

Deformations of singularities 2×2 traceless linear differential systems

Martin Klimeš

Bifurcations of Dynamical Systems and Numerics, Zagreb, May 9–11, 2023

Supported by FRABDYN, Croatian Science Foundation project PZS3055

Meromorphic connection over a Riemann surface

Locally near a pole:

$$\nabla(x) = d - A(x) \frac{dx}{x^{k+1}}, \quad A(0) \neq 0, \quad k = \text{Poincaré rank.}$$

Linear differential system: $x^{k+1} \frac{d}{dx} y = A(x)y$.

Transformations: formal / analytic

▶ *gauge transformations:*

$$y \mapsto T(x)y, \quad \det T(0) \neq 0,$$

▶ *gauge-coordinate transformations:*

$$x \mapsto \phi(x), \quad y \mapsto T(x)y, \quad \frac{d}{dx} \phi(0) \neq 0, \quad \det T(0) \neq 0,$$

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Local analytic classification

Birkhoff (1913), Hukuhara (1937), Turittin (1955), Levelt (1961), Sibuya (1967), Malgrange (1971), Balser, Jurkat, Lutz (1979), Ramis (1985), ...

1. Formal invariants:

- ▶ non-resonant case: polar parts of the eigenvalues of $A(x) \frac{dx}{x^{k+1}}$
= *meromorphic 1-forms*:

$$\lambda_i(x) \frac{dx}{x^{k+1}} = (\lambda_{i,0} + \dots + \lambda_{i,k} x^k) \frac{dx}{x^{k+1}},$$

- ▶ [Hukuhara, Turittin, Levelt]: over $\mathbb{C}((x^{1/p}))$ for some $p \geq 1$
- ▶ [Balser, Jurkat, Lutz]: canonical form of formal fundamental solution

$$\hat{F}(x) P(x^{-1}) x^K x^J U e^{Q(x^{-1})}.$$

2. Additional analytic invariants if $k > 0$: Stokes matrices

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Confluence

Parametric family

$$\nabla_\epsilon(x) = d - A(x, \epsilon) \frac{dx}{P(x, \epsilon)}, \quad P(x, 0) = x^{k+1}$$

► *Degeneration through confluence of singularities:*

$$P(x, \epsilon) = \prod_i (x - a_i(\epsilon))^{k_i+1} \rightarrow P(x, 0) = x^{k+1}$$

[Hurtubise, Lambert, Rousseau (2014)] under non-resonance condition

► *Degeneration through confluence of eigenvalues:* $P(x, \epsilon) = x^{k+1}$,
order of $(\lambda_i(x, \epsilon) - \lambda_j(x, \epsilon)) \frac{dx}{x^{k+1}}$ increases at $\epsilon = 0$

Problem: Explain the relation between the Stokes & monodromy data of ∇_ϵ and those of ∇_0 .

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Traceless meromorphic connection on rank 2 vector bundle

Locally traceless 2×2 system:

$$x^{k+1} \frac{d}{dx} y = A(x)y, \quad A(x) \in \mathfrak{sl}_2(\mathbb{C}), \quad A(0) \neq 0.$$

Lemma

The system is analytically gauge equivalent to a companion system

$$x^{k+1} \frac{d}{dx} y = \begin{pmatrix} 0 & 1 \\ Q(x) & 0 \end{pmatrix} y,$$

associated to the second order LDE

$$\left(x^{k+1} \frac{d}{dx}\right)^2 y_1 = Q(x) y_1.$$

Meromorphic quadratic differential

$$Q(x) \left(\frac{dx}{x^{k+1}}\right)^2 = -\det \left[\begin{pmatrix} 0 & 1 \\ Q(x) & 0 \end{pmatrix} \frac{dx}{x^{k+1}} \right]$$

$$m = \text{ord}_{x=0} Q(x), \quad \max\{k - \frac{m}{2}, 0\} = \text{Katz rank}.$$

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Formal classification

Theorem (K.)

Two companion systems $x^{k+1} \frac{d}{dx} y = \begin{pmatrix} 0 & 1 \\ Q(x) & 0 \end{pmatrix} y$ with the same $k \geq 0$ are *formally gauge equivalent* (resp. *formally gauge-coordinate equivalent*) iff they define the *same* (resp. *equivalent*) jet

$$\left(j^N Q(x) \right) \left(\frac{dx}{x^{k+1}} \right)^2, \quad N = \begin{cases} k & \text{if } m = 0, \\ k + m - 1 & \text{if } 0 < m \leq 2k, \\ 3k & \text{if } 2k < m, \end{cases}$$

$$m = \text{ord}_{x=0} Q(x),$$

& have conjugated monodromies if $m = 2k$.

