1 \pmod{5}$.

In any case (3) does not hold. This is a contradiction.

This completes the proof of Lemma 5. ■

6. LEMMAS ON $M(a, b, c)$

In this section we denote

$$\lambda = 1 - c, \quad \mu = c - a - b, \quad \nu = b - a$$

and we assume that $M(a, b, c)$ is finite irreducible. Recall that $N_1(a, b, c)$ is the smallest normal subgroup of $M(a, b, c)$ containing L_{1*} (see Section 2.1). In this section we fix the base v_1, v_2 of $V(x_0)$ and identify L_{x*} and G_x $x = 0, 1$.

LEMMA 6.1. Assume that $\lambda \equiv \nu \equiv 1/2 \pmod{\mathbf{Z}}$. Then $L_{0*} \notin N_1(a, b, c)$.

PROOF: We have $G_0^2 = I$, $(G_0G_1)^2 = \alpha I$ for some root of unity α . Since $G_0G_1G_0^{-1} = \alpha G_1^{-1}$, G_1 and $G_0G_1G_0^{-1}$ have the common eigenvectors. This means that N_1 is reducible hence we have $N_1 \neq M(a, b, c)$. This implies $G_0 \notin N_1$. ■

LEMMA 6.2. Assume that $\lambda \equiv 1/2$, $\mu, \nu \not\equiv 1/2 \pmod{\mathbf{Z}}$. Then $L_{0*} \notin N_1(a, b, c)$.

PROOF: If the denominator of μ is odd (i.e. 3 or 5) then the determinant of any $L_* \in N_1$ cannot be $-1 = \det(G_0)$. Hence $G_0 \notin N_1$. If the denominator of μ is 4, then direct computations show that the orders of $M(a, b, c)$ and N_1 are 192 and 96 (refer to Shephard-Todd [16]). Hence $G_0 \notin N_1$. ■

LEMMA 6.3. Assume that $\nu \equiv 1/2$, $\lambda, \mu \not\equiv 1/2 \pmod{\mathbf{Z}}$. If both of the denominators of λ and μ are 5 then $L_{0*} \in N_1$. Otherwise $\langle L_{0*} \rangle \cap N_1 = \{I\}$.

PROOF: In the first case, we may assume $\lambda = 1/5, \mu = 2/5$. Then by direct calculations we have $(G_0G_1)^2 = (G_0G_1^3)^3 = \alpha I$, $\alpha = \epsilon(1/10)$. The

equality $(G_0G_1)^2 = \alpha I$ implies $\alpha G_0^3 = (G_0G_1G_0^{-1})(G_0^2G_1G_0^{-2}) \in N_1$. The equality $(G_0G_1^3)^3 = \alpha I$ implies $\alpha G_0^2 = (G_0G_1^3G_0^{-1})(G_0^2G_1^3G_0^{-2}) (G_0^3G_1^3G_0^{-3}) \in N_1$. Hence $G_0 \in N_1$.

In the case of $(\lambda, \mu) = (1/3, 1/3)$, by direct computations, we know that the orders of $M(a, b, c)$ and $N_1(a, b, c)$ are 72 and 24 (refer to Shephard-Todd [16]). Hence $\langle G_0 \rangle \cap N_1 = \{I\}$.

In the case of $\{\lambda, \mu\} = \{1/3, 1/4\}, \{1/3, 1/5\}, \{2/5, 1/3\}$, the denominators of λ and μ are relatively prime. Hence we have $\langle G_0 \rangle \cap N_1 = \{I\}$. ■

7. STRUCTURE OF FINITE IRREDUCIBLE $M_4(a, b, c, c')$

The structure of M_4 with $\varepsilon \in \mathbf{Z}$ is stated in Proposition 4.1. We will consider finite irreducible $M_4(a, b, c, c')$ with $\varepsilon \notin \mathbf{Z}$. Recall that $M_4(a, b, c, c') = N_C \cdot \langle \gamma_{1*}, \gamma_{2*} \rangle$ is imprimitive in this case (Lemma 4.2.1, 4.2.2).

