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On the nilpotence of the hypergeometric equation

By

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Introduction

Let T be an arbitrary scheme, S a smooth T-scheme and $\mathcal{M}$ a quasi-coherent $\mathcal{O}_S$-module. A T-connection on $\mathcal{M}$ is by definition a homomorphism of $\mathcal{O}_S$-modules:

$$\nabla : \mathcal{D}er_{\mathcal{O}_T}(\mathcal{O}_S, \mathcal{O}_S) \longrightarrow \mathcal{E}nd_{\mathcal{O}_T}(\mathcal{M})$$

which satisfies the "product formula":

$$\nabla(D)(sm) = s\nabla(D)(m) + D(s)m$$

for sections D of $\mathcal{D}er_{\mathcal{O}_T}(\mathcal{O}_S, \mathcal{O}_S)$, s of $\mathcal{O}_S$ and m of $\mathcal{M}$ over an open subset $U \subseteq S$. A section m of $\mathcal{M}$ over U is called horizontal if $\nabla(D)(m)=0$ for all D's, derivations on open subsets of U. Both $\mathcal{D}er_{\mathcal{O}_T}(\mathcal{O}_S, \mathcal{O}_S)$ and $\mathcal{E}nd_{\mathcal{O}_T}(\mathcal{M})$ are $\mathcal{O}_T$-Lie-algebras via the commutator bracket. The connection is called integrable if it is a Lie-algebra homomorphism. The obstruction to a connection being integrable is the curvature homomorphism $K: \bigwedge^2 \mathcal{D}er_{\mathcal{O}_T}(\mathcal{O}_S, \mathcal{O}_S) \to \mathcal{E}nd_{\mathcal{O}_S}(\mathcal{M})$ defined by $K(D \wedge D') = [\nabla(D), \nabla(D)] - \nabla([D, D'])$. Henceforth we will deal only with integrable connections.

A horizontal morphism ϕ between modules with connection

$\phi:(\mathcal{M}, \nabla) \to (\mathcal{M}', \nabla')$ is by definition an $\mathcal{O}_S$-linear mapping satisfying $\phi \circ \nabla(D) = \nabla'(D) \circ \phi$. Taking as objects quasi-coherent $\mathcal{O}_S$-modules with T-connections $(\mathcal{M}, \nabla)$ and as morphisms the horizontal morphisms we obtain an abelian category. This category has a partially defined internal Hom obtained by defining Hom $((\mathcal{M}, \nabla), (\mathcal{M}', \nabla'))$ as being $(\mathcal{H}om_{\mathcal{O}_S}(\mathcal{M}, \mathcal{M}'), \bar{\nabla})$ where $\bar{\nabla}(D)(\phi) = \nabla'(D) \circ \phi - \phi \circ \nabla(D)$. In particular $\check{\mathcal{M}} = \mathcal{H}om_{\mathcal{O}_S}(\mathcal{M}, \mathcal{O}_S)$ is the underlying module of Hom$((\mathcal{M}, \nabla), (\mathcal{O}_S$, standard$))$ and hence has a "dual" connection $\check{\nabla}$ which satisfies the "product formula"

$$<\check{\nabla}(D)(\phi), m> + <\phi, \nabla(D)(m)> = D<\phi, m>$$

where ϕ is a local section of $\check{\mathcal{M}}$, m of $\mathcal{M}$ and D of $\mathcal{D}er_{\mathcal{O}_T}(\mathcal{O}_S, \mathcal{O}_S)$. The category also has an internal tensor product $(\mathcal{M}, \nabla) \otimes (\mathcal{M}', \nabla')$ which by definition is $(\mathcal{M} \underset{\mathcal{O}_S}{\otimes} \mathcal{M}', \bar{\nabla})$ where $\bar{\nabla}$ is defined by $\bar{\nabla}(D)(m \otimes m') = \nabla(D)(m) \otimes m' + m \otimes \nabla(D)(m')$. As a result, we can define "induced" connections on the exterior powers of a module with connection and hence can speak of the determinant det $((\mathcal{M}, \nabla))$ provided $\mathcal{M}$ is locally free of constant (finite) rank.

If T is a scheme of characteristic p then both $\mathcal{D}er_{\mathcal{O}_T}(\mathcal{O}_S, \mathcal{O}_S)$ and $\mathcal{E}nd_{\mathcal{O}_T}(\mathcal{M})$ are p-$\mathcal{O}_T$-Lie-algebras (by $D \mapsto D^p$, $\phi \mapsto \phi^p$). We can then ask if ∇ is a homomorphism of p-Lie-algebras, i.e., if $\nabla(D^p) = (\nabla(D))^p$. The "*p-curvature*" (introduced by Deligne) is the mapping Ψ: $\mathcal{D}er_{\mathcal{O}_T}(\mathcal{O}_S, \mathcal{O}_S) \to \mathcal{E}nd_{\mathcal{O}_T}(\mathcal{M})$ defined by $\Psi(D) = (\nabla(D))^p - \nabla^p(D^p)$. It is known, [3], that the p-curvature Ψ has the following properties:

1) Ψ is additive
2) Ψ is p-linear i.e. $\Psi(sD) = s^p \Psi(D)$
3) for each D, a section of $\mathcal{D}er_{\mathcal{O}_T}(\mathcal{O}_S, \mathcal{O}_S)$ over U, $\Psi(D)$ is a horizontal endomorphism of $(\mathcal{M}, \nabla)|U$ (in particular $\Psi(D)$ is $\mathcal{O}_U$-linear).

If for every section D of $\mathcal{D}er_{\mathcal{O}_T}(\mathcal{O}_S, \mathcal{O}_S)$ (over an open set U), $\Psi(D)$ is a nilpotent endomorphism, then we say the connection is nilpotent (a notion introducted by Berthelot [2], in the context of crystalline cohomology).