Formal classification

Formal normal form (w.r.t. formal gauge–coordinate transformations):

$$Q_{\text{nf}}\left(\frac{dx}{x^{k+1}}\right)^2 = \begin{cases} x^m \left(1 + 2\sqrt{\mu} x^{k-\frac{m}{2}}\right) \left(\frac{dx}{x^{k+1}}\right)^2, & m = 2k, \\ \mu x^{2k} \left(\frac{dx}{x^{k+1}}\right)^2, & m = 2k, \quad \mu = \frac{l^2 - k^2}{4}, \\ (\mu x^{2k} + x^{2k+l}) \left(\frac{dx}{x^{k+1}}\right)^2, & m = 2k, \\ 0, & m > 3k. \end{cases}$$

where

$$\mu = \text{res}_{x=0}^2 Q(x) \left(\frac{dx}{x^{k+1}}\right)^2 := \left(\text{res}_{x=0} \sqrt{Q(s)} \frac{dx}{x^{k+1}}\right)^2 \dots \text{square residue},$$

$\mu = 0$ if m is odd or $m > 2k$.

Stokes geometry (irregular case $m < 2k$)

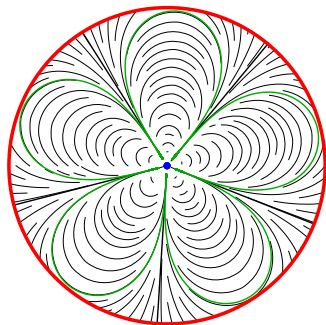
Let $\tilde{Q} = j^N Q$, $m = \text{ord}_{x=0} Q$.

Horizontal foliation of

$$\tilde{Q}(x) \left(\frac{dx}{x^{k+1}} \right)^2,$$

= real time trajectories of

$$\frac{dx}{dt} = \pm \frac{x^{k+1}}{\sqrt{\tilde{Q}(x)}}, \quad t \in \mathbb{R}.$$



Complete real trajectories inside a disc \mathbb{D} :
organized in $2k - m$ petals.

(anti)-Stokes regions: trajectories that leave \mathbb{D} .

Stokes geometry (irregular case $m < 2k$)

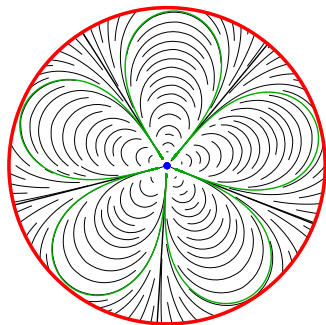
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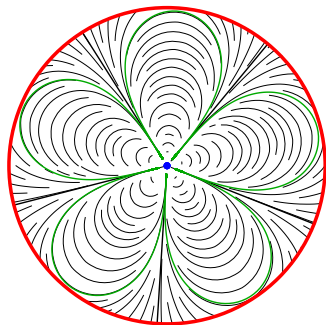
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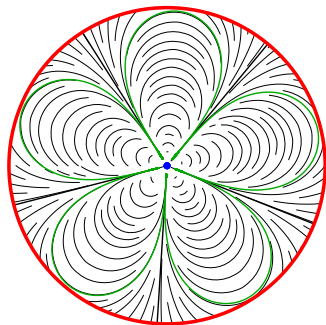
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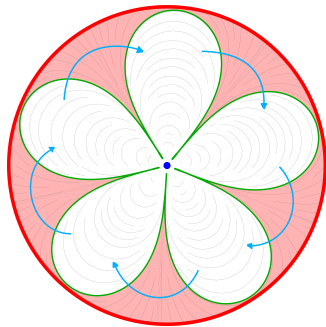


Theorem (Birkhoff, Hukuhara, Turittin, Sibuya)

$$\text{System } x^{k+1} \frac{d}{dx} y = \begin{pmatrix} 0 & 1 \\ Q(x) & 0 \end{pmatrix} y:$$

1. *Half-trajectory* \rightsquigarrow 1-dimensional space of subdominant solutions (those with vanishing limit along the trajectory),
2. *Complete trajectory* \rightsquigarrow direct decomposition of solution space \rightsquigarrow basis of solutions on petals

