

Finding All Solutions of qKZ Equations in Characteristic p

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Abstract. In [*J. Lond. Math. Soc.* **109** (2024), e12884, 22 pages], the difference qKZ equations were considered modulo a prime number p and a family of polynomial solutions of the qKZ equations modulo p was constructed by an elementary procedure as suitable p -approximations of the hypergeometric integrals. In this paper, we study in detail the first family of nontrivial examples of the qKZ equations in characteristic p . We describe all solutions of these qKZ equations in characteristic p by demonstrating that they all stem from the p -hypergeometric solutions. We also prove a Lagrangian property (called the orthogonality property) of the subbundle of the qKZ bundle spanned by the p -hypergeometric sections. This paper extends the results of [arXiv:2405.05159] on the differential KZ equations to the difference qKZ equations.

Key words: qKZ equations; p -hypergeometric solutions; orthogonality relations; p -curvature

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1 Introduction

The Knizhnik–Zamolodchikov (KZ) differential equations are a system of linear differential equations, satisfied by conformal blocks on the sphere in the WZW model of conformal field theory, see [4]. The quantum Knizhnik–Zamolodchikov (qKZ) equations are a difference version of the KZ equations which naturally appear in the representation theory of Yangians (rational case) and quantum affine algebras (trigonometric case), see [1, 3]. The qKZ equations may be regarded as a deformation of the KZ differential equations.

As a rule one considers the KZ and qKZ equations over the field of complex numbers. Then these differential and difference equations are solved in multidimensional hypergeometric integrals.

In [6], the differential KZ equations were considered modulo a prime integer p . It turned out that modulo p the KZ equations have a family of polynomial solutions. The construction of these solutions was analogous to the construction of the multidimensional hypergeometric solutions, and these polynomial solutions were called the p -hypergeometric solutions.

In [5], the rational \mathfrak{sl}_2 qKZ equations with values in the n -th tensor power of the vector representation L and an integer step κ were considered modulo p . A family of polynomial solutions modulo p of these equations was constructed and called the p -hypergeometric solutions.

In this paper, we address the problem of whether all solutions of the qKZ equations in characteristic p are generated by the p -hypergeometric solutions. We consider the first family

of nontrivial examples of the qKZ equations and demonstrate that, indeed, in this case, all solutions of the qKZ equations stem from the p -hypergeometric solutions.

Let \mathbb{K} be a field of characteristic p . The qKZ equations for a function $f(z_1, \dots, z_n)$ with values in the \mathbb{K} -vector space $L^{\otimes n}$ and step $\kappa \in \mathbb{K}^\times$ have the form

$$f(z_1, \dots, z_a - \kappa, \dots, z_n) = K_a(z; \kappa) f(z), \quad a = 1, \dots, n,$$

where the linear operators $K_a(z; \kappa)$ are given in terms of the rational \mathfrak{sl}_2 R -matrix, see (2.2). The operators $K_a(z; \kappa)$ commute with the diagonal action of \mathfrak{sl}_2 , and, therefore, it is sufficient to solve the qKZ equations only with values in the space of singular vectors of a given weight. In this paper, we study the qKZ equations with values in $V := \text{Sing } L^{\otimes n}[n-2] \subset L^{\otimes n}$, the subspace of singular vectors of weight $n-2$. We have $\dim V = n-1$.

There are two cases: $\kappa \in \mathbb{K} \setminus \mathbb{F}_p$ and $\kappa \in \mathbb{F}_p^\times$.

Theorem 1.1. *Let p be a prime number that does not divide n . For $\kappa \in \mathbb{K} \setminus \mathbb{F}_p$, there does not exist a nonzero rational V -valued function $f(z_1, \dots, z_n)$ which is a solution of the qKZ equations with parameter κ .*

See Corollary 7.12.

Assume that $\kappa \in \mathbb{F}_p^\times$. Let $0 < k < p$ be the positive integer such that $\kappa k \equiv -1 \pmod{p}$. Let $[x]$ denote the integer part of a real number and $d(\kappa) := \left\lfloor \frac{kn}{p} \right\rfloor$. If p does not divide n , then $d(\kappa) + d(-\kappa) = n-1 = \dim V$.

In [5], we constructed $d(\kappa)$ V -valued p -hypergeometric solutions of the qKZ equations denoted $Q^{\ell p-1}(z; \kappa)$, $\ell = 1, \dots, d(\kappa)$. In this paper, we show that these solutions are linearly independent over the field $\mathbb{K}(z_1, \dots, z_n)$, see Theorem 5.6.

Theorem 1.2. *Let $p > n$, $\kappa \in \mathbb{F}_p^\times$, and $0 < d(\kappa) < n-1$. Let $f(z)$ be a V -valued rational function in z which is a solution the qKZ equations with step κ . Then $f(z)$ is a linear combination of the p -hypergeometric solutions $Q^{\ell p-1}(z; \kappa)$, $\ell = 1, \dots, d(\kappa)$, with coefficients which are scalar rational functions in $z_i^p - z_i$, $i = 1, \dots, n$.*

See Theorem 7.9. Notice that $h(x) = x^p - x \in \mathbb{K}[x]$ is a 1-periodic polynomial, $h(x+1) = h(x)$. In particular, $h(x + \kappa) = h(x)$.

If $d(\kappa) = n-1$ or 0, all solutions of the qKZ equations with values in V and step κ are described in Section 7.4.

We prove the orthogonality relations for p -hypergeometric solutions of the qKZ equations with steps κ and $-\kappa$.

Theorem 1.3. *Let $p > n$ and $0 < d(\kappa) < n-1$. Then for any $\ell \in \{1, \dots, d(\kappa)\}$ and $m \in \{1, \dots, d(-\kappa)\}$, we have*

$$S(Q^{mp-1}(-z; -\kappa), Q^{\ell p-1}(z; \kappa)) = 0,$$

where S is the Shapovalov form.

See Theorem 6.1.

Define the p -curvature operators of the qKZ equations with values in V and step κ by the formula

$$\begin{aligned} C_a(z_1, \dots, z_n; \kappa) &:= K_a(z_1, \dots, z_a - (p-1)\kappa, \dots, z_n; \kappa) \\ &\quad \times K_a(z_1, \dots, z_a - (p-2)\kappa, \dots, z_n; \kappa) \cdots K_a(z_1, \dots, z_a - \kappa, \dots, z_n; \kappa) \\ &\quad \times K_a(z_1, \dots, z_a, \dots, z_n; \kappa), \end{aligned}$$

for $a = 1, \dots, n$, and the reduced p -curvature operators by the formula

$$\hat{C}_a(z_1, \dots, z_n; \kappa) := C_a(z_1, \dots, z_n; \kappa) - 1.$$

If $f(z_1, \dots, z_n)$ is a solution of the qKZ equations, then $\hat{C}_a f = 0$ for all a .

Theorem 1.4. *Let $p > n$. Then the reduced p -curvature operators have the following properties:*

- (i) *If $\kappa \in \mathbb{K} \setminus \mathbb{F}_p$, then all reduced p -curvature operators $\hat{C}_a(z; \kappa)$, $a = 1, \dots, n$, are nondegenerate for generic z .*
- (ii) *If $\kappa \in \mathbb{F}_p^\times$ and $d(\kappa) = n - 1$ or 0 , then all reduced p -curvature operators $\hat{C}_a(z; \kappa)$, $a = 1, \dots, n$, are equal to zero.*
- (iii) *If $\kappa \in \mathbb{F}_p^\times$ and $0 < d(\kappa) < n - 1$, then all reduced p -curvature operators $\hat{C}_a(z; \kappa)$, $a = 1, \dots, n$, are nonzero. For every a , the span of the p -hypergeometric solutions $Q^{\ell p-1}(z; \kappa)$, $\ell = 1, \dots, d(\kappa)$, lies in the kernel of $\hat{C}_a(z, \kappa)$ and contains the image of $\hat{C}_a(z; \kappa)$. Also, for all a, b ,*

$$\hat{C}_a(z; \kappa) \hat{C}_b(z; \kappa) = 0, \quad \hat{C}_a(z, -\kappa) + \hat{C}_a(-z; \kappa)^* = 0,$$

where for an operator $T: V \rightarrow V$ we denote by T^* the operator dual to T under the Shapovalov form.

See Theorem 7.3 and Lemmas 7.7, 7.11.

In a suitable limit the difference qKZ equations on $L^{\otimes n}$ degenerate to the differential KZ equations on $L^{\otimes n}$,

$$\kappa \frac{\partial f}{\partial z_a} = \sum_{j \neq a} \frac{P^{(a,j)} - 1}{z_a - z_j} f, \quad a = 1, \dots, n,$$

where $P^{(a,j)}$ is the permutation operator of the a -th and j -th tensor factors of $L^{\otimes n}$.

In [8], the differential KZ equations over a field \mathbb{K} of characteristic p with values in $V \subset L^{\otimes n}$ were studied in detail. Our paper extends the results of [8] from the differential KZ equations to the difference qKZ equations. The proofs of Theorems 1.1, 1.2, and 1.4 are based on the corresponding results in [8] for the differential KZ equations.

On the differential and difference equations in characteristic p and associated p -curvature see also [2, 9].

2 Difference qKZ equations

2.1 Notations

In this paper, p is a prime and \mathbb{K} a field of characteristic p .

Consider the Lie algebra \mathfrak{sl}_2 over \mathbb{K} with basis e, f, h and relations $[e, f] = h$, $[h, e] = 2e$, $[h, f] = -2f$. Let L be the two-dimensional \mathfrak{sl}_2 -module with basis v_1, v_2 and the action $ev_1 = 0$, $ev_2 = v_1$, $fv_1 = v_2$, $fv_2 = 0$, $hv_1 = v_1$, $hv_2 = -v_2$.

