

Transformation groups  
for  
isomonodromy equations

Nov. 2012  
RIMS, Kyoto

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Most loved examples

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① Painlevé equations

$P_{VI}$  ,  $P_V$  ,  $P_{IV}$  ,  $P_{III}$  ,  $P_{II}$  ,  $P_I$

$$\left(\frac{d}{dt}\right)^2 y(t) = \dots$$

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② Schlesinger's equations

$$dA_i = - \sum_{j \neq i} [A_i, A_j] d \log(t_i - t_j)$$

$$\underline{t} \in B = \mathbb{C}^m \setminus \text{diags}, \quad A_i(\underline{t}) \in \mathfrak{gl}_n(\mathbb{C})$$

Two types of discrete groups appear

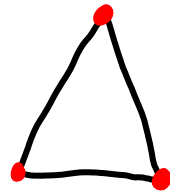
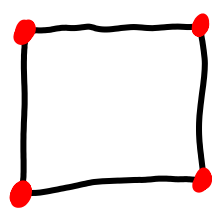
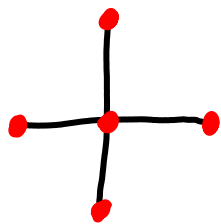
① Weyl groups

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## ① Weyl groups

Okamoto:

$P_{VI}$  ,  $P_V$  ,  $P_{IV}$  ,  $P_{III}$  ,  $P_{II}$  ,  $P_I$   
 $D_4^{(1)}$   $A_3^{(1)}$   $A_2^{(1)}$   $D_2^{(1)}$   $A_1^{(1)}$   $A_0^{(1)}$



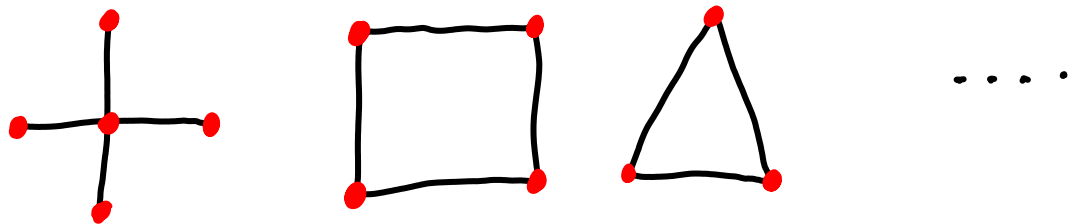
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Geometry not immediately clear

$D_4^{(1)} \sim \mathbb{Z}SO_8$  , but  $P_{VI} \sim$  IMDs of rank 2 connections with four poles on  $\mathbb{P}^1$

Two types of discrete groups appear

② Braid/mapping class groups



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② Braid/mapping class groups (nonlinear monodromy)

For Schlesinger's equations:

$$\pi_1(1B) = \text{pure braid group on } m \text{ strands} = P_m$$

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② Braid/mapping class groups (nonlinear monodromy)

For Schlesinger's equations:

$$\pi_1(\mathbb{B}) = \text{pure braid group on } m \text{ strands} = P_m$$

Malgrange/Miwa ('80): Linear connection  $\sum_1^m \frac{A_i}{z-t_i} dz$  on  $\mathbb{P}^1$



Meromorphic solution of Schlesinger system on  $\tilde{\mathbb{B}}$  ( $\mathbb{B} = \tilde{\mathbb{B}}/P_m$ )

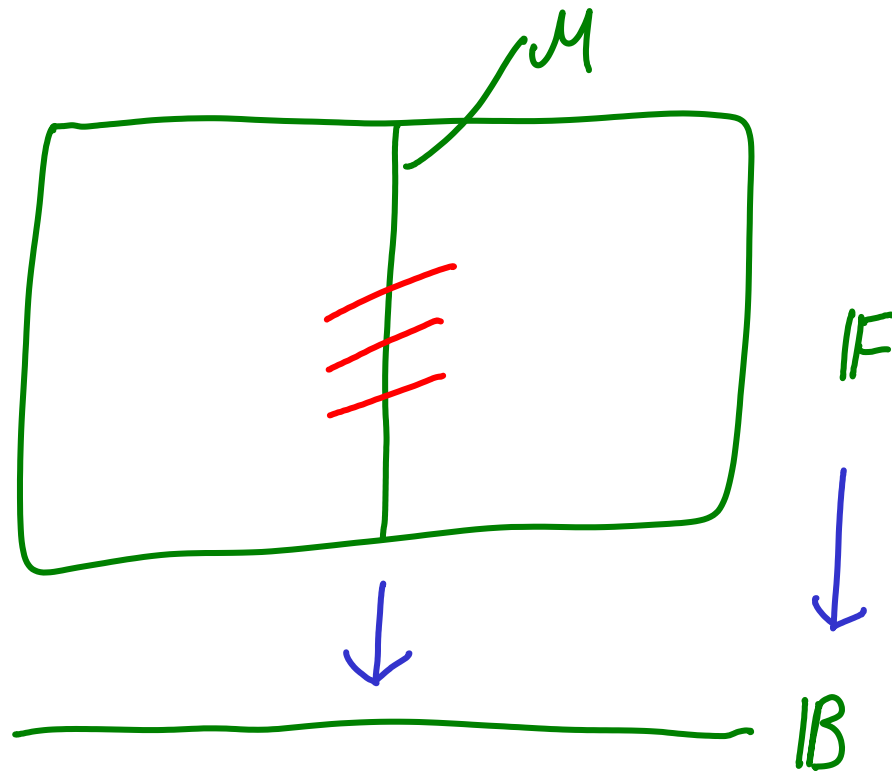
E.g.  $P_1$ :  $m=3$   $P_3 \rightarrow P_3/\mathbb{Z} = \text{Free}_2 \cong \Gamma(z) \subset \text{PSL}_2(\mathbb{Z})$

→ Can understand braiding geometrically (so well we can generalise it...)

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## Sketch/Idea

- ① Rephrase isomonodromy equations as nonlinear connections on fibre bundles



(cf. PB '99, '01)

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- ② Let  $B$  be the parameter space of an "admissible family of irregular curves"

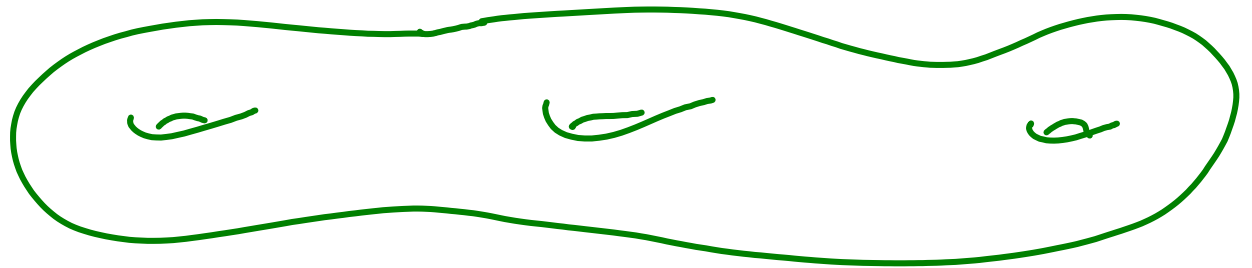
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Smooth Riemann surface



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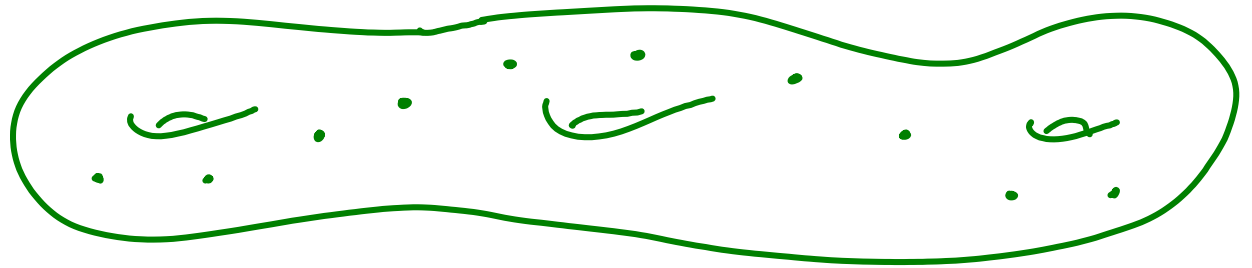
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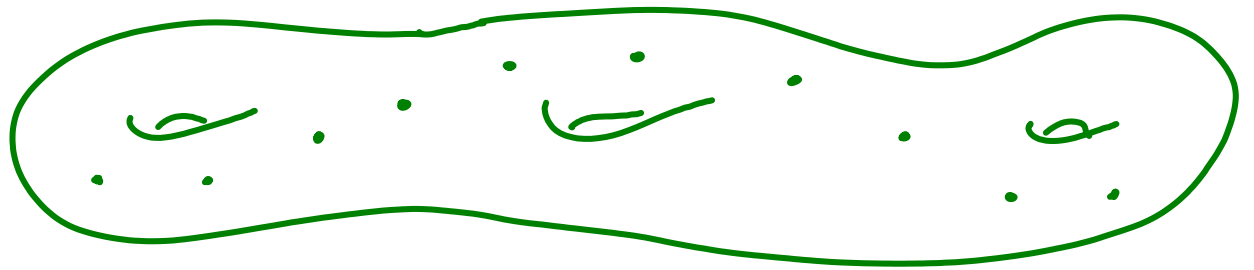
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+ an "irregular type"

$$Q_i = \frac{A_i}{z^{n_i}} + \dots + \frac{A_1}{z} \text{ at each } a_i \quad \begin{cases} A_i \in \mathbb{C} \\ z(a_i) = 0 \end{cases}$$





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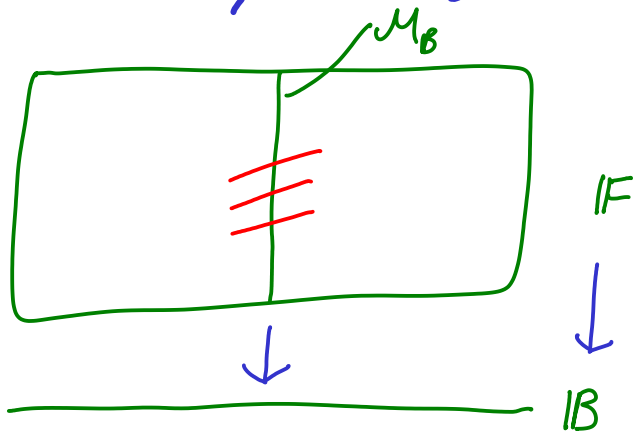
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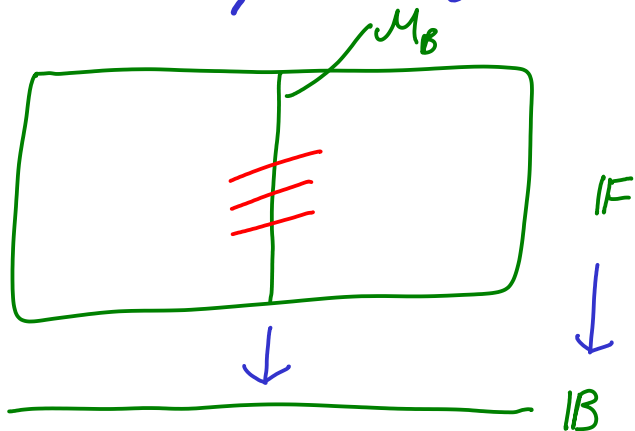
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$$\pi_1(B) \curvearrowright \mathcal{M}_B(\Sigma_b)$$

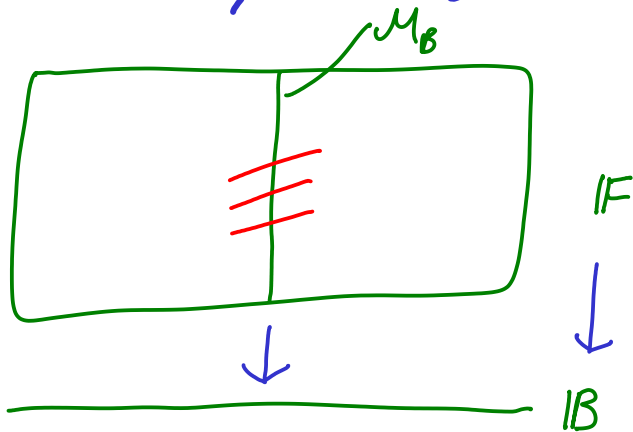
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$$\pi_1(\text{IB}) \curvearrowright \mathcal{M}_B(\Sigma_b)$$

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of Lusztig / Sibelman / Kirillov-Resh. / DeC. - Kac-Process

⑤ Conjugate by Riemann-Hilbert-Birkhoff to get isomonodromy connection

$$\begin{array}{ccccc} \mathcal{M}_{\text{DR}}(\Sigma_b) & \hookrightarrow & \text{IF}_{\text{DR}} & \xrightarrow[\cong]{\text{RHB}} & \text{IF}_B \leftrightarrow \mathcal{M}_B(\Sigma_b) \\ & & \downarrow & & \downarrow \\ & & \text{IB} & = & \text{IB} \end{array}$$

⑥ To get explicit nonlinear equations in general is difficult

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Three levels: ① Nonlinear connection

② Matrix equations (e.g. Schlesinger, JMMS, JMU)

③ Scalar equations (e.g. Painlevé equations)

- each has strengths and weaknesses

	S	W
1	coord indep.	hard to teach to undergraduates
2	good balance explicit vs generality	(can get complicated)
3	as explicit as possible	many equivalent expressions not known/too messy in many cases

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work with open part  $\mathcal{M}^* \subset \mathcal{M}_{DR}$  with trivial vector bundles/ $\Sigma$



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- e.g. JMU's injective RHB map is  $\mathcal{M}^* \hookrightarrow \mathcal{M}_B$

& it factors as  $\mathcal{M}^* \subset \mathcal{M}_{DR} \xrightarrow[\text{RHB}]{\sim} \mathcal{M}_B$  (P.B '99, '01)

# Weyl group transformations

## Weyl group transformations

Revisit the JMMS equations (Jimbo-Miwa-Mori-Sato 1980)