We observe that there is defined a notion of "inverse image" for modules with connection. Namely, if T, S, $(\mathcal{M}, \nabla)$ are given as above and if we are given a base change $T' \to T$, then there is associated with ∇ a T'-connection, ∇', on the $S' = S \times_T T'$ module $\mathcal{M}' = \mathcal{M} \otimes_{\mathcal{O}_S} \mathcal{O}_{S'}$. Locally we can give an explicit description of ∇':

If we choose affine open sets Spec(A), Spec(A′), Spec(B) of T(resp. T', resp. S) so as to obtain a commutative diagram

$$\begin{array}{ccl} \mathrm{B} & \to & \mathrm{B}' = \mathrm{B} \otimes_{\mathrm{A}} \mathrm{A}' \\ \uparrow & & \uparrow \\ \mathrm{A} & \to & \mathrm{A}' \end{array}$$

and if M is a B-module with connection ∇: $\mathrm{Der}_{\mathrm{A}}(\mathrm{B}, \mathrm{B}) \to \mathrm{End}_{\mathrm{A}}(\mathrm{M})$ then the connection ∇' on the module $\mathrm{M}' = \mathrm{M} \otimes_{\mathrm{A}} \mathrm{A}'$ is defined as the canonical mapping $\nabla \otimes 1 : \mathrm{Der}_{\mathrm{A}'}(\mathrm{B}', \mathrm{B}') = \mathrm{Der}_{\mathrm{A}}(\mathrm{B}, \mathrm{B}) \otimes_{\mathrm{A}} \mathrm{A}' \to \mathrm{End}_{\mathrm{A}}(\mathrm{M}) \otimes_{\mathrm{A}} \mathrm{A}' \to \mathrm{End}_{\mathrm{A}'}(\mathrm{M}')$.

Now let $T = \mathrm{Spec}\ (\mathrm{A})$, where A is a ring of finite type over $\boldsymbol{Z}$ and $S = \mathrm{Spec}\ (\mathrm{B})$ when B is a smooth A-algebra. If M is an S-module with connection, we say M is *globally nilpotent* if for each closed point $\mathfrak{p}$ of T the induced connection on the module $\mathrm{M} \otimes k(\mathfrak{p})$ is nilpotent.

Let us recall that if X is a smooth S-scheme $\pi : X \to S$, then the De-Rham cohomology $\mathcal{H}_{D.R.}(X/S) \overset{\text{def.}}{=\!=} \boldsymbol{R}\pi_* \,(\Omega^{\cdot}_{X/S})$ has a "canonical" integrable connection: the Gauss-Manin connection [3, 4]. If T is of characteristic p, Katz and Berthelot [2, 3] proved that the Gauss-Manin connection is nilpotent. Using this result Katz [3], gave a beautiful arithmetic proof of the local monodromy theorem.

Let $a, b, c \in \boldsymbol{Q}$, n be a common denominator, $T = \mathrm{Spec}\Big(\boldsymbol{Z}\Big[\frac{1}{n}\Big]\Big)$, $S = \mathrm{Spec}\ \boldsymbol{Z}\Big[\lambda, \frac{1}{n\lambda(1-\lambda)}\Big]$ where λ is an indeterminate. Associated to the hypergeometric differential equation

$$\lambda(1-\lambda)\frac{d^2u}{d\lambda^2} + [c-(a+b+1)\lambda]\frac{du}{d\lambda} - abu = 0$$

is an S-module, $\mathrm{M}_{a,b,c}$, with integrable T-connection: It is the free rank 2 module with base $\{e_1, e_2\}$ where

$$\begin{pmatrix} \nabla\left(\frac{d}{d\lambda}\right)(e_1) \\ \nabla\left(\frac{d}{d\lambda}\right)(e_2) \end{pmatrix} = \begin{pmatrix} 0 & 1 \\ \frac{ab}{\lambda(1-\lambda)} & \frac{(a+b+1)\lambda-c}{\lambda(1-\lambda)} \end{pmatrix} \begin{pmatrix} e_1 \\ e_2 \end{pmatrix}$$

We refer to $\mathrm{M}_{a,b,c}$ as the hypergeometric module.

Katz has conjectured that the hypergeometric module, $\mathrm{M}_{a,b,c}$, is globally nilpotent. In the first section we prove that for a "large class" of $\{a,b,c\}$ $\mathrm{M}_{a,b,c}$ occurs as a direct factor (as module with connection) in the De Rham cohomology of a suitable family of curves. As a corollary, each of these hypergeometric modules reduces (for almost all primes p) modulo p to a nilpotent module. In the second section we prove the conjecture. The proof is based on the observation that in characteristic p, any hypergeometric equation has a nontrivial polynomial solution.

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Relation to De Rham Cohomology

Let n be a positive integer, ζ_n a primitive n^{th} root of 1 and λ an indeterminate. Assume a,b,c are positive integers such that $(n, a) = (n, b) = (n, c) = (n, a+b+c) = 1$ and $n > a+b+c$. Let X be the curve defined over $\boldsymbol{Q}(\zeta_n, \lambda)$ which is the normalization of the projective closure of the affine curve $y^n = x^a(x-1)^b(x-\lambda)^c$. The group $\boldsymbol{\mu}_n$ of n^{th} roots of 1 operates on X. Explicitly $\boldsymbol{\mu}_n$ operates on the function field $\boldsymbol{Q}(\zeta_n, \lambda)(x, y)$ via $\sigma\cdot(x, y) = (x, \sigma y)$ where $\sigma \in \boldsymbol{\mu}_n$ because $(\sigma y)^n = \sigma^n y^n = y^n = x^a(x-1)^b(x-\lambda)^c$. Thus $\boldsymbol{\mu}_n$ operates by functoriality on $\mathrm{H}_{D.R.}(X)$, the De Rham cohomology of X. Since we are in characteristic zero we may calculate $\mathrm{H}^1_{D.R.}(X)$ as the factor space of differentials of the second kind modulo exact differentials. If we extend the action of $\boldsymbol{\mu}_n$ to $\Omega^{\cdot rat}_X$ by defining $\sigma\cdot(udx)=(\sigma\cdot u)dx$, then this mapping preserves both differentials of the second kind and exact differentials, and hence by passage to the quotient gives the action of $\boldsymbol{\mu}_n$ on $\mathrm{H}^1_{D.R.}(X)$.