For a positive integer $n > 1$, consider the \mathfrak{sl}_2 -module $L^{\otimes n}$.

Let \mathcal{I}_l be the set of all l -element subsets of $\{1, \dots, n\}$. For a subset $I \subset \{1, \dots, n\}$, denote

$$v_I = v_{i_1} \otimes \cdots \otimes v_{i_n} \in L^{\otimes n},$$

where $i_j = 2$ if $i_j \in I$ and $i_j = 1$ if $i_j \notin I$. Denote by $L^{\otimes n}[n - 2l]$ the span of the vectors $\{v_I \mid I \in \mathcal{I}_l\}$. We have a direct sum decomposition,

$$L^{\otimes n} = \bigoplus_{l=0}^n L^{\otimes n}[n - 2l].$$

Let $\text{Sing } L^{\otimes n}[n - 2l] \subset L^{\otimes n}[n - 2l]$ be the subspace of singular vectors (the vectors annihilated by e).

2.2 qKZ equations

Define the rational R -matrix acting on $L^{\otimes 2}$, $R(u) = \frac{u-P}{u-1}$, where P is the permutation of tensor factors of $L^{\otimes 2}$. The R -matrix satisfies the Yang–Baxter and unitarity equations,

$$\begin{aligned} R^{(12)}(u-v)R^{(13)}(u)R^{(23)}(v) &= R^{(23)}(v)R^{(13)}(u)R^{(12)}(u-v), \\ R^{(12)}(u)R^{(21)}(-u) &= 1. \end{aligned} \quad (2.1)$$

The first equation is an equation in $\text{End}(L^{\otimes 3})$. The superscript indicates the factors of $L^{\otimes 3}$ on which the corresponding operators act.

Let $z = (z_1, \dots, z_n)$. Define the qKZ operators K_1, \dots, K_n acting on $L^{\otimes n}$

$$\begin{aligned} K_a(z; \kappa) &= R^{(a, a-1)}(z_a - z_{a-1} - \kappa) \cdots R^{(a, 1)}(z_a - z_1 - \kappa) \\ &\quad \times R^{(a, n)}(z_a - z_n) \cdots R^{(a, a+1)}(z_a - z_{a+1}), \end{aligned} \quad (2.2)$$

where $\kappa \in \mathbb{K}^\times$ is a parameter.

The qKZ operators preserve the weight decomposition of $L^{\otimes n}$, commute with the \mathfrak{sl}_2 -action, and form a discrete flat connection with step κ on the trivial bundle $L^{\otimes n} \times \mathbb{K}^n \rightarrow \mathbb{K}^n$,

$$K_a(z_1, \dots, z_b - \kappa, \dots, z_n; \kappa) K_b(z; \kappa) = K_b(z_1, \dots, z_a - \kappa, \dots, z_n; \kappa) K_a(z; \kappa)$$

for $a, b = 1, \dots, n$, see [3].

The system of difference equations with step κ ,

$$s(z_1, \dots, z_a - \kappa, \dots, z_n) = K_a(z; \kappa) s(z), \quad a = 1, \dots, n, \quad (2.3)$$

for an $L^{\otimes n}$ -valued function $s(z)$, is called the qKZ equations with step κ .

Since the qKZ operators commute with the action of \mathfrak{sl}_2 on $L^{\otimes n}$, the qKZ operators preserve the subbundle $\text{Sing } L^{\otimes n}[n-2l] \times \mathbb{K}^n \rightarrow \mathbb{K}^n$ for every integer l .

Define the translation operators \mathbf{T}_a by

$$(\mathbf{T}_a f)(z_1, \dots, z_a, \dots, z_n) = f(z_1, \dots, z_a - \kappa, \dots, z_n).$$

The difference operators $\nabla_a = \mathbf{T}_a^{-1} K_a(z; \kappa)$ are called the connection operators of the qKZ difference connection. We have $[\nabla_a, \nabla_b] = 0$.

2.3 p -curvature of the qKZ connection

Define the p -curvature operators of the qKZ connection by

$$\begin{aligned} C_a(z; \kappa) &= K_a(z_1, \dots, z_a - (p-1)\kappa, \dots, z_n; \kappa) K_a(z_1, \dots, z_a - (p-2)\kappa, \dots, z_n; \kappa) \cdots \\ &\quad \times K_a(z_1, \dots, z_a - \kappa, \dots, z_n; \kappa) K_a(z_1, \dots, z_a, \dots, z_n; \kappa) \end{aligned}$$

for $a = 1, \dots, n$. In other words, $C_a = (\nabla_a)^p$.

For every a , the operator $C_a(z; \kappa)$ acts on fibers of the bundle $L^{\otimes n} \times \mathbb{K}^n \rightarrow \mathbb{K}^n$ and defines an endomorphism of the qKZ connection,

$$K_b(z_1, \dots, z_n; \kappa) C_a(z_1, \dots, z_n; \kappa) = C_a(z_1, \dots, z_b - \kappa, \dots, z_n; \kappa) K_b(z_1, \dots, z_n; \kappa).$$

The operators $C_a(z; \kappa)$ commute, i.e., $[C_a(z; \kappa), C_b(z; \kappa)] = 0$.

If $s(z; \kappa)$ is a flat section of the qKZ discrete connection,

$$s(z_1, \dots, z_a - \kappa, \dots, z_n; \kappa) = K_a(z; \kappa) s(z; \kappa), \quad a = 1, \dots, n,$$

then $s(z; \kappa)$ is an eigenvector of the p -curvature operators with eigenvalue 1,

$$s(z; \kappa) = C_a(z; \kappa)s(z; \kappa), \quad a = 1, \dots, n. \quad (2.4)$$

An operator $C_a(z; \kappa)$ is a rational function in z with the denominator

$$\begin{aligned} D_a(z; \kappa) &= \prod_{j \neq a} \prod_{m=0}^{p-1} (z_a - z_j - m\kappa - 1) \\ &= \prod_{j \neq a} (z_a^p - \kappa^{p-1} z_a + (-z_j)^p + \kappa^{p-1} z_j + (-1)^p + \kappa^{p-1}). \end{aligned}$$

It is convenient to introduce the reduced p -curvature operators by the formula

$$\hat{C}_a(z; \kappa) = C_a(z; \kappa) - 1, \quad (2.5)$$

and the normalized p -curvature operators by the formula

$$\tilde{C}_a(z; \kappa) = D_a(z; \kappa)(C_a(z; \kappa) - 1).$$

The normalized p -curvature operators are polynomials in z of degree $\leq (n-1)p$.

2.4 Differential KZ equations

For $\kappa \in \mathbb{K}^\times$, the differential KZ operators

$$\nabla_a^{\text{KZ}} = \kappa \frac{\partial}{\partial z_a} - \sum_{j \neq a} \frac{P^{(a,j)} - 1}{z_a - z_j}, \quad a = 1, \dots, n,$$

define a flat KZ connection on $L^{\otimes n} \times K^n \rightarrow \mathbb{K}^n$, $[\nabla_a^{\text{KZ}}, \nabla_b^{\text{KZ}}] = 0$. The operators ∇_a^{KZ} commute with the \mathfrak{sl}_2 -action on $L^{\otimes n}$. The system of equations

$$\kappa \frac{\partial f}{\partial z_a} = \sum_{j \neq a} \frac{P^{(a,j)} - 1}{z_a - z_j} f, \quad a = 1, \dots, n, \quad (2.6)$$

is called the differential KZ equations with parameter κ . The KZ operators preserve every subbundle $\text{Sing } L^{\otimes n}[n-2l] \times \mathbb{K}^n \rightarrow \mathbb{K}^n$. Denote

$$H_a(z) = \sum_{j \neq a} \frac{P^{(a,j)} - 1}{z_a - z_j},$$

the Gaudin Hamiltonians.

The p -curvature operators of the KZ connection are defined by the formula

$$C_a^{\text{KZ}}(z; \kappa) := (\nabla_a^{\text{KZ}})^p.$$

They define an endomorphism of the KZ connection, $[C_a^{\text{KZ}}, \nabla_b^{\text{KZ}}] = 0$.

An operator $C_a^{\text{KZ}}(z; \kappa)$ is a rational function in z with the denominator

$$D_a^{\text{KZ}}(z; \kappa) = \prod_{j \neq a} (z_a^p - z_j^p).$$

It is convenient to introduce the normalized p -curvature operator by the formula

$$\tilde{C}_a^{\text{KZ}}(z; \kappa) = D_a^{\text{KZ}}(z; \kappa) C_a^{\text{KZ}}(z; \kappa).$$

The normalized p -curvature operator is a homogeneous polynomial in z of degree $(n-2)p$ if nonzero.