THEOREM 7.1. *Assume that $M(a, b, c)$ is finite irreducible and that $\varepsilon \notin \mathbf{Z}$, $c, c' \equiv 1/2 \pmod{\mathbf{Z}}$. Then $M_4(a, b, c, c') = N_C \cdot \langle \gamma_{1*}, \gamma_{2*} \rangle$ with $N_C \cap \langle \gamma_{1*}, \gamma_{2*} \rangle = \{I\}$, $N_C \simeq N_1(a, b, c) \times N_1(a, b, c)$, $\langle \gamma_{1*}, \gamma_{2*} \rangle \simeq \mathbf{Z}_2 \times \mathbf{Z}_2$ and $M(a, b, c)/N_1 \simeq \mathbf{Z}_2$.*

PROOF: Since $c - a - b \equiv \varepsilon + 1/2 \not\equiv 1/2$, Lemma 6.1 and Lemma 6.2 imply that $L_{0*} \notin N_1$, whence $M(a, b, c)/N_1(a, b, c) \simeq \mathbf{Z}_2$. By Lemma 4.2.1, we have $N_C \simeq N_1(a, b, c) \times N_1(a, b, c)$ and $\langle \gamma_{1*}, \gamma_{2*} \rangle \simeq \mathbf{Z}_2 \times \mathbf{Z}_2$.

Next we will prove $N_C \cap \langle \gamma_{1*}, \gamma_{2*} \rangle = \{I\}$. As in the proof of Lemma 4.2.1, $V = V_0 + V_1$. V_0, V_1 are invariant under N_C while γ_{1*}, γ_{2*} interchange V_0 and V_1 . Hence $\gamma_{1*}, \gamma_{2*} \notin N_C$. In the proof of Lemma 4.2.1, we have shown that the restrictions of $(\gamma_1\gamma_2)_*$ and N_C to V_0 are L_{0*} and $N_1(a, b, c)$. Since $L_{0*} \notin N_1(a, b, c)$ by Lemma 6.1, 6.2, we have $(\gamma_1\gamma_2)_* \notin N_C$. This proves that $N_C \cap \langle \gamma_{1*}, \gamma_{2*} \rangle = \{I\}$. ■

THEOREM 7.2. *Assume that $M(a, b, c)$ is finite irreducible and that $\varepsilon \notin \mathbf{Z}$, $c', b - a \equiv 1/2 \pmod{\mathbf{Z}}$. Put $c = p/k$ with $(p, k) = 1$.*

(7.2.1) *If both of the denominators of $1 - c$ and $c - a - b$ are 5, then $\gamma_{1*} \in N_C$, hence we have $M_4(a, b, c, c') = N_C \cdot \langle \gamma_{2*} \rangle$ with $N_C \cap \langle \gamma_{2*} \rangle = \{I\}$. And we have $N_C \simeq N_1(a, b, c) \times N_1(a, b, c) = M(a, b, c) \times M(a, b, c)$ and $\langle \gamma_{2*} \rangle \simeq \mathbf{Z}_2$.*

(7.2.2) *If the condition of (7.2.1) does not hold, then $M_4(a, b, c, c') = N_C \cdot \langle \gamma_{1*}, \gamma_{2*} \rangle$ with $N_C \cap \langle \gamma_{1*}, \gamma_{2*} \rangle = \{I\}$, $N_C \simeq N_1(a, b, c) \times N_1(a, b, c)$, $M(a, b, c)/N_1 \simeq \mathbf{Z}_k$ and $\langle \gamma_{1*}, \gamma_{2*} \rangle \simeq \mathbf{Z}_k \times \mathbf{Z}_2$.*

PROOF: As is shown in the proof of Lemma 4.2.2, $V = V_0 + V_1$ and γ_{2*} interchanges V_0 and V_1 while γ_{1*} and γ_{3*} fix (set theoretically) V_j $j = 0, 1$. Hence any element of N_C also fix V_j . Consequently we have $\gamma_{2*} \notin N_C$. By Lemma 4.2.2, the restrictions of γ_{1*} and N_C to V_j are L_{0*} and $N_1(a, b, c)$ for each $j = 0, 1$.

