

Classification of Pfaffian systems of Fuchs type of a particular class

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(Received October 11, 2001)
(Revised February 14, 2002)

1. Introduction

1.1. Summary.

In their 1972 paper [4], R. Gerard and A. H. M. Levelt gave a classification of completely integrable Pfaffian systems of Fuchs type of particular class on two dimensional complex projective space. In particular they characterized the Appell's system (F_1) (see section 2.1 for the definition) among such systems. However, their proof is not sufficient because their Proposition 2 [4, p.210] is not correct. (Namely, their proof of $b_1 \neq 0$ case of case 2' is false.) This caused their omission of the $\alpha=0$ case of the system (F_1) in their classification (see Remark 2.12).

The purpose of this paper is twofold. First, correcting Gérard-Levelt's proof, we give a complete classification under their condition (R) (Theorem 2.10), which characterizes the Appell's system (F_1) . Our conclusion is different from Gérard-Levelt's one in that we include the case of $\alpha=0$ of the system (F_1) , whereas this case is omitted from their classification. Secondly we give the classification in which the condition (R) is not satisfied. The proof is a rather tedious case-by-case calculation. The systems in this case are almost decomposable (Definition 2.3) or can be reduced to the systems $(G_1), (G_2)$ which are obtained from the Gaussian hypergeometric system (Theorem 3.1, Theorem 3.2).

1.2. Definitions.

Let $P_n(C)$ be a complex projective space of dimension n , and $\pi : (C^{n+1})^* : = C^{n+1}(x_0, \dots, x_n) - \{0\} \rightarrow P_n(C)$ be the canonical projection. We denote an algebraic hypersurface in $P_n(C)$ by $\mathfrak{A} : = \cup_{i=1}^q \mathfrak{A}_i$, where \mathfrak{A}_i ($i=1, \dots, q$) is an irreducible component with the defining equation

$$P_i(x_0, \dots, x_n) = 0.$$

Let $\mathcal{Q}^{p \times p}(P_n(C), \mathfrak{A})$ denote the set of differential forms ω of degree 1 with matricial values, holomorphic on $P_n(C) - \mathfrak{A}$ such that

$$\pi^* \omega = \sum_{i=1}^q A_i \frac{dP_i}{P_i},$$

where A_i ($1 \leq i \leq q$) are $p \times p$ complex matrices with the relation

$$\sum_{i=1}^q (\text{degree} P_i) A_i = 0.$$

The class $F^{p \times p}(P_n(C), \mathfrak{A})$ of Pfaffian systems of Fuchs type (or Fuchsian systems, for short) with \mathfrak{A} for the singular set is the set of Pfaffian systems of the form

$$df = \omega f, \quad \omega \in \Omega^{p \times p}(P_n(C), \mathfrak{A}). \quad (1.1)$$

Remark 1.1. The system (1.1) is completely integrable if and only if $d\omega = \omega \wedge \omega$, that is $\omega \wedge \omega = 0$.

Solutions of a completely integrable Pfaffian system of Fuchs type in $F^{p \times p}(P_n(C), \mathfrak{A})$ generate a p -dimensional vector subspace of the vector space $H^{p \times 1}(R(P_n(C) - \mathfrak{A}))$, C^p -valued functions holomorphic on the universal covering space $R(P_n(C) - \mathfrak{A})$ of $P_n(C) - \mathfrak{A}$.

Definition 1.2. A holomorphic function on $R(P_n(C) - \mathfrak{A})$ with values in C^p is called *elementary* if its components are polynomials with constant coefficients of

- (1) $(\log P_i)_{1 \leq i \leq q}$,
- (2) $\prod_{i=1}^q P_i^{\alpha_i}$ ($\alpha_i \in C$).

Definition 1.3. A p -dimensional vector subspace E of $H^{p \times 1}(R(P_n(C) - \mathfrak{A}))$ is called *elementary* if E is generated by elementary functions.

Definition 1.4. A holomorphic matrix H on $R(P_n(C) - \mathfrak{A})$ is called *elementary* if the vector space over C generated by its columns is elementary.

Definition 1.5. A divisor \mathfrak{A}' of $P_n(C)$ is called *simpler* than \mathfrak{A} if

- (1) $\mathfrak{A}' \neq \mathfrak{A}$;
- (2) \mathfrak{A}' is a union of certain number of irreducible components of \mathfrak{A} .

Definition 1.6. For a Pfaffian system of Fuchs type (1.1) $df = \omega f$ we say the *singular set* \mathfrak{A} is *redundant* if by a change of solution of type $f = Hg$ where H is an invertible elementary matrix on $R(P_n(C) - \mathfrak{A})$, (1.1) is transformed to a system whose singular set \mathfrak{A}' is simpler than \mathfrak{A} . In particular, if $\mathfrak{A} \setminus \mathfrak{A}' = \cup_{i=1}^r \mathfrak{A}_i$, then we say the singular set is redundant in $\mathfrak{A}_1, \dots, \mathfrak{A}_r$ or in A_1, \dots, A_r . We also say $\mathfrak{A}_1, \dots, \mathfrak{A}_r$ (or A_1, \dots, A_r) are redundant.

2. The classification of the case that the condition (R) is satisfied

2.1. The problem.

Appell's hypergeometric function $F_1(\alpha, \beta, \beta', \gamma, x, y)$ is defined by

$$F_1(\alpha, \beta, \beta', \gamma, x, y) = \sum_{m,n=0}^{\infty} \frac{(\alpha, m+n)(\beta, m)(\beta', n)}{(\gamma, m+n)(1, m)(1, n)} x^m y^n,$$

$$(\alpha, n) := \begin{cases} \alpha(\alpha+1)\cdots(\alpha+n-1), & (n \geq 1) \\ 1, & (n=0) \end{cases}$$

where $\alpha, \beta, \beta', \gamma$ are complex parameters and $\gamma \neq 0, -1, -2, \dots$ (cf. [1], [2]). F_1 satisfies the following system of partial differential equations :

$$x(1-x)(x-y) \frac{\partial^2 z}{\partial x^2} + [\gamma(x-y) - (\alpha + \beta + 1)x^2 + (\alpha + \beta - \beta' + 1)xy + \beta'y] \frac{\partial z}{\partial x} \\ + \beta y(1-y) \frac{\partial z}{\partial y} - \alpha \beta (x-y)z = 0,$$

$$y(1-y)(y-x) \frac{\partial^2 z}{\partial y^2} + [\gamma(y-x) - (\alpha + \beta' + 1)y^2 + (\alpha + \beta' - \beta + 1)xy + \beta x] \frac{\partial z}{\partial y} \\ - \beta' x(1-x) \frac{\partial z}{\partial x} - \alpha \beta' (y-x)z = 0,$$

$$(x-y) \frac{\partial^2 z}{\partial x \partial y} - \beta' \frac{\partial z}{\partial x} + \beta \frac{\partial z}{\partial y} = 0.$$

The application

$$z \mapsto \tilde{z} = \begin{pmatrix} z \\ x \frac{\partial z}{\partial x} \\ y \frac{\partial z}{\partial y} \end{pmatrix}$$

transforms this system to a completely integrable Fuchsian system $df = \omega f$ where

$$\pi^* \omega = \sum_{i=1}^3 A_i \frac{dx_i}{x_i} + \sum_{i=1}^3 B_i \frac{du_i}{u_i},$$

(x_1, x_2, x_3) being a homogeneous coordinate on $P_2(C)$ with $u_i = x_j - x_k$ for any even permutation (i, j, k) of $\{1, 2, 3\}$, and

$$\begin{aligned}
A_1 &= \begin{pmatrix} 0 & 1 & 0 \\ 0 & 1-\gamma+\beta' & 0 \\ 0 & -\beta' & 0 \end{pmatrix}, & B_1 &= \begin{pmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \\ -\alpha\beta' & -\beta' & \gamma-\alpha-\beta'-1 \end{pmatrix}, \\
A_2 &= \begin{pmatrix} 0 & 0 & 1 \\ 0 & 0 & -\beta \\ 0 & 0 & 1-\gamma+\beta \end{pmatrix}, & B_2 &= \begin{pmatrix} 0 & 0 & 0 \\ -\alpha\beta & \gamma-\alpha-\beta-1 & -\beta \\ 0 & 0 & 0 \end{pmatrix}, \\
A_3 &= \begin{pmatrix} 0 & -1 & -1 \\ \alpha\beta & \alpha+\beta & \beta \\ \alpha\beta' & \beta' & \alpha+\beta' \end{pmatrix}, & B_3 &= \begin{pmatrix} 0 & 0 & 0 \\ 0 & -\beta' & \beta \\ 0 & \beta' & -\beta \end{pmatrix}.
\end{aligned} \tag{2.1}$$

Denote by

$$\mathfrak{A} = \bigcup_{i=1}^3 (\mathfrak{A}_i \cup \mathfrak{B}_i)$$

an algebraic subset of $P_2(C)$ defined by

$$\mathfrak{A}_i : x_i = 0, \quad \mathfrak{B}_i : u_i = 0 \quad (i=1, 2, 3).$$

We want to solve the classification problem of 3-dimensional completely integrable Fuchsian system with the singular set \mathfrak{A} . Let us consider the following system ;

$$df = \omega f = \left(\sum_{i=1}^3 A_i \frac{dx_i}{x_i} + \sum_{i=1}^3 B_i \frac{du_i}{u_i} \right) f, \quad \sum_{i=1}^3 (A_i + B_i) = 0,$$

where A_i, B_i ($i=1, 2, 3$) are complex matrices of degree 3. Put

$$B = B_1 + B_2 + B_3, \quad C_i = A_j + A_h + B_i,$$

where (i, j, h) is a permutation of $\{1, 2, 3\}$. The condition of completely integrability is

$$(I) \quad \begin{cases} (I_1) & [A_i, B_i] = 0 \quad (i=1, 2, 3), \\ (I_2) & [C_i, A_j] = [C_i, A_h] = [C_i, B_i] = 0 \\ & \text{for any permutation } (i, j, h) \text{ of } \{1, 2, 3\}, \\ (I_3) & [B, B_i] = 0 \quad (i=1, 2, 3), \end{cases}$$

$$(S) \quad \sum_{i=1}^3 (A_i + B_i) = 0.$$

Our classification problem is equivalent to the classification of ordered 6-tuples $(A_1, A_2, A_3, B_1, B_2, B_3)$ satisfying (I) and (S) above modulo simultaneous similitude. In other words, this

problem is equivalent to the classification of 6-tuples $(A_1, A_2, A_3, B_1, B_2, B_3)$ of linear transformations of 3-dimensional vector space V over C .

2.2. The symmetry of problem.

We introduce some operations on 6-tuples. For any permutation σ of $\{1, 2, 3\}$, we set

$$\sigma(A_1, A_2, A_3, B_1, B_2, B_3) := (A_{\sigma(1)}, A_{\sigma(2)}, A_{\sigma(3)}, B_{\sigma(1)}, B_{\sigma(2)}, B_{\sigma(3)}).$$

Define transformations $\tau_{12}, \tau_{23}, \tau_{31}, \nu$ by

$$\tau_{12}(A_1, A_2, A_3, B_1, B_2, B_3) := (B_1, B_2, A_3, A_1, A_2, B_3),$$

$$\tau_{23}(A_1, A_2, A_3, B_1, B_2, B_3) := (A_1, B_2, B_3, B_1, A_2, A_3),$$

$$\tau_{31}(A_1, A_2, A_3, B_1, B_2, B_3) := (B_1, A_2, B_3, A_1, B_2, A_3),$$

$$\nu(A_1, A_2, A_3, B_1, B_2, B_3) := (C_1, C_2, C_3, B_1, B_2, B_3).$$

The transformations $\sigma, \tau_{12}, \tau_{23}, \tau_{31}, \nu$ generate the symmetric group S_6 of degree 6. We denote this group by G . The group G corresponds to transformations of our system induced by holomorphic automorphisms on $P_2(C) - \mathcal{A}$.

Proposition 2.1. *If a 6-tuple $H := (A_1, A_2, A_3, B_1, B_2, B_3)$ satisfies the relation (I) and (S), then the transformed 6-tuple by an element of G also satisfies (I) and (S).*

Definition 2.2. A 6-tuple $H = (A_1, A_2, A_3, B_1, B_2, B_3)$ is called *decomposable* if V is the direct sum of non trivial two invariant subspaces V_1, V_2 under the linear transformations $A_1, A_2, A_3, B_1, B_2, B_3$.

Definition 2.3. A 6-tuple H is called *almost decomposable* if there exist linear transformations $N_1, N_2, N_3, M_1, M_2, M_3$ of V satisfying

- (1) For any i, N_i, M_i are nilpotent, and $\sum_{i=1}^3 (N_i + M_i) = 0$,
- (2) N_i, M_j are commutative and commute with every element of H ,
- (3) V is the direct sum of non trivial invariant subspaces under the endomorphisms $A_i - N_i, B_j - M_j$ ($i, j = 1, 2, 3$).

Definition 2.4. A 6-tuple H is called *elementary* if:

- (1) it is almost decomposable;
- (2) V is the direct sum of 1-dimensional invariant subspaces under the endomorphisms $A_i - N_i, B_j - M_j$ ($i, j = 1, 2, 3$).

