On the maximally overdetermined system of linear differential equations (I)

by

M. KASHIWARA

INTRODUCTION

The purpose of this paper is to present finiteness theorems and several properties of cohomologies of holomorphic solution sheaves of maximally overdetermined systems of linear differential equations. The proof relies on the finiteness theorem for elliptic systems due to T. Kawai [4], as an analytic tool, and on the theory of stratifications of analytic sets introduced by H. Whitney [8] and [9], as a geometric tool. Our goal is the following theorem.

Theorem (3.1) Let \mathcal{M} be a maximally overdetermined system on a complex manifold X and X=UX_{\alpha} be a stratification of X satisfying the regularity conditions of H. Whitney. If the singular support of \mathcal{M} is contained in the union of conormal projective bundles of strata, then the restriction of $\operatorname{Ext}_{\mathcal{N}}^{i}(\mathcal{M},\mathcal{O}_{X})$ to each stratum is a locally constant sheaf of finite rank.

We mention that the introduction of differential operators of infinite order is indispensable when we analyze more precisely, the structure of maximally overdetermined systems, but we leave this subject to the next paper and we restrict ourselves in the category of finite order differential operators in this paper.

As for notions on systems of differential equations, we refer Kashiwara [2] and Sato-Kawai-Kashiwara [6].

We will list up the notations used in this paper.

Notations

X : complex manifold

 $\mathcal{S} = \mathcal{S}_{\chi}$: the sheaf of differential operators of <u>finite</u>

order on X

 \mathscr{M} : a wherent \mathscr{A}_{X} -Module

 $\mathcal{O}_{\mathbf{v}}$: the sheaf of holomorphic functions on X, which

is a left coherent $\mathcal{S}_{\mathbf{Y}}$ -Module

 $\mathcal{B}_{Y|X}$: a left \mathcal{B}_{X} Module $\mathcal{A}_{Y}^{d}(\mathcal{O}_{X})$ where d=codim Y

 $\Omega_{\mathbf{Y}}^{\mathbf{n}}$: the sheaf of holomorphic n-forms, which is a

right ϑ_X -Module if $n=\dim X$

M : real analytic manifold

R : the right derived function in the derived category

f: the direct image by the map f with proper support.

§1. Finiteness theorem for elliptic systems

In this section, we recall the finiteness theorem for elliptic systems due to T. Kawai [4].

Let M be a real analytic manifold, X be its complexification. We will denote by \mathcal{N}_{χ} the sheaf of differential operators of finite order. \mathcal{N}_{M} is the restriction of \mathcal{N}_{χ} to M. Let \mathcal{M} be an elliptic system of differential equations on M, that is, the coherent \mathcal{N}_{M} -Module whose singular support does not intersect with $\sqrt{-1}S*M = S*_{M}X$. Let Ω be a relatively compact open subset in M whose boundary is a real analytic hypersurface in M. The following theorem is due to T.Kawai [4].

Theorem (1.1) If $\mathcal M$ is an elliptic system on M and if the system $\mathcal M_{\partial\Omega}$ induced from $\mathcal M$ to the boundary $\partial\Omega$ of Ω is an elliptic system on $\partial\Omega$, then

$$\operatorname{Ext}_{\hat{\mathcal{D}}_{M}}^{\mathbf{i}}(\Omega;\mathcal{M},\mathcal{X}_{M}) = \operatorname{Ext}_{\hat{\mathcal{D}}_{M}}^{\mathbf{i}}(\Omega;\mathcal{M},\mathcal{B}_{M})$$

are finite dimensional vector spaces (where $\alpha_{_{
m M}}$ (resp. $\beta_{_{
m M}}$) is a sheaf of real analytic functions (resp. hyperfunctions) on M).

This theorem is not sufficient for our study of maximally overdetermined system. We must discuss on the invariantness of the cohomology group by the perturbation of domains.

Let $\{\Omega_c^c\}_{c \in \mathbb{R}}$ be a family of relatively

compact open subsets in M which have real analytic hypersurfaces as their boundaries satisfying the following properties

(1.1)
$$\Omega_{c_1} \supset \overline{\Omega}_{c_2}$$
 for $c_1 > c_2$

- (1.2) For any c_0 , Ω_{c_0} is a union of Ω_{c} where c runs over the set of all numbers strictly less than c_0 .
- (1.3) For any c_0 , $\{\Omega_c; c > c_0\}$ is a neighborhood system of the closure $\overline{\Omega}_{c_0}$ of Ω_{c_0} .

Theorem (1.2) Let $\{\Omega_{\bf C}\}$ be a family satisfying the above conditions. If $M{\bf C}$ and $M{\bf C}_{\partial\Omega_{\bf C}}$ are elliptic, then the restriction homomorphisms

$$\operatorname{Ext}_{M}^{\mathbf{i}}(\Omega_{\mathbf{c}};\mathcal{M},\mathcal{M}_{\mathbf{M}}) \to \operatorname{Ext}_{M}^{\mathbf{i}}(\Omega_{\mathbf{c}};\mathcal{M},\mathcal{M}_{\mathbf{M}})$$

are isomorphisms for $c \ge c'$.

Proof

Set
$$E_c^i = \text{Ext}_{S}^i (\Omega_c; \mathcal{M}, \mathcal{O}_M)$$
.

Then there is a canonical map $E_c^i \rightarrow E_c^i$, if $c \ge c'$. Note the following lemma (we omit its proof).

Lemma (1.3) Let $\{V_c\}_{c\in R}$ be a family of finite dimensional vector spaces parametrized by $c\in R$. For $c\geq c'$, there are given the homomorphism $\rho_{c'c}\colon V_c\to V_c$, satisfying the following chain condition:

$$(1.4.1) \quad {}^{\rho}c_{1}c_{2}{}^{\rho}c_{2}c_{3} = {}^{\rho}c_{1}c_{2} \quad \text{for } c_{1} \leq c_{2} \leq c_{3},$$

(1.4.2)
$$\rho_{\rm c}$$
 = identity

Moreover, they satisfy the following property of continuity.