Let us explicitly construct the Gauss-Manin connection on $\mathrm{H}^1_{D.R.}(X)$. Let D denote the unique derivation of the function field of X which extends the action of $\dfrac{d}{d\lambda}$ on $\boldsymbol{Q}(\zeta_n, \lambda)$ and kills x. Extend D to a derivation of $\Omega^{\cdot rat}_X$ by defining $D(fdg)=D(f)\cdot dg+fd(Dg)$. Under this derivation the differentials of the second kind and exact differentials are stable. The induced action of D on $\mathrm{H}^1_{D.R.}(X)$ $=$d.s.k./exact is $\nabla\left(\dfrac{d}{d\lambda}\right)$.

We observe that for $\sigma\in\boldsymbol{\mu}_n$ $D\circ\sigma-\sigma\circ D$ is a derivation of the function field of X. Since it kills λ and x, it is zero. This means that $\boldsymbol{\mu}_n$ actually operates via horizontal automorphisms on $\mathrm{H}^1_{D.R.}(X)$. Let us denote by χ the inverse of the principal character of $\boldsymbol{\mu}_n$ and by $\mathrm{H}^1_{D.R.}(X)^\chi$ the sub-module consisting of elements which transform according to χ.

Proposition *The module* $\mathrm{M}_{\frac{c}{n}, \frac{a+b+c}{n}-1, \frac{a+c}{n}}$ *is isomorphic (as module with connection) to* $\mathrm{H}^1_{D.R.}(X)^\chi$, *and hence is a direct factor of* $\mathrm{H}^1_{D.R.}(X)$.

Proof: Consider X as lying over $\boldsymbol{P}^1$ via the morphism induced by the inclusion of function fields $\boldsymbol{Q}(\zeta_n, \lambda)(x)\rightarrow\boldsymbol{Q}(\zeta_n, \lambda)(x, y)$. The assumptions made on the four integers n, a, b, c imply that lying over each of the four points 0, 1, λ, ∞ of $\boldsymbol{P}^1$ there is exactly one point of X(denoted respectively $\mathfrak{p}_0$, $\mathfrak{p}_1$, $\mathfrak{p}_\lambda$, $\mathfrak{p}_\infty$). We have $\mathrm{ord}_{\mathfrak{p}_0}(x)=n$, $\mathrm{ord}_{\mathfrak{p}_0}(y)=a$; $\mathrm{ord}_{\mathfrak{p}_1}(x)=n$, $\mathrm{ord}_{\mathfrak{p}_1}(y)=b$; $\mathrm{ord}_{\mathfrak{p}_\lambda}(x)=n$, $\mathrm{ord}_{\mathfrak{p}_\lambda}(y)=c$; $\mathrm{ord}_{\mathfrak{p}_\infty}(x)=-n$, $\mathrm{ord}_{\mathfrak{p}_\infty}(y)=-(a+b+c)$. This implies that both $\dfrac{dx}{y}$ and $\dfrac{xdx}{y}$ have poles only at $\mathfrak{p}_\infty$ and hence are differentials of the second kind (because the sum of the residues of any differential is zero). Let ω_1

and ω_2 denote the classes of $\frac{dx}{y}$ and $\frac{xdx}{y}$ in $\mathrm{H}^1_{D.R.}(X)$.

The proof breaks up into three parts;

1) We show ω_1 and ω_2 span $\mathrm{H}^1_{D.R.}(X)^\chi$

2) We define a surjective horizontal homomorphism $\mathrm{M}_{\frac{c}{n},\frac{a+b+c}{n}-1,\frac{a+c}{n}} \to \mathrm{H}^1_{D.R.}(X)^\chi$

3) We prove this horizontal morphism is injective.

1) Represent $\mathrm{H}^1_{D.R.}(X)$ as a factor space of the space of differentials having poles only at $\mathfrak{p}_\infty$ and of some bounded order $\leq N$ (by Riemann-Roch Theorem this is possible). Then $\boldsymbol{\mu}_n$ operates on this space in a manner compatible with its action on $\mathrm{H}^1_{D.R.}(X)$. Both this space of differentials and $\mathrm{H}^1_{D.R.}(X)$ decompose into direct sums where the summands are the spaces of differentials (resp. cohomology classes) which transform according to a given character of $\boldsymbol{\mu}_n$. Thus any cohomology class which transforms according to χ is represented by a differential, regular except at $\mathfrak{p}_\infty$, which transforms according to χ.

Since $\mathrm{Spec}\,\boldsymbol{Q}(\zeta_n,\lambda)\left[x, y, \frac{1}{y}\right]$ (where $y^n = x^a(x-1)^b(x-\lambda)^c$) is non-singular any differential regular except at $\mathfrak{p}_\infty$ can be written $\frac{R(x,y)}{y^{\text{some power}}}dx$, where $R(x, y) \in (\zeta_n, \lambda)[x, y]$. By the division algorithm we can write it as $\left(R_0(x)+\frac{R_1(x)}{y}+\ldots+\frac{R_{n-1}(x)}{y^{n-1}}\right)dx$ where the $R_i \in \boldsymbol{Q}(\zeta_n, \lambda)(x)$. It can transform according to χ if and only if it is $\frac{R_1(x)}{y}dx$. Because this differential is regular except at $\mathfrak{p}_\infty$, $R_1(x)$ must be a polynomial. To conclude the first part, it remains to prove the following lemma.