In case of (7.2.1), by Lemma 6.3, $L_{0*} \in N_1$. This implies $\gamma_{1*} \in N_C$. Hence $M_4(a, b, c, c') = N_C \cdot \langle \gamma_{1*}, \gamma_{2*} \rangle = N_C \cdot \langle \gamma_{2*} \rangle$ with $N_C \cap \langle \gamma_{2*} \rangle = \{I\}$. By Lemma 4.2.2, we have $N_C \simeq N_1(a, b, c) \times N_1(a, b, c) = M(a, b, c) \times M(a, b, c)$ and $\langle \gamma_{2*} \rangle \simeq \mathbf{Z}_2$.

In case of (7.2.2), by Lemma 6.3, $\langle L_{0*} \rangle \cap N_1 = \{I\}$. Hence $\langle \gamma_{1*}, \gamma_{2*} \rangle \cap N_C = \{I\}$. By Lemma 4.2.2, we have $N_C \simeq N_1(a, b, c) \times N_1(a, b, c)$ and $\langle \gamma_{1*}, \gamma_{2*} \rangle \simeq \mathbf{Z}_k \times \mathbf{Z}_2$. ■

8. EXAMPLES

We assume in this section that $c = c' = 1/2$ and that $M_4(a, b, c, c')$ is irreducible. We fix the base v_1, v_2 of $V(x_0)$ (see Section 2.1). Recall that

$$V = V_0 + V_1 = \langle \psi_1, \psi_2 \rangle + \langle \psi_3, \psi_4 \rangle,$$

where V_0 and V_1 are invariant subspaces of $V = V(P_0)$ under g_{0*}, g_{1*}, g_{2*} (see the proof of Lemma 4.2.1).

Put

$$\Psi = (\psi_1, \psi_2, \psi_3, \psi_4).$$

Then Ψ defines a multi-valued locally biholomorphic mapping of $\mathbf{P}^2 - L_X \cup L_Y \cup L_\infty \cup C$ into \mathbf{P}^3 . Let S_Ψ be the closure of its image in \mathbf{P}^3 . In the following examples S_Ψ are smooth hypersurfaces and Ψ^{-1} are defined by meromorphic functions on S_Ψ . The defining functions of S_Ψ and the inverse mapping functions are composed of the invariant (homogeneous) polynomials $\in \mathbf{C}[v_1, v_2]$ under the actions of $M(a, b, c)$. First we prepare the following two lemmas.

LEMMA 8.1. Assume that $c, c' \equiv 1/2 \pmod{\mathbf{Z}}$.

(1) If $f(v_1, v_2)$ is an invariant polynomial under the action of $M(a, b, c)$ then $f(\psi_1, \psi_2) + f(\psi_3, \psi_4)$ and $f(\psi_1, \psi_2)f(\psi_3, \psi_4)$ are both invariant under $M_4(a, b, c, c')$.

(2) If $f(v_1, v_2)L_{1*} = f(v_1, v_2)$ and $f(v_1, v_2)L_{0*} = -f(v_1, v_2)$ then $f(\psi_1, \psi_2)^2 + f(\psi_3, \psi_4)^2$ and $f(\psi_1, \psi_2)f(\psi_3, \psi_4)$ are both invariant under $M_4(a, b, c, c')$.

PROOF:

Proof of (1). $f(\psi_1, \psi_2)$ and $f(\psi_3, \psi_4)$ are invariant under g_{0*}, g_{1*}, g_{2*} while $f(\psi_1, \psi_2)\gamma_{2*} = f(\psi_3, \psi_4)$. Hence (1) holds.

Proof of (2). $f(\psi_1, \psi_2)^2 + f(\psi_3, \psi_4)^2$ is invariant from (1). By the proof of Lemma 4.2.1, $f(\psi_1, \psi_2)$ and $f(\psi_3, \psi_4)$ are both invariant under N_C . Since $f(\psi_1, \psi_2)g_{0*} = -f(\psi_1, \psi_2)$, $f(\psi_3, \psi_4)g_{0*} = -f(\psi_3, \psi_4)$ and $f(\psi_1, \psi_2)\gamma_{2*} = f(\psi_3, \psi_4)$, we know that $f(\psi_1, \psi_2)f(\psi_3, \psi_4)$ is invariant under $\langle \gamma_{1*}, \gamma_{2*} \rangle$. Hence (2) holds. ■

In Shephard-Todd [16], three invariants

$$f_n(v_1, v_2), h_{2n-4}(v_1, v_2), t_{3n-6}(v_1, v_2)$$

are considered. Where n denotes the degree of f_n , h_{2n-4} is the Hessian of f_n of degree $2n - 4$ and t_{3n-6} is the Jacobian of f_n and h_{2n-4} of degree $3n - 6$. For the application to $M_4(a, b, c, c')$, we will calculate the definite forms of them.