(1.5.1)
$$\lim_{c < c_0} v_c \stackrel{\sim}{\longleftarrow} v_{c_0} \qquad \text{for any } c_0$$

Then all $\rho_{C'C}$ are isomorphisms.

By virture of this lemma, it suffices to show

$$\frac{\lim}{c>0} E_c^{i} = E_0^{i}, \qquad \lim_{c<0} E_c^{i} = E_0^{i}.$$

$$\underbrace{\text{Lemma (1.4)}}_{\text{C>0}} \qquad \underbrace{\text{lim}}_{\text{C>0}} E_{\text{c}}^{i} = E_{0}^{i}$$

Proof

Since \mathcal{M} is elliptic and $\mathcal{M}_{\partial\Omega_0}$ is elliptic, we have

$$\mathbb{R}\Gamma(\partial\Omega_0; \mathbb{R}\Gamma_Z \mathbb{R} \mathcal{H}om(\mathcal{M}, \mathcal{A}_M)|_{\partial\Omega_0}) = 0$$

by virture of Kashiwara-Kawai [3], where $Z = M - \overline{\Omega}_0$. It follows that

$$\lim_{V} H_{Z_NV}^i(V; \mathbb{R} \mathcal{H}om(\mathcal{M}, \mathcal{O}l_M))$$

=
$$\lim_{V} \operatorname{Ext}_{Z_{\Lambda}V}^{i}(V; m, \alpha_{M})$$

= 0

where V runs over the neighborhood system of $\partial\Omega_0$. There for

$$\underset{c \downarrow 0}{\underset{\text{iim}}{\text{Ext}}} \text{Ext}^{i}(\Omega_{c} \mod \Omega_{0}; \mathcal{M}, \mathcal{O}_{M}) = 0$$

The long exact sequence

$$\cdots \rightarrow \operatorname{Ext}^{\mathbf{i}}(\Omega_{\mathbf{c}} \operatorname{mod} \Omega_{\mathbf{0}}; \mathcal{M}, \mathcal{O}_{\mathbf{M}}) \rightarrow \operatorname{Ext}^{\mathbf{i}}(\Omega_{\mathbf{c}}; \mathcal{M}, \mathcal{O}_{\mathbf{M}})$$

$$\rightarrow \operatorname{Ext}^{\mathbf{i}}(\Omega_{0}; \mathcal{M}, \mathcal{O}_{\mathbf{M}}) \rightarrow \cdots$$

implies the desired result. Lastly, we will prove the following

$$\underline{\text{Lemma}(1.5)} \qquad \qquad 1 \underset{\text{c} < 0}{\text{im}} \quad E_{\text{c}}^{\text{i}} = E_{0}^{\text{i}}$$

Proof

Since E_c^{i-1} is finite dimensional, $\{E_c^{i-1}\}_{c<0}$ satisfies the condition (ML). Therefore $\lim_{c < 0} E_c^i = E_0^i$ (see [1]).

Q.E.D.

This completes the proof of Theorem (1.2).

We will apply Theorem (1.2) to the special case.

Let X be a complex manifold, \mathcal{M} be a coherent \mathcal{D}_{χ} -Module. A real analytic submanifold N of X is said to be non characteristic with respect to \mathcal{M} when the singular support of \mathcal{M} does not intersect with the conormal bundle of N.

Theorem (1.6) Let $\{\Omega_{\mathbf{C}}\}_{\mathbf{C}\in\mathbf{R}}$ be a family of relatively compact open subsets of X with real analytic hypersurfaces as boundary satisfying (1.1), (1.2) and (1.3), \mathcal{M} be a coherent $\mathcal{D}_{\mathbf{X}}$ Module. Assume that the boundary $\partial\Omega_{\mathbf{C}}$ is non-characteristic with respect to \mathcal{M} . Then $\mathrm{Ext}_{\mathbf{X}}^{\mathbf{i}}(\Omega_{\mathbf{C}};\mathcal{M},\mathcal{O}_{\mathbf{X}})$ are finite dimensional and all the restriction homomorphisms

$$\operatorname{Ext}_{\mathcal{O}_{X}}^{\mathbf{i}}(\Omega_{\mathbf{c}};\mathcal{M},\mathcal{O}_{X}) \to \operatorname{Ext}_{\mathcal{O}_{X}}^{\mathbf{i}}(\Omega_{\mathbf{c}},;\mathcal{M},\mathcal{O}_{X})$$

are isomorphisms for $c \ge c'$.

Proof

We will consider X as real analytic manifold and \mathcal{O}_X be a solution of Cauchy-Riemann equation. We can take X \times \overline{X} as a complex neighborhood of X where \overline{X} is the complex conjugate of X.

Then
$$\mathcal{O}_{X} = \mathbb{R} \not \to \mathcal{O}_{X \times \overline{X}} (\mathcal{D}_{X} \otimes \mathcal{O}_{\overline{X}}; \mathcal{B}_{X}).$$

Therefore

$$\operatorname{Ext}_{\mathcal{D}_{X}}^{\mathbf{i}}(\Omega_{\mathbf{c}};\mathcal{M},\mathcal{O}_{X}) = \operatorname{Ext}_{\mathcal{D}_{X}\times\overline{X}}^{\mathbf{i}}(\Omega_{\mathbf{c}};\mathcal{M}\hat{\otimes}\mathcal{O}_{\overline{X}},\mathcal{D}_{X}).$$

Since $\mathcal{M} \hat{\otimes} \mathcal{O}_{\overline{X}}$ is an elliptic system on X and $\mathcal{M} \hat{\otimes} \mathcal{O}_{\overline{X}}|_{\partial\Omega_{\overline{C}}}$ is also elliptic, the theorem follows from Theorem (1.1) and (1.2).