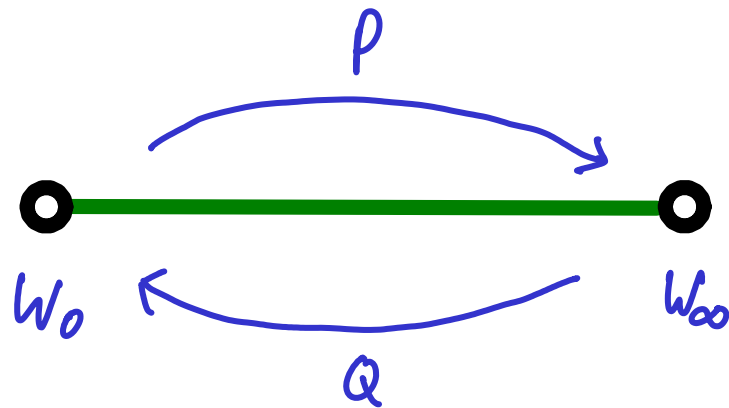
Choose two finite dimensional vector spaces  $W_0, W_\infty$



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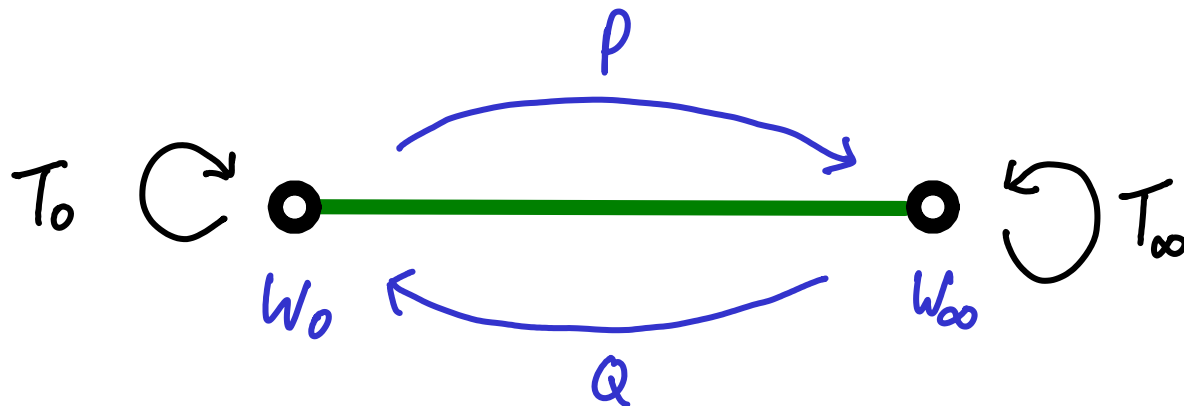
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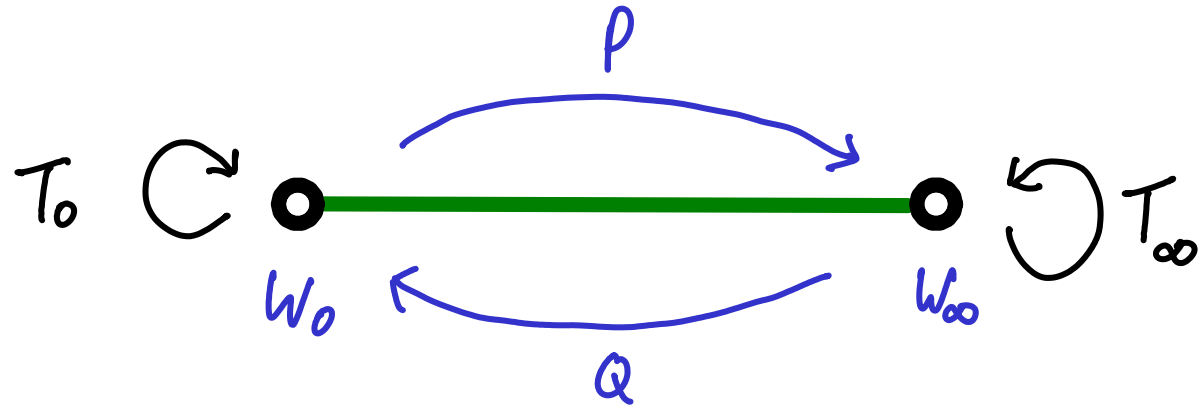
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$T_i$  diagonalisable; Eigenvalues of  $T_i$  are the times

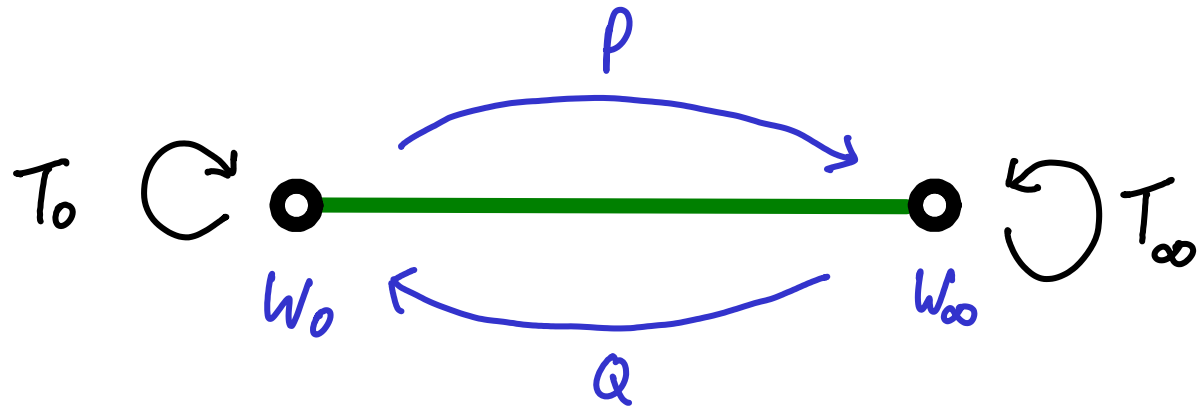
- no further coalescences permitted
- eigen spaces fixed



Can write JMMS equations as follows:

$$dQ = Q \widehat{P} Q + \widehat{Q} P Q + T_0 Q dT_{\infty} + dT_0 Q T_{\infty}$$

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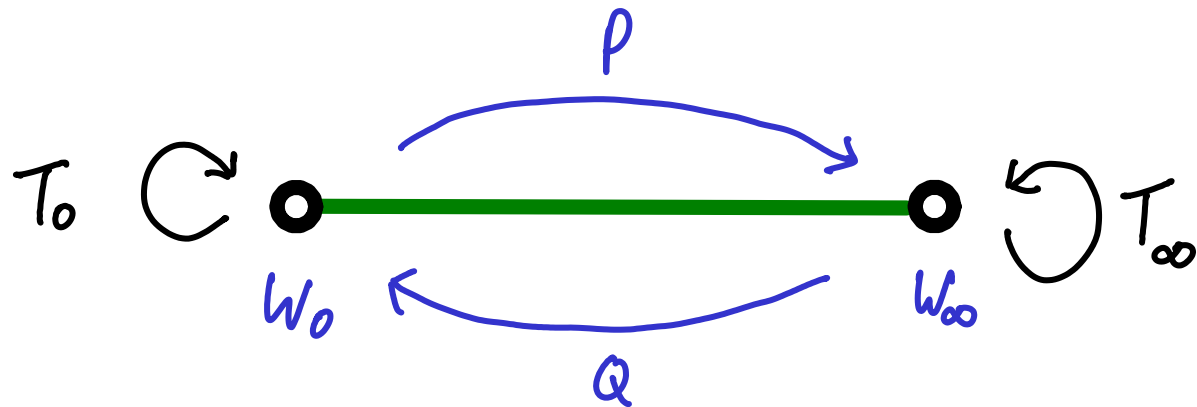
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where  $\tilde{R} = \text{ad}_{T_i}^{-1} [dT_i, R]$  for  $R \in \text{End}(W_i)$

$$\left( \tilde{R}_{ab} = R_{ab} d \log(t_a - t_b) \quad \text{if } T_i = \sum t_a k_a \right)$$





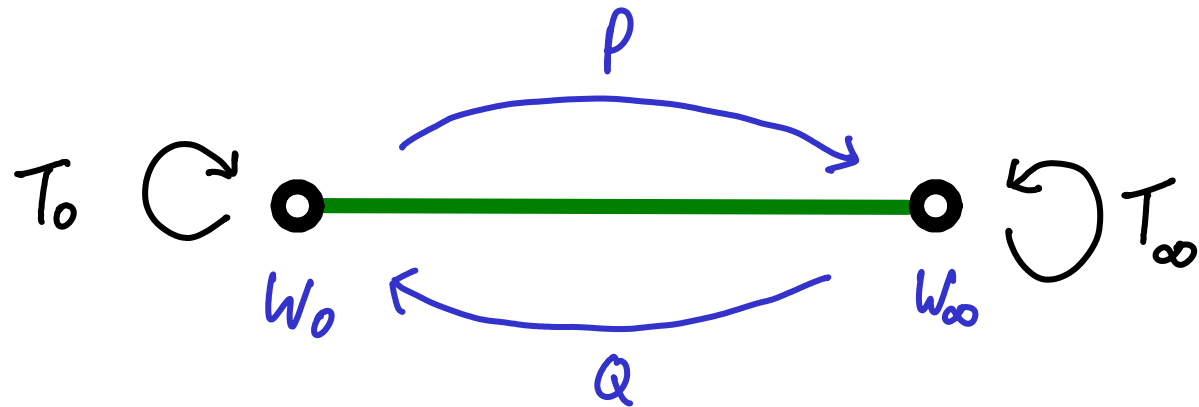
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E.g.  $T_0 = 0$  JMMS  $\Leftrightarrow$  Schlesinger equations



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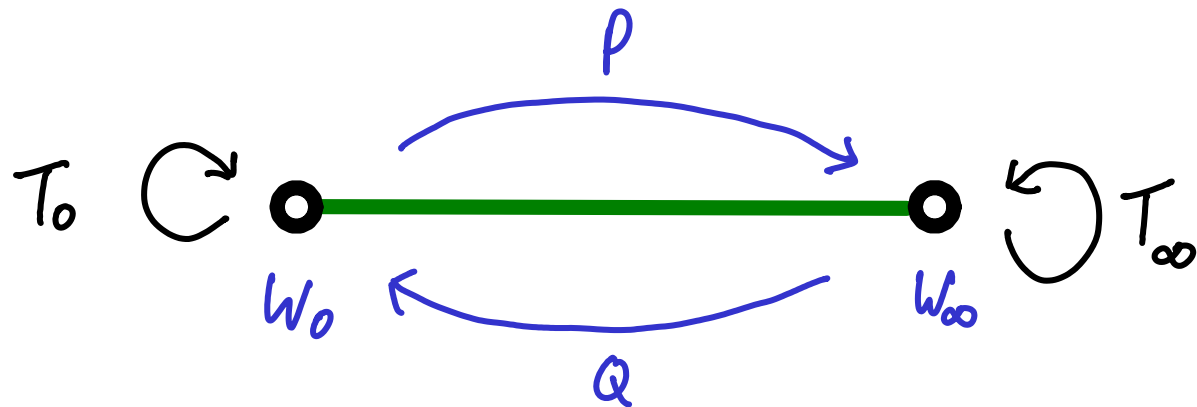
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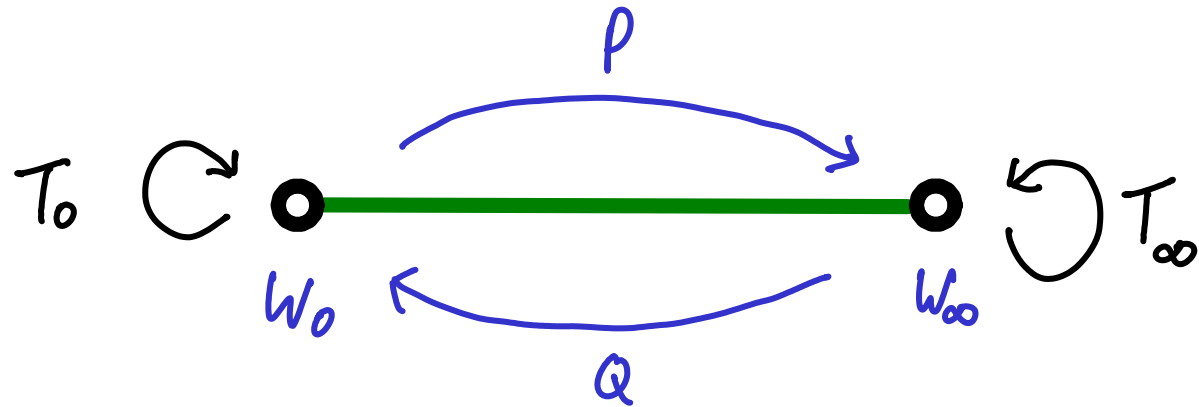
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Thm (Harnad '94)

The permutation  $(W_0, W_\infty, P, Q, T_0, T_\infty) \mapsto (W_\infty, W_0, Q, -P, -T_\infty, T_0)$   
preserves the JMMS equations



Harnad's duality  $(W_0, W_\infty, P, Q, T_0, T_\infty) \mapsto (W_\infty, W_0, Q, -P, -T_\infty, T_0)$   
 basically flips over the graph.