We put

$$v'_1 = \frac{\Gamma(a)\Gamma(b)}{\Gamma(1+a+b-c)} F(a, b, 1+a+b-c; 1-x),$$

$$v'_2 = \frac{\Gamma(c-a)\Gamma(c-b)}{\Gamma(1+c-a-b)} (1-x)^{c-a-b} F(c-a, c-b, 1+c-a-b; 1-x).$$

LEMMA 8.2. *By the analytic continuations along real segment $0 < x < 1$, we have*

$$v'_1 = \frac{\pi}{\Gamma(1+a-c)\Gamma(1+b-c)} (v_1 - v_2),$$

$$v'_2 = -\frac{\pi}{\Gamma(1+a-c)\Gamma(1+b-c)} (\beta v_1 + v_2),$$

where

$$\beta = -\frac{\sin \pi a \sin \pi b}{\sin \pi(c-a) \sin \pi(c-b)}.$$

PROOF: This follows from the connection formulas for $E(a, b, c)$, given in [4], for example. ■

In the following examples we put

$$w_1 = \beta^{1/4} v_1, \quad w_2 = \beta^{-1/4} v_2.$$

Example 8.3. $c = c' = b - a = 1/2$, $\varepsilon + 1/2 (= c - a - b) = 1/n$.

In this case, β (in the previous lemma) = 1. Hence

$$P_n(v_1, v_2) := (v_1 - v_2)^n + (v_3 + v_4)^n = \text{constant} \cdot (v_1^n \pm v_2^n)$$

is invariant under $M(a, b, c)$. Put

$$Q_n(v_1, v_2) = (v_1 - v_2)^n - (v_1 + v_2)^n.$$

Then Q_n is invariant under L_{1*} but $Q_n L_{\bullet*} = -Q_n$. From Lemma 8.1, we know that

$$P_n(\psi_1, \psi_2) + P_n(\psi_3, \psi_4), \quad P_n(\psi_1, \psi_2)P_n(\psi_3, \psi_4),$$

$$Q_n(\psi_1, \psi_2)^2 + Q_n(\psi_3, \psi_4)^2, \quad Q_n(\psi_1, \psi_2)Q_n(\psi_3, \psi_4)$$

are invariant under $M_4(a, b, c, c')$. Since the exponents along L_∞ are $-1/2n, -1/2n, (n-1)/2n, (n-1)/2n$, $P_n(\psi_1, \psi_2) + P_n(\psi_3, \psi_4)$ is constant while other three invariant functions are at most one degree polynomials in X, Y . Since $P_n(\psi_1, \psi_2)$ is invariant under $g_{1*} = \gamma_{3*}$, and $g_{\bullet*} = (\gamma_1 \gamma_2)_*$, $P_n(\psi_1, \psi_2)$ has the following form: $P_n(\psi_1, \psi_2) = A_\bullet(X, Y) + A_1(X, Y)(XY)^{1/2}$. Then we have $P_n(\psi_3, \psi_4) = A_0(X, Y) - A_1(X, Y)(XY)^{1/2}$. Hence we know that A_0 is constant ($= 2(\frac{\Gamma(a)\Gamma(b)}{\Gamma(c)\Gamma(c')})^2$) and $A_1 = 0$. By expanding at $X = 0, Y = 0$, we have

$$Q_n(\psi_1, \psi_2)^2 + Q_n(\psi_3, \psi_4)^2 = 8\left(\frac{\Gamma(a)\Gamma(b)}{\Gamma(c)\Gamma(c')}\right)^2(X + Y)$$

$$Q_n(\psi_1, \psi_2)Q_n(\psi_3, \psi_4) = 4\left(\frac{\Gamma(a)\Gamma(b)}{\Gamma(c)\Gamma(c')}\right)^2(X - Y)$$

