

Dense Algebraic Loci of Hodge Classes

Deep Bhattacharjee ^{1,2,*} and Ushashi Bhattacharya ^{3,†}

¹Formerly, Electro-Gravitational Space Propulsion Laboratory (EGSPL), Bhubaneswar, Odisha 751030, India

²Formerly, University of Calcutta, 87/1 College Street, Kolkata 700073, India

³Formerly, National Taiwan University, Taipei 106319, Taiwan

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We prove unconditionally that the Hodge conjecture is equivalent to two statements about abelian varieties, that the locus on which either statement holds is dense in every family and is either the whole family or a meagre set, and that the real multiplications by $\sqrt{5}$, $\sqrt{6}$, $\sqrt{7}$ and by the cubic fields $\mathbb{Q}(\zeta_7)^+$ and $\mathbb{Q}(\zeta_9)^+$ are algebraic on explicit families of K3 surfaces, the cubic ones on the surfaces of Mumford type whose quaternion algebra is ramified at two real places. For each of the two statements we build the object it needs next, a complex on a product of two Weil fourfolds and a class on an abelian fourteenfold, prove what it does, and prove at which step it stops. Both statements remain open.

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CONTENTS

I. Introduction	1
II. Conventions	4
III. The reduction to abelian varieties	4
IV. The algebraic locus in a family	7
V. Constructions at (F_3') : real multiplication on K3 surfaces	9
VI. Constructions at (F_2)	20
VII. Where the earlier attempt fails	31
VIII. What is proved and what is open	32
A. The point of complex multiplication in coordinates	35
B. Machine checks	37
Acknowledgements	39
Data and code availability	39
Ethical declarations	40
References	40

a rational combination of classes of algebraic subvarieties.¹ Hodge raised it in 1950 [26]; Lefschetz had proved it for divisors [30]. It is known in a scattered family of cases and open in general. This paper does three things. It proves that the conjecture is equivalent to two statements about abelian varieties. It proves that the locus on which either statement is known has the same shape in every family, dense and either everything or meagre, so that each statement asks that algebraicity propagate from a dense set of special points to the whole family. And it builds, at the first class each statement has to reach, an explicit object, proves what that object does, and names the step at which it stops. The conjecture does not close here. What the paper adds is a complete account of where the two remaining statements live, two new theorems on real multiplication, by $\mathbb{Q}(\sqrt{6})$ on K3 surfaces and by the cyclic cubic fields $\mathbb{Q}(\zeta_7)^+$ and $\mathbb{Q}(\zeta_9)^+$ on the surfaces of Mumford type, the second of which closes the first two cases of the frontier of [14], and three constructions carried to the point where the next step is a single stated question. Figure 1 draws this plan.

A. The two statements

Write **HC** for the Hodge conjecture for all smooth complex projective varieties and **AB** for its restriction to abelian varieties. For a smooth projective variety X and an integer p let $\text{Hdg}^p(X)$ be the Hodge classes of degree $2p$, and let

I. INTRODUCTION

The Hodge conjecture asks that every rational cohomology class of type (p, p) on a smooth complex projective variety be

¹ An earlier preprint of the authors, *Relative secant cycles and Hodge classes*, Preprints.org (2026), doi: 10.20944/preprints202602.0462.v5 [6], claimed a proof of the Hodge conjecture that does not hold, and the present paper replaces it. The secant variety $\text{Sec}^n(A^\vee)$ contains $A^\vee$, so the cycle $\Sigma \cap A^\vee$ of its Definition 3 is $A^\vee$ itself, whose Fourier–Mukai transform is a skyscraper sheaf with no component in degree $2n$, contrary to its Lemma 4. The Weil classes span a 2-dimensional space on which $K^\times$ acts by $\tau \mapsto \tau^{2n}$, while η^n has character $N(\tau)^n$, contrary to its Propositions 1 and 2. Its general case (Theorem 12) applies the Kuga–Satake construction outside Hodge structures of K3 type and assumes the Kuga–Satake correspondence algebraic, which is open. Section VII lists every point at which that preprint fails.

* itsdeep@live.com; * Corresponding author. Second address: d.bhattacharjee@erl-forschung.de.

