

Confluent approach to Fifth Painlevé equation

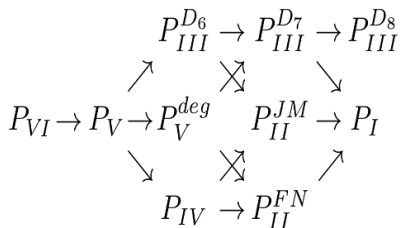
Martin Klimeš

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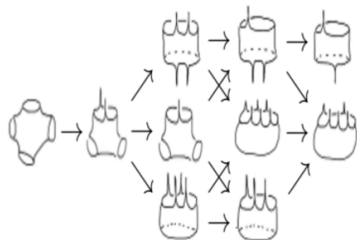
Painlevé seminar, May 13, 2021

Klimeš, M., *Wild Monodromy of the Fifth Painlevé Equation and its Action on Wild Character Variety: An Approach of Confluence*, [arXiv:1609.05185](https://arxiv.org/abs/1609.05185)

Confluence



(a) Painlevé equations



(b) Isomonodromic deformations

[Ohyama, Okumura (2006), Chekhov, Mazzocco, Roubtsov (2017)]

Goal: transfer knowledge along the diagram

Problem: divergence on both sides of the Riemann–Hilbert correspondence

Nonlinear Monodromy

Okamoto–Painlevé system:

$$P_J : \quad \frac{dq}{dt} = \frac{\partial H_J(q, p, t)}{\partial p}, \quad \frac{dp}{dt} = -\frac{\partial H_J(q, p, t)}{\partial q}, \quad J = I, \dots, VI,$$

leaves are transverse to the fibration $(q, p, t) \mapsto t$.

Okamoto's completion of the phase space:

1. leaves transverse to each fiber $\mathcal{M}_{J,t} = \text{Okamoto's space of initial conditions}$,
endowed with the symplectic form $\omega = dq \wedge dp$,
2. *Geometric Painlevé property:*
every leaf is a covering of $\mathbb{CP}^1 \setminus \text{Sing}(P_J)$.

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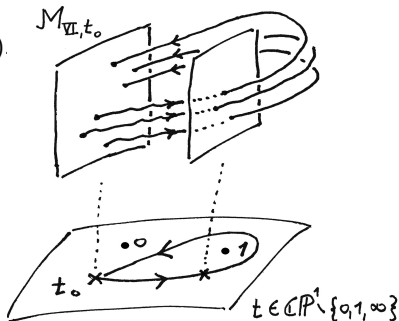
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Monodromy (nonlinear):

$$\pi_1(\mathbb{CP}^1 \setminus \text{Sing}(P_J), t_0) \rightarrow \text{Aut}_\omega(\mathcal{M}_{J,t_0})$$



P_{VI} : $\text{Sing}(P_{VI}) = \{0, 1, \infty\}$

- ▶ represented by explicit algebraic action of a braid group on a character variety [Dubrovin, Mazzocco (2000), Iwasaki (2002)]
- ▶ algebraic solutions correspond to finite orbits [Hitchin (1995), Dubrovin, Mazzocco (2000), Boalch (2003-2010), Lysovyi, Tykhyi (2014)]
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P_I, \dots, P_V : missing information – hidden in a *nonlinear Stokes phenomenon* at the irregular singularities

Conjecture (Ramis (2012))

1. *Painlevé property extends to “wild Painlevé property” (Ecalé’s resurgence?) and monodromy extends to a “wild monodromy” (nonlinear Stokes phenomenon at irregular singularities),*
2. *Galoisian significance of the wild monodromy (Malgrange–Galois pseudogroup),*
3. *Riemann–Hilbert correspondence algebraizes everything (wild monodromy dynamics on wild character variety is rational and depends rationally on the parameters).*

Non-linear Stokes phenomenon of P_V

The Okamoto–Painlevé system of (non-degenerate) P_V near $(q, p, t) = (0, 0, \infty)$:

