HOLONOMIC SYSTEMS FOR PERIOD MAPPINGS

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Dedicated to Professor Shing-Tung Yau on the occasion of his 65th birthday.

Abstract. Period mappings were introduced in the sixties [G] to study
variation of complex structures of families of algebraic varieties. The the-
oery of tautological systems was introduced recently [LSY][LY] to understand
period integrals of algebraic manifolds. In this paper, we give an explicit
construction of a tautological system for each component of a period map-
ing.

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1. Setup

1.1. Tautological systems. We will follow notations in [HLZ]. Let $G$ be a
connected algebraic group over $\mathbb{C}$. Let $X$ be a complex projective $G$-variety
and let $\mathcal{L}$ be a very ample $G$-bundle over $X$ which gives rise to a $G$-equivariant
embedding

$$X \to \mathbb{P}(V),$$

where $V = \Gamma(X, \mathcal{L})^\vee$. Let $n = \dim V$. We assume that the action of $G$ on $X$ is
locally effective, i.e. $\ker (G \to \text{Aut} (X))$ is finite. Let $\hat{G} := G \times \mathbb{C}^\times$, whose Lie
algebra is $\hat{\mathfrak{g}} = \mathfrak{g} \oplus \mathbb{C}e$, where $e$ acts on $V$ by identity. We denote by
$Z : \hat{G} \to \text{GL}(V)$ the corresponding group representation, and by $Z : \hat{\mathfrak{g}} \to \text{End} (V)$ the
corresponding Lie algebra representation. Note that under our assumption,
$Z : \hat{\mathfrak{g}} \to \text{End} (V)$ is injective.
Let $\hat{X} \subset V$ be the cone of $X$, defined by the ideal $I(\hat{X})$. Let $\beta : \hat{g} \to \mathbb{C}$ be a Lie algebra homomorphism. Then a tautological system as defined in [LSY] [LY] is the cyclic D-module on $V^\vee$

$$\tau(G, X, L, \beta) = D_{V^\vee}/D_{V^\vee}J(\hat{X}) + D_{V^\vee}(Z(x) + \beta(x), x \in \hat{g}),$$

where

$$J(\hat{X}) = \{ \hat{P} \mid P \in I(\hat{X}) \}$$

is the ideal of the commutative subalgebra $\mathbb{C}[\partial] \subset D_{V^\vee}$ obtained by the Fourier transform of $I(\hat{X})$. Here $\hat{P}$ denotes the Fourier transform of $P$.

Given a basis $\{a_1, \ldots, a_n\}$ of $V$, we have $Z(x) = \sum_{ij} x_{ij}a_i \frac{\partial}{\partial a_j}$, where $(x_{ij})$ is the matrix representing $x$ in the basis. Since the $a_i$ are also linear coordinates on $V^\vee$, we can view $Z(x) \in \text{Der} \mathbb{C}[V^\vee] \subset D_{V^\vee}$. In particular, the identity operator $Z(\epsilon) \in \text{End} V$ becomes the Euler vector field on $V^\vee$.

Let $X$ be a $d$-dimensional compact complex manifold such that its anti-canonical line bundle $L := \omega_X^{-1}$ is very ample. We shall regard the basis elements $a_i$ of $V$ as linear coordinates on $V^\vee$. Let $B := \Gamma(X, \omega_X^{-1})_{sm} \subset V^\vee$, which is Zariski open.

Let $\pi : Y \to B$ be the family of smooth CY hyperplane sections $Y_a \subset X$, and let $H^\text{top}$ be the Hodge bundle over $B$ whose fiber at $a \in B$ is the line $\Gamma(Y_a, \omega_a) \subset H^{d-1}(Y_a)$. In [LY] the period integrals of this family are constructed by giving a canonical trivialization of $H^\text{top}$. Let $\Pi$ be the period sheaf of this family, i.e. the locally constant sheaf generated by the period integrals.

Let $G$ be a connected algebraic group acting on $X$.

Theorem 1.1 (See [LY]). The period integrals of the family $\pi : Y \to B$ are solutions to

$$\tau \equiv \tau(G, X, \omega_X^{-1}, \beta_0)$$

where $\beta_0$ is the Lie algebra homomorphism with $\beta_0(\hat{g}) = 0$ and $\beta_0(e) = 1$.

In [LSY] and [LY], it is shown that if $G$ acts on $X$ by finitely many orbits, then $\tau$ is regular holonomic.

1.2. Period mapping. Now we consider the period mapping of the family $Y$:

$$P^{p,k} : B \to \text{Gr}(p^k, H^k(Y_{a_0}, \mathbb{C}))/\Gamma$$

$$a \mapsto [F^p H^k(Y_a, \mathbb{C})] \subset [H^k(Y_{a_0}, \mathbb{C})] \cong [H^k(Y_{a_0}, \mathbb{C})]$$

where $a_0 \in B$ is a fixed base point,

$$p^{p,k} := \dim F^p H^k(Y_a, \mathbb{C}) = \dim F^p H^k(Y_{a_0}, \mathbb{C}),$$

and $\Gamma$ is the monodromy group acting on $\text{Gr}(p^{p,k}, H^k(Y_{a_0}, \mathbb{C}))$.

Consider the local system $R^k\pi_* \mathbb{C}$, its stalk at $a \in B$ is $H^k(Y_a, \mathbb{C})$. The Gauss-Manin connection on the vector bundle $\mathcal{H}^k = R^k\pi_* \mathbb{C} \otimes \mathcal{O}_B$ has the property that

$$\nabla F^p \mathcal{H}^k \subset F^{p-1} \mathcal{H}^k \otimes \Omega_B.$$
If we choose a vector field \( v \in \Gamma(B, TB) \), then \( \nabla_v F^p \mathcal{H}^k \subset F^{p-1} \mathcal{H}^k \), i.e. \( \nabla_v F^p H^k(Y_a, \mathbb{C}) \subset F^{p-1} H^k(Y_a, \mathbb{C}) \).

Throughout this paper we shall consider the case \( k = d - 1 \).