Lemma: *The differentials* $x^l\frac{dx}{y}$ $(l \geq 2)$ *are linearly dependent on* $\frac{dx}{y}$ *and* $\frac{xdx}{y}$ *modulo exact differentials.*

Proof: (By induction on l). We have

$$d\left(\frac{x^{l-1}(x-1)(x-\lambda)}{y}\right) = (l+1)x^l\frac{dx}{y} - l(1+\lambda)x^{l-1}\frac{dx}{y} + (l-1)\lambda x^{l-2}\frac{dx}{y}$$

$$+x^{l-1}(x-1)(x-\lambda)\left(\frac{-c}{n(x-\lambda)}+\frac{-b}{n(x-1)}+\frac{-a}{nx}\right)\frac{dx}{y}$$

$$=\left(l+1-\frac{a+b+c}{n}\right)x^l\frac{dx}{y}+P(x)\frac{dx}{y}$$

where $P(x)$ is a polynomial of degree $\leq l-1$. As $l+1-\frac{a+b+c}{n}\neq 0$ we are done.

2) The existence and the surjectivity of a horizontal morphism $\mathrm{M}_{\frac{c}{n},\frac{a+b+c}{n}-1,\frac{a+c}{n}}\to \mathrm{H}^1_{D.R.}(X)^{\chi}$ will follow immediately from the following three lemmas. Explicitly the mapping will be defined by $e_1\to\omega_1$, $e_2\to\omega_1'$ where "$'$" stands for the action of $\nabla\left(\frac{d}{d\lambda}\right)$.

Let us write "$\equiv$" to denote congruence modulo exact.

Lemma:
$$D\left(\frac{xdx}{y}-\frac{dx}{y}\right)\equiv\left[\left(1-\frac{a+b}{n}\right)+\frac{1}{\lambda}\left(\frac{c+\lambda b+a(1+\lambda)-n(1+\lambda)}{n}\right)\right]\frac{dx}{y}+\frac{1}{\lambda}\left(\frac{2n-(a+b+c)}{n}\right)\frac{xdx}{y}$$

Proof: We compute:

$$D(y^n)=-cx^a(x-1)^b(x-\lambda)^{c-1}$$

$$ny^{n-1}D(y)=-cx^a(x-1)^b(x-\lambda)^{c-1}$$

$$D(y)=\frac{-c}{n}\frac{x^a(x-1)^b(x-\lambda)^{c-1}}{y^{n-1}}$$

$$D\left(\frac{1}{y}\right)=\frac{c}{n}\frac{x^a(x-1)^b(x-\lambda)^{c-1}}{y^{n+1}}=\frac{cx^a(x-1)^b(x-\lambda)^c}{ny^{n+1}(x-\lambda)}=\frac{c}{n}\cdot\frac{1}{(x-\lambda)y}$$

Therefore $D\left(\frac{dx}{y}\right)=\frac{c}{n}\left(\frac{1}{x-\lambda}\right)\frac{dx}{y}$, $D\left(\frac{xdx}{y}\right)=\frac{c}{n}\left(\frac{x}{x-\lambda}\right)\frac{dx}{y}$ and hence $D\left(\frac{xdx}{y}-\frac{dx}{y}\right)=\frac{c}{n}\left(\frac{x-1}{x-\lambda}\right)\frac{dx}{y}$

Now writing $f(x)=x^a(x-1)^b(x-\lambda)^c$ we have:

$$d(y^n)=f'(x)dx=[cx^a(x-1)^b(x-\lambda)^{c-1}+bx^a(x-1)^{b-1}(x-\lambda)^c$$
$$+ax^{a-1}(x-1)^b(x-\lambda)^c]dx$$

$$d\left(\frac{1}{y}\right)=-\frac{d(y)}{y^2}=-\frac{f'(x)dx}{ny^{n+1}}=-\frac{f'(x)}{ny^n}\cdot\frac{dx}{y}$$
$$=\left(\frac{-c}{n(x-\lambda)}+\frac{-b}{n(x-1)}+\frac{-a}{nx}\right)\frac{dx}{y}$$

$$d\left(\frac{x-1}{y}\right)=\frac{dx}{y}+(x-1)\left(\frac{-c}{n(x-\lambda)}-\frac{b}{n(x-1)}-\frac{a}{nx}\right)\frac{dx}{y}$$
$$=\frac{dx}{y}-\frac{c}{n}\left(\frac{x-1}{x-\lambda}\right)\frac{dx}{y}-\frac{b}{n}\frac{dx}{y}-\frac{a}{n}\left(\frac{x-1}{x}\right)\frac{dx}{y}$$
$$=\left(1-\frac{a+b}{n}\right)\frac{dx}{y}-\frac{c}{n}\left(\frac{x-1}{x-\lambda}\right)\frac{dx}{y}+\frac{a}{n}\frac{dx}{xy}$$