† rai.bhattacharya.in@gmail.com

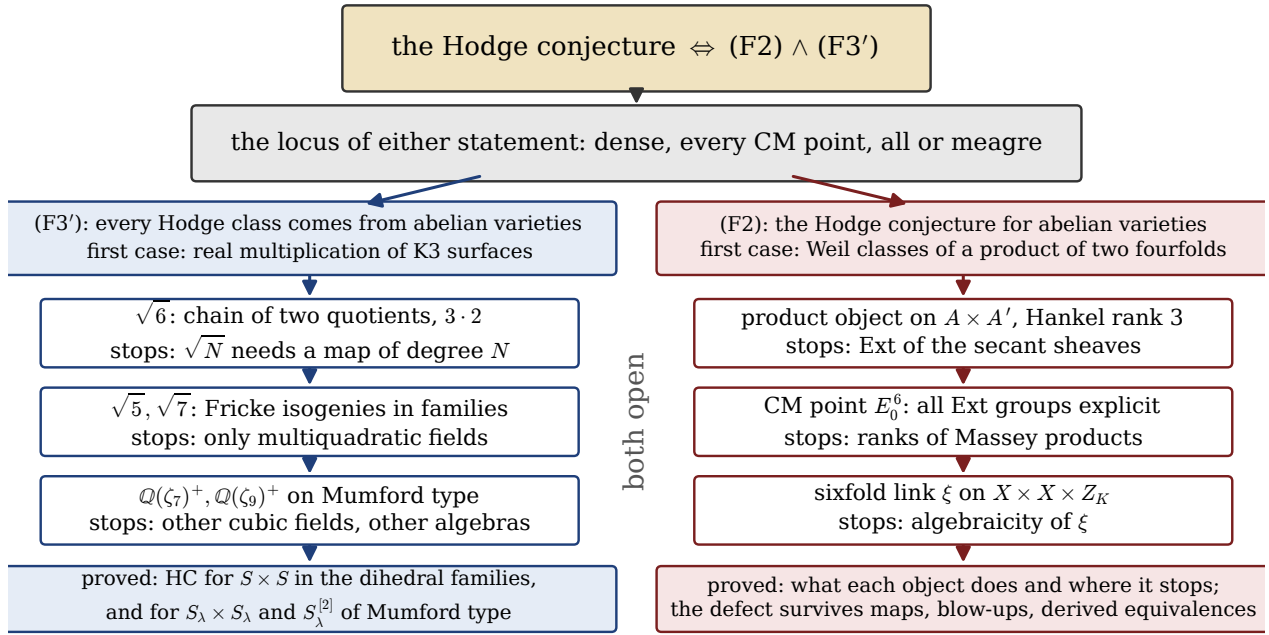


FIG. 1. The plan of the paper. The conjecture is equivalent to (F2) and (F3') (Theorem I.1, Proposition III.8); the locus of either statement is dense, contains every CM point and is all or meagre (Section IV). For (F3') the first class is the real multiplication of K3 surfaces: the chain of quotients for $\sqrt{6}$ (Theorem V.5), the Fricke isogenies for $\sqrt{5}$ and $\sqrt{7}$ (Theorem V.8), the cyclic cubic fields on the surfaces of Mumford type (Theorem V.12), and the steps at which each stops (Propositions V.9 and V.13). For (F2) the first class is the Weil classes of a product of two fourfolds: the product object (Theorem VI.3, stopping at Proposition VI.5), the point of complex multiplication (Lemma VI.8, Proposition VI.11, stopping at Section VIE) and the sixfold link (Theorem VI.15, stopping at Section VIG); the defect survives the operations of Proposition VIII.2.

$\text{Ab}^p(X) \subseteq \text{Hdg}^p(X)$ be the span of the classes $\Gamma_*\gamma$, where B runs over the complex abelian varieties (the point included), γ over the Hodge classes on B , and Γ over the algebraic correspondences from B to X . The two statements are

- (F2) every Hodge class on every complex abelian variety is algebraic, in the form in which it first appears in the closure computation of [14]: the Hodge classes of the smallest known instance, the exceptional classes on the square of a Mumford fourfold, are algebraic together with everything that can be built from them;
- (F3') $\text{Hdg}^p(X) = \text{Ab}^p(X)$ for every X and every p : every Hodge class is algebraic modulo the images, under algebraic correspondences, of Hodge classes of abelian varieties.

Theorem I.1 (Reduction). *HC holds if and only if (F2) and (F3') both hold; (F2) is equivalent to AB, and (F3') holds on every abelian variety, on every variety dominated by a product of curves or by an abelian variety, and on every variety in degrees $2p$ with $p \in \{0, 1, \dim X - 1, \dim X\}$.*

The content of the theorem is in the second sentence: (F2) is not a special case of the conjecture for abelian varieties but the whole of it, carried by its hardest classes, and (F3') is exactly what the conjecture asks of the part of the cohomology of X that no abelian variety reaches. Section III proves it and

places the two statements in the closure graph of the known reductions, with the Lefschetz standard conjecture, André's motivated classes and the variational Hodge conjecture as the other nodes (Fig. 2).

B. The shape of the known locus

For a smooth projective family $\pi: \mathcal{X} \rightarrow S$ and a flat Hodge class ξ let $\Sigma(\xi) \subseteq S$ be the set of points at which ξ is algebraic.

Theorem I.2 (Dichotomy and propagation).

- (i) $\Sigma(\xi)$ is a countable union of Zariski closed subsets of S , and either $\Sigma(\xi) = S$ or $\Sigma(\xi)$ is meagre.
- (ii) (F2) holds if and only if, for every polarised abelian scheme and every flat Hodge class ξ , algebraicity of ξ at one point of complex multiplication forces $\Sigma(\xi) = S$.
- (iii) For the Weil classes of every CM field, every $n \geq 2$ and every discriminant, $\Sigma(\xi)$ contains an explicit point of complex multiplication and is dense.
- (iv) (F3') holds for X in degree $2p$ if and only if a Hodge complement of the abelian part of $H^{2p}(X, \mathbb{Q})$ carries no nonzero Hodge class.

So both statements have the same form. There is a dense set of points, the points of complex multiplication, at which the class is known to be algebraic by explicit cycles; the locus of algebraicity is a countable union of closed strata; and the conjecture is the statement that this union is not meagre. Figure 3 draws it. Section IV proves the theorem, after [14], whose argument we rewrite in the generality needed here.

C. Constructions at the first class

The rest of the paper is constructive. At each statement we go to the first class that is not known and build the object that would make it algebraic.

At (F3') the first class lives on powers of a K3 surface S with real multiplication: the transcendental lattice $T(S)_{\mathbb{Q}}$ is a vector space over a totally real field $E = \text{End}_{\text{Hdg}} T(S)_{\mathbb{Q}}$, and the elements of E are Hodge classes on $S \times S$. Section V proves:

Theorem I.3 (Chains of symplectic quotients). *Let S be a projective K3 surface and $e \in E$ with $e^2 = n \in \mathbb{Q}_{>0}$. If there is a chain of projective K3 surfaces $S = S_0, S_1, \dots, S_r$ joined by dominant rational maps or rational Hodge isometries whose degrees multiply to n modulo squares, then e is algebraic on $S \times S$. In particular, for every projective K3 surface S with $\mathbb{Q}(\sqrt{6}) \subseteq E$ whose transcendental space embeds in the invariant lattice of a symplectic automorphism of order three, the real multiplication by $\sqrt{6}$ is algebraic, the Hodge conjecture holds for $S \times S$ and $S^{[2]}$, and such surfaces form two-dimensional families whose very general member has $E = \mathbb{Q}(\sqrt{6})$ exactly.*