\( \mathbb{H}^{\text{top}} \) is the bundle on \( B \) whose fiber is

\[ H^0(Y_a, \Omega^{d-1}) = H^{d-1,0}(Y_a) = F^{d-1} H^{d-1}(Y_a, \mathbb{C}). \]

Thus \( \mathbb{H}^{\text{top}} = F^{d-1} \mathcal{H}^{d-1} \). Theorem 1.1 tells us that its integral over a \((d-1)\)-cycle on each fiber \( Y_a \) is governed by the tautological system \( \tau \).

We shall describe the Gauss-Manin connection explicitly below.

Let \( (K_{X}^{-1})^\times \) denote the complement of the zero section in the total space \( K_{X}^{-1} \) of \( L \). Consider the principal \( \mathbb{C}^\times \)-bundle \( (K_{X}^{-1})^\times \to X \) (with right action). Then there is a natural one-to-one correspondence between sections of \( \omega_{X}^{-1} \) and \( \mathbb{C}^\times \)-equivariant morphisms \( f : (K_{X}^{-1})^\times \to \mathbb{C} \), i.e. \( f(m \cdot h^{-1}) = h f(m) \). We shall write \( f_{a} \) the function that represents the section \( a \). Since \( (K_{X}^{-1})^\times \) is a CY bundle over \( X \) by [LY], it admits a global non-vanishing top form \( \hat{\Omega} \). Let \( x_{0} \) be the vector field generated by \( 1 \) on \( \mathbb{C} \). Then \( \Omega := \iota_{x_{0}} \hat{\Omega} \) is a \( G \)-invariant \( \mathbb{C}^\times \)-horizontal form of degree \( d \) on \( (K_{X}^{-1})^\times \). Moreover, since \( \Omega_{f_{a}} \) is \( G \times \mathbb{C}^\times \)-invariant, it defines a family of meromorphic top form on \( X \) with pole along \( V(f_{a}) \) [LY, Thm. 6.3].

Let \( a_i^* \in \Gamma(X, \omega_X^{-1}) \) be the dual basis of \( a_i \). Let \( f = \sum a_i a_i^* \) be the universal section of \( V^\vee \times X \to K_{X}^{-1} \). Let \( V(f) \) be the universal family of hyperplane sections, where \( V(f_a) = Y_a \) is the zero locus of the section \( f_a \equiv a \in V^\vee \). Let \( U := V^\vee \times X - V(f) \) and \( U_a = X - V(f_a) \). Let \( \pi^\vee : U \to V^\vee \) denote the projection.

Let \( \hat{\pi}^\vee : U \to B \) be the restriction of \( \pi^\vee \) to \( B \). Then there is a vector bundle \( \mathcal{H}^{d} := R^{d}(\hat{\pi}^\vee)_{*} \mathcal{O}_{B} \otimes \mathcal{O}_{U} \) whose fiber is \( H^{d}(X - V(f_a)) \) at \( a \in B \). Then \( \Omega_{f} \) is a global section of \( F^{d} \mathcal{H}^{d} \). And the Gauss-Manin connection on \( \Omega_{f} \) is

\[ \nabla_{\partial a_i} \frac{\Omega}{f} = \frac{\partial}{\partial a_i} \frac{\partial}{f} \frac{\Omega}{f}, \]

where \( \partial_{a_i} := \frac{\partial}{\partial a_i} \), \( i = 1, \ldots, n \).

Consider the residue map \( \text{Res} : H^{d}(X - V(f_a)) \to H^{d-1}(Y_a, \mathbb{C}) \), it is shown in [LY] that \( \text{Res} \frac{\Omega}{f} \in \Gamma(B, \mathcal{H}^{d-1}) \) is a canonical global trivialization of \( \mathbb{H}^{\text{top}} = F^{d-1} \mathcal{H}^{d-1} \). And similarly we have

\[ \nabla_{\partial a_i} \text{Res} \frac{\Omega}{f} = \frac{\partial}{\partial a_i} \text{Res} \frac{\partial}{f} \frac{\partial}{f} \frac{\Omega}{f} = \text{Res} \frac{\partial}{\partial a_i} \frac{\partial}{f} \frac{\Omega}{f}. \]

In [HLZ] Coro. 2.2 and Lemma 2.6], it is shown that

**Theorem 1.2.** If \( \beta(\mathfrak{g}) = 0 \) and \( \beta(c) = 1 \), there is a canonical surjective map

\[ \tau \mapsto H^{0} \pi_{+}^{\vee} \mathcal{O}_{U}, \quad 1 \mapsto \frac{\Omega}{f}. \]
We now want to give an explicit description of each step of the Hodge filtration.

Let \( X \) be a projective variety of dimension \( d \) and \( Y \) a smooth hypersurface. We make the following hypothesis:

\((*)\) For every \( i > 0, k > 0, j \geq 0 \), we have

\[ H^i(X, \Omega^j_X(kY)) = 0, \]

where \( \Omega^j_X(kY) = \Omega^j_X \otimes \mathcal{O}_X(Y)^\otimes k \).

**Theorem 1.3** (Griffiths). Let \( X \) be a projective variety and \( Y \) a smooth hypersurface. Assume \((*)\) holds. Then for every integer \( p \) between 1 and \( d \), the image of the natural map

\[ H^0(X, \Omega^d_X(pY)) \to H^d(X - Y, \mathbb{C}) \]

which to a section \( \alpha \) (viewed as a meromorphic form on \( X \) of degree \( d \), holomorphic on \( X - Y \) and having a pole of order less than or equal to \( p \) along \( Y \)) associates its de Rham cohomology class, is equal to \( F^{d-p+1}H^d(X - Y) \) (See [Vo, II, p 160].)

**Corollary 1.4.** Assume \((*)\) holds for smooth CY hypersurfaces \( Y_a \subset X \). Then the de Rham classes of

\[ \{\nabla_{\partial a_1} \cdots \nabla_{\partial a_{p-1}} \frac{\Omega}{f_a}\}_{1 \leq t_1, \ldots, t_{p-1} \leq n} \]

generate the filtration \( F^{d-p+1}H^d(U_a) \) for \( 1 \leq p \leq d \).