In order to eliminate (modulo exact) $\frac{dx}{xy}$, we calculate

$$d\left(\frac{(x-1)(x-\lambda)}{y}\right)=[2x-(1+\lambda)]\frac{dx}{y}-(x-1)(x-\lambda)$$
$$\times\left(\frac{c}{n(x-\lambda)}+\frac{b}{n(x-1)}+\frac{a}{nx}\right)\frac{dx}{y}$$
$$=[2x-(1+\lambda)]\frac{dx}{y}-\frac{c}{n}(x-1)\frac{dx}{y}-\frac{b}{n}(x-\lambda)\frac{dx}{y}$$
$$-\frac{(x-1)(x-\lambda)a}{nx}\frac{dx}{y}$$
$$=\left[2x-(1+\lambda)-\frac{(x-1)c}{n}-\frac{(x-\lambda)b}{n}\right]\frac{dx}{y}$$
$$-\frac{a}{n}\left(\frac{x^2-(1+\lambda)x+\lambda}{x}\right)\frac{dx}{y}$$
$$=\left[\frac{2n-(a+b+c)}{n}\right]\frac{xdx}{y}$$
$$+\left[\frac{c+\lambda b+a(1+\lambda)-n(1+\lambda)}{n}\right]\frac{dx}{y}-\frac{a}{n}\lambda\frac{dx}{xy}$$

Therefore $\frac{c}{n}\left(\frac{x-1}{x-\lambda}\right)\frac{dx}{y}=\left(1-\frac{a+b}{n}\right)\frac{dx}{y}+\frac{a}{n}\frac{dx}{xy}-d\left(\frac{x-1}{y}\right)$

$$\equiv\left(1-\frac{a+b}{n}\right)\frac{dx}{y}+\frac{1}{\lambda}\Big[\frac{2n-(a+b+c)}{n}\frac{xdx}{y}+\left(\frac{c+\lambda b+a(1+\lambda)-n(1+\lambda)}{n}\right)\frac{dx}{y}-d\frac{(x-1)(x-\lambda)}{y}\Big]$$

$$\equiv\left(\frac{a+c-n}{n\lambda}\right)\frac{dx}{y}+\left(\frac{2n-(a+b+c)}{n\lambda}\right)\frac{xdx}{y}$$

Lemma:

$$\begin{cases} D\left(\frac{dx}{y}\right)\equiv\left(\frac{n-(a+c)+c\lambda}{n\lambda(1-\lambda)}\right)\frac{dx}{y}+\left(\frac{a+b+c-2n}{n\lambda(1-\lambda)}\right)\frac{xdx}{y} \\ D\left(\frac{xdx}{y}\right)\equiv\left(\frac{n-a}{n(1-\lambda)}\right)\frac{dx}{y}+\left(\frac{a+b+c-2n}{n(1-\lambda)}\right)\frac{xdx}{y} \end{cases}$$

Proof: $d\left(-\frac{x}{y}\right)=-\frac{dx}{y}+x\left(\frac{c}{n(x-\lambda)}+\frac{b}{n(x-1)}+\frac{a}{nx}\right)\frac{dx}{y}$

$$=\left(\frac{a}{n}-1\right)\frac{dx}{y}+\frac{c}{n}\left(1+\frac{\lambda}{x-\lambda}\right)\frac{dx}{y}+\frac{b}{n}\left(1+\frac{1}{x-1}\right)\frac{dx}{y}$$

$$=\left(\frac{a+b+c}{n}-1\right)\frac{dx}{y}+\frac{c}{n}\left(\frac{\lambda}{x-\lambda}\right)\frac{dx}{y}+\frac{b}{n}\left(\frac{1}{x-1}\right)\frac{dx}{y}$$

$$d\left(\frac{x(x-\lambda)}{y}\right)=(2x-\lambda)\frac{dx}{y}+x(x-\lambda)\left(-\frac{c}{n(x-\lambda)}-\frac{b}{n(x-1)}-\frac{a}{nx}\right)\frac{dx}{y}$$

$$=(2x-\lambda)\frac{dx}{y}-\frac{c}{n}x\frac{dx}{y}-\frac{a}{n}(x-\lambda)\frac{dx}{y}-\frac{b}{n}\left(x+(1-\lambda)+\frac{1-\lambda}{x-1}\right)\frac{dx}{y}$$

$$=\left(2-\frac{a+b+c}{n}\right)\frac{xdx}{y}+\left(\frac{a\lambda}{n}+\frac{b(\lambda-1)}{n}-\lambda\right)\frac{dx}{y}-\frac{b}{n}\left(\frac{1-\lambda}{x-1}\right)\frac{dx}{y}$$

Therefore $-\frac{b}{n}\left(\frac{1}{x-1}\right)\frac{dx}{y}\equiv\frac{1}{1-\lambda}\left[\left(\frac{a+b+c}{n}-2\right)\frac{xdx}{y}\right.$

$$\left.+\left(\lambda-\frac{a\lambda}{n}+\frac{b(1-\lambda)}{n}\right)\frac{dx}{y}\right]$$

But we have

$$\begin{aligned}
D\left(\frac{dx}{y}\right)&=\frac{c}{n}\left(\frac{1}{x-\lambda}\right)\frac{dx}{y}\\
&\equiv\frac{1}{\lambda}\left[\left(1-\frac{a+b+c}{n}\right)\frac{dx}{y}-\frac{b}{n}\left(\frac{1}{x-1}\right)\frac{dx}{y}\right]\\
&\equiv\left[\frac{1}{\lambda}\left(1-\frac{a+b+c}{n}\right)+\frac{1}{\lambda(1-\lambda)}\left(\lambda-\frac{a\lambda}{n}+\frac{b(1-\lambda)}{n}\right)\right]\frac{dx}{y}\\
&\quad+\frac{1}{\lambda(1-\lambda)}\left(\frac{a+b+c-2n}{n}\right)\frac{xdx}{y}
\end{aligned}$$

Combining this expression for $D\left(\frac{dx}{y}\right)$ with the result of the preceeding lemma, we find the desired formulae.

