# Bigraded structures and the depth of blow-up algebras 

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Let $(R, \mathbf{m}, \mathbf{k})$ be a $d$-dimensional Cohen-Macaulay local ring. Let $I$ be an $\mathbf{m}$-primary ideal of $R$ with minimal
reduction $J$.
Problem: to estimate the depth of the associated graded ring $g r_{I}(R)=\oplus_{n \geq 0} I^{n} / I^{n+1}$ and the Rees algebra $\mathcal{R}(I)=\oplus_{n \geq 0} I^{n} t^{n}$ for ideals $I$ having good properties.

$$
\Delta(I, J)=\sum_{p \geq 1} \text { length }_{R}\left(\frac{I^{p+1} \cap J}{I^{p} J}\right) \quad, \quad \Lambda(I, J)=\sum_{p \geq 0} \text { length }_{R}\left(\frac{I^{p+1}}{J I^{p}}\right)
$$

Related conjectures on the depth of $g r_{l}(R)$ :
Conjecture (Guerrieri, [2]) $\operatorname{depth}\left(g r_{I}(R)\right) \geq d-\Delta(I, J)$.
$(\Delta(I, J)=0$ Valabrega-Valla, $\Delta(I, J)=1$ Guerrieri, $\Delta(I, J)=2$ Wang.)
We consider the non-negative integer $\delta(I, J)=\Lambda(I, J)-e_{1}(I) \geq 0$ (Huckaba-Marley). Wang showed that $\delta(I, J) \leq \Delta(I, J)$ and that Guerrieri's conjecture is implied by the following one
Conjecture (Wang, [8]) depth $\left(\operatorname{gr}_{I}(R)\right) \geq d-1-\delta(I, J)$.
$(\delta(I, J)=0$ Huckaba-Marley, $\delta(I, J)=1$ Wang and Polini gave a simpler proof, $\delta(I, J)=2$ GuerrieriRossi in the Gorenstein case. Counterexample of Wang for $\delta(I, J)=3$.)

These conjectures aren't true in general case.
Our main result is to prove a refined version of Wang's conjecture, Theorem 2.2. We naturally de compose the integer $\delta(I, J)=\sum \delta_{p}(I, J)$ as a finite sum of non-negative integers $\delta_{p}(I, J)$, with $\Delta_{p}(I, J) \geq \delta_{p}(I, J) \geq 0$. Let us consider the maximum, say $\bar{\delta}(I, J)$, of the integers $\delta_{p}(I, J)$ for $p \geq 0$.

Theorem 2.2. Assume that $\bar{\delta}(I, J) \leq 1$
Then depth $(\mathcal{R}(I)) \geq d-\bar{\delta}(I, J)$ and depth $\left(g r_{r}(R)\right)>d-1-\bar{\delta}(I, J)$.
The aim of this work is to introduce a non-standard bigraded module $\Sigma^{1, J}$ in order to study the depth of the associated graded ring $g r_{I}(R)$ and the Rees algebra $\mathcal{R}(I)$ of $I$. This module can be considered as a refinement of the Sally module previously introduced by W . Vasconcelos. A secondary purpose is to present a unified framework where several results and objects appearing in the papers on the above conjectures can be studied. The key tool of this paper is the Hilbert function of non-standard bigraded modules.

1 Bigraded Sally module
Let $I=\left(b_{1}, \ldots, b_{\mu}\right)$ be an m -primary ideal of a Cohen-Macaulay local ring $R$ and $J=\left(a_{1}, \ldots, a_{d}\right)$ a minimal reduction of $I$. The associated graded ring of $\mathcal{R}(I)$ with respect to the homogeneous ideal $J t \mathcal{R}(I)=$ $\oplus_{n \geq 0} J I^{n-1} t^{n}$ is

$$
g r_{J t}(\mathcal{R}(I))=\bigoplus_{j \geq 0} \frac{(J t \mathcal{R}(I))^{j}}{(J t \mathcal{R}(I))^{j+1}} U^{j} .
$$

It has a natural bigraded structure.

Now, given a bigraded $A$-module $M, A=R / J\left[V_{1}, \ldots, V_{\mu} ; T_{1}, \ldots, T_{d}\right]$, we can consider the Hilbert function
of $M$ defined by

$$
h_{M}(m, n)=\sum_{0 \leq j \leq n} \operatorname{length}_{A}\left(M_{(m, j)}\right)
$$

As $\operatorname{deg}\left(V_{i}\right)=(1,0)$ and $\operatorname{deg}\left(T_{j}\right)=(1,1)$, there exist integers $f_{i}(M) \in \mathbb{Z}, i \geq 0$, and an integer $c \geq 0$, such
that the polynomial

$$
p_{M}(m)=\sum_{i=0}^{c-1} f_{i}(M)\binom{m+c-i}{c-i},
$$

verifies $h_{M}(m, n)=p_{M}(m)$ for all $m \geq m_{0}$ and $n \geq n_{0}+m$ for some integers $m_{0}, n_{0} \geq 0$. This situation holds for the $A$-modules $\Sigma^{I, J}, \mathcal{M}^{I, J}$, and $K^{I, S}$

Proposition 1.3

$$
p_{\Sigma^{\ell}, u}(m)=\sum_{i=0}^{d-1}(-1)^{i} e_{i+1}(I)\binom{m-1+d-i-1}{d-i-1}
$$

And the following conditions hold:
(i) $e_{0}\left(\mathcal{M}^{I, J}\right)=\Lambda(I, J)$
(ii) If $\Sigma^{I, J}=0$, then $g r_{I}(R)$ is Cohen-Macaulay

If $\Sigma^{I, J} \neq 0$, then $e_{0}\left(\Sigma^{I, J}\right)=\sum_{p \geq 0} e_{0}\left(\Sigma_{[p]}^{I, J}\right)=e_{1}(I)$
and $e_{0}\left(\sum_{[p]}^{I, J}\right)=$ length $_{R}\left(\frac{I p+1}{I^{p}}\right)-e_{0}\left(K_{[p]}^{I, T}\right)$
(iii) $e_{0}\left(K^{I, J}\right)=\sum_{p \geq 0} e_{0}\left(K_{[p]}^{I, J}\right)=\delta(I, J)$
(iv) length $h_{R}\left(\frac{I^{p+1} \cap J J}{J I^{P}}\right) \geq e_{0}\left(K_{[p]}^{I, J}\right)$

We have $\Delta(I, J) \geq \delta(I, J)=\Lambda(I, J)-e_{1}(I) \geq 0$. In the next result we show that these inequalities can we deduced from some "local" inequalities. For all $p \geq 0$ we define the following the integers

$$
\Delta_{p}(I, J)=\text { length }_{R}\left(\frac{I^{p+1} \cap J}{J I^{p}}\right), \delta_{p}(I, J)=e_{0}\left(K_{[p]}^{L, J}\right) \quad \text { and } \quad \Lambda_{p}(I, J)=\text { length }_{R}\left(\frac{I^{p+1}}{J I^{p}}\right)
$$

From the last result we deduce

Proposition 1.4 For all $p \geq 0$ the following inequalities hold
$\Delta_{p}(I, J) \geq \delta_{p}(I, J)=\Lambda_{p}(I, J)-e_{0}\left(\Sigma_{[p]}^{I, J}\right) \geq 0$.
Summing up these inequalities with respect $p$ we get
$\Delta(I, J) \geq \delta(I, J)=\Lambda(I, J)-e_{1}(I) \geq 0$.

Consider the bigraded ring $B:=R\left[V_{1}, \ldots, V_{i} ; T_{1}, \ldots, T_{d}\right]$ with $\operatorname{deg}\left(V_{i}\right)=(1,0)$ and $\operatorname{deg}\left(T_{i}\right)=(1,1)$. There exists an exact sequence of bigraded $B$-rings

$$
0 \longrightarrow K^{I, J} \longrightarrow C^{I, J}:=\frac{\mathcal{R}(I)}{J t \mathcal{R}(I)}\left[T_{1}, \ldots, T_{d}\right] \xrightarrow{\pi} g r_{J t}(\mathcal{R}(I)) \longrightarrow 0
$$

with $\pi\left(T_{i}\right)=a_{i} t U, i=1, \ldots, d ; K^{I, J}$ is the ideal of initial forms of $J t \mathcal{R}(I)$.
Given a $B$-bigraded module $M$ and an integer $p \in \mathbb{Z}, M_{[p]}$ is the additive sub-group of $M$ defined by the direct sum of the pieces $M_{[m, n)}$ such that $m-n=p+1 . M_{\geq p}=\bigoplus_{n \geq p} M_{[n]}$ is a sub-B-module of $M$, and we can consider the exact sequence of $R\left[T_{1}, \ldots, T_{d}\right]$-modules

$$
0 \longrightarrow M_{[p]} \longrightarrow M_{\geq p} \longrightarrow M_{\geq p+1} \longrightarrow 0
$$

In the case of our modules $K_{[p]}^{I, J}, C_{[p]}^{I, J}$ and $g r_{, J t}(\mathcal{R}(I))_{[p]}$, they are $\mathcal{R}(J)$-modules.
Let us consider the following bigraded finitely generated $B$-modules:

$$
\begin{aligned}
& \Sigma^{I, J}=\bigoplus_{p \geq 0} g r_{J t}(\mathcal{R}(I))_{[p]} \\
& \mathcal{M}^{I, J}=\bigoplus_{p \geq 0} C_{[p]}^{I, J} \cong \bigoplus_{p \geq 0} \supseteq I^{I^{p+1},}
\end{aligned} t^{p+1}\left[T_{1}, \ldots, T_{d}\right] .
$$

$K^{I, J}=\bigoplus_{p \geq 0} K_{[p]}^{I, J}$
There exists a natural isomorphism of $\mathcal{R}(J)-$ modules $g r_{J t}(\mathcal{R}(I)) \cong \mathcal{R}(J) \oplus \Sigma^{I, J}$
There exists the following exact sequence of $A=B \otimes_{R} R / J \cong R / J\left[V_{1}, \ldots, V_{\mu} ; T_{1}, \ldots, T_{d}\right]$-bigraded module

$$
0 \longrightarrow K^{I, J} \longrightarrow \mathcal{M}^{I, J} \longrightarrow \Sigma^{I, J} \longrightarrow 0 .
$$

For all $p \geq 0$ we have an exact sequence of $R / J\left[T_{1}, \ldots, T_{d}\right]$-modules

$$
0 \longrightarrow K_{[p]}^{[, \mid} \longrightarrow \mathcal{M}_{[p \mid}^{[, J}=\frac{I^{p+1}}{J I^{p}}\left[T_{1}, \ldots, T_{d]}\right] \longrightarrow \Sigma_{[p]}^{, J} \longrightarrow 0,
$$

so we can consider the (classic) Hilbert function of $\Sigma_{[p]}^{[, J}, \mathcal{M}_{[P]}^{I, J}$ and $K_{[p]}^{L, J}$ with respect the variables $T_{1}, \ldots, T_{d}$
Definition $1.1 \Sigma^{t, J}$ is the bigraded Sally module of I with respect J

Remark 1.2
length $_{R}\left(\Sigma_{(m+1, *)}^{I, J}\right)=$ length $_{R}\left(S_{J}(I)_{m}\right)+$ length $_{R}\left(\frac{I J^{m}}{J^{m+1}}\right)$


2 On the depth of the blow-up algebras
The aim of this section is to prove a refined version of Wang's conjecture by considering some special configurations of the set $\left\{\delta_{p}(I, J)\right\}_{p \geq 0}$ instead of $\delta=\sum_{p \geq 0} \delta_{p}(I, J)$, Theorem 2.2. As a by-product we recover the known cases of Wang's conjecture, Corollary 2.5. Let us consider $\delta(I, J)$ the maximum of the integers $\delta_{p}(I, J)$ for $p \geq 0$.

Theorem 2.1 Assume that $d \geq 3$. Let us assume that $K^{I, J} \neq 0$, and either $K_{[p]}^{I, J}=0$ or $K_{[p]}^{I, J}$ is a rank one torsion free $\mathbf{k}\left[T_{1}, \ldots, T_{d}\right]$-module for $p \geq 0$. Then $\operatorname{depth}\left(g r_{J t}(\mathcal{R}(I))\right) \geq d-1$.

Theorem 2.2 Assume that $\delta(I, J) \leq 1$. Then $\operatorname{depth}(\mathcal{R}(I)) \geq d-\bar{\delta}(I, J) \quad$ and $\quad \operatorname{depth}\left(g r_{I}(R)\right) \geq d-1-\bar{\delta}(I, J)$

Remark 2.3 An example of Wang in [9] shows that the last result is sharp in the sense that we cannot expect to have $\operatorname{depth}\left(g r_{I}(R)\right) \geq d-1$ provided $\delta(I, J)=1$. Precisely, it is a counterexample for the question formulated by Guerrieri in [1]. She asked if it were true that $\operatorname{depth}\left(g r_{( }(R)\right) \geq d-1$ for an m -primary ideal $I$ in a $d$-dimensional Cohen-Macaulay ring provided that $\Delta_{p}(I, J) \leq 1 \forall p \geq 1$. Wang reformulate the question in the regular case. Relating to this, we are able to improve the bound for the Cohen-Macaulay case:

Proposition 2.4 Assuming that $\Delta_{p}(I, J) \leq 1$ for all $p \geq 1$ we have that $\operatorname{depth}\left(g r_{l}(R)\right) \geq d-2$.
Now we prove the Conjecture of Wang in the known cases, [8], as a corollary of the previous results.

Corollary 2.5
$\operatorname{depth}\left(g r_{l}(R)\right) \geq d-1-\delta(I, J)$
for $\delta(I, J)=0,1$.

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