**Proof.** By our assumption \( X \) is projective and \( \mathcal{O}_X(Y_a) = \omega_X^{-1} \) is very ample. By Theorem 1.3 it is sufficient to show that

\[ C\{\nabla_{\partial a_1} \cdots \nabla_{\partial a_{p-1}} \frac{\Omega}{f_a}\}_{1 \leq t_1, \ldots, t_{p-1} \leq n} = H^0(X, \Omega^d_X(pY_a)) \]

Since \( Y_a \) are CY hypersurfaces, there is an isomorphism

\[ \mathcal{O}_X \simeq \Omega^d_X(Y_a), \quad 1 \leftrightarrow \frac{\Omega}{f_a}. \]

Let \( \mathcal{M}(pY_a) \) be the sheaf of meromorphic functions with a pole along \( Y_a \) of order less than or equal to \( p \). Then there is an isomorphism

\[ \mathcal{O}_X(Y_a)^{p-1} \simeq \mathcal{M}((p-1)Y_a), \quad g \leftrightarrow \frac{g}{f_a^{p-1}}. \]

Thus we have an isomorphism

\[ \mathcal{O}_X \otimes \mathcal{O}_X(Y_a)^{p-1} \simeq \Omega^d_X(Y_a) \times \mathcal{M}((p-1)Y_a), \quad 1 \otimes g \leftrightarrow \frac{\Omega}{f_a} \frac{g}{f_a^{p-1}}. \]

Since

\[ \Omega^d_X(pY_a) := \Omega^d_X \otimes \mathcal{O}_X(Y_a)^p \equiv \mathcal{O}_X(Y_a)^{p-1}, \]
we have
\[ H^0(X, \Omega_X^d(pY)) = \left\{ g \frac{\Omega}{f^a} \mid g \in H^0(X, \mathcal{O}_X(Y))^p \right\}. \]

For \( p = 1 \), the statement is clearly true.

For \( p = 2 \), \( f = \sum a_i a^*_i \), \( \nabla_{\partial a_i} \frac{\Omega}{f_a} = \frac{\partial}{\partial a_i} \frac{\Omega}{f_a} = -\frac{a_i^* \Omega}{f_a} \). Since \( \frac{a_i^* \Omega}{f_a} \mid a_i^* \in H^0(X, \omega_X^{-1}) \} = H^0(X, \Omega_X^d(2Y)), \) (1.1) is true.

**Claim 1.5.** For a very ample line bundle \( L \) over \( X \),
\[ H^0(X, L^k) \otimes H^0(X, L^l) \rightarrow H^0(X, L^{k+l}) \]
is surjective.

**Proof of claim.** Since \( L \) is very ample, let \( V := H^0(X, L)^\vee \), it follows that \( L = \mathcal{O}_{\mathbb{P}^2}(1)|_X \). Since restriction commutes with tensor product, \( L^k = \mathcal{O}_{\mathbb{P}^2}(k)|_X \).

And since \( H^0(\mathbb{P}^2, \mathcal{O}_{\mathbb{P}^2}(k)) \otimes H^0(\mathbb{P}^2, \mathcal{O}_{\mathbb{P}^2}(l)) \rightarrow H^0(\mathbb{P}^2, \mathcal{O}_{\mathbb{P}^2}(k+l)) \) is surjective, it follows that \( H^0(X, L^k) \otimes H^0(X, L^l) \rightarrow H^0(X, L^{k+l}) \) is surjective. \( \square \)

For \( p = 3 \), \( \nabla_{\partial a_i} \nabla_{\partial a_j} \frac{\Omega}{f_a} = \frac{2a_i^*a_j^*\Omega}{f_a^3} \). Since \( \mathcal{L} := \omega_X^{-1} \) is very ample, \( H^0(X, \mathcal{L}) \otimes H^0(X, \mathcal{L}) \rightarrow H^0(X, \mathcal{L}^2) \) is onto. So \( \{a_i^*a_j^*\}_{1 \leq i,j \leq n} \) generate \( H^0(X, \mathcal{L}^2) \).

Thus
\[ \mathbb{C}\left\{ \frac{a_i^*a_j^*\Omega}{f_a^3} \right\}_{1 \leq i,j \leq n} = H^0(X, \Omega_X^d(3Y)), \]
and therefore (1.1) holds.

Similarly, since \( H^0(X, \mathcal{L}^{p-2}) \otimes H^0(X, \mathcal{L}) \rightarrow H^0(X, \mathcal{L}^{p-1}) \) is surjective, by induction \( a_1^* \cdots a_{p-1}^* \) generate \( H^0(X, \mathcal{L}^{p-1}) \). Therefore the de Rham classes of
\[ \left\{ \nabla_{\partial a_1} \cdots \nabla_{\partial a_{p-1}} \frac{\Omega}{f_a} = (-1)^{p-1}(p-1)!a_1^* \cdots a_{p-1}^* \frac{\Omega}{f_a^p} \right\}_{1 \leq t_1, \ldots, t_{p-1} \leq n} \]
generate \( F^{d-p+1}H^d(U_a) \). \( \square \)

**Corollary 1.6.** Assume (1) holds for smooth CY hypersurfaces \( Y_a \subset X \). Then the de Rham classes of
\[ \left\{ \nabla_{\partial a_1} \cdots \nabla_{\partial a_{p-1}} \text{Res} \frac{\Omega}{f_a} \right\}_{1 \leq t_1, \ldots, t_{p-1} \leq n} \]
generate the filtration \( F^{d-p}H^{d-1}(Y_a) \) for \( 1 \leq p \leq d \).

**Proof.** Consider the exact sequence
\[ 0 \rightarrow H^d_{\text{prim}}(X) \rightarrow H^d(X - V(f_a)) \xrightarrow{\text{Res}} H^{d-1}_{\text{van}}(Y_a, \mathbb{C}) \rightarrow 0, \]

it shows that \( H^d(X - V(f_a)) \) is mapped surjectively onto the vanishing cohomology of \( H^{d-1}(Y_a, \mathbb{C}) \) under the residue map. Since the residue map preserves the Hodge filtration, by Corollary (1.4) the result follows. \( \square \)
The goal of this paper is to construct a regular holonomic differential system that governs the $p$-th derivative of period integrals for each $p \in \mathbb{Z}$. By the preceding corollary, this provides a differential system for “each step” of the period mapping of the family $\mathcal{Y}$.