Stokes matrices: change of basis when crossing (anti)-Stokes regions

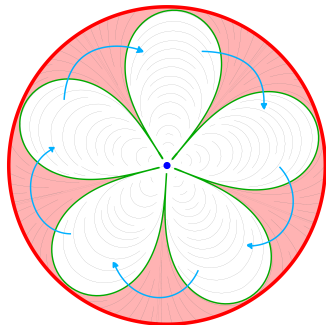


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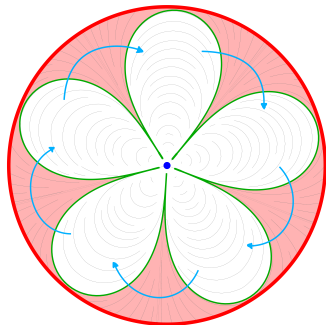


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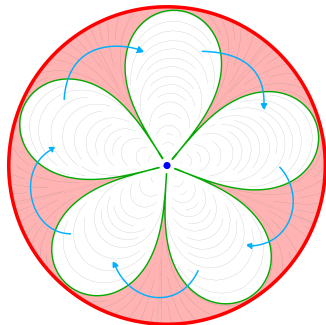


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Parametric families: confluence

Up to analytic gauge transformation (analytic in parameter):

$$P(x, \epsilon) \frac{dy}{dx} = \begin{pmatrix} 0 & 1 \\ Q(x, \epsilon) & 0 \end{pmatrix} y, \quad P(x, 0) = x^{k+1}, \quad \epsilon \in (\mathbb{C}^N, 0).$$

Theorem (K.)

Formal gauge invariants, w.r.t. $\mathbb{C}[[x, \epsilon]]$, when $m = \text{ord}_{x=0} Q(x, 0) \in \{0, 1\}$:

$$\left(Q(x, \epsilon) \bmod P(x, \epsilon) \right) \left(\frac{dx}{P(x, \epsilon)} \right)^2$$

Formal gauge-coordinate invariants

$$Q_{nf}(x, \epsilon) \left(\frac{dx}{P_{nf}(x, \epsilon)^2} \right)^2 = \begin{cases} (1 + 2\sqrt{\mu(\epsilon)}x^k) \left(\frac{dx}{x^{k+1} + p_{k-1}(\epsilon)x^{k-1} + \dots + p_0(\epsilon)} \right)^2, & m = 0, \\ (q_0(\epsilon) + x) \left(\frac{dx}{x^{k+1} + p_{k-1}(\epsilon)x^{k-1} + \dots + p_0(\epsilon)} \right)^2, & m = 1, \end{cases}$$

unique up to rotations $x \mapsto e^{\frac{2j\pi i}{2k-m}} x$, $j \in \mathbb{Z}_{2k-m}$.

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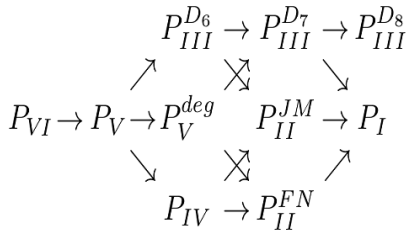
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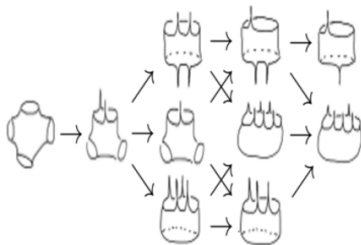
Example: degeneration of Painlevé equations

Confluences of isomonodromic deformation systems

- ▶ isomonodromic parameter t ,
- ▶ confluence parameter ϵ .



(a) Painlevé equations



(b) Isomonodromic deformations

[Ohyama, Okumura (2006), Chekhov, Mazzocco, Roubtsov (2017)]

Horizontal foliation

Meromorphic quadratic differential $\tilde{Q}(x, \epsilon) \left(\frac{dx}{P(x, \epsilon)} \right)^2$, $\tilde{Q} = Q \pmod{P}$.

Saddles = zeros of order ≥ -1 of $\frac{\tilde{Q}(x, \epsilon)}{P(x, \epsilon)^2}$.