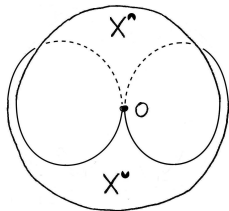
$$(*) \quad P_V : \quad x^2 \frac{dq}{dx} = -\frac{\partial H_V(q, p, x^{-1})}{\partial p}, \quad x^2 \frac{dp}{dx} = \frac{\partial H_V(q, p, x^{-1})}{\partial q}, \quad x = t^{-1}$$

Theorem (Takano (1983), Shimomura (1983))

There exists a pair of sectorial transversely symplectic transformations $\begin{pmatrix} q \\ p \end{pmatrix} = \Psi^\bullet(u, x)$, $|u| < \delta$, $x \in X^\bullet$,

$\bullet = \blacklozenge, \blacktriangledown$, bringing $(*)$ to a *formal normal form*

$$x^2 \frac{d}{dx} u = \left(1 - (2\vartheta_0 + \tilde{\vartheta}_1 - 1)x + 4x u_1 u_2 \right) \begin{pmatrix} 1 & 0 \\ 0 & -1 \end{pmatrix} u.$$



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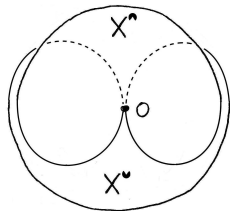
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Canonical 2-parameter family of solutions

$$\begin{pmatrix} q \\ p \end{pmatrix}^\bullet(x; c) = \Psi^\bullet(\cdot, x) \circ u^\bullet(x; c), \quad u^\bullet(x; c) = \begin{pmatrix} c_1 e^{-\frac{1}{x} x^{-(2\vartheta_0 + \tilde{\vartheta}_1 - 1) + 4c_1 c_2}} \\ c_2 e^{\frac{1}{x} x^{(2\vartheta_0 + \tilde{\vartheta}_1 - 1) - 4c_1 c_2}} \end{pmatrix},$$

$c \in (\mathbb{C}^2, 0)$... local coordinate on the space of leaves over X^\bullet , $\bullet = \blacklozenge, \blacktriangledown$.

$c = 0$: *sectorial center manifold solution* (pole-free on X^\bullet).

Nonlinear wild monodromy pseudogroup of P_V

Acts locally on leaves. Generated by:

- ▶ *Exponential torus*: commutative Lie group of analytic symplectic symmetries of the formal normal form

$$T_\alpha(c) = \begin{pmatrix} e^{\alpha(c_1 c_2)} c_1 \\ e^{-\alpha(c_1 c_2)} c_2 \end{pmatrix}, \quad \alpha \in \mathcal{O}(\mathbb{C}, 0),$$

$$\text{Formal monodromy } u^\bullet(e^{2\pi i} x; c) = u^\bullet(x; N(c)),$$

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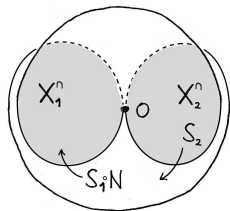
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- ▶ *Stokes operators*:

$$\begin{pmatrix} q \\ p \end{pmatrix}^\bullet(x; c) = \begin{pmatrix} q \\ p \end{pmatrix}^\bullet(x; \mathbf{S}_1 \circ \mathbf{N}(c)), \quad x \in X_1^\cap,$$

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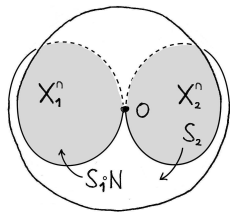
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The confluence $P_{VI} \rightarrow P_V$

$$t_{VI} = 1 + \epsilon t_V, \quad \vartheta_{t,VI} = \frac{1}{\epsilon}, \quad \vartheta_{1,VI} = -\frac{1}{\epsilon} + \tilde{\vartheta}_{1,V}, \quad x = \frac{1}{t_V} + \epsilon.$$

Confluent system:

$$(*) \quad x(x - \epsilon) \frac{dq}{dx} = -\frac{\partial H(q,p,x,\epsilon)}{\partial p}, \quad x(x - \epsilon) \frac{dp}{dx} = \frac{\partial H(q,p,x,\epsilon)}{\partial q}.$$

Theorem (K. (2016))

