

REGULAR MEROMORPHIC CONNECTIONS ON A DISK

Throughout, Δ will be a small disk in \mathbf{C} (radius not specified) centered at 0, and $\Delta^* = \Delta - \{0\}$. Fix a coordinate t of Δ . We write \mathcal{O} instead of \mathcal{O}_Δ when there is no ambiguity. Write

$$\mathcal{O}[*0] = \operatorname{colim} \left\{ \mathcal{O} \xrightarrow{t} \mathcal{O} \xrightarrow{t} \dots \right\} = \mathcal{O}[t^{-1}].$$

Thus for $U \subset \Delta$, $\mathcal{O}[*0](U)$ is the set of holomorphic functions on $U - \{0\}$ that are meromorphic at 0.

1. Regularity

1.1. Lattices. Let M be a free $\mathcal{O}[*0]$ -module on Δ . A *lattice* of M is a finite \mathcal{O}_Δ -submodule Λ of M (necessarily free over \mathcal{O}), such that $\Lambda \otimes_{\mathcal{O}} \mathcal{O}[*0] = M$.

Each $\mathcal{O}[*0]$ -basis (e_1, \dots, e_r) of M gives rise to a lattice $\Lambda = \bigoplus_{i=1}^r \mathcal{O}e_i$ of M . Conversely, any lattice Λ possesses a \mathcal{O} -basis (which is necessarily also a $\mathcal{O}[*0]$ -basis of M).

Two $\mathcal{O}[*0]$ -bases $\mathbf{e}^{(1)} = (e_1^{(1)}, \dots, e_r^{(1)})$ and $\mathbf{e}^{(2)} = (e_1^{(2)}, \dots, e_r^{(2)})$ determine the same lattice if and only if there exists a matrix $g \in \operatorname{GL}_r(\mathcal{O}(\Delta))$ such that $\mathbf{e}^{(1)} \cdot g = \mathbf{e}^{(2)}$.

Suppose Λ_1 and Λ_2 are two lattices of M . Then there exists a positive integer N such that $t^N \Lambda_1 \subset \Lambda_2 \subset t^{-N} \Lambda_1$. This can be seen by ‘‘clearing denominators’’ of the base-change matrices.

1.2. Definition of regularity. Now suppose (M, ∇) is an integrable connection on Δ^* , meromorphic at 0. We say a lattice Λ of M is *saturated*, if $\nabla_{t\partial_t} \Lambda \subset \Lambda$. If M possesses a saturated lattice, we say (M, ∇) is *regular* (or has *regular singularity*) at 0.

Regular connections are among the simplest meromorphic connections, and some most natural connections appearing in algebraic geometry (e.g., the Gauss–Manin connection) are regular.

It could happen that a regular (M, ∇) is presented by a non-saturated lattice. For instance, consider the meromorphic connection

$$(1.2-1) \quad t\partial_t(e_1, e_2) = -(e_1, e_2) \begin{bmatrix} 0 & t^{-1} \\ 0 & 1 \end{bmatrix}.$$

A priori $t\partial_t|_\Lambda$ has a second order pole at 0. But we could use another lattice

$$\Lambda + t\partial_t \Lambda = \operatorname{Span}(u_1, u_2),$$

where $u_2 = e_2, u_1 = t\partial_t(e_2) - e_2 = -t^{-1}e_1$. A direct computation shows that the new connection matrix is given by

$$t\partial_t(u_1, u_2) = -(u_1, u_2) \begin{bmatrix} 1 & 1 \\ 0 & 1 \end{bmatrix}.$$

In general, if we already know, for some reason, that M is regular, then we could turn any lattice Λ into a saturated one via the *saturation*

$$(1.2-2) \quad \Lambda_{\text{sat}} = \sum_{i=0}^{\infty} (t\partial_t)^i \Lambda.$$

Plainly Λ_{sat} is stable by $t\partial_t$. To see this is a lattice, i.e., it is finite over \mathcal{O} , we use the regularity of M : let Λ' be a saturated lattice of M , then there exists $m \in \mathbf{Z}$ such that

$$\Lambda \subset t^{-m} \Lambda'.$$

As $t^{-m} \Lambda'$ is finite, and as $\mathbf{C}\{t\}$ is noetherian, Λ_{sat} is also finite. The noetherian property actually implies that the infinite sum (1.2-2) is a finite one,