Horizontal foliation of

$$e^{-2i\theta} \tilde{Q}(x, \epsilon) \left(\frac{dx}{P(x, \epsilon)} \right)^2, \quad \text{angle of rotation } |\theta| < \frac{\pi}{2},$$

Rotationally stable inside \mathbb{D} if no trajectory leaves $\mathbb{D} \setminus \text{Saddles}$ in both directions.

Complete trajectories inside \mathbb{D} organized in *zones*:

- ▶ *sepal zones*: attached to a single parabolic equilibrium.
- ▶ *$\alpha\omega$ -zones*: attached to a pair of equilibria.
↪ split into two parts by a *gate*.

Zones: $\begin{cases} \textit{outer}: & \text{touch } \partial\mathbb{D}, \\ \textit{inner}: & \text{touch a neighborhood of a saddle inside } \mathbb{D} \end{cases}$

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$$e^{-2i\theta} \tilde{Q}(x, \epsilon) \left(\frac{dx}{P(x, \epsilon)} \right)^2, \quad \text{angle of rotation } |\theta| < \frac{\pi}{2},$$

Rotationally stable inside \mathbb{D} if no trajectory leaves $\mathbb{D} \setminus \text{Saddles}$ in both directions.

Complete trajectories inside \mathbb{D} organized in *zones*:

- ▶ *sepal zones*: attached to a single parabolic equilibrium.
- ▶ *$\alpha\omega$ -zones*: attached to a pair of equilibria.
↪ split into two parts by a *gate*.

Zones: $\begin{cases} \textit{outer}: & \text{touch } \partial\mathbb{D}, \\ \textit{inner}: & \text{touch a neighborhood of a saddle inside } \mathbb{D} \end{cases}$

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Meromorphic quadratic differential $\tilde{Q}(x, \epsilon) \left(\frac{dx}{P(x, \epsilon)} \right)^2$, $\tilde{Q} = Q \pmod{P}$.

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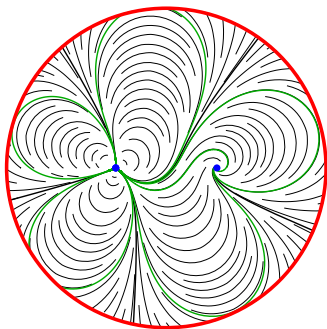
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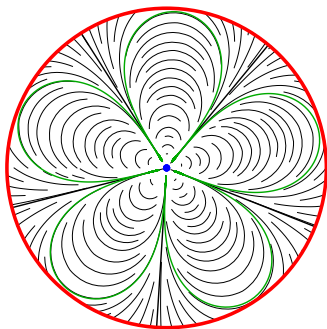
Example

$$e^{-2i\theta} \tilde{Q}(x, \epsilon) \left(\frac{dx}{P(x, \epsilon)} \right)^2 = e^{-2i\theta} x \left(\frac{dx}{x^3(x - \epsilon)} \right)^2$$

- 5 outer zones (3 sepal zones + 2 parts of an $\alpha\omega$ -zone)



(a) $\epsilon \neq 0$

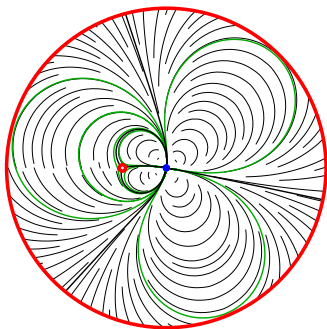


(b) $\epsilon = 0$

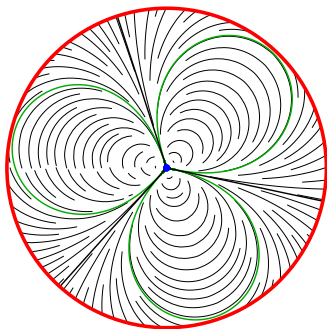
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$$e^{-2i\theta} \tilde{Q}(x, \epsilon) \left(\frac{dx}{P(x, \epsilon)} \right)^2 = e^{-2i\theta} x \left(\frac{dx}{(x - \epsilon)^3} \right)^2$$

- 3 outer zones + 3 inner zones (4 sepal zones + 2 parts of an $\alpha\omega$ -zone)



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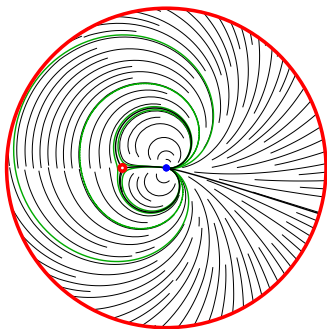