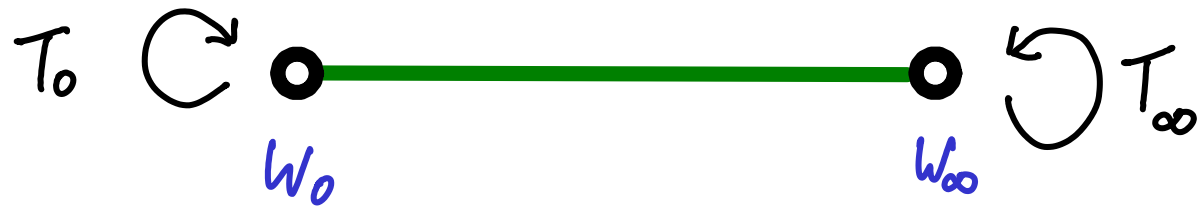
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JMMS system controls isomonodromic deformations of

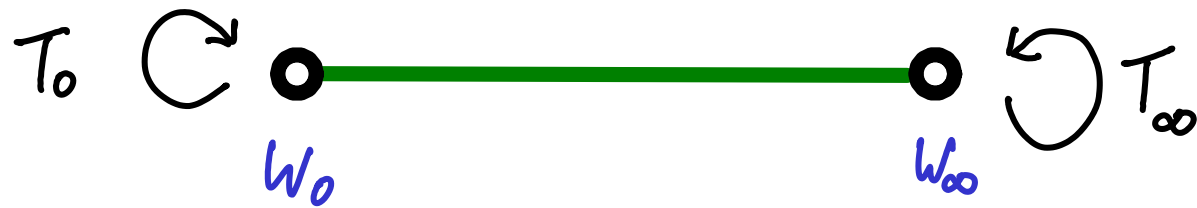
$$\left( T_0 + Q (z - T_\infty)^{-1} P \right) dz \quad \text{on} \quad W_0 \times \mathbb{P}^1 \rightarrow \mathbb{P}^1$$

so  $W_0 \leftrightarrow W_\infty$  changes rank of the vector bundle

Splaying / additive fission



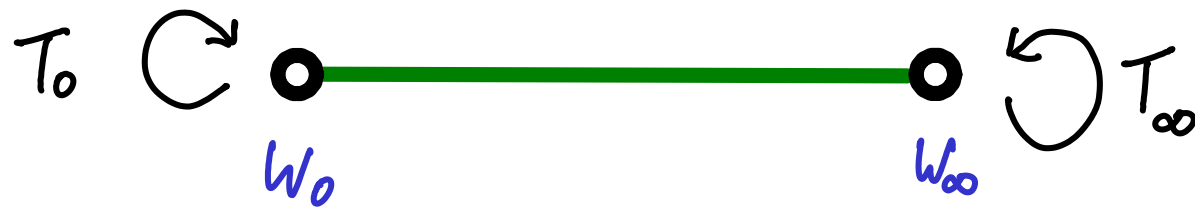
# Splaying / additive fission



$W_0, W_\infty$  decompose into eigenspaces of  $T_0, T_\infty$ :

$$W_j = \bigoplus_{i \in I_j} V_i \quad (I_0, I_\infty \text{ label eigenspaces})$$

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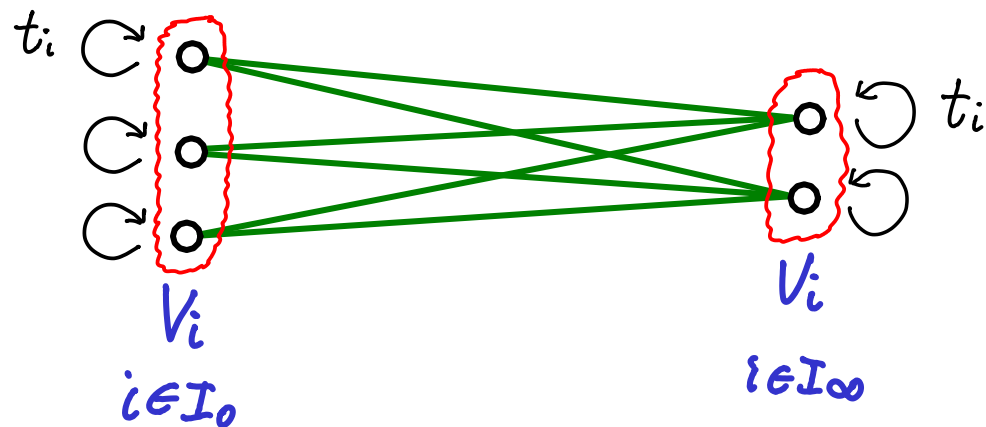


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$$T_j = \sum_{i \in I_j} t_i \text{Id}_i \quad \begin{cases} t_i \in \mathbb{C} \text{ eigenvalues/times} \\ \text{Id}_i = \text{Id}_{V_i} \in \text{End}(W_j) \end{cases}$$

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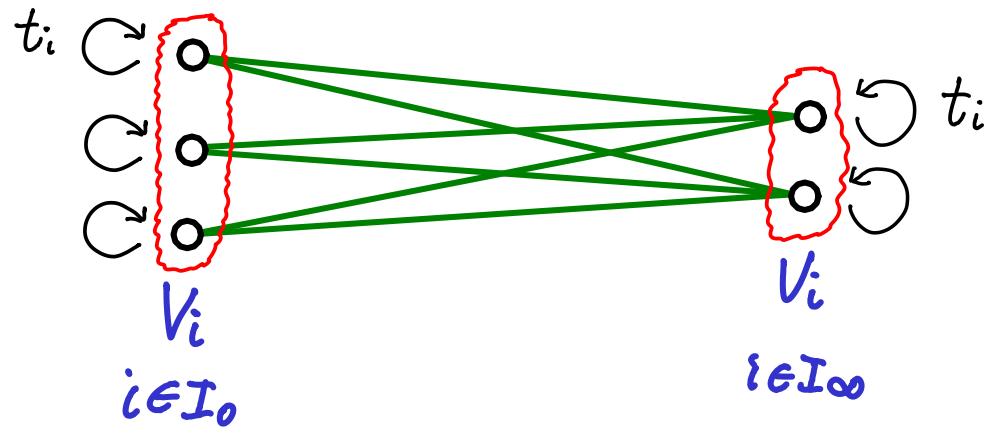
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Dependent variables  $P, Q$  decompose:

$$(P, Q)$$

$\cong$

$$\text{Hom}(W_0, W_\infty) \oplus \text{Hom}(W_\infty, W_0)$$

$\Leftrightarrow$

$$P_{ij} : V_j \rightarrow V_i$$

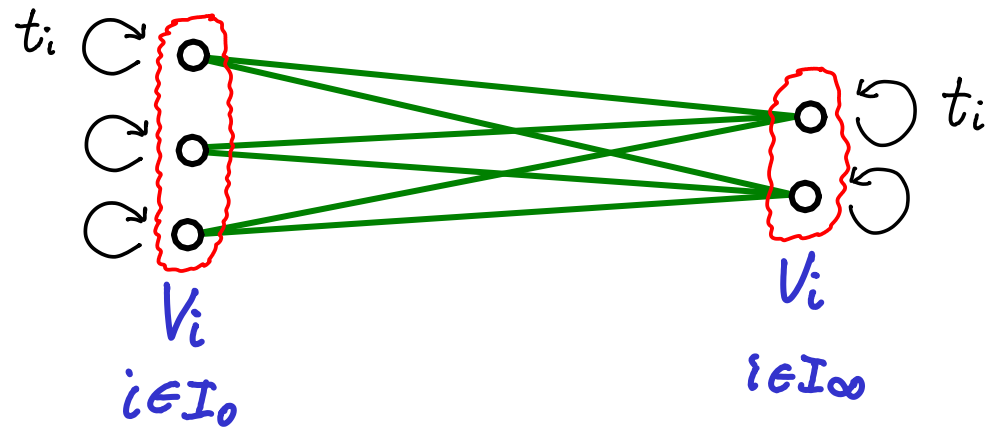
nodes

$$I = I_0 \cup I_\infty$$

$$\forall i, j \in I \text{ s.t.}$$

$$\exists \text{ edge } i - j$$

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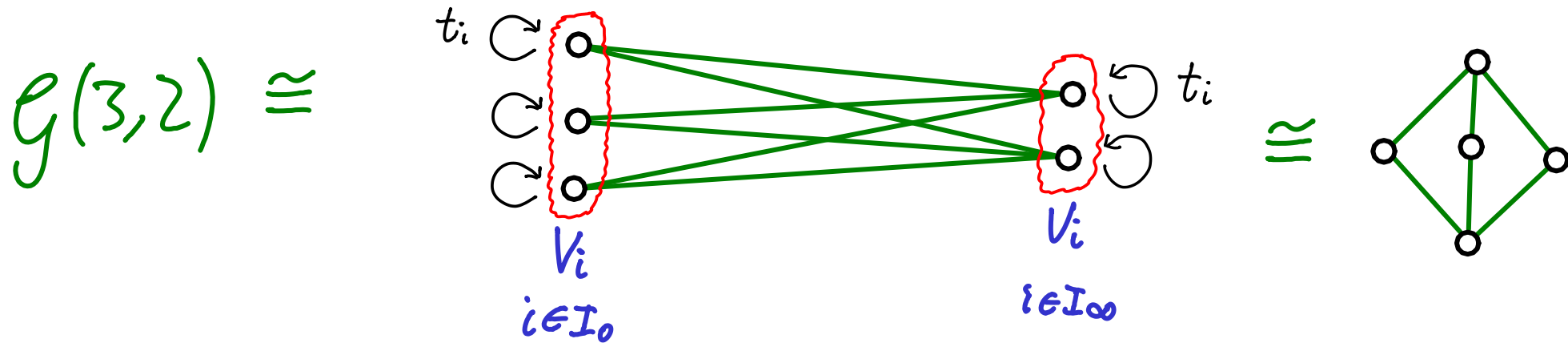
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Representation of the graph  
 on  $V = \bigoplus_{i \in I} V_i$

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All complete bipartite graphs arise for the JMMS equations:



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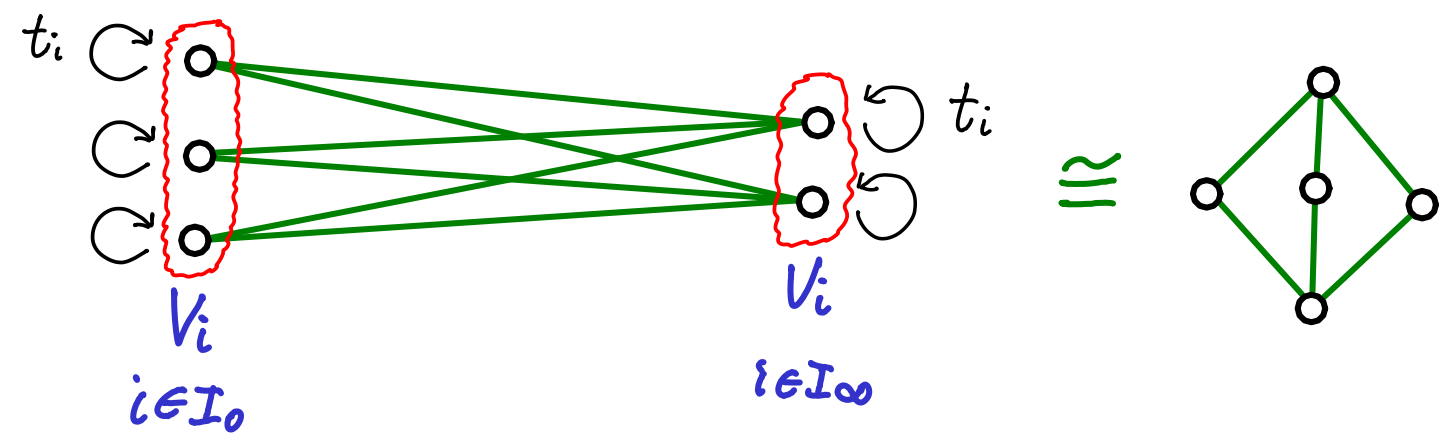
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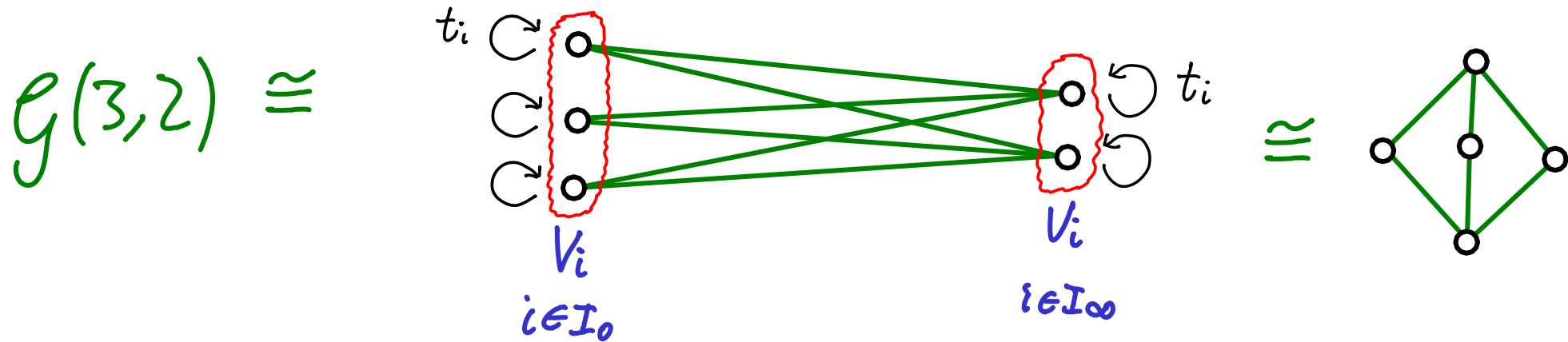
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$g(3,2) \cong$



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Observe: ① (JMMS '80) If  $|I_0| = |I_\infty| = \dim W_0 = \dim W_\infty = 2$

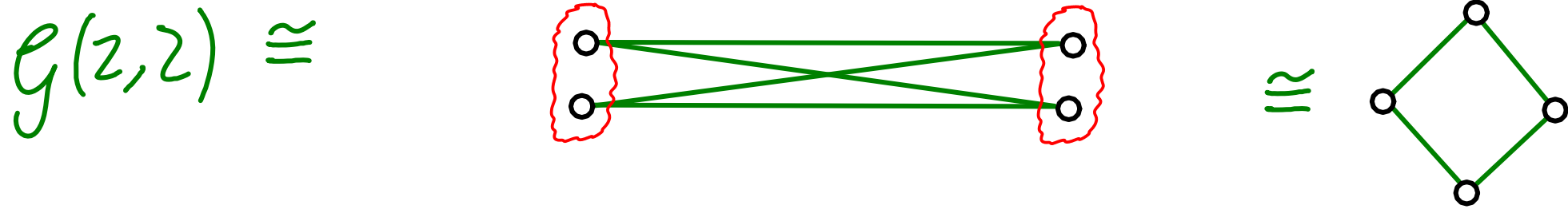
then JMMS equations  $\Leftrightarrow$  Painlevé V

② (Okamoto '85) Painlevé V has  $A_3^{(1)}$  symmetry 

③  $g(2,2)$  is a square

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Harnad duality (+ Schles. trngms)  $\Rightarrow$  Okamoto syms

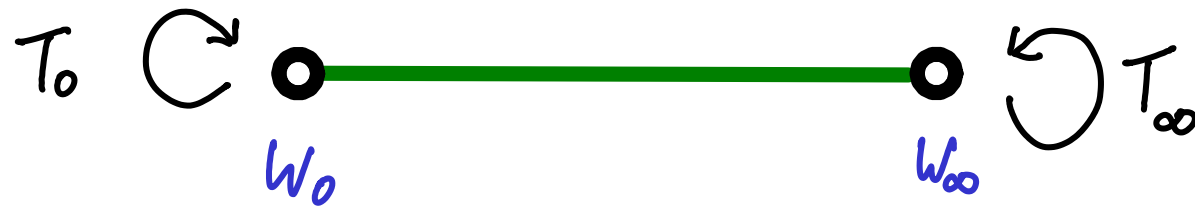
Generalisation:

Replace initial graph

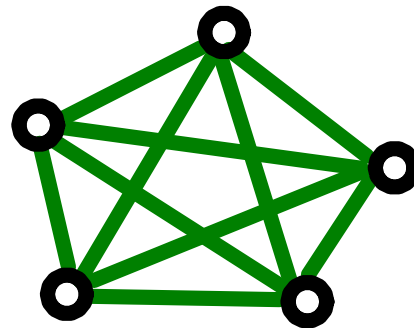
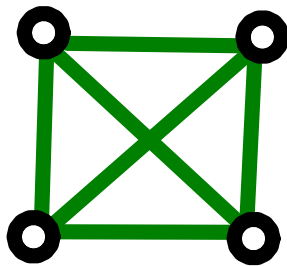
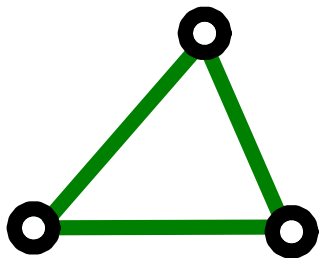


Generalisation:

Replace initial graph



by an arbitrary complete graph:



...