Thus we have proved that

$$S_\Psi = \{[\psi_1 : \psi_2 : \psi_3 : \psi_4] \in \mathbf{P}^3 \mid P_n(\psi_1, \psi_2) - P_n(\psi_3, \psi_4) = 0\}$$

which is a smooth hypersurface of degree n , and that Ψ^{-1} is given by

$$X = \frac{(Q_n(\psi_1, \psi_2) + Q_n(\psi_3, \psi_4))^2}{(P_n(\psi_1, \psi_2) + P_n(\psi_3, \psi_4))^2},$$

$$Y = \frac{(Q_n(\psi_1, \psi_2) - Q_n(\psi_3, \psi_4))^2}{(P_n(\psi_1, \psi_2) + P_n(\psi_3, \psi_4))^2}.$$

Recall that $M_4(a, b, c, c')$ is of order $4n^4$ with center of order n .

Example 8.4. $c = c' = 1/2$, $b - a = \varepsilon + 1/2$ ($= c - a - b$) = $1/3$.

In this case $\beta = (\sqrt{3} - 1)/(\sqrt{3} + 1)$. $M(a, b, c)$ is the group No.6 in Shephard-Todd's list, the order of which is 48 and the center of which is $\{e(k/4)I \mid 0 \leq k \leq 3\}$. There are invariant polynomials $f_4(v_1, v_2)$ and $t_6(v_1, v_2)^2$ of degree 4 and 12 (Shephard-Todd [16]). In order that f_4 should be invariant under L_{1*} , f_4 must be of the form $f_4 = v_1^4 + \alpha v_1' v_2'^3$. In order that f_4 should be invariant under L_{0*} , by direct computations, we have

$$f_4(v_1, v_2) = w_1^4 + 2\sqrt{3}w_1^2w_2^2 - w_2^4.$$

By a constant multiplication, we have

$$t_6(v_1, v_2) = w_1w_2(w_1^4 + w_2^4)$$

which satisfies $t_6L_{1*} = t_6$ and $t_6L_{0*} = -t_6$. Then

$$f_4(\psi_1, \psi_2) = f_4(\psi_3, \psi_4) = \beta \left(\frac{\Gamma(a)\Gamma(b)}{\Gamma(c)\Gamma(c')} \right)^4.$$

We also have

$$\begin{aligned} t_6(\psi_1, \psi_2)^2 + t_6(\psi_3, \psi_4)^2 &= 2k(X + Y), \\ t_6(\psi_1, \psi_2)t_6(\psi_3, \psi_4) &= k(X - Y), \end{aligned}$$

where

$$k = \beta^2 \left(\frac{\Gamma(a)\Gamma(b)}{\Gamma(c)\Gamma(c')} \right)^{10} \left(\frac{\Gamma(1+a-c)\Gamma(1+b-c)}{\Gamma(2-c)\Gamma(c')} \right)^2.$$

Thus we have proved that

$$S_\Psi = \{[\psi_1 : \psi_2 : \psi_3 : \psi_4] \in \mathbf{P}^3 \mid f_4(\psi_1, \psi_2) - f_4(\psi_3, \psi_4) = 0\}$$

which is a smooth hypersurface of degree 4 and that Ψ^{-1} is given by

$$\begin{aligned} X &= \alpha \frac{(t_6(\psi_1, \psi_2) + t_6(\psi_3, \psi_4))^2}{(f_4(\psi_1, \psi_2) + f_4(\psi_3, \psi_4))^3}, \\ Y &= \alpha \frac{(t_6(\psi_1, \psi_2) - t_6(\psi_3, \psi_4))^2}{(f_4(\psi_1, \psi_2) + f_4(\psi_3, \psi_4))^3} \end{aligned}$$

where

$$\alpha = 2\beta \left(\frac{\Gamma(a)\Gamma(b)\Gamma(2-c)}{\Gamma(1+a-c)\Gamma(1+b-c)\Gamma(c)} \right)^2 = 24\sqrt{3}.$$