Remark 2.5. A 6-tuple H is decomposable (*resp.* almost decomposable, elementary) if and only if the transformed system by an element of G is decomposable (*resp.* almost decomposable, elementary).

Remark 2.6. The 6-tuple $(A_1 - N_1, A_2 - N_2, A_3 - N_3, B_1 - M_1, B_2 - M_2, B_3 - M_3)$ in Definition 2.3 satisfies (I) and (S).

Remark 2.7. A 6-tuple H is elementary if and only if every element of H commutes with each other.

Consider a 6-tuple $H = (A_1, A_2, A_3, B_1, B_2, B_3)$ of a Pfaffian system of Fuchs type

$$df = \left(\sum_{i=1}^3 A_i \frac{dx_i}{x_i} + \sum_{i=1}^3 B_i \frac{du_i}{u_i} \right) f. \quad (2.2)$$

Then :

- (1) the 6-tuple H is decomposable if and only if the system (2.2) is decomposable.
- (2) the 6-tuple H is almost decomposable if and only if $f = (\prod_{i=1}^3 x_i^{N_i}) \times (\prod_{i=1}^3 u_i^{M_i}) g$ transforms the system (2.2) to a decomposable system.
- (3) If the 6-tuple H is elementary, then the solutions of the system (2.2) are elementary.

Let V^* be the dual vector space of V and T^* the dual transformation of T . Then

- (1) a 6-tuple $H = (A_1, A_2, A_3, B_1, B_2, B_3)$ satisfies (I) and (S) if and only if the dual transformation $H^* = (A_1^*, A_2^*, A_3^*, B_1^*, B_2^*, B_3^*)$ of H satisfies (I) and (S).
- (2) H is decomposable (*resp.* almost decomposable, elementary) if and only if H^* is decomposable (*resp.* almost decomposable, elementary).

From now on we assume $\dim V = 3$ throughout. Under this hypothesis, we call an endomorphism X of V satisfies (R) if

$$(R) \quad \text{There exists } \xi \in C \text{ such that } \text{rank}(X - \xi I) = 1.$$

For any endomorphism X satisfying (R), we denote the kernel and image of $X - \xi I$ by N_x, I_x respectively. Use will be made of the following lemmas [4, p.202] :

Lemma 2.8. *If an endomorphism X satisfies (R), $N_x = \{(x_1, x_2, x_3) \mid p_1 x_1 + p_2 x_2 + p_3 x_3 = 0\}$, $(q_1, q_2, q_3) \neq 0 \in I_x$, then there exists a base of V such that X is represented by*

$$\lambda \begin{pmatrix} p_1 q_1 + \xi & p_2 q_1 & p_3 q_1 \\ p_1 q_2 & p_2 q_2 + \xi & p_3 q_2 \\ p_1 q_3 & p_2 q_3 & p_3 q_3 + \xi \end{pmatrix} \quad (\lambda \in \mathbb{C}).$$

Lemma 2.9. *If endomorphisms X, Y of V satisfying (R) and $[X, Y]=0$, then :*

- (1) $X(N_Y) \subset N_Y, Y(N_X) \subset N_X.$
- (2) $N_X \neq N_Y \implies I_X \subset N_Y, I_Y \subset N_X.$

We denote by D the set of transformations A_i, B_i, B, C_i ($i=1, 2, 3$) satisfying (I) and (S).

2.3. The case that any element of D satisfies (R).

The following theorem is the corrected version of the main theorem of Gérard-Levelt [4, Theorem 1]. We include the case of (2.6), (2.7), which corresponds to the $\alpha=0$ case of the system (F₁). As stated in **Introduction**, it will suffice to correct [4, Proposition 2], i.e., to prove Proposition 2.17 below.

Theorem 2.10. *If a 6-tuple $H = (A_1, A_2, A_3, B_1, B_2, B_3)$ is not elementary and satisfies (I), (S) and (R), then H is decomposable, or modulo transformations of G , H is given by*

$$\left[\begin{array}{l} A_1 = \begin{pmatrix} \alpha_1 & 0 & 0 \\ -b_2 & \alpha_1 & 0 \\ -b_3 & 0 & \alpha_1 \end{pmatrix}, \quad B_1 = \begin{pmatrix} \beta_1 & 0 & 0 \\ 0 & b_2 + \beta'_1 & b_2 \\ 0 & b_3 & b_3 + \beta'_1 \end{pmatrix}, \\ A_2 = \begin{pmatrix} \alpha_2 & -b_1 & 0 \\ 0 & \alpha'_2 & 0 \\ 0 & -b_3 & \alpha_2 \end{pmatrix}, \quad B_2 = \begin{pmatrix} b_1 + \beta'_2 & 0 & b_1 \\ 0 & \beta_2 & 0 \\ b_3 & 0 & b_3 + \beta'_2 \end{pmatrix}, \\ A_3 = \begin{pmatrix} \alpha_3 & 0 & -b_1 \\ 0 & \alpha_3 & -b_2 \\ 0 & 0 & \alpha'_3 \end{pmatrix}, \quad B_3 = \begin{pmatrix} b_1 + \beta'_3 & b_1 & 0 \\ b_2 & b_2 + \beta'_3 & 0 \\ 0 & 0 & \beta_3 \end{pmatrix}, \end{array} \right. \quad (2.3)$$

where

$$\begin{cases} b_1 = \frac{1}{2}(-\beta_1 + \beta'_1 + \beta_2 - \beta'_2 + \beta_3 - \beta'_3), \\ b_2 = \frac{1}{2}(\beta_1 - \beta'_1 - \beta_2 + \beta'_2 + \beta_3 - \beta'_3), \\ b_3 = \frac{1}{2}(\beta_1 - \beta'_1 + \beta_2 - \beta'_2 - \beta_3 + \beta'_3), \end{cases} \quad (2.4)$$

$$\begin{cases} \alpha_1 + \alpha_2 + \alpha_3 + \beta_1 + \beta_2 + \beta_3 = 0, \\ \alpha_1 + \alpha'_2 + \alpha_3 + \beta_1 + \beta'_2 + \beta_3 = 0, \\ \alpha_1 + \alpha_2 + \alpha'_3 + \beta_1 + \beta_2 + \beta'_3 = 0, \end{cases} \quad (2.5)$$

or

$$\begin{cases} A_1 = \begin{pmatrix} \alpha'_1 & 0 & 0 \\ 0 & \alpha_1 & 0 \\ 0 & 0 & \alpha_1 \end{pmatrix}, & B_1 = \begin{pmatrix} \beta_1 & 0 & 0 \\ 0 & \beta_1 - b_3 & b_2 \\ 0 & b_3 & \beta_1 - b_2 \end{pmatrix}, \\ A_2 = \begin{pmatrix} \alpha_2 & -b_1 & 0 \\ 0 & \alpha'_2 & 0 \\ 0 & -b_3 & \alpha_2 \end{pmatrix}, & B_2 = \begin{pmatrix} \beta'_2 & 0 & b_1 \\ 0 & \beta_2 & 0 \\ 0 & 0 & \beta_2 \end{pmatrix}, \\ A_3 = \begin{pmatrix} \alpha_3 & 0 & -b_1 \\ 0 & \alpha_3 & -b_2 \\ 0 & 0 & \alpha'_3 \end{pmatrix}, & B_3 = \begin{pmatrix} \beta'_3 & b_1 & 0 \\ 0 & \beta_3 & 0 \\ 0 & 0 & \beta_3 \end{pmatrix}, \end{cases} \quad (2.6)$$

where the constants $\alpha_i, \beta_i, \alpha'_i, \beta'_i$ ($i=1, 2, 3$) satisfy the relation (2.5) and

$$\begin{cases} \beta_1 - \beta'_1 = \beta_2 - \beta'_2 + \beta_3 - \beta'_3, \\ b_2 = \beta_3 - \beta'_3, \\ b_3 = \beta_2 - \beta'_2. \end{cases} \quad (2.7)$$

Conversely, if the constants $\alpha_i, \beta_i, \alpha'_i, \beta'_i$ ($i=1, 2, 3$) satisfy the relation (2.5), then the 6-tuple defined by (2.3), (2.4) or (2.6), (2.7) satisfy (I) and (S).

Remark 2.11. For $\alpha, \beta, \beta', \gamma$ ($\alpha \neq 0$), put

$$\begin{cases} \alpha_1 = 0, \alpha'_1 = 1 - \gamma + \beta', \beta_1 = 0, \beta'_1 = \gamma - \alpha - \beta' - 1, \\ \alpha_2 = 0, \alpha'_2 = 1 - \gamma + \beta, \beta_2 = 0, \beta'_2 = \gamma - \alpha - \beta - 1, \\ \alpha_3 = \alpha, \alpha'_3 = \beta + \beta', \beta_3 = 0, \beta'_3 = -(\beta + \beta'), \end{cases} \quad (2.8)$$

then one can easily check that these satisfy (2.5) in Theorem 2.10. Let

$$T = \begin{pmatrix} 1 & 1 & 1 \\ -\alpha & 0 & 0 \\ 0 & -\alpha & 0 \end{pmatrix},$$

A_i, B_i ($i=1, 2, 3$) be defined by (2.3), (2.4) in Theorem 2.10 with (2.8). Then TA_iT^{-1}, TB_iT^{-1} ($i=1, 2, 3$) are nothing but (2.1) of **section 2.1**. On the other hand, the 6-tuple of Theorem 2.10 is no more general than the one associated with the system (F_1) : one can reduce the general case to the (F_1) case as follows (cf. [4, p.204]). substituting

$$f = x_1^{\alpha_1} x_2^{\alpha_2} x_3^{\alpha_3 - \alpha} u_1^{\beta_1} u_2^{\beta_2} u_3^{\beta_3} g \quad (\alpha = \alpha_1 + \alpha_2 + \alpha_3 + \beta_1 + \beta_2 + \beta_3) \quad (2.9)$$

in

$$df = \left(\sum_{i=1}^3 A_i \frac{dx_i}{x_i} + \sum_{i=1}^3 B_i \frac{du_i}{u_i} \right) f,$$

we have

$$df = \left(\sum_{i=1}^3 A_i \frac{dx_i}{x_i} + \sum_{i=1}^3 B_i \frac{du_i}{u_i} \right) x_1^{\alpha_1} x_2^{\alpha_2} x_3^{\alpha_3 - \alpha} u_1^{\beta_1} u_2^{\beta_2} u_3^{\beta_3} g.$$

On the other hand, differentiating (2.9) gives

$$\begin{aligned} df = & \left(\frac{\alpha_1}{x_1} dx_1 + \frac{\alpha_2}{x_2} dx_2 + \frac{\alpha_3 - \alpha}{x_3} dx_3 + \frac{\beta_1}{u_1} du_1 + \frac{\beta_2}{u_2} du_2 + \frac{\beta_3}{u_3} du_3 \right) \\ & \times x_1^{\alpha_1} x_2^{\alpha_2} x_3^{\alpha_3 - \alpha} u_1^{\beta_1} u_2^{\beta_2} u_3^{\beta_3} g + x_1^{\alpha_1} x_2^{\alpha_2} x_3^{\alpha_3 - \alpha} u_1^{\beta_1} u_2^{\beta_2} u_3^{\beta_3} dg. \end{aligned}$$

Thus we obtain

$$\begin{aligned} dg = & \left[(A_1 - \alpha_1 I) \frac{dx_1}{x_1} + (A_2 - \alpha_2 I) \frac{dx_2}{x_2} + (A_3 - (\alpha_3 - \alpha) I) \frac{dx_3}{x_3} \right. \\ & \left. + (B_1 - \beta_1 I) \frac{du_1}{u_1} + (B_2 - \beta_2 I) \frac{du_2}{u_2} + (B_3 - \beta_3 I) \frac{du_3}{u_3} \right] g. \end{aligned}$$

The coefficients of the transformed system satisfy (I) and (S).

Let $\alpha_i, \beta_i, \alpha'_i, \beta'_i$ ($i=1, 2, 3$) be the numbers analogous to $\alpha_i, \beta_i, \alpha'_i, \beta'_i$ ($i=1, 2, 3$) associated with the transformed system, then we see

$$\begin{aligned}\alpha_1=0, \quad \alpha'_1 &= \alpha'_1 - \alpha_1, & \beta_1=0, \quad \beta'_1 &= \beta'_1 - \beta_1, \\ \alpha_2=0, \quad \alpha'_2 &= \alpha'_2 - \alpha_2, & \beta_2=0, \quad \beta'_2 &= \beta'_2 - \beta_2, \\ \alpha_3=\alpha, \quad \alpha'_3 &= \alpha'_3 - \alpha_3 + \alpha, & \beta_3=0, \quad \beta'_3 &= \beta'_3 - \beta_3,\end{aligned}$$

where

$$\alpha + \alpha'_1 + \beta'_1 = 0, \quad \alpha + \alpha'_2 + \beta'_2 = 0, \quad \alpha'_3 + \beta'_3 = 0.$$

Hence by the linear transformation T , one obtains Appell's system (F_1) .

Remark 2.12. The 6-tuple (2.6) in Theorem 2.10 reduces to that of Appell's system (F_1) with $\alpha=0$. (It is easy to see that the system of differential equations given by (2.6) can be integrated by using the Gaussian hypergeometric function.) In fact the 6-tuple (2.6) reduces to

$$\begin{aligned}A_1 &= \begin{pmatrix} 0 & 0 & 0 \\ 0 & \alpha_1 - \alpha'_1 & 0 \\ 0 & 0 & \alpha_1 - \alpha'_1 \end{pmatrix}, & B_1 &= \begin{pmatrix} 0 & 0 & 0 \\ 0 & -b_3 & b_2 \\ 0 & b_3 & -b_2 \end{pmatrix}, \\ A_2 &= \begin{pmatrix} 0 & -b_1 & 0 \\ 0 & \alpha'_2 - \alpha_2 & 0 \\ 0 & -b_3 & 0 \end{pmatrix}, & B_2 &= \begin{pmatrix} 0 & 0 & b_1 \\ 0 & b_3 & 0 \\ 0 & 0 & b_3 \end{pmatrix}, \\ A_3 &= \begin{pmatrix} 0 & 0 & -b_1 \\ 0 & 0 & -b_2 \\ 0 & 0 & \alpha'_3 - \alpha_3 \end{pmatrix}, & B_3 &= \begin{pmatrix} 0 & b_1 & 0 \\ 0 & b_2 & 0 \\ 0 & 0 & b_2 \end{pmatrix}, \\ C_1 &= \begin{pmatrix} \alpha_2 - \alpha'_2 + b_3 & -b_1 & -b_1 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{pmatrix}, & C_2 &= \begin{pmatrix} 0 & 0 & 0 \\ 0 & \alpha_3 - \alpha'_3 & -b_2 \\ 0 & 0 & 0 \end{pmatrix}, \\ C_3 &= \begin{pmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & -b_3 & \alpha_2 - \alpha'_2 \end{pmatrix}, & B &= \begin{pmatrix} 0 & b_1 & b_1 \\ 0 & b_2 & b_2 \\ 0 & b_3 & b_3 \end{pmatrix}.\end{aligned}\tag{2.10}$$

We set

$$\begin{aligned}(\bar{A}_1, \bar{A}_2, \bar{A}_3, \bar{B}_1, \bar{B}_2, \bar{B}_3; \bar{C}_1, \bar{C}_2, \bar{C}_3, \bar{B}) &:= \nu\sigma\tau_{23}\nu H \\ &= \nu\sigma\tau_{23}\nu(A_1, A_2, A_3, B_1, B_2, B_3; C_1, C_2, C_3, B) \\ &= (A_2, A_3, B, C_3, C_2, B_1; B_3, B_2, C_1, A_1),\end{aligned}$$

where σ is the permutation $\sigma(1, 2, 3) = (3, 2, 1)$. Then by setting $b_1 = -1$, $b_2 = \beta$, $b_3 = \beta'$, $\alpha'_2 - \alpha_2 = 1 - \gamma + \beta'$, $\alpha'_3 - \alpha_3 = 1 - \gamma + \beta$, we see that the 6-tuple $(\tilde{A}_1, \tilde{A}_2, \tilde{A}_3, \tilde{B}_1, \tilde{B}_2, \tilde{B}_3)$ reduces to that of Appell's system (F_1) with $\alpha = 0$ ((2.6) in Theorem 2.10), that is

$$\begin{aligned} \tilde{A}_1 &= \begin{pmatrix} 0 & 0 & 0 \\ 0 & 1 - \gamma + \beta' & 0 \\ 0 & -\beta' & 0 \end{pmatrix}, & \tilde{B}_1 &= \begin{pmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & -\beta' & \gamma - \beta' - 1 \end{pmatrix}, \\ \tilde{A}_2 &= \begin{pmatrix} 0 & 0 & 1 \\ 0 & 0 & -\beta \\ 0 & 0 & 1 - \gamma + \beta \end{pmatrix}, & \tilde{B}_2 &= \begin{pmatrix} 0 & 0 & 0 \\ 0 & \gamma - \beta - 1 & -\beta \\ 0 & 0 & 0 \end{pmatrix}, \\ \tilde{A}_3 &= \begin{pmatrix} 0 & -1 & -1 \\ 0 & \beta & \beta \\ 0 & \beta' & \beta' \end{pmatrix}, & \tilde{B}_3 &= \begin{pmatrix} 0 & 0 & 0 \\ 0 & -\beta' & \beta \\ 0 & \beta' & -\beta \end{pmatrix}. \end{aligned}$$

Remark 2.13. Let us consider the case of $\alpha = 0$ in Remark 2.11 ;

$$\begin{cases} \alpha_1 = 0, \alpha'_1 = 1 - \gamma + \beta', \beta_1 = 0, \beta'_1 = \gamma - \beta' - 1, \\ \alpha_2 = 0, \alpha'_2 = 1 - \gamma + \beta, \beta_2 = 0, \beta'_2 = \gamma - \beta - 1, \\ \alpha_3 = 0, \alpha'_3 = \beta + \beta', \beta_3 = 0, \beta'_3 = -(\beta + \beta'). \end{cases} \quad (2.11)$$

We substitute this into (2.3) of Theorem 2.10 :

$$\left[\begin{aligned} A_1 &= \begin{pmatrix} 1 - \gamma + \beta' & 0 & 0 \\ -\beta' & 0 & 0 \\ \gamma - 1 & 0 & 0 \end{pmatrix}, & B_1 &= \begin{pmatrix} 0 & 0 & 0 \\ 0 & \gamma - 1 & \beta' \\ 0 & 1 - \gamma & -\beta' \end{pmatrix}, \\ A_2 &= \begin{pmatrix} 0 & -\beta & 0 \\ 0 & 1 - \gamma + \beta & 0 \\ 0 & \gamma - 1 & 0 \end{pmatrix}, & B_2 &= \begin{pmatrix} \gamma - 1 & 0 & \beta \\ 0 & 0 & 0 \\ 1 - \gamma & 0 & -\beta \end{pmatrix}, \\ A_3 &= \begin{pmatrix} 0 & 0 & -\beta \\ 0 & 0 & -\beta' \\ 0 & 0 & \beta + \beta' \end{pmatrix}, & B_3 &= \begin{pmatrix} -\beta' & \beta & 0 \\ \beta' & -\beta & 0 \\ 0 & 0 & 0 \end{pmatrix}. \end{aligned} \right. \quad (2.12)$$

We assert that (2.12) can be reduced to the transposed matrices of Appell's system (F_1) with $\alpha = 0$. Let

$$S = \begin{pmatrix} 1 & 1 & 1 \\ -1 & 0 & 0 \\ 0 & -1 & 0 \end{pmatrix},$$

A_i, B_i ($i=1, 2, 3$) be defined by (2.12) in Theorem 2.10 with (2.11). Then SA_iS^{-1}, SB_iS^{-1} ($i=1, 2, 3$) are as follows :

$$\begin{aligned} SA_1S^{-1} &= \begin{pmatrix} 0 & 0 & 0 \\ 0 & 1-\gamma+\beta' & 0 \\ 0 & -\beta' & 0 \end{pmatrix}, & SA_2S^{-1} &= \begin{pmatrix} 0 & 0 & 0 \\ 0 & 0 & -\beta \\ 0 & 0 & 1-\gamma+\beta' \end{pmatrix}, \\ SA_3S^{-1} &= \begin{pmatrix} 0 & 0 & 0 \\ \beta & \beta & \beta \\ \beta' & \beta' & \beta' \end{pmatrix}, & SB_1S^{-1} &= \begin{pmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \\ -\beta' & -\beta' & \gamma-\beta'-1 \end{pmatrix}, \\ SB_2S^{-1} &= \begin{pmatrix} 0 & 0 & 0 \\ -\beta & \gamma-\beta-1 & -\beta \\ 0 & 0 & 0 \end{pmatrix}, & SB_3S^{-1} &= \begin{pmatrix} 0 & 0 & 0 \\ 0 & -\beta' & \beta \\ 0 & \beta' & -\beta \end{pmatrix}. \end{aligned}$$

Now we use A_i, B_i ($i=1, 2, 3$) instead of above SA_iS^{-1}, SB_iS^{-1} ($i=1, 2, 3$). Let σ be the transposition of 1 and 2. We have

$$\begin{aligned} (\bar{A}_1, \bar{A}_2, \bar{A}_3, \bar{B}_1, \bar{B}_2, \bar{B}_3) &:= \sigma\tau_{12}H^* \\ &= (B_2^*, B_1^*, A_3^*, A_2^*, A_1^*, B_3^*) \end{aligned}$$

where

$$\left[\begin{array}{l} \bar{A}_1 = \begin{pmatrix} 0 & -\beta & 0 \\ 0 & \gamma-\beta-1 & 0 \\ 0 & -\beta & 0 \end{pmatrix}, \quad \bar{B}_1 = \begin{pmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & -\beta & 1-\gamma+\beta \end{pmatrix}, \\ \bar{A}_2 = \begin{pmatrix} 0 & 0 & -\beta' \\ 0 & 0 & -\beta' \\ 0 & 0 & \gamma-\beta'-1 \end{pmatrix}, \quad \bar{B}_2 = \begin{pmatrix} 0 & 0 & 0 \\ 0 & 1-\gamma+\beta' & -\beta' \\ 0 & 0 & 0 \end{pmatrix}, \\ \bar{A}_3 = \begin{pmatrix} 0 & \beta & \beta' \\ 0 & \beta & \beta' \\ 0 & \beta & \beta' \end{pmatrix}, \quad \bar{B}_3 = \begin{pmatrix} 0 & 0 & 0 \\ 0 & -\beta' & \beta' \\ 0 & \beta & -\beta \end{pmatrix}. \end{array} \right.$$

If we change the parameter γ to $2-\gamma+\beta+\beta'$, we have

$$\left[\begin{array}{l} \bar{A}_1 = \begin{pmatrix} 0 & -\beta & 0 \\ 0 & 1-\gamma+\beta' & 0 \\ 0 & -\beta & 0 \end{pmatrix}, & \bar{B}_1 = \begin{pmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & -\beta & \gamma-\beta'-1 \end{pmatrix}, \\ \bar{A}_2 = \begin{pmatrix} 0 & 0 & -\beta' \\ 0 & 0 & -\beta' \\ 0 & 0 & 1-\gamma+\beta \end{pmatrix}, & \bar{B}_2 = \begin{pmatrix} 0 & 0 & 0 \\ 0 & \gamma-\beta-1 & -\beta' \\ 0 & 0 & 0 \end{pmatrix}, \\ \bar{A}_3 = \begin{pmatrix} 0 & \beta & \beta' \\ 0 & \beta & \beta' \\ 0 & \beta & \beta' \end{pmatrix}, & \bar{B}_3 = \begin{pmatrix} 0 & 0 & 0 \\ 0 & -\beta' & \beta' \\ 0 & \beta & -\beta \end{pmatrix}. \end{array} \right.$$

These are simultaneously similar to

$$\left[\begin{array}{l} \tilde{A}_1 = \begin{pmatrix} 0 & 1 & 0 \\ 0 & 1-\gamma+\beta' & 0 \\ 0 & -\beta' & 0 \end{pmatrix}, & \tilde{B}_1 = \begin{pmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & -\beta' & \gamma-\beta'-1 \end{pmatrix}, \\ \tilde{A}_2 = \begin{pmatrix} 0 & 0 & 1 \\ 0 & 0 & -\beta \\ 0 & 0 & 1-\gamma+\beta \end{pmatrix}, & \tilde{B}_2 = \begin{pmatrix} 0 & 0 & 0 \\ 0 & \gamma-\beta-1 & -\beta \\ 0 & 0 & 0 \end{pmatrix}, \\ \tilde{A}_3 = \begin{pmatrix} 0 & -1 & -1 \\ 0 & \beta & \beta \\ 0 & \beta' & \beta' \end{pmatrix}, & \tilde{B}_3 = \begin{pmatrix} 0 & 0 & 0 \\ 0 & -\beta' & \beta \\ 0 & \beta' & -\beta \end{pmatrix}. \end{array} \right.$$

Thus we see that (2.12) reduces to the transposed matrices of Appell's system (F_1) with $\alpha=0$. That is

$$\left[\begin{array}{l} \begin{pmatrix} 0 & 0 & 0 \\ 1 & 1-\gamma+\beta' & -\beta' \\ 0 & 0 & 0 \end{pmatrix}, & \begin{pmatrix} 0 & 0 & 0 \\ 0 & 0 & -\beta' \\ 0 & 0 & \gamma-\beta'-1 \end{pmatrix}, \\ \begin{pmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \\ 1 & -\beta & 1-\gamma+\beta \end{pmatrix}, & \begin{pmatrix} 0 & 0 & 0 \\ 0 & \gamma-\beta-1 & 0 \\ 0 & -\beta & 0 \end{pmatrix}, \\ \begin{pmatrix} 0 & 0 & 0 \\ -1 & \beta & \beta' \\ -1 & \beta & \beta' \end{pmatrix}, & \begin{pmatrix} 0 & 0 & 0 \\ 0 & -\beta' & \beta' \\ 0 & \beta & -\beta \end{pmatrix}. \end{array} \right. \quad (2.13)$$

It is to see that the system of differential equations given by (2.13) can be integrated by using the Gaussian hypergeometric function.

We denote

$$\begin{aligned}\mathfrak{M}(\text{resp. } \mathfrak{N}) &:= \text{the set of unordered } \{X, Y, Z\}, \\ \mathfrak{M}^*(\text{resp. } \mathfrak{N}^*) &:= \text{the set of unordered } \{X^*, Y^*, Z^*\}\end{aligned}$$

respectively, where (X, Y, Z, \dots) (resp. $(\dots X, Y, Z)$) is a transformed 6-tuple of $H=(A_1, A_2, A_3, B_1, B_2, B_3)$ by G .

We prepare some lemmas [4, p.205-210].

Lemma 2.14. *If H is not elementary and $\{X, Y, Z\} \in \mathfrak{N}$ or $\{X, Y, Z\} \in \mathfrak{N}^*$, then :*

- (1) $N_X \cap N_Y \cap N_Z \neq \{0\}$.
- (2) I_X, I_Y, I_Z are contained in a 2-dimensional vector subspace of V .

Lemma 2.15. *If $N_X \cap N_Y \cap N_Z \neq \{0\}$ for any triple $\{X, Y, Z\}$ of \mathfrak{M} and \mathfrak{N} , then :*

- (1) *There exists $e \neq 0$ such that $e \in N_{A_i} \cap N_{B_i} \cap N_{C_i} \cap N_B$ ($i=1, 2, 3$).*
- (2) *There exists a 2-dimensional vector subspace of V^* which contains $I_{A_i^*}, I_{B_i^*}, I_{C_i^*}, I_{B^*}$ ($i=1, 2, 3$).*

Lemma 2.16. *If there exists a nonzero vector $e \in N_{A_i} \cap N_{B_i} \cap N_{C_i} \cap N_B$ ($i=1, 2, 3$) and a linear form $l \neq 0$ on $I_{A_i}, I_{B_i}, I_{C_i}, I_B$, then H is elementary or decomposable.*

The following Proposition 2.17 is proved in [4, Proposition 2]. We have corrected a mistake in their proof for Case II-2.

Proposition 2.17. *If $N_X \cap N_Y \cap N_Z \neq \{0\}$ for any $\{X, Y, Z\} \in \mathfrak{N}$ and there exists $\{X, Y, Z\} \in \mathfrak{M}$ such that $N_X \cap N_Y \cap N_Z = \{0\}$, and H is not elementary, then H is decomposable, or there exists a basis of V satisfying (2.5) and (2.4), or (2.5) and (2.7) such that H is of the form (2.3) or (2.6) respectively in Theorem 2.10.*

Proof. We may suppose that $N_{A_1} \cap N_{A_2} \cap N_{A_3} = \{0\}$. Take a basis (e_1, e_2, e_3) of V such that $e_1 \in N_{A_2} \cap N_{A_3}$, $e_2 \in N_{A_3} \cap N_{A_1}$, $e_3 \in N_{A_1} \cap N_{A_2}$. With respect to this basis A_i ($i=1, 2, 3$) is of the form ;

$$A_1 = \begin{pmatrix} \alpha_1 & 0 & 0 \\ * & \alpha_1 & 0 \\ * & 0 & \alpha_1 \end{pmatrix}, \quad A_2 = \begin{pmatrix} \alpha_2 & * & 0 \\ 0 & \alpha_2 & 0 \\ 0 & * & \alpha_2 \end{pmatrix}, \quad A_3 = \begin{pmatrix} \alpha_3 & 0 & * \\ 0 & \alpha_3 & * \\ 0 & 0 & \alpha_3 \end{pmatrix}.$$

By $\mathfrak{N} \ni \{A_1, A_2, A_3\}$, we have $e_3 \in N_{B_3}$. In the same way, $e_1 \in N_{B_1}$, $e_2 \in N_{B_2}$. By Lemma 2.9, we see $B_i(N_{A_i}) \subset N_{A_i}$ ($i=1, 2, 3$). Hence with respect to the basis (e_1, e_2, e_3) , B_i ($i=1, 2, 3$) is of the form ;

$$B_1 = \begin{pmatrix} \beta_1 & 0 & 0 \\ 0 & * & * \\ 0 & * & * \end{pmatrix}, \quad B_2 = \begin{pmatrix} * & 0 & * \\ 0 & \beta_2 & 0 \\ * & 0 & * \end{pmatrix}, \quad B_3 = \begin{pmatrix} * & * & 0 \\ * & * & 0 \\ 0 & 0 & \beta_3 \end{pmatrix}.$$

Case I: If $e_1, e_2, e_3 \notin N_B$, then we may suppose that $N_B = \{(x_1, x_2, x_3) | x_1 + x_2 + x_3 = 0\}$. By Lemma 2.8, we have

$$B = \begin{pmatrix} b_1 + \xi & b_1 & b_1 \\ b_2 & b_2 + \xi & b_2 \\ b_3 & b_3 & b_3 + \xi \end{pmatrix}.$$

Since $B = B_1 + B_2 + B_3$, we may put

$$B_1 = \begin{pmatrix} \beta_1 & 0 & 0 \\ 0 & a & b_2 \\ 0 & b_3 & b \end{pmatrix}.$$

In view of $[B, B_1] = 0$, $N_{B_1} \neq N_B$ ($N_{B_1} \ni e_1$), one can use Lemma 2.9 to conclude that $I_{B_1} \subset N_B$. On the other hand, we have $(0, a - \beta_1, b_3) \in I_{B_1}$, $(0, b_2, b - \beta_1) \in I_{B_1}$. By $I_{B_1} \subset N_B$, it follows that $a - \beta_1 + b_3 = 0$, $b_2 + b - \beta_1 = 0$. Hence

$$a = \beta_1 - b_3, \quad b = \beta_1 - b_2. \quad (2.14)$$

$$\text{tr} B_1 = 2\beta_1 + \beta_1' = \beta_1 + a + b. \quad (2.15)$$

Thus we get $\beta_1 - \beta_1' = b_2 + b_3$ by substituting (2.14) in (2.15). Therefore we obtain $a = b_2 + \beta_1'$, $b = b_3 + \beta_1'$, $b_2 + b_3 = \beta_1 - \beta_1'$. Similarly, we may put

$$B_2 = \begin{pmatrix} c & 0 & b_1 \\ 0 & \beta_2 & 0 \\ b_3 & 0 & d \end{pmatrix}.$$

Since $[B, B_2]=0$, $N_{B_2} \neq N_B$ ($N_{B_2} \ni e_2$), we have $I_{B_2} \subset N_B$ by Lemma 2.9. On the other hand, we have $(c - \beta_2, 0, b_3) \in I_{B_2}$, $(b_1, 0, d - \beta_2) \in I_{B_2}$. By $I_{B_2} \subset N_B$, we see $c - \beta_2 + b_3 = 0$, $b_1 + d - \beta_2 = 0$. Hence

$$c = \beta_2 - b_3, d = \beta_2 - b_1. \quad (2.16)$$

$$\text{tr}B_2 = 2\beta_2 + \beta'_2 = \beta_2 + c + d. \quad (2.17)$$

Substituting (2.16) in (2.17) gives $\beta_2 - \beta'_2 = b_3 + b_1$. Hence we get $c = b_1 + \beta'_2$, $d = b_3 + \beta'_2$, $b_3 + b_1 = \beta_2 - \beta'_2$. In the same way, put

$$B_3 = \begin{pmatrix} e & b_1 & 0 \\ b_2 & f & 0 \\ 0 & 0 & \beta_3 \end{pmatrix},$$

then we see

$$e = \beta_3 - b_2, f = \beta_3 - b_1. \quad (2.18)$$

$$\text{tr}B_3 = 2\beta_3 + \beta'_3 = \beta_3 + e + f. \quad (2.19)$$

Thus we get $\beta_3 - \beta'_3 = b_1 + b_2$ by substituting (2.18) in (2.19). Therefore we obtain $e = b_1 + \beta'_3$, $f = b_2 + \beta'_3$, $b_1 + b_2 = \beta_3 - \beta'_3$. We also have

$$b_2 + b_3 = \beta_1 - \beta'_1,$$

$$b_3 + b_1 = \beta_2 - \beta'_2,$$

$$b_1 + b_2 = \beta_3 - \beta'_3.$$

Thus we get the relation (2.4)

$$\begin{cases} b_1 = \frac{1}{2}(-\beta_1 + \beta'_1 + \beta_2 - \beta'_2 + \beta_3 - \beta'_3), \\ b_2 = \frac{1}{2}(\beta_1 - \beta'_1 - \beta_2 + \beta'_2 + \beta_3 - \beta'_3), \\ b_3 = \frac{1}{2}(\beta_1 - \beta'_1 + \beta_2 - \beta'_2 - \beta_3 + \beta'_3). \end{cases}$$

By the relation (S), we obtain (2.3)

$$\left[\begin{array}{l} A_1 = \begin{pmatrix} \alpha'_1 & 0 & 0 \\ -b_2 & \alpha_1 & 0 \\ -b_3 & 0 & \alpha_1 \end{pmatrix}, \quad B_1 = \begin{pmatrix} \beta_1 & 0 & 0 \\ 0 & b_2 + \beta'_1 & b_2 \\ 0 & b_3 & b_3 + \beta'_1 \end{pmatrix}, \\ A_2 = \begin{pmatrix} \alpha_2 & -b_1 & 0 \\ 0 & \alpha'_2 & 0 \\ 0 & -b_3 & \alpha_2 \end{pmatrix}, \quad B_2 = \begin{pmatrix} b_1 + \beta'_2 & 0 & b_1 \\ 0 & \beta_2 & 0 \\ b_3 & 0 & b_3 + \beta'_2 \end{pmatrix}, \\ A_3 = \begin{pmatrix} \alpha_3 & 0 & -b_1 \\ 0 & \alpha_3 & -b_2 \\ 0 & 0 & \alpha'_3 \end{pmatrix}, \quad B_3 = \begin{pmatrix} b_1 + \beta'_3 & b_1 & 0 \\ b_2 & b_2 + \beta'_3 & 0 \\ 0 & 0 & \beta_3 \end{pmatrix}, \end{array} \right.$$

with the relation (2.5)

$$\left[\begin{array}{l} \alpha'_1 + \alpha_2 + \alpha_3 + \beta'_1 + \beta_2 + \beta_3 = 0, \\ \alpha_1 + \alpha'_2 + \alpha_3 + \beta_1 + \beta'_2 + \beta_3 = 0, \\ \alpha_1 + \alpha_2 + \alpha'_3 + \beta_1 + \beta_2 + \beta'_3 = 0. \end{array} \right.$$

Case II : If N_B contains only one of e_1, e_2, e_3 , then we may suppose that $e_1 \in N_B$ and $N_B = \{(x_1, x_2, x_3) | x_2 + x_3 = 0\}$. By Lemma 2.8, we see

$$B = \begin{pmatrix} \xi & b_1 & b_1 \\ 0 & b_2 + \xi & b_2 \\ 0 & b_3 & b_3 + \xi \end{pmatrix}.$$

Now we have $N_{B_2} \neq N_B, N_{B_3} \neq N_B$ ($N_{B_2} \ni e_2, N_{B_3} \ni e_3$). Since $[B, B_2] = [B, B_3] = 0$, we can use Lemma 2.9 to conclude that $I_{B_2} \subset N_B, I_{B_3} \subset N_B$. Then since $B = B_1 + B_2 + B_3$, B_2 and B_3 are of the forms ;

$$B_2 = \begin{pmatrix} a & 0 & b_1 \\ 0 & \beta_2 & 0 \\ 0 & 0 & b \end{pmatrix}, \quad B_3 = \begin{pmatrix} c & b_1 & 0 \\ 0 & d & 0 \\ 0 & 0 & \beta_3 \end{pmatrix}.$$

By $(b_1, 0, b - \beta_2) \in I_{B_2} \subset N_B, (b_1, d - \beta_3, 0) \in I_{B_3} \subset N_B$, we have $0 + b - \beta_2 = 0, d - \beta_3 + 0 = 0$. Hence $b = \beta_2, d = \beta_3$. Put $a = \beta'_2, c = \beta'_3$ so that

$$B_2 = \begin{pmatrix} \beta'_2 & 0 & b_1 \\ 0 & \beta_2 & 0 \\ 0 & 0 & \beta_2 \end{pmatrix}, \quad B_3 = \begin{pmatrix} \beta'_3 & b_1 & 0 \\ 0 & \beta_3 & 0 \\ 0 & 0 & \beta_3 \end{pmatrix}.$$

By $B=B_1+B_2+B_3$, we have

$$B_1 = \begin{pmatrix} \beta_1 & 0 & 0 \\ 0 & * & b_2 \\ 0 & b_3 & * \end{pmatrix}.$$

Case II-1: If $b_1=0$, then by the relation (S), we have

$$\begin{aligned} A_1 &= \begin{pmatrix} \alpha'_1 & 0 & 0 \\ 0 & \alpha_1 & 0 \\ 0 & 0 & \alpha_1 \end{pmatrix}, & B_1 &= \begin{pmatrix} \beta_1 & 0 & 0 \\ 0 & * & b_2 \\ 0 & b_3 & * \end{pmatrix}, \\ A_2 &= \begin{pmatrix} \alpha_2 & 0 & 0 \\ 0 & \alpha'_2 & 0 \\ 0 & -b_3 & \alpha_2 \end{pmatrix}, & B_2 &= \begin{pmatrix} \beta'_2 & 0 & 0 \\ 0 & \beta_2 & 0 \\ 0 & 0 & \beta_2 \end{pmatrix}, \\ A_3 &= \begin{pmatrix} \alpha_3 & 0 & 0 \\ 0 & \alpha_3 & -b_2 \\ 0 & 0 & \alpha'_3 \end{pmatrix}, & B_3 &= \begin{pmatrix} \beta'_3 & 0 & 0 \\ 0 & \beta_3 & 0 \\ 0 & 0 & \beta_3 \end{pmatrix}. \end{aligned}$$

Then H is decomposable.

Case II-2: We suppose $b_1 \neq 0$. By $[B, B_i]=0$ ($i=1, 2, 3$), we get $b_3 = \beta_2 - \beta'_2$, $b_2 = \beta_3 - \beta'_3$.

Thus we obtain

$$B_1 = \begin{pmatrix} \beta_1 & 0 & 0 \\ 0 & \beta_1 - b_3 & b_2 \\ 0 & b_3 & \beta_1 - b_2 \end{pmatrix}.$$

By $\text{tr}B_1 = \beta'_1 + 2\beta_1 = 3\beta_1 - (b_2 + b_3)$, we have

$$\beta_1 - \beta'_1 = b_2 + b_3 = \beta_2 - \beta'_2 + \beta_3 - \beta'_3.$$

Therefore by conditions (I) and (S) we obtain

$$A_1 = \begin{pmatrix} \alpha'_1 & 0 & 0 \\ 0 & \alpha_1 & 0 \\ 0 & 0 & \alpha_1 \end{pmatrix}, \quad B_1 = \begin{pmatrix} \beta_1 & 0 & 0 \\ 0 & \beta_1 - b_3 & b_2 \\ 0 & b_3 & \beta_1 - b_2 \end{pmatrix},$$

$$A_2 = \begin{pmatrix} \alpha_2 & -b_1 & 0 \\ 0 & \alpha'_2 & 0 \\ 0 & -b_3 & \alpha_2 \end{pmatrix}, \quad B_2 = \begin{pmatrix} \beta'_2 & 0 & b_1 \\ 0 & \beta_2 & 0 \\ 0 & 0 & \beta_2 \end{pmatrix},$$

$$A_3 = \begin{pmatrix} \alpha_3 & 0 & -b_1 \\ 0 & \alpha_3 & -b_2 \\ 0 & 0 & \alpha'_3 \end{pmatrix}, \quad B_3 = \begin{pmatrix} \beta'_3 & b_1 & 0 \\ 0 & \beta_3 & 0 \\ 0 & 0 & \beta_3 \end{pmatrix}.$$

It remains only to show that $N_X \cap N_Y \cap N_Z \neq \{0\}$ for any $\{X, Y, Z\} \in \mathfrak{R}$ of the above 6-tuple and this is straightforwardly checked.

Case III: If N_B contains two of e_1, e_2, e_3 , then we may suppose that $e_1, e_2 \in N_B$ and $N_B = \{(x_1, x_2, x_3) | x_3 = 0\}$. Thus B is of the form

$$B = \begin{pmatrix} \xi & 0 & b_1 \\ 0 & \xi & b_2 \\ 0 & 0 & b_3 + \xi \end{pmatrix},$$

where $b_i \neq 0$ for some i . We see, relative to the basis (e_1, e_2, e_3) , A_i, B_i ($i=1, 2, 3$) are of the form;

$$A_1 = \begin{pmatrix} \alpha'_1 & 0 & 0 \\ * & \alpha_1 & 0 \\ * & 0 & \alpha_1 \end{pmatrix}, \quad B_1 = \begin{pmatrix} \beta_1 & 0 & 0 \\ 0 & * & * \\ 0 & * & * \end{pmatrix},$$

$$A_2 = \begin{pmatrix} \alpha_2 & * & 0 \\ 0 & \alpha'_2 & 0 \\ 0 & * & \alpha_2 \end{pmatrix}, \quad B_2 = \begin{pmatrix} * & 0 & * \\ 0 & \beta_2 & 0 \\ * & 0 & * \end{pmatrix},$$

$$A_3 = \begin{pmatrix} \alpha_3 & 0 & * \\ 0 & \alpha_3 & * \\ 0 & 0 & \alpha'_3 \end{pmatrix}, \quad B_3 = \begin{pmatrix} * & * & 0 \\ * & * & 0 \\ 0 & 0 & \beta_3 \end{pmatrix}.$$

Then by conditions (I) and (S), we have

$$A_1 = \begin{pmatrix} \alpha'_1 & 0 & 0 \\ 0 & \alpha_1 & 0 \\ 0 & 0 & \alpha_1 \end{pmatrix}, \quad B_1 = \begin{pmatrix} \beta_1 & 0 & 0 \\ 0 & \lambda_1 & b_2 \\ 0 & 0 & \lambda_2 \end{pmatrix},$$

$$A_2 = \begin{pmatrix} \alpha_2 & 0 & 0 \\ 0 & \alpha'_2 & 0 \\ 0 & 0 & \alpha_2 \end{pmatrix}, \quad B_2 = \begin{pmatrix} \mu_1 & 0 & b_1 \\ 0 & \beta_2 & 0 \\ 0 & 0 & \mu_2 \end{pmatrix},$$

$$A_3 = \begin{pmatrix} \alpha_3 & 0 & -b_1 \\ 0 & \alpha_3 & -b_2 \\ 0 & 0 & \alpha'_3 \end{pmatrix}, \quad B_3 = \begin{pmatrix} \nu_1 & 0 & 0 \\ 0 & \nu_2 & 0 \\ 0 & 0 & \beta_3 \end{pmatrix}.$$

By $[B, B_3]=0$, we have $\beta_3 b_1 = \nu_1 b_1$, $\beta_3 b_2 = \nu_2 b_2$. If $b_1 b_2 \neq 0$, then we get $\nu_1 = \nu_2 = \beta_3$ and this is a contradiction. Hence we see $b_1 b_2 = 0$. If $b_1 \neq 0$, $b_2 = 0$ or $b_1 = 0$, $b_2 \neq 0$, then $\nu_1 = \beta_3$ or $\nu_2 = \beta_3$. Thus H is decomposable. If $b_1 = b_2 = 0$, then H is elementary. \square

3. The classification of the case that the condition (R) is not satisfied

3.1. The case that there exist elements of H satisfying (R').

In this section we consider the case that the condition (R) is not satisfied in Theorem 2.10 of section 2.3. We say that an element X of H satisfies (R') if

$$(R') \quad \text{There exists } \xi \in C \text{ such that } \text{rank}(X - \xi I) = 2,$$

and X does not satisfy (R).

Theorem 3.1. *If a 6-tuple H satisfies (I) and (S), and at least one of the element of H satisfies (R'), then H is decomposable or elementary, or the singular set is redundant.*

Proof. We consider the case that there exist elements of H satisfying (R'). Then we may assume that B satisfy (R'). We have to consider 3 cases I~III of B .

$$\text{I: The case of } B = \begin{pmatrix} a & 0 & 0 \\ 0 & b & 0 \\ 0 & 0 & c \end{pmatrix} \quad a \neq b, b \neq c, c \neq a$$

Then it is easy to see H is elementary or decomposable by the relations (I) and (S).

$$\text{II: The case of } B = \begin{pmatrix} a & 1 & 0 \\ 0 & a & 0 \\ 0 & 0 & b \end{pmatrix} \quad a \neq b$$

By the relation $[B, B_i]=0$ ($i=1, 2, 3$), we have

$$B_1 = \begin{pmatrix} \beta_1 & m_1 & 0 \\ 0 & \beta_1 & 0 \\ 0 & 0 & \beta'_1 \end{pmatrix}, \quad B_2 = \begin{pmatrix} \beta_2 & m_2 & 0 \\ 0 & \beta_2 & 0 \\ 0 & 0 & \beta'_2 \end{pmatrix}, \quad B_3 = \begin{pmatrix} \beta_3 & m_3 & 0 \\ 0 & \beta_3 & 0 \\ 0 & 0 & \beta'_3 \end{pmatrix}.$$

Case II-1. $m_1 m_2 m_3 \neq 0$: If $\beta_i \neq \beta'_i$ ($i=1, 2, 3$), or $\beta_1 = \beta'_1$, $\beta_i \neq \beta'_i$ ($i=2, 3$), then H is decomposable by the relations (I) and (S).

If $\beta_3 \neq \beta'_3$, $\beta_i = \beta'_i$ ($i=1, 2$), then by $[A_i, B_i] = 0$ ($i=1, 2, 3$), we get

$$A_1 = \begin{pmatrix} \alpha_1 & n_1 & x_1 \\ 0 & \alpha_1 & 0 \\ 0 & x_2 & \alpha'_1 \end{pmatrix}, \quad A_2 = \begin{pmatrix} \alpha_2 & n_2 & x_3 \\ 0 & \alpha_2 & 0 \\ 0 & x_4 & \alpha'_2 \end{pmatrix}, \quad A_3 = \begin{pmatrix} \alpha_3 & n_3 & 0 \\ 0 & \alpha_3 & 0 \\ 0 & 0 & \alpha'_3 \end{pmatrix}.$$

Then put

$$N_i = \begin{pmatrix} 0 & n_i & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{pmatrix}, \quad M_j = \begin{pmatrix} 0 & m_j & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{pmatrix} \quad (i, j=1, 2, 3).$$

These are nilpotent and by (S) we see $\sum_{i=1}^3 (N_i + M_i) = 0$. We note N_i, M_j ($i=1, 2, 3$) are commutative and commute with every element of H , so that the singular set is redundant.

Case II-2. $m_1 = 0, m_2 m_3 \neq 0$: If $\beta_1 = \beta'_1$, then the singular set is redundant. Hence we may suppose $\beta_1 \neq \beta'_1$.

If $\beta_i \neq \beta'_i$ ($i=2, 3$), or $\beta_2 = \beta'_2, \beta_3 \neq \beta'_3$, then H is decomposable by the relations (I) and (S).

If $\beta_2 = \beta'_2, \beta_3 = \beta'_3$, then we see the singular set is redundant in the same way as in Case II-1.

Case II-3. $m_1 = m_2 = 0, m_3 = 1$: If $\beta_1 = \beta'_1$ (resp. $\beta_2 = \beta'_2$), then the singular set is redundant. Hence we may suppose $\beta_i \neq \beta'_i$ ($i=1, 2$). Then H is decomposable by the relations (I) and (S).

III: The case of $B = \begin{pmatrix} a & 1 & 0 \\ 0 & a & 1 \\ 0 & 0 & a \end{pmatrix}$

By the relation (I), we have

$$B_1 = \begin{pmatrix} \beta_1 & m_1 & m'_1 \\ 0 & \beta_1 & m_1 \\ 0 & 0 & \beta_1 \end{pmatrix}, \quad B_2 = \begin{pmatrix} \beta_2 & m_2 & m'_2 \\ 0 & \beta_2 & m_2 \\ 0 & 0 & \beta_2 \end{pmatrix}, \quad B_3 = \begin{pmatrix} \beta_3 & m_3 & m'_3 \\ 0 & \beta_3 & m_3 \\ 0 & 0 & \beta_3 \end{pmatrix}.$$

Case III-1. $m_1 m_2 m_3 \neq 0$: H is elementary by the relations (I) and (S).

Case III-2. $m_1 = 0, m_2 m_3 \neq 0$: By the relations (I) and (S), we see this case reduces to Case III-1.

Case III-3. $m_1 = m_2 = 0, m_3 = 1$: Then the singular set is redundant in the same way as in case

II-1. □**3.2. The case that the singular set is redundant.**

We consider the case that the singular set is redundant. We may suppose

$$B_1 = \begin{pmatrix} \beta_1 & 0 & 0 \\ 0 & \beta_1 & 0 \\ 0 & 0 & \beta_1 \end{pmatrix}.$$

Hence by a change of solution (Remark 2.11), we may assume $B_1=0$. Now it suffices to classify 5-tuple $(A_1, A_2, A_3, B_2, B_3)$. By the definition of B , we see $B=B_1+B_2+B_3=B_2+B_3$. By the relation (I), we have

$$\begin{aligned} [A_2, C_1] &= [A_2, A_2 + A_3 + B_1] = [A_2, A_2 + A_3] = [A_2, A_3] = 0. \\ [B_2, B] &= [B_2, B_1 + B_2 + B_3] = [B_2, B_2 + B_3] = [B_2, B_3] = 0. \end{aligned}$$

Hence

$$B = B_2 + B_3, \tag{3.1}$$

$$[A_2, A_3] = 0, [B_2, B_3] = 0. \tag{3.2}$$

Let us consider the following system of partial differential equations:

$$x(1-x)u'' + \{\gamma - (\alpha+1)x\}u' = 0, \tag{3.3}$$

$$y(1-y)v'' + \{\gamma' - (\alpha'+1)y\}v' = 0. \tag{3.4}$$

We put $z = xu'$ in (3.3). Then we have

$$\begin{aligned} x(1-x)z' &= x(1-x)(xu'' + u') \\ &= x[x(1-x)u''] + (1-x)xu' \\ &= x[-\gamma + (\alpha+1)x]u' + (1-x)xu' \\ &= [1 - \gamma + \alpha x]xu'. \end{aligned}$$

Therefore

$$z' = \left(\frac{1-\gamma}{x} + \frac{\gamma-\alpha-1}{x-1} \right) z.$$

Thus the equation (3.3) is transformed to

$$d\begin{pmatrix} u \\ xu_x \end{pmatrix} = \left(\frac{A'_2}{x} dx + \frac{B'_3}{x-1} dx \right) \begin{pmatrix} u \\ xu_x \end{pmatrix}.$$

In the same way, the equation (3.4) is transformed to

$$d\begin{pmatrix} v \\ yv_y \end{pmatrix} = \left(\frac{A'_3}{y} dy + \frac{B'_2}{y-1} dy \right) \begin{pmatrix} v \\ yv_y \end{pmatrix},$$

where

$$\begin{cases} A'_2 = \begin{pmatrix} 0 & 1 \\ 0 & 1-\gamma \end{pmatrix}, & B'_2 = \begin{pmatrix} 0 & 0 \\ 0 & \gamma' - \alpha' - 1 \end{pmatrix}, \\ A'_3 = \begin{pmatrix} 0 & 1 \\ 0 & 1-\gamma' \end{pmatrix}, & B'_3 = \begin{pmatrix} 0 & 0 \\ 0 & \gamma - \alpha - 1 \end{pmatrix}. \end{cases}$$

Let $c(x)$, $d(y)$ be defined by

$$c'xu' = \frac{1}{x}, \quad d'yv' = \frac{1}{y}.$$

We construct the following two systems (G_1) , (G_2) with the fundamental solutions :

$$\left\{ \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix}, \begin{pmatrix} u(x) \\ xu_x \\ 0 \end{pmatrix}, \begin{pmatrix} v(y) \\ 0 \\ yv_y \end{pmatrix} \right\}, \left\{ \begin{pmatrix} 1 \\ c(x)u(x) \\ d(y)v(y) \end{pmatrix}, \begin{pmatrix} 0 \\ xu_x \\ 0 \end{pmatrix}, \begin{pmatrix} 0 \\ 0 \\ yv_y \end{pmatrix} \right\}$$

respectively. Namely,

$$d\begin{pmatrix} u_1 \\ u_2 \\ u_3 \end{pmatrix} = \left(\frac{A_2}{x} dx + \frac{A_3}{y} dy + \frac{B_2}{y-1} dy + \frac{B_3}{x-1} dx \right) \begin{pmatrix} u_1 \\ u_2 \\ u_3 \end{pmatrix}, \quad (3.5)$$

where

$$(G_1) \begin{cases} A_2 = \begin{pmatrix} 0 & 1 & 0 \\ 0 & 1-\gamma & 0 \\ 0 & 0 & 0 \end{pmatrix}, & B_2 = \begin{pmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & \gamma' - \alpha' - 1 \end{pmatrix}, \\ A_3 = \begin{pmatrix} 0 & 0 & 1 \\ 0 & 0 & 0 \\ 0 & 0 & 1-\gamma' \end{pmatrix}, & B_3 = \begin{pmatrix} 0 & 0 & 0 \\ 0 & \gamma - \alpha - 1 & 0 \\ 0 & 0 & 0 \end{pmatrix}, \end{cases}$$

$$(G_2) \quad \begin{cases} A_2 = \begin{pmatrix} 0 & 0 & 0 \\ 1 & 1-\gamma & 0 \\ 0 & 0 & 0 \end{pmatrix}, & B_2 = \begin{pmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & \gamma' - \alpha' - 1 \end{pmatrix}, \\ A_3 = \begin{pmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \\ 1 & 0 & 1-\gamma' \end{pmatrix}, & B_3 = \begin{pmatrix} 0 & 0 & 0 \\ 0 & \gamma - \alpha - 1 & 0 \\ 0 & 0 & 0 \end{pmatrix}. \end{cases}$$

Theorem 3.2. *Assume that the 6-tuple H satisfies (I) and (S). If the singular set is redundant, then H is almost decomposable or elementary or reduces to the system (G_1) or (G_2) .*

Proof. We have to check 6 cases I~VI of B .

I: The case of $B = \begin{pmatrix} a & 0 & 0 \\ 0 & b & 0 \\ 0 & 0 & b \end{pmatrix}$ $a \neq b$.

By $[B, B_2]=0, [B, B_3]=0$ and (3.1) we may assume

$$B_2 = \begin{pmatrix} \beta_2 & 0 & 0 \\ 0 & \beta'_2 & c \\ 0 & 0 & \beta''_2 \end{pmatrix}, \quad B_3 = \begin{pmatrix} \beta_3 & 0 & 0 \\ 0 & \beta'_3 & -c \\ 0 & 0 & \beta''_3 \end{pmatrix}$$

where $\beta_2 + \beta_3 = \beta'_2 + \beta'_3$.

Case I-1: We suppose that the 5-tuple satisfy (R).

(i) The case of $c=0$: If $\beta_2 \neq \beta'_2 = \beta''_2, \beta_3 \neq \beta'_3 = \beta''_3$, then by $[A_i, B_i]=0$ ($i=2, 3$) we see

$$A_2 = \begin{pmatrix} \alpha_2 & 0 & 0 \\ 0 & \alpha'_2 & * \\ 0 & * & \alpha''_2 \end{pmatrix}, \quad A_3 = \begin{pmatrix} \alpha_3 & 0 & 0 \\ 0 & \alpha'_3 & * \\ 0 & * & \alpha''_3 \end{pmatrix}.$$

Then $[A_2, B_3]=0, [A_3, B_2]=0$ and hence H is elementary.

Now we consider the case in which we assume:

$$B_2 = \begin{pmatrix} \beta_2 & 0 & 0 \\ 0 & \beta'_2 & 0 \\ 0 & 0 & \beta_2 \end{pmatrix}, \quad B_3 = \begin{pmatrix} \beta_3 & 0 & 0 \\ 0 & \beta_3 & 0 \\ 0 & 0 & \beta'_3 \end{pmatrix}.$$

Since $[A_i, B_i]=0$ ($i=2, 3$) we see

$$A_2 = \begin{pmatrix} \alpha_2 & 0 & e \\ 0 & \alpha'_2 & 0 \\ f & 0 & \alpha''_2 \end{pmatrix}, \quad A_3 = \begin{pmatrix} \alpha_3 & g & 0 \\ h & \alpha'_3 & 0 \\ 0 & 0 & \alpha''_3 \end{pmatrix}.$$

By $[A_2, A_3]=0$ we get

$$\begin{aligned} \alpha_2 g &= \alpha'_2 g, & \alpha_2 h &= \alpha'_2 h, \\ \alpha_3 e &= \alpha''_3 e, & \alpha_3 f &= \alpha''_3 f, \\ eh &= 0, & fg &= 0. \end{aligned}$$

There are 4 cases (i₁)~(i₄) to check.

(i₁) $e=f=g=h=0$: Then H is elementary.

(i₂) $e \neq 0, f=g=h=0$ (*resp.* $f \neq 0, e=g=h=0$ or $g \neq 0, e=f=h=0$ or $h \neq 0, e=f=g=0$): Then we see

$$A_2 = \begin{pmatrix} \alpha_2 & 0 & e \\ 0 & \alpha'_2 & 0 \\ 0 & 0 & \alpha''_2 \end{pmatrix}, \quad A_3 = \begin{pmatrix} \alpha_3 & 0 & 0 \\ 0 & \alpha'_3 & 0 \\ 0 & 0 & \alpha_3 \end{pmatrix}.$$

By the assumption, we have $\alpha_3 \neq \alpha'_3$. If $\alpha_2 = \alpha'_2 \neq \alpha''_2$ (*resp.* $\alpha'_2 = \alpha''_2 \neq \alpha_2$), then A_i, B_i ($i=2, 3$) reduce to

$$\begin{aligned} A_2 &= \begin{pmatrix} 0 & 0 & e \\ 0 & 0 & 0 \\ 0 & 0 & \alpha''_2 \end{pmatrix}, & A_3 &= \begin{pmatrix} 0 & 0 & 0 \\ 0 & \alpha'_3 & 0 \\ 0 & 0 & 0 \end{pmatrix}, \\ B_2 &= \begin{pmatrix} 0 & 0 & 0 \\ 0 & \beta'_2 & 0 \\ 0 & 0 & 0 \end{pmatrix}, & B_3 &= \begin{pmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & \beta'_3 \end{pmatrix}. \end{aligned}$$

These are simultaneously similar to

$$\begin{aligned} A_2 &= \begin{pmatrix} 0 & e & 0 \\ 0 & \alpha''_2 & 0 \\ 0 & 0 & 0 \end{pmatrix}, & A_3 &= \begin{pmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & \alpha'_3 \end{pmatrix}, \\ B_2 &= \begin{pmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & \beta'_2 \end{pmatrix}, & B_3 &= \begin{pmatrix} 0 & 0 & 0 \\ 0 & \beta'_3 & 0 \\ 0 & 0 & 0 \end{pmatrix}. \end{aligned}$$

Thus H is decomposable.

If $\alpha_2 = \alpha'_2 = \alpha''_2$, then one can show that H is decomposable in a similar way.

(i₃) $eg \neq 0, f = h = 0$: Then we see

$$A_2 = \begin{pmatrix} \alpha_2 & 0 & e \\ 0 & \alpha_2 & 0 \\ 0 & 0 & \alpha''_2 \end{pmatrix}, \quad A_3 = \begin{pmatrix} \alpha_3 & g & 0 \\ 0 & \alpha'_3 & 0 \\ 0 & 0 & \alpha_3 \end{pmatrix}.$$

These reduce to

$$A_2 = \begin{pmatrix} 0 & 0 & e \\ 0 & 0 & 0 \\ 0 & 0 & \alpha''_2 - \alpha_2 \end{pmatrix}, \quad A_3 = \begin{pmatrix} 0 & g & 0 \\ 0 & \alpha'_3 - \alpha_3 & 0 \\ 0 & 0 & 0 \end{pmatrix},$$

$$B_2 = \begin{pmatrix} 0 & 0 & 0 \\ 0 & \beta'_2 - \beta_2 & 0 \\ 0 & 0 & 0 \end{pmatrix}, \quad B_3 = \begin{pmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & \beta'_3 - \beta_3 \end{pmatrix}.$$

These are simultaneously similar to

$$A_2 = \begin{pmatrix} 0 & 0 & 1 \\ 0 & 0 & 0 \\ 0 & 0 & \alpha''_2 - \alpha_2 \end{pmatrix}, \quad A_3 = \begin{pmatrix} 0 & 1 & 0 \\ 0 & \alpha'_3 - \alpha_3 & 0 \\ 0 & 0 & 0 \end{pmatrix},$$

$$B_2 = \begin{pmatrix} 0 & 0 & 0 \\ 0 & \beta'_2 - \beta_2 & 0 \\ 0 & 0 & 0 \end{pmatrix}, \quad B_3 = \begin{pmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & \beta'_3 - \beta_3 \end{pmatrix}.$$

We have $\sigma H = (A_1, A_3, A_2, B_1, B_3, B_2)$. Thus these reduce to the (G_1) case.

(i₄) $fh \neq 0, e = g = 0$: In the same way as above, this case reduces to the (G_2) case.

(ii) The case of $c \neq 0$: Since B_2, B_3 satisfy (R), if we have $\beta'_2 \neq \beta''_2$ and $\beta'_3 \neq \beta''_3$, then the case reduces to the case (i). The case $\beta'_2 = \beta''_2$ and $\beta'_3 = \beta''_3$ does not occur because B_2 and B_3 satisfy (R).

Case I-2: We suppose that B_2 satisfies (R'). Then we have H is elementary or decomposable by (3.1), (3.2) and (I).

II: The case of $B = \begin{pmatrix} a & 1 & 0 \\ 0 & a & 0 \\ 0 & 0 & a \end{pmatrix}$

By $[B, B_2] = 0, [B, B_3] = 0$ and (3.1), we have

$$B_2 = \begin{pmatrix} \beta_2 & b & c \\ 0 & \beta_2 & 0 \\ 0 & d & \beta'_2 \end{pmatrix}, \quad B_3 = \begin{pmatrix} \beta_3 & 1-b & -c \\ 0 & \beta_3 & 0 \\ 0 & -d & \beta'_3 \end{pmatrix}.$$

Case II-1: We suppose that B_2 and B_3 satisfy (R). Then

$$(\beta'_2 - \beta_2)b = cd, \quad (\beta'_3 - \beta_3)(1-b) = cd.$$

By (3.1), we get $\beta_2 + \beta_3 = \beta'_2 + \beta'_3$. Hence $\beta'_2 = \beta_2, \beta'_3 = \beta_3, cd = 0$. We see

$$B_2 = \begin{pmatrix} \beta_2 & b & c \\ 0 & \beta_2 & 0 \\ 0 & d & \beta_2 \end{pmatrix}, \quad B_3 = \begin{pmatrix} \beta_3 & 1-b & -c \\ 0 & \beta_3 & 0 \\ 0 & -d & \beta_3 \end{pmatrix}.$$

Put

$$T = \begin{pmatrix} t & s_1 & s_2 \\ 0 & t & 0 \\ 0 & s_3 & t \end{pmatrix} \quad (t \neq 0),$$

so that

$$TB_2T^{-1} = \begin{pmatrix} \beta_3 & b - \frac{s_2}{t}d - \frac{s_3}{t}c & c \\ 0 & \beta_3 & 0 \\ 0 & d & \beta_3 \end{pmatrix}.$$

Hence we may suppose $b=0$.

(i): If $c=0, d \neq 0$, then by $[A_i, B_i]=0$ ($i=2, 3$) we have

$$B_2 = \begin{pmatrix} \beta_2 & 0 & 0 \\ 0 & \beta_2 & 0 \\ 0 & d & \beta_2 \end{pmatrix}, \quad B_3 = \begin{pmatrix} \beta_3 & 1 & 0 \\ 0 & \beta_3 & 0 \\ 0 & -d & \beta_3 \end{pmatrix},$$

$$A_2 = \begin{pmatrix} \alpha_2 & x & 0 \\ 0 & \alpha'_2 & 0 \\ y & z & \alpha'_2 \end{pmatrix}, \quad A_3 = \begin{pmatrix} \alpha_{11} & \alpha_{12} & \alpha_{13} \\ 0 & \alpha_{22} & 0 \\ \alpha_{31} & \alpha_{32} & \alpha_{33} \end{pmatrix}.$$

These reduce to

$$B_2 = \begin{pmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & d & 0 \end{pmatrix}, \quad B_3 = \begin{pmatrix} 0 & 1 & 0 \\ 0 & 0 & 0 \\ 0 & -d & 0 \end{pmatrix},$$

$$A_2 = \begin{pmatrix} \alpha_2 & x & 0 \\ 0 & 0 & 0 \\ y & z & 0 \end{pmatrix}, \quad A_3 = \begin{pmatrix} d\alpha_{13} & \alpha_{12} & \alpha_{13} \\ 0 & 0 & 0 \\ \alpha_{31} & \alpha_{32} & \frac{\alpha_{31}}{d} \end{pmatrix}.$$

By $[A_2, A_3]=0$ we get

$$\begin{cases} y\alpha_{13}=0, & (\alpha_2 + \frac{y}{d})\alpha_{31} = yd\alpha_{13}, \\ \alpha_2\alpha_{13}=0, & (x + \frac{z}{d})\alpha_{31} = y\alpha_{12}, \\ \alpha_2\alpha_{12} = (xd + z)\alpha_{13}. \end{cases}$$

(i₁) If $\alpha_{13} \neq 0$, then $y = \alpha_2 = 0$ and $xd + z = 0$. Then the nilpotent matrices

$$N_2 = \begin{pmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & d & 0 \end{pmatrix}, \quad N_3 = \begin{pmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & -d & 0 \end{pmatrix}$$

are commutative and commute with every element of H and $N_2 + N_3 = 0$. Thus we see B_2 is redundant.

(i₂) If $\alpha_{13} = 0$, then $\alpha_2\alpha_{12} = 0$, $(\alpha_2 + \frac{y}{d})\alpha_{31} = 0$, $(x + \frac{z}{d})\alpha_{31} = y\alpha_{12}$. When $y\alpha_{12} \neq 0$, we get $\alpha_2 = \alpha_{31} = 0$. These lead to a contradiction. Thus $y\alpha_{12} = 0$.

If $y = 0$, then $\alpha_2\alpha_{31} = 0$, that is $\alpha_2 = 0$ or $\alpha_{31} = 0$. In both of these cases the singular set is redundant.

If $y \neq 0$, then $\alpha_{12} = 0$. When $\alpha_2 = 0$, we see $\alpha_{31} = 0$. In the same way as in the case (i₁) we have A_3 is redundant. When $\alpha_2 \neq 0$, we may assume that $\alpha_{31} \neq 0$ because B_2 is redundant if $\alpha_{31} = 0$. Then A_i, B_i ($i=2, 3$) are simultaneously similar to

$$B_2 = \begin{pmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \\ 1 & 0 & 0 \end{pmatrix}, \quad B_3 = \begin{pmatrix} 0 & 0 & 0 \\ 1 & 0 & 0 \\ 0 & 0 & 0 \end{pmatrix},$$

$$A_2 = \begin{pmatrix} 0 & 0 & 0 \\ 0 & \alpha_2 & 0 \\ 0 & 0 & 0 \end{pmatrix}, \quad A_3 = \begin{pmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & \frac{\alpha_{31}}{d} \end{pmatrix}.$$

Since we have $\tau_{23}\sigma H = (A_1, B_3, B_2, B_1, A_3, A_2)$, these are nothing but the (G_2) case with $1 - \gamma = 1$

$-\gamma'=0$.

(ii): If $d=0, c \neq 0$, then we can classify in the same way as above, in which (G_1) case appears.

Case II-2: We suppose that B_2 satisfies (R) and B_3 does not satisfy (R) . Then by $[B_2, B_3]=0$ we have

$$B_2 = \begin{pmatrix} 0 & b & c \\ 0 & 0 & 0 \\ 0 & d & \beta_2 \end{pmatrix}, \quad B_3 = \begin{pmatrix} 0 & 1-b & -c \\ 0 & 0 & 0 \\ 0 & -d & -\beta_2 \end{pmatrix}.$$

(i) $c=d=0$: By the assumption we have $\beta_2 b=0, \beta_2(1-b) \neq 0$. Hence we see $\beta_2 \neq 0, b=0$. Then H is decomposable by $[A_i, B_i]=0$ ($i=2, 3$).

(ii) $c=0, d \neq 0$: By the assumption we have $\beta_2 b=0, \beta_2(1-b) \neq 0$. Hence $\beta_2 \neq 0, b=0$. Then A_i, B_i ($i=2, 3$) are simultaneously similar to

$$B_2 = \begin{pmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & \beta_2 \end{pmatrix}, \quad B_3 = \begin{pmatrix} 0 & 1 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & -\beta_2 \end{pmatrix},$$

$$A_2 = \begin{pmatrix} \alpha_{11} & \alpha_{12} & 0 \\ \alpha_{21} & \alpha_{22} & 0 \\ 0 & 0 & \alpha_{33} \end{pmatrix}, \quad A_3 = \begin{pmatrix} 0 & \alpha'_{12} & 0 \\ 0 & 0 & 0 \\ 0 & 0 & \frac{\beta_2}{d} \alpha'_{32} \end{pmatrix}.$$

by $[A_i, B_i]=0$ ($i=2, 3$). From $[A_2, A_3]=0$, we see H is elementary or decomposable.

(iii) $c \neq 0, d=0$: In the same way as above, we see H is decomposable.

(iv) $cd \neq 0$: By the assumption we have $\beta_2 b - cd=0, -\beta_2(1-b) - cd \neq 0$. Hence $\beta_2 = \frac{cd}{b} \neq 0, b \neq 0$. Then B_2, B_3 are simultaneously similar to

$$B_2 = \begin{pmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & \frac{cd}{b} \end{pmatrix}, \quad B_3 = \begin{pmatrix} 0 & 1 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & -\frac{cd}{b} \end{pmatrix}.$$

By $[A_i, B_i]=0$ ($i=2, 3$) and $[A_2, A_3]=0$, we have H is elementary or decomposable.

Case II-3: We suppose that both B_2 and B_3 don't satisfy (R) . Then by $[B_2, B_3]=0$ we have

$$B_2 = \begin{pmatrix} 0 & b & c \\ 0 & 0 & 0 \\ 0 & d & \beta_2 \end{pmatrix}, \quad B_3 = \begin{pmatrix} 0 & 1-b & -c \\ 0 & 0 & 0 \\ 0 & -d & -\beta_2 \end{pmatrix}.$$

(i) $c=d=0$: We have $\beta_2 b \neq 0, \beta_2(1-b) \neq 0$ by the assumption. Then H is decomposable by

$[A_i, B_i]=0$ ($i=2, 3$).

(ii) $c=0, d \neq 0$ (*resp.* $c \neq 0, d=0$): By the assumption we have $\beta_2 b \neq 0, \beta_2(1-b) \neq 0$. Then in the same way as in (ii) of Case II-2 we see H is decomposable.

(iii) $cd \neq 0$: By the assumption we have $\beta_2 b - cd \neq 0, -\beta_2(1-b) - cd \neq 0$. We may assume $\beta_2 = 0, b=0$. By $[A_i, B_i]=0$ ($i=2, 3$) we have

$$B_2 = \begin{pmatrix} 0 & 0 & c \\ 0 & 0 & 0 \\ 0 & d & 0 \end{pmatrix}, \quad B_3 = \begin{pmatrix} 0 & 1 & -c \\ 0 & 0 & 0 \\ 0 & -d & 0 \end{pmatrix},$$

$$A_2 = \begin{pmatrix} 0 & \alpha_{12} & \alpha_{13} \\ 0 & 0 & 0 \\ 0 & \frac{d}{c}\alpha_{13} & 0 \end{pmatrix}, \quad A_3 = \begin{pmatrix} 0 & \alpha'_{12} & \alpha'_{13} \\ 0 & 0 & 0 \\ 0 & \frac{d}{c}\alpha'_{13} & 0 \end{pmatrix}.$$

Then H is elementary.

If $\beta_2 \neq 0, b(1-b) \neq 0$, then by $[A_i, B_i]=0$ ($i=2, 3$), we see that H reduces to

$$B_2 = \begin{pmatrix} 0 & b & c \\ 0 & 0 & 0 \\ 0 & d & \beta_2 \end{pmatrix}, \quad B_3 = \begin{pmatrix} 0 & 1-b & -c \\ 0 & 0 & 0 \\ 0 & -d & -\beta_2 \end{pmatrix},$$

$$A_2 = \begin{pmatrix} \alpha_{11} & \alpha_{12} & \alpha_{13} \\ 0 & \alpha_{22} & 0 \\ 0 & \alpha_{32} & \alpha_{33} \end{pmatrix}, \quad A_3 = \begin{pmatrix} \alpha'_{11} & \alpha'_{12} & \alpha'_{13} \\ 0 & \alpha'_{22} & 0 \\ 0 & \alpha'_{32} & \alpha'_{33} \end{pmatrix},$$

where

$$\begin{cases} \alpha_{33} - \alpha_{11} = \frac{\beta_2}{c}\alpha_{13}, & \alpha_{33} - \alpha_{22} = \frac{\beta_2}{d}\alpha_{32}, \\ \alpha_{22} - \alpha_{11} = \frac{d}{b}\alpha_{13} - \frac{c}{b}\alpha_{32}, & \alpha'_{33} - \alpha'_{11} = \frac{\beta_2}{c}\alpha'_{13}, \\ \alpha'_{33} - \alpha'_{22} = \frac{\beta_2}{d}\alpha'_{32}, & \alpha'_{22} - \alpha'_{11} = \frac{d}{b-1}\alpha'_{13} - \frac{c}{b-1}\alpha'_{32}. \end{cases} \quad (3.6)$$

A_2 and A_3 reduce to

$$A_2 = \begin{pmatrix} 0 & \alpha_{12} & \alpha_{13} \\ 0 & \alpha_{22} - \alpha_{11} & 0 \\ 0 & \alpha_{32} & \alpha_{33} - \alpha_{11} \end{pmatrix}, \quad A_3 = \begin{pmatrix} 0 & \alpha'_{12} & \alpha'_{13} \\ 0 & \alpha'_{22} - \alpha'_{11} & 0 \\ 0 & \alpha'_{32} & \alpha'_{33} - \alpha'_{11} \end{pmatrix}.$$

By (3.6) and (I), these are simultaneously similar to

$$\begin{aligned}
 B_2 &= \begin{pmatrix} 0 & b - \frac{c}{\beta_2}d & 0 \\ 0 & 0 & 0 \\ 0 & 0 & \beta_2 \end{pmatrix}, & B_3 &= \begin{pmatrix} 0 & 1 - b + \frac{c}{\beta_2}d & 0 \\ 0 & 0 & 0 \\ 0 & 0 & -\beta_2 \end{pmatrix}, \\
 A_2 &= \begin{pmatrix} 0 & \alpha_{12} - \frac{c}{\beta_2}\alpha_{32} & 0 \\ 0 & 0 & 0 \\ 0 & 0 & \alpha_{33} - \alpha_{11} \end{pmatrix}, & A_3 &= \begin{pmatrix} 0 & \alpha'_{12} - \frac{c}{\beta_2}\alpha'_{32} & 0 \\ 0 & 0 & 0 \\ 0 & 0 & \alpha'_{33} - \alpha'_{11} \end{pmatrix}.
 \end{aligned}$$

Thus H is decomposable.

In the same way as above, if $\beta_2 \neq 0$, $b=0$, then H is decomposable by $[A_i, B_i]=0$ ($i=2, 3$).

III: The case of $B = \begin{pmatrix} a & 0 & 0 \\ 0 & b & 0 \\ 0 & 0 & c \end{pmatrix}$ $a \neq b, b \neq c, c \neq a$

If both B_2 and B_3 don't satisfy (R) or B_2 (*resp.* B_3) doesn't satisfy (R), then H is elementary or decomposable by the relation (I). We suppose that both B_2 and B_3 satisfy (R). By $[B, B_i]=0$ ($i=2, 3$) and (3.1), we have

$$B_2 = \begin{pmatrix} \beta'_2 & 0 & 0 \\ 0 & \beta_2 & 0 \\ 0 & 0 & \beta_2 \end{pmatrix}, \quad B_3 = \begin{pmatrix} \beta_3 & 0 & 0 \\ 0 & \beta'_3 & 0 \\ 0 & 0 & \beta_3 \end{pmatrix}.$$

By $[A_i, B_i]=0$ ($i=2, 3$), we have

$$A_2 = \begin{pmatrix} \alpha_2 & 0 & 0 \\ 0 & w_2 & x_2 \\ 0 & y_2 & z_2 \end{pmatrix}, \quad A_3 = \begin{pmatrix} w_3 & 0 & x_3 \\ 0 & \alpha_3 & 0 \\ y_3 & 0 & z_3 \end{pmatrix}.$$

By (3.2), we get

$$\begin{aligned}
 x_2 y_3 &= 0, & x_3 y_2 &= 0, \\
 \alpha_3 x_2 &= z_3 x_2, & \alpha_2 x_3 &= z_2 x_3, \\
 \alpha_3 y_2 &= z_3 y_2, & \alpha_2 y_3 &= z_2 y_3.
 \end{aligned}$$

If $x_2=0, y_2=0$ or $x_3=0, y_3=0$, then H is decomposable.

If $x_2=0, x_3=0, y_2 y_3 \neq 0$, then A_i, B_i ($i=2, 3$) reduce to

$$\begin{aligned}
 B_2 &= \begin{pmatrix} \beta'_2 - \beta_2 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{pmatrix}, & B_3 &= \begin{pmatrix} 0 & 0 & 0 \\ 0 & \beta'_3 - \beta_3 & 0 \\ 0 & 0 & 0 \end{pmatrix}, \\
 A_2 &= \begin{pmatrix} 0 & 0 & 0 \\ 0 & w_2 - \alpha_2 & 0 \\ 0 & y_2 & 0 \end{pmatrix}, & A_3 &= \begin{pmatrix} w_3 - \alpha_3 & 0 & 0 \\ 0 & 0 & 0 \\ y_3 & 0 & 0 \end{pmatrix}.
 \end{aligned}$$

These are simultaneously similar to

$$\begin{aligned}
 B_2 &= \begin{pmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & \beta'_2 - \beta_2 \end{pmatrix}, & B_3 &= \begin{pmatrix} 0 & 0 & 0 \\ 0 & \beta'_3 - \beta_3 & 0 \\ 0 & 0 & 0 \end{pmatrix}, \\
 A_2 &= \begin{pmatrix} 0 & 1 & 0 \\ 0 & w_2 - \alpha_2 & 0 \\ 0 & 0 & 0 \end{pmatrix}, & A_3 &= \begin{pmatrix} 0 & 0 & 1 \\ 0 & 0 & 0 \\ 0 & 0 & w_3 - \alpha_3 \end{pmatrix}.
 \end{aligned}$$

Thus these reduce to the (G_1) case.

If $y_2=0, y_3=0, x_2x_3 \neq 0$, then we see that these reduce to the (G_2) case.

IV : The case of $B = \begin{pmatrix} a & 1 & 0 \\ 0 & a & 0 \\ 0 & 0 & b \end{pmatrix}$ $a \neq b$

By $[B, B_i]=0$ ($i=2, 3$) we have

$$B_2 = \begin{pmatrix} \beta_2 & m_2 & 0 \\ 0 & \beta_2 & 0 \\ 0 & 0 & \beta'_2 \end{pmatrix}, \quad B_3 = \begin{pmatrix} \beta_3 & m_3 & 0 \\ 0 & \beta_3 & 0 \\ 0 & 0 & \beta'_3 \end{pmatrix}.$$

Case IV-1. $m_2m_3 \neq 0$: If $\beta_2 \neq \beta'_2, \beta_3 \neq \beta'_3$, then H is elementary by $[A_i, B_i]=0$ ($i=2, 3$) and (3.2).

If $\beta_2 = \beta'_2, \beta_3 \neq \beta'_3$, then by $[A_i, B_i]=0$ ($i=2, 3$), we have

$$A_2 = \begin{pmatrix} \alpha_2 & n_2 & n'_2 \\ 0 & \alpha_2 & 0 \\ 0 & n''_2 & \alpha'_2 \end{pmatrix}, \quad A_3 = \begin{pmatrix} \alpha_3 & n_3 & 0 \\ 0 & \alpha_3 & 0 \\ 0 & 0 & \alpha'_3 \end{pmatrix}.$$

Put

$$N_i = \begin{pmatrix} 0 & n_i & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{pmatrix}, \quad M_j = \begin{pmatrix} 0 & m_j & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{pmatrix} \quad (i, j=2, 3).$$

These are nilpotent, commutative and commute with every element of H . Thus we get B_2 is redundant.

Case IV-2. $m_2=1, m_3=0$: If $\beta_2 \neq \beta'_2, \beta_3 \neq \beta'_3$, then H is decomposable by $[A_i, B_i]=0$ ($i=2, 3$).

If $\beta_2 = \beta'_2, \beta_3 \neq \beta'_3$, then by $[A_i, B_i]=0$ ($i=2, 3$), we have

$$A_2 = \begin{pmatrix} \alpha_2 & n_2 & n'_2 \\ 0 & \alpha_2 & 0 \\ 0 & n''_2 & \alpha'_2 \end{pmatrix}, \quad A_3 = \begin{pmatrix} x & y & 0 \\ z & w & 0 \\ 0 & 0 & v \end{pmatrix}.$$

By $[A_2, A_3]=0$, we also have

$$\begin{aligned} zn_2 &= 0, & xn_2 &= wn_2, \\ zn'_2 &= 0, & xn'_2 &= vn'_2, \\ zn''_2 &= 0, & wn''_2 &= vn''_2. \end{aligned}$$

If $z \neq 0$, we get $n_2 = n'_2 = n''_2$ and H is decomposable.

We suppose that $z=0$. If $n_2 n'_2 n''_2 \neq 0$, then $x=w=v$. In the same way as above, the singular set is redundant.

If only one of n_2, n'_2 and n''_2 are zero or $n_2 \neq 0, n'_2 = n''_2 = 0$, then the singular set is redundant in the same way.

If $n_2 = n'_2 = 0, n''_2 \neq 0$, we get $w=v$. Hence A_i, B_i ($i=2, 3$) reduce to

$$\begin{aligned} B_2 &= \begin{pmatrix} 0 & 1 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{pmatrix}, & B_3 &= \begin{pmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & \beta'_3 - \beta_3 \end{pmatrix}, \\ A_2 &= \begin{pmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & n''_2 & \alpha'_2 - \alpha_2 \end{pmatrix}, & A_3 &= \begin{pmatrix} x-w & y & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{pmatrix}. \end{aligned}$$

These are simultaneously similar to

$$B_2 = \begin{pmatrix} 0 & 0 & 0 \\ 1 & 0 & 0 \\ 0 & 0 & 0 \end{pmatrix}, \quad B_3 = \begin{pmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & \beta'_3 - \beta_3 \end{pmatrix},$$

$$A_2 = \begin{pmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \\ 1 & 0 & \alpha'_2 - \alpha_2 \end{pmatrix}, \quad A_3 = \begin{pmatrix} 0 & 0 & 0 \\ 0 & x-w & 0 \\ 0 & 0 & 0 \end{pmatrix}.$$

If we transform y to $y-1$ in the system (3.5), then A_3 becomes B_2 . Since $(\bar{A}_1, \bar{A}_2, \bar{A}_3, \bar{B}_1, \bar{B}_2, \bar{B}_3) := \sigma H = (A_1, A_3, A_2, B_1, B_3, B_2)$, these reduce to the (G_2) case with $1-\gamma=0$.

Similarly, if $n_2 = n'_2 = 0$, $n'_2 \neq 0$, we observe that these reduce to the (G_1) case with $1-\gamma=0$.

V: The case of $B = \begin{pmatrix} a & 1 & 0 \\ 0 & a & 1 \\ 0 & 0 & a \end{pmatrix}$

By $[B, B_i] = 0$ ($i=2, 3$), we have

$$B_2 = \begin{pmatrix} \beta_2 & m_2 & m'_2 \\ 0 & \beta_2 & m_2 \\ 0 & 0 & \beta_2 \end{pmatrix}, \quad B_3 = \begin{pmatrix} \beta_3 & m_3 & m'_3 \\ 0 & \beta_3 & m_3 \\ 0 & 0 & \beta_3 \end{pmatrix}.$$

Case V-1. $m_2 m_3 \neq 0$: We see H is elementary by $[A_i, B_i] = 0$ ($i=2, 3$).

Case V-2. $m_2 = 0$ (reap. $m_3 = 0$): We have

$$B_2 = \begin{pmatrix} \beta_2 & 0 & m'_2 \\ 0 & \beta_2 & 0 \\ 0 & 0 & \beta_2 \end{pmatrix}, \quad B_3 = \begin{pmatrix} \beta_3 & 1 & m'_3 \\ 0 & \beta_3 & 1 \\ 0 & 0 & \beta_3 \end{pmatrix}.$$

By $[A_i, B_i] = 0$ ($i=2, 3$), we see

$$A_2 = \begin{pmatrix} \alpha_2 & n_2 & n'_2 \\ 0 & \alpha'_2 & n'_2 \\ 0 & 0 & \alpha_2 \end{pmatrix}, \quad A_3 = \begin{pmatrix} \alpha_3 & n_3 & n'_3 \\ 0 & \alpha_3 & n_3 \\ 0 & 0 & \alpha_3 \end{pmatrix}.$$

By (3.2), it holds that $n_3 \alpha'_2 = n_3 \alpha_2$ and $n_2 n_3 = n'_2 n_3$.

If $n_3 \neq 0$, then $\alpha'_2 = \alpha_2$, $n_2 = n'_2$. Thus this case reduces to Case V-1.

If $n_3 = 0$, then it is easy to see the singular set is redundant.

$$\text{VI: The case of } B = \begin{pmatrix} a & 0 & 0 \\ 0 & a & 0 \\ 0 & 0 & a \end{pmatrix}$$

Then by transformation of solution we may suppose $B=0$. Hence $B=B_2+B_3=0$ or $B_2=-B_3$. From the condition (I) we get $[A_2, B_3]=0, [A_3, B_2]=0$. Therefore every element of H is commutative with each other. Thus H is elementary. \square

3.3. The case that the singular set is redundant in two elements of 6-tuple.

We consider the case that the singular set is redundant in the 5-tuple of section 3.2. It is sufficient to classify 4-tuples.

Theorem 3.3. *Assume that the 6-tuple H satisfies (I) and (S). If the singular set is redundant in two elements of H , then H is decomposable or elementary, or the singular set is redundant in three elements of H .*

Proof. It suffices to consider the cases of $A_1=B_1=0$ or $A_2=B_1=0$. If $A_1=B_1=0$, then every element of H is commutative with each other. Thus H is elementary. We suppose that $A_2=B_1=0$. Then by (I) and (S) we have

$$[A_3, B_3]=0, [B_2, B_3]=0, [A_1, B_3]=0, A_1+A_3+B_2+B_3=0. \quad (3.7)$$

Hence B_3 is commutative with A_1, A_3, B_2 and it suffices to consider the following 5 cases I~V of B_3 .

$$\begin{aligned} \text{I: } & \begin{pmatrix} a & 0 & 0 \\ 0 & b & 0 \\ 0 & 0 & b \end{pmatrix}, \quad \text{II: } \begin{pmatrix} a & 1 & 0 \\ 0 & a & 0 \\ 0 & 0 & a \end{pmatrix}, \\ \text{III: } & \begin{pmatrix} a & 0 & 0 \\ 0 & b & 0 \\ 0 & 0 & c \end{pmatrix}, \quad \text{IV: } \begin{pmatrix} a & 1 & 0 \\ 0 & a & 0 \\ 0 & 0 & b \end{pmatrix}, \quad \text{V: } \begin{pmatrix} a & 1 & 0 \\ 0 & a & 1 \\ 0 & 0 & a \end{pmatrix}. \end{aligned}$$

We see that B_3 is redundant in the case II. The other cases are easily seen to be elementary or decomposable by virtue of (3.7). \square

Remark 3.4. In the case II above in which the singular set is redundant, the resulting Pfaffian system can be integrated using the Gaussian hypergeometric function.

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