1.3. A criterion of regularity. We give a criterion of regularity based on functions with moderate growth.

Recall the notion of angular sectors. Let $I \subsetneq \mathbf{S}^1$ be a connected subset of \mathbf{S}^1 , (\mathbf{S}^1 is viewed as the unit circle in the complex plane). Define

$$\Sigma_{r,I} = \{z \in \Delta^* : \text{Arg } z \in I, |z| < r\}.$$

Sets of the form $\Sigma_{r,I}$ are referred to as *angular sectors* of Δ^* . If I is a closed (resp. open, resp. half open) interval of \mathbf{S}^1 , we say the angular sector $\Sigma_{r,I}$ is closed (resp. open, resp. half open).

Now we can define the notion of functions with moderate growth. A function $g(t)$ defined on an open subset U of Δ^* is said to have *moderate growth at 0*, if there exists N such that

$$|t|^N \cdot |g(t)|$$

is uniformly bounded on any closed angular sector contained in U .

For example, if U is simply connected, then for any $p \in \mathbf{N}$, any branch of $(\log t)^p$ on U is moderate, so are the branches of t^α on U for any $\alpha \in \mathbf{C}$. On the other hand, $\exp(t^{-1})$ is not moderate on any open subset which intersects any the sectors $\Sigma_{r,[-\frac{\pi}{2}, \frac{\pi}{2}]}$; but it is moderate for open subsets contained in $\Sigma_{r,] \frac{\pi}{2}, \frac{3\pi}{2} [$. A holomorphic function on Δ^* is moderate in any angular sector if and only if it is a function meromorphic at 0.

Let us now turn to the criterion of regularity. Let (M, ∇) be an integrable connection on Δ^* that is meromorphic at 0. Let (e_1, \dots, e_r) be an $\mathcal{O}[^*0]$ -basis of M on Δ^* . Then the action of ∇ can be presented using a matrix A whose entries are functions that are meromorphic at 0:

$$t\partial_t(e_1, \dots, e_r) = (e_1, \dots, e_r) \cdot A(t).$$

For an open subset U of Δ^* , an r -tuple of holomorphic functions on

$$\mathbf{x}(t) = [x_1(t), \dots, x_r(t)]^T \in \mathcal{O}(U)^{\oplus r}$$

thus represents a section $(e_1, \dots, e_r) \cdot \mathbf{x}(t)$ of M . We say $\mathbf{x}(t)$ has moderate growth if its components have moderate growth. The r -tuple $\mathbf{x}(t)$ corresponds to a *horizontal* section of M if and only if it satisfies the following system of ordinary differential equations

$$(1.3*) \quad t \frac{d\mathbf{x}}{dt} + A(t)\mathbf{x}(t) = 0.$$

Theorem. *In the notation above, M is regular if and only if the solutions of (1.3*) on any angular sector all have moderate growth.*

The proof will be given at the end of the notes.

Consider as an example again the meromorphic connection defined by

$$t\partial_t(e_1, e_2) = -(e_1, e_2) \begin{bmatrix} 0 & t^{-1} \\ 0 & 1 \end{bmatrix}$$

(1.2-1). A fundamental solution matrix of the associated system of ordinary differential equations is

$$(e_1, e_2) \begin{bmatrix} \log t & 1 \\ t & 0 \end{bmatrix},$$

which is moderate on any sector. This shows again that this connection is regular.

An example of an irregular meromorphic connection is given by $t^2\partial_t e = -e$. A horizontal section of this connection is $\exp(t^{-1}) \cdot e$. On the sector $\operatorname{Re}(t) > 0$, the function $\exp(t^{-1})$ has exponential growth (*not* moderate); while on the sector $\operatorname{Re}(t) < 0$, it has exponential decay (moderate). This is the simplest instance of the so-called *Stokes phenomenon*.

1.4. Tate's elliptic curve. Integrable connections with regular singular singularities appear naturally in geometry. We demonstrate this point using the so-called Gauss–Manin connection of the “Tate elliptic curve”.