Example 8.5. $c = c' = 1/2$, $\varepsilon + 1/2 (= c - a - b) = 1/3$, $b - a = 1/4$. In this case $\beta = (\sqrt{3} - \sqrt{2})/(\sqrt{3} + \sqrt{2})$. $M(a, b, c)$ is the group No.14 in

Shephard-Todd's list, the order of which is 144 and the center of which is $\{e(k/6)I \mid 0 \leq k \leq 5\}$. There are invariant polynomials $f_6(v_1, v_2)$ and $t_{12}(v_1, v_2)^2$ of degree 6 and 24 (Shephard-Todd [16]).

By direct computations, we have

$$\begin{aligned} f_6(v_1, v_2) &= w_1^6 + 5w_1^4w_2^2 - 5w_1^2w_2^4 - w_2^6, \\ t_{12}(v_1, v_2) &= w_1w_2(w_1^{10} - \frac{11}{9}w_1^8w_2^2 + \frac{66}{9}w_1^6w_2^4 + \frac{66}{9}w_1^4w_2^6 - \frac{11}{9}w_1^2w_2^8 + w_2^{10}). \end{aligned}$$

The polynomial t_{12} satisfies $t_{12}L_{1*} = t_{12}$ and $t_{12}L_{0*} = -t_{12}$. Then

$$f_6(\psi_1, \psi_2) = f_6(\psi_3, \psi_4) = \beta^{3/2} \left(\frac{\Gamma(a)\Gamma(b)}{\Gamma(c)\Gamma(c')} \right)^6.$$

We also have

$$\begin{aligned} t_{12}(\psi_1, \psi_2)^2 + t_{12}(\psi_3, \psi_4)^2 &= 2k(X + Y), \\ t_{12}(\psi_1, \psi_2)t_{12}(\psi_3, \psi_4) &= k(X - Y), \end{aligned}$$

where

$$k = \beta^5 \left(\frac{\Gamma(a)\Gamma(b)}{\Gamma(c)\Gamma(c')} \right)^{22} \left(\frac{\Gamma(1+a-c)\Gamma(1+b-c)}{\Gamma(2-c)\Gamma(c')} \right)^2.$$

Thus we have proved that

$$S_\Psi = \{[\psi_1 : \psi_2 : \psi_3 : \psi_4] \in \mathbf{P}^3 \mid f_6(\psi_1, \psi_2) - f_6(\psi_3, \psi_4) = 0\}$$

which is a smooth hypersurface of degree 6 and that Ψ^{-1} is given by

$$\begin{aligned} X &= \alpha \frac{(t_{12}(\psi_1, \psi_2) + t_{12}(\psi_3, \psi_4))^2}{(f_6(\psi_1, \psi_2) + f_6(\psi_3, \psi_4))^4}, \\ Y &= \alpha \frac{(t_{12}(\psi_1, \psi_2) - t_{12}(\psi_3, \psi_4))^2}{(f_6(\psi_1, \psi_2) + f_6(\psi_3, \psi_4))^4} \end{aligned}$$

where

$$\alpha = 4\beta \left(\frac{\Gamma(a)\Gamma(b)\Gamma(2-c)}{\Gamma(1+a-c)\Gamma(1+b-c)\Gamma(c)} \right)^2.$$

Example 8.6. $c = c' = 1/2$, $\varepsilon + 1/2 (= c - a - b) = 1/4$, $b - a = 1/3$. In this case $\beta = (\sqrt{2} - 1)/(\sqrt{2} + 1)$. $M(a, b, c)$ is the group No.9 in