§2. Finitistic sheaves

In order to clarify the main theorem of this paper, we will introduce the following notion. In this section, A is always a commutative enoetherian ring and sheaves are A-Modules. In the following sections we take C as A.

CONTRACTOR A SAMONA CON

<u>Definition (2.1)</u> Let S be an analytic space, F be a sheaf on S. We will say that F is finitistic, if there is a stratification of S such that F is locally constant on each stratum and every stalk is an A-module of finite type.

It is evident that the category of finitistic sheaves is an abelian category, and if there is an exact sequence

$$0 \longrightarrow F \longrightarrow G \longrightarrow H \longrightarrow 0$$

of sheaves and two of them are finitistic, then so is the other.

If (F) and G are finitistic, then $\mathcal{C}_{r_Z}^A$ (F,G) is also finitistic.

Firstly, we will prove the following

Lemma (2.2) Let F be a sheaf on S, $S=UX_{\alpha}$ be a stratification which satisfies the reqularity conditions of Whitney, and F is locally constant on each stratum. Then, for every $x_0 \in X_{\alpha}$, there is sufficiently small open neighborhood U of x_0 such that

$$F(U) \longrightarrow F_{x}$$

is an isomorphism for every point x in X_{α} sufficiently

near x_0 , and $H^k(U, F)=0$ for every k > 0.

Proof.

We choose a local coordinate. It is sufficient to show that any ϵ -neighborhood of x_0 satisfies the condition of the lemma for any sufficiently small ϵ . Let X_β be an open stratum in the support of F and j be the inclution map. Then,

$$0 \rightarrow j_!(F|_{X_{\beta}}) \rightarrow F \rightarrow F|_{S-X_{\beta}} \rightarrow 0$$

is an exact sequence in a neighborhood of X_{α} . Since the support $j_{!}(F|_{X_{\beta}})$ is contained in X_{β} and that of $F|_{S-X_{\beta}}$ is contained in $S-X_{\beta}$, we can assume that the support of F is concentrated onto only one stratum X_{β} dominating X_{α} . Then, if U is an ε -neighborhood and x is a point in X_{α} sufficiently near x_{0} , then $V \cap X_{\beta}$ is a deformation retract of $U \cap X_{\beta}$ for sufficiently small open ball V with center x. It follows that $H^{k}(U, F) \cong H^{k}(V, F)$, which shows this lemma. Q.E.D.

Lemma (2.3) Let S be an analytic set, F be a finitistic sheaf on S. Let W be the largest open set in S such that $F|_{W}$ is locally constant on W. Then T=S-W is an analytic subset of S with condimension ≥ 1 .

Proof

It is evident that T is nowhere dense. So, it suffices to show that T is an analytic set. Let $S=UX_{\alpha}$ be a stratisfication which satisfies the regularity conditions of Whitney of S such that F is locally constant on each stratum. It suffices to show that $W \cap X_{\alpha} \neq \emptyset$, then W contains

 X_{α} , because this implies that T is a union of strata. Since X_{α} is connected, it suffices to show that $W \cap X_{\alpha}$ is a closed subset. Let x_0 be a cluster point of $W \cap X_{\alpha}$ in X_{α} . By the induction of codimension of strata, we may assume that W contains all strata dominating X_{α} , which implies that F is locally constant on $U - X_{\alpha}$, where U is a sufficient small neighborhood of x_0 . By the preceding lemma, we can assume that

$$F(U) \rightarrow F_{x}$$

is an isomorphism for any $x \in X_{\alpha}$ sufficiently near x. Since F is locally constant on W, $F(U) \to F_{x}$ is an isomorphism for some point x in $W_{\Omega} X_{\alpha} \cap U$. It implies F is locally constant in a neighborhood of x_{0} because we can assume that $U_{\Omega} X_{\beta}$ is connected for any stratum X_{β} . It implies that x_{0} is contained in W. Q.E.D.

By using above lemmas, we can show that finitisticity is a local property.

<u>Proposition (2.3)</u> Let F be a sheaf on S. If there is an open covering of S such that F is finitistic on each over, then F is finitistic.

Proof

Let W be the largest open subset of S on which F is locally constant. Set T=S-W. T is a closed analytic set of S. Then, by the induction, we can assume that $F|_T$ is finitistic. Therefore F is finitistic. Q.E.D.

We will introduce the following notion.

 $\frac{\text{Definition (2.4)}}{\alpha} \quad \text{Let F be a sheaf on S. The stratification S=UX}_{\alpha} \quad \text{of S is said to be regular with respect to F}$ if it satisfies the regularity conditions of Whitney and F is locally constant on each stratum.

We will prove that "finitisticity" is invariant under "cohomology".

Proposition (2.45) Let $S=UX_{\alpha}$ be a stratification which satisfies the regularity conditons of Whitney, T be a closed analytic subset of S which is a union of strata and j be the inclusion map $S-T \hookrightarrow S$.

Let F be a finitistic sheaf on S-T locally constant on any stratum. Then $R^k j_*(F)$ and $R^k j_!(F)$ are finitistic sheaves on S and locally constant on each stratum. Moreover, if S is a manifold and Z is a submanifold of S transversal to each stratum; then

$$R^{k}_{j_{*}(F)|_{Z}} = R^{k}_{j_{*}(F|_{Z})}$$

$$R^k j_1(F)|_{Z} = R^k j_1(F|_{Z})$$

on Z.

Proof

By the long exact sequence

$$\cdots \rightarrow R^k j_*(F) \rightarrow R^k j_*(F) \rightarrow R^k j_*(F)|_{T} \rightarrow \cdots$$

it is sufficient to show the statement on the direct image. We can suppose without loss of generality that S is a manifold and the support of F consists of only one stratum X_{β} . Let X_{α} be the stratum contained in T and dominated by X_{β} . Let d be the codimension of X_{α} , H be the submanifold of dimension d transversal to X_{α} . Since (X_{β}, X_{α}) is locally isomorphic to $((X_{\beta} \cap H) \times X_{\alpha}, X_{\alpha})$, $R^{k}j_{*}(F)|_{X_{\alpha}}$ is locally constant. Since $X_{\beta} \cap H$ is triangulated by finite cell, the stalk of $R^{k}j_{*}(F)$ is an A-module of finite type.