Let Δ^* now be the unit punctured disk with coordinate q . Define $X(q) = \mathbf{C}^*/q^{\mathbf{Z}}$. This is a compact complex manifold homeomorphic to $\mathbf{S}^1 \times \mathbf{S}^1$. When q varies, the spaces $\{X(q)\}_{q \in \Delta^*}$ form a “family of elliptic curves” over Δ^* , i.e., there is a complex manifold X^* and a proper holomorphic map $f: X^* \rightarrow \Delta^*$ such that $f^{-1}(q) = X(q)$. Moreover, this family can be “compactified”, in that there is a complex manifold X , containing X^* as an open subspace, a proper holomorphic map $X \rightarrow \Delta$, still denoted by f , such that the following diagram

$$\begin{array}{ccc} X^* & \hookrightarrow & X \\ f^* \downarrow & & \downarrow f \\ \Delta^* & \hookrightarrow & \Delta \end{array}$$

is cartesian.

For each $q \in \Delta^*$, the homology of $X(q)$ is free of rank 2, with two generators a and b chosen as follows: a is the class of the unit counter-clockwise circle in \mathbf{C}^* , b is the image of the path joining 1 and $q \in \mathbf{C}^*$. The cycle b is the so-called “vanishing homology class” of this degeneration; it shrinks to a point as $q \rightarrow 0$.

For each q , the space of holomorphic 1-forms on $X(q)$ is also 1-dimensional, generated by the descendant $\omega(q)$ of the $q^{\mathbf{Z}}$ -invariant 1-form dz/z of \mathbf{C}^* .

Using the two homology cycles a and b and the holomorphic 1-form $\omega(q)$, we can form the period integrals

$$\int_a \omega(q) = 2\pi i, \quad \int_b \omega(q) = \int_1^q \frac{dz}{z} = \log q.$$

In other words, if we use A, B to denote the dual basis of a, b in cohomology, then $\omega(q) = 2\pi i A + (\log q) B$. The Gauss–Manin connection operates on the cohomology by killing A and B . Thus $\nabla_{q\partial_q} \omega(q) = B$. It follows that with respect to the basis $\omega(q)$ and

B, the Gauss–Manin connection is presented as

$$\nabla_{\partial_q}(\mathbb{B}, \omega(q)) = (\mathbb{B}, \omega(q)) \begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix}.$$

This is a connection with regular singularity at $q = 0$.

2. Monodromy

2.1. The monodromy representation. Let (M, ∇) be an integrable connection on Δ^* (without meromorphic structure whatsoever). For convenience let us present this connection under an \mathcal{O}_{Δ^*} -basis of M :

$$\nabla_{t\partial_t}(e_1, \dots, e_r) = (e_1, \dots, e_r) \cdot A(t).$$

where $A(t)$ is an $(r \times r)$ -matrix with entries in $\mathcal{O}(\Delta^*)$, r is the rank of M .

For open subset U of Δ^* , the space of horizontal sections of M over U is precisely the set of r -tuple of holomorphic functions $(x_1(t), \dots, x_r(t))^T$ on U , satisfying the following linear system of ordinary differential equations

$$\begin{bmatrix} t\dot{x}_1(t) \\ \vdots \\ t\dot{x}_r(t) \end{bmatrix} + A(t) \begin{bmatrix} x_1(t) \\ \vdots \\ x_r(t) \end{bmatrix} = 0.$$

We use the notation $E(U)$ to denote this \mathbf{C} -vector space. By a theorem of Cauchy, when U is simply connected, $E(U)$ is an r -dimensional \mathbf{C} -vector space.

For each $a \in \Delta^*$, the inductive system

$$\left(E(U) : U \ni a \text{ open} \right)$$

is eventually constant. The colimit

$$E_a = \operatorname{colim}_{U \ni a} E(U)$$

is therefore an r -dimensional \mathbf{C} -vector space.