2.5 KZ equations as a limit of qKZ equations

Let $f(z_1, \dots, z_n)$ satisfy the qKZ equations,

$$f(z_1, \dots, z_a - \kappa, \dots, z_n) = K_a(z; \kappa) f(z), \quad a = 1, \dots, n.$$

Let α be a formal parameter. Define $g(w_1, \dots, w_n; \alpha) := f(w_1/\alpha, \dots, w_n/\alpha)$. Then

$$g(w_1, \dots, w_a - \alpha\kappa, \dots, w_n; \alpha) = K_a(w/\alpha; \kappa) g(w; \alpha), \quad a = 1, \dots, n, \quad (2.7)$$

where

$$\begin{aligned} K_a(w/\alpha; \kappa) &= R^{(a, a-1)}(w_a - w_{a-1} - \alpha\kappa; \alpha) \cdots R^{(a, 1)}(w_a - w_1 - \alpha\kappa; \alpha) \\ &\quad \times R^{(a, n)}(w_a - w_n; \alpha) \cdots R^{(a, a+1)}(w_a - w_{a+1}; \alpha), \\ R(u; \alpha) &= \frac{u - \alpha P}{u - \alpha} = 1 - \alpha \frac{P - 1}{u - \alpha}. \end{aligned}$$

Equation (2.2) gives

$$g - \alpha\kappa \frac{\partial g}{\partial w_a} + \mathcal{O}(\alpha^2) = (1 - \alpha H_a(w) + \mathcal{O}(\alpha^2)) g.$$

In the limit $\alpha \rightarrow 0$, we obtain the KZ differential equations

$$\kappa \frac{\partial g}{\partial w_a}(w) = H_a(w) g(w).$$

Lemma 2.1. *Let $\hat{C}_a(z; \kappa)$ be a reduced p -curvature operators of the qKZ connection. Then*

$$C_a^{\text{KZ}}(z; \kappa) = \lim_{\alpha \rightarrow 0} \hat{C}_a(z_1/\alpha, \dots, z_n/\alpha; \kappa) / \alpha^p.$$

Proof. Let $C_{a, \alpha}$ be the p -curvature operator of equation (2.7). Clearly,

$$C_{a, \alpha}(w; \kappa) = C_a(w_1/\alpha, \dots, w_n/\alpha; \kappa).$$

Hence we need to prove that

$$C_a^{\text{KZ}}(w; \kappa) = \lim_{\alpha \rightarrow 0} (C_{a, \alpha}(w; \kappa) - 1) / \alpha^p. \quad (2.8)$$

Let $\nabla_{a, \alpha}$ be the connection operator of the discrete connection (2.7),

$$(\nabla_{a, \alpha} g)(w) = K_a(w_1/\alpha, \dots, (w_a + \alpha\kappa)/\alpha, \dots, w_n/\alpha; \kappa) g(w_1, \dots, w_a + \alpha\kappa, \dots, w_n).$$

Then

$$(\nabla_{a, \alpha} g)(w) = g - \alpha H_a(w) g + \alpha\kappa \frac{\partial g}{\partial w_a} + \mathcal{O}(\alpha^2).$$

Hence

$$(\nabla_{a, \alpha} - 1)g = \alpha \nabla_a^{\text{KZ}} g + \mathcal{O}(\alpha^2).$$

Thus

$$C_{a, \alpha}(w; \kappa) - 1 = (\nabla_{a, \alpha})^p - 1 = (\nabla_{a, \alpha} - 1)^p = \alpha^p (\nabla_a^{\text{KZ}})^p + \mathcal{O}(\alpha^{p+1}). \quad \blacksquare$$

Corollary 2.2. *The degree of the reduced p -curvature operator $\tilde{C}_a(z; \kappa)$ as a polynomial in z is not greater than $(n-2)p$. Moreover, we have $\tilde{C}_a(z; \kappa) = \tilde{C}_a^{\text{KZ}}(z; \kappa) + f_1(z)$, where $f_1(z)$ is a polynomial in z of degree less than $(n-2)p$.*

Proof. The first statement of the corollary follows from the fact that the denominator of the reduced p -curvature operator $\tilde{C}_a(z; \kappa)$ is of degree $(n-1)p$. Hence the numerator is of degree not greater than $(n-2)p$ for the limit in (2.8) to exist. The second statement is clear. \blacksquare

2.6 Limit of solutions

Let $f(z_1, \dots, z_n)$ be a polynomial solution of the qKZ equations (2.3). Let $\deg f(z) = d$ and $f(z) = f_0(z) + f_1(z)$, where $f_0(z)$ is a homogeneous polynomial of degree d and $f_1(z)$ is a polynomial of degree less than d .

Lemma 2.3. *The polynomial $f_0(z)$ is a solution of the KZ equations (2.6).*

Proof. Let α be a formal parameter. Define $g(w_1, \dots, w_n; \alpha) = \alpha^d f(w_1/\alpha, \dots, w_n/\alpha)$. Then $g(w_1, \dots, w_n; \alpha) = f_0(w) + \alpha g_1(w; \alpha)$, where $g_1(w; \alpha) = \alpha^{d-1} f_1(w/\alpha)$ is a polynomial in w and α . We have

$$g(w_1, \dots, w_a - \alpha\kappa, \dots, w_n; \alpha) = K_a(w/\alpha; \kappa)g(w; \alpha), \quad a = 1, \dots, n.$$

Let

$$d_a(w; \alpha) = \prod_{j=1}^{a-1} (w_a - w_j - \alpha\kappa - \alpha) \prod_{j=a+1}^n (w_a - w_j - \alpha)$$

be the denominator of $K_a(w/\alpha; \kappa)$ and

$$n_a(w; \alpha) = (w_a - w_{a-1} - \alpha\kappa - \alpha P^{(a, a-1)}) \cdots (w_a - w_{a+1} - \alpha P^{(a, a+1)})$$

the numerator. Then (2.7) can be written as a polynomial equation

$$d_a(w; \alpha)g(w_1, \dots, w_a - \alpha\kappa, \dots, w_n; \alpha) = n_a(w; \alpha)g(w; \alpha) \quad (2.9)$$

in the variables w and α . Equation (2.9) gives an equation in w for every fixed power of α in (2.9). The equation corresponding to the first power of α after division by $d_a(w; 0)$ becomes

$$\kappa \frac{\partial f_0}{\partial w_a}(w) = \sum_{j \neq a} \frac{P^{(a, j)} - 1}{w_a - w_j} f_0(w). \quad \blacksquare$$

2.7 Dual qKZ equations

Denote $W = L^{\otimes n}$. Let W^* be the dual space of W , and $\langle \cdot, \cdot \rangle: W^* \otimes W \rightarrow \mathbb{K}$ the canonical pairing. Let $K_a^*(z; \kappa): W^* \rightarrow W^*$ be the operators dual to the operators $K_a(z; \kappa)$. Denote $\tilde{K}_a(z; \kappa) = (K_a^*(z; \kappa))^{-1}$.

We have

$$\tilde{K}_a(z_1, \dots, z_b - \kappa, \dots, z_n; \kappa) \tilde{K}_b(z; \kappa) = \tilde{K}_b(z_1, \dots, z_a - \kappa, \dots, z_n; \kappa) \tilde{K}_a(z; \kappa)$$

for all a, b , and also

$$\langle x, y \rangle = \langle \tilde{K}_a(z; \kappa)x, K_a(z; \kappa)y \rangle \quad (2.10)$$

for all a and $x \in W^*, y \in W$.

The system of difference equations with step κ ,

$$\tilde{s}(z_1, \dots, z_a - \kappa, \dots, z_n) = \tilde{K}_a(z; \kappa) \tilde{s}(z), \quad a = 1, \dots, n, \quad (2.11)$$

for an W^* -valued function $\tilde{s}(z)$, is called the dual qKZ equations.

If $s(z)$ is a solution of the qKZ equations (2.3) and $\tilde{s}(z)$ is a solution of the dual qKZ equations (2.11), then the function $\langle \tilde{s}(z), s(z) \rangle$ is κ -periodic with respect to every z_a ,

$$-\langle \tilde{s}(z_1, \dots, z_a - \kappa, \dots, z_n), s(z_1, \dots, z_a - \kappa, \dots, z_n) \rangle = \langle \tilde{s}(z), s(z) \rangle.$$

The set of vectors $\{v_I \mid I \subset \{1, \dots, n\}\}$ is a basis of W . Define the nondegenerate symmetric bilinear form S on W by the formula $S(v_I, v_J) = \delta_{I,J}$. The form is called the (tensor) Shapovalov form. We identify W^* and W with the help of the Shapovalov form.

Under this identification, the operators $R^{(i,j)}(u)$ become symmetric. Using (2.1) we obtain the following formula for the operators $\tilde{K}_a(z; \kappa)$ as operators on W ,

$$\begin{aligned} \tilde{K}_a(z; \kappa) &= R^{(a,a-1)}(-z_a + z_{a-1} + \kappa) \cdots R^{(a,1)}(-z_a + z_1 + \kappa) \\ &\quad \times R^{(a,n)}(-z_a + z_n) \cdots R^{(a,a+1)}(-z_a + z_{a+1}). \end{aligned}$$

In other words,

$$\begin{aligned} \tilde{K}_a(z_1, \dots, z_n; \kappa) &= K_a(-z_1, \dots, -z_n; -\kappa), \\ S(K_a(-z_1, \dots, -z_n; -\kappa)x, K_a(z_1, \dots, z_n; \kappa)y) &= S(x, y) \end{aligned}$$

for all $x, y \in W$.

Now the dual qKZ equations for a W -valued function $\tilde{s}(z)$ take the form

$$\tilde{s}(z_1, \dots, z_a - \kappa, \dots, z_n) = K_a(-z_1, \dots, -z_n; -\kappa)s(z), \quad a = 1, \dots, n.$$

These formulas prove the following lemma.

Lemma 2.4. *Let $s(z)$ be a solution of the qKZ equations (2.3) with step κ and $\tilde{s}(z)$ a solution of the qKZ equations (2.3) with step $-\kappa$. Then the function $S(\tilde{s}(-z), s(z))$ is κ -periodic with respect to every variable z_a ,*

$$S(\tilde{s}(-z_1, \dots, -(z_a - \kappa), \dots, -z_n), s(z_1, \dots, z_a - \kappa, \dots, z_n)) = S(\tilde{s}(-z), s(z)).$$

See also Corollary 7.10.