(b) $\epsilon = 0$

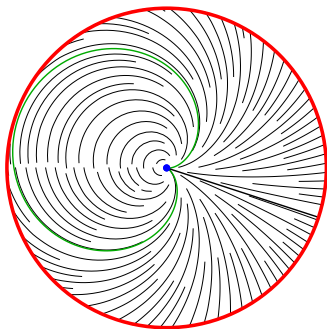
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- 1 outer zone + 3 inner zones (2 sepal zones + 2 parts of an $\alpha\omega$ -zone)



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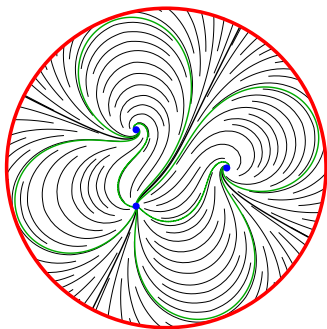


(b) $\epsilon = 0$

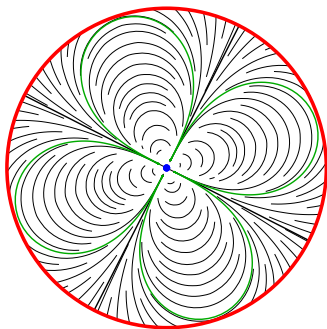
Example

$$e^{-2i\theta} \tilde{Q}(x, \epsilon) \left(\frac{dx}{P(x, \epsilon)} \right)^2 = e^{-2i\theta} \left(\frac{dx}{x^3 + \epsilon_1 x + \epsilon_0} \right)^2$$

- 4 outer zones (4 parts of 2 $\alpha\omega$ -zones)



(a) $\epsilon \neq 0$



(b) $\epsilon = 0$

Confluent Stokes geometry

Assume $m \in \{0, 1\}$.

Theorem (Levinson (1948))

Landing half-trajectories \rightsquigarrow 1-dimensional spaces of *subdominant solutions*.

Theorem

If either

- ▶ (no saddle): $\frac{P(x, \epsilon)}{Q(x, \epsilon)}$ is analytic,
- ▶ (only 1 singularity): $P(x, \epsilon) = x^{k+1}$,

then for rotationally stable (ϵ, θ) :

complete trajectories \rightsquigarrow *mixed solution bases:*

- outer: normalized have a limit when $\epsilon \rightarrow 0$ radially,
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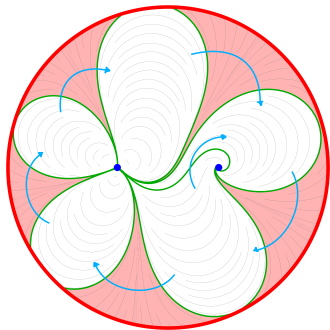
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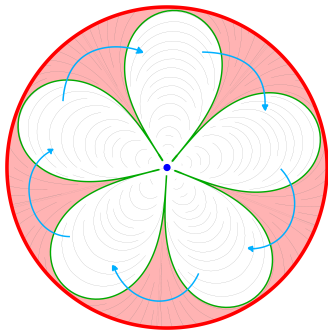
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Confluent Stokes geometry

- ▶ *Stokes matrices*: change of solution bases when crossing (anti)-Stokes regions.
- ▶ *Formal monodromies*: change of solution bases when crossing gates of $\alpha\omega$ -zones.

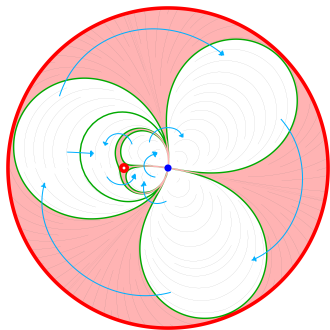


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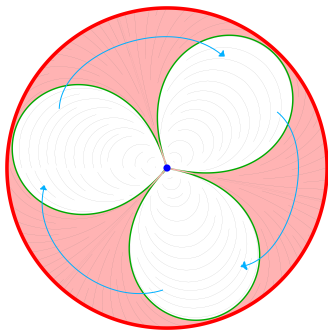


(b) $\epsilon = 0$

Confluent Stokes geometry



(a) $\epsilon \neq 0$



(b) $\epsilon = 0$