 $(X_{\beta} \cap Z, Z_{\alpha} X_{\alpha})$ being local isomorphic to $((X_{\beta} \cap H) \times (Z_{\alpha}), Z_{\alpha})$, we obtain $R^{k}j_{*}(F)|_{Z} = R^{k}j_{*}(F|_{Z})$.

Q.E.D.

As a corollary of this proposition we obtain the following

Proposition (2.6) If F is a finitistic sheaf on S and T is a closed analytic set in S, the $\mathcal{N}_T^k(F)$ is also a finitistic sheaf on T. More precisely, if S = UX $_{\alpha}$ is a stratification of S regular with respect to F and T is a union of strata, then it is a stratification regular with respect ot $\mathcal{N}_T^k(F)$.

Proof

Let j be the inclusion map S-T \hookrightarrow S. Then the exact sequences

$$0 \to \mathcal{H}_{T}^{0}(F) \to F \to j_{*}j^{-1}F \to \mathcal{H}_{T}^{1}(F) \to 0$$

$$\mathcal{N}_{T}^{k}(F) = R^{k-1}j_{*}j^{-1}F \qquad (k > 1)$$

and Proposition (2.5) implies the proposition.

In the same reasoning, we obtain the following

Proposition (2.7) Let X be a complex manifold Y be a submanifold, T be an analytic subset of X and F be a finitistic sheaf on X. Assume that there exists a stratification of X regular with respect to F such that Y is transversal to each stratum and T is a union of strata, then

Corollary (2.8) Under the assumption as above, the support of $\mathcal{H}_T^k(F)$ is a locally closed analytic set of codimension $\geq k/2$ in S.

In fact, if X_{α} is a stratum of codimension < k/3 we can take Y whose dimension < k/2. Therefore $\mathcal{H}_{T Y}^{k}(F|_{Y}) = 0 \quad \text{because the real dimension of Y is less than k.}$

§3. Finiteness theorem for maximally overdetermined system

Let X be a complex manifold of dimension n. We will show, in this section, the following main theorem.

Theorem (3.1) If \mathcal{M} is a maximally overdetermined system on X, then $\operatorname{Ext}^i_{\mathfrak{S}_Y}(\mathcal{M}, \mathfrak{O}_X)$ are finitistic.

Remember that a maximally overdetermined system on X is, by the definition, a coherent \bigotimes_X Module whose singular support is of codimension n in P*X at each point in it.

From now, M is always a maximally overdetermined system.

Firstly, we will discuss the Lagrangean analytic set.

Lagrangean analytic set is by the definition the involutory analytic subset in P*X of dimension (n-1) (a fortiori, purely (n-1) dimensional). An analytic set of pure codimension n is Lagrangean if and only if the fundamental 1-form on P*X-vanishes on the tangent cone of it at any point (equivalently on the non singular lows). The singular support of a maximally overdetermined system is always Lagrangean.

Lemma (3.2) Let Λ be a Lagrangean closed analytic set in P*X. Then there is a stratification X=UX $_{\alpha}$ of X satisfying the regularity conditions a) and b) of Whitney [] such that

$$\Lambda \subset UP_{X_{\alpha}}^{*}X$$

where $P_{X_{\alpha}}^{*}X$ is the conormal projective bundle of X_{α} in X.

Proof

Let π be the projection from P*X onto X. Set $X_0 = X - \pi(\Lambda)$. X_0 is a dense open set in X because $\dim \pi(\Lambda)$ is less than (n-1). Let X_1' be a set of non singular point of $\pi(\Lambda)$. Note the following fact.

Sublemma (3.3) Let Λ be a Lagrangean closed analytic set in P*X. Assume that $Y = \pi(\Lambda)$ be a non singular set. Then Λ contains P_Y^*X and $\pi(\overline{\Lambda}-P_Y^*\overline{X})$ is an analytic subset of Y with codimension ≥ 1 .

Proof

The question being local in Y, we can assume that Y is defined by $x_1 = \ldots = x_r = -0$. Since Λ is involutory Λ is invariant by the infinitesimal transformation $\frac{\partial}{\partial \xi_1}, \ldots, \frac{\partial}{\partial \xi_r}$ where ξ is cotangent vector. Therefore Λ containes $\{(x,\xi); x_1 = \ldots = x_r = 0, \xi_{r+1} = \ldots = \xi_n = 0\}$, which equals to P_Y^*X . Since $\overline{\Lambda - P_Y^*X}$ is also Lagrangean, and $\overline{\Lambda - P_Y^*X}$ does not contain P_Y^*X , $\pi(\overline{\Lambda - P_Y^*X})$ is not equal to Y. Q.E.D.

Set $\Lambda_1 = \overline{\Lambda - P_{X_1^{\perp}}^* X}$, $X_1 = X_1^{\prime} - \pi(\Lambda_1)$. Then $X = X_0 \cup X_1 \cup \pi(\Lambda_1)$. By the induction we define X_j , X_j^{\prime} and Λ_{j+1} as follows. X_j^{\prime} is a non singular locus of $\pi(\Lambda_j)$.

Then, since dim X_j is strictly decreasing, $X_{n+1} = \phi$, and therefore $\Lambda_n = \phi$. It is clear that $\{X_j\}$ is a stratification

of X and satisfies (3.1). By Whitney [], there exists a refinement of $\{X_j\}$ which is a stratification satisfying the regularity conditions. It is evident that this stratifications satisfies (3.1).

We remark that the regularity condition (a) of Whitney is equivalent to say that $UP_{X_{\alpha}}^{*}X$ is a closed analytic set of P*X. Since the stratification which satisfies (3.1) appears frequently, we introduce the following notion.