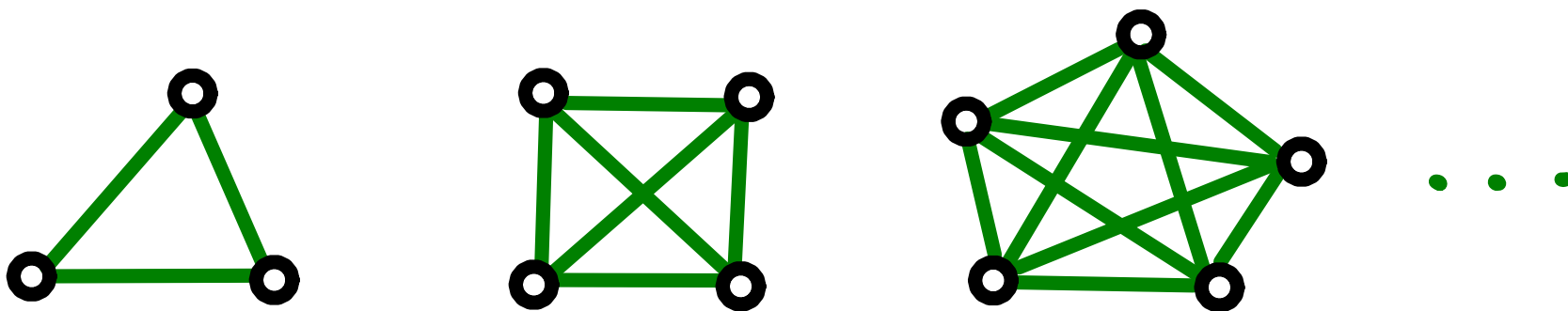


## Generalisation:

Replace initial graph



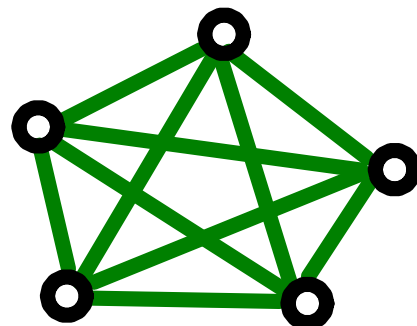
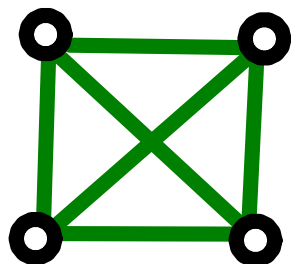
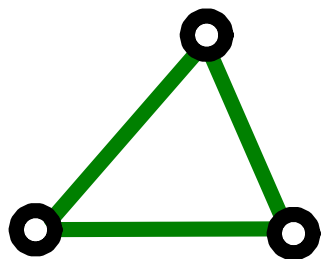
by an arbitrary complete graph:



Label nodes by points  $\mathcal{J} = \{a_j\} \hookrightarrow |\mathcal{P}| = \mathbb{C} \cup \{\infty\}$

Put vector spaces  $W_j$  at nodes ( $\forall j \in \mathcal{J}$ ), & "times"  $T_j \in \text{End}(W_j)$  (diagonalisable)

## Generalisation:

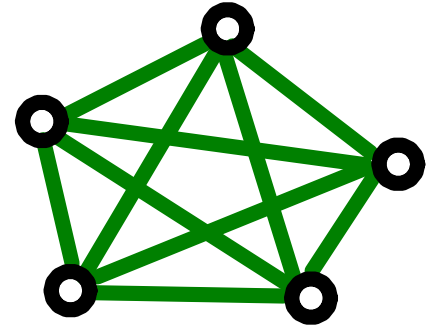
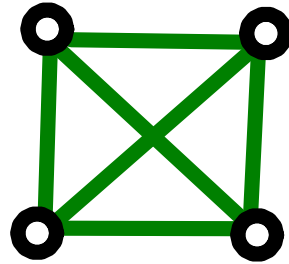
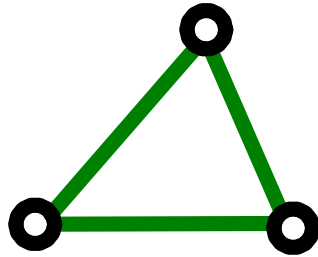


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Phase space  $M = \{(P, Q)\} = T^* \text{Hom}(W_0, W_\infty) = \text{Rep}(\text{---}, W)$

$$W = W_0 \oplus W_\infty$$



$$M = \text{Rep}(\text{---}, W), \quad W = \bigoplus_{j \in \mathcal{J}} W_j$$

$J = \{a_j\} \hookrightarrow |\rho| = \mathbb{C} \cup \{\infty\}$ , times  $T_j \in \text{End}(W_j)$  (diagonalisable)

$M = \text{Rep} \left( \begin{array}{c} \text{pentagon with all diagonals} \\ \text{graph} \end{array}, W \right), \quad W = \bigoplus_{j \in J} W_j$

Point of  $M$  consists of maps  $B_{ij}: W_j \rightarrow W_i \quad \forall i \neq j \in J$

$\mathcal{J} = \{a_j\} \hookrightarrow |\mathcal{P}| = \mathbb{C} \cup \{\infty\}$ , times  $T_j \in \text{End}(W_j)$  (diagonalisable)

$$\mathcal{M} = \text{Rep} \left( \begin{array}{c} \text{Diagram} \\ \text{with 5 nodes and all edges} \end{array}, W \right), \quad W = \bigoplus_{j \in \mathcal{J}} W_j$$

Point of  $\mathcal{M}$  consists of maps  $B_{ij}: W_j \rightarrow W_i \quad \forall i \neq j \in \mathcal{J}$

Thm • Have (integrable) isomonodromy system

for  $\Gamma = \{B_{ij}\}$  w.r.t  $\underline{T} = \{T_j\}$

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- Governs isomonodromic deformations of linear differential systems on  $\left( \bigoplus_{j \neq \infty} W_j \right) \times \mathbb{P}^1 \rightarrow \mathbb{P}^1$
- Can act by Möbius transforms on  $\mathcal{J} \subset \mathbb{P}^1$  to get equiv. system

$$\mathcal{J} = \{a_j\} \hookrightarrow \mathbb{P}^1 = \mathbb{C} \cup \{\infty\}, \text{ times } T_j \in \text{End}(W_j) \text{ (diagonalisable)}$$

$$B_{ij}: W_j \rightarrow W_i \quad \forall i \neq j \in \mathcal{J}$$

Simply-laced isomonodromy system:

$$dB_{ij} = \sum_{k \in \mathcal{J}} \widetilde{X_{ik}} B_{ki} B_{ij} + B_{ij} \widetilde{B_{jk}} X_{kj}$$

$$+ dT_i X_{ik} B_{kj} + B_{ik} X_{kj} dT_j - X_{ik} dT_k X_{kj} / \phi_{ij}$$

$$+ \text{linear terms}$$



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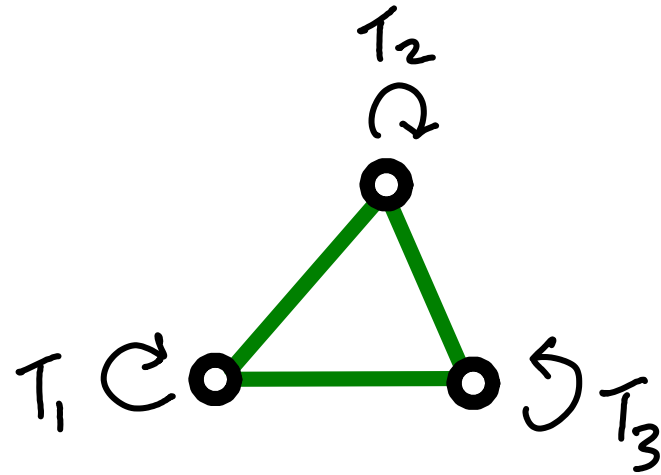
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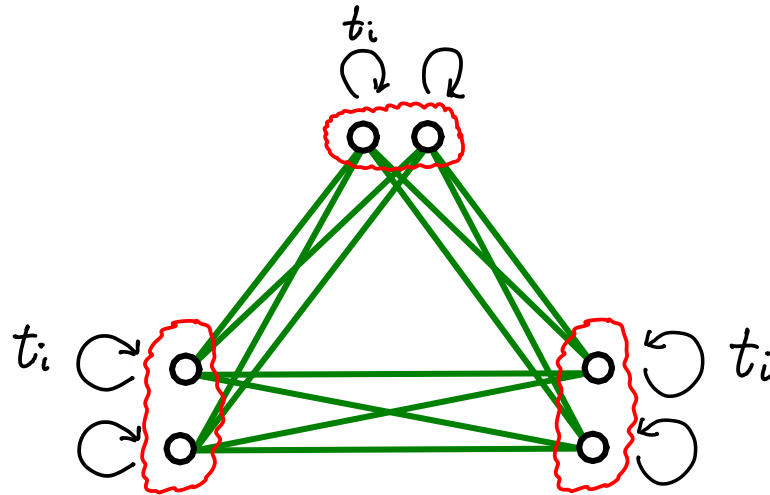
$$\phi_{ij} = \begin{cases} (a_i - a_j)^{-1} & \text{if } i, j \neq \infty \\ 1, -1 & j = \infty, i = \infty \text{ resp.} \end{cases}$$

$$X_{ij} = \phi_{ij} B_{ij}, \quad (B_{ii} = 0)$$

Splay/fission as before:



$$I_j = \text{Eigenspaces}(T_j)$$



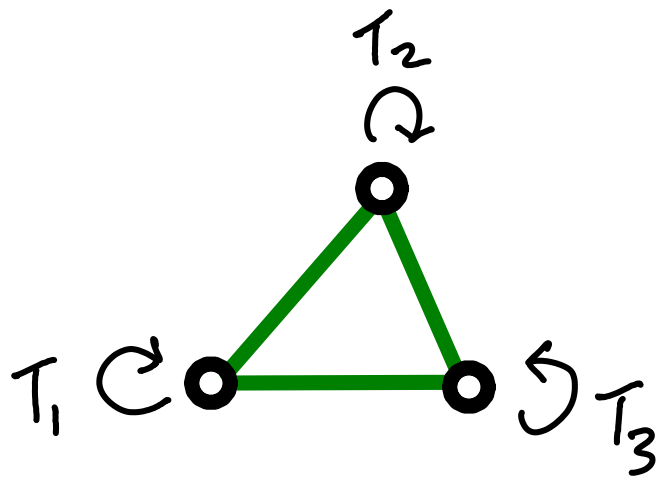
e.g.  $|I_j| = 2 \quad \forall j:$

nodes

$$I = \bigsqcup_{j \in J} I_j$$

$$\bigoplus_{i \in I_j} v_i = w_j$$

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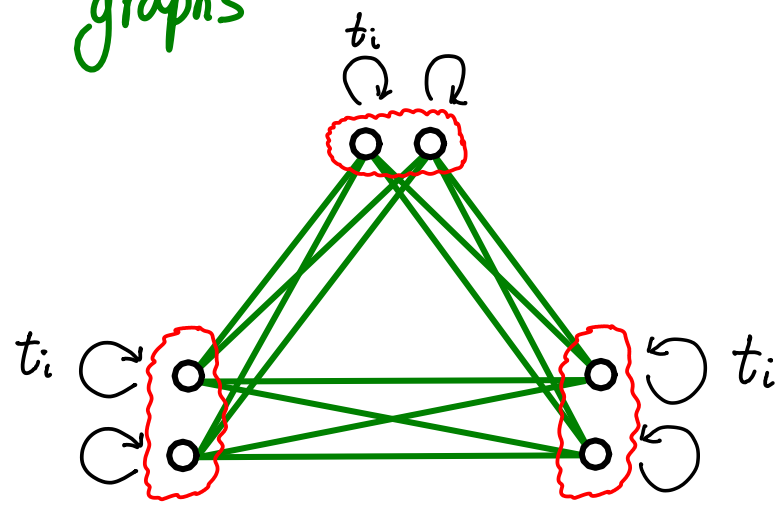


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Get all complete  $k$ -partite graphs

$$k = |J| = \# \text{nodes}$$

e.g.  $|I_j| = 2 \quad \forall j$ :