2. Scalar system for first derivative

We shall use $\tau$ to denote interchangeably both the D-module and its left defining ideal. Let $P(\zeta) \in I(\hat{X})$ where $\zeta \in V$, then its Fourier transform $\hat{P} = P(\partial_a)$, $a \in V^\vee$. Then the tautological system $\tau = \tau(G, X, \omega^{-1}_X, \beta_0)$ for $\Pi_\gamma(a)$ becomes the following system of differential equations:

\begin{align}
(2.1a) & \quad P(\partial_a)\phi(a) = 0 \\
(2.1b) & \quad \left(\sum_{i,j} x_{ij} a_i \frac{\partial}{\partial a_j}\right)\phi(a) = 0 \\
(2.1c) & \quad \left(\sum_i a_i \frac{\partial}{\partial a_i} + 1\right)\phi(a) = 0.
\end{align}

Let $\omega_a := \text{Res} \frac{\Omega}{f_a}$ for $a \in B$. Since the topology of $Y_a$ doesn’t change, we choose a $(d-1)$-cycle in $H^{d-1}(Y_a_0, \mathbb{C})$ for some $a_0 \in B$. Then the period integral becomes $\Pi_\gamma(a) = \int_\gamma \omega_a$. Then by Theorem 1.1, $\Pi_\gamma(a)$ are solutions of $\tau$. By [BHLsY] and [HLZ], if $X$ is a projective homogeneous space, then $\tau$ is complete, meaning that the solution sheaf agrees with the period sheaf.

The goal of this section is to write a system of scalar valued partial differential equations whose solution contains all the information of first order partial derivatives of period integrals.

2.1. Vector valued system. Taking derivatives of equations in $\tau$ gives us a vector valued system of differential equations that involve all first order partial derivatives of period integrals.

Let $\phi_k(a) := \frac{\partial}{\partial a_k} \phi(a)$, $1 \leq k \leq n$.

From equation (2.1a) we have

$$\frac{\partial}{\partial a_k} p(\partial_a)\phi(a) = P(\partial_a) \frac{\partial}{\partial a_k} \phi(a) = P(\partial_a) \phi_k(a) = 0.$$ 

From equation (2.1b) we have

$$\frac{\partial}{\partial a_k} \left(\sum_{i,j} x_{ij} a_i \frac{\partial}{\partial a_j}\right)\phi(a) = \left(\sum_{i,j} x_{ij} a_i \frac{\partial}{\partial a_j} \frac{\partial}{\partial a_k}\right)\phi(a) + \sum_j x_{kj} \frac{\partial}{\partial a_j} \phi(a)$$

$$= \left(\sum_{i,j} x_{ij} a_i \frac{\partial}{\partial a_j}\right) \phi_k(a) + \sum_j x_{kj} \phi_j(a) = 0.$$
From equation (2.1c) we have

\[
\frac{\partial}{\partial a_k} \left( \sum_i a_i \frac{\partial}{\partial a_i} + 1 \right) \phi(a) = \left( \sum_i a_i \frac{\partial}{\partial a_i} \frac{\partial}{\partial a_k} + \frac{\partial}{\partial a_k} \right) \phi(a) = \left( \sum_i a_i \frac{\partial}{\partial a_i} + 2 \right) \phi_k(a) = 0
\]

We also have a relation between derivatives \( \frac{\partial}{\partial a_i} \frac{\partial}{\partial a_j} \phi(a) = \frac{\partial}{\partial a_j} \frac{\partial}{\partial a_i} \phi(a) \), which implies

\[
\frac{\partial}{\partial a_i} \phi_j(a) = \frac{\partial}{\partial a_j} \phi_i(a).
\]

Then we get a system of differential equations whose solutions are vector valued of the form \((\phi_1(a), \ldots, \phi_n(a))\) as follows:

\[
\begin{align*}
(2.2a) & \quad P(\partial_a) \phi_k(a) = 0, \quad \forall 1 \leq k \leq n \\
(2.2b) & \quad \left( \sum_{i,j} x_{ij} a_i \frac{\partial}{\partial a_j} \right) \phi_k(a) + \sum_j x_{kj} \phi_j(a) = 0, \quad \forall 1 \leq k \leq n \\
(2.2c) & \quad \left( \sum_i a_i \frac{\partial}{\partial a_i} + 2 \right) \phi_k(a) = 0, \quad \forall 1 \leq k \leq n \\
(2.2d) & \quad \frac{\partial}{\partial a_i} \phi_j(a) = \frac{\partial}{\partial a_j} \phi_i(a), \quad \forall 1 \leq i, j \leq n.
\end{align*}
\]

Then by Theorem 1.1, \( \left( \frac{\partial}{\partial a_1} \Pi_\gamma(a), \ldots, \frac{\partial}{\partial a_n} \Pi_\gamma(a) \right) \) are solutions to system (2.2).

\subsection*{2.2. Scalar valued system.}

Now let \( b_1, \ldots, b_n \) be another copy of the basis of \( V^\vee \). We now construct, by an elementary way, a system of differential equations over \( V^\vee \times V^\vee \) that is equivalent to (2.2), but whose solutions are function germs on \( V^\vee \times V^\vee \). Consider the system

\[
\begin{align*}
(2.3a) & \quad P(\partial_a) \phi(a, b) = 0 \\
(2.3b) & \quad \left( \sum_{i,j} x_{ij} a_i \frac{\partial}{\partial a_j} + \sum_{i,j} x_{ij} b_i \frac{\partial}{\partial b_j} \right) \phi(a, b) = 0 \\
(2.3c) & \quad \left( \sum_i a_i \frac{\partial}{\partial a_i} + 2 \right) \phi(a, b) = 0 \\
(2.3d) & \quad \frac{\partial}{\partial a_i} \frac{\partial}{\partial b_j} \phi(a, b) = \frac{\partial}{\partial a_j} \frac{\partial}{\partial b_i} \phi(a, b), \quad \forall 1 \leq i, j \leq n \\
(2.3e) & \quad \frac{\partial}{\partial b_i} \frac{\partial}{\partial b_j} \phi(a, b) = 0, \quad \forall 1 \leq i, j \leq n \\
(2.3f) & \quad \left( \sum_i b_i \frac{\partial}{\partial b_i} - 1 \right) \phi(a, b) = 0.
\end{align*}
\]
Theorem 2.1. By setting \( \phi(a, b) = \sum_k b_k \phi_k(a) \) and \( \phi_k(a) = \frac{\partial}{\partial b_k} \phi(a, b) \), the systems (2.2) and (2.3) are equivalent.