Let us denote by "$'$" the action of $\nabla\left(\frac{d}{dx}\right)$ on $\mathrm{H}^1_{D.R.}(X)$. Then we have the following

Lemma: $\lambda(1-\lambda)\omega_1''+\left[\frac{a+c}{n}-\left(\frac{a+b+2c}{n}\right)\lambda\right]\omega_1'-\left(\frac{a+b+c-n}{n}\right)\frac{c}{n}\omega_1$
$=0$

Proof: Using the previous lemma we find:

$$\omega_2'-\lambda\omega_1'=\left[\frac{n-a}{n(1-\lambda)}-\frac{n-(a+c)+c\lambda}{n(1-\lambda)}\right]\omega_1=\frac{c}{n}\omega_1$$

$$\lambda\omega_1'+\frac{c}{n}\omega_1=\left(\frac{n-a}{n(1-\lambda)}\right)\omega_1+\left(\frac{a+b+c-2n}{n(1-\lambda)}\right)\omega_2$$

$$\frac{n\lambda\omega_1'+c\omega_1}{n}=\left(\frac{(n-a)\lambda}{n(1-\lambda)\lambda}\right)\omega_1+\left(\frac{a+b+c-2n}{n(1-\lambda)\lambda}\right)\omega_2$$

$$\lambda-\lambda^2(n\lambda\omega_1'+c\omega_1)=(n-a)\lambda\omega_1+(a+b+c-2n)\lambda\omega_2$$

$$(n\lambda^2-n\lambda^3)\omega_1'=[(n-a)\lambda-c(\lambda-\lambda^2)]\omega_1+(a+b+c-2n)\lambda\omega_2$$

$$(n\lambda-n\lambda^2)\omega_1'=[n-a-c(1-\lambda)]\omega_1+(a+b+c-2n)\omega_2$$

Therefore $(n-2n\lambda)\omega_1'+(n\lambda-\lambda^2)\omega_1''=c\omega_1+[n-a-c(1-\lambda)]\omega_1'+(a+b+c-2n)\omega_2'$. But $\omega_2'=\frac{c}{n}\omega_1+\lambda\omega_1'$. Therefore we obtain:

$$[n\lambda(1-\lambda)]\omega_1''+[n-2n\lambda-(n-a-c(1-\lambda))]\omega_1'-c\omega_1$$
$$-(a+b+c-2n)\left(\lambda\omega_1'+\frac{c}{n}\omega_1\right)=0$$

and hence

$$\lambda(1-\lambda)\omega_1''+\left[\frac{a+c}{n}-\left(\frac{a+b+2c}{n}\right)\lambda\right]\omega_1'-\left(\frac{a+b+c-n}{n}\right)\frac{c}{n}\omega_1=0$$

3) We now show that our mapping is injective.

If not, there exist $\alpha, \beta\in \boldsymbol{Q}(\zeta_n, \lambda)$ such that $(\alpha x+\beta)\frac{dx}{y}$ is exact. Then at $\mathfrak{p}_0$ $\operatorname{ord}(\alpha x+\beta)\frac{dx}{y}\geq n-1-a$; at $\mathfrak{p}_1$ $\operatorname{ord}\left((\alpha x+\beta)\frac{dx}{y}\right)\geq n-1-b$; at $\mathfrak{p}_\lambda$ $\operatorname{ord}(\alpha x+\beta)\frac{dx}{y}\geq n-1-c$. But at $\mathfrak{p}_\infty$ $\operatorname{ord}(\alpha x+\beta)\frac{dx}{y}=a+b+c-n-1$ if $\alpha=0$ and $\operatorname{ord}(\alpha x+\beta)\frac{dx}{y}=a+b+c-2n-1$ if $\alpha\neq 0$. Let g be a function such that $dg=(\alpha x+\beta)\frac{dx}{y}$. Because $(\alpha x+\beta)\frac{dx}{y}$ has a pole at $\mathfrak{p}_\infty$ (as $n>a+b+c$), either $\operatorname{ord}_{\mathfrak{p}_\infty}(g) = a+b+c-n$ or $\operatorname{ord}_{\mathfrak{p}_\infty}(g)=a+b+c-2n$ depending on whether $\alpha=0$ or $\alpha\neq 0$.

Just as in part 1) above we have $g\in \boldsymbol{Q}(\zeta_n, \lambda)\left[x, y, \frac{1}{y}\right]$ because $(\alpha x+\beta)\frac{dx}{y}$ is regular except at $\mathfrak{p}_\infty$. Writing $g=P_0(x)+\frac{P_1(x)}{y}+\dots+\frac{P_{n-1}(x)}{y^{n-1}}$ with $P_i(x)\in \boldsymbol{Q}(\zeta_n, \lambda, x)$ and using the projection $\pi_\chi=\frac{1}{n}\Sigma\bar{\chi}(\sigma)\cdot\sigma$ on the relation $dg = (\alpha x+\beta)\frac{dx}{y}$ we find $d\left(\frac{P_1(x)}{y}\right) = (\alpha x+\beta)\frac{dx}{y}$. Thus we may assume $g = \frac{P_1(x)}{y}$. As $(\alpha x+\beta)\frac{dx}{y}$ is regular except at $\mathfrak{p}_\infty$, so is $\frac{P_1(x)}{y}$, hence also $P_1(x)$ and therefore $P_1(x)$ is a polynomial.

Now $\mathrm{ord}_{\mathfrak{p}_\infty}(x)=-n$ and thus $\mathrm{ord}_{\mathfrak{p}_\infty}(P_1(x))=-n\cdot\deg(P_1(x))$. Thus $P_1(x)$ has degree ≤ 2. As $\frac{P_1(x)}{y}$ is regular at $\mathfrak{p}_0$, $\mathfrak{p}_1$, $\mathfrak{p}_\lambda$ we find $x(x-1)(x-\lambda)$ divides $P_1(x)$. Thus $P_1(x)=0$ and $(\alpha x+\beta)\frac{dx}{y}=0$ which implies $\alpha=\beta=0$. This concludes the proof that $\mathrm{M}_{\frac{c}{n}, \frac{a+b+c}{n}-1, \frac{a+c}{n}} \to \mathrm{H}^1_{D.R.}(X)^\chi$ is injective.