3 Pochhammer polynomials

For $\kappa \in \mathbb{K}$ and m a positive integer, define Pochhammer polynomial $(t; \kappa)_m \in \mathbb{K}[t]$ by the formula $(t; \kappa)_m = \prod_{i=1}^m (t - (i-1)\kappa)$.¹ We have

$$\begin{aligned} (t - \kappa; \kappa)_m &= (t; \kappa)_m \frac{t - \kappa m}{t}, & (t + \kappa; \kappa)_m &= (t; \kappa)_m \frac{t + \kappa}{t - (m-1)\kappa}. \\ (t + z; \kappa)_m &= \sum_{i=0}^m \binom{m}{i} (t; \kappa)_i (z; \kappa)_{m-i}, \\ (t; \kappa)_i (t; \kappa)_j &= \sum_{l=0}^{\min(i,j)} \binom{i}{l} \binom{j}{l} l! \kappa^l (t; \kappa)_{i+j-l}, \end{aligned} \tag{3.1}$$

$$\begin{aligned} (t; \kappa)_m &= \sum_{l=0}^m s_1(m, l) \kappa^{m-l} t^l, \\ t^m &= \sum_{l=0}^m s_2(m, l) \kappa^{m-l} (t; \kappa)_l, \end{aligned} \tag{3.2}$$

where the integers $s_1(m, l)$ and $s_2(m, l)$ are Stirling numbers of the first and second kind, respectively. Notice that

$$s_1(m, m) = s_2(m, m) = 1. \tag{3.3}$$

¹See https://en.wikipedia.org/wiki/Falling_and_rising_factorials.

We also have $(t; \kappa)_p = t^p - \kappa^{p-1}t$,

$$(t + z; \kappa)_p = (t + z)^p - \kappa^{p-1}(t + z) = t^p - \kappa^{p-1}t + z^p - \kappa^{p-1}z = (t; \kappa)_p + (z; \kappa)_p.$$

We call a polynomial $f(t) \in \mathbb{F}_p[t]$ a quasi-constant if $f(t - \kappa) = f(t)$. The quasi-constants are polynomials in $t^p - \kappa^{p-1}t$. A Pochhammer polynomial $(t; \kappa)_m$ is a quasi-constant if m is divisible by p . Then $(t; \kappa)_{pa} = (t^p - \kappa^{p-1}t)^a$.

Let A be a \mathbb{K} -algebra, for example, $A = \mathbb{K}[z_1, \dots, z_n]$. The polynomials $\{(t; \kappa)_m \mid m \geq 0\}$ form an A -basis of the ring of polynomials $A[t]$.

4 p -hypergeometric solutions for $\kappa \in \mathbb{F}_p^\times \subset \mathbb{K}$

4.1 Solutions in $\text{Sing } L^{\otimes n}[n-2]$

In this paper, we study solutions of the qKZ equations with values in $V := \text{Sing } L^{\otimes n}[n-2]$. The space $L^{\otimes n}[n-2]$ has a basis $v^{(i)} = v_1 \otimes \dots \otimes v_2 \otimes \dots \otimes v_1$, $i = 1, \dots, n$, where the only v_2 stays at the i -th place. In this basis, the subspace V consists of all vectors with the sum of coordinates equal to zero. We identify $L^{\otimes n}[n-2]$ with \mathbb{K}^n and the subspace V with the vector space

$$\{x \in \mathbb{K}^n \mid x_1 + \dots + x_n = 0\}. \quad (4.1)$$

4.2 Master polynomial and weight functions

For $\kappa \in \mathbb{F}_p^\times$, let $0 < k < p$ be the positive integer such that

$$\kappa k \equiv -1 \pmod{p}. \quad (4.2)$$

Define master polynomial $\Phi(t, z; \kappa) = \prod_{a=1}^n (t - z_a; \kappa)_k$, where k is defined in (4.2). For $1 \leq a \leq n$, define the weight functions

$$\eta_a(t, z) = \frac{1}{t - z_a} \prod_{j=1}^{a-1} \frac{t - z_j + 1}{t - z_j}, \quad Q_a(t, z; \kappa) = \Phi(t, z; \kappa) \eta_a(t, z).$$

Notice that the formula for the function $\eta_a(t, z)$ does not depend on p and κ .

Lemma 4.1. *The function $Q_a(t, z; \kappa)$ is a product of n Pochhammer polynomials:*

$$Q_a(t, z; \kappa) = \left(\prod_{j=1}^{a-1} (t - z_j - \kappa; \kappa)_k \right) (t - z_a - \kappa; \kappa)_{k-1} \left(\prod_{j=a+1}^n (t - z_j; \kappa)_k \right).$$

Define a vector of polynomials

$$Q(t, z; \kappa) = (Q_1(t, z; \kappa), \dots, Q_n(t, z; \kappa))^T = \sum_i Q^i(z; \kappa) (t; \kappa)_i, \quad (4.3)$$

where M^T denotes the transpose matrix of a matrix M and $Q^i(z; \kappa) = (Q_1^i(z; \kappa), \dots, Q_n^i(z; \kappa))^T$ are vectors of polynomials in z .

Example 4.2. For $n = 2$,

$$Q(t, z; \kappa) = ((t_1 - z_1 - \kappa; \kappa)_{k-1} (t_1 - z_2; \kappa)_k, (t_1 - z_1 - \kappa; \kappa)_k (t_1 - z_2 - \kappa; \kappa)_{k-1})^T.$$

Theorem 4.3 ([5, Theorem 5.1]). *For any positive integer ℓ , the vector $Q^{\ell p-1}(z; \kappa)$ of polynomials in z is a solutions of the qKZ equations with step κ and values in $V = \text{Sing } L^{\otimes n}[n-2]$, in particular, $\sum_{a=1}^n Q_a^{\ell p-1}(z; \kappa) = 0$, see (4.1).*

Let $[x]$ denote the integer part of a real number x . The vector $Q^{\ell p-1}(z; \kappa)$ is zero if $\ell \notin \{1, \dots, [\frac{nk}{p}]\}$ for degree reasons. The vectors of polynomials $Q^{\ell p-1}(z; \kappa)$, $\ell = 1, \dots, [\frac{nk}{p}]$, are called the p -hypergeometric solutions of the qKZ equations with step κ and values in V . Denote $d(\kappa) = [\frac{nk}{p}]$.

Notice that if $\frac{nk}{p} < 1$, then there are no p -hypergeometric solutions.

4.3 Step $-\kappa$

The integer k satisfies the inequalities $0 < k < p$ and the congruence $\kappa k \equiv -1 \pmod{p}$, see (4.2). Then the integer $p-k$ satisfies the inequalities $0 < p-k < p$ and the congruence $-\kappa(p-k) \equiv -1 \pmod{p}$. Hence $\Phi(t, z; -\kappa) = \prod_{a=1}^n (t - z_a; -\kappa)_{p-k}$. Recall that

$$\begin{aligned} Q_a(t, z; -\kappa) &= \Phi(t, z; -\kappa) \eta_a(t, z), \\ Q(t, z; -\kappa) &= (Q_1(t, z; -\kappa), \dots, Q_n(t, z; -\kappa))^T = \sum_i Q^i(z; -\kappa)(t; -\kappa)_i. \end{aligned}$$

Corollary 4.4. *The vectors*

$$Q^{\ell p-1}(z; -\kappa), \quad \ell = 1, \dots, \left[\frac{n(p-k)}{p} \right],$$

are solutions of the qKZ equations with step $-\kappa$ and values in V .

If p does not divide n , then the total number of p -hypergeometric solutions of the qKZ equations with values in V and steps κ and $-\kappa$ equals

$$\left[\frac{nk}{p} \right] + \left[\frac{n(p-k)}{p} \right] = n - 1 = \dim V.$$

4.4 p -hypergeometric solutions of KZ equations

In this subsection, we remind the construction in [6] of polynomial solutions modulo p of the differential KZ equations with values in $V = \text{Sing } L^{\otimes n}[n-2]$.

Let $0 < k < p$ be the positive integers such that $\kappa k \equiv -1 \pmod{p}$. Define master polynomial $\bar{\Phi}(t, z, \kappa) = \prod_{a=1}^n (t - z_a)^k$. For $1 \leq a \leq n$, define the weight functions

$$\bar{w}_a(t, z) = \frac{1}{t - z_a}, \quad \bar{Q}_a(t, z; \kappa) = \bar{\Phi}(t, z; \kappa) \bar{w}_a(t, z).$$

Then $\bar{Q}_a(t, z; \kappa)$ is a polynomial in t, z . Define a vector of polynomials in t, z ,

$$\bar{Q}(t, z; \kappa) = (\bar{Q}_1(t, z; \kappa), \dots, \bar{Q}_n(t, z; \kappa))^T = \sum_i \bar{Q}^i(z; \kappa) t^i,$$

where $\bar{Q}^i(z; \kappa) = (\bar{Q}_1^i(z; \kappa), \dots, \bar{Q}_n^i(z; \kappa))^T$ are vectors of polynomials in z .

Theorem 4.5 ([6]). *For any positive integer ℓ , the vector $\bar{Q}^{\ell p-1}(z; \kappa)$ is a solution of the differential KZ equations with parameter κ and values in $V = \text{Sing } L^{\otimes n}[n-2]$.*

The vector $\bar{Q}^{\ell p-1}(z; \kappa)$ is zero if $\ell \notin \{1, \dots, \lfloor \frac{nk}{p} \rfloor\}$ for degree reasons. The vectors

$$\bar{Q}^{\ell p-1}(z, \kappa), \quad \ell = 1, \dots, \left\lfloor \frac{nk}{p} \right\rfloor,$$

are called the p -hypergeometric solutions of the differential KZ equations with parameter κ and values in V .