Varesco [52] proved the case of a single quotient by a symplectic automorphism of prime order, which gives $\sqrt{2}$ and $\sqrt{3}$; van Geemen and Schütt [56] reach $\sqrt{2}, \sqrt{3}, \sqrt{7}$ through rational self-maps. The chain adds $\sqrt{6}$, the first composite value, with the lattice condition made explicit. A second construction in Section V starts from the universal elliptic curve over the modular curves $X_0(5)$ and $X_0(7)$: the Fricke involution lifts to an isogeny of degree 5 or 7 between the elliptic K3 surface over the base and the one over its image, and on the quadratic twists of the two surfaces by the same pair of parameters it becomes a rational map of that degree between two K3 surfaces of the same family. Theorem V.8 shows that the very general member of each family has Picard number 16 and real multiplication by $\mathbb{Q}(\sqrt{5})$ or $\mathbb{Q}(\sqrt{7})$, that the multiplication is the pushforward of the isogeny and so is algebraic, and that the Hodge conjecture holds for the square of every member. The method also shows exactly why it stops. Proposition V.9 describes the action of an arbitrary correspondence on the transcendental lattice: every component whose resolution has geometric genus at most one acts as a similarity, with multiplier the product of the degrees of its two projections, a composite returning to S is an element of E with rational square, and these span only the multiquadratic subfield of E ; a correspondence reaching anything else has a component of geometric genus at least two and transcendental rank at least twice that of S . Proposition V.10 shows that the correspondences cut out of finite groups acting on covers of S , which

include the graphs of the dihedral families of [56], produce only abelian fields, and Corollary V.11 draws the consequence that the Hodge conjecture holds on $X \times X$ for every member of those families. For the cubic field of the frontier case of [14] the multiquadratic subfield is $\mathbb{Q}$ and the field is not cyclic in general, so both constructions are blind to it. A third is not. For the two cyclic cubic fields $F = \mathbb{Q}(\zeta_7)^+$ and $\mathbb{Q}(\zeta_9)^+$ the quaternion algebra over F ramified at exactly two real places is the even Clifford algebra of a two-dimensional dihedral family of K3 surfaces of Picard number ten, and weak approximation in the norm-one group of that algebra moves the period of the surface of Mumford type into the image of the family; Theorem V.12 makes the real multiplication by F algebraic there, through Buskin's theorem, and proves the Hodge conjecture for $S_{\lambda} \times S_{\lambda}$ and for the Hilbert square of S_{λ} . Proposition V.13 then says exactly what the mechanism cannot reach: the algebras over these fields ramified at finite places, which no rank-twelve family carries, the cyclic cubic fields of larger conductor, which no finite group acting on $\mathbb{P}^1$ produces, and the fields with Galois group S_3 . The frontier is every pair of a cubic field and a quaternion algebra other than these two.

At (F2) the first class is a Weil class of a very general abelian $2n$ -fold of Weil type with $n \geq 3$, or the exceptional class of a Mumford fourfold. For the Weil classes the tool is the polarised semiregularity criterion of [14]: a perfect complex $\mathcal{E}$ whose Chern character is a nonzero multiple of a Weil class plus a polynomial in the polarisation, with $\dim \text{Ext}^2(\mathcal{E}, \mathcal{E})$ equal to the lower bound $r(\gamma) = (4 + \rho)n^2 - 2n$, makes the Weil classes algebraic on every member with full Hodge group. Section VI proves:

Theorem I.4 (The product object). *Let A, A' be very general polarised abelian varieties of Weil type for the same imaginary quadratic field, of dimensions $2m, 2m'$, with algebraic Weil classes, and let $n = m + m'$. There is a perfect complex $\mathcal{E}$ on $A \times A'$, a direct sum with shifts of exterior products of secant sheaves and powers of the polarisations, whose Chern character has the polarised shape with Hankel rank $\rho = 3$, so that $r(\gamma) = 7n^2 - 2n$, and whose first-order Hodge locus is the whole tangent space of the polarised Weil family. Every such direct sum has $\dim \text{Ext}^2(\mathcal{E}, \mathcal{E}) > r(\gamma)$, and its semiregularity map is not injective. The criterion can therefore be met at a product point only by a convolution of these pieces with nonzero differentials.*

For the exceptional classes of a Mumford fourfold X we replace the K3 surface that carries their transcendental part in [14] by an abelian sixfold Z_K over the same Shimura curve, so that the whole problem stays inside abelian varieties.

Theorem I.5 (The sixfold link). *Let X be a Mumford fourfold with cubic field F , let $K = F(\sqrt{-\delta})$ be a CM extension inside the quaternion algebra, and let Z_K be the abelian sixfold of Shimura type attached to K over the Shimura curve of X . The Hodge classes in $H^1(X) \otimes H^1(X) \otimes H^2(Z_K)$ that identify the two copies of the nine-dimensional representation T form a line over F , spanned by a class ξ . If ξ is algebraic and K contains no imaginary quadratic field, the exceptional classes of $X \times X$ are algebraic, and so is every Hodge class on every power of X . Conversely the algebraicity of ξ is equivalent to*

the algebraicity of the exceptional classes together with one algebraic link from Z_K to a power of X .

Neither theorem closes (F2). Section VI says what each needs next: for Theorem I.4 the Ext algebra of Markman's secant sheaves, which no published result computes at a very general point, and which Lemma VI.8 computes at the point E_0^6 of complex multiplication, where Proposition VI.11 shows that no convolution with three powers of L meets the criterion, the thirty-two threefolds of Appendix A included, and leaves the convolutions with more line bundles or with pieces meeting along surfaces as the one open case; for Theorem I.5 the algebraicity of one class in a mixed Künneth component of an abelian fourteenfold, which no known theorem produces even at the points of complex multiplication.

D. What is proved and what is not

Table III in Section VIII lists every statement of the paper with its status. The reduction, the dichotomy, Theorem I.3 and the two constructions are proved. (F2) and (F3') are open, and with them the conjecture. We state this at the outset because the earlier preprint named in the footnote did not, and because the value of the constructions lies in the precision of the question each one leaves.

Appendix B describes the machine checks: a Lean 4 file that verifies the closure graph, the character computation behind the footnote and the dimension counts of Section VI, with no axiom beyond propositional extensionality; the Lean certificate of [14] on which the reduction rests; and programs in Python, Julia, C, C++ and shell that recompute every finite quantity used in the proofs. No statement of the paper rests on a computation.

