THE $\mathbb{F}_p$-SELBERG INTEGRAL

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Key words: Selberg integral, $\mathbb{F}_p$-integral, Morris’ identity, Aomoto recursion, KZ equations, reduction modulo $p$

2010 Mathematics Subject Classification: 13A35 (33C60, 32G20)

Abstract. We prove an $\mathbb{F}_p$-Selberg integral formula, in which the $\mathbb{F}_p$-Selberg integral is an element of the finite field $\mathbb{F}_p$ with odd prime number $p$ of elements. The formula is motivated by analogy between multidimensional hypergeometric solutions of the KZ equations and polynomial solutions of the same equations reduced modulo $p$.

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1. Introduction

In 1944 Atle Selberg proved the following integral formula:

\[
\int_0^1 \cdots \int_0^1 \prod_{1 \leq i < j \leq n} (x_i - x_j)^{2 \gamma} \prod_{i=1}^n x_i^{\alpha - 1} (1 - x_i)^{\beta - 1} \, dx_1 \cdots dx_n
\]

\[
= \prod_{j=1}^n \frac{\Gamma(1 + j \gamma)}{\Gamma(1 + \gamma)} \frac{\Gamma(\alpha + (j - 1) \gamma)}{\Gamma(\alpha + \beta + (n + j - 2) \gamma)},
\]

see [Se1, AAR]. Hundreds of papers are devoted to the generalizations of the Selberg integral formula and its applications, see for example [AAR, FW] and references therein. There are \(q\)-analysis versions of the formula, the generalizations associated with Lie algebras, elliptic versions, finite field versions, see some references in [AAR, FW, As, Ha, Ka, Op, TV1, TV2, TV3, Wa1, Wa2, Sp, FSV, An, Ev]. In the finite field versions, one considers additive and multiplicative characters of a finite field, which map the field to the field of complex numbers, and forms an analog of equation (1.1), in which both sides are complex numbers. The simplest of such formulas is the classical relation between Jacobi and Gauss sums, see [AAR, An, Ev].

In this paper we suggest another version of the Selberg integral formula, in which the \(F_p\)-Selberg integral is an element of the finite field \(F_p\) with an odd prime number \(p\) of elements, see Theorem 4.1.

Our motivation comes from the theory of the Knizhnik-Zamolodchikov (KZ) equations, see [KZ, EFK]. These are the systems of linear differential equations, satisfied by conformal blocks on the sphere in the WZW model of conformal field theory. The KZ equations were solved in multidimensional hypergeometric integrals in [SV1], see also [V1, V2]. The following general principle was formulated in [MV]: if an example of the KZ type equations has a one-dimensional space of solutions, then the corresponding multidimensional hypergeometric integral can be evaluated explicitly. As an illustration of that principle in [MV], an example of KZ equations with a one-dimensional space of solutions was considered, the corresponding multidimensional hypergeometric integral was reduced to the Selberg integral and then evaluated by formula (1.1). Other illustrations see in [FV, FSV, TV1, TV2, TV3, V3, RTVZ].

Recently in [SV2] the KZ equations were considered modulo a prime number \(p\) and polynomial solutions of the reduced equations were constructed, see also [SlV, V4, V5, V6, V7]. The construction is analogous to the construction of the multidimensional hypergeometric solutions, and the constructed polynomial solutions were called the \(F_p\)-hypergeometric solutions.

---

\[1\] In [Se2] Selberg remarks: “This paper was published with some hesitation, and in Norwegian, since I was rather doubtful that the results were new. The journal is one which is read by mathematics-teachers in the gymnasium, and the proof was written out in some detail so it should be understandable to someone who knew a little about analytic functions and analytic continuation.” See more in [FW].
In this paper we consider the reduction modulo $p$ of the same example of the KZ equations, that led in [MV] to the Selberg integral. The space of solutions of the reduced KZ equations is still one-dimensional and, according to the principle, we may expect that the corresponding $\mathbb{F}_p$-hypergeometric solution is related to a Selberg type formula. Indeed we have evaluated that $\mathbb{F}_p$-hypergeometric solution by analogy with the evaluation of the Selberg integral and obtained our $\mathbb{F}_p$-Selberg integral formula in Theorem 4.1.

The paper is organized as follows. In Section 2 we collect useful facts. In Section 3 we introduce the notion of $\mathbb{F}_p$-integral and discuss the integral formula for the $\mathbb{F}_p$-beta integral. In Section 4 we formulate our main result, Theorem 4.1, and prove it by developing an $\mathbb{F}_p$-analog of Aomoto’s recursion, defined in [Ao] for the Selberg integral. In Section 5 we give another proof of Theorem 4.1, based on Morris’ identity, which is deduced from the classical Selberg integral formula (1.1) in [Mo]. In Section 6 we sketch a third proof of Theorem 4.1 based on a combinatorial identity, also deduced from the Selberg integral formula (1.1). In Section 7 we discuss in more detail how our $\mathbb{F}_p$-Selberg integral formula is related to the $\mathbb{F}_p$-hypergeometric solutions of KZ equations reduced modulo $p$.

The authors thank C. Biró and A. Slinkin for helpful discussions.

2. Preliminary remarks

2.1. Lucas’ Theorem.

Theorem 2.1 ([L]). For nonnegative integers $m$ and $n$ and a prime $p$, the following congruence relation holds:

$$\binom{n}{m} \equiv \prod_{i=0}^{a} \binom{n_i}{m_i} \pmod{p},$$

(2.1)

where $m = m_0 b^0 + m_{b-1} b^{b-1} + \cdots + m_1 b + m_0$ and $n = n_0 b^0 + n_{b-1} b^{b-1} + \cdots + n_1 b + n_0$ are the base $p$ expansions of $m$ and $n$ respectively. This uses the convention that $\binom{n}{m} = 0$ if $n < m$.