Notice that $\bar{Q}_a(t, z; \kappa)$ are homogeneous polynomials in variables t, z of degree $nk - 1$, and $\bar{Q}^{\ell p-1}(z; \kappa)$ are vectors of homogeneous polynomials in z of degree $nk - \ell p$.

4.5 Top-degree part of p -hypergeometric solutions

It turns out that the top-degree part of a p -hypergeometric solution $Q^{\ell p-1}(z; \kappa)$ of the qKZ equations is the p -hypergeometric solution $\bar{Q}^{\ell p-1}(z; \kappa)$ of the KZ equations.

We start with an abstract lemma. Let $t, z_1, \dots, z_n, \alpha$ be variables. Given a homogeneous polynomial $P(t, z_1, \dots, z_n, \alpha)$ of degree d in the variables t, z, α and an integer e , $0 \leq e \leq d$, we construct two polynomials $\bar{P}_e(z_1, \dots, z_n)$ and $P_e(z_1, \dots, z_n, 0)$ as follows.

On the one hand, we have

$$P(t, z_1, \dots, z_n, \alpha) = \sum_{d_0 + \dots + d_{n+1} = d} a_{d_0, \dots, d_{n+1}} t^{d_0} z_1^{d_1} \dots z_n^{d_n} \alpha^{d_{n+1}}. \quad (4.4)$$

Then

$$P(t, z_1, \dots, z_n, 0) = \sum_{d_0 + \dots + d_n = d} a_{d_0, \dots, d_n, 0} t^{d_0} z_1^{d_1} \dots z_n^{d_n}. \quad (4.5)$$

Denote

$$\bar{P}_e(z_1, \dots, z_n) = \sum_{e + d_1 + \dots + d_n = d} a_{e, d_1, \dots, d_n, 0} z_1^{d_1} \dots z_n^{d_n},$$

the coefficient of t^e in (4.5).

On the other hand, applying formula (3.2) to each t^{d_0} at (4.4), we rewrite this sum as

$$P(t, z_1, \dots, z_n, \alpha) = \sum_{d_0 + \dots + d_{n+1} = d} b_{d_0, \dots, d_{n+1}}(t; \alpha) t^{d_0} z_1^{d_1} \dots z_n^{d_n} \alpha^{d_{n+1}}. \quad (4.6)$$

Denote

$$P_e(z_1, \dots, z_n, \alpha) = \sum_{e + d_1 + \dots + d_{n+1} = d} b_{e, d_1, \dots, d_{n+1}} z_1^{d_1} \dots z_n^{d_n} \alpha^{d_{n+1}},$$

the coefficient of $(t; \alpha)_e$ in (4.6). Then

$$P_e(z_1, \dots, z_n, 0) = \sum_{e + d_1 + \dots + d_n = d} b_{e, d_1, \dots, d_n, 0} z_1^{d_1} \dots z_n^{d_n}.$$

Lemma 4.6. *We have $P_e(z_1, \dots, z_n, 0) = \bar{P}_e(z_1, \dots, z_n)$.*

Proof. By formula (3.3), we have $a_{e, d_1, \dots, d_n, 0} = b_{e, d_1, \dots, d_n, 0}$ for any e, d_1, \dots, d_n . This implies the lemma. \blacksquare

Corollary 4.7 ([5]). *Let $Q^{\ell p-1}(z; \kappa)$ be a p -hypergeometric solution of the qKZ equations from Theorem 4.3. Then $Q^{\ell p-1}(z; \kappa) = \bar{Q}^{\ell p-1}(z; \kappa) + \dots$, where $\bar{Q}^{\ell p-1}(z; \kappa)$ is the corresponding p -hypergeometric solution of the KZ equations from Theorem 4.5, and the dots denote the terms of degree less than $nk - \ell p = \deg \bar{Q}^{\ell p-1}(z; \kappa)$.*

Proof. The corollary is proved by application of Lemma 4.6 to the polynomial $Q(t, z; \kappa)$ and integer $e = \ell p - 1$. Then it is easy to see that $\bar{P}_{\ell p-1}(z_1, \dots, z_n) = \bar{Q}^{\ell p-1}(z; \kappa)$ and $P_{\ell p-1}(z_1, \dots, z_n, 0)$ is the top-degree part of $Q^{\ell p-1}(z; \kappa)$. \blacksquare

5 Linear independence

5.1 Lexicographical order

Define length-lexicographical order on monomials $v = z_1^{d_1} \cdots z_n^{d_n}$: $v < w$ if $\deg(v) < \deg(w)$ or if $\deg(v) = \deg(w)$ and v is smaller than w in lexicographical order.

For a polynomial $f(z) = \sum_{d_1, \dots, d_n} a_{d_1, \dots, d_n} z_1^{d_1} \cdots z_n^{d_n}$ denote by $Lf(z)$ the nonzero summand $a_{d_1, \dots, d_n} z_1^{d_1} \cdots z_n^{d_n}$ with the lexicographically largest monomial $z_1^{d_1} \cdots z_n^{d_n}$. We call $Lf(z)$ the leading term of $f(z)$.

5.2 Leading terms

For $\ell \in \{1, \dots, d(\kappa)\}$, let $r(\ell)$ be the unique non-negative integer such that

$$r(\ell)k \leq nk - \ell p < (r(\ell) + 1)k.$$

We have $r(1) > r(2) > \dots$. Denote

$$ga = (n - r(\ell))k - \ell p, \quad u_\ell = \frac{(-1)^{nk - \ell p}}{k} \binom{k}{a} (0, \dots, 0, k - a, k, \dots, k)^\top \in \mathbb{F}_p^n,$$

where $k - a$ is the $r(\ell) + 1$ -st coordinate. Notice that the integers k and $k - a$ are not divisible by p , and $u_\ell \in \mathbb{F}_p^n$ is a singular vector since the sum of its coordinates equals zero.

Lemma 5.1 ([7, Lemma 3.1]). *Assume that p does not divide n and $\ell \in \{1, \dots, d(\kappa)\}$. Then the leading term of $\bar{Q}^{\ell p - 1}(z; \kappa)$ is given by the formula*

$$L \bar{Q}^{\ell p - 1}(z; \kappa) = (z_1 \cdots z_{r(\ell)})^k z_{r(\ell)+1}^a u_\ell.$$

Lemma 5.2. *Assume that p does not divide n and $\ell \in \{1, \dots, d(\kappa)\}$. Let $Q^{\ell p - 1}(z; \kappa)$ be the corresponding p -hypergeometric solution of the qKZ equations and $\bar{Q}^{\ell p - 1}(z; \kappa)$ the corresponding p -hypergeometric solution of the KZ equations. Then their leading terms are equal,*

$$L Q^{\ell p - 1}(z; \kappa) = L \bar{Q}^{\ell p - 1}(z; \kappa).$$

Proof. The lemma follows from Corollary 4.7. ■

Corollary 5.3. *If p does not divide n and $\ell \in \{1, \dots, d(\kappa)\}$, then the leading term of $Q^{\ell p - 1}(z; \kappa)$ is given by the formula*

$$L Q^{\ell p - 1}(z; \kappa) = (z_1 \cdots z_{r(\ell)})^k z_{r(\ell)+1}^a u_\ell. \tag{5.1}$$

Example 5.4. Let $n = 3$ and $d(\kappa) = \lfloor \frac{3k}{p} \rfloor = 1$. Then $\frac{p}{3} < k < \frac{2p}{3}$. In this case there is exactly one p -hypergeometric solution $Q^{p-1}(z; \kappa)$. If $\frac{p}{2} < k < \frac{2p}{3}$, then the leading term of $Q^{p-1}(z; \kappa)$ is

$$z_1^k z_2^{2k-p} \frac{(-1)^{3k-p}}{k} \binom{k}{2k-p} (0, p-k, k)^\top.$$

If $\frac{p}{3} < k < \frac{p}{2}$, then the leading term of $Q^{p-1}(z; \kappa)$ is

$$z_1^{3k-p} \frac{(-1)^k}{k} \binom{k}{3k-p} (p-2k, k, k)^\top.$$

Consider the collections of the n -vectors $Q^{\ell p - 1}(z; \kappa)$, $\ell = 1, \dots, d(\kappa)$, as an $(n \times d(\kappa))$ -matrix. For $I = \{1 \leq i_1 < \dots < i_{d(\kappa)} \leq n\}$, denote by $M_I(z, \kappa)$ the $(d(\kappa) \times d(\kappa))$ -minor of that matrix located at the rows with indices in I .

Lemma 5.5. *If p does not divide n and $I = \{r(d(\kappa)) < \dots < r(1)\}$, then the minor $M_I(z; \kappa)$ is a nonzero polynomial.*

Proof. The lemma is a corollary of formula (5.1). ■

Theorem 5.6. *If p does not divide n , then the p -hypergeometric solutions $Q^{\ell p-1}(z; \kappa)$, $\ell = 1, \dots, d(\kappa)$, of the qKZ equations are linearly independent over the field $\mathbb{K}(z)$.*

Proof. The statement follows from formula (5.1) and the fact that the vectors u_ℓ are linearly independent over \mathbb{K} . ■

6 Orthogonality relations

6.1 Statement

Recall that $d(-\kappa) = \lceil \frac{n(p-k)}{p} \rceil$.