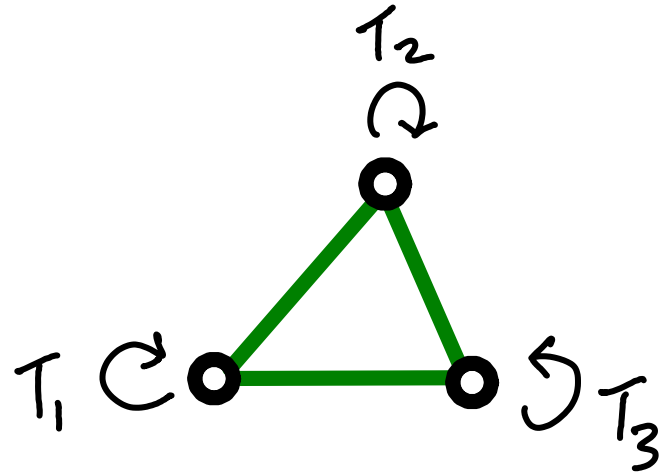
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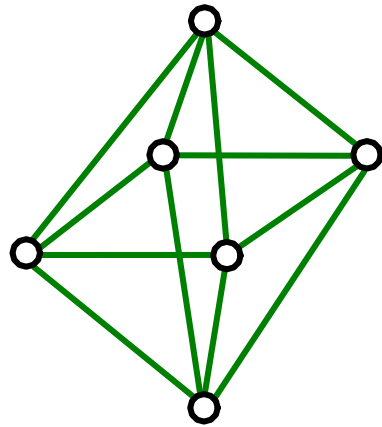
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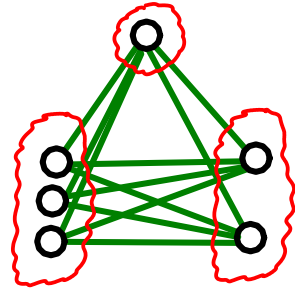


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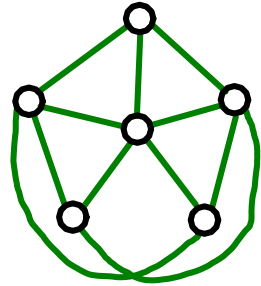
$$\bigoplus_{i \in I_j} v_i = w_j$$

Complete  $k$  partite graphs  $\iff$  Integer partitions with  $k$  parts



$$1 + 2 + 3 = 6$$

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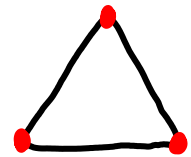


$$1 + 2 + 3 = 6$$

E.g. Observe: ① If  $k=|J|=3$ ,  $\dim W_0 = \dim W_1 = \dim W_\infty = 1$

then S. local M system  $\iff$  Painlevé IV

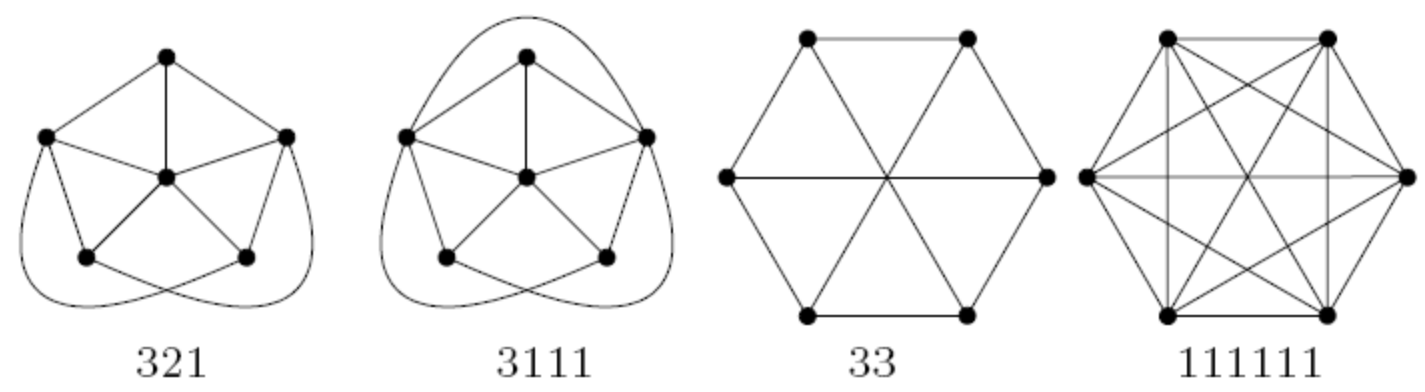
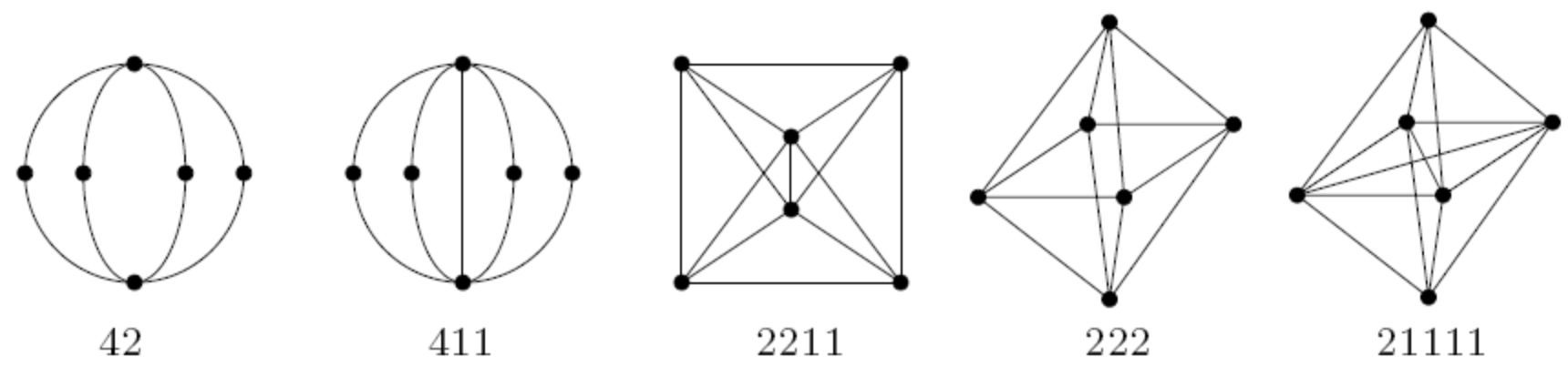
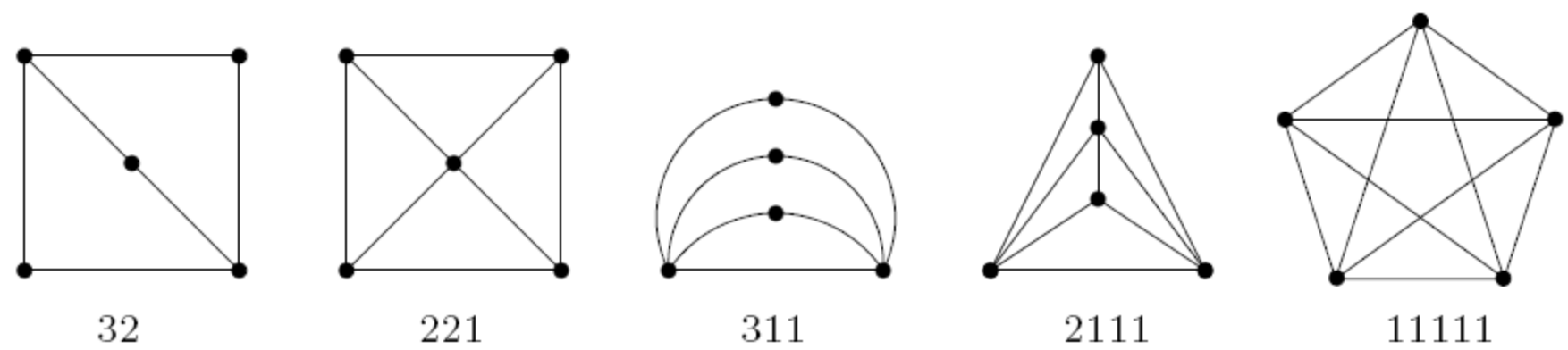
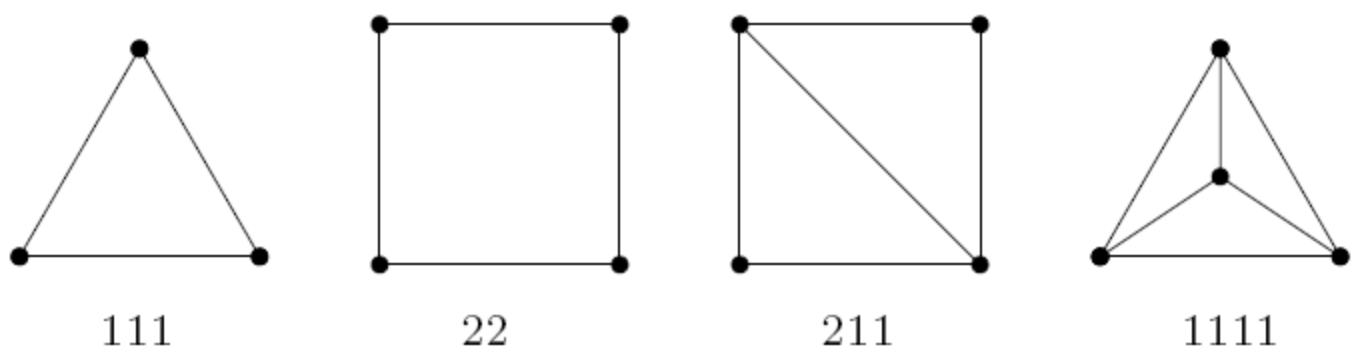
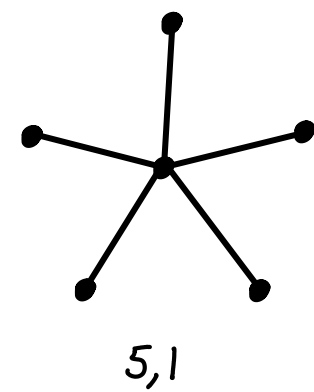
② (Okamoto '85) Painlevé IV has  $A_2^{(1)}$  symmetry



③  $\mathcal{G}(1,1,1)$  is a triangle

Möbius( $SL_2(\mathbb{C})$ ) symmetries (+ Schles. trngms)  $\Rightarrow$  Okamoto syms

Graphs from partitions of  $N \leq 6$   
 (omitting totally disconnected graphs  $\mathcal{G}(n)$ , and stars  $\mathcal{G}(n, 1)$ )



## Further steps

Ref.s

{ arXiv: 0806.1050 Irregular con<sup>n</sup>s + KM root systems  
Pub.Math. IHES 2012 Simply-laced isomonodromy systems

- Main idea — presentations of modules for Weyl algebra  $\mathcal{A}_1$
- Reductions ; reduced phase space  $\mathcal{M}^* \cong$  Nakajima quiver var.  
 $\cong$  moduli of connections  
 $\cong$  moduli of  $\mathcal{A}_1$ -module pres<sup>n</sup>s
- Weyl group action via reordering eigenvalues of residues
- Hamiltonians and  $\tau$ -functions
- Examples: Higher Painlevé systems



## Main idea

Let  $\mathcal{A}_1 = \mathbb{C}\langle z, \partial \rangle$ ,  $\partial = d/dz$

Suppose  $\alpha, \beta, \gamma$   $n \times n$  matrices /  $\mathbb{C}$

Let  $M = \alpha \partial + \beta z - \gamma$

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Lemma This class of modules is stable under the  $SL_2(\mathbb{C})$  (symplectic) symmetries of  $\mathcal{A}_1$

Everything follows from this (JMMS case  $\sim \ker(\alpha) \oplus \ker(\beta) = V = \mathbb{C}^n$ )

$V = \mathbb{C}^n$  decomposes into joint eigenspaces of  $\alpha, \beta$

Eigenvalues  $\alpha_i, \beta_i \Rightarrow$  points  $a_i = -\beta_i/\alpha_i \in \mathbb{P}^1 = \mathbb{C} \cup \infty$

$$V = \bigoplus_{a \in \mathbb{P}^1} W_a = \bigoplus_{j \in J} W_j \quad (J = \{a_i \text{ occurring}\})$$

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$$\gamma = \begin{pmatrix} T_i \\ / \\ \text{End}(W_i) \end{pmatrix} + \begin{pmatrix} B_{ij} \\ / \\ \text{Hom}(W_j, W_i) \quad i \neq j \end{pmatrix} \in \text{End}(\bigoplus W_j)$$

(assume  $T_i$  semisimple)

$$= \begin{pmatrix} C & 0 \\ 0 & T \end{pmatrix} + \begin{pmatrix} 0 & P \\ Q & B \end{pmatrix} \in \text{End}(W_\infty \oplus U_\infty)$$

$$U_\infty = \bigoplus_{j \neq \infty} W_j, \quad C = T_\infty$$

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Solutions of  $\mathcal{N} \Leftrightarrow$  solutions of  $\text{End}(U_\infty)$  system:

$$\partial v = \left( Az + B + T + Q(z-c)^{-1}P \right) v$$

$$A = \sum_{j \neq \infty} a_j \text{Id}_{W_j}$$

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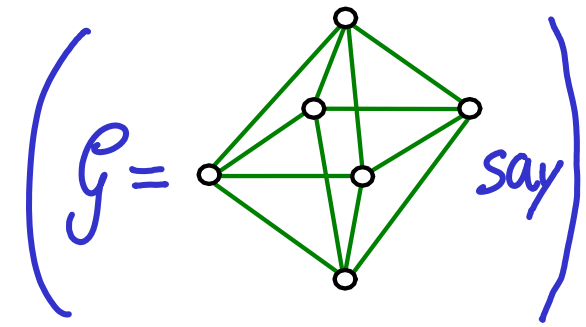
- $SL_2(\mathbb{C})$  action acts by Möbius trfms on  $\{a_j\} \subset \mathbb{P}^1$

- $U_\infty = \bigoplus_{a_j \neq \infty} W_j$  (so rank changes  $\Rightarrow k+1$  different values)  
 $k = |J|$  in general



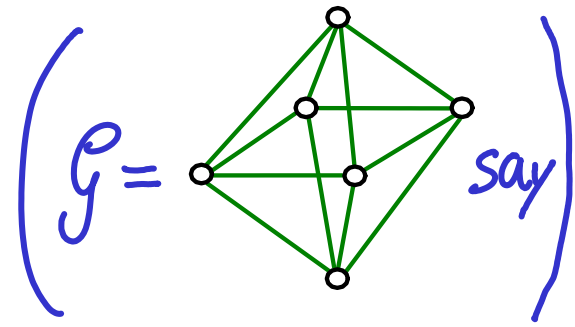
# Reduction

$$\mathcal{M} = \{B_{..}\} \cong \{P_{ij}\} = \text{Rep}(g, V)$$



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Choose (co)adjoint orbit  $\check{\Theta} \subset \text{Lie}(\hat{H}) = \prod \mathfrak{gl}(V_i)$   
(i.e.  $\check{\Theta}_i \subset \mathfrak{gl}(V_i) \quad \forall i \in I$ )

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(i.e.  $\check{\Theta}_i \subset \mathfrak{gl}(V_i) \quad \forall i \in I$ )

Let  $\mathcal{M}^* = \mathcal{M} //_{\check{\Theta}} \hat{H}$  (symplectic quotient)

- Reduced phase space (really look at stable points)

  $\mathcal{M}^*$   $\cong$  a Nakajima quiver var.

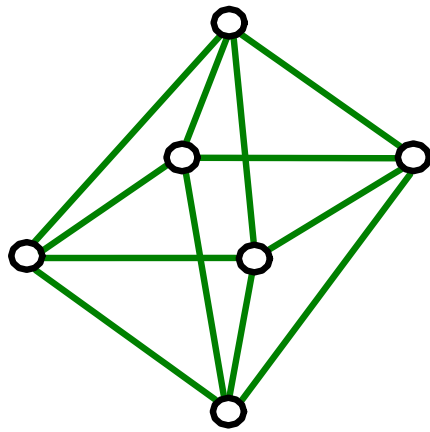
$\rightsquigarrow \mathcal{M}^* \cong$  a Nakajima quiver var.

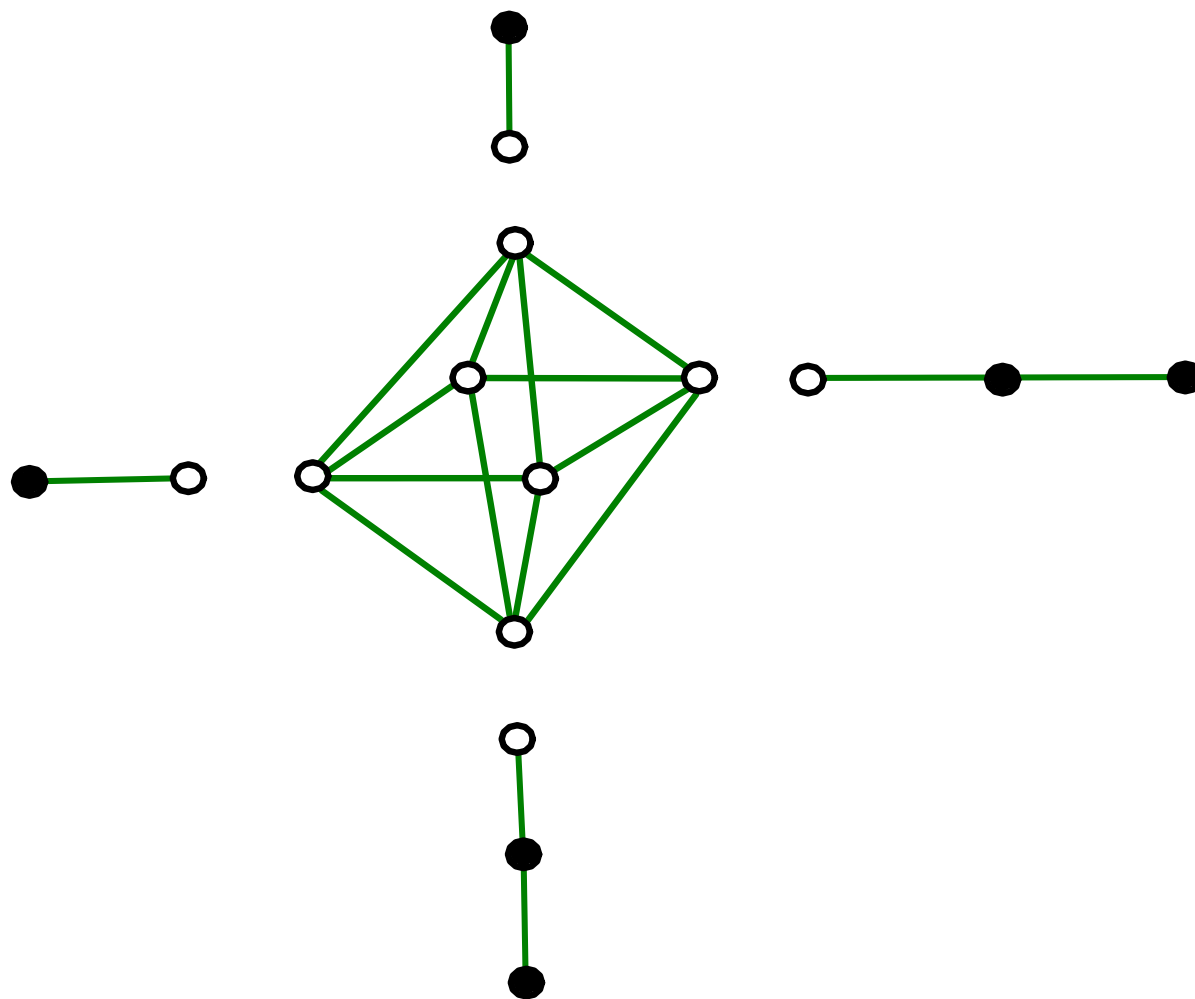
It is known that  $\check{\Theta}_i \subset GL(V_i)$  is a quiver variety



- depends on choice of order of roots of minimal polynomial (of elements of  $\check{\Theta}_i$ )
- glue such "legs" on to  $\mathcal{G}$

$\mathcal{G} =$

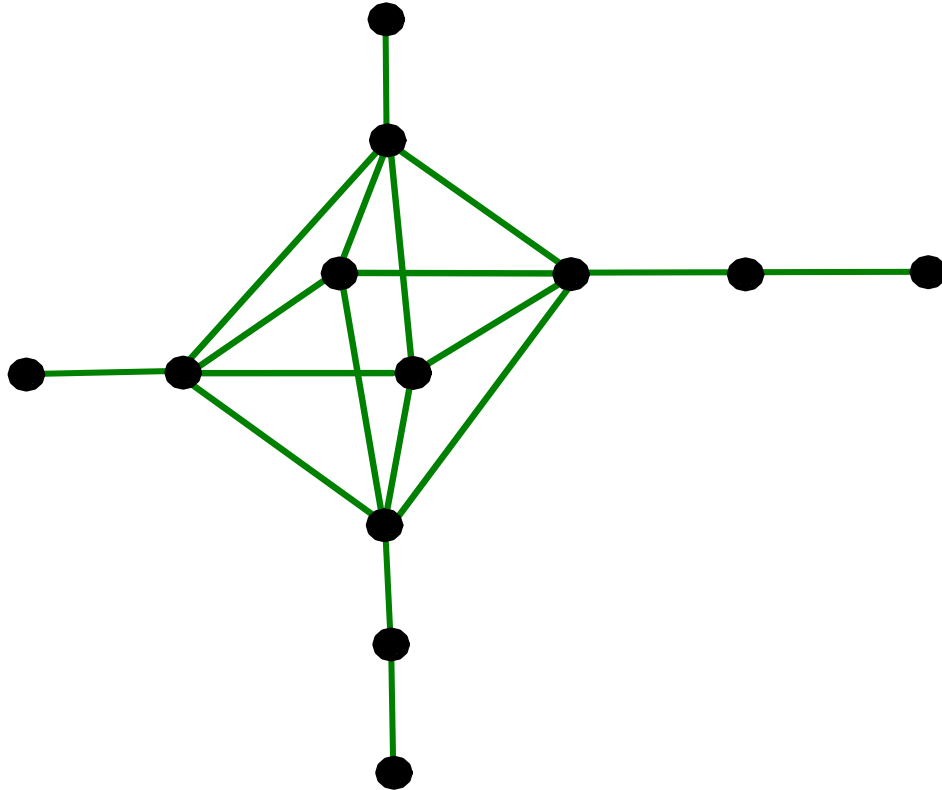






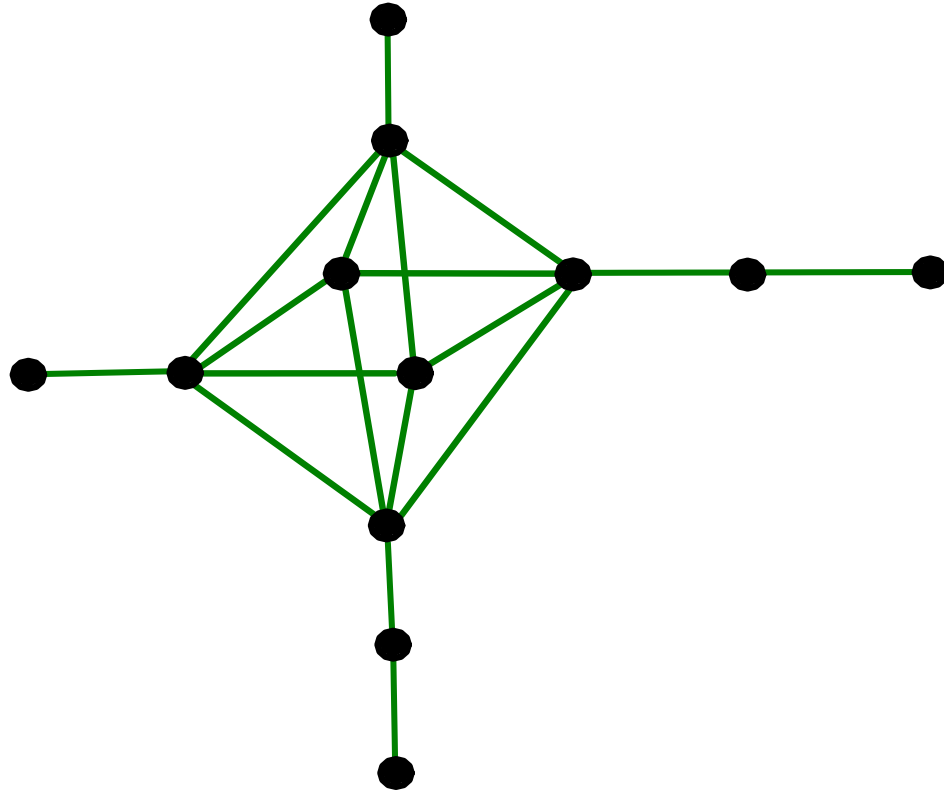
$\hat{g} =$

$$\mathcal{M}^* \cong \text{QuiverVar.}(\hat{g})$$



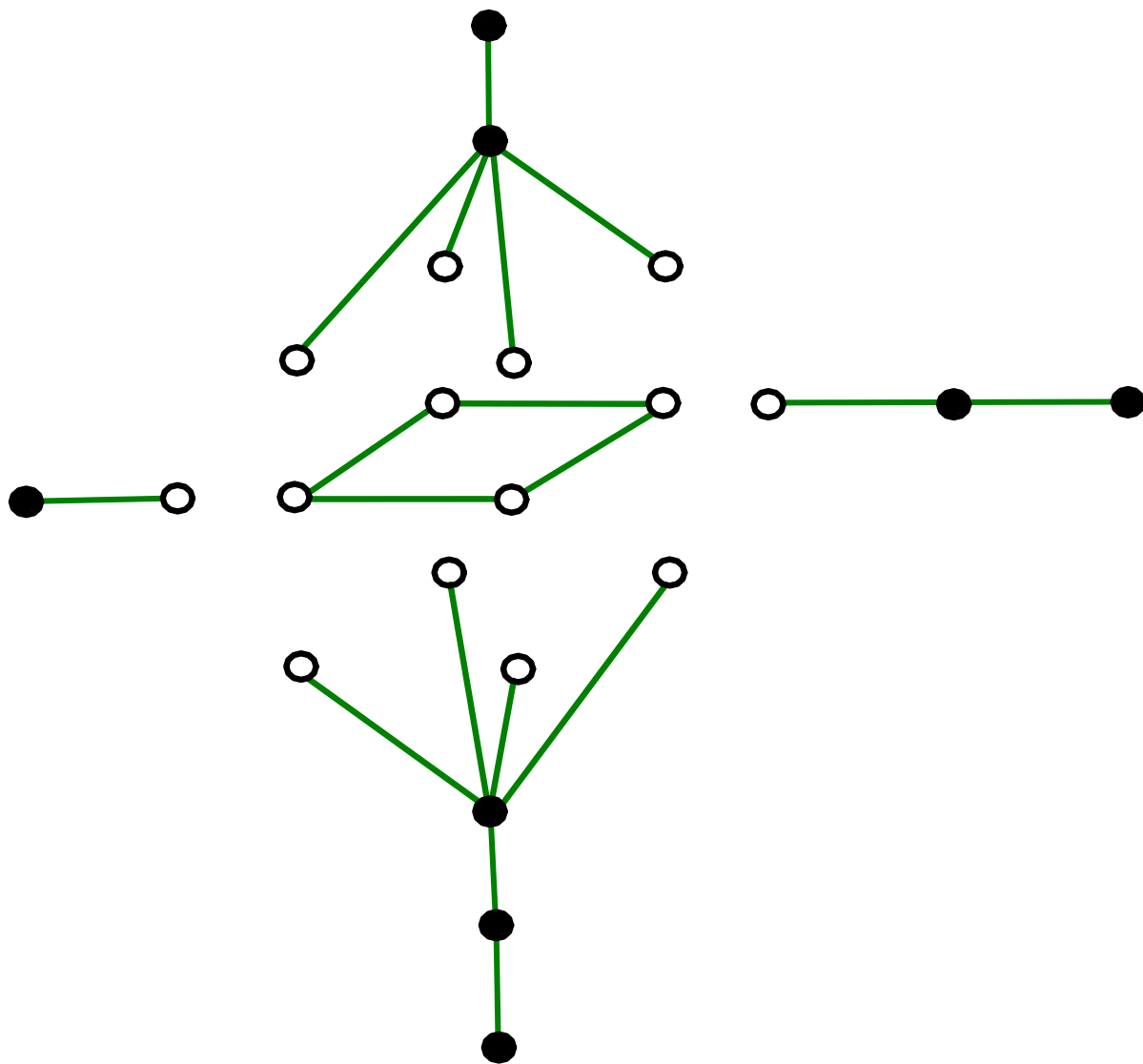
$$\hat{g} =$$

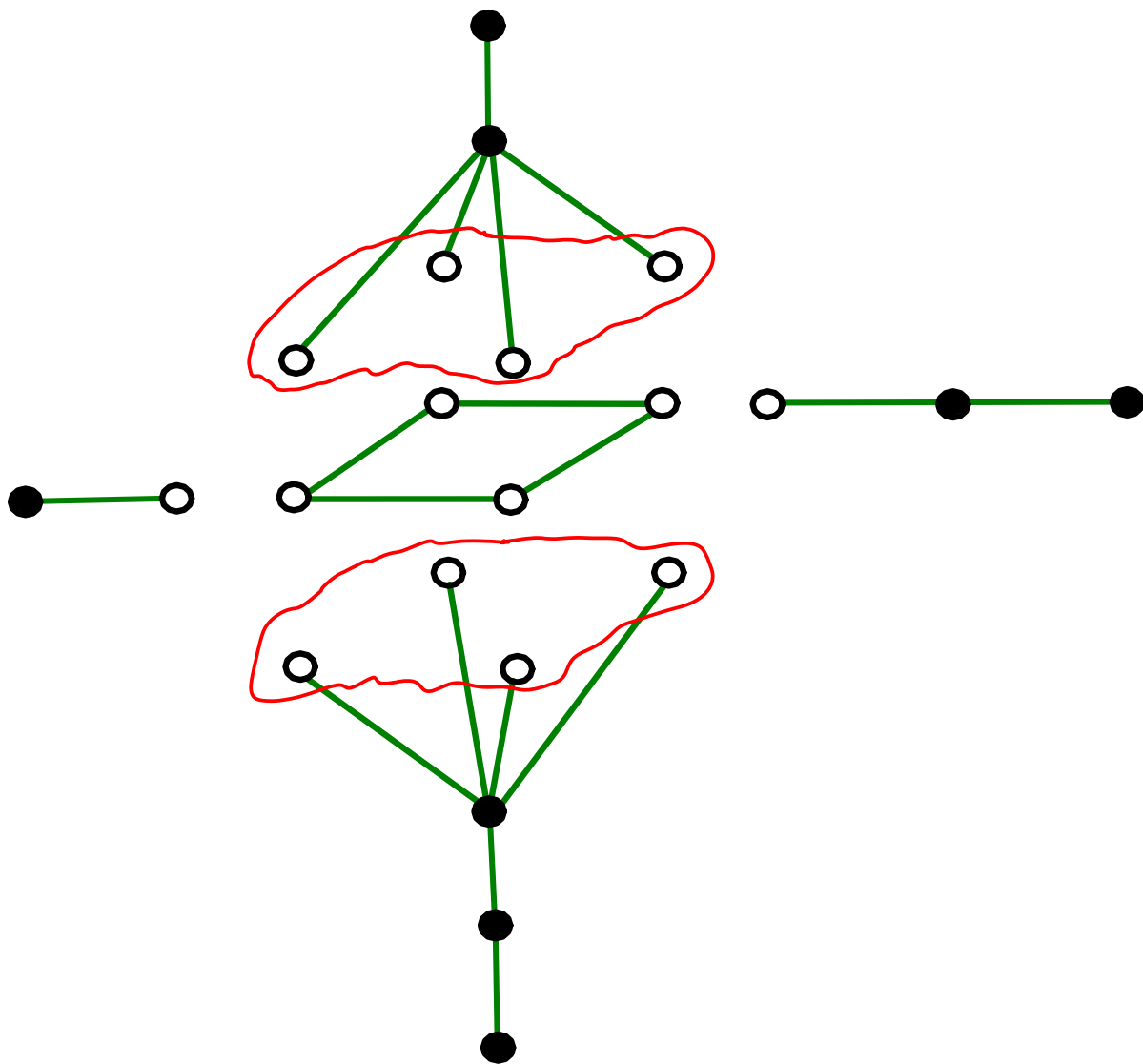
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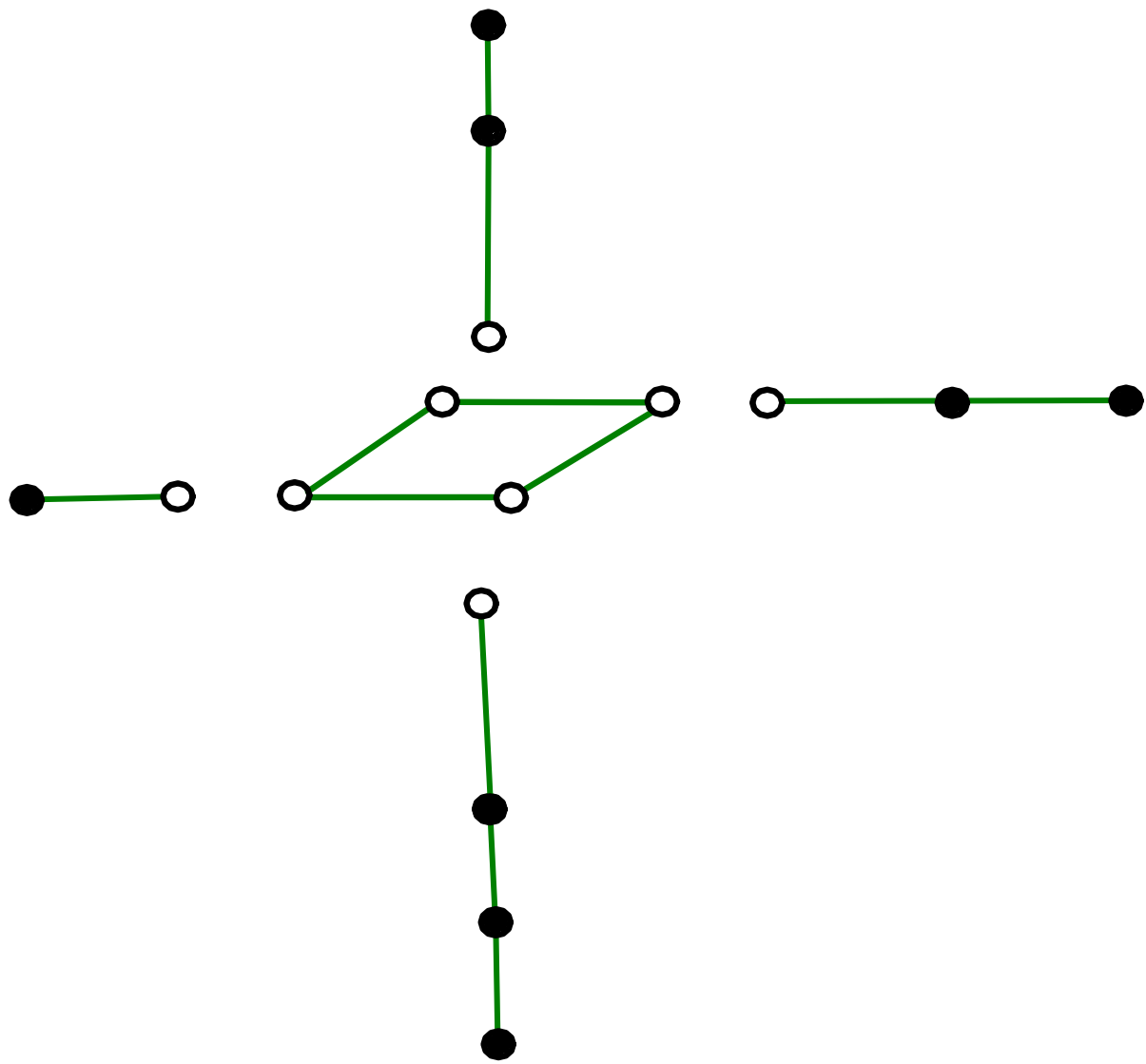


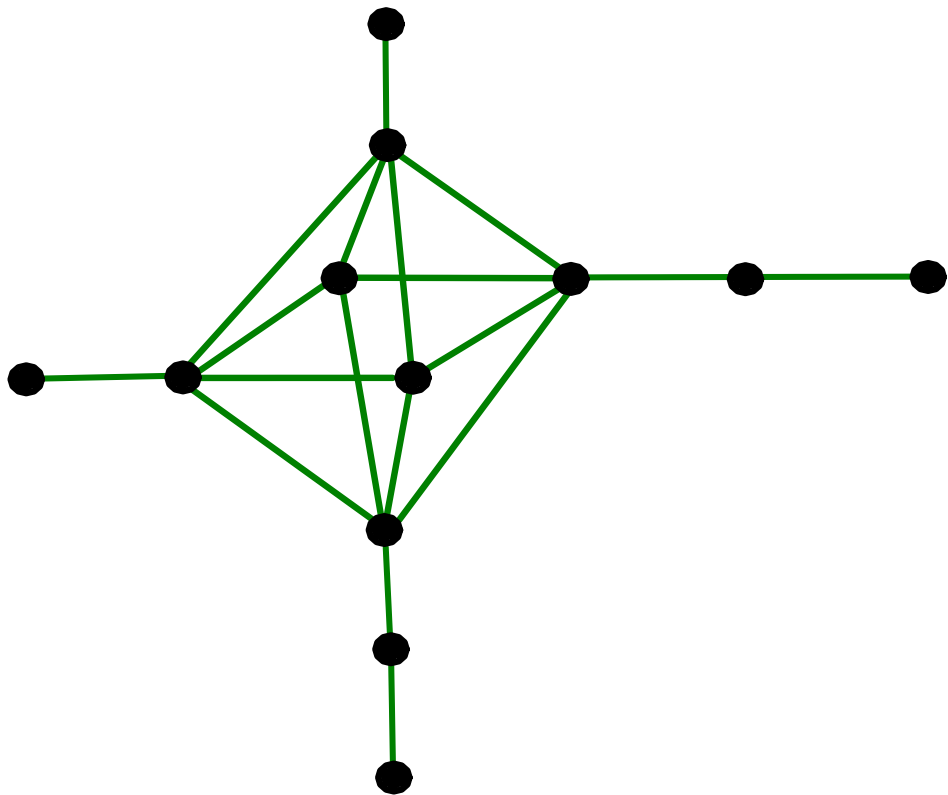
Class of graphs that appear = "Supernova graphs" (complete  $k$ -partite + legs)

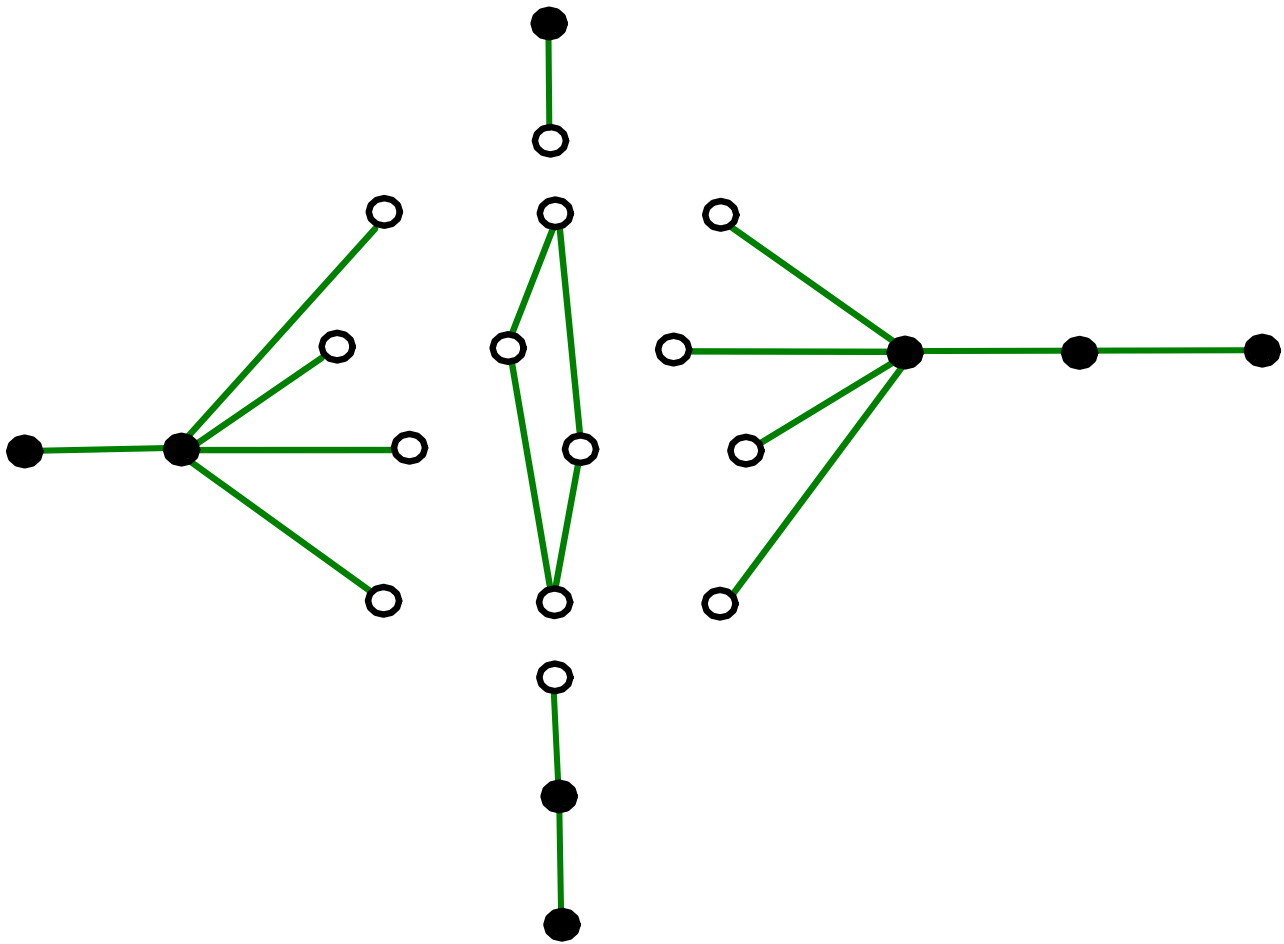
- can attach isomonodromy system to any such graph & its Weyl group gives isomorphisms

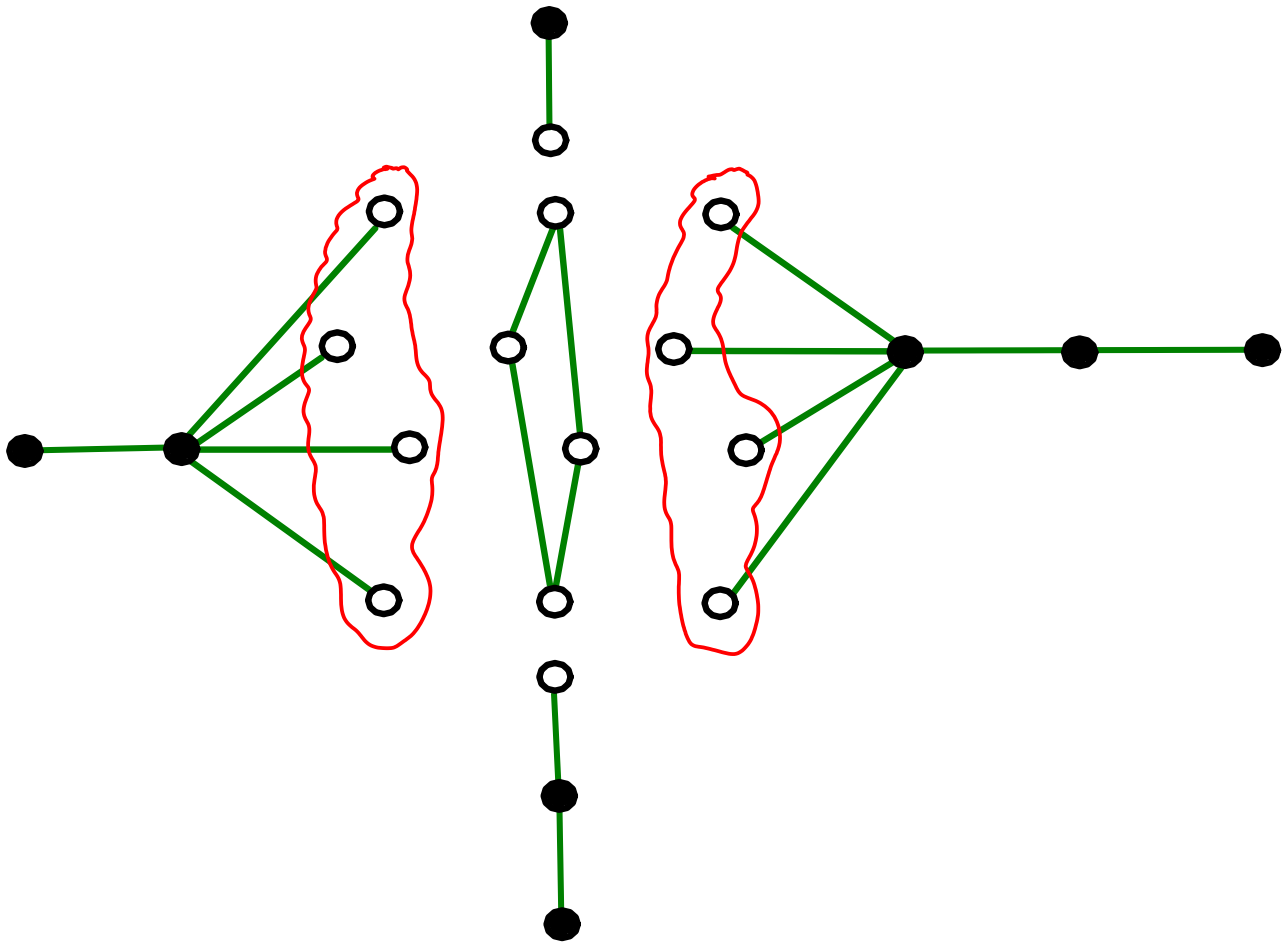




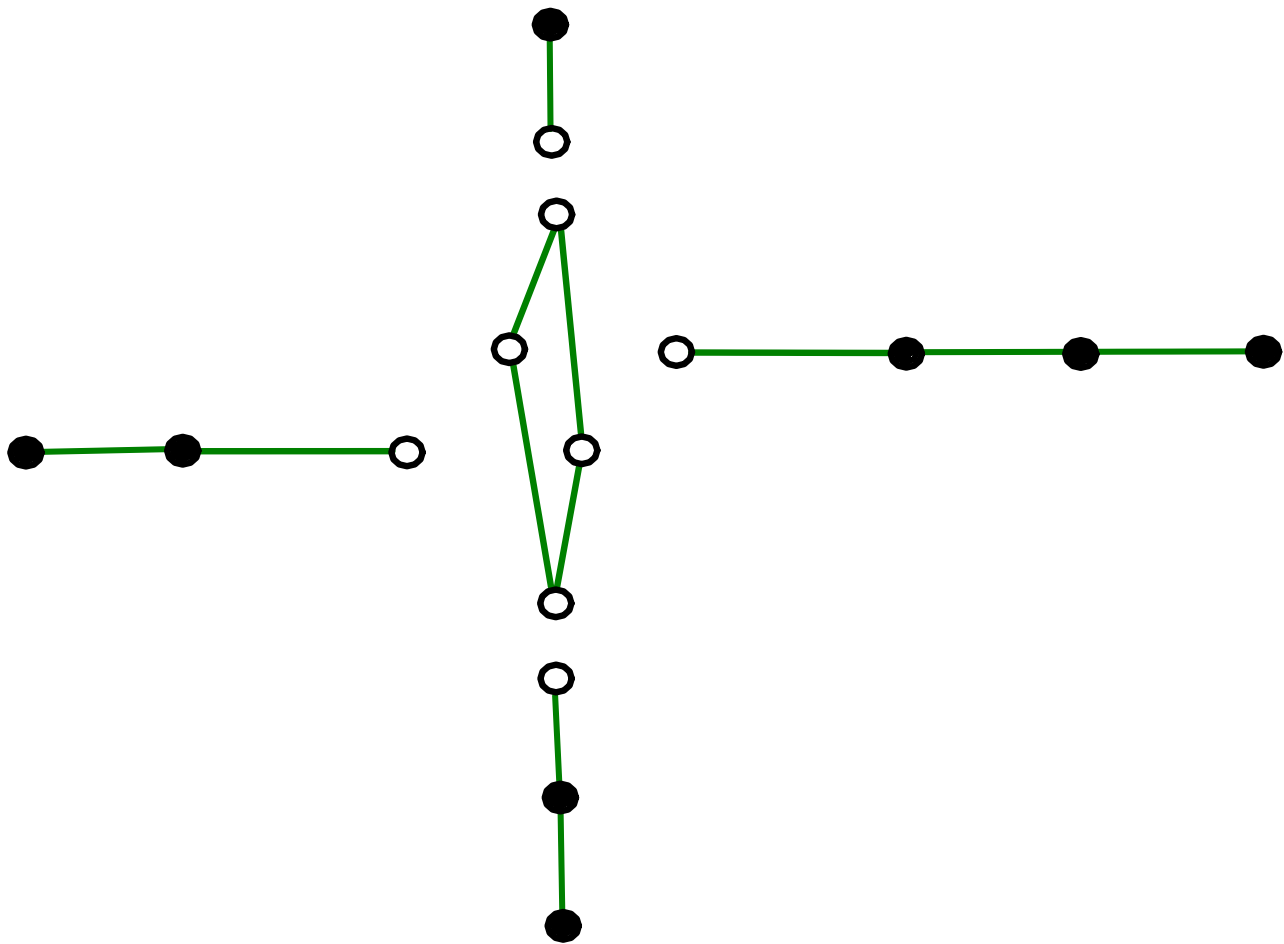


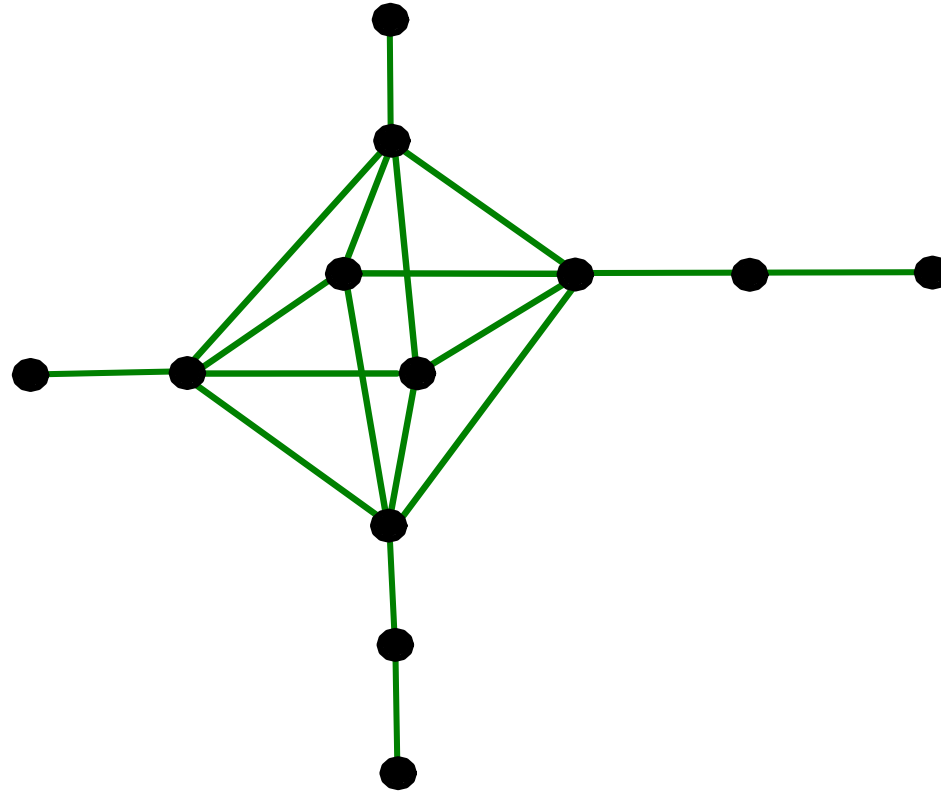












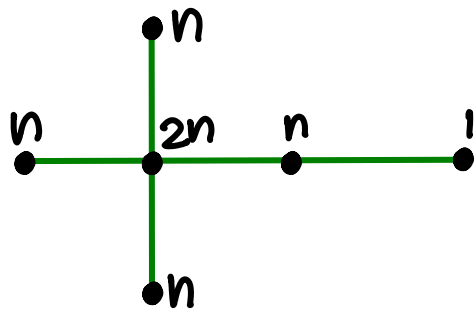
## Examples: Higher Painlevé systems

“For any of the (classical, 2nd order) Painlevé equations  $\chi = I, II, \dots, VI$  there is an isomonodromy system  $hP_\chi^n$  of order  $2n$   $\forall n = 1, 2, \dots$ ”

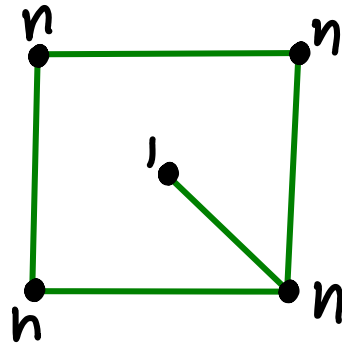
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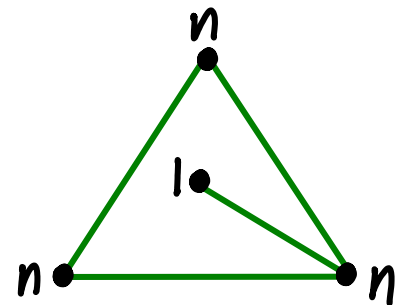
Supernova graph  $\hat{g}$  + vector of dimensions  $\Rightarrow$  IMD system



$hP_{VI}^n$



$hP_V^n$



$hP_{IV}^n$

complex dimension two, which are related to affine algebras. For example finding spaces of stable connections of complex dimension 4 then (after Theorem 3 below) basically amounts to finding integral vectors of norm  $-2$ . (There are infinitely many **hyperbolic diagrams** that arise in the context of the present paper cf. [33]; five corresponding to the graphs  $\Gamma(1111), \Gamma(211), \Gamma(32)$  and the two graphs obtained by attaching a single leg of length one to the square or the triangle, plus 5 star-shaped diagram, 5 with double bonds—see the appendix—and an infinite family with just two nodes and a single higher order edge.) For example one may always take an affine ADE Dynkin diagram with dimension vector the minimal imaginary root  $\delta$ , then double  $\delta$  and glue a single leg of length one (with dimension one at the foot) on to the extending node, to obtain a diagram with a dimension vector for a quiver variety of dimension 4. There are other examples however, see Figure 4.

Irreg. con<sup>n</sup>s &  
KM root systems  
0806.1050 (June 2008)  
(p.12)

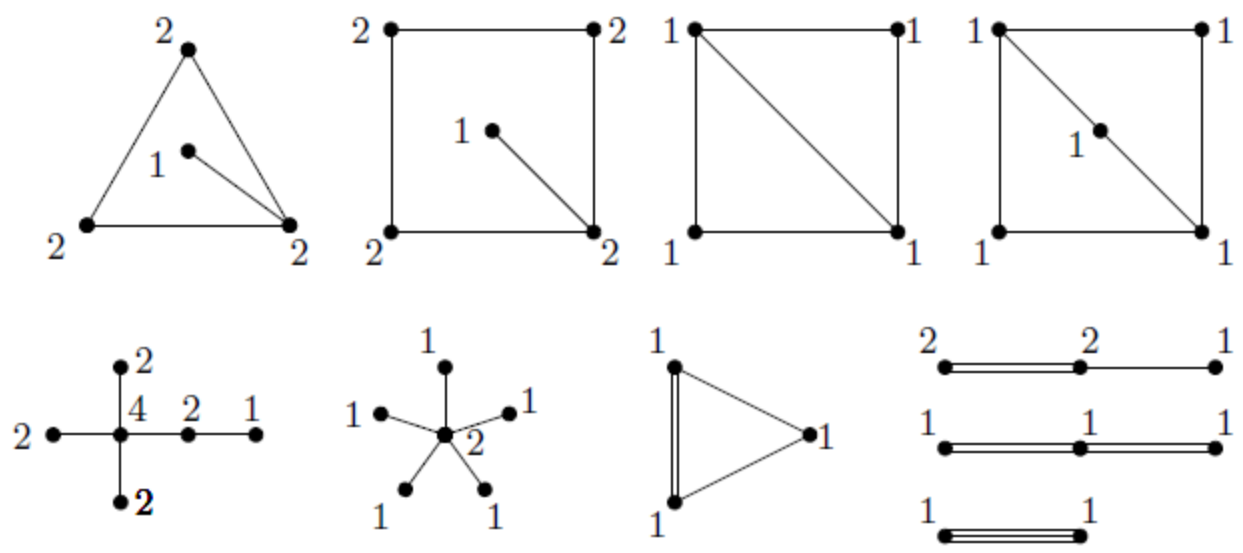




FIGURE 4. Some four dimensional cases.

Link to quiver varieties + work of Nakajima 

$$\mathcal{M}^*(hP_X^n) \cong \text{Hilb}^n(\mathcal{M}^*(P_X)) \quad (X \neq \mathbb{P}^1)$$

└ Hilbert scheme of  $n$ -points

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Conjecture Same for full moduli spaces

$$\mathcal{M}(hP_x^n) \cong \text{Hilb}^n(\mathcal{M}(P_x)) \quad (\forall x)$$

(and/or for Higgs bundle version)

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so "h" can stand for Higher, Hyperbolic or Hilbert