Shephard-Todd's list, the order of which is 192 and the center of which is $\{e(k/8)I \mid 0 \leq k \leq 7\}$. The following polynomial

$$f_6(v_1, v_2) = w_1^6 - 5w_1^4w_2^2 - 5w_1^2w_2^4 + w_2^6$$

satisfies $f_6L_{0*} = f_6$, $f_6L_{1*} = \sqrt{-1}f_6$. The polynomials h_8 and t_{12}^2 are invariant under $M(a, b, c)$. We have (up to constant multiplications)

$$\begin{aligned} h_8(v_1, v_2) &= w_1^8 + \frac{28}{3}w_1^6w_2^2 - \frac{14}{3}w_1^4w_2^4 + \frac{28}{3}w_1^2w_2^6 + w_2^8, \\ t_{12}(v_1, v_2) &= w_1w_2(w_1^{10} + \frac{11}{9}w_1^8w_2^2 + \frac{66}{9}w_1^6w_2^4 - \frac{66}{9}w_1^4w_2^6 - \frac{11}{9}w_1^2w_2^8 - w_2^{10}). \end{aligned}$$

The polynomial t_{12} satisfies $t_{12}L_{1*} = t_{12}$ and $t_{12}L_{0*} = -t_{12}$. Then

$$h_8(\psi_1, \psi_2) = h_8(\psi_3, \psi_4) = \beta^2 \left(\frac{\Gamma(a)\Gamma(b)}{\Gamma(c)\Gamma(c')} \right)^8.$$

We also have

$$\begin{aligned} t_{12}(\psi_1, \psi_2)^2 + t_{12}(\psi_3, \psi_4)^2 &= 2k(X + Y), \\ t_{12}(\psi_1, \psi_2)t_{12}(\psi_3, \psi_4) &= k(X - Y), \end{aligned}$$

where

$$k = \beta^5 \left(\frac{\Gamma(a)\Gamma(b)}{\Gamma(c)\Gamma(c')} \right)^{22} \left(\frac{\Gamma(1+a-c)\Gamma(1+b-c)}{\Gamma(2-c)\Gamma(c')} \right)^2.$$

Thus we have proved that

$$S_\Psi = \{[\psi_1 : \psi_2 : \psi_3 : \psi_4] \in \mathbf{P}^3 \mid h_8(\psi_1, \psi_2) - h_8(\psi_3, \psi_4) = 0\}$$

which is a smooth hypersurface of degree 8 and that Ψ^{-1} is given by

$$\begin{aligned} X &= \alpha \frac{(t_{12}(\psi_1, \psi_2) + t_{12}(\psi_3, \psi_4))^2}{(h_8(\psi_1, \psi_2) + h_8(\psi_3, \psi_4))^3}, \\ Y &= \alpha \frac{(t_{12}(\psi_1, \psi_2) - t_{12}(\psi_3, \psi_4))^2}{(h_8(\psi_1, \psi_2) + h_8(\psi_3, \psi_4))^3} \end{aligned}$$

where

$$\alpha = 2\beta \left(\frac{\Gamma(a)\Gamma(b)\Gamma(2-c)}{\Gamma(1+a-c)\Gamma(1+b-c)\Gamma(c)} \right)^2.$$

Example 8.7. $c = c' = 1/2$, $\varepsilon + 1/2 (= c - a - b) = 1/3$, $b - a = 1/5$. $M(a, b, c)$ is the group No.21 in Shephard-Todd's list, the order of which is 720 and the center of which is $\{e(k/12)I | 0 \leq k \leq 11\}$. The following polynomial

$$f_{12}(v_1, v_2) = w_1^{12} + \frac{22}{\sqrt{5}} w_1^{10} w_2^2 - 33 w_1^8 w_2^4 - \frac{44}{\sqrt{5}} w_1^6 w_2^6 - 33 w_1^4 w_2^8 + \frac{22}{\sqrt{5}} w_1^2 w_2^{10} + w_2^{12}$$

is invariant under $M(a, b, c)$. The polynomial t_{30} satisfies $t_{30}L_{1*} = t_{30}$ and $t_{30}L_{0*} = -t_{30}$.