There exist "sectorial" transversely symplectic transformations $\begin{pmatrix} q \\ p \end{pmatrix} = \Psi_{\pm}^{\bullet}(u, x, \epsilon)$ on a parametric family of domains $|u| < \delta$, $x \in X_{\pm}^{\bullet}(\epsilon)$, $\epsilon \in E_{\pm}$, $\bullet = \blacklozenge, \blacktriangledown$, bringing (*) to a *confluent formal normal form*

$$x(x - \epsilon) \frac{du}{dx} = \left(1 - \epsilon - (x - \epsilon)\vartheta_0 - x(\vartheta_0 + \tilde{\vartheta}_1 - 1) + 2(2x - \epsilon)u_1 u_2 \right) \begin{pmatrix} 1 & 0 \\ 0 & -1 \end{pmatrix} u.$$

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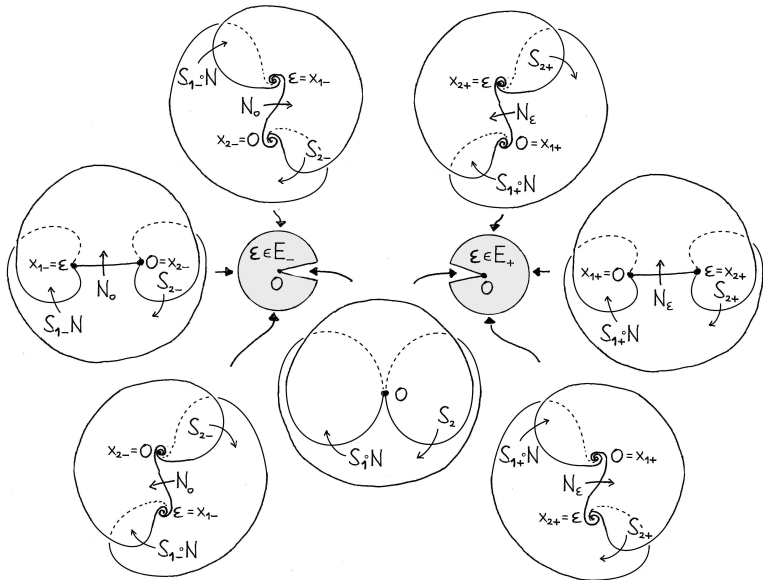
Canonical 2-parameter family of solutions: $\begin{pmatrix} q_{\pm}^{\bullet} \\ p_{\pm}^{\bullet} \end{pmatrix}(x, \epsilon; c) = \Psi_{\pm}^{\bullet}(\cdot, x, \epsilon) \circ u_{\pm}^{\bullet}(x, \epsilon; c)$,

where

$$u_{\pm}^{\bullet}(x, \epsilon; c) = \begin{pmatrix} c_1 E \\ c_2 E^{-1} \end{pmatrix}, \quad E(x, \epsilon; c_1 c_2) = \begin{cases} x^{-\frac{1}{\epsilon} + 1 - \vartheta_0 + 2c_1 c_2} (x - \epsilon)^{\frac{1}{\epsilon} - 1 - \vartheta_0 - \tilde{\vartheta}_1 + 2c_1 c_2}, \\ e^{-\frac{1}{x} x^{-2\vartheta_0 - \tilde{\vartheta}_1 - 1 + 4c_2 c_2}}, \quad \epsilon = 0. \end{cases}$$

$c \in (\mathbb{C}^2, 0) \dots$ local coordinate on the space of leaves over X_{\pm}^{\bullet} .

$c = 0$: *special solution* (pole-free on X_{\pm}^{\bullet}).



Unfolded Stokes operators $S_{1,\pm}$, $S_{2,\pm}$, formal monodromy N_0 , N_ϵ , N .