2.2. Binomial lemma.

Lemma 2.2 ([V7]). Let $a, b$ be positive integers such that $a < p$, $b < p$, $p \leq a + b$. Then we have an identity in $\mathbb{F}_p$,

$$b \binom{b-1}{a+b-p} = b \binom{b-1}{p-a-1} = (-1)^{a+1} \frac{a! b!}{(a+b-p)!}. \tag{2.2}$$

Proof. We have

$$b \binom{b-1}{p-a-1} = \frac{b(b-1) \cdots (a+b-p+1)}{1 \cdots (p-a-1)} = \frac{b \cdots (a+b-p+1)(a+b-p)!a!}{(-1)^{p-a-1}(p-1)(p-2) \cdots (a+1) a!(a+b-p)!} = (-1)^{a+1} \frac{a! b!}{(a+b-p)!}.$$
2.3. Cancellation of factorials.

**Lemma 2.3.** If \( a, b \) are nonnegative integers and \( a + b = p - 1 \), then in \( \mathbb{F}_p \) we have
\[
(2.3) \quad a! b! = (-1)^{a+1}.
\]

**Proof.** We have \( a! = (-1)^a(p-1) \ldots (p-a) \) and \( p-a = b+1 \). Hence \( a! b! = (-1)^a(p-1)! = (-1)^{a+1} \) by Wilson’s Theorem. \(
\square
\)

3. \( \mathbb{F}_p \)-Integrals

3.1. **Definition.** Let \( p \) be an odd prime number and \( M \) an \( \mathbb{F}_p \)-module. Let \( P(x_1, \ldots, x_k) \) be a polynomial with coefficients in \( M \),
\[
(3.1) \quad P(x_1, \ldots, x_k) = \sum_d c_d x_1^{d_1} \ldots x_k^{d_k}.
\]
Let \( l = (l_1, \ldots, l_k) \in \mathbb{Z}_{>0}^k \). The coefficient \( c_{l_1p-1, \ldots, lkp-1} \) is called the \( \mathbb{F}_p \)-integral over the cycle \([l_1, \ldots, l_k]_p\) and is denoted by \( \int_{[l_1, \ldots, l_k]_p} P(x_1, \ldots, x_k) \, dx_1 \ldots dx_k \).

**Lemma 3.1.** For \( i = 1, \ldots, k - 1 \) we have
\[
(3.2) \quad \int_{[l_1, \ldots, l_i+1, l_i, \ldots, l_k]_p} P(x_1, \ldots, x_{i+1}, x_i, \ldots, x_k) \, dx_1 \ldots dx_k = \int_{[l_1, \ldots, l_k]_p} P(x_1, \ldots, x_k) \, dx_1 \ldots dx_k.
\]

**Lemma 3.2.** For any \( i = 1, \ldots, k \), we have
\[
(3.3) \quad \int_{[l_1, \ldots, l_k]_p} \frac{\partial P}{\partial x_i}(x_1, \ldots, x_k) = 0.
\]

3.2. \( \mathbb{F}_p \)-Beta integral. For nonnegative integers the classical beta integral formula says
\[
(3.4) \quad \int_0^1 x^a(1-x)^b \, dx = \frac{a! b!}{(a+b+1)!}.
\]

**Theorem 3.3 ([V7]).** Let \( a < p \), \( b < p \), \( p - 1 \leq a + b \). Then in \( \mathbb{F}_p \) we have
\[
(3.5) \quad \int_{[1]_p} x^a(1-x)^b \, dx = -\frac{a! b!}{(a+b-p+1)!}.
\]

If \( a + b < p - 1 \), then
\[
(3.6) \quad \int_{[1]_p} x^a(1-x)^b \, dx = 0.
\]

**Proof.** We have \( x^a(1-x)^b = \sum_{k=0}^b (-1)^k \binom{b}{k} x^k \), and need \( a + k = p - 1 \). Hence \( k = p - 1 - a \) and
\[
(3.7) \quad \int_{[1]_p} x^a(1-x)^b \, dx = (-1)^{p-1-a} \binom{b}{p-1-a}.
\]
Now Lemma 2.2 implies (3.4). Formula (3.5) is clear. \(\square\)
4. n-Dimensional \( \mathbb{F}_p \)-Selberg integral

4.1. n-Dimensional integral formulas. The n-dimensional Selberg integral formulas for nonnegative integers \( a, b, c \) are

\[
\int_0^1 \cdots \int_0^1 \prod_{1 \leq i < j \leq n} (x_i - x_j)^{2c} \prod_{i=1}^{n} x_i^a(1 - x_i)^b \, dx_1 \ldots dx_n
\]

\[
= \prod_{j=1}^{n} (jc)! \frac{(a + (j - 1)c)! (b + (j - 1)c)!}{(a + b + (n + j - 2)c + 1)!},
\]

and for \( k = 1, \ldots, n - 1, \)

\[
\int_0^1 \cdots \int_0^1 \prod_{i=1}^{k} x_i \prod_{1 \leq i < j \leq n} (x_i - x_j)^{2c} \prod_{i=1}^{n} x_i^a(1 - x_i)^b \, dx_1 \ldots dx_n
\]

\[
= \prod_{j=1}^{k} \frac{a + (n - j)c + 1}{a + b + (2n - j - 1)c + 1} \prod_{j=1}^{n} (jc)! \frac{(a + (j - 1)c)! (b + (j - 1)c)!}{(a + b + (n + j - 2)c + 2)!},
\]

[Sel, Ao, AAR].

Theorem 4.1. Assume that \( a, b, c \) are nonnegative integers such that

\[
p - 1 \leq a + b + (n - 1)c, \quad a + b + (2n - 2)c < 2p - 1.
\]

Then we have an integral formula in \( \mathbb{F}_p \):

\[
\int_{[1, \ldots, 1]} \prod_{1 \leq i < j \leq n} (x_i - x_j)^{2c} \prod_{i=1}^{n} x_i^a(1 - x_i)^b \, dx_1 \ldots dx_n
\]

\[
= (-1)^n \prod_{j=1}^{n} (jc)! \frac{(a + (j - 1)c)! (b + (j - 1)c)!}{(a + b + (n + j - 2)c + 1 - p)!}.
\]

Also, if \( k = 1, \ldots, n - 1, \) and

\[
p - 1 \leq a + b + (n - 1)c, \quad a + b + (2n - 2)c < 2p - 2,
\]

then

\[
\int_{[1, \ldots, 1]} \prod_{i=1}^{k} x_i \prod_{1 \leq i < j \leq n} (x_i - x_j)^{2c} \prod_{i=1}^{n} x_i^a(1 - x_i)^b \, dx_1 \ldots dx_n
\]

\[
= (-1)^n \prod_{j=1}^{k} \frac{a + (n - j)c + 1}{a + b + (2n - j - 1)c + 2} \prod_{j=1}^{n} (jc)! \frac{(a + (j - 1)c)! (b + (j - 1)c)!}{(a + b + (n + j - 2)c + 1 - p)!}.
\]

The theorem is proved in Sections 4.2 - 4.4.

Remark. The integral analogous to (4.4) but with \( x_i - x_j \) factors raised to an odd power vanishes:

\[
\int_{[1, \ldots, 1]} \prod_{1 \leq i < j \leq n} (x_i - x_j)^{2c+1} \prod_{i=1}^{n} x_i^a(1 - x_i)^b \, dx_1 \ldots dx_n = 0.
\]
Indeed, after expanding the \((x_1 - x_2)^{2c+1}\) factor, the integral (4.7) equals
\[
\sum_{m=0}^{2c+1} (-1)^{m+1} \binom{2c+1}{m} \int_{[1, \ldots, 1]^p} x_1^{a+m} x_2^{a+(2c+1-m)} f(x_1, \ldots, x_n) \, dx_1 \ldots dx_n = 0,
\]
with \(f\) symmetric in \(x_1\) and \(x_2\). The terms corresponding to \(m\) and \(2c+1-m\) cancel each other, making the sum 0.

### 4.2. Auxiliary lemmas.

Denote
\[
(4.8) \quad P_n(a, b, c) = (-1)^n \prod_{j=1}^{n} \frac{(jc)!}{c!} \frac{(a + (j-1)c)! (b + (j-1)c)!}{(a + b + (n+j-2)c + 1 - p)!}.
\]
The polynomial
\[
\Phi(x_1, \ldots, x_n, a, b, c) = \prod_{1 \leq i < j \leq n} (x_i - x_j)^{2c} \prod_{i=1}^{n} x_i^a (1-x_i)^b
\]
is called the **master polynomial**. Denote
\[
S_n(a, b, c) = \int_{[1, \ldots, 1]^p} \prod_{1 \leq i < j \leq n} (x_i - x_j)^{2c} \prod_{i=1}^{n} x_i^a (1-x_i)^b \, dx_1 \ldots dx_n,
\]
\[
S_{k,n}(a, b, c) = \int_{[1, \ldots, 1]^p} \prod_{i=1}^{k} x_i \prod_{1 \leq i < j \leq n} (x_i - x_j)^{2c} \prod_{i=1}^{n} x_i^a (1-x_i)^b \, dx_1 \ldots dx_n,
\]
for \(k = 0, \ldots, n\). Then \(S_{0,n}(a, b, c) = S_n(a, b, c), S_{n,n}(a, b, c) = S_n(a+1, b, c)\). By (3.2), we also have
\[
S_{k,n}(a, b, c) = \int_{[1, \ldots, 1]^p} \prod_{i=1}^{k} x_{\sigma_i} \prod_{1 \leq i < j \leq n} (x_i - x_j)^{2c} \prod_{i=1}^{n} x_i^a (1-x_i)^b \, dx_1 \ldots dx_n
\]
for any \(1 \leq \sigma_1 < \cdots < \sigma_k \leq n\).

**Lemma 4.2.** We have \(S_n(a, b+p, c) = S_n(a, b, c)\).

*Proof.* We have \((1-x_1)^{b+p} = (1-x_1)^b (1-x_1)^p = (1-x_1)^b (1-x_1^p)\). Hence the factors \((1-x_i)^b\) and \((1-x_i)^{b+p}\) contribute to the coefficient of \(x_i^{p-1}\) in the same way. \(\square\)

**Lemma 4.3.** If \(a + b + (2n-2)c < 2p-2\) and \(c > 0\), then \(n < p\). \(\square\)

**Lemma 4.4.** If \(a + b + (n-1)c < p-1\), then \(S_n(a, b, c) = 0\).

*Proof.* The coefficient of \(x_1^{p-1} \ldots x_n^{p-1}\) in the expansion of \(\Phi(a, b, c)\) equals zero. \(\square\)

**Lemma 4.5.** If \(p \leq a + (n-1)c\), then \(S_n(a, b, c) = 0\).

*Proof.* Expand \(\Phi(x, a, b, c)\) in monomials \(x_1^{d_1} \ldots x_n^{d_n}\). If \(p \leq a + (n-1)c\), then each monomial \(x_1^{d_1} \ldots x_n^{d_n}\) in the expansion has at least one of \(d_1, \ldots, d_n\) greater than \(p-1\). Hence the coefficient of \(x_1^{p-1} \ldots x_n^{p-1}\) in the expansion equals zero. \(\square\)

**Lemma 4.6.** If \(a + b + (2n-2)c < 2p-1\), then \(S_n(a, b, c) = S_n(b, a, c)\).
Proof. Expand \( \Phi(x, a, b, c) \) in monomials \( x_1^{d_1} \ldots x_n^{d_n} \). If \( a + b + (2n - 2)c < 2p - 1 \), then (a) for each monomial \( x_1^{d_1} \ldots x_n^{d_n} \) in the expansion all of \( d_1, \ldots, d_n \) are less than \( 2p - 1 \).

We also have

\[
\Phi(1 - y_1, \ldots, 1 - y_n, a, b, c) = \prod_{1 \leq i < j \leq n} (y_i - y_j)^{2c} \prod_{i=1}^{n} y_i^c (1 - y_i)^b.
\]

This transformation does not change the \( \mathbb{F}_p \)-integral due to Lucas' Theorem and property (a), see a similar reasoning in the proof of [V5, Lemma 5.2].

4.3. Case \( a + b + (n - 1)c = p - 1 \).

Lemma 4.7. If \( a + b + (n - 1)c = p - 1 \), then

\[
S_n(a, b, c) = (-1)^{bn + cn(n-1)/2} \frac{(cn)!}{(c!)^n}.
\]

Proof. If \( a + b + (n - 1)c = p - 1 \), then \( S_n(a, b, c) \) equals \( (-1)^{bn} \) multiplied by the coefficient of \( x_1 \ldots x_n \) in \( \prod_{1 \leq i < j \leq n} (x_i - x_j)^{2c} \), which equals \( (-1)^{cn(n-1)/2} \frac{(cn)!}{(c!)^n} \) by Dyson's formula

\[
\text{C.T. } \frac{(cn)!}{(c!)^n} \prod_{1 \leq i < j \leq n} (1 - x_i/x_j)^c (1 - x_j/x_i)^c.
\]

Here C.T. denotes the constant term. See the formula in [AAR, Section 8.8].

Lemma 4.8. If \( a + b + (n - 1)c = p - 1 \), then

\[
P_n(a, b, c) = (-1)^{bn + cn(n-1)/2} \frac{(cn)!}{(c!)^n}.
\]

Proof. We have

\[
P_n(a, b, c) = (-1)^n \prod_{j=1}^{n} \frac{(jc)!}{c!} \frac{(a + (j - 1)c)! (b + (j - 1)c)!}{(a + b + (n + j - 2)c + 1 - p)!}.
\]

By Lemma 2.2 we have \( a! (b + (n - 1)c)! = (-1)^{b+(n-1)c+1}, (a + c)! (b + (n - 2)c)! = (-1)^{b+(n-2)c+1}, \) and so on. This proves the lemma.

Lemmas 4.7 and 4.8 prove formula (4.4) for \( a + b + (n - 1)c = p - 1 \).

4.4. Aomoto recursion. We follow the paper [Ao], where recurrence relations were developed for the classical Selberg integral. See also [AAR, Section 8.2].
Using Lemma 3.2, for \( k = 1, \ldots, n \) we have

\[
0 = \int_{[1,\ldots,1]} \frac{\partial}{\partial x_1} \left[ (1 - x_1) \prod_{i=1}^{k} x_i \Phi(x, a, b, c) \right] dx_1 \ldots dx_n
\]

\[
= (a + 1) \int_{[1,\ldots,1]} (1 - x_1) \prod_{i=2}^{k} x_i \Phi(x, a, b, c) dx_1 \ldots dx_n
\]

\[
- (b + 1) \int_{[1,\ldots,1]} \prod_{i=1}^{k} x_i \Phi(x, a, b, c) dx_1 \ldots dx_n
\]

\[
+ 2c \int_{[1,\ldots,1]} \sum_{j=2}^{n} \frac{1}{x_1 - x_j} \prod_{i=1}^{k} x_i \Phi(x, a, b, c) dx_1 \ldots dx_n.
\]

**Lemma 4.9.** The \( \mathbb{F}_p \)-integral

\[
\int_{[1,\ldots,1]} \frac{1}{x_1 - x_j} \prod_{i=1}^{k} x_i \Phi(x, a, b, c) dx_1 \ldots dx_n
\]
equals \( S_{k-1,n}/2 \) if \( k < j \leq n \). The \( \mathbb{F}_p \)-integral

\[
\int_{[1,\ldots,1]} \prod_{i=1}^{k} x_i \Phi(x, a, b, c) dx_1 \ldots dx_n
\]
equals \( S_{k,n}/2 \) if \( 2 \leq j \leq k \) and equals \( S_{k,n} \) if \( k < j \leq n \).

**Proof.** By Lemma 4.6 each of these integrals does not change if \( x_1, x_j \) are permuted. The four statements of the lemma hold since

\[
\begin{align*}
\frac{x_1 x_j}{x_1 - x_j} + \frac{x_1 x_j}{x_j - x_1} &= 0, \\
\frac{x_1}{x_1 - x_j} + \frac{x_j}{x_j - x_1} &= 1, \\
\frac{x_1^2}{x_1 - x_j} + \frac{x_1}{x_j - x_1} &= x_1 x_j, \\
\frac{x_1^2}{x_1 - x_1} + \frac{x_1^2}{x_j - x_1} &= x_1 + x_j,
\end{align*}
\]

respectively. \( \square \)

**Lemma 4.10.** For \( k = 1, \ldots, n \) we have

\[
S_{k,n} = \frac{a + (n - k)c + 1}{a + b + (2n - k - 1)c + 2} \cdot S_{k-1,n}.
\]

**Proof.** Using Lemma 4.9 we rewrite (4.12) as

\[
0 = (a + 1) S_{k-1,n} - (a + b + 2) S_{k,n} + c(n - k) S_{k-1,n} - c(2n - k - 1) S_{k,n}.
\]

\( \square \)

4.5. **Proof of Theorem 4.1.** Theorem 4.1 is proved by induction on \( a \) and \( b \). The base induction step \( a + b + (n - 1)c = p - 1 \) is proved in Section 4.3. Lemma 4.10 gives

\[
S_n(a + 1, b, c) = S_n(a, b, c) \prod_{j=1}^{n} \frac{a + (n - j)c + 1}{a + b + (2n - j - 1)c + 1}.
\]

Together with the symmetry \( S_n(a, b, c) = S_n(b, a, c) \) this gives formula (4.4). Then formula (4.15) gives formula (4.6). Theorem 4.1 is proved.
4.6. **Relation to Jacobi polynomials.** The statements (4.6) for different values of \( k \) can be organized to just one equality which involves a Jacobi polynomial – like it was done by K. Aomoto in [Ao] for the classical Selberg integral. Recall that the degree \( n \) Jacobi polynomial is

\[
P_{\alpha,\beta}^{(n)}(x) = \frac{1}{n!} \sum_{\nu=0}^{n} \binom{n}{\nu} \prod_{i=1}^{\nu} (n + \alpha + \beta + i) \prod_{i=\nu+1}^{n} (\alpha + i) \left( \frac{x - 1}{2} \right)^{\nu}.
\]

**Proposition 4.11.** Assuming inequalities (4.5) let \( \alpha = (a + 1)/c - 1 \), \( \beta = (b + 1)/c - 1 \). Then

\[
(4.16) \quad \int_{[1,\ldots,1]} \prod_{i=1}^{n} (x_i - t) \cdot \Phi(x, a, b, c) dx_1 \ldots dx_n = \frac{n!c^n \cdot S_n(a, b, c)}{\prod_{i=0}^{2n-2}(a + b + ic + 2)} \cdot P_{\alpha,\beta}^{(n)}(1 - 2t).
\]

The proof is the same as in [Ao]: After expanding \( \prod_{i=1}^{n}(x_i - t) \) we have the sum of integrals of the type

\[
\int_{[1,\ldots,1]} x_{\sigma_1} x_{\sigma_2} \ldots x_{\sigma_k} \Phi(x, a, b, c) dx_1 \ldots dx_n,
\]

which — by symmetry (3.2) — are equal to \( S_{k,n}(a, b, c) \). Substituting

\[
S_{k,n}(a, b, c) = S_n(a, b, c) \cdot \prod_{j=1}^{k} \frac{a + (n - j)c + 1}{a + b + (2n - j - 1)c + 2}
\]

from (4.4) and (4.6) yields (4.16).

5. **\( \mathbb{F}_p \)-Selberg integral from Morris’ identity**

5.1. **Morris’ identity.** In this section we work out the integral formula (4.4) for the \( \mathbb{F}_p \)-Selberg integral from Morris’ identity. Suppose that \( \alpha, \beta, \gamma \) are nonnegative integers. Then

\[
(5.1) \quad \text{C. T.} \prod_{i=1}^{n} (1 - x_i)^{\alpha}(1 - 1/x_i)^{\beta} \prod_{1 \leq j \neq k \leq n} (1 - x_j/x_k)^{\gamma}
\]

\[
= \prod_{j=1}^{n} \frac{(j\gamma)!}{\gamma!} \frac{(\alpha + \beta + (j - 1)\gamma)!}{(\alpha + (j - 1)\gamma)! (\beta + (j - 1)\gamma)!}.
\]

Morris identity was deduced in [Mo] from the integral formula (4.1) for the classical Selberg integral, see [AAR, Section 8.8].

The left-hand side of (5.1) can be written as

\[
(5.2) \quad \text{C. T.} \ (-1)^{\binom{n}{2}} \sum_{1 \leq i < j \leq n} (x_i - x_j)^{2\gamma} \prod_{i=1}^{n} x_i^{\beta-(n-1)\gamma} (1 - x_i)^{\alpha+\beta},
\]

while

\[
(5.3) \quad S_n(a, b, c) = \text{C. T.} \prod_{1 \leq i < j \leq n} (x_i - x_j)^{2\gamma} \prod_{i=1}^{n} x_i^{a+1-p} (1 - x_i)^{b},
\]

where the constant term is projected to \( \mathbb{F}_p \).
Putting $a + 1 - p = -\beta - (n - 1)\gamma$, $b = \alpha + \beta$, $c = \gamma$, or
\begin{align*}
\alpha &= a + b + (n - 1)c + 1 - p, \\
\beta &= p - a - (n - 1)c - 1, \\
\gamma &= c.
\end{align*}
we obtain the following theorem.

**Theorem 5.1.** If the nonnegative integers $a, b, c$ satisfy the inequalities
\begin{align*}
p - 1 &\leq a + b + (n - 1)c, \\
a + (n - 1)c &\leq p - 1,
\end{align*}
then the $\mathbb{F}_p$-Selberg integral is given by the formula:
\begin{align*}
S_n(a, b, c) &= (-1)^{(n)_2}c^{na} \\
&\quad \times \prod_{j=1}^{n} \frac{(jc)!}{c!} \frac{(b + (j - 1)c)!}{(p - a - (n - j)c - 1)!} \frac{1}{(a + b + (n + j - 2)c + 1 - p)!},
\end{align*}
where the integer on the right-hand side is projected to $\mathbb{F}_p$.

**Lemma 5.2.** If both inequalities (4.3) and (5.5) hold, that is, if
\begin{align*}
p - 1 &\leq a + b + (n - 1)c, \\
a + b + (2n - 2)c &< 2p - 1, \\
a + (n - 1)c &\leq p - 1,
\end{align*}
then in $\mathbb{F}_p$ we have
\begin{align*}
(-1)^{(2)c+na} \prod_{j=1}^{n} \frac{(jc)!}{c!} \frac{(b + (j - 1)c)!}{(p - a - (n - j)c - 1)!} \frac{1}{(a + b + (n + j - 2)c + 1 - p)!},
\end{align*}
and hence (5.6)
\begin{align*}
S_n(a, b, c) &= (-1)^n \prod_{j=1}^{n} \frac{(jc)!}{c!} \frac{1}{(a + b + (n + j - 2)c + 1 - p)!}.
\end{align*}

Notice that by Lemma 4.5 we have $S_n(a, b, c) = 0$ if inequality (5.8) does not hold.

**Proof.** We have
\begin{align*}
\prod_{j=1}^{n} \frac{1}{(p - a - (n - j)c - 1)!} &= \prod_{j=1}^{n} \frac{(a + (n - j)c)!}{(p - a - (n - j)c - 1)!} \frac{1}{(a + (n - j)c)!} \\
&= \prod_{j=1}^{n} (-1)^{a+(n-j)c+1}(a + (n - j)c)!,
\end{align*}
by Lemma 2.3. This implies the Lemma 5.2. \qed
5.2. More on values of \( S_n(a, b, c) \).

**Theorem 5.3.** If inequalities (5.5) hold and \( a = p - 1 - (n - 1)c - k \), then

\[
S_n(p - 1 - (n - 1)c - k, b, c) = (-1)^c \binom{c}{c} \frac{2c}{c} \frac{c + 1}{b(b + c)} \prod_{i=1}^{k} \frac{1}{k + i} \frac{(b + (j - 1)c)_k}{(j - 1)c + k}
\]

where the integer in the right-hand side is projected to \( \mathbb{F}_p \).

\[\Box\]

Notice that the projections to \( \mathbb{F}_p \) of the binomial coefficients \( \binom{b + (j - 1)c}{k} \) can be calculated by Lucas’s Theorem and both integers in the binomial coefficients \( \binom{(j - 1)c + k}{k} \) are nonnegative and less than \( p \).

**Proof.** We have

\[
\frac{(\alpha + \beta + (j - 1)\gamma)!}{(\alpha + (j - 1)\gamma)! (\beta + (j - 1)\gamma)!} = \frac{(\alpha + \beta + (j - 1)\gamma)}{\beta + i} \prod_{i=1}^{(j - 1)c} \frac{1}{p - a - (n - 1)c - 1 + i}.
\]

If \( a = p - 1 - (n - 1)c - k \), then this equals

\[
\binom{b + (j - 1)c}{k} \prod_{i=1}^{k} \frac{1}{k + i} \frac{1}{(j - 1)c + k} = \frac{1}{(j - 1)c)! (j - 1)c + k)
\]

Substituting this to (5.6) we obtain (5.11).

\[\Box\]

**Example.** Formula (5.11) gives

\[
S_2(p - c - 1, b, c) = (-1)^c \binom{2c}{c}, \quad S_2(p - c - 2, b, c) = (-1)^c \binom{2c}{c} \frac{b(b + c)}{c + 1},
\]

and so on. Notice that these values are not given by Theorem 4.1. See more examples in Figure 1.

5.3. **Factorization properties.** By Lemmas 4.2 and 4.5 we have \( S_n(a, b + p, c) = S_n(a, b, c) \) and \( S_n(a, b, c) = 0 \) if \( a \geq p - (n - 1)c \). Thus, for given \( c \), it is enough to analyze \( S_n(a, b, c) \) in the rectangle \( \Omega = \{(a, b) \mid a \in [0, p - 1 - (n - 1)c], b \in [0, p - 1]\} \). This rectangle is partitioned into \( n \) smaller rectangles:

\[
\begin{align*}
\Omega_0(n, c) & = \{(a, b) \mid a \in [0, p - 1 - (n - 1)c], b \in [0, p - 1 - (n - 1)c]\}, \\
\Omega_i(n, c) & = \{(a, b) \mid a \in [0, p - 1 - (n - 1)c], b \in [p - 1 - (n - i)c + 1, p - 1 - (n - i - 1)c]\}, \quad i = 1, \ldots, n - 1,
\end{align*}
\]

see the tables in Figure 1. The values of \( S_n(a, b, c) \) in \( \Omega_0(n, c) \) are given by Theorem 4.1 and Lemma 4.4. The values of \( S_n(a, b, c) \) in a rectangle \( \Omega_i(n, c) \) are given by Theorem 4.1 and Lemma 4.4 also, but applied to \( \mathbb{F}_p \)-Selberg integrals of smaller dimensions with the
Figure 1. Tables of $S_1(a, b, -)$, $S_2(a, b, 3)$, $S_3(a, b, 3)$ values for $p = 11$ and small integers $a, b$. Yellow shading indicates the range covered by Theorem 4.1, and the dotted lines enclose the region covered by Theorem 5.1. The structure of the gray shading is discussed in Section 5.3.

same value of $c$ and suitable choices of values for $a$ and $b$. Namely, we have the following factorization property.
**Theorem 5.4.** For \((a, b) \in \Omega_i(n, c)\) with \(i > 0\), we have
\[
S_n(a, b, c) = (-1)^{(n-i)c} \binom{nc}{ic} \times \prod_{j=1}^{n-i} \frac{(p-1-(n-j)c-a)}{(j-1)c} \prod_{j=1}^{i} \frac{1}{(j-1)c} \prod_{j=1}^{n} \frac{1}{(p-1-(n-j)c-a)} \times S_{n-i}(a + ic, b, c) S_i(a + (n-i)c, b + (n-i)c-p, c).
\]

Notice that all binomials \(\binom{a}{b}\) in the second line of (5.12) have \(p > \alpha \geq \beta \geq 0\). Notice also that \((a + ic, b) \in \Omega_0(n-i, c)\) and \((a + (n-i)c, b + (n-i)c-p) \in \Omega_0(i, c)\), and hence Theorem 4.1 and Lemma 4.4 can be applied to \(S_{n-i}(a + ic, b, c)\) and \(S_i(a + (n-i)c, b + (n-i)c-p, c)\).

**Proof.** The theorem follows from formula (5.11) and Lucas’ Theorem. \(\square\)

6. A remarkable combinatorial identity

In this section we sketch another proof of Theorem 4.1. We do this because at the heart of this proof there is a remarkable identity (Theorem 6.1) for polynomials in two variables.

**Notation.** Let \(c, n\) be positive integers. For \(1 \leq i < j \leq n\) we will consider non-negative integers \(0 \leq m_{ij} \leq 2c\) and we set \(\overline{m}_{ij} = 2c - m_{ij}\). For \(1 \leq k \leq n\) define
\[
r_k = \sum_{1 \leq i < k} \overline{m}_{ik} + \sum_{k < i \leq n} m_{ki}, \quad s_k = \sum_{1 \leq i < k} m_{ik} + \sum_{k < i \leq n} \overline{m}_{ki}.
\]

We will use the (rising) Pochhammer symbol \((x)_m = x(x+1)(x+2)\cdots(x+m-1)\).

**Theorem 6.1.** Let \(n \geq 2, c \geq 1\) be positive integers. In \(\mathbb{Z}[x, y]\) we have the identity
\[
\sum_{\mathbf{m}} (-1)^{\sum_{i<j} m_{ij}} \prod_{i<j} \binom{2c}{m_{ij}} \cdot \prod_{k=1}^{n} (x)_{r_k}(y)_{s_k} = \prod_{k=1}^{n-1} \frac{(k+1)c!}{c!} (x)_{kc}(y)_{kc}(x+y+(2n-k-2)c)_{kc},
\]
where by \(\sum_{\mathbf{m}}\) we mean the \(\binom{n}{2}\)-fold summation \(\sum_{m_{12}=0}^{2c} \sum_{m_{13}=0}^{2c} \sum_{m_{14}=0}^{2c} \cdots \sum_{m_{n-1,n}=0}^{2c}\).

The summands of the left-hand side are of degree \(4c\binom{n}{2}\) polynomials, and according to the theorem, their sum is the right-hand side, which is the product of degree \(3c\binom{n}{2}\), with linear factors. The reader is invited to verify that for \(n = 2\) the theorem reduces to a hypergeometric identity, namely Dixon’s Theorem ([AAR, Theorem 3.4.1]) on the factorization of \(3F_2\) with certain parameters. For instance the \(n = 2, c = 2\) case of Theorem 6.1 states that the sum of the terms
\[
(x+2)(x+3)(y+2)(y+3), \quad -4x(x+2)y(y+2), \quad 6x(x+1)y(y+1), \quad -4x(x+2)y(y+2), \quad (x+2)(x+3)(y+2)(y+3)
\]
is interesting on its own right, but here is a sketch how to use it to prove Theorem 6.1. Consider equation (4.1) for a positive integer $c$, that is, the classical Selberg integral formula in $n$ dimensions. On the left-hand side we decouple the variables, i.e. we substitute $(x_i - x_j)^{2c} = \sum_{m_{ij}=0}^{2c} (x_i)^{m_{ij}} (x_j)^{m_{ij}}$. We obtain

$$
\sum_{m} \left( (-1)^{\sum_{i<j} m_{ij}} \prod_{i<j} \left( \frac{2c}{m_{ij}} \right) \cdot \prod_{k=1}^{n} \left( \int_{0}^{1} x_k^{a+r_k} (1-x_k)^b dx_k \right) \right)
= \prod_{j=1}^{n} \frac{(jc)! (a+(j-1)c)! (b+(j-1)c)!}{c! (a+b+(n+j-2)c+1)!}.
$$

Now writing $\Gamma(a+r_k+1)\Gamma(b+1)/\Gamma(a+r_k+b+2)$ for the one-dimensional Selberg integrals on the left-hand side, and substituting

$$
x = a+1, \quad y = -(a+2(n-1)c+b+1),
$$

the obtained identity rearranges to the statement in the theorem. \qed

We believe that the identity in Theorem 6.1 is interesting on its own right, but here is a sketch how to use it to prove Theorem 4.1.

Consider the left-hand side of (4.4), and carry out the same decoupling of variables as we did in the proof of Theorem 6.1. We obtain a sum, parameterized by choices of $m_{ij}$, and in each summand we get a product of one-dimensional $\mathbb{F}_p$-Selberg integrals of the form $\int_{|1|_p} x_k^{A_k} (1-x_k)^b dx_k$ for some $A_k$. Substituting the value $-A_k!b!/(A_k+b+1-p)!$ for such a one-dimensional integral (formula (3.4)), we obtain an explicit formula (no integrals anymore!) for the left-hand side of (4.4). The summation Theorem 6.1 brings that sum to a product form, and one obtains exactly the right-hand side of (4.4).

In this proof one has to pay additional attention to the case $a+b < p-1$, when some integrals $\int_{|1|_p} x_k^{A_k} (1-x_k)^b dx_k$ have $A_k+b < p-1$ and are equal to zero by formula (3.5). Still
in this case the sum of nonzero terms is transformed to the desired product by the identity of Theorem 6.1 with parameter \( c \) replaced by \( d := a + b + (n - 1)c + 1 - p \). \( \square \)

7. KZ equations

7.1. Special case of \( \mathfrak{sl}_2 \) KZ equations over \( \mathbb{C} \). Let \( e, f, h \) be the standard basis of the complex Lie algebra \( \mathfrak{sl}_2 \) with \([e, f] = h, [h, e] = 2e, [h, f] = -2f\). The element

\[
\Omega = e \otimes f + f \otimes e + \frac{1}{2} h \otimes h \in \mathfrak{sl}_2 \otimes \mathfrak{sl}_2
\]

is called the Casimir element. For \( i \in \mathbb{Z}_{\geq 0} \) let \( V_i \) be the irreducible \( i + 1 \)-dimensional \( \mathfrak{sl}_2 \)-module with basis \( v_1, f v_1, \ldots, f^i v_1 \) such that \( e v_i = 0, h v_i = i v_i \).

Let \( u(z_1, z_2) \) be a function taking values in \( V_{m_1} \otimes V_{m_2} \) and solving the KZ equations

\[
\kappa \frac{\partial u}{\partial z_1} = \frac{\Omega}{z_1 - z_2} u, \quad \kappa \frac{\partial u}{\partial z_2} = \frac{\Omega}{z_2 - z_1} u,
\]

where \( \kappa \in \mathbb{C}^\times \) is a parameter of the equations. Let \( \text{Sing}[m_1 + m_2 - 2n] \) denote the space of singular vectors of weight \( m_1 + m_2 - 2n \) in \( V_{m_1} \otimes V_{m_2} \).

\[
\text{Sing}[m_1 + m_2 - 2n] = \{ v \in V_{m_1} \otimes V_{m_2} \mid hv = (m_1 + m_2 - 2n)v, \ ev = 0 \}.
\]

This space is one-dimensional if the integer \( n \) satisfies \( 0 \leq n \leq \min(m_1, m_2) \) and is zero-dimensional otherwise. According to [SV1], solutions \( u \) with values in \( \text{Sing}[m_1 + m_2 - 2n] \) are expressible in terms of \( n \)-dimensional hypergeometric integrals

\[
u(z_1, z_2) = \sum_r u_r(z_1, z_2) f^r v_{m_1} \otimes f^{n-r} v_{m_2}
\]

with

\[
u_r(z_1, z_2) = (z_1 - z_2)^{m_1 m_2/2} \int_C W_r(z_1, z_2, t) \Psi(z_1, z_2, t) dt_1 \ldots dt_n.
\]

Here the domain of integration is the simplex \( C = \{ t \in \mathbb{R}^n \mid z_1 \leq t_2 \leq \cdots \leq t_1 \leq z_2 \} \). The function \( \Psi(z_1, z_2, t) \) is called the master function,

\[
\Psi(z_1, z_2, t) = \prod_{1 \leq i < j \leq n} (t_i - t_j)^{2/\kappa} \prod_{i=1}^n (t_i - z_1)^{-m_1/\kappa} (t_i - z_2)^{-m_2/\kappa},
\]

the rational functions \( W_r(z_1, z_2, t) \) are called the weight functions,

\[
W_r(z_1, z_2, t) = \sum_{J \subseteq \{1, \ldots, n\}, |J| = r} \prod_{j \in J} \frac{1}{t_j - z_1} \prod_{j \notin J} \frac{1}{t_j - z_2}.
\]

The fact that \( u \) is a solution in \( \text{Sing}[m_1 + m_2 - 2n] \) implies that

\[
(n - r)(m_2 - n + r + 1) u_r + (r + 1)(m_1 - r) u_{r+1} = 0, \quad r = 1, \ldots, n - 1.
\]

The coordinate functions \( u_r \) are generalizations of the Selberg integral. In fact, \( u_0 \) and \( u_n \) are exactly the Selberg integrals. For example,

\[
u_0(z_1, z_2) = (z_1 - z_2)^{m_1 m_2/2} \int_C \prod_{1 \leq i < j \leq n} (t_i - t_j)^{2/\kappa} \prod_{i=1}^n (t_i - z_1)^{-m_1/\kappa} (t_i - z_2)^{-m_2/\kappa - 1} dt_1 \ldots dt_n.
\]
The change of variables \( t_i = (z_2 - z_1)s_i + z_1 \) for \( i = 1, \ldots, n \) gives

\[
 u_0(z_1, z_2) = \frac{(-1)^A(z_1 - z_2)^B}{n!} \tilde{S}_n \left(1 - \frac{m_1}{\kappa}, \frac{m_2}{\kappa}, \frac{1}{\kappa}\right),
\]

where \( \tilde{S}_n(\alpha, \beta, \gamma) \) denotes the Selberg integral \( (1.1) \),

\[
 A = \frac{n(n-1-m_1)}{\kappa} + n, \quad B = \frac{m_1m_2-2n(m_1+m_2)+2n(n-1)}{2\kappa}.
\]

By formula \( (7.3) \), we obtain

\[
(7.4) \quad u(z_1, z_2) = \kappa^n \frac{(-1)^A(z_1 - z_2)^B}{n!} \prod_{j=1}^{n} \frac{\Gamma(1 + \frac{j}{\kappa})}{\Gamma(1 + \frac{j+1}{\kappa})} \frac{\Gamma(1 - \frac{m_1-j+1}{\kappa})}{\Gamma(1 - \frac{m_2-j+1}{\kappa})} \frac{\Gamma(1 - \frac{m_1+m_2-n-j+2}{\kappa})}{\Gamma(1 - \frac{m_1+m_2-n}{\kappa})},
\]

\[
\times \sum_{r=0}^{n} (-1)^r \binom{n}{r} \prod_{j=1}^{r} (m_1 - j + 1) \prod_{j=1}^{n-r} (m_2 - j + 1).
\]

### 7.2 Special case of \( \mathfrak{sl}_2 \) KZ equations over \( \mathbb{F}_p \).

Let \( p \) be an odd prime number. Let \( \kappa \) be a ratio of two integers not divisible by \( p \). Let \( m_1, m_2 \) be positive integers such that \( m_1, m_2 < p \). Consider the Lie algebra \( \mathfrak{sl}_2 \) over the field \( \mathbb{F}_p \). Let \( V_{m_1}^p, V_{m_2}^p \) be the \( \mathfrak{sl}_2 \)-modules over \( \mathbb{F}_p \), corresponding to the complex representations \( V_{m_1}, V_{m_2} \). Then the KZ differential equations \( (7.2) \) with values in \( V_{m_1}^p \otimes V_{m_2}^p \) are well-defined, and we may discuss their polynomial solutions in variables \( z_1, z_2 \).

Let

\[
\text{Sing}[m_1 + m_2 - 2n]_p = \{ v \in V_{m_1}^p \otimes V_{m_2}^p \mid hv = (m_1 + m_2 - 2n)v, \ ev = 0 \}.
\]

This space is one-dimensional, if the integer \( n \) satisfies \( 0 \leq n \leq \min(m_1, m_2) \) and is zero-dimensional otherwise.

Choose the least positive integers \( M_1, M_2, M_{12}, c \) such that

\[
(7.5) \quad M_i \equiv -\frac{m_i}{\kappa}, \quad M_{12} \equiv \frac{m_1m_2}{2\kappa}, \quad c \equiv \frac{1}{\kappa} \quad (\text{mod } p).
\]

According to [SV2], solutions \( u \) with values in \( \text{Sing}[m_1 + m_2 - 2n]_p \) are expressible in terms of \( n \)-dimensional \( \mathbb{F}_p \)-hypergeometric integrals

\[
(7.6) \quad u(z_1, z_2) = \sum_r u_r(z_1, z_2) f^r v_{m_1} \otimes f^{n-r} v_{m_2}
\]

with

\[
 u_r(z_1, z_2) = (z_1 - z_2)^{M_{12}} \int_{[1, \ldots, 1]_p} W_r(z_1, z_2, t) \Psi_p(z_1, z_2, t) dt_1 \ldots dt_n,
\]

where \( \Psi_p(z_1, z_2, t) \) is the master polynomial,

\[
\Psi_p(z_1, z_2, t) = \prod_{1 \leq i < j \leq n} (t_i - t_j)^{2c} \prod_{i=1}^{n} (t_i - z_1)^{M_1} (t_i - z_2)^{M_2}.
\]

**Theorem 7.1.** Assume that \( M_1, M_2, M_{12}, c, n \) are positive integers such that

\[
(7.7) \quad M_1 + (n-1)c < p, \quad M_2 + (n-1)c < p, \quad p \leq M_1 + M_2 + (n-1)c, \quad M_1 + M_2 + (2n-2)c < 2p - 1.
\]
Then the function $u(z_1, z_2)$, defined by (7.6), is given by the formula

\[
(7.8) \quad u(z_1, z_2) = (-1)^A(z_1 - z_2)^B \prod_{j=1}^{n} \frac{(jc)! (M_1 + (j-1)c)! (M_2 + (j-1)c)!}{(M_1 + M_2 + (n+j-2)c-p)!},
\]

\[
\times \sum_{r=0}^{n} (-1)^r \binom{n}{r} \frac{f^r v_1 \otimes f^{n-r} v_2}{\prod_{j=1}^{r} (M_1 + (j-1)c) \prod_{j=1}^{n-r} (M_2 + (j-1)c)},
\]

where

\[
A = n(M_1 + (n-1)c + 1), \quad B = M_{12} + n(M_1 + M_2 + (n-1)c - p).
\]

For $n = 1$ this is [V7, Theorem 4.3].

**Proof.** The proof follows from the \( \mathbb{F}_p \)-Selberg integral formula of Theorem 4.1 and formula (7.3), cf. Section 7.1. \(\square\)

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