Definition (3.4) Let \mathcal{M} be a maximally overdetermined system on X. The straticication of X is said to be regular with respect to \mathcal{M} if it satisfies the regularity conditions a) b) of Whitney and the singular support of \mathcal{M} is contained in the union of the conormal projective bundle of strata.

Now we will prove the following refined form fo Theorem (3.1).

Theorem (3.5) Let \mathcal{M} be a maximally overdetermined system on X, X=UX $_{\alpha}$ be a stratification of X which is regular with respect to \mathcal{M} . Then $\mathcal{E}_{\mathcal{X}}^{i}(\mathcal{M}, \mathcal{O}_{\chi})|_{X_{\alpha}}$ is a locally constant \mathcal{C} -Module of finite rank.

We will prove firstly the following preparatory iemma.

Lemma (3.6) Let x_0 be a point in X_α , and choose a local coordinate near x_0 . Then $(x, (\overline{x}-\overline{y})^\infty)$ does not belong to SS(\mathcal{MC}) for $x \in X$, $y \in X_\alpha$ such that $|x-x_0| <<1$, $|y-x_0| <<1$

and $x\neq y$. (where \overline{x} is the complex conjugate of x)

Proof

We may assume $x \in X_{\beta}$, where X_{β} is a stratum whose closure contains X_{α} . If the lemma is false there is a sequence $X_{\beta} \ni x_n$ and $X_{\alpha} \ni y_n$ which converge to x_0 and $(x_n, (\overline{x}_n - \overline{y}_n) \infty) \in SS(\mathcal{M})$. We may assume that $(TX_{\beta})_{X_n}$ tends to T and $a_n(x_n - y_n)$ tends to a non zero vector \mathbf{v} in T, where a_n is a sequence in \mathbf{C}^X . By the assumption $\overline{a}_n(\overline{x}_n - \overline{y}_n) \in (T_{X_{\beta}}^* X_{X_{\alpha}}^*$, which is an orthogonal vector space of $(TX_{\beta})_{X_n}$. It follows that $\overline{\mathbf{v}}$ belongs in the orthogonal of T, which implies $\langle \mathbf{v}, \overline{\mathbf{v}} \rangle = 0$. This is a contradiction. Q.E.D.

Now we can prove Theorem (3.5). Let x_0 be a point in X_α . We chose a local coordinate of X such that x_0 is the origin and X_α is a vector space. Suppose that $(x, (\overline{x}-\overline{y})\infty) \notin SS(\mathcal{MC})$ for $y \in X_\alpha$, $x \in X$ such that $|x| \leq c$, $|y| \leq c$, $x \neq y$. Set $\mathcal{G}(t,x,y) = |x-(1-t)y|^2 - t^2c^2/2$. Then $\partial_x \mathcal{G}(t,x,y) \neq 0$ and

$$(x, \partial_x \mathcal{G}(t,x,y)) \notin SS(\mathcal{H}C)$$

for $0 < t \le 1$, $|y| < c/2$, $\mathcal{G}(t,x,y) = 0$.

It implies that the boundary of $\Omega_{t,y} = \{x; \mathcal{G}(t,x,y)<0\}$ is non characteristic to \mathcal{M} .

$$\Omega_{t_1,y} \subset \Omega_{t_2,y}$$
 if $t_1 \leq t_2$

and $\Omega_{1,y}$ is independent on y. By Theorem (1.6), the

restriction homomorphism

$$\operatorname{Ext}^{\mathbf{i}}(\Omega_{1,y}; \mathcal{M}, \mathcal{O}_{X}) \to \operatorname{Ext}^{\mathbf{i}}(\Omega_{t,y}; \mathcal{M}, \mathcal{O}_{X})$$

are isomorphisms. Since $\{\Omega_{t,y}^{}\}_{t>0}$ is a neighborhood system of y, we have

$$\operatorname{Ext}^{\mathbf{i}}(\Omega_{1,0}; \mathcal{M}, \mathcal{O}_{\mathbf{X}}) \cong \operatorname{Ext}^{\mathbf{i}}(\mathcal{M}, \mathcal{O}_{\mathbf{X}})_{\mathbf{y}}.$$

for every y. It follows that $\operatorname{Ext}^i(\mathcal{M},\mathcal{O}_{\tilde{\chi}})|_{\chi_{\alpha}}$ is locally constant. Since $\operatorname{Ext}^i(\Omega_{1,0};\mathcal{M},\mathcal{O}_{\tilde{\chi}})$ is finite dimensional, $\operatorname{Ext}^i(\mathcal{M},\mathcal{O}_{\chi})_y$ is finite dimensional. It completes the proof of Theorem (3.5).

Let Y be a complex submanifold of X of codimension d. $\mathcal{B}_{Y|X}$ is, by the definition, a left \mathcal{B}_{X} -Module $\mathcal{H}_{Y}^{d}(\mathcal{O}_{X})$. Remark that $\mathcal{H}_{Y}^{k}(\mathcal{O}_{X})$ vanishes for any k except d. $\mathcal{B}_{X|X}$ is nothing but \mathcal{O}_{X} .

Theorem (3.7) Let $X = UX'_{\alpha}$ be a regular stratification with respect to a maximally overdetermined system \mathcal{M} , and Y be a complex submanifold of X which is a union of strata. Then $\mathcal{E}_{X} \in \mathcal{M}$, $\mathcal{B}_{Y|X}$ is finitistic on Y and locally constant on each stratum.

This is a corollary of Theorem (3.5) and Proposition (2.6) because $\operatorname{Ext}_{X}^{i}(\mathcal{M},\,\mathcal{B}_{Y|X})$ is equal to $\operatorname{H}^{i+d}_{Y}(\mathbb{R}\,\operatorname{Hom}_{X}(\mathcal{M},\,\mathcal{O}_{X}))$.