Proof. First we show that if \((\phi_1(a), \ldots, \phi_n(a))\) is a solution to system (2.2), let \( \phi(a, b) = \sum_k b_k \phi_k(a) \), then \( \phi(a, b) \) is a solution to system (2.3).

Since \( \phi(a, b) = \sum_k b_k \phi_k(a) \), equation (2.2a) implies that
\[
P(\partial_a)\phi(a, b) = P(\partial_a)\sum_k b_k \phi_k(a) = \sum_k b_k P(\partial_a)\phi_k(a) = 0,
\]
thus equation (2.3a) holds.

Equation (2.3b) can be shown as follows:
\[
\left(\sum_{i,j} x_{ij} a_i \frac{\partial}{\partial a_j} + \sum_{i,j} x_{ij} b_i \frac{\partial}{\partial b_j}\right)\left(\sum_k b_k \phi_k(a)\right)
= \sum_k b_k \left(\sum_{i,j} x_{ij} a_i \frac{\partial}{\partial a_j}\phi_k(a)\right) + \sum_{i,j} x_{ij} b_i \phi_j(a)
= \sum_k b_k \left(- \sum_j x_{kj} \phi_j(a)\right) + \sum_{i,j} x_{ij} b_i \phi_j(a) = 0.
\]

Equation (2.2c) shows that \( \phi_k(a) \) is homogeneous of degree \(-2\) in \( a \), it implies that \( \phi(a, b) \) is also homogeneous of degree \(-2\) in \( a \), which implies equation (2.3c).

Since \( \frac{\partial}{\partial b_k} \phi(a, b) = \phi_k(a) \), equation (2.2d) is the same as saying that
\[
\frac{\partial}{\partial a_i} \frac{\partial}{\partial b_j} \phi(a, b) = \frac{\partial}{\partial a_j} \frac{\partial}{\partial b_i} \phi(a, b) \quad \forall i, j,
\]
which is equation (2.3d).

Since \( \phi(a, b) \) is linear in \( b \), equation (2.3e) holds. \( \phi(a, b) \) is homogeneous of degree \( 1 \) in \( b \), it implies equation (2.3f).

Next we show that if \( \phi(a, b) \) is a solution to system (2.3), set \( \phi_k(a) = \frac{\partial}{\partial b_k} \phi(a, b) \), then \((\phi_1(a), \ldots, \phi_n(a))\) is a solution to system (2.2).

Equation (2.3c) tells us that \( \phi(a, b) \) is linear in \( b \), i.e. there exists functions \( h_k(a) \) and \( g(a) \) on \( V^\vee \) such that
\[
\phi(a, b) = \sum_k b_k h_k(a) + g(a).
\]

Equation (2.3d) shows that \( \phi(a, b) \) is homogeneous of degree \( 1 \) in \( b \), which implies that \( g = 0 \) and
\[
\phi(a, b) = \sum_k b_k h_k(a).
\]

Now \( \phi_k(a) = \frac{\partial}{\partial b_k} \phi(a, b) = \frac{\partial}{\partial b_k} \left(\sum_k b_k h_k(a)\right) = h_k(a) \) and we thus can write
\[
\phi(a, b) = \sum_k b_k \phi_k(a).
\]
Equation (2.3a) shows that
\[ P(\partial_a) \sum_k b_k \phi_k(a) = \sum_k b_k (P(\partial_a) \phi_k(a)) = 0. \]
Since the \(b_i\)'s are linearly independent, this further shows that
\[ P(\partial_a) \phi_k(a) = 0 \quad \forall k, \]
which coincides with equation (2.2a).

From equation (2.3b) we can see that
\[ \left( \sum_{i,j} x_{ij} a_i \frac{\partial}{\partial a_j} + \sum_{i,j} x_{ij} b_i \frac{\partial}{\partial b_j} \right) \left( \sum_k b_k \phi_k(a) \right) = \sum_k b_k \left( \sum_{i,j} x_{ij} a_i \frac{\partial}{\partial a_j} \phi_k(a) + \sum_{i,j} x_{ij} b_i \phi_j(a) \right) = 0. \]
Since the \(b_i\)'s are linearly independent, we have
\[ \left( \sum_{i,j} x_{ij} a_i \frac{\partial}{\partial a_j} \right) \phi_k(a) + \sum_j x_{kj} \phi_j(a) = 0, \quad \forall k, \]
which is equation (2.2b).

Equation (2.3c) shows that \( \sum_k b_k \phi_k(a) \) is homogeneous of degree \(-2\) in \(a\), which implies that \( \phi_k(a) \) is homogeneous of degree \(-2\) in \(a\) as well, which would imply equation (2.2c).

It’s also clear that equation (2.3d) implies (2.2d).
Therefore the two systems are equivalent in the above sense.

Therefore \( \sum_k b_k \frac{\partial}{\partial a_k} \Pi_\gamma(a) \) are solutions to system (2.3).

2.3. Regular holonomicity of the new system. In this section we will show that system (2.3) is regular holonomic, by extending the proof for the original tautological system in paper [LSY].

Let \( \mathcal{M} := D_{V^\vee \times V^\vee} / J \) where \( J \) is the left ideal generated by the operators in system (2.3).

Theorem 2.2. Assume that the \(G\)-variety \(X\) has only a finite number of \(G\)-orbits. Then the \(D\)-module \(\mathcal{M}\) is regular holonomic.