The key feature of the assignment $U \mapsto E(U)$ is that it satisfies the so-called analytic continuation property. A fancy version of it says that the espace étalé of the sheaf E is a Hausdorff space. In concrete terms, it means the following. Let a and b be two points of Δ^* , and let $\gamma: [0, 1] \rightarrow \Delta^*$ be a path. Then we can cover $\gamma([0, 1])$ by finitely small open disks D_1, D_2, \dots, D_m centered at a_i such that $a = a_1$, $b = a_m$, and $D_i \cap D_{i-1} \neq \emptyset$ for $i = 2, 3, \dots, m$.

By the uniqueness of solutions of ordinary differential equation, the maps

$$E_{a_i} \leftarrow E(D_i) \rightarrow E(D_i \cap D_{i-1}) \leftarrow E(D_{i-1}) \rightarrow E_{a_{i-1}} \quad i = 2, 3, \dots, m$$

are all isomorphisms of vector spaces. Composing from left to right gives an isomorphism $\mathbb{M}_\gamma: E_a \rightarrow E_b$. This isomorphism depends only on the homotopy class of γ , and not on the specific representative. The uniqueness of the solutions also implies that $\mathbb{M}_{\gamma_1 \cdot \gamma_2} = \mathbb{M}_{\gamma_2} \circ \mathbb{M}_{\gamma_1}$. When $a = b$, the map $\gamma \mapsto \mathbb{M}_\gamma$ then gives rise to a linear representation

$$\rho_a: \pi_1(\Delta^*, a) \rightarrow \operatorname{GL}(E_a), \quad \rho_a(\gamma) = \mathbb{M}_\gamma.$$

which is called the *monodromy representation* of M .

Concretely, let \mathbf{v}_a be a basis of E_a , and γ the class of the circle going counterclockwise around the origin with radius $|a|$. Then there is a matrix T_a such that $\mathbb{M}_\gamma \mathbf{v}_a = \mathbf{v}_a \cdot T_a$.

The matrix T_a is called the *monodromy matrix* at a with respect to the horizontal basis v_a .

2.2. Monodromy of a constant connection matrix. Consider the integrable connection of rank r defined by

$$t\partial_t(e_1, \dots, e_r) = (e_1, \dots, e_r) \cdot \Gamma, \quad \text{where } \Gamma \in M_r(\mathbf{C}).$$

Then one checks easily that the coordinates of the horizontal sections are \mathbf{C} -linear combinations of the columns of the matrix $t^{-\Gamma}$.

Write $t = \exp(2\pi iz)$. Then going around a point a counter-clockwise corresponds to the transform $z \mapsto z + 1$. Therefore $\mathbb{M}_\gamma t^\Gamma = t^\Gamma \exp(-2\pi i\Gamma)$. In other words, its monodromy matrix is $\exp(-2\pi i\Gamma)$.

The periods of the Tate curve appeared in §1.4 furnishes a geometric example. Using the current notation, a basis of horizontal sections is given by

$$(v_1, v_2) = (e_1, e_2) \begin{bmatrix} 1 & -\log t \\ 0 & 1 \end{bmatrix}.$$

A direct computation gives

$$\mathbb{M}_\gamma(v_1, v_2) = \begin{bmatrix} 1 & -\log t - 2\pi i \\ 0 & 1 \end{bmatrix} = (v_1, v_2) \begin{bmatrix} 1 & -2\pi i \\ 0 & 1 \end{bmatrix}.$$

2.3. The nearby cycle functor (provisional version). Let (M, ∇) be an integrable connection on Δ^* , meromorphic at 0. Provisionally, we define the *nearby cycle* of M with respect to the coordinate function t to be the pair

$$\psi_t(M, \nabla) = (E_a, \rho_a),$$

where $a \in \Delta^*$ is a point.

Although we have insisted on defining ψ_t for meromorphic connections, it should be clear that $\psi_t(M, \nabla)$ only depends on the inverse image $M|_{\Delta^*}$ over Δ^* .

Changing the point a within Δ^* will result an isomorphic vector space, and the monodromy matrix is conjugated. Thus the pair $\psi_t(M, \nabla)$ is well-defined (independent of a).

In next section, we shall elaborate on the following points: if M is *regular* at 0, then

- the nearby cycle $\psi_t(M, \nabla)$ could be computed purely algebraically; and
- the isomorphism class of M (as a meromorphic connection) is completely determined by $\psi_t(M, \nabla)$.