Theorem (3.8) Under the same assumption as above,

$$\mathcal{E}_{\mathcal{X}}_{\mathcal{O}_{X}}^{i}(\mathcal{M},\mathcal{B}_{Y|X})|_{Z} \stackrel{\hookrightarrow}{\to} \mathcal{E}_{\mathcal{X}}_{\mathcal{O}_{Z}}^{i}(\mathcal{M}_{Z},\mathcal{B}_{Y\cap Z|Z})$$

for any i and any submanifold Z transversal to every stratum, where $\mathcal{M}_{\rm Z}$ is the induced system of \mathcal{M} onto Z.

This is a corollary of Theorem (3.7) and Proposition (2.7).

Lastly, we will remark the following propositions. $\mathcal{B}_{Y|X}^f$ is, by the definition, a maximally overdetermined \mathcal{D}_X Module $\lim_{k} \mathcal{D}_X^r (\mathcal{O}_X/\mathcal{J}^k; \mathcal{O}_X)$ where r is the codimension of Y and \mathcal{J} is the defining ideal of Y. If Y is defined by $x_1 = \dots = x_r = 0$ for a local coordinate, $\mathcal{B}_{Y|X}^f = \mathcal{D}_X/\mathcal{D}_{X^{X_1}} + \dots + \mathcal{D}_{X^{X_r}} + \mathcal{D}_{X^{T_{r+1}}} + \dots + \mathcal{D}_{X^{D_r}}$.

<u>Proposition (3.9)</u> Let \mathscr{H} be a maximally overdetermined system whose support is contained in an submanifold Y and whose singular support is contained in P_Y^*X , then \mathscr{H} is locally isomorphic to the direct sum of finite copies of $\mathcal{B}_{Y|X}^f$.

Proof

We choose a local coordinate (x_1, \ldots, x_n) such that $Y = \{(x_1, \ldots, x_n); x_1 = \ldots = x_r = 0\}.$

Let u be a non zero section of \mathcal{M} . Since \mathcal{O} u is a coherent sheaf whose support is contained in Y, there is k such that $x_1^N u = \ldots = x_r^N u = 0$. Therefore, there is a non zero section u of \mathcal{M} such that $x_1 u = \ldots = x_r u = 0$. Since $\mathcal{E}_{\mathcal{X}}^1(\mathcal{B}_{Y|X}^f, \mathcal{B}_{Y|X}^f) = 0$, if we prove the proposition

for \varnothing u and \mathscr{M}/\varnothing u, then the proposition is true for \mathscr{M} . Since \mathscr{M} is noetherian, it suffices to show it for \varnothing u. Let \varnothing u = \varnothing / \mathscr{J} . \mathscr{J} contains x_1, \ldots, x_r . If \mathscr{J} contains $P(x'',D) = \sum P_{\alpha}(x'',D'')D'^{\alpha}$ (where $x''=(x_{r+1},\ldots,x_n)$, $D'=(D_1,\ldots,D_r)$, $D''=(D_1,\ldots,D_r)$, $D''=(D_{r+1},\ldots,D_n)$) then \mathscr{J} contains all $P_{\alpha}(x'',D'')$ since $[x_i,D_i]=1$. It follows that \varnothing u = $(\varnothing'/\varnothing'_x)^{\perp}+\ldots+\varnothing'_x$ $(\varnothing''/\mathscr{J}'')$, where $\varnothing'=\varnothing_{\mathbb{C}^r}$ $\varnothing''=\varnothing_{\mathbb{C}^r}$. Since the singular support of $\varnothing''/\mathscr{J}''$ is a void set, $\varnothing''/\mathscr{J}''$ is a finite sum of $O_{\mathbb{C}^{r-r}}$ (See Kashiwara [2]). It follows the proposition. Q.E.D.

Corollary (3.10) If $\mathcal{E}_X \mathcal{T}_X^i(\mathcal{M}, \mathcal{O}_X) = 0$ for every i, then $\mathcal{M} = 0$.

Because $\mathcal{E}_{X}^{r}(\mathcal{B}_{Y|X}^{f}, \mathcal{O}_{X}) = \mathcal{C}_{Y}$ where r is the codimension of Y.

§4 Several properties of cohomologies of holomorphic solutions of maximally overdetermined systems

Let \mathcal{H} be a maximally overdetermined system on a complex manifold X of dimension n. We fix a stratification X = UX_{α} of X which is regular with respect to \mathcal{H} . The support $Supp \, \text{Ext}^i(\mathcal{H}, \, \mathcal{O}_{\hat{X}})$ is a set of x where $\text{Ext}^i(\mathcal{H}, \, \mathcal{O}_{\hat{X}})_{\hat{X}} \neq 0$. Since $\text{Ext}^i(\mathcal{H}, \, \mathcal{O}_{\hat{X}})$ is locally constant on the strata, its support is a union of strata, which implies that the support is a locally closed analytic set (and its closure is also an analytic set).

Theorem (4.1) The support of $\operatorname{Ext}^{\mathbf{i}}(\mathfrak{M}, \mathcal{O}_{\chi})$ is a locally closed analytic set of codimension $\geq \mathbf{i}$.

Corollary (4.2) If s is a section of $\operatorname{Ext}^i(\mathcal{M}, \mathcal{O}_X)$, then the support of s is analytic set of codimension $\geq i$. Firstly we introduce the notation of the modified singular support $\widehat{SS}(\mathcal{M})$. $\widehat{SS}(\mathcal{M}) = T*X \cap SS(\mathcal{M} \otimes \mathcal{O}_{\mathbb{C}}/\mathcal{O}_{\mathbb{C}}t)$, where t is a coordinate of \mathbb{C} and we embed T*X into $P*(X \times \mathbb{C})$ in the following way: $(x,\xi) \mapsto (x,0; (\xi,1)\infty)$. $\widehat{SS}(\mathcal{M})$ is a closed analytic set in the cotangent bundle T*X. It is clear that $\widehat{SS}(\mathcal{M})$ is a cone, that is, invariant by the multiplication of complex number. Note that the image of the map $\widehat{SS}(\mathcal{M}) - X \to P*X$ coincides with $SS(\mathcal{M})$. $\widehat{SS}(\mathcal{M}) = \emptyset$ if and only if $\mathcal{M} = 0$ and $\widehat{SS}(\mathcal{M})$ is contained in the zero section if and only if \mathcal{M} is locally isomorphic to

the finite number of direct sum of \mathcal{O}_{χ} . If $\mathcal{M} = U^{\mathcal{M}}_{k}$ is a good filtration of \mathcal{M} , then $\widehat{SS}(\mathcal{M})$ is the support of the coherent sheaf on T*X corresponding to the graded Module $\Theta(\mathcal{M}_{k}/\mathcal{M}_{k-1})$. (See Kashiwara [2]).