Theorem 6.1. *Let $p > n$ and $0 < d(\kappa) < n - 1$. Then for any $\ell \in \{1, \dots, d(\kappa)\}$ and $m \in \{1, \dots, d(-\kappa)\}$, we have*

$$S(Q^{mp-1}(-z; -\kappa), Q^{\ell p-1}(z; \kappa)) = \sum_{a=1}^n Q_a^{mp-1}(-z; -\kappa) Q_a^{\ell p-1}(z; \kappa) = 0, \quad (6.1)$$

where S is the Shapovalov form.

The theorem is proved in Sections 6.2 and 6.3.

Remark. It is easy to see that the Shapovalov form on V is nondegenerate if p does not divide n . Indeed, the vectors $e_1 = (1, -1, 0, \dots, 0)$, $e_2 = (0, 1, -1, 0, \dots, 0)$, \dots , $e_{n-1} = (0, \dots, 0, 1, -1)$ form a basis of V , and the determinant of the Shapovalov form in this basis equals n .

Remark. Formula (6.1) and Corollary 4.7 imply the orthogonality relations for the p -hypergeometric solutions of the KZ equations,

$$S(\bar{Q}^{mp-1}(-z; -\kappa), \bar{Q}^{\ell p-1}(z; \kappa)) = \sum_{a=1}^n \bar{Q}_a^{mp-1}(-z; -\kappa) \bar{Q}_a^{\ell p-1}(z; \kappa) = 0. \quad (6.2)$$

Two different proofs of formula (6.2) are given in [8, Theorem 3.11] and [8, Appendix A].

6.2 Special restrictions

Let $I \subset \{1, \dots, n\}$ be a nonempty subset, $I = \{1 \leq i_1 < i_2 < \dots < i_a \leq n\}$. Denote S_I the system of equations

$$z_{i_b} = ((b-1)k-1)\kappa, \quad b = 1, \dots, a. \quad (6.3)$$

For a polynomial $f(z)$, define $f(z)_{S_I}$ to be the polynomial $f(z)$ in which the variables $(z_i)_{i \in I}$ are replaced by multiples of κ according to formulas (6.3).

Lemma 6.2. *Let $Q(t, z; \kappa)$ be the vector of polynomials defined by (4.3). Let $I = \{1 \leq i_1 < i_2 < \dots < i_a \leq n\} \subset \{1, \dots, n\}$ be a nonempty subset. Then*

$$Q(t, z; \kappa)_{S_I} = (t; \kappa)_{ak-1} (P_1(t, z), \dots, P_n(t, z))^T,$$

where $P_1(t, z), \dots, P_n(t, z)$ are suitable polynomials of degree $(n-a)k$.

Proof. The proof is straightforward. ■

Corollary 6.3. *Let $Q^{\ell p-1}(z; \kappa)$ be a p -hypergeometric solution and $\ell p < ak$. Then*

$$Q^{\ell p-1}(z; \kappa)_{S_I} = 0. \quad (6.4)$$

Proof. For $j = 1, \dots, n$, the j -th coordinate of $Q(t, z; \kappa)_{S_I}$ equals $(t; \kappa)_{ak-1} P_j(t, z)$. Using (3.1), we rewrite this as $\sum_{i \geq ak-1} c_i(z)(t; \kappa)_i$ for suitable $c_i(z)$. We observe that $(t; \kappa)_{\ell p-1}$ does not enter this sum. This proves the corollary. ■

6.3 Proof of Theorem 6.1

Denote

$$G_{\ell, m}(z; \kappa) = S(Q^{mp-1}(-z; -\kappa), Q^{\ell p-1}(z; \kappa)).$$

Then

$$\begin{aligned} G_{\ell, m}(-z; \kappa) &= S(Q^{mp-1}(z; -\kappa), Q^{\ell p-1}(-z; \kappa)) \\ &= S(Q^{\ell p-1}(-z; \kappa), Q^{mp-1}(z; -\kappa)) = G_{m, \ell}(z; -\kappa). \end{aligned}$$

Hence, $G_{\ell, m}(z; \kappa) = 0$ for all ℓ, m if and only if $G_{m, \ell}(z; -\kappa) = 0$.

By Lemma 2.4, the function $G_{\ell, m}(z; \kappa)$ is a polynomial in $\mathbb{F}_p[z_1^p - z_1, \dots, z_n^p - z_n]$. Denote $h(x) = x^p - x$.

Lemma 6.4. *Given ℓ and m , we have*

$$G_{\ell, m}(z; \kappa) = c_0 + \sum_{b=1}^{n-\ell-m} \sum_{1 \leq j_1 < \dots < j_b \leq n} c_{j_1, \dots, j_b} h(z_{j_1}) \dots h(z_{j_b}), \quad c_0, c_{j_1, \dots, j_b} \in \mathbb{F}_p.$$

Proof. On the one hand, we have

$$\deg Q^{\ell p-1}(z; \kappa) = kn - \ell p \quad \text{and} \quad \deg Q^{mp-1}(-z; -\kappa) = (p-k)n - mp.$$

Hence $\deg G_{\ell, m}(z; \kappa) \leq (n - \ell - m)p$.

On the other hand, for any $j = 1, \dots, n$, we have $\deg_{z_j} G_{\ell, m}(z; \kappa) \leq p$ since $\deg_{z_j} Q(t, z; \kappa) = k$ and $\deg_{z_j} Q(t, -z; -\kappa) = p - k$. These two remarks prove the lemma. ■

The p -hypergeometric solution $Q^{\ell p-1}(z; \kappa)$ is associated with the integer $0 < k < p$ such that $\kappa k \equiv -1 \pmod{p}$, while the p -hypergeometric solution $Q^{mp-1}(z; -\kappa)$ is associated with the integer $0 < p - k < p$ such that $-\kappa(p - k) \equiv -1 \pmod{p}$. Given m, ℓ , we say that k is a good parameter if $\ell(p - k) < mk$. We say that $p - k$ is a good parameter if $mk < \ell(p - k)$. Notice that $mk \neq \ell(p - k)$. Otherwise p must divide $\ell + m$ which is impossible since $\ell + m \leq n - 1 < p$.

Having the two integers $k, p - k$ and two solutions $Q^{\ell p-1}(z; \kappa)$ and $Q^{mp-1}(z; -\kappa)$, we may and will assume that k denotes the good parameter.

Lemma 6.5. *Given $Q^{\ell p-1}(z; \kappa)$ and $Q^{mp-1}(z; -\kappa)$, assume that k is a good parameter. Then $G_{\ell, m}(z; \kappa) = 0$.*

Proof. Let $\{1, \dots, n\} = I \cup J$ be a partition where $|I| = \ell + m$ and $|J| = n - \ell - m$. We may apply formula (6.4) to $Q^{\ell p-1}(z; \kappa)$ with $a = \ell + m$ since k is a good parameter and hence $\ell p < (\ell + m)k$. Hence we have $G_{\ell, m}(z; \kappa)_I = 0$, where

$$G_{\ell, m}(z; \kappa)_I = c_0 + \sum_{b=1}^{n-\ell-m} \sum_{\{j_1 < \dots < j_b\} \subset J} c_{j_1, \dots, j_b} h(z_{j_1}) \dots h(z_{j_b}). \quad (6.5)$$

Hence the right-hand side polynomial at (6.5) is the zero polynomial for any subset I with $|I| = \ell + m$. Therefore, $G_{\ell, m}(z; \kappa)$ is the zero polynomial. ■

Lemma 6.5 implies Theorem 6.1.

7 Invariant subbundles

7.1 Subbundle of qKZ connection

Assume that $p > n$ and $\kappa \in \mathbb{F}_p^\times$. Consider the discrete qKZ connection on the direct product $V \times \mathbb{K}^n \rightarrow \mathbb{K}^n$, where $V = \{x \in \mathbb{K}^n \mid x_1 + \dots + x_n = 0\}$ and the qKZ operators are defined by formula (2.2),

$$K_a(z; \kappa) = R^{(a, a-1)}(z_a - z_{a-1} - \kappa) \cdots R^{(a, 1)}(z_a - z_1 - \kappa) \\ \times R^{(a, n)}(z_a - z_n) \cdots R^{(a, a+1)}(z_a - z_{a+1}).$$

The connection has singularities at the points of \mathbb{K}^n where the qKZ operators have poles or are degenerate.

The R -matrix $R(u) = \frac{u-P}{u-1}$ has a pole if $u = 1$ and is degenerate if $u = -1$. Denote by $H_{i,j,m}$ the affine hyperplane in \mathbb{K}^n defined by the equation $z_i - z_j - m = 0$ where $1 \leq i < j \leq n$, $m \in \mathbb{F}_p$. Let $\bar{\mathcal{A}}^\circ$ be the arrangement in \mathbb{K}^n of all hyperplanes $H_{i,j,m}$. Let $\bar{\mathcal{A}} = \mathbb{K}^n - \bar{\mathcal{A}}^\circ$ denote its complement. The qKZ operators are well-defined over $\bar{\mathcal{A}}$ and are nondegenerate.

Assume that $0 < d(\kappa) < n - 1$. Then the p -hypergeometric solutions $Q^{\ell p-1}(z; \kappa)$, $\ell = 1, \dots, d(\kappa)$, define flat sections of the qKZ connection which we call the p -hypergeometric sections.

Recall the minors $M_I(z; \kappa)$ defined for any $I = \{1 \leq i_1 < \dots < i_{d(\kappa)} \leq n\}$ in Section 5.2 with the help of these p -hypergeometric sections. Denote by $\mathcal{A}(\kappa)$ the Zariski open subset of $\bar{\mathcal{A}}$ consisting of points $b \in \bar{\mathcal{A}}$ such that at least one of the minors $M_I(z; \kappa)$ is nonzero at b .