Decomposition of monodromy

For $\epsilon \in E_+ \setminus \{0\}$, $x_0 \in X_+^{\bullet}$, the *monodromy* around $x = 0$ and $x = \epsilon$ *decomposes* as:

$$M_{0,+}^{\bullet} = N_{\epsilon}^{\circ(-1)} \circ S_{1,+} \circ N, \quad M_{\epsilon,+}^{\bullet} = S_{2,+} \circ N_{\epsilon},$$

where the *unfolded Stokes operators* $S_{i,\pm}(c, \epsilon)$ tend to the non-linear Stokes operators $S_i(c, 0)$ of P_V when $\epsilon \rightarrow 0$, and the *formal monodromies*

$$N_0(c, \epsilon) = \begin{pmatrix} e^{-\frac{2\pi i}{\epsilon} - 2\pi i(\vartheta_0 - 2c_1 c_2)} c_1 \\ e^{\frac{2\pi i}{\epsilon} + 2\pi i(\vartheta_0 - 2c_1 c_2)} c_2 \end{pmatrix}, \quad N_{\epsilon}(c, \epsilon) = \begin{pmatrix} e^{\frac{2\pi i}{\epsilon} - 2\pi i(\vartheta_0 + \vartheta_1 - 2c_1 c_2)} c_1 \\ e^{-\frac{2\pi i}{\epsilon} + 2\pi i(\vartheta_0 + \vartheta_1 - 2c_1 c_2)} c_2 \end{pmatrix},$$

belong to the exponential torus.

Accumulation of monodromy

Discretization along sequences $\{\epsilon_n\}_{n \in \pm\mathbb{N}} \subset \mathbb{E}_{\pm} \setminus \{0\}$

$$\frac{1}{\epsilon_n} = \frac{1}{\epsilon_0} + n, \quad \text{s.t. } \kappa := e^{\frac{2\pi i}{\epsilon}} \in \mathbb{C}^* \text{ is constant.}$$

Accumulation to a 1-parameter family depending on κ of *wild monodromy operators*

$$M_{0,+}^{\bullet}(c, \epsilon_n) \rightarrow \tilde{M}_{0,+}^{\bullet}(c; \kappa) = \tilde{N}_{\epsilon}(\cdot; \kappa)^{\circ(-1)} \circ \mathbf{S}_1 \circ \mathbf{N}(c),$$

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where

$$\tilde{N}_0(c; \kappa) = \begin{pmatrix} \frac{1}{\kappa} e^{2\pi i(-\vartheta_0 + 2c_1 c_2) c_1} \\ \kappa e^{2\pi i(\vartheta_0 - 2c_1 c_2) c_2} \end{pmatrix}, \quad \tilde{N}_{\epsilon}(c; \kappa) = \begin{pmatrix} \kappa e^{2\pi i(-\vartheta_0 - \tilde{\vartheta}_1 + 2c_1 c_2) c_1} \\ \frac{1}{\kappa} e^{2\pi i(\vartheta_0 + \tilde{\vartheta}_1 - 2c_1 c_2) c_2} \end{pmatrix},$$

and $\mathbf{N} = \tilde{N}_0(\kappa) \circ \tilde{N}_{\epsilon}(\kappa)$, are elements of the exponential torus.

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The *Stokes operators* can be now expressed e.g. as

$$\mathbf{N}^{\circ(-1)} \circ \mathbf{S}_1 \circ \mathbf{N}(c) = \tilde{\mathbf{M}}_{0,+}^{\bullet}(c; \kappa) \Big|_{\kappa=e^{2\pi i(-\vartheta_0 + 2c_1 c_2)}}, \quad \mathbf{S}_2(c) = \tilde{\mathbf{M}}_{\epsilon,+}^{\bullet}(c; \kappa) \Big|_{e^{2\pi i(\vartheta_0 + \tilde{\vartheta}_1 - 2c_1 c_2)}},$$

while the *infinitesimal "generator" $(c_1 \partial_{c_1} - c_2 \partial_{c_2})$ of the exponential torus* is given by

$$\dot{c} = -\left(\kappa \frac{d}{d\kappa} \tilde{\mathbf{M}}_{0,+}^{\bullet}(\cdot; \kappa)\right) \circ \left(\tilde{\mathbf{M}}_{0,+}^{\bullet}(c; \kappa)\right)^{\circ(-1)}.$$

Character variety of P_{VI}

Flat traceless meromorphic connection on the trivial bundle on \mathbb{CP}^1

$$\nabla_{VI} = d - \left[\frac{A_0(t)}{z} + \frac{A_t(t)}{z-t} + \frac{A_1(t)}{z-1} \right] dz + \frac{A_t(t)}{z-t} dt,$$

fixed parameters: $\pm \frac{\vartheta_l}{2} \dots$ eigenvalues of the residue matrices A_l , $l = 0, t, 1, \infty$.