By the same reason as previous examples, we have

$$S_\Psi = \{[\psi_1 : \psi_2 : \psi_3 : \psi_4] \in \mathbf{P}^3 | f_{12}(\psi_1, \psi_2) - f_{12}(\psi_3, \psi_4) = 0\}$$

which is a smooth hypersurface of degree 12 and that Ψ^{-1} is given by

$$X = \alpha \frac{(t_{30}(\psi_1, \psi_2) + t_{30}(\psi_3, \psi_4))^2}{(f_{12}(\psi_1, \psi_2) + f_{12}(\psi_3, \psi_4))^5},$$

$$Y = \alpha \frac{(t_{30}(\psi_1, \psi_2) - t_{30}(\psi_3, \psi_4))^2}{(f_{12}(\psi_1, \psi_2) + f_{12}(\psi_3, \psi_4))^5}$$

where

$$\alpha = 8\beta \left(\frac{\Gamma(a)\Gamma(b)\Gamma(2-c)}{\Gamma(1+a-c)\Gamma(1+b-c)\Gamma(c)} \right)^2.$$

Example 8.8. $c = c' = 1/2$, $\varepsilon + 1/2 (= c - a - b) = 1/5$, $b - a = 1/3$. $M(a, b, c)$ is the group No.17 in Shephard-Todd's list, the order of which is 1200 and the center of which is $\{e(k/20)I | 0 \leq k \leq 19\}$. The following polynomial

$$f_{12}(v_1, v_2) = w_1^{12} - \frac{22}{\sqrt{5}} w_1^{10} w_2^2 - 33 w_1^8 w_2^4 + \frac{44}{\sqrt{5}} w_1^6 w_2^6 - 33 w_1^4 w_2^8 - \frac{22}{\sqrt{5}} w_1^2 w_2^{10} + w_2^{12}$$

satisfies $f_{12}L_{0*} = f_{12}$, $f_{12}L_{1*} = e(1/5)f_{12}$. The polynomial h_{20} is invariant under $M(a, b, c)$ and the polynomial t_{30} satisfies $t_{30}L_{1*} = t_{30}$ and $t_{30}L_{0*} = -t_{30}$.

By the same reason as previous examples, we have

$$S_\Psi = \{[\psi_1 : \psi_2 : \psi_3 : \psi_4] \in \mathbf{P}^3 | h_{20}(\psi_1, \psi_2) - h_{20}(\psi_3, \psi_4) = 0\}$$

which is a smooth hypersurface of degree 20 and that Ψ^{-1} is given by

$$X = \alpha \frac{(t_{30}(\psi_1, \psi_2) + t_{30}(\psi_3, \psi_4))^2}{(h_{20}(\psi_1, \psi_2) + h_{20}(\psi_3, \psi_4))^3},$$

$$Y = \alpha \frac{(t_{30}(\psi_1, \psi_2) - t_{30}(\psi_3, \psi_4))^2}{(h_{20}(\psi_1, \psi_2) + h_{20}(\psi_3, \psi_4))^3}$$

where

$$\alpha = 2\beta \left(\frac{\Gamma(a)\Gamma(b)\Gamma(2-c)}{\Gamma(1+a-c)\Gamma(1+b-c)\Gamma(c)} \right)^2.$$

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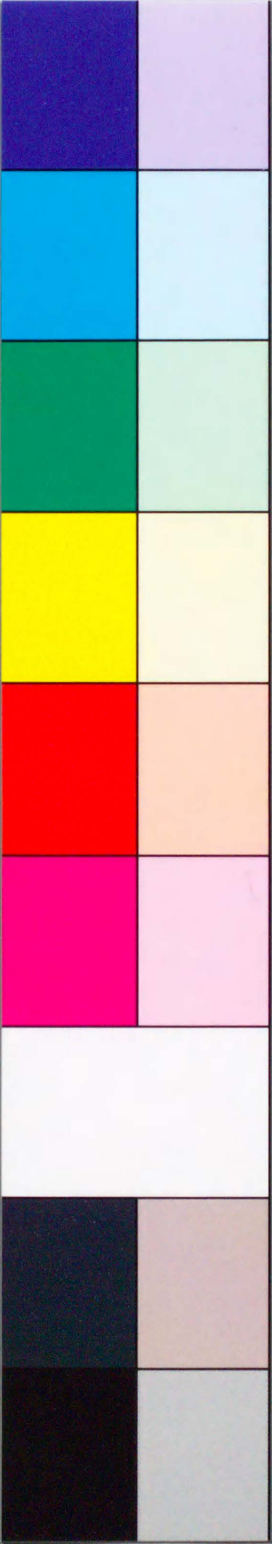
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