Proposition (4.3) In a neighborhood of x in X, we have $\operatorname{Ext}_X^i(\mathcal{M}, \mathcal{O}_X) = 0$ for $i > \dim(\widehat{SS}(\mathcal{M}) \cap T_X^*X)$ for any coherent \mathcal{O}_X -Module \mathcal{M} (not necessarily maximally overdetermined). T_X^*X is a fiber on x.

Proof

Set $d=dim(\widehat{SS}(\mathcal{M}) \cap T_X^*X)$. If $d=-\infty$, then this is clear. Suppose that $d\geq 1$. Then there is a d-dimensional submanifold Y through x such that $P_Y^*X\cap SS(\mathcal{M})=\phi$ in a neighborhood of x which means that Y is non characteristic with respect to \mathcal{M} . By Kashiwara [2], we have

$$\operatorname{Ext}_{X}^{i}(\mathcal{M}, \mathcal{O}_{X})_{x} = \operatorname{Ext}_{\mathcal{O}_{Y}}^{i}(\mathcal{M}_{Y}, \mathcal{O}_{Y})_{x}$$

where \mathcal{M}_{Y} is the induced system of \mathcal{M} . Since the global dimension of $\mathcal{O}_{Y,X}$ is $d = \dim Y$ (See Kashiwara [2]), $\mathcal{E}_{X} \mathcal{O}_{Y}^{i} (\mathcal{M}_{Y}, \mathcal{O}_{Y})_{X} = 0$ for i>d. Since $\dim (\widehat{SS}(\mathcal{M}) \cap T_{X}^{*}X)$ is upper semi-continuous, the proposition follows. Q.E.D.

Corollary (4.4) $\mathcal{E}_{\chi}^{i}(\mathcal{M}, \partial_{\chi})|_{\chi_{\alpha}} = 0$ for $i > \operatorname{codim} \chi_{\alpha}$.

This corollary immediately implies Theorem (4.1). Let Y be a submanifold of X of codimension c. By taking a refiniment of the regular stratification of Y, we may assume

that Y is a union of strata. By replacing \mathcal{O}_X with $\mathcal{B}_{Y|X}$, we obtain the same type of the preceding theorems.

Theorem (4.7) The support of $\operatorname{Ext}^{\mathbf{i}}(\mathcal{H}, \mathcal{B}_{Y|X})$ is a (locally closed) analytic subset of Y of codimension \geq (i-c) in Y.

Corollary (4.8) The support of a global section of $\text{Ext}^i(\mathcal{M}, \mathcal{B}_{Y|X})$ is an analytic subset of Y of codimension \geq (i-c).

Since this theorem can be proved in the same way as before, we do not repeat it. _

§5. Duality

Let \mathcal{M} be a maximally overdetermined system on complex manifold X of dimension n and x_0 be a point in X. Then there exists a free resolution

$$(5.1) \quad 0 \leftarrow \mathcal{M} \leftarrow \mathcal{S}_{X}^{r_{0}} \quad \stackrel{P_{0}(x,D)}{\longleftarrow} \quad \mathcal{S}_{X}^{r_{1}} \quad \stackrel{P_{1}(x,D)}{\longleftarrow} \quad \mathcal{S}_{X}^{r_{N}} \leftarrow 0$$

in a neighborhood of x_0 where $P_i(x,D)$ is an $(r_{i+1} \times r_i)$ matrix of differential operators. Then $\text{Ext}^i(\mathcal{M},\mathcal{O})_{x_0}$ is an i-th cohomology of

$$(5.2) \qquad \mathcal{O}_{X,x_0}^{r_0} \xrightarrow{P_0(x,D)} \qquad \mathcal{O}_{X,x_0}^{r_1} \xrightarrow{P_N(x,D)} \qquad \cdots \qquad \stackrel{P_N(x,D)}{\longrightarrow} \mathcal{O}_{X,x_0}^{r_N}$$

 $\operatorname{Tor}_{\mathbf{i}}^{\otimes}(\mathcal{B}^{(n)}_{\{x_0\}|X},\mathcal{M})$ is an i-th homology of

(5.3)
$$\mathcal{B}_{\{x_0\}|X}^{(n)r_0} \leftarrow \mathcal{B}_{\{x_0\}|X}^{(n)r_1} \leftarrow \cdots \leftarrow \mathcal{B}_{\{x_0\}|X}^{r_N}$$

where $\mathcal{B}_{\{x_0\}|X}$ is a left \mathcal{B} -Module defined by $\mathcal{K}_{\{x_0\}}^n$ and $\mathcal{B}_{\{x_0\}|X}^{(n)}$ a right \mathcal{B}_X Module defined by

$$\Omega_X^n \otimes_{\mathcal{O}_X} \mathcal{B}_{\{x\} \mid X} = \mathcal{H}^n_{\{x_0\}}(\mathcal{O}_X) \quad .$$