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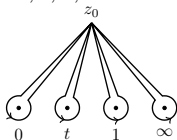
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(Linear) monodromy representation:

$$\rho : \pi_1(\mathbb{CP}^1 \setminus \{0, t, 1, \infty\}, z_0) \rightarrow \mathrm{SL}_2(\mathbb{C}),$$

$\rho(\gamma_l) = M_l$, $l = 0, t, 1, \infty$, have eigenvalues $e_l = e^{\pi i \vartheta_l}$, e_l^{-1} .



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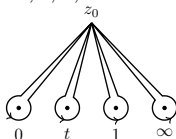
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Trace coordinates on the monodromy manifold:

$$a_l = e_l + e_l^{-1} = \mathrm{tr}(M_l), \quad l = 0, t, 1, \infty, \quad X_i = \mathrm{tr}(M_j M_k), \quad \{i, j, k\} = \{0, t, 1\}.$$

Fricke relation

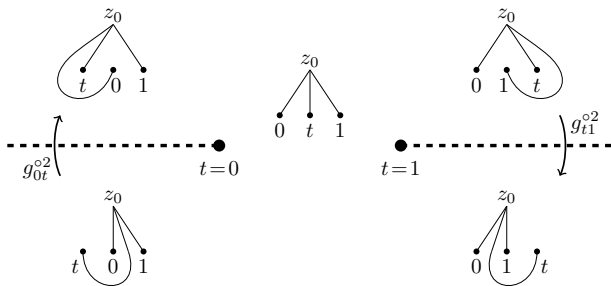
$$F(X, a) := X_0 X_t X_1 + X_0^2 + X_t^2 + X_1^2 - \theta_0 X_0 - \theta_t X_t - \theta_1 X_1 + \theta_\infty = 0,$$

with $\theta_i = a_i a_\infty + a_j a_k$, $i = 0, t, 1$, and $\theta_\infty = a_0 a_t a_1 a_\infty + a_0^2 + a_t^2 + a_1^2 + a_\infty^2 - 4$.

The character variety of P_{VI} : $\mathcal{S}_{VI}(a) = \{X \in \mathbb{C}^3 : F(X, a) = 0\}$.

Symplectic form $\omega_{\mathcal{S}_{VI}} = \frac{dX_j \wedge dX_i}{2\pi i F_k}$, (i, j, k) cyclic permutation of $(0, t, 1)$.

Non-linear monodromy action on the character variety of P_{VI}



Theorem (Dubrovin, Mazzocco (2000), Iwasaki (2002))

Action of pure braid group on $\pi_1(\mathbb{CP}^1 \setminus \{0, t, 1, \infty\}, z_0)$ induces symplectic action on $\mathcal{S}_{VI}(\theta)$ which fixes the singularities of $\mathcal{S}_{VI}(\theta)$, and whose restriction on the smooth locus represents faithfully the nonlinear monodromy of P_{VI} .

$$g_{ij}^{o2} : X_i \mapsto X_i - F_i + X_k F_j,$$

$$F_j := \frac{dF}{dX_j},$$

$$X_j \mapsto X_j - F_j,$$

$$X_k \mapsto X_k,$$

Lines on \mathcal{S}_V

\mathcal{S}_V is a cubic surface with *24 lines* (counting multiplicity) + *3 lines at infinity*.
Explicit formulas [K.].

Lines on S_{VI}

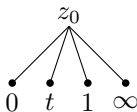
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Assuming each M_l diagonalizable, $l = 0, t, 1, \infty$, it determines 2 invariant subspaces of the solution space, associated to the eigenvalues e_l, e_l^{-1} .

Theorem (K.)

Each pair $\{M_l, M_m\}$ gives rise to *4 different mixed bases* (up to rescaling).