Let S be a principal open set of Spec $\boldsymbol{Z}\left[\zeta_n, \lambda, \frac{1}{n\lambda(1-\lambda)}\right]$ over which there is a proper, irreducible, smooth S-scheme $\tilde{X}$ with $\tilde{X}\times_S \mathrm{Spec}\ \boldsymbol{Q}(\zeta_n, \lambda)=X$. We assume that S has been chosen sufficiently small so that $\mathrm{H}^*_{D.R.}(\tilde{X}/S)$ is locally free and commutes with base change. Furthermore we assume the horizontal isomorphism $\mathrm{M}_{\frac{c}{n}, \frac{a+b+c}{n}-1, \frac{a+c}{n}} \to \mathrm{H}^1_{D.R.}(X)^\chi$ extends to S. Thus we can state:

Theorem: *There is a non-empty open set S of Spec $\boldsymbol{Z}\left[\zeta_n, \lambda, \frac{1}{n\lambda(1-\lambda)}\right]$ and a horizontal isomorphism* $\mathrm{M}_{\frac{c}{n}, \frac{a+b+c}{n}-1, \frac{a+c}{n}} | S \rightrightarrows \mathrm{H}^1_{D.R.}(\tilde{X}/S)^\chi$.

Corollary: *For all but finitely many primes p,* $\mathrm{M}_{\frac{c}{n}, \frac{a+b+c}{n}-1, \frac{a+c}{n}} \otimes_{\boldsymbol{Z}} \boldsymbol{F}_p$ *is nilpotent.*

Proof: If a prime ideal $(p)(\neq 0)$ of $\boldsymbol{Z}$ belongs to the image of S, then $\mathrm{M}_{\frac{c}{n}, \frac{a+b+c}{n}-1, \frac{a+c}{n}} | S\otimes \boldsymbol{F}_p$ is a sub-module of $\mathrm{H}^1_{D.R.}(\tilde{X}\otimes \boldsymbol{F}_p/S\otimes \boldsymbol{F}_p)$. By the theorem of Katz and Berthelot: the Gauss-Manin connection (in characteristic p) is nilpotent, we see that $\mathrm{M} | S\otimes \boldsymbol{F}_p$ is nilpotent. This implies $\mathrm{M}_{\frac{c}{n}, \frac{a+b+c}{n}-1, \frac{a+c}{n}} \otimes \boldsymbol{F}_p$ is nilpotent.

The Theorem

Let us return momentarily to the general situation of the introduction; T arbitrary, S a smooth T-scheme, $\mathcal{M}$ a quasi-coherent S-module with a T-connection ∇, ... We note the following elementary facts:

1) If $(\mathcal{M}, \nabla_{\mathcal{M}})$ and $(\mathcal{N}, \nabla_{\mathcal{N}})$ are two S-modules with connection, D, m, n are sections of $\mathcal{D}er_{\mathcal{O}_T}(\mathcal{O}_S, \mathcal{O}_S)$, $\mathcal{M}$, $\mathcal{N}$ over an open subset $U \subseteq S$ and l is a strictly positive integer, then we have the Leibniz rule: $(\nabla_{\mathcal{M}\otimes\mathcal{N}}(D))^l(m\otimes n)=\sum_{i=0}^{l}\binom{l}{i}\nabla_{\mathcal{M}}(D)^i(m)\otimes\nabla_{\mathcal{N}}(D)^{l-i}(n)$ (proved as usual by induction on l)

2) Suppose $\mathcal{M}$ free of a fixed finite rank n, with base $\{e_1,\dots,e_n\}$. If D is a section of $\mathcal{D}er_{\mathcal{O}_T}(\mathcal{O}_S, \mathcal{O}_S)$ and if $\nabla(D)\begin{pmatrix} e_1 \\ \vdots \\ e_n \end{pmatrix}=A_D\begin{pmatrix} e_1 \\ \vdots \\ e_n \end{pmatrix}$ where $A_D\in \boldsymbol{M}_n(\mathcal{O}_S)$ is the so called "connection matrix", then $\nabla_{det(\mathcal{M})}(D)(e_1\wedge \dots\wedge e_n)=\mathrm{tr}(A_D)\cdot e_1\wedge\dots\wedge e_n$. We suppose in the next four statements that T is of characteristic p.

3) $\psi_{\mathcal{M}\otimes\mathcal{N}}(D)=\psi_{\mathcal{M}}(D)\otimes id_{\mathcal{N}}+id_{\mathcal{M}}\otimes\psi_{\mathcal{N}}(D)$
(because $(\nabla_{\mathcal{M}\otimes\mathcal{N}}(D))^p(m\otimes n)=\nabla_{\mathcal{M}}(D)^p(m)\otimes n+m\otimes\nabla_{\mathcal{N}}(D)^p(n)$ by Leibniz)

4) If ϕ: $\mathcal{M}\to\mathcal{N}$ is a horizontal morphism, $\psi_{\mathcal{N}}(D)\circ\phi=\phi\circ\psi_{\mathcal{M}}(D)$

5) Suppose $\mathcal{M}$ free of finite rank. A necessary and sufficient condition that $(\mathcal{M}, \nabla)$ be nilpotent is that for every section D of $\mathcal{D}er_{\mathcal{O}_T}(\mathcal{O}_S, \mathcal{O}_S)$, every coefficient except the leading one of the characteristic polynomial of $\psi(D)$ is nilpotent in $\mathcal{O}_S$.