For any point $b \in \mathcal{A}(\kappa)$, the vectors $Q^{\ell p-1}(b, \kappa)$, $\ell = 1, \dots, d(\kappa)$, are linearly independent and span a $d(\kappa)$ -dimensional \mathbb{K} -vector subspace $\mathcal{S}(b, \kappa)$ of V . These subspaces $\mathcal{S}(b, \kappa)$, $b \in \mathcal{A}(\kappa)$, form a vector subbundle $\mathcal{S}(\kappa) \rightarrow \mathcal{A}(\kappa)$ of the trivial bundle $V \times \mathcal{A}(\kappa) \rightarrow \mathcal{A}(\kappa)$.

Remark. Notice that the minors $M_I(z; \kappa)$ are polynomials in z with coefficients in \mathbb{F}_p and are independent of the field \mathbb{K} . Notice also that the base $\mathcal{A}(\kappa)$ is invariant with respect to the affine translations, $(z_1, \dots, z_n) \mapsto (z_1, \dots, z_a - \kappa, \dots, z_n)$, $a = 1, \dots, n$.

The subbundle $\mathcal{S}(\kappa) \rightarrow \mathcal{A}(\kappa)$ is invariant under the qKZ connection, and the p -hypergeometric sections form a flat basis of the space of its sections.

We also consider the quotient bundle $\mathcal{Q}(\kappa) \rightarrow \mathcal{A}(\kappa)$ with fibers $V/\mathcal{S}(b, \kappa)$. The qKZ connection on $V \times \mathcal{A}(\kappa) \rightarrow \mathcal{A}(\kappa)$ induces a discrete connection on $\mathcal{Q}(\kappa) \rightarrow \mathcal{A}(\kappa)$ which we also call the qKZ connection. Notice that the rank of $\mathcal{Q}(\kappa) \rightarrow \mathcal{A}(\kappa)$ equals

$$\dim V - \text{rank } \mathcal{S}(\kappa) = n - 1 - \left\lfloor \frac{nk}{p} \right\rfloor = \left\lfloor \frac{n(p-k)}{p} \right\rfloor = d(-\kappa).$$

If $d(\kappa) = 0$, we define $\mathcal{A}(\kappa) = \bar{\mathcal{A}}$. In this case, we define $\mathcal{S}(\kappa) \rightarrow \mathcal{A}(\kappa)$ to be the rank 0 subbundle of $V \times \mathcal{A}(\kappa)$ and also define $\mathcal{Q}(\kappa) \rightarrow \mathcal{A}(\kappa)$ to be $V \times \mathcal{A}(\kappa)$.

7.2 Subbundle of dual qKZ connection

Assume that $p > n$ and $\kappa \in \mathbb{F}_p^\times$. Consider the dual discrete qKZ connection on $V \times \mathbb{K}^n \rightarrow \mathbb{K}^n$ defined by formulas (2.11) and (2.7). The dual qKZ operators $K_a(-z_1, \dots, -z_n; -\kappa)$, $a = 1, \dots, n$, are well-defined over $\bar{\mathcal{A}}$ and are nondegenerate.

Assume that $0 < d(-\kappa) < n - 1$. This assumption is equivalent to the assumption $0 < d(\kappa) < n - 1$. Consider the p -hypergeometric solutions $Q^{mp-1}(z; -\kappa)$, $m = 1, \dots, d(-\kappa)$, of the qKZ equations step $-\kappa$. Then the V -valued polynomials $Q^{mp-1}(-z; -\kappa)$, $m = 1, \dots, d(-\kappa)$, define flat sections of the dual qKZ connection which we also call the p -hypergeometric sections.

Recall the minors $M_I(z; -\kappa)$ defined for any $I = \{1 \leq i_1 < \dots < i_{d(-\kappa)} \leq n\}$ in Section 5.2 with the help of the p -hypergeometric solutions $Q^{mp-1}(z; -\kappa)$, $m = 1, \dots, d(-\kappa)$. Denote by $\mathcal{B}(\kappa)$ the Zariski open subset of $\bar{\mathcal{A}}$ consisting of points $b \in \bar{\mathcal{A}}$ such that at least one of the polynomials $M_I(-z; -\kappa)$ is nonzero at b .

For any point $b \in \mathcal{B}(\kappa)$, the vectors $Q^{mp-1}(-b, -\kappa)$, $m = 1, \dots, d(-\kappa)$, are linearly independent and span a $d(-\kappa)$ -dimensional \mathbb{K} -vector subspace $\mathcal{S}^*(b, -\kappa)$ of space V . These subspaces $\mathcal{S}^*(b, -\kappa)$, $b \in \mathcal{B}(\kappa)$, form a vector subbundle $\mathcal{S}^*(\kappa) \rightarrow \mathcal{B}(\kappa)$ of the trivial bundle $V \times \mathcal{B}(\kappa) \rightarrow \mathcal{B}(\kappa)$.

The subbundle $\mathcal{S}^*(\kappa) \rightarrow \mathcal{B}(\kappa)$ is invariant with respect to the dual qKZ connection, and the p -hypergeometric sections $Q^{mp-1}(-z; -\kappa)$, $m = 1, \dots, d(-\kappa)$, form a flat basis of the space of its sections.

Consider the restriction of the bundles $\mathcal{S}^*(\kappa) \rightarrow \mathcal{B}(\kappa)$ and $\mathcal{Q}(\kappa) \rightarrow \mathcal{A}(\kappa)$ to $\mathcal{A}(\kappa) \cap \mathcal{B}(\kappa)$. For any $b \in \mathcal{A}(\kappa) \cap \mathcal{B}(\kappa)$, the Shapovalov form defines a nondegenerate pairing

$$S: \mathcal{S}^*(b, -\kappa) \otimes V/\mathcal{S}(b, \kappa) \rightarrow \mathbb{K}$$

of the fibers of these bundles, by Theorem 6.1. The discrete connections on $\mathcal{S}^*(\kappa) \rightarrow \mathcal{B}(\kappa)$ and $\mathcal{Q}(\kappa) \rightarrow \mathcal{A}(\kappa)$ are dual with respect to the Shapovalov form, that is, for any $u \in \mathcal{S}^*(b, -\kappa)$, $v \in V/\mathcal{S}(b, \kappa)$, and $a = 1, \dots, n$, we have $S(u, v) = S(K_a(-b; -\kappa)u, K_a(b; \kappa)v)$.

Define p -quasi-hypergeometric sections $T^\ell(z; \kappa)$, $\ell = 1, \dots, d(-\kappa)$, of the bundle $\mathcal{Q}(\kappa) \rightarrow \mathcal{A}(\kappa)$ over $\mathcal{A}(\kappa) \cap \mathcal{B}(\kappa)$ by the formulas

$$S(Q^{mp-1}(-b, -\kappa), T^\ell(b, \kappa)) = \delta_{\ell, m}, \quad m = 1, \dots, d(-\kappa).$$

Lemma 7.1. *Assume that $p > n$ and $0 < d(-\kappa) \leq n - 1$. Then p -quasi-hypergeometric sections $T^\ell(z; \kappa)$, $\ell = 1, \dots, d(-\kappa)$, of the quotient bundle $\mathcal{Q}(\kappa) \rightarrow \mathcal{A}(\kappa) \cap \mathcal{B}(\kappa)$ form a flat basis of the space of sections of that bundle.*

Proof. The proof is straightforward. ■

If $d(-\kappa) = 0$, we define $\mathcal{B}(\kappa) = \bar{\mathcal{A}}$. We also define $\mathcal{S}^*(\kappa) \rightarrow \mathcal{B}(\kappa)$ to be the rank 0 subbundle of $V \times \mathcal{B}(\kappa)$.

Example 7.2. Let $n = 2$. Then V is of dimension 1. For $p = 5$, $k = \kappa = 3$, we have $d(3) = 1$, and the qKZ connection has a flat basis given by the p -hypergeometric solution

$$Q^4(z_1, z_2) = (-2z_1 + 2z_2 + 2, 2z_1 - 2z_2 - 2).$$

For $p = 5$, $k = \kappa = 2$, we have $d(2) = 0$, and the qKZ connection has a flat basis given by the p -quasi-hypergeometric solution

$$T^1(z_1, z_2, 2) = \left(\frac{3}{2z_1 - 2z_2 + 2}, \frac{3}{-2z_1 + 2z_2 - 2} \right).$$

7.3 Reduced p -curvature operators

Let $\hat{C}_a(z; \kappa)$, $a = 1, \dots, n$, be the reduced p -curvature operators of the qKZ discrete connection on $V \times \mathbb{K}^n \rightarrow \mathbb{K}^n$, see (2.5).

Theorem 7.3. *If $p > n$, $\kappa \in \mathbb{F}_p^\times$, and $0 < d(\kappa) < n - 1$, then the span of the p -hypergeometric sections $Q^{\ell p-1}(z; \kappa)$, $\ell = 1, \dots, d(\kappa)$, lies in the kernel of $\hat{C}_a(z, \kappa)$ and contains the image of $\hat{C}_a(z; \kappa)$ for every $a = 1, \dots, n$.*

If $d(\kappa) = p - 1$ or 0, then all reduced p -curvature operators equal zero.

Corollary 7.4. *We have $\hat{C}_a(z; \kappa)\hat{C}_b(z; \kappa) = 0$, $a, b = 1, \dots, n$.*

Proof of Theorem 7.3. The span lies in the kernel of $\hat{C}_a(z; \kappa)$ by formula (2.4).