Proof. Consider the Fourier transform:
\[ \hat{a}_i = \frac{\partial}{\partial \zeta_i}, \quad \hat{b}_i = \frac{\partial}{\partial \xi_i}, \quad \frac{\partial}{\partial a_i} = -\zeta_i, \quad \frac{\partial}{\partial b_i} = -\xi_i. \]
where \( \zeta, \xi \in V \). The Fourier transform of the D-module \( \mathcal{M} = D_{V \times V}/\mathcal{J} \) is \( \hat{\mathcal{M}} = D_{V \times V}/\hat{\mathcal{J}} \), where \( \hat{\mathcal{J}} \) is the \( D_{V \times V} \)-ideal generated by the following operators:

\[
\begin{align*}
(2.4a) & \quad P(\zeta) \\
(2.4b) & \quad \zeta_i \xi_j - \zeta_j \xi_i, \, \forall 1 \leq i, j \leq n \\
(2.4c) & \quad \xi_i \xi_j, \, \forall 1 \leq i, j \leq n \\
(2.4d) & \quad \sum_{i,j} x_{ij} \frac{\partial}{\partial \zeta_i} \zeta_j + \sum_{i,j} x_{ij} \frac{\partial}{\partial \xi_i} \xi_j = \sum_{i,j} x_{ji} \zeta_i \frac{\partial}{\partial \zeta_j} + \sum_{i,j} x_{ji} \xi_i \frac{\partial}{\partial \xi_j} + \sum 2x_{ii} \\
(2.4e) & \quad \sum_i \frac{\partial}{\partial \zeta_i}(-\zeta_i) + 2 = \sum_i -\zeta_i \frac{\partial}{\partial \zeta_i} - n + 2 \\
(2.4f) & \quad \sum_i \frac{\partial}{\partial \xi_i}(-\xi_i) - 1 = \sum_i -\xi_i \frac{\partial}{\partial \xi_i} - n - 1.
\end{align*}
\]

Consider the \( G \times \mathbb{C}^x \times \mathbb{C}^x \)-action on \( V \times V \) where \( G \) acts diagonally and each \( \mathbb{C}^x \) acts on \( V \) by scaling. Consider the ideal \( \mathcal{I} \) generated by \( (2.4a), (2.4b) \) and \( (2.4c) \). Operator \((2.4c)\) tells us that \( \xi_i = 0 \) for all \( i \), thus \((V \times V)/\mathcal{I} \subset V \times \{0\}\). The ideal \( \mathcal{I} \) also contains \( (2.4a) \), thus \((V \times V)/\mathcal{I} = \hat{X} \times \{0\}\), which is an algebraic variety. Operator \((2.4d)\) comes from the \( G \)-action on \( V \times V \), operators \((2.4e)\) and \((2.4f)\) come from each copy of \( \mathbb{C}^x \)-action on \( V \). Now from our assumption the \( G \)-action on \( X \) has only a finite number of orbits, thus when lifting to \( \hat{X} \times \{0\} \subset V \times V \) there are also finitely many \( G \times \mathbb{C}^x \times \mathbb{C}^x \)-orbits. Therefore \( \hat{\mathcal{M}} \) is a twisted \( G \times \mathbb{C}^x \times \mathbb{C}^x \)-equivariant coherent \( D_{V \times V} \)-module in the sense of \[Ho\] whose support \( \text{Supp} \hat{\mathcal{M}} = \hat{X} \times \{0\} \) consists of finitely many \( G \times \mathbb{C}^x \times \mathbb{C}^x \)-orbits. Thus the \( \hat{\mathcal{M}} \) is regular holonomic \[Bo\].

The D-module \( \mathcal{M} = D_{V \times V}/\mathcal{J} \) is homogeneous since the ideal \( \mathcal{J} \) is generated by homogeneous elements under the graduation \( \deg \frac{\partial}{\partial a_i} = \deg \frac{\partial}{\partial \zeta_i} = -1 \) and \( \deg a_i = \deg b_i = 1 \). Thus \( \mathcal{M} \) is regular holonomic since its Fourier transform \( \hat{\mathcal{M}} \) is regular holonomic \[Br\].

\[\square\]

3. Scalar systems for higher derivatives

Now we take derivative of system \((2.2)\) and get a new scalar valued system whose solution consists of \( n^2 \) functions \( \phi_{lk} := \frac{\partial}{\partial a_l} \frac{\partial}{\partial a_k} \phi(a), 1 \leq l, k \leq n. \)
Here we check for (3.2b) and the rest is clear. Let

\[
\begin{align*}
(3.1a) & \quad P(\partial_a)\phi_{lk}(a) = 0, \quad \forall 1 \leq k, l \leq n \\
(3.1b) & \quad \left(\sum_{i,j} x_{ij} a_i \frac{\partial}{\partial a_j}\right)\phi_{lk}(a) + \sum_{i} x_{ij} \phi_{jk}(a) + \sum_{j} x_{kj} \phi_{ij}(a) = 0, \quad \forall k, l \\
(3.1c) & \quad \left(\sum_{i} a_i \frac{\partial}{\partial a_i} + 3\right)\phi_{lk}(a) = 0, \quad \forall 1 \leq k, l \leq n \\
(3.1d) & \quad \phi_{lk}(a) = \phi_{ki}(a), \quad \forall 1 \leq k, l \leq n \\
(3.1e) & \quad \frac{\partial}{\partial a_i} \phi_{jk}(a) = \frac{\partial}{\partial a_j} \phi_{ki}(a) = \frac{\partial}{\partial a_k} \phi_{ij}(a), \quad \forall 1 \leq i, j, k \leq n.
\end{align*}
\]

And considering \(\phi(a, b) := \sum_{l,k} b_l b_k \phi_{l,k}(a)\), we get a new system:

\[
\begin{align*}
(3.2a) & \quad P(\partial_a)\phi(a, b) = 0 \\
(3.2b) & \quad \left(\sum_{i,j} x_{ij} a_i \frac{\partial}{\partial a_j}\right)\phi(a, b) + \sum_{i} x_{ij} b_i \frac{\partial}{\partial b_j}\phi(a, b) = 0 \\
(3.2c) & \quad \left(\sum_{i} a_i \frac{\partial}{\partial a_i} + 3\right)\phi(a, b) = 0 \\
(3.2d) & \quad \left(\sum_{i} b_i \frac{\partial}{\partial b_i} - 2\right)\phi(a, b) = 0 \\
(3.2e) & \quad \frac{\partial}{\partial b_i} \frac{\partial}{\partial b_j} \frac{\partial}{\partial b_k}\phi(a, b) = 0, \quad \forall 1 \leq i, j, k \leq n \\
(3.2f) & \quad \frac{\partial}{\partial a_i} \frac{\partial}{\partial b_j} \frac{\partial}{\partial b_k}\phi(a, b) = \frac{\partial}{\partial a_i} \frac{\partial}{\partial b_j} \frac{\partial}{\partial b_k}\phi(a, b), \quad \forall i, j, k.
\end{align*}
\]