6) If M is free of finite rank, then $\psi_{det(\mathcal{M})}(D)=\mathrm{tr}(\psi_{\mathcal{M}}(D))$

Having completed these preliminaries we turn to the main result. To fix notation again let $a, b, c\in\boldsymbol{Q}$, n be a common denominator and $S=\mathrm{Spec}\ \boldsymbol{Z}\left[\lambda, \frac{1}{n\lambda(1-\lambda)}\right]$. Let $\mathrm{M}_{a,b,c}$ be the hypergeometric S-module defined in the introduction.

Theorem: $\mathrm{M}_{a,b,c}$ *is globally nilpotent.*

Proof: Fix once and for all a prime p which does not become invertible in $\boldsymbol{Z}\left[\lambda, \frac{1}{n\lambda(1-\lambda)}\right]$. Consider the $\boldsymbol{F}_p\left[\lambda, \frac{1}{\lambda(1-\lambda)}\right]$-module (with connection) $\mathrm{M}_{a,b,c}\otimes_{\boldsymbol{Z}}\boldsymbol{F}_p$. We must show that it is nilpotent. By statement 5) above this is equivalent to showing that the determinant and trace of $\psi\left(\frac{d}{d\lambda}\right)$ are zero. It suffices to show this at the generic point of Spec $\boldsymbol{F}_p\left[\lambda, \frac{1}{\lambda(1-\lambda)}\right]$ and therefore we shall work with the module $\mathrm{M}=\mathrm{M}_{a,b,c}\underset{S}{\otimes}\boldsymbol{F}_p(\lambda)$.

First we shall deal with the determinant.

Denoting by $\check{\mathrm{M}}$ the dual module, it is immediately checked that the mapping $\phi\mapsto\langle\phi, e_1\rangle$ establishes an $\boldsymbol{F}_p(\lambda^p)$-linear isomorphism between the horizontal elements of $\check{\mathrm{M}}$ and the solutions in $\boldsymbol{F}_p(\lambda)$ of the differential equation:

$$(*)\quad \lambda(1-\lambda)u''+[c-(a+b+1)\lambda]u'-abu=0.$$

Suppose for the moment that there is a non-zero solution in $\boldsymbol{F}_p(\lambda)$ of this equation, i.e., that $\check{\mathrm{M}}$ possesses a non-zero horizontal section. Then $\psi_{\check{\mathrm{M}}}\left(\frac{d}{d\lambda}\right)$ has determinant$=0$. Applying 3) and 4) above to the canonical horizontal morphism $\check{\mathrm{M}}\otimes\mathrm{M}\to\boldsymbol{F}_p(\lambda)$ we see that $-\psi_{\check{\mathrm{M}}}\left(\frac{d}{d\lambda}\right)$ is the transpose of $\psi_{\mathrm{M}}\left(\frac{d}{d\lambda}\right)$ and hence that $\det\left(\psi_{\mathrm{M}}\left(\frac{d}{d\lambda}\right)\right)=0$.

In order to find a non-zero solution of (*) we may assume that $a, b, c\in\boldsymbol{Z}$, $-(p-1)\leq a\leq 0$; $c<a$; $b, c\neq 0$ (in $\boldsymbol{Z}$). As is "well-known" [1], the differential equation

$$\lambda(1-\lambda)u''+[c-(a+b+1)\lambda]u'-abu=0 \quad \text{over} \quad \boldsymbol{Z}\left[\lambda, \frac{1}{\lambda(1-\lambda)}\right]$$

has a non-zero solution in $\boldsymbol{Q}[\lambda]$, namely

$$F(a, b, c; \lambda)=\sum_{r=0}^{-a}\frac{(a)_r(b)_r}{(c)_r r!}\lambda^r \quad \text{where} \quad \begin{cases}(\theta)_0=1\\ (\theta)_r=\theta(\theta+1)\dots(\theta+r-1)\\ \qquad\text{for} \quad r\neq 0.\end{cases}$$

By multiplying $F(a, b, c; \lambda)$ by the least common multiple of the denominators of its coefficients we obtain a primitive polynomial in $\boldsymbol{Z}[\lambda]$ which is still a solution of this differential equation. The reduction mod p of this polynomial is the desired polynomial solution of (*).

This completes the proof that $\det\left(\psi\left(\frac{d}{d\lambda}\right)\right)=0$.

In order to show that $\operatorname{tr}\left(\psi\left(\frac{d}{d\lambda}\right)\right)=0$ we use statement 6) above, $\operatorname{tr}\left(\psi\left(\frac{d}{d\lambda}\right)\right)=\psi_{det(\mathrm{M})}\left(\frac{d}{d\lambda}\right)$. We observe that $\psi_{det(\mathrm{M})}\left(\frac{d}{d\lambda}\right)=0$ if and only if $\det(\mathrm{M})$ has a non-trivial horizontal section. By 2) above $\nabla_{det(\mathrm{M})}\left(\frac{d}{d\lambda}\right)=\frac{d}{d\lambda}+\frac{(a+b+1)\lambda-c}{\lambda(1-\lambda)}$. Thus it suffices to find $g\in \boldsymbol{F}_p(\lambda)$, $g\neq 0$ such that $\frac{dg}{d\lambda}+\left(\frac{(a+b+1)\lambda-c}{\lambda(1-\lambda)}\right)g=0$. But $g=\lambda_c(1-\lambda)^{a+b+1-c}$ is a nonzero solution of the equation, whence $\operatorname{tr}\left(\psi\left(\frac{d}{d\lambda}\right)\right)=0$; which completes the proof of the theorem.

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