Associated are *4 lines*, each corresponds to degeneracy of one mixed basis.



Lines on \mathcal{S}_V

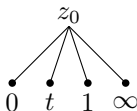
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- ▶ Generalizes to P_l, \dots, P_V .
- ▶ Intersection points: *special solutions* (pole-free on some “large” domains).

Joint project with E. Paul, J.-P. Ramis.

The confluence $P_{VI} \rightarrow P_V$

Change of variables $t \mapsto 1 + \epsilon t$, $\vartheta_t \mapsto \frac{1}{\epsilon}$, $\vartheta_1 \mapsto -\frac{1}{\epsilon} + \tilde{\vartheta}_1$,

Confluent family of connections depending on ϵ

$$\nabla_{conf} = d - \left[\frac{A_0(t)}{z} + \frac{A_1^{(0)}(t)}{(z-1)(z-1-\epsilon t)} + \frac{A_1^{(1)}(t)}{z-1} \right] dz + \frac{A_1^{(0)}(t)}{t(z-1-\epsilon t)} dt$$

$A_1^{(0)}$ has eigenvalues $\pm \frac{t}{2}$.

Theorem (Hurtubise, Lambert, Rousseau (2012 & 13), Parise (2001))

For $\epsilon \in E_+$, resp. E_- (the same sectors as before!) a branch of the normalized mixed solution basis associated to the eigenvalues $e_1^{-1} = e^{\frac{\pi i}{\epsilon} - \pi i \tilde{\vartheta}_1}$ and $e_t = e^{\frac{\pi i}{\epsilon}}$, resp. e_1 and e_t^{-1} , converges as $\epsilon \rightarrow 0$ (uniformly on some domains $z \in Z_{\pm}^{\bullet}(\epsilon)$) to each of the sectorial solution bases at the irregular singularity $z = 1$ for $\epsilon = 0$.

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Decomposition of (linear) monodromy: we restrict to $\epsilon \in E_+$

$$M_t(\epsilon) = N_t(\epsilon)S_2(\epsilon) = \begin{pmatrix} e_t & e_t s_2 \\ 0 & \frac{1}{e_t} \end{pmatrix}, \quad M_1(\epsilon) = S_1(\epsilon)N_1(\epsilon) = \begin{pmatrix} e_1 & 0 \\ e_1 s_1 & \frac{1}{e_1} \end{pmatrix},$$

where the *unfolded Stokes matrices* $S_1(\epsilon) = \begin{pmatrix} 1 & 0 \\ s_1 & 1 \end{pmatrix}$, $S_2(\epsilon) = \begin{pmatrix} 1 & s_2 \\ 0 & 1 \end{pmatrix}$ converge as $\epsilon \rightarrow 0$, while the *formal monodromies* $N_j = \begin{pmatrix} e_j & 0 \\ 0 & \frac{1}{e_j} \end{pmatrix}$ diverge.

Wild character variety

Coordinates on the *wild monodromy manifold* of P_V [van der Put, Saito (2009)]

$$a_0 = \operatorname{tr}(M_0) = e_0 + e_0^{-1}, \quad \tilde{e}_1 = e^{\pi i \tilde{\theta}_1} = e_t e_1, \quad a_\infty = \operatorname{tr}(M_\infty) = e_\infty + e_\infty^{-1}, \\ \tilde{X}_0 = (M_0)_{22}, \quad \tilde{X}_1 = \operatorname{tr}(M_0 M_\infty), \quad \tilde{X}_\infty = (M_\infty)_{22}.$$

Same choice in the confluent situation.

Wild Fricke relation:

$$\tilde{F}(\tilde{X}, \tilde{\theta}) := \tilde{X}_0 \tilde{X}_1 \tilde{X}_\infty + \tilde{X}_0^2 + \tilde{X}_\infty^2 - \tilde{\theta}_0 \tilde{X}_0 - \tilde{\theta}_1 \tilde{X}_1 - \tilde{\theta}_\infty \tilde{X}_\infty + \tilde{\theta}_t = 0,$$

where $\tilde{\theta}_0 = a_0 + \tilde{e}_1 a_\infty$, $\tilde{\theta}_1 = \tilde{e}_1$, $\tilde{\theta}_\infty = a_\infty + \tilde{e}_1 a_0$, $\tilde{\theta}_t = 1 + \tilde{e}_1 a_0 a_\infty + \tilde{e}_1^2$.