Since \mathcal{O}_{X,x_0} is an (DFS) topological vector space and

 $\mathcal{B}^{(n)}_{\{x_0\}|X}$ is a (FS) topological vector space and they are dual to each other. Since the cohomology of (5.2) is finite dimensional, $\mathcal{E}^{i}_{X_0}(\mathcal{M},\mathcal{O}_X)_{X_0}$ is a dual vector space of $\mathrm{Tor}^{\lambda}_{i}(\mathcal{B}^{(n)}_{\{x_0\}|X},\mathcal{M})$. This duality is obtained by the canonical cup product

(5.4)
$$\operatorname{Ext}_{0}^{i}(\mathcal{M}, \mathcal{O}_{X})_{x_{0}} \times \operatorname{Tor}_{i}^{0}(\mathcal{A}_{x_{0}}^{(n)}|_{X}, \mathcal{M})$$

$$\rightarrow \mathcal{B}^{(n)}_{\{x_0\}|X} \otimes_{\mathcal{O}_{X,x_0}} = \mathbb{C} .$$

Setting $\mathcal{M}^* = \mathcal{C}_X t_{\mathcal{K}}^n (\mathcal{M}, \mathcal{O}_X) \otimes_{\mathcal{O}_X} \Omega_X^{n \otimes (-1)}$, we call it the adjoint system of \mathcal{M} . \mathcal{M}^* is also a maximally overdetermined system and $(\mathcal{M}^*)^* = \mathcal{M}$, and $\mathcal{M} \mapsto \mathcal{M}^*$ is a contravariant exact functor from the category of maximally overdetermined systems into itself. (See Kashiwara [2], Sato-Kawai-Kashiwara [6]). Remark that the existence of such a functor immediately implies that a stalk of maximally overdetermined system is a \mathcal{N} -module of finite length. Note that

$$\mathcal{O}_{X}^{*} = \mathcal{O}_{X} \text{ and } \mathcal{B}_{\{x_{i}\}|X}^{*} = \mathcal{B}_{\{x_{0}\}|X}^{*}$$

Since $\operatorname{Tor}_{i}^{\mathcal{O}}(\mathcal{B}_{\{x_{0}\}\mid X}^{(n)}, \mathcal{M}) = \operatorname{Ext}_{\mathcal{O}}^{n-i}(\mathcal{M}^{*}, \mathcal{B}_{\{x_{0}\}\mid X})$, we obtain the following

(5.5)
$$\operatorname{Gat}_{\otimes}^{i}(\mathcal{M}, \mathcal{O}_{X})_{x} \times \operatorname{Tor}_{n+i-d}(\mathcal{B}_{Y|X}^{(n)}, \mathcal{M})_{x}$$

$$\to \operatorname{Tor}_{n-d}(\mathcal{B}_{Y|X}^{(n)}, \mathcal{O}_{X})_{x} = C.$$

Theorem (5.2) Let $X = UX_{\alpha}$ be a regular stratification with respect to \mathcal{M} . Let X_{α} be a stratum of codimension d and x be a point in X_{α} . Then, there is a canonical perfect pairing

(5.6)
$$\operatorname{Ext}_{\partial}^{i}(\mathcal{M},\mathcal{O})_{x} \times \operatorname{Ext}_{\partial}^{d-i}(\mathcal{M}^{*},\mathcal{B}_{X_{\alpha}|X})_{x} \to \mathbb{C}$$

that is, the two cohomologies are dual to each other.

Proof.

Since $\operatorname{Ext}^{d-i}(\operatorname{M}^*;\mathcal{B}_{X_{\alpha}|X})=\operatorname{Tr}_{n-d+i}(\mathcal{B}_{X_{\alpha}|X}^{(n)};\mathcal{M}),$ the pairing (5.6) is induced from (5.5). Let Z be a d-dimensional submanifold transversal to X_{α} and through x. Then, by Theorem (3.8)

$$\operatorname{Ext}_{\mathcal{S}_{X}}^{\mathbf{i}}(m,\mathcal{O}_{X})_{x} = \operatorname{Ext}_{\mathcal{S}_{Z}}^{\mathbf{i}}(m_{Z},\mathcal{O}_{Z})_{x}$$

$$\operatorname{Ext}_{\mathcal{S}_{X}}^{d-i}(\mathcal{M}^{*},\mathcal{B}_{X_{\alpha}|X})_{x} = \operatorname{Ext}_{\mathcal{S}_{Z}}^{d-i}(\mathcal{M}_{z}^{*}; \mathcal{B}_{X_{\alpha} \wedge z|z})_{x}.$$

Therefore the theorem is a corollary of Proposition (5.1). q.e.d.

Bibliography

- [1] A. Grothendieck: Elément de Géométrie Algébrique
 III (première partie)
 Publ. Math. Inst. HES, No.11, IHES, Paris, 1961.
- [2] M. Kashiwara: An Algebraic Study of Systems of Partial Differential Equations, Local Theory of Differential Operators. (These), Sugakushinkokai, 1970, (in Japanese).
- [3] M. Kashiwara and T. Kawai: On the boundary value problem for elliptic system of linear differential equations,

 I and II, Proc. Japan Acad. 48, 712-715 (1972) and 49,

 164-168 (1973).
- [4] T. Kawai: Theorems on the finite-dimensionality of cohomology groups, III and IV. Proc. Japan Acad. 49
 243-246 (1973) and to appear in Proc. Japan Acad.
- [5] S. Lojasiewicz: Ensembles Semi-analytiques, Centre

 Physique Théor, de l'Ecole Polytechnique, Paris, 1965,
- [6] M. Sato, T. Kawai and M. Kashiwara, Microfunctions and pseudo-differential equations, Lecture note in Math., No.287, Springer, Berlin-Heidelberg-New York, 265-529, 1973.
- [7] R. Thom: Ensembles et morphismes stratifies, Bull. Amer.

 Math. Soc., 75, 240-284 (1969).
- [8] H. Whitney: Tangents to an analytic variety, Ann. of Math., 81, 496-549 (1964).
- [9] H. Whitney: Local properties of analytic sets, Differential and Combinatorial Topology, Princeton Univ. Press, Princeton, 205-244 (1965).