II. CONVENTIONS

Varieties are smooth, projective and connected over $\mathbb{C}$ unless said otherwise. Cohomology is singular cohomology with rational coefficients, $H^k(X) = H^k(X, \mathbb{Q})$, with its Hodge structure. A Hodge class of degree $2p$ is an element of $H^{2p}(X) \cap H^{p,p}$; their space is $\text{Hdg}^p(X)$. A class is algebraic if it is a rational combination of fundamental classes of subvarieties of codimension p ; by Fulton [22], intersection products, pull-backs and push-forwards along morphisms preserve algebraic classes. An algebraic correspondence from Y to X is an algebraic class Γ on $Y \times X$, acting by $\Gamma_*\gamma = \text{pr}_{X*}([\Gamma] \cup \text{pr}_Y^*\gamma)$. The Hodge group $\text{Hg}(V)$ of a rational Hodge structure V is the smallest algebraic subgroup of $\text{GL}(V)$ defined over $\mathbb{Q}$ whose real points contain the circle $h(U(1))$; for a polarisable V it is reductive, the Hodge classes in every tensor construction on V are its invariants, and the Hodge group of a variety is that of its total cohomology [21]. The Hodge conjecture for X is the statement that every Hodge class on X is algebraic; **HC** is the conjecture for all varieties and **AB** for all abelian varieties.

For an abelian variety A of dimension g with $H^1(A) = V$, the cohomology ring is $\bigwedge^\bullet V$. An abelian $2n$ -fold A is of

Weil type for the imaginary quadratic field K if K acts on A up to isogeny with V a K -vector space of dimension $2n$ on which the two complex embeddings have equal multiplicity n in $H^{1,0}$. The Weil classes are the elements of $\bigwedge_K^{2n} V \subseteq \bigwedge^{2n} V$, a two-dimensional rational space of Hodge classes of degree $2n$ [57]; $K^\times$ acts on it by $\tau \mapsto \tau^{2n}$, and η^k , for η the class of a K -hermitian polarisation, carries $\tau \mapsto N_{K/\mathbb{Q}}(\tau)^k$. For the general CM field we follow [14]: a family of Weil type for a CM field F of degree $2m$ with $n \geq 2$ and discriminant δ has a connected polarised period domain $\mathcal{D}_F$ of dimension n^2 , and its very general member has Hodge group $\text{SU}(V, H)$ for the F -hermitian form H of the polarisation.

A Mumford fourfold is a simple abelian fourfold X whose Hodge group is the $\mathbb{Q}$ -form of SL_2^3 given by the norm-one group D^1 of a quaternion algebra D over a totally real cubic field F , split at one real place and definite at the other two [38]. Its Hodge ring is generated by the polarisation and one class of degree four that is not a polynomial in divisors, and $X \times X$ carries exceptional Hodge classes of degree four that are not products of divisor classes and are not Weil classes of any quotient [14, 39]. We write $T = D^0 \subseteq D$ for the trace-zero part, a nine-dimensional F -line on which $\text{Hg}(X)$ acts by conjugation; $T(-1)$ is a Hodge structure of K3 type with Hodge numbers $(1, 7, 1)$, and the exceptional classes of $X \times X$ are the real multiplication by F on the copy of $T(-1)$ inside $H^1(X) \otimes H^1(X)$.

For a K3 surface S the transcendental lattice $T(S)$ is the orthogonal complement of $\text{NS}(S)$ in $H^2(S, \mathbb{Z})$; $T(S)_\mathbb{Q}$ is an irreducible Hodge structure, and $E = \text{End}_{\text{Hdg}} T(S)_\mathbb{Q}$ is a totally real field or a CM field, acting by self-adjoint endomorphisms in the first case [58]. The K3 lattice is $\Lambda = U^3 \oplus E_8(-1)^2$, and $\Lambda_\mathbb{Q} = \Lambda \otimes \mathbb{Q}$. For a rational quadratic space W we use the discriminant $d(W) \in \mathbb{Q}^\times / \mathbb{Q}^{\times 2}$ and the Hasse invariants $\epsilon_p(W) = \prod_{i < j} (a_i, a_j)_p$ of a diagonalisation $\langle a_1, \dots, a_k \rangle$, with $(\ , \)_p$ the Hilbert symbol; the classification of rational quadratic forms by rank, signature, discriminant and Hasse invariants, and the existence theorem for prescribed local invariants, are Serre's [48, Chap. IV].

Perfect complexes on A are objects of the bounded derived category of coherent sheaves; $\text{ch}(\mathcal{E}) \in H^{\text{ev}}(A)$ is the Chern character, additive on triangles, multiplicative on exterior products, with $\text{ch}(\mathcal{E}[1]) = -\text{ch}(\mathcal{E})$. The semiregularity map $\sigma_{\mathcal{E}}: \text{Ext}^2(\mathcal{E}, \mathcal{E}) \rightarrow \bigoplus_q H^{q+2}(A, \Omega^q)$ is that of Buchweitz and Flenner [12], after Bloch [13]; its injectivity implies that the Hodge locus of $\text{ch}(\mathcal{E})$ coincides, near the given point, with the locus where $\mathcal{E}$ deforms [12, 46].

Throughout, an assertion attributed to a reference is cited and not proved; everything else is proved in the text. The phrase “very general” means outside a countable union of proper closed analytic subsets of the parameter space.

III. THE REDUCTION TO ABELIAN VARIETIES

A. The statement (F3') and the class $\mathcal{A}$

Definition III.1. For a variety X and $p \geq 0$ let $\text{Ab}^p(X) \subseteq H^{2p}(X)$ be the span of the classes $\Gamma_*\gamma$ of degree $2p$, where B runs over the complex abelian varieties, the point included,

γ over $\text{Hdg}^*(B)$, and Γ over the algebraic cycles on $B \times X$ with rational coefficients. The statement (F3') is: $\text{Hdg}^p(X) = \text{Ab}^p(X)$ for every X and every p .

Each $\Gamma_*\gamma$ is a Hodge class, since cup product with an algebraic class and push-forward along a projection are morphisms of Hodge structures of the right bidegree; so $\text{Ab}^p(X) \subseteq \text{Hdg}^p(X)$. Taking B a point shows that $\text{Ab}^p(X)$ contains every algebraic class, and taking X abelian, $B = X$ and Γ the diagonal shows that (F3') holds on every abelian variety.

Proposition III.2. *HC holds if and only if AB and (F3') both hold.*

Proof. If HC holds then AB holds, and every Hodge class is algebraic, hence in $\text{Ab}^p(X)$. Conversely let $\gamma \in \text{Hdg}^p(X)$. By (F3'), $\gamma = \sum_j \Gamma_{j*} \gamma_j$ with γ_j a Hodge class on an abelian variety B_j , algebraic by AB; then $\text{pr}_{B_j}^* \gamma_j \cup [\Gamma_j]$ is algebraic on $B_j \times X$ and so is its push-forward to X . $\square$

Proposition III.3. *Let $\mathcal{A}$ be the class of varieties X such that $H^*(X)$ is spanned by classes Γ_*y with B abelian, Γ an algebraic cycle on $B \times X$ and $y \in H^*(B)$.*

- (i) *Every $X \in \mathcal{A}$ satisfies (F3').*
- (ii) *$\mathcal{A}$ contains the abelian varieties and the curves, and is closed under products and under images of surjective morphisms. It contains every product of curves, every symmetric product of a curve, and every variety dominated by a product of curves or by an abelian variety.*
- (iii) *Every X of dimension d satisfies (F3') in the degrees $2p$ with $p \in \{0, 1, d-1, d\}$. In particular every variety of dimension at most three satisfies it in every degree.*

Proof. (i) Let $\gamma \in \text{Hdg}^p(X)$ and write $\gamma = \sum_j \Gamma_{j*} y_j$ with $y_j \in H^*(B_j)$. Each Γ_{j*} is a morphism of Hodge structures, so after replacing y_j by its component in the degree that Γ_{j*} sends to $2p$ we may assume y_j homogeneous. Let π_j be the projector of $H^*(B_j)$ onto its Hodge classes along a complement stable under the Hodge group, which exists because that group is reductive. Then $\gamma = \sum_j \Gamma_{j*} \pi_j y_j + \sum_j \Gamma_{j*} (1 - \pi_j) y_j$. The second sum is a Hodge class whose summands lie in images of Hodge complements of the invariants; the Hodge group of $\prod_j B_j \times X$ acts on each term through a representation without invariants, so each term, being a Hodge class, is zero. Hence $\gamma = \sum_j \Gamma_{j*} (\pi_j y_j) \in \text{Ab}^p(X)$.

(ii) The point, abelian varieties and curves are in $\mathcal{A}$: for a curve C , H^0 and H^2 come from the point and $H^1(C) = H^1(J(C))$ by the Abel–Jacobi map. If $X, Y \in \mathcal{A}$ then $H^*(X \times Y) = H^*(X) \otimes H^*(Y)$ is spanned by exterior products of classes $\Gamma_*y \boxtimes \Gamma'_*y' = (\Gamma \times \Gamma')_*(y \boxtimes y')$ with $B \times B'$ abelian. If $f: X \rightarrow X'$ is surjective, then $f_* f^* = \deg(f)$ on $H^*(X')$ after cutting X by hyperplanes to the dimension of X' if needed, so every class of X' is f_* of a class of X , and $f_* \Gamma_* y = (\Gamma_f \circ \Gamma)_* y$ with Γ_f the graph of f . The listed varieties follow: a symmetric product is the image of a product of curves, and a variety dominated by a product of curves or an abelian variety is such an image.

(iii) Degrees 0 and $2d$ are spanned by the class of X and the class of a point. In degree 2 every Hodge class is a

divisor class by Lefschetz [30]. In degree $2d-2$, let θ be a hyperplane class; the hard Lefschetz theorem makes $\theta^{d-2} \cup: H^2(X) \rightarrow H^{2d-2}(X)$ an isomorphism of Hodge structures, so every Hodge class of degree $2d-2$ is $\theta^{d-2} \cup \alpha$ with α a Hodge class of degree 2, algebraic by Lefschetz; a product of algebraic classes is algebraic. $\square$

Part (iii) covers every variety of dimension at most three whatever its Hodge numbers, the Calabi–Yau threefolds included, for which the Hodge numbers of the toric hypersurface families are tabulated in [8]; the first open degree is the middle degree of a fourfold.

B. The statement (F2)

For an abelian variety Y let $R(Y) \subseteq H^*(Y)$ be the $\mathbb{Q}$ -subalgebra generated by the divisor classes of Y and by the pull-backs f^*w of Weil classes w of abelian varieties B of Weil type along homomorphisms $f: Y \rightarrow B$. Every element of $R(Y)$ is a Hodge class, and every Hodge class on an abelian variety of dimension at most five lies in $R(Y)$ [40].

Definition III.4. The statement (F2) is: for every complex abelian variety Y , every Hodge class on Y that does not lie in $R(Y)$ is algebraic.

The classes in $R(Y)$ are the ones the known theorems reach when they reach anything: divisor classes by Lefschetz, Weil classes by Markman [33–35] on fourfolds of Weil type and by the propagation results of [14] wherever they propagate. So (F2) is the conjecture for abelian varieties with the known classes struck out. The next proposition says that striking them out removes nothing.

Setting III.5. Let X be a Mumford fourfold, $V = H^1(X)$ with its polarisation ψ , $G = \text{Hg}(X) \subseteq \text{Sp}(V, \psi)$, and $e_0 \in \text{Hdg}^2(X \times X)$ an exceptional class, a Hodge class of degree four that is not a polynomial in divisor classes. Such classes exist [39];² X is simple with $\text{End}^0(X) = \mathbb{Q}$ [38].

Lemma III.6. *Let Y be an abelian variety. Let $Y_X \subseteq Y$ be the largest abelian subvariety isogenous to a power of X and Y' the identity component of the intersection of the kernels of*

² Mumford constructed [38] abelian fourfolds X whose Hodge group is a $\mathbb{Q}$ -form of SL_3^2 acting on $H^1(X)$, of dimension eight, through the tensor product of the three two-dimensional representations; the form comes from a quaternion algebra over a totally real cubic field F that is split at one real place and ramified at the other two, and the corestriction to $\mathbb{Q}$ of that algebra is the matrix algebra, which is what makes the representation rational. Such an X is simple, has $\text{End}^0(X) = \mathbb{Q}$, is not of CM type, and its Hodge group is smaller than the full symplectic group although no endomorphism accounts for the loss; its Shimura curve is compact. The exceptional classes of [39] live in degree four on $X \times X$ (equivalently in End of H^1 as a Hodge structure of weight zero) and span the invariants of the Hodge group that are not generated by the polarisation, and no one has proved them algebraic. The fourfold enters this paper because it is the smallest variety on which (F2) has an unsettled instance that no CM point reaches directly.

the homomorphisms $Y \rightarrow X$. Then $Y_X \times Y' \rightarrow Y$ is an isogeny, $\text{Hom}(X, Y') = 0$, and

$$H^1(Y) = (V \otimes Q) \oplus H^1(Y'), \quad Q = \text{Hom}^0(Y_X, X),$$

the first summand embedded by $v \otimes f \mapsto f^*v$. Let $\text{Sp}(V, \psi)$ act on $H^*(Y) = \bigwedge^* H^1(Y)$ through the factor V . Then every class of $R(Y)$ is invariant under $\text{Sp}(V, \psi)$, and for $Y = X^m$ the invariants of $\text{Sp}(V, \psi)$ in $H^*(X^m)$ are polynomials in divisor classes.

Proof. Poincaré reducibility gives $Y \sim Y_X \times Y'$ with $Y_X \sim X^k$ and no factor X in Y' ; since X is simple, $\text{Hom}(X, Y') = \text{Hom}(Y', X) = 0$, and since $\text{End}^0(X) = \mathbb{Q}$, Q has dimension k and the displayed map is an isomorphism. A homomorphism $h: Y \rightarrow Z$ of abelian varieties decomposes up to isogeny as $h_X \times h'$, and h^* acts on H^1 as $(1 \otimes (f \mapsto f \circ h_X)) \oplus h'^*$, which commutes with the action of $\text{GL}(V)$ on the factor V . So pull-backs along homomorphisms, cup products and exterior products are $\text{GL}(V)$ -equivariant, and the classes invariant under $\text{Sp}(V, \psi)$ form a subalgebra stable under pull-back. It remains to check the generators of $R(Y)$.

A divisor class on Y has Künneth components in $\bigwedge^2(V \otimes Q)$, $(V \otimes Q) \otimes H^1(Y')$ and $\bigwedge^2 H^1(Y')$, each a Hodge class. The middle one is a homomorphism from Y' to the dual of Y_X , which is zero. The first is a Hodge class on Y_X , hence a G -invariant of $\bigwedge^2(V \otimes Q) = S^2V \otimes \bigwedge^2 Q \oplus \bigwedge^2 V \otimes S^2Q$. Since G contains the Hodge group of a simple abelian fourfold whose only Hodge classes of degree two are the divisor classes, $(S^2V)^G = 0$ and $(\bigwedge^2 V)^G = \mathbb{Q}\psi$; so the component lies in $\psi \otimes S^2Q$, which $\text{Sp}(V, \psi)$ fixes. The third component is fixed because $\text{GL}(V)$ acts trivially on $H^1(Y')$.

For a Weil class, let B be of Weil type for K and $f: Y \rightarrow B$. The field K acts on $B \sim B_X \times B'$ through $\text{End}^0(B_X) \times \text{End}^0(B')$, because $\text{Hom}(B_X, B') = 0$; so it acts on $Q_B = \text{Hom}^0(B_X, X)$ and on $H^1(B')$, and the eigenspace of $H^1(B, \mathbb{Q})$ for an embedding σ of K is $V \otimes Q_{B, \sigma} \oplus H^1(B', \mathbb{Q})_\sigma$. A Weil class lies in the sum over σ of the top exterior powers of these eigenspaces, and $\bigwedge^{\text{top}}(V \otimes Q_{B, \sigma} \oplus W_\sigma) = (\det V)^{\otimes \dim Q_{B, \sigma}} \otimes (\det Q_{B, \sigma})^{\otimes 8} \otimes \det W_\sigma$, on which $\text{SL}(V) \supseteq \text{Sp}(V, \psi)$ acts trivially. Pulling back along f preserves invariance.

For $Y = X^m$, $H^*(X^m) = \bigwedge^*(V \otimes \mathbb{Q}^m)$, and the invariants of $\text{Sp}(V, \psi)$ in the tensor algebra of V are spanned by complete contractions with ψ by the first fundamental theorem for the symplectic group [25, Chap. 5]; a contraction of two factors of X^m is the pull-back of the class $\psi \in H^2(X \times X)$ along the projection to those factors, a divisor class, and a contraction within one factor is $\psi \in H^2(X)$. So the invariants are polynomials in divisor classes. $\square$

Theorem III.7. (F2) implies **AB**, and is therefore equivalent to it.

Proof. **AB** contains (F2). Assume (F2). By Lemma III.6 the exceptional class e_0 is not invariant under $\text{Sp}(V, \psi)$, since it is not a polynomial in divisor classes; as $\text{Sp}(V, \psi)(\mathbb{Q})$ is Zariski dense in $\text{Sp}(V, \psi)$, there is $g \in \text{Sp}(V, \psi)(\mathbb{Q})$ with $ge_0 \neq e_0$. Let θ be an ample class on $X \times X$, fixed by g by the lemma.

Let A be an abelian variety and $\beta \neq 0$ a Hodge class of degree $2p$ on A , and put $Y = A \times X \times X$. The group $\text{Sp}(V, \psi)$

TABLE I. The rule set. A rule with two premises needs both. The closure of a set of statements under these rules, and the list of minimal sets whose closure contains **HC**, are computed by hand in the text and checked in Lean (Appendix B).

premises	conclusion	proof
HC	(F3), (F2), (F3'), AB , (M)	definitions; [3]
(F3)	HC	[14, Prop. 20.33]
(F2)	AB	Theorem III.7
AB	(F2)	definition
AB , (F3')	HC	Proposition III.2
(L), (M)	HC	[3]; [14, Thm. 20.70]
(L)	AB	[14, Thm. 20.70]
(V)	AB	[14, Thm. 20.70]

acts on $H^*(Y) = H^*(A) \otimes H^*(X \times X)$ diagonally, through the copies of V in both factors; on $H^*(A)$ it acts through A_X and fixes β when $\beta \in R(A)$, but we need only that $g(\beta \otimes e_0) = g\beta \otimes ge_0$. If $\beta \otimes e_0$ lay in $R(Y)$ it would be fixed by g , so $g\beta \otimes ge_0 = \beta \otimes e_0$, which forces $ge_0 \in \mathbb{Q}e_0$; and g preserves the polarisation of $X \times X$, hence the intersection form on $H^4(X \times X)$ in which e_0 has nonzero square (the Hodge–Riemann relations on the primitive Hodge classes, after subtracting the part of e_0 in $\theta \cup H^2$, which is a polynomial in divisor classes and may be dropped from e_0 at the start), so $ge_0 = \pm e_0$, and replacing g by g^2 if needed, $ge_0 = e_0$, a contradiction. So $\beta \otimes e_0 \notin R(Y)$ and (F2) makes it algebraic. In the same way $e_0 \cup \theta^4 \notin R(X \times X)$: otherwise $(ge_0 - e_0) \cup \theta^4 = 0$, and $\theta^4 \cup: H^4(X \times X) \rightarrow H^{12}(X \times X)$ is injective by hard Lefschetz. So (F2) makes every Hodge class of degree twelve on $X \times X$ algebraic.

The Hodge group of $X \times X$ is reductive, the Hodge classes of degrees four and twelve are its invariants, and Poincaré duality is an equivariant perfect pairing between H^4 and H^{12} ; so it restricts to a perfect pairing between Hdg^2 and Hdg^6 , and there is a Hodge class e' of degree twelve with $\int_{X \times X} e_0 \cup e' = 1$. Then

$$\beta = \text{pr}_{A*}((\beta \otimes e_0) \cup \text{pr}_{X \times X}^* e'),$$

a push-forward of a product of algebraic classes, is algebraic. $\square$

Theorem I.1 is Propositions III.2, III.3 and Theorem III.7 together.

C. The closure graph

The paper [14] records the implications between the conjecture and the statements that have been used to approach it: the Lefschetz standard conjecture (L) for all varieties, the conjecture (M) that every Hodge class is motivated in André’s sense [3], the variational Hodge conjecture (V), the statement (F3) that the conjecture holds for all varieties that are not abelian,

and the two statements of this paper.³ The rules are listed in Table I, each with the place where it is proved; the first two

rows are Propositions III.2 and Theorem III.7.

Proposition III.8. *Under the rules of Table I the closure of a set of statements contains **HC** if and only if the set contains one of*

$$\{\text{F3}\}, \{\text{L}, \text{M}\}, \{\text{L}, \text{F3}'\}, \{\text{V}, \text{F3}'\}, \{\text{F2}, \text{F3}'\}, \{\text{AB}, \text{F3}'\}, \quad (1)$$

and these six sets are the minimal ones with this property.

Proof. Each listed set derives **HC**: $\{\text{F3}\}$ by the second row; $\{\text{L}, \text{M}\}$ by the sixth; the other four through **AB**, which (F2), (L) and (V) each give, and the fifth row. For the converse, call a set closed if it is stable under the rules. A closed set without **HC** contains no (F3), does not contain (L) and (M) together, and, if it contains (F3'), contains none of **AB**, (F2), (L), (V), since each of these yields **AB** and then **HC**. The maximal closed sets without **HC** are therefore

$$\begin{aligned} M_1 &= \{\text{F2}, \text{AB}, \text{L}, \text{V}\}, \\ M_2 &= \{\text{F2}, \text{AB}, \text{V}, \text{M}\}, \\ M_3 &= \{\text{F3}', \text{M}\}, \end{aligned}$$

each of which is closed by inspection of the table. The closure of a set Σ contains **HC** exactly when Σ lies in none of the M_i . If Σ contains (F3) this holds. Otherwise Σ needs an element outside M_1 , that is (F3') or (M); one outside M_2 , that is (F3') or (L); and one outside M_3 , that is one of (F2), **AB**, (L), (V), and (M) with (L). This gives the six sets, and each is minimal because removing any element lands in some M_i . The same computation is carried out mechanically from the rule list in the Lean file of Appendix B, which returns these six sets and no others. $\square$

Figure 2 draws the graph. The two statements of this paper are the nodes marked in colour; every route to **HC** other than (F3), which is **HC** itself, and (L)+(M) passes through (F3').

IV. THE ALGEBRAIC LOCUS IN A FAMILY

Definition IV.1. Let $\pi: \mathcal{X} \rightarrow S$ be a smooth projective morphism to a smooth connected complex quasi-projective variety, and let ξ be a global section of $R^{2p}\pi_*\mathbb{Q}$ that is a Hodge class at one point. The algebraic locus of ξ is the set $\Sigma(\xi)$ of $s \in S$ at which $\xi_s \in H^{2p}(\mathcal{X}_s)$ is algebraic.

By the theorem of the fixed part [2, 19], the flat sections of a polarisable variation form a sub-Hodge structure, constant along S ; so ξ_s is a Hodge class at every point once it is one somewhere.⁴

Lemma IV.2 (Dichotomy).

- (i) $\Sigma(\xi)$ is a countable union of Zariski closed subsets of S .
- (ii) Either $\Sigma(\xi) = S$ or $\Sigma(\xi)$ is meagre in S^{an} .
- (iii) The following are equivalent: $\Sigma(\xi) = S$; $\Sigma(\xi)$ has an interior point; $\Sigma(\xi)$ is not meagre; ξ_s is algebraic for the very general s . If $\Sigma(\xi)$ is dense they are equivalent to $\Sigma(\xi)$ being closed.

Proof. (i) Fix a relatively ample line bundle on $\mathcal{X}$. For a Hilbert polynomial P the relative Hilbert scheme $\text{Hilb}^P(\mathcal{X}/S)$ is projective over S [23], and the class of the fibre of the universal family in $H^{2p}(\mathcal{X}_s)$ is locally constant on each connected component of it, since a flat family of subschemes over a connected base has locally constant cycle class. A rational combination $\sum a_i [Z_i]$ equal to ξ_s is a point of a fibre product $\prod_S \text{Hilb}^{P_i}(\mathcal{X}/S)$, projective over S and with countably many connected components; on each component the condition $\sum a_i [Z_i] = \xi$ is either empty or holds throughout, because both sides are flat sections. So $\Sigma(\xi)$ is the union, over the

³ For a smooth projective variety X of dimension d with hyperplane class h , (L) asks that the inverse of the hard Lefschetz isomorphism $h^{d-2p}: H^{2p}(X, \mathbb{Q}) \rightarrow H^{2d-2p}(X, \mathbb{Q})$ be induced by an algebraic cycle on $X \times X$ for every p ; it is known for abelian varieties, surfaces and the varieties whose cohomology is spanned by algebraic classes, and open for a general threefold. A Hodge class is motivated in André's sense when it is obtained from classes of algebraic cycles by cup products, pull-backs, push-forwards and the inverse Lefschetz operators, on X and on the products $X \times Y$; (M) asks that every Hodge class be of this kind, which is weaker than the conjecture by exactly the use of the inverse Lefschetz operator. (V) asks that a flat Hodge class in a smooth projective family be algebraic on every fibre once it is algebraic on one; Grothendieck observed that (V) follows from the conjecture, and the converse is open. (F3) concerns the varieties that are not abelian and makes no statement about abelian varieties at all; it is the complement, inside the conjecture, of (F2), and the pair (F2), (F3) is the coarsest division of the conjecture that this paper refines.

⁴ The theorem says that for a polarisable variation of Hodge structure $\mathcal{V}$ over a smooth connected quasi-projective base S , the space $H^0(S, \mathcal{V})$ of global flat sections, which is the subspace of a fibre $\mathcal{V}_s$ fixed by the monodromy group, is a sub-Hodge structure of $\mathcal{V}_s$, and the Hodge structure it carries does not depend on s . Deligne proved it for the variations $R^k\pi_*\mathbb{Q}$ of a smooth projective morphism, where it follows from the degeneration of the Leray spectral sequence and the weight filtration of a smooth compactification; André proved it for every polarisable variation by showing that the connected monodromy group is a normal subgroup of the derived group of the generic Mumford–Tate group. In the situation of the text the section ξ is flat, so its value at one point is fixed by the monodromy; if that value has type (p, p) at one point, the sub-Hodge structure of flat sections contains it as a Hodge class, and since that Hodge structure is the same at every point, ξ_s has type (p, p) everywhere.

The closure graph: $\text{HC} \Leftrightarrow (\text{F2}) \wedge (\text{F3}')$

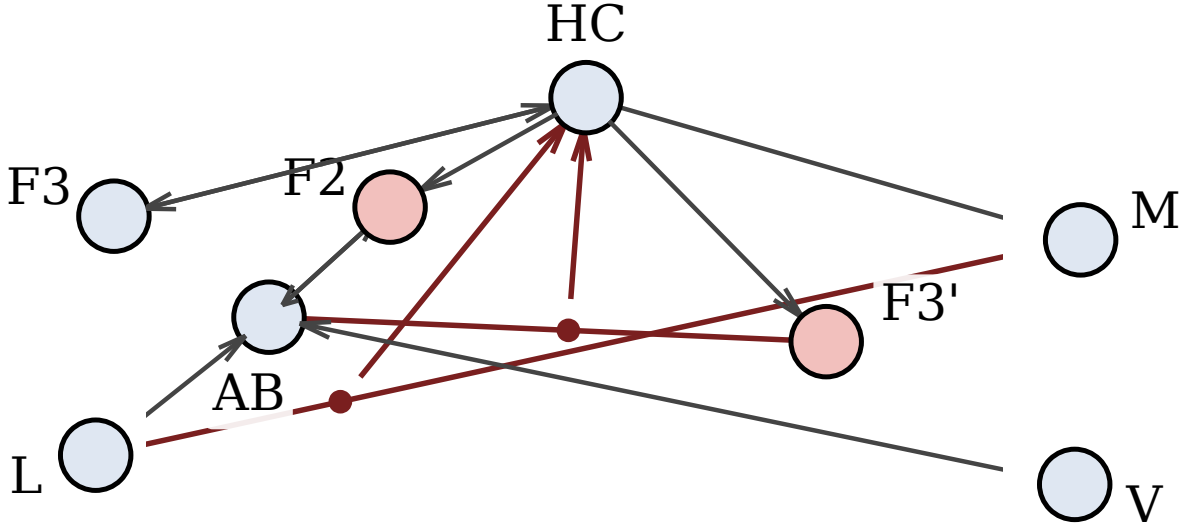


FIG. 2. The closure graph of Table I. Grey arrows are rules with one premise; a red fork joins the two premises of a rule that needs both. The coloured nodes are (F2) and (F3').

countably many tuples (P_i, a_i) and components, of images of proper morphisms to S , each Zariski closed.

(ii) A countable union of proper Zariski closed subsets of an irreducible S has empty interior in S^{an} , and each is closed, so the union is meagre; if one of the closed sets is S itself, $\Sigma(\xi) = S$.

(iii) By the Baire category theorem⁵ S^{an} is not meagre in itself, so $\Sigma(\xi) = S$ excludes meagreness, and a set with an interior point is not meagre; by (ii) not meagre forces $\Sigma(\xi) =$

S . The complement of a countable union of proper closed subvarieties is the very general locus, so algebraicity at the very general point means that one of the closed sets is all of S . A dense set that is also closed is S . $\square$

Lemma IV.3 (Points of CM type are dense). *Let G be a connected reductive group over $\mathbb{Q}$, $u_0: U(1) \rightarrow G_{\mathbb{R}}$ a homomorphism and $\mathcal{D}$ the orbit of u_0 under conjugation by $G(\mathbb