The operator $\hat{C}_a(z; \kappa)$ annihilates the span, hence $\hat{C}_a(z; \kappa)$ induces a well-defined operator on the fibers of the quotient bundle $\mathcal{Q}(\kappa) \rightarrow \mathcal{A}(\kappa)$. This induced operator is the a -th reduced p -curvature operator of the qKZ connection on the quotient bundle. The quotient bundle has a flat basis of p -quasi-hypergeometric sections over the Zariski open subset $\mathcal{A}(\kappa) \cap \mathcal{B}(\kappa)$. Hence all reduced p -curvature operators of the qKZ connection on the quotient bundle are zero. Therefore the image of $\hat{C}_a(z; \kappa)$ is contained in the span.

If $d(\kappa) = p - 1$, then $\mathcal{S}(\kappa) \rightarrow \mathcal{A}(\kappa)$ coincides with $V \times \mathcal{A}(\kappa) \rightarrow \mathcal{A}(\kappa)$, and all reduced p -curvature operators are zero by formula (2.4).

If $d(\kappa) = 0$, then p -quasi-hypergeometric sections form a flat basis of the space of sections of $V \times \mathcal{A}(\kappa) \rightarrow \mathcal{A}(\kappa)$, and again all reduced p -curvature operators are zero by formula (2.4). ■

Lemma 7.5. *If $p > n$, $\kappa \in \mathbb{F}_p^\times$, and $0 < d(\kappa) < n - 1$, then every reduced p -curvature operator $\hat{C}_a(z; \kappa)$ is nonzero.*

Proof. Consider a normalized p -curvature operator $\tilde{C}_a^{\text{KZ}}(z, \kappa)$ of the associated differential KZ equations. In a basis of V , the entries of the matrix of the operator $\tilde{C}_a^{\text{KZ}}(z, \kappa)$ are homogeneous polynomials in z of degree $(n - 2)p$. By Corollary 2.2, in the same basis, the entries of the matrix of the operator $\hat{C}_a(z, \kappa)$ are polynomials in z of degree $(n - 2)p$ whose top-degree parts equal the corresponding entries of the matrix of the operator $\tilde{C}_a^{\text{KZ}}(z, \kappa)$.

It is proved in [8, Theorem 1.13] that if $p > n$, $\kappa \in \mathbb{F}_p^\times$, then every reduced p -curvature operator $\tilde{C}_a^{\text{KZ}}(z, \kappa)$ is a (nonzero) operator of rank 1. Hence every reduced p -curvature operator $\hat{C}_a(z, \kappa)$ is a nonzero operator. ■

Example 7.6. For $n = 3$, we have $\dim V = 2$. Let $p > 3$ and $d(\kappa) = 1$. Then $d(-\kappa) = 1$. For $a = 1, 2, 3$, the kernel of the reduced p -curvature operator $\hat{C}_a(z, \kappa)$ is generated by $Q^{p-1}(z, \kappa)$ and the image of $\hat{C}_a(z, \kappa)$ is generated by $Q^{p-1}(z, \kappa)$. Such an operator is determined uniquely up to multiplication by a scalar rational function in z .

For an operator $F: V \rightarrow V$, denote by $F^*: V \rightarrow V$ the operator dual to F under the Shapovalov form, $S(F^*x, y) = S(x, Fy)$.

Lemma 7.7. *We have*

$$\hat{C}_a(z, -\kappa) = -\hat{C}_a(-z; \kappa)^*. \quad (7.1)$$

Proof. We have $S(x, y) = S(C_a(-z; -\kappa)x, C_a(z; \kappa)y)$ by formulas (2.10) and (2.7). Hence $C_a(-z; -\kappa) = (C_a(z; \kappa)^{-1})^*$. We also have $(C_a(z; \kappa) - 1)^2 = 0$ by Corollary 7.4. Then

$$C_a(z; \kappa)^{-1} = (1 + (C_a(z; \kappa) - 1))^{-1} = 1 - (C_a(z; \kappa) - 1)$$

and $C_a(-z; -\kappa) - 1 = 1 - C_a(z; \kappa)^*$. ■

Corollary 7.8. *The normalized p -curvature operators satisfy the equation*

$$\tilde{C}_a(z; -\kappa) = (-1)^n \tilde{C}_a(-z; \kappa)^*. \quad (7.2)$$

Proof. Formula (7.2) follows from equation (7.1) and the following formulas:

$$\begin{aligned} \tilde{C}_a(z; \kappa) &= (C_a(z; \kappa) - 1) \prod_{j \neq i} (z_i - z_j, \kappa)_p, \\ \tilde{C}_a(-z; -\kappa) &= (C_a(-z; -\kappa) - 1) \prod_{j \neq i} (-z_i + z_j, -\kappa)_p. \end{aligned} \quad \blacksquare$$

7.4 All solutions of qKZ equations for $\kappa \in \mathbb{F}_p^\times$

Theorem 7.9. *Let $p > n$, $\kappa \in \mathbb{F}_p^\times$, and $0 < d(\kappa) < n - 1$. Let $f(z)$ be a V -valued rational function in z which is a solution of the qKZ equations with step κ . Then $f(z)$ is a linear combination of the p -hypergeometric solutions $Q^{\ell p-1}(z; \kappa)$, $\ell = 1, \dots, d(\kappa)$, with coefficients which are rational functions in $z_i^p - z_i$, $i = 1, \dots, n$.*

Recall that if $d(\kappa) = n - 1$, then the qKZ connection has a basis of flat sections given by the p -hypergeometric sections by Theorem 5.6, and if $d(\kappa) = 0$, then the qKZ connection has a basis of flat sections given by the p -quasi-hypergeometric solutions, by Lemma 7.1.

Proof. For $a = 1, \dots, n$, consider the normalized p -curvature operators $\tilde{C}_a^{\text{KZ}}(z, \kappa)$ and $\tilde{C}_a(z, \kappa)$. Both of these operators are polynomials in z , and the polynomial $\tilde{C}_a^{\text{KZ}}(z, \kappa)$ is the top-degree part of the polynomial $\tilde{C}_a(z, \kappa)$. The polynomial $\tilde{C}_a^{\text{KZ}}(z, \kappa)$ is nonzero by [8, Theorem 1.13] and hence $\tilde{C}_a(z, \kappa)$ is a nonzero operator.

It was proved in [8, Theorem 1.8] that if $p > n$, $\kappa \in \mathbb{F}_p^\times$, and $0 < d(\kappa) < n - 1$, then all solutions of the KZ equations are linear combinations of the p -hypergeometric solutions. Hence the intersection of kernels of the operators $\tilde{C}_a^{\text{KZ}}(z, \kappa)$, $a = 1, \dots, n$, is of dimension $d(\kappa)$ for generic z , and the span of images of the operators $\tilde{C}_a^{\text{KZ}}(z, \kappa)$, $a = 1, \dots, n$, is of dimension $n - 1 - d(\kappa)$ for generic z . Therefore, the span of images of the operators $\tilde{C}_a(z, \kappa)$, $a = 1, \dots, n$, has dimension at least $n - 1 - d(\kappa)$ for generic z . This implies that the span of values of flat sections of the qKZ connection is of dimension not larger than $d(\kappa)$ for generic z . But we have $d(\kappa)$ flat linear independent p -hypergeometric sections $Q^{\ell p-1}(z; \kappa)$, $\ell = 1, \dots, d(\kappa)$. Hence any flat section of the qKZ connection is a linear combination of the p -hypergeometric sections with 1-periodic coefficients. ■

Corollary 7.10. *Let $p > n$, $\kappa \in \mathbb{F}_p^\times$, and $0 < d(\kappa) < n - 1$. Let $f(z)$ and $g(z)$ be V -valued rational functions in z where $f(z)$ is a solution the qKZ equations with step κ and $g(z)$ is a solution the qKZ equations with step $-\kappa$. Then*

$$S(g(-z), f(z)) = 0. \quad (7.3)$$

Formula (7.3) follows from Theorems 7.9 and 6.1.

7.5 qKZ connection with $\kappa \in \mathbb{K} \setminus \mathbb{F}_p$

Lemma 7.11. *Let $p > n$ and $\kappa \in \mathbb{K} \setminus \mathbb{F}_p$. Then all the normalized p -curvature operators $\tilde{C}_a(z; \kappa)$, $a = 1, \dots, n$, are nondegenerate for generic z .*

Proof. Formula (3.19) in [8] describes the spectrum of the p -curvature operators $C_a^{\text{KZ}}(z; \kappa)$ of differential KZ equations. The formula shows that all p -curvature operators $C_a^{\text{KZ}}(z; \kappa)$ are nondegenerate for generic z . In a basis of V , the matrices of $\tilde{C}_a^{\text{KZ}}(z; \kappa)$ are homogeneous polynomials in z of degree $(n - 2)p$. Hence their determinants are nonzero homogeneous polynomials in z . By Corollary 2.2, the determinants of the normalized p -curvature operators $\tilde{C}_a(z; \kappa)$ are nonzero polynomials. The lemma follows. ■

Corollary 7.12. *For $p > n$ and $\kappa \in \mathbb{K} \setminus \mathbb{F}_p$, there does not exist a nonzero rational V -valued function $f(z)$ which is a flat section of the qKZ connection with parameter κ .*

Proof. If $f(z)$ is a flat section, then it lies in the kernel of every normalized p -curvature operator $\tilde{C}_a(z; \kappa)$. That contradicts to Lemma 7.11. ■

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