Wild character variety [Boalch (2014)]:

$$\mathcal{S}_V(\tilde{\theta}) = \{\tilde{X} \in \mathbb{C}^3 : \tilde{F}(\tilde{X}, \tilde{\theta}) = 0\}$$

Symplectic form: $\tilde{\omega}_{S_V} = \frac{d\tilde{X}_i \wedge d\tilde{X}_j}{2\pi i \tilde{F}_k}$, (i, j, k) cyclic permutation of $(0, 1, \infty)$.

Confluence of character varieties

Theorem (K.)

For each $\epsilon \in E_+ \setminus \{0\}$, the change of coordinates on the monodromy manifold

$$\begin{aligned} (S_{VI}(\theta), \omega_{S_{VI}}) &\rightarrow (S_V(\tilde{\theta}), \omega_{S_V}) \\ X(\epsilon) &\mapsto \tilde{X}, \end{aligned}$$

where $X(\epsilon)$ are the trace coordinates, is a *birational symplectic map* (depending on ϵ), which is a *blow-down of the line* in S_{VI} that corresponds to degeneracy of the mixed basis of Hurtubise–Lambert–Rousseau.

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Theorem/Conjecture (K., Paul, Ramis)

All the confluent degenerations of character varieties of Painlevé equations happen through a blow-down of a line.

Action of the nonlinear wild monodromy on \mathcal{S}_V

- ▶ transfer the braid group action from \mathcal{S}_{V_I} to \mathcal{S}_V ,
- ▶ discretize: replace the divergent $e^{\frac{2\pi i}{\epsilon}}$ by a new parameter $\kappa \in \mathbb{C}^*$,
- ▶ express the action of the nonlinear Stokes operators and of the nonlinear exponential torus on the wild character variety of P_V .

Theorem (K.)

The nonlinear *wild monodromy pseudogroup* of P_V acts on $S_V(\tilde{\theta})$ by birational symplectic transformations, which fix the singularities of $S_V(\tilde{\theta})$, and whose restriction to the smooth locus of $S_V(\tilde{\theta})$ represent it faithfully.

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i) The *infinitesimal generator of the exponential torus* corresponds to the Hamiltonian vector field $\frac{1}{\tilde{X}_0} (\tilde{F}_1 \frac{\partial}{\partial \tilde{X}_\infty} - \tilde{F}_\infty \frac{\partial}{\partial \tilde{X}_1})$, with $H_0 = \frac{1}{2\pi i} \log \tilde{X}_0 + \frac{\vartheta_0}{2}$. Its time- α -flow map is

$$\begin{aligned} \mathbf{t}(\cdot; e^\alpha) : \tilde{X}_0 &\mapsto \tilde{X}_0, \\ \tilde{X}_1 &\mapsto \tilde{X}_1 - (1 - e^{-\alpha}) \frac{\tilde{F}_\infty}{\tilde{X}_0} + (2 - e^\alpha - e^{-\alpha}) \frac{\tilde{F}_1}{\tilde{X}_0^2}, \\ \tilde{X}_\infty &\mapsto \tilde{X}_\infty - (1 - e^\alpha) \frac{\tilde{F}_1}{\tilde{X}_0}. \end{aligned}$$

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iv) The *total monodromy operator* acts as

$$\begin{aligned} \mathbf{s}_2 \circ \mathbf{s}_1 \circ \mathbf{n} = g_{0\infty}^{o2} : \quad & \tilde{X}_0 \mapsto \tilde{X}_0 - \tilde{F}_0, \\ & \tilde{X}_1 \mapsto \tilde{X}_1, \\ & \tilde{X}_\infty \mapsto \tilde{X}_\infty - \tilde{F}_\infty + \tilde{X}_1 \tilde{F}_0. \end{aligned}$$