Similar to the previous case, we have:

**Proposition 3.1.** By setting \(\phi(a, b) = \sum_{l,k} b_l b_k \phi_{l,k}(a)\) and \(\phi_{lk}(a) = \frac{\partial}{\partial b_l} \frac{\partial}{\partial b_k}\phi(a, b)\), the systems (3.1) and (3.2) are equivalent.

**Proof.** Here we check for (3.2b) and the rest is clear. Let \(\phi(a, b) = \sum_{l,k} b_l b_k \phi_{l,k}(a)\), then the left-hand side of (3.2b) becomes

\[
\sum_{i,j,k,l} b_k b_l x_{ij} a_i \frac{\partial}{\partial a_j}\phi_{l,k}(a) + \sum_{i,j,k,l} x_{ij} \delta_{kj} b_l b_k \phi_{lk}(a) + \sum_{i,j,k,l} x_{kj} \delta_{ik} b_l b_k \phi_{lk}(a)
\]

\[
\overset{(3.1d)}{=} \sum_{i,j,k,l} b_k b_l x_{ij} a_i \frac{\partial}{\partial a_j}\phi_{l,k}(a) + 2 \sum_{j,k,l} x_{ij} b_k b_l \phi_{jk}(a)
\]
And (3.1b) implies that
\[- \sum_{k,l} b_k b_l \sum_{i,j} x_{ij} a_i \frac{\partial}{\partial a_j} \phi_{lk}(a) = \sum_{k,l} b_k b_l \sum_{j} x_{lj} \phi_{jk}(a) + \sum_{j,k,l} b_k b_l x_{lj} \phi_{jk}(a) \leq (3.1d) 2 \sum_{j,k,l} b_k b_l x_{lj} \phi_{jk}(a)\]

Therefore the left-hand side of (3.2b) equals 0. The reverse direction is also clear. □

**Proposition 3.2.** Assume that the $G$-variety $X$ has only a finite number of $G$-orbits, then system (3.2) is regular holonomic.

The proof of Theorem 2.2 follows here.

In general, for $p$-th derivatives of $\phi(a)$ satisfying $\tau$, we can construct a new system as follows:

\begin{align*}
(3.3a) & \quad P(\partial_a) \phi(a, b) = 0 \\
(3.3b) & \quad \left( \sum_{i,j} x_{ij} a_i \frac{\partial}{\partial a_j} + \sum_{i,j} x_{ij} b_i \frac{\partial}{\partial b_j} \right) \phi(a, b) = 0 \\
(3.3c) & \quad \left( \sum_{i} a_i \frac{\partial}{\partial a_i} + 1 + p \right) \phi(a, b) = 0 \\
(3.3d) & \quad \left( \sum_{i} b_i \frac{\partial}{\partial b_i} - p \right) \phi(a, b) = 0 \\
(3.3e) & \quad \frac{\partial}{\partial b_{k_1}} \cdots \frac{\partial}{\partial b_{k_p}} \phi(a, b) = 0 \quad \forall 1 \leq k_i \leq n \\
(3.3f) & \quad \frac{\partial}{\partial a_{k_1}} \frac{\partial}{\partial b_{k_2}} \cdots \frac{\partial}{\partial b_{k_p}} \phi(a, b) = \frac{\partial}{\partial a_{k_1}} \frac{\partial}{\partial b_{k_2}} \cdots \frac{\partial}{\partial b_{k_p}} \phi(a, b)
\end{align*}

where $1 \leq k_i \leq n$ and $\{l_1, \ldots, l_p\}$ is any permutation of $\{1, \ldots, p\}$.

The relationship between $\phi(a, b)$ and the derivatives of $\phi(a)$ is:

$$
\phi(a, b) = \sum_{k_1, \ldots, k_p} b_{k_1} \cdots b_{k_p} \frac{\partial}{\partial a_{k_1}} \cdots \frac{\partial}{\partial a_{k_p}} \phi(a).
$$

From our previous argument it is clear that if $G$ acts on $X$ with finitely many orbits, this system is regular holonomic.

By Theorem 3.1 \[ \sum_{k_1, \ldots, k_p} b_{k_1} \cdots b_{k_p} \frac{\partial}{\partial a_{k_1}} \cdots \frac{\partial}{\partial a_{k_p}} \Pi_\gamma(a) \] are solutions to system (3.3).
4. Differential relations

**Theorem 4.1.** [BHLSY],[HLZ] There are isomorphisms between following D-modules:

\[
\tau(G, X, \omega^{-1}_X, \beta_0) \leftrightarrow R[a]e^f / Z^*(\hat{g})(R[a]e^f) \leftrightarrow (\mathcal{O}_{V^\vee} \boxtimes \omega_X)|_U \otimes \mathcal{O}_X
\]

where \( R = \mathbb{C}[V]/I(\hat{X}) \) and \( R[a] = R[\mathcal{O}_V] \).

These D-module isomorphisms allow us to extract some explicit information regarding vanishing of periods and their derivatives as follows.

The isomorphisms in the Theorem 4.1 induce, for each \( f_a \in B \), the isomorphism [BHLSY, Theorem 2.9]

\[
\Psi : (Re^f_a/Z^*(\hat{g})(Re^f_a))^* \cong \text{Hom}_{D_{V^\vee}}(\tau, \mathcal{O}_a).
\]

In particular, if \( \Gamma \) is a \( d \)-cycle in \( X - V(f_a) \), then the linear function

\[
\lambda_{\Gamma} : Re^f_a \to \mathbb{C}, \quad p(\zeta)e^f_a \mapsto \left( p(\partial) \frac{\Omega}{f} \right)|_{f_a}
\]

vanishes on the subspace \( Z^*(\hat{g})(Re^f_a) \).