By contrast, $\psi_t(M, \nabla)$ says nearly nothing when M is not regular. Consider the meromorphic connection defined by $t^2\partial_t e = e$. As we have discussed in §1.3, this connection is irregular, and its horizontal section $\exp(t^{-1})e$ although presents an essential singularity at 0, is single-valued. Thus the monodromy matrix is the identity, and its nearby cycle is isomorphic to (\mathbf{C}, Id) , which is also the nearby cycle of the trivial connection. Obviously, M is nontrivial as a meromorphic connection.

2.4. Characteristic polynomials of monodromy. In order to illustrate that regular meromorphic connections are favorable in computing the nearby cycle, let us show how to calculate the *eigenvalues* of the monodromy representation of a regular meromorphic connection *without solving the equation*.

We begin by introducing the notion of the *residue operator* of a saturated lattice.

Let (M, ∇) be a meromorphic connection with regular singularity at 0. Let Λ is a saturated lattice of (M, ∇) . The *residue* of ∇ at 0, with respect to Λ , is the linear operator

$$\text{Res}_0(\nabla): \Lambda/t\Lambda \rightarrow \Lambda/t\Lambda, \quad [\xi] \mapsto \nabla_{t\partial_t}\xi \pmod{t\Lambda}.$$

If (e_1, \dots, e_r) is an \mathcal{O} -basis of Λ , and $A(t)$ is the matrix of $t\partial_t$, then the matrix of the residue operator with respect to this basis is $A(0)$. For $a \in \Delta^*$, let \mathbb{M} be the monodromy operator of the counter-clockwise generator of $\pi_1(\Delta^*, a)$.

Theorem. *Let (M, ∇) be an integrable connection on Δ^* , meromorphic and regular at 0. Let Λ be any saturated lattice of M . Then for any $a \in \Delta^*$, the characteristic polynomials of \mathbb{M} and $\exp(-2\pi i \text{Res}_0(\nabla))$ agree.*

Proof. Let e_1, \dots, e_r be a \mathcal{O} -basis of the saturated lattice Λ . Write

$$\nabla_{t\partial_t}(e_1, \dots, e_r) = (e_1, \dots, e_r) \cdot A(t), \quad A(t) \in M_r(\mathbf{C}\{t\}).$$

Introduce the polar coordinate $t = r \exp(i\theta)$ of Δ^* . Then we have

$$(r\partial_r, \partial_\theta) \begin{bmatrix} 1 & i \\ 1 & -i \end{bmatrix}^{-1} = (t\partial_t, \bar{t}\partial_{\bar{t}}).$$

The system of ordinary differential equations defining horizontal sections of the connection then translates to

$$\begin{cases} \frac{1}{2}(r\partial_r - i\partial_\theta)x + A(t)x = 0, \\ \frac{1}{2}(r\partial_r + i\partial_\theta)x = 0. \end{cases}$$

In particular, when restricting to the circle $r = \rho$ we get an ordinary differential equation

$$\frac{dx}{d\theta} = -iA_0x - i\rho B(\theta)x.$$

By the uniqueness of solutions of ordinary differential equations, the monodromy matrix is then the value of fundamental solution matrix of this system of ordinary differential equations at $\theta = 2\pi$. This system depends continuously on the parameter ρ , and when $\rho = 0$ it becomes a system with constant coefficient. A direct integration gives $\exp(-2\pi i A_0)$. Since the characteristic polynomial remains constant in this process we see it equals the characteristic polynomial of $\exp(-2\pi i A_0)$. \square

Consider the system

$$t\partial_t(e_1, e_2) = (e_1, e_2) \begin{bmatrix} 0 & -t \\ 0 & 1 \end{bmatrix}.$$

Then the basis (e_1, e_2) generates a saturated lattice. The matrix $\exp(-2\pi i \text{Res}_0(\nabla))$ is the identity matrix. Thus, without solving the equation, we know already that the eigenvalues of the monodromy matrix are 1.

However, it should be pointed out that $\exp(-2\pi i \text{Res}_0(\nabla))$ is in general *not* conjugate to the monodromy matrix. Indeed, in the above example, although $\exp(2\pi i A_0)$ is the identity map, $\mathbb{M} \neq \text{Id}$: A direct computation gives a basis of horizontal sections

$$(e_1, e_2) \begin{bmatrix} 1 & \log t \\ 0 & t^{-1} \end{bmatrix}.$$

Therefore the monodromy matrix is given by $\begin{bmatrix} 1 & 2\pi i \\ 0 & 1 \end{bmatrix}$.

3. Characterizing regularity

3.1. An equivalence of category.

Theorem. *The functor $M \mapsto j^{-1}M$ establishes an equivalence between the category of “connections on Δ^* , meromorphic and regular at 0”, and the category of “integrable connections on Δ^* ”.*

Proof. That the functor is fully faithful can be translated as follows. Let u be a morphism from $j^{-1}M$ into $j^{-1}N$, where M and N are two connections on Δ^* , meromorphic and regular at 0. Then u gives rise to a unique morphism $M \rightarrow N$.

To see this, let A and B be the connection matrix of M and N with respect to their suitable bases respectively, such that A and B have at worst simple poles at 0. Then the morphism u amounts to a matrix satisfying $S' = SA - BS$. By Grönwall’s inequality, S has moderate growth at 0, and is therefore meromorphic. This verifies the assertion.

To show that the functor is essentially surjective, Recall that the category of integrable connections on Δ^* is equivalent to the category of pairs (V, T) , where V is a finite dimensional complex vector space, and T is a linear operator on V . Fix a matrix Γ such that $\exp(-2\pi\sqrt{-1}\Gamma) = T$. Then the connection

$$(\dagger) \quad \nabla: V \otimes_{\mathbb{C}} \mathcal{O}_{\Delta}[x^{-1}] \rightarrow V \otimes_{\mathbb{C}} \mathcal{O}_{\Delta}[x^{-1}]dx, \quad v \otimes 1 \mapsto \Gamma v \otimes \frac{dx}{x}$$

is regular, and is mapped to (V, T) . □

3.2. Proof of Theorem 1.3.

Theorem. *Let M be an integrable connection on Δ^* meromorphic at 0. Then the following are equivalent.*

- 1) M is regular at 0.
- 2) There exists an $\mathcal{O}[*0]$ -basis e_1, \dots, e_r of M with the following property:
 - (*) For any sector $\Sigma_{\alpha, \beta}$, any horizontal section $s = \sum_{i=1}^r f_i e_i$ of M over $\Sigma_{\alpha, \beta} - \{0\}$, the functions f_1, \dots, f_r are of moderate growth.
- 3) Any $\mathcal{O}[*0]$ -basis satisfies the property (*).

Proof. (1) \Rightarrow (2). By Theorem 3.1, if M is regular, there exists an $\mathcal{O}[*0]$ -basis under which it has the form (\dagger) . With respect to this basis the horizontal sections are linear combinations of the rows of t^{Γ} , which are of moderate growth. This proves (2).

(2) \Rightarrow (3) is true because the components of the matrices for changing bases are meromorphic, hence moderate.

(3) \Rightarrow (1). Let v_1, \dots, v_r be a horizontal basis of $p^{-1}M$, where $p: \widetilde{\Delta}^* \rightarrow \Delta^*$ is the universal cover. Let T be the monodromy matrix with respect to the basis (v_1, \dots, v_r) .

Define $(e_1, \dots, e_r) = (v_1, \dots, v_r)t^{-T}$. One checks that (e_1, \dots, e_r) is single-valued, and the matrix of ∇ with respect to (e_1, \dots, e_r) is of the form (\dagger) . The only problem is a priori (e_1, \dots, e_r) is only a \mathcal{O}_{Δ^*} -basis of $j^{-1}M$. To see that it is indeed an $\mathcal{O}[*0]$ -basis, one note that the matrix t^T is moderate, and therefore for any $\mathcal{O}[*0]$ -basis (e'_1, \dots, e'_r) , the changing-basis matrix between (e_1, \dots, e_r) and (e'_1, \dots, e'_r) is moderate and single-valued. Hence it is an invertible matrix with meromorphic entries. This shows that (e_1, \dots, e_r) is indeed an $\mathcal{O}[*0]$ -basis, and it defines a saturated lattice. \square