



Binomial D-module

Hamid Damadi

Faculty of Mathematics, Amirkabir University of Technology,
(Tehran Polytechnic) Tehran, Iran.

Workshop on Commutative Algebra, Ipm, 2013, Tehran, Iran



Introduction

Binomial
D-module

Damadi

Introduction

Degree of an
operator

Examples

Differential
equations

Some properties

Holonomic

Binomial
D-modules

References

- $k[X] = k[x_1, \dots, x_n]$ is a vector space of infinite dimension over k .



Introduction

Binomial
D-module

Damadi

Introduction

Degree of an
operator

Examples

Differential
equations

Some properties

Holonomic

Binomial
D-modules

References

- $k[X] = k[x_1, \dots, x_n]$ is a vector space of infinite dimension over k .
- It's algebra of linear operators is denoted by **$\text{End}_k(k[X])$** ; the algebra operations are the addition and composition of operators.



Introduction

Binomial
D-module

Damadi

Introduction

Degree of an
operator

Examples

Differential
equations

Some properties

Holonomic

Binomial
D-modules

References

- $k[X] = k[x_1, \dots, x_n]$ is a vector space of infinite dimension over k .
- It's algebra of linear operators is denoted by **End** $_k(k[X])$; the algebra operations are the addition and composition of operators.
- Let $\hat{x}_1, \dots, \hat{x}_n$ be the operators of $k[X]$ which are defined on a polynomial $f \in k[X]$ by the formulate $\hat{x}_i.f = x_i f$. Similarly, $\partial_1, \dots, \partial_n$ are the operators defined by $\partial_i(f) = \frac{\partial f}{\partial x_i}$.



Introduction

Binomial
D-module

Damadi

Introduction

Degree of an
operator

Examples

Differential
equations

Some properties

Holonomic

Binomial
D-modules

References

- $k[X] = k[x_1, \dots, x_n]$ is a vector space of infinite dimension over k .
- It's algebra of linear operators is denoted by $\mathbf{End}_k(k[X])$; the algebra operations are the addition and composition of operators.
- Let $\hat{x}_1, \dots, \hat{x}_n$ be the operators of $k[X]$ which are defined on a polynomial $f \in k[X]$ by the formulate $\hat{x}_i \cdot f = x_i f$. Similarly, $\partial_1, \dots, \partial_n$ are the operators defined by $\partial_i(f) = \frac{\partial f}{\partial x_i}$.
- The **n -th Weyl algebra D_n** is the k -subalgebra of $\mathbf{End}_k(k[X])$ generated by the operators $\hat{x}_1, \dots, \hat{x}_n, \partial_1, \dots, \partial_n$.



Introduction

Binomial
D-module

Damadi

Introduction

Degree of an
operator

Examples

Differential
equations

Some properties

Holonomic

Binomial
D-modules

References

- Note that we have:

$$\hat{x}_i \hat{x}_j = \hat{x}_j \hat{x}_i$$

$$\partial_i \partial_j = \partial_j \partial_i$$

$$\partial_i \hat{x}_j = \hat{x}_j \partial_i, i \neq j$$

$$\partial_i \hat{x}_i = \hat{x}_i \partial_i + 1$$

Then Weyl algebra is a **noncommutative** algebra.



Introduction

Binomial
D-module

Damadi

Introduction

Degree of an
operator

Examples

Differential
equations

Some properties

Holonomic

Binomial
D-modules

References

- Note that we have:

$$\hat{x}_i \hat{x}_j = \hat{x}_j \hat{x}_i$$

$$\partial_i \partial_j = \partial_j \partial_i$$

$$\partial_i \hat{x}_j = \hat{x}_j \partial_i, i \neq j$$

$$\partial_i \hat{x}_i = \hat{x}_i \partial_i + 1$$

Then Weyl algebra is a **noncommutative** algebra.



Introduction

Binomial
D-module

Damadi

Introduction

Degree of an
operator

Examples

Differential
equations

Some properties

Holonomic

Binomial
D-modules

References

Theorem

The set $B = \{x^\alpha \partial^\beta : \alpha, \beta \in \mathbb{N}^n\}$ is a basis of D_n as a vector space over k .



Introduction

Binomial
D-module

Damadi

Introduction

Degree of an
operator

Examples

Differential
equations

Some properties

Holonomic

Binomial
D-modules

References

Theorem

The set $B = \{x^\alpha \partial^\beta : \alpha, \beta \in \mathbb{N}^n\}$ is a basis of D_n as a vector space over k .

Definition

If an element of D_n is written as a linear combination of this basis then we say that it is in **canonical form**.



Degree of an operator

Binomial
D-module

Damadi

Introduction

Degree of an
operator

Examples

Differential
equations

Some properties

Holonomic

Binomial
D-modules

References

Degree of an operator

- Let $P \in D_n$. The degree of P is the largest length of the multi-indices (α, β) in $\mathbb{N}^n \times \mathbb{N}^n$ for which $x^\alpha \partial^\beta$ appears with non-zero coefficient in the canonical form of P .



Degree of an operator

Binomial
D-module

Damadi

Introduction

Degree of an
operator

Examples

Differential
equations

Some properties

Holonomic

Binomial
D-modules

References

Degree of an operator

- Let $P \in D_n$. The degree of P is the largest length of the multi-indices (α, β) in $\mathbb{N}^n \times \mathbb{N}^n$ for which $x^\alpha \partial^\beta$ appears with non-zero coefficient in the canonical form of P .

Theorem

The degree satisfies the following properties; for $P, Q \in D_n$:

- $\deg(P + Q) \leq \max\{\deg(P), \deg(Q)\}$.
- $\deg(PQ) = \deg(P) + \deg(Q)$
- $\deg[P, Q] \leq \deg(P) + \deg(Q) - 2$



Definition

- Denote by B_k the set of all operators of D_n of degree $\leq k$. $B = \{B_k\}_{k \in \mathbb{N}}$ is called *Bernstein filtration*.
- Let M be a left D_n -module and Γ a filtration of M with respect to the Bernstein filtration B . When $gr^\Gamma M$ is finitely generated over $k[X, \xi]$ we say that Γ is a good filtration of M .



Remark

In this presentation when we talk about $\dim M$ we mean the degree of the Hilbert polynomial of the associated graded algebra of M with a good filtration respect to *Bernstein filtration*.



Degree of an operator

Binomial
D-module

Damadi

Introduction

Degree of an
operator

Examples

Differential
equations

Some properties

Holonomic

Binomial
D-modules

References

Corollary

The algebra D_n is a domain.



Degree of an operator

Binomial
D-module

Damadi

Introduction

Degree of an
operator

Examples

Differential
equations

Some properties

Holonomic

Binomial
D-modules

References

Corollary

The algebra D_n is a domain.

Corollary

The algebra D_n is simple.



Degree of an operator

Binomial
D-module

Damadi

Introduction

Degree of an
operator

Examples

Differential
equations

Some properties

Holonomic

Binomial
D-modules

References

Corollary

The algebra D_n is a domain.

Corollary

The algebra D_n is simple.



Examples

Binomial
D-module

Damadi

Introduction

Degree of an
operator

Examples

Differential
equations

Some properties

Holonomic

Binomial
D-modules

References

Definition

Let R be a ring.

- An R -module M is irreducible or simple, if it has no proper submodules.
- Let M be a left R -module. An element $u \in M$ is a torsion element if $\mathbf{ann}_R(u)$ is a nonzero left ideal. If every element of M is torsion, then M is called a torsion module.



Examples

Binomial
D-module

Damadi

Introduction

Degree of an
operator

Examples

Differential
equations

Some properties

Holonomic

Binomial
D-modules

References

Definition

Let R be a ring.

- An R -module M is irreducible or simple, if it has no proper submodules.
- Let M be a left R -module. An element $u \in M$ is a torsion element if $\text{ann}_R(u)$ is a nonzero left ideal. If every element of M is torsion, then M is called a torsion module.

Theorem

$k[X]$ is an irreducible, torsion D -module. Besides this,

$$k[X] \simeq \frac{D}{\sum_1^n D\partial_i}$$



Examples

Binomial
D-module

Damadi

Introduction

Degree of an
operator

Examples

Differential
equations

Some properties

Holonomic

Binomial
D-modules

References

- Let U be an open subset of \mathbb{C} . The set $H(U)$ of holomorphic functions defined on U is a left D_1 -module.



Examples

Binomial
D-module

Damadi

Introduction

Degree of an
operator

Examples

Differential
equations

Some properties

Holonomic

Binomial
D-modules

References

- Let U be an open subset of \mathbb{C} . The set $H(U)$ of holomorphic functions defined on U is a left D_1 -module.

- Let U be an open subset of \mathbb{C}^n . The set $H(U)$ of holomorphic functions defined on U is a left D_n -module.



Differential equations

Binomial
D-module

Damadi

Introduction

Degree of an
operator

Examples

Differential
equations

Some properties

Holonomic

Binomial
D-modules

References

- Let P be an operator in D_n . It may be represented in the form $\sum_{\alpha} g_{\alpha} \partial^{\alpha}$ where $\alpha \in \mathbb{N}^n$ and $g_{\alpha} \in k[x_1, \dots, x_n] = k[X]$. This differential operator gives rise to the equation

$$P(f) = \sum_{\alpha} g_{\alpha} \partial^{\alpha}(f) = 0,$$

where f may be a polynomial or, if $k = \mathbb{R}$, a C^{∞} function on the variables x_1, \dots, x_n .



Differential equations

Binomial
D-module

Damadi

Introduction

Degree of an
operator

Examples

Differential
equations

Some properties

Holonomic

Binomial
D-modules

References

- Let P be an operator in D_n . It may be represented in the form $\sum_{\alpha} g_{\alpha} \partial^{\alpha}$ where $\alpha \in \mathbb{N}^n$ and $g_{\alpha} \in k[x_1, \dots, x_n] = k[X]$. This differential operator gives rise to the equation

$$P(f) = \sum_{\alpha} g_{\alpha} \partial^{\alpha}(f) = 0,$$

where f may be a polynomial or, if $k = \mathbb{R}$, a C^{∞} function on the variables x_1, \dots, x_n .

- More generally, if P_1, \dots, P_m are differential operations in D , then we have a system of differential equations

$$P_1(f) = \dots = P_m(f) = 0. \quad (1)$$



Differential equations

Binomial
D-module

Damadi

Introduction

Degree of an
operator

Examples

Differential
equations

Some properties

Holonomic

Binomial
D-modules

References

- A polynomial solution of (1) is a polynomial $f \in k[X]$ which satisfies $P_i(f) = 0$, for $i = 1, \dots, m$. The set of all polynomial solutions of (1) forms a k -vector space.



Differential equations

Binomial
D-module

Damadi

Introduction

Degree of an
operator

Examples

Differential
equations

Some properties

Holonomic

Binomial
D-modules

References

- A polynomial solution of (1) is a polynomial $f \in k[X]$ which satisfies $P_i(f) = 0$, for $i = 1, \dots, m$. The set of all polynomial solutions of (1) forms a k -vector space.

- The D-module associated to the system of differential equations (1) is $\frac{D}{\sum_1^m DP_i}$.



Differential equations

Binomial
D-module

Damadi

Introduction

Degree of an
operator

Examples

Differential
equations

Some properties

Holonomic

Binomial
D-modules

References

Theorem

Let M be the D -module associated with the system (1). The vector space of polynomial solutions of the system (1) is isomorphic to $\mathbf{Hom}_D(M, k[X])$.



Some properties

Binomial
D-module

Damadi

Introduction

Degree of an
operator

Examples

Differential
equations

Some properties

Holonomic

Binomial
D-modules

References

- D is a left Noetherian ring.



Some properties

Binomial
D-module

Damadi

Introduction

Degree of an
operator

Examples

Differential
equations

Some properties

Holonomic

Binomial
D-modules

References

- D is a left Noetherian ring.
- Let M be a finitely generated D_n -module. Then $\mathbf{dim}(M) \leq 2n$.



Some properties

Binomial
D-module

Damadi

Introduction

Degree of an
operator

Examples

Differential
equations

Some properties

Holonomic

Binomial
D-modules

References

- D is a left Noetherian ring.
- Let M be a finitely generated D_n -module. Then $\mathbf{dim}(M) \leq 2n$.
- If M is a finitely generated non-zero left D_n -module, then $\mathbf{dim}(M) \geq n$.



Definition

A finitely generated left D-module is **Holonomic** if it is zero, or if it has dimension n .



Holonomic

Binomial
D-module

Damadi

Introduction

Degree of an
operator

Examples

Differential
equations

Some properties

Holonomic

Binomial
D-modules

References

Definition

A finitely generated left D-module is **Holonomic** if it is zero, or if it has dimension n .

Example

$k[X]$ is a holonomic D-module.



Theorem

- *Submodules and quotients of holonomic D-modules are holonomic.*



Theorem

- *Submodules and quotients of holonomic D-modules are holonomic.*
- *finite sums of holonomic D-modules are holonomic.*



Theorem

- *Submodules and quotients of holonomic D-modules are holonomic.*
- *finite sums of holonomic D-modules are holonomic.*
- *Holonomic D-modules are torsion modules.*



Theorem

- *Submodules and quotients of holonomic D-modules are holonomic.*
- *finite sums of holonomic D-modules are holonomic.*
- *Holonomic D-modules are torsion modules.*
- *Holonomic D-modules are artinian.*



Theorem

- *Submodules and quotients of holonomic D-modules are holonomic.*
- *finite sums of holonomic D-modules are holonomic.*
- *Holonomic D-modules are torsion modules.*
- *Holonomic D-modules are artinian.*
- *Holonomic D-modules are cyclic.*



Definition

- Let $P = \sum c_{\alpha\beta} X^\alpha \partial^\beta \in D_n$. We define **initial form** $\text{in}(P)$ as follows:

$$\text{in}(P) = \sum c_{\alpha\beta} X^\alpha \xi^\beta$$

where ξ are commutative variables.



Definition

- Let $P = \sum c_{\alpha\beta} X^\alpha \partial^\beta \in D_n$. We define **initial form** $\text{in}(P)$ as follows:

$$\text{in}(P) = \sum c_{\alpha\beta} X^\alpha \xi^\beta$$

where ξ are commutative variables.

- Let I be an ideal of D_n . Then the k -vector space

$$\text{in}(I) := k.\{\text{in}(P) : P \in I\}$$

is a left ideal of the polynomial ring $k[X, \xi]$ and called **characteristic ideal** of I .



Definition

Let I be a non-zero ideal of D_n . We call I holonomic if its characteristic ideal has dimension n . The **holonomic rank** of I is the following vector space dimension over the field $k(X) = k(x_1, \dots, x_n)$:

$$\mathbf{rank}(I) := \mathbf{dim}_{k(X)} \left(\frac{k(X)[\xi]}{k(X)[\xi] \cdot \mathbf{in}(I)} \right).$$



Theorem

Consider an ordinary differential equation of order m ,

$$[a_m(x) \frac{d^m}{dx^m} + \cdots + a_0(x)] \bullet f = 0, \quad a_0, \dots, a_m \in \mathbb{C}[x].$$

Let U be a simply connected domain contained in $\{P \in \mathbb{C} : a_m(P) \neq 0\}$. Then, the dimension of the space of holomorphic solutions on U is equal to m .



Theorem

Consider an ordinary differential equation of order m ,

$$[a_m(x) \frac{d^m}{dx^m} + \cdots + a_0(x)] \bullet f = 0, \quad a_0, \dots, a_m \in \mathbb{C}[x].$$

Let U be a simply connected domain contained in $\{P \in \mathbb{C} : a_m(P) \neq 0\}$. Then, the dimension of the space of holomorphic solutions on U is equal to m .

Example

Gauss hypergeometric equation:

$$[x(1-x) \frac{d^2}{dx^2} + (c - x(a+b+1)) \frac{d}{dx} - ab] \bullet f = 0.$$



Definition

Let I be an ideal of D_n . **Sing**(I) is the zero set of the following ideal:

$$(\mathbf{in}(I) : \langle \xi_1, \dots, \xi_n \rangle^\infty) \cap \mathbb{C}[x_1, \dots, x_n]$$

Theorem

Let I be a holonomic ideal and U a simply connected domain in $\frac{\mathbb{C}^n}{\mathbf{Sing}(I)}$. Consider the system of differential equations $I \bullet f = 0$ that is,

$$p \bullet f = 0, p \in I, \text{ for holomorphic functions } f \text{ on } U.$$

*The dimension of the complex vector space of solutions is equal to **rank**(I).*



Convention 1

$A = (a_{ij}) \in \mathbb{Z}^{d \times n}$ denotes an integer $d \times n$ matrix of rank d whose columns a_1, \dots, a_n all lie in a single open linear half-space of \mathbb{R}^d ; equivalently, the cone generated by the columns of A is pointed (contains no lines), and all of the a_i are nonzero. We also assume that $\mathbb{Z}A = \mathbb{Z}^d$; that is, the columns of A span \mathbb{Z}^d as a lattice.

Convention 2

Let $B = (b_{jk}) \in \mathbb{Z}^{n \times m}$ be an integer matrix of full rank $m \leq n$. Assume that every nonzero element of the column-span of B over the integers \mathbb{Z} is mixed, meaning that it has at least one positive and one negative entry; in particular, the columns of B are mixed. We write b_1, \dots, b_n for the rows of B . Having chosen B , we set $d = n - m$ and pick a matrix $A \in \mathbb{Z}^{d \times n}$ whose columns span \mathbb{Z}^d as a lattice, such that $AB = 0$.



Definition

- For each $i \in \{1, \dots, d\}$, the i th **Euler operator** is $E_i = a_{i1}x_1\partial_1 + \dots + a_{in}x_n\partial_n$. Given a vector $\beta \in \mathbb{C}^d$, we write $E - \beta$ for the sequence $E_1 - \beta_1, \dots, E_d - \beta_d$.



Definition

- For each $i \in \{1, \dots, d\}$, the i th **Euler operator** is $E_i = a_{i1}x_1\partial_1 + \dots + a_{in}x_n\partial_n$. Given a vector $\beta \in \mathbb{C}^d$, we write $E - \beta$ for the sequence $E_1 - \beta_1, \dots, E_d - \beta_d$.
- For an A -graded binomial ideal I of $\mathbb{C}[\partial]$, we denote by $H_A(I, \beta)$ the left ideal $I + \langle E - \beta \rangle$ in the Weyl algebra D . The **binomial D-module associated to I** is $\frac{D}{H_A(I, \beta)}$.



Binomial D-module

Damadi

Introduction

Degree of an
operator

Examples

Differential
equations

Some properties

Holonomic

Binomial
D-modules

References

Question

When is $\frac{D}{H_A(I, \beta)}$ a holonomic D-module?



Definition

Given an integer matrix M with q rows, we call $I(M) \subseteq k[t_1, \dots, t_q] = k[\mathbb{N}^q]$ the binomial ideal

$$I(M) = \langle t^u - t^v \mid u - v \text{ is a column of } M, u, v \in \mathbb{N}^q \rangle \\ = \langle t^{w_+} - t^{w_-} \mid w = w_+ - w_- \text{ is a column of } M \rangle$$

Here for an integer vector $w \in \mathbb{Z}^q$, the vector w_+ has i th coordinate w_i if $w_i \geq 0$ and 0 otherwise. The vector $w_- \in \mathbb{N}^q$ is defined by $w_+ - w_- = w$, or equivalently, $w_- = (-w)_+$.



Definition and Proposition

The lattice basis ideal corresponding to the lattice $\mathbb{Z}B = \{Bz : z \in \mathbb{Z}^m\}$ is defined by $I(B) = \langle \partial^{u_+} - \partial^{u_-} : u = u_+ - u_- \text{ is a column of } B \rangle \subseteq \mathbb{C}[\partial_1, \dots, \partial_n]$.

Each of the minimal primes of $I(B)$ arises, after row and column permutations, from a block decomposition of B of the form

$$\begin{pmatrix} N & B_j \\ M & 0 \end{pmatrix}$$

where M is a mixed submatrix of B of size $q \times p$ for some $0 \leq q \leq p \leq m$.



Definition

Any integer matrix M with q rows defines an undirected graph $\Gamma(M)$ having vertex set \mathbb{N}^q and an edge from u to v if $u - v$ or $v - u$ is a column of M . An M -subgraph of \mathbb{N}^q is a connected component of $\Gamma(M)$. An M -subgraph is bounded if it has finitely many vertices, and unbounded otherwise.



Lemma

Let M be a $q \times q$ mixed invertible integer matrix, and assume that $q \geq 0$. Fix $\gamma \in \mathbb{N}^J$, and denote by Γ the M -subgraph containing Γ .

- The system $I(M)$ of differential equations has a unique formal power series solution of the form $G_\Gamma = \sum_{u \in \Gamma} \lambda_u x^u$ in which $\lambda_\Gamma = 1$.
- The other coefficients λ_u of G_Γ for $u \in \Gamma$ are all nonzero.



Theorem

- *The set $\{G_\Gamma :$
 Γ runs over a set of representatives for the M -
subgraphs of $\mathbb{N}^j\}$ is a basis for the space of
all formal power series solutions of $I(M)$.*
- *The set $\{G_\Gamma : \Gamma \in S(M)\}$ is a basis for the space of
polynomial solutions of $I(M)$.*



References

[Cou95] S. C. Coutinho, *A Primer of Algebraic D-modules*, London Mathematical Society Student Texts, vol. 33, Cambridge University Press, Cambridge, 1995.

[DMM07] Alicia Dickenstein, Laura Felicia Matusevich and Ezra Miller, *Binomial D-modules*, preprint, math.AG/0610353.

[DMM08] Alicia Dickenstein, Laura Felicia Matusevich, and Ezra Miller, *Combinatorics of binomial primary decomposition*, math.AC/08033846.

[MMW05] Laura Felicia Matusevich, Ezra Miller, and Uli Walther, *Homological methods for hypergeometric families*, J. Amer. Math. Soc. 18 (2005), no. 4, 919941.

[SST00] Mutsumi Saito, Bernd Sturmfels, and Nobuki Takayama, *Groebner Deformations of Hypergeometric Differential Equations*, Springer-Verlag, Berlin, 2000.