**Corollary 4.2.** Given \( p(\zeta) \in R \), define

\[
\mathcal{N}(p) := \{ f_a \in B \mid p(\zeta)e^f_a \in Z^*(\hat{g})(Re^f_a) \}.
\]

Then it is a closed subset of \( B \). Moreover, for any \( f_a \in \mathcal{N}(p) \) we have a differential relation:

\[
\left( p(\partial) \frac{\Omega}{f} \right)|_{f_a} = 0.
\]

If \( X = \mathbb{P}^d \), then \( \omega^{-1}_X = O(d+1) \) and \( V = \Gamma(X, O(d+1))^\vee \). We can identify \( R \) with the subring of \( \mathbb{C}[x] := \mathbb{C}[x_0, \ldots, x_d] \) consisting of polynomials spanned by monomials of degree divisible by \( d+1 \). By Lemma 2.12 in [BHLSY],

\[
\hat{g} \cdot (Re^f) = Re^f \cap \sum_i \frac{\partial}{\partial x_i}(\mathbb{C}[x]e^f),
\]

meaning that elements of the form \( \frac{\partial}{\partial x_i}x_yp(x)e^f \) are in \( Z^*(\hat{g})(Re^f) \) for \( p(x) \in R \).

Now we specialize to the Fermat case \( f_F = x_0^{d+1} + \cdots + x_d^{d+1} \) and look at two examples.

**Example 4.3.** Let \( X = \mathbb{P}^1 \), \( f = a_0x_0x_1 + a_1x_0^2 + a_2x_1^2 \). We look at \( \frac{\partial}{\partial a_0}e^{f_F} = x_0x_1e^{f_F} \). Since \( \left( \frac{\partial}{\partial x_0}x_1 \right)e^{f_F} = 2x_0x_1e^{f_F} \in Z^*(\hat{g})(Re^{f_F}) \), it implies that \( f_F \in \mathcal{N}(x_0x_1) \) and by Corollary 4.2 we have a differential relation \( \left( \frac{\partial}{\partial a_0} \frac{\Omega}{f} \right)|_{f_F} = 0. \)
We know that when \(|a_0| >> 0\), \(\int_f \frac{\partial}{\partial a} = \frac{1}{a_0} \sum_{k=0}^{\infty} \frac{(2k)!}{k!k!} (\frac{a_{12}}{a_0})^k\), so the above equality means that any analytic continuation of this power series function must have a vanishing derivative with respect to \(a_0\) at the Fermat point, which we can verify easily since the analytic continuation is given explicitly by \((a_0^2 - 4a_1a_2)^{-\frac{1}{2}}\).

**Example 4.4.** Let \(X = \mathbb{P}^2\), \(f = a_0x_0x_1x_2 + a_1x_0^2x_1 + a_2x_0x_1^2 + a_3x_1^3 + a_4x_1^2x_2 + a_5x_1x_2^2 + a_6x_2^3 + a_7x_0x_2^2 + a_8x_0^2x_2 + a_9x_0^3\), and \(\frac{\partial f}{\partial a} e^{J_F} = (x_0x_1x_2)^2e^{J_F}\). Since \((\frac{\partial}{\partial x_0}x_1x_2^2 e^{J_F} = 3x_0^2x_1^2x_2^2 e^{J_F} \in Z^*(\mathfrak{g})(Re^{J_F})\), \(f_F \in N((x_0x_1x_2)^2)\), therefore by Corollary 4.2 we have a differential relation \(\left(\frac{\partial}{\partial a} \int_f \frac{\partial}{\partial a}\right) \mid_{f_F} = 0\).

5. **Concluding remarks**

We conclude this paper with some remarks about differential zeros of period integrals of differential systems for period mappings.

For a given \(a \in B\), what can we say about the the function space \(\{p(\zeta) \in R \mid p(\zeta)e^{J_F} \in Z^*(\mathfrak{g})(Re^{J_F})\}\)? This space is unfortunately neither an ideal nor a \(\mathfrak{g}\)-submodule of \(R\) in general, unless \(f_a\) is \(\mathfrak{g}\)-invariant in which case it is equal to \(Z^*(\mathfrak{g})R\). However, it seems that it is more interesting to consider the closed subset \(N(p) \subset B\), for each function \(p(\zeta) \in R\) that we defined above. For this is an algebraic set that gives us the vanishing locus of certain derivatives (corresponding to \(p\)) of all period integrals. For example, it is well known that period integrals of certain CY hypersurfaces can be represented by (generalized) hypergeometric functions. In this case, the vanishing locus above therefore translates into a monodromy invariant statement about differential zeros of the hypergeometric functions in question.

A remark about our new differential systems for period mappings is in order. For the family of CYs \(\mathcal{Y}\), since the period mapping is given by higher derivatives of the periods of \((d-1,0)\) forms, any information about the period mapping can in principle be derived from period integrals, albeit somewhat indirectly. However, the point here is that an explicit regular holonomic system for the full period mapping would give us a way to study the structure of this mapping by D-module techniques directly. Thanks to the Riemann-Hilbert correspondence, these techniques have proven to be a very fruitful approach to geometric questions about the family \(\mathcal{Y}\) (e.g. degenerations, monodromy, differential zeros, etc) \([\text{BHLSY}] [\text{HLZ}]\) when applied to \(\tau\). The new differential system that we have constructed for the period mapping is in fact nothing but a tautological system. Namely, it is a regular holonomic D-module defined by a polynomial ideal together with a set of first order symmetry operators - conceptually of the same type as \(\tau\). It is therefore directly amenable to the same tools (Fourier transforms, Riemann-Hilbert, Lie algebra homology, etc) we applied to investigate \(\tau\) itself. The hope is that understanding the structure of the new D-module will shed new light on Hodge-theoretic questions about
the family $\mathcal{Y}$. For example, there is an analogue Theorem 4.1 which allows us to construct differential zeros of solution sheaves for this class of D-modules. It would be interesting to understand their implications about period mappings. We would like to return to these questions in a future paper.

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