

79. On the Isomonodromic Deformation of Certain Pfaffian Systems Associated to Appell's Systems (F_2) , (F_3)

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§ 1. Introduction. The purpose of this paper is to derive systems of isomonodromic deformation equations associated to Appell's systems (F_2) , (F_3) , which we shall present in forms that are transformed to Pfaffian systems.

In 1880, P. Appell, generalizing Gauss' hypergeometric equation to the case of two variables, introduced four systems [1]:

$$\begin{aligned} (F_1) \quad & \begin{cases} \theta(\theta + \theta' + \gamma - 1)z - x(\theta + \theta' + \alpha)(\theta + \beta)z = 0 \\ \theta'(\theta + \theta' + \gamma - 1)z - y(\theta + \theta' + \alpha)(\theta' + \beta')z = 0, \end{cases} \\ (F_2) \quad & \begin{cases} \theta(\theta + \gamma - 1)z - x(\theta + \theta' + \alpha)(\theta + \beta)z = 0 \\ \theta'(\theta' + \gamma' - 1)z - y(\theta + \theta' + \alpha)(\theta' + \beta')z = 0, \end{cases} \\ (F_3) \quad & \begin{cases} \theta(\theta + \theta' + \gamma - 1)z - x(\theta + \alpha)(\theta + \beta)z = 0 \\ \theta'(\theta + \theta' + \gamma - 1)z - y(\theta' + \alpha')(\theta' + \beta')z = 0, \end{cases} \\ (F_4) \quad & \begin{cases} \theta(\theta + \gamma - 1)z - x(\theta + \theta' + \alpha)(\theta + \theta' + \beta)z = 0 \\ \theta'(\theta' + \gamma' - 1)z - y(\theta + \theta' + \alpha)(\theta + \theta' + \beta)z = 0, \end{cases} \end{aligned}$$

where $z = z(x, y)$ is unknown function and $\theta = x\partial/\partial x$, $\theta' = y\partial/\partial y$. It is known that Appell's system (F_1) is transformed into a Pfaffian system on $P_2(C)$:

(1.1) $df = (\sum_{i=1}^6 A_i(dF_i(x, y)/F_i(x, y)))f$, where $f = {}^t(z, x\partial z/\partial x, y\partial z/\partial y)$, $A_i \in gl(3, C)$ and F_i 's are the defining equations of singular locus of (F_1) . (For example see [2].) B. Klares studied the isomonodromic deformation equation of the completely integrable Pfaffian system associated to this system (1.1) in [3]. It is also known that, as well as (F_1) , Appell's systems (F_2) , (F_3) are transformed into Pfaffian systems of type:

(1.2) $df = (\sum_{i=1}^6 A_i(dF_i(x, y)/F_i(x, y)))f$, where $f = {}^t(z, x\partial z/\partial x, y\partial z/\partial y, xy\partial^2 z/\partial x\partial y)$, $A_i \in gl(4, C)$ and F_i 's are the defining equations of singular locus of the systems $(i=1, 2, \dots, 6)$.

The author will present the systems of isomonodromic deformation equations associated to Pfaffian systems (1.2) by the same method as in [3]. Main results of this note are obtained in [4].

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§ 2. Pfaffian systems satisfying Appell's systems (F_2) , (F_3) . Let $p: (C^3)^* \rightarrow P_2(C)$ be a canonical projection and (X, Y, Z) be a homogeneous co-ordinates on $P_2(C)$ with $x = X/Z, y = Y/Z$.

Proposition 1. Appell's system (F_2) is transformed into the following completely integrable Pfaffian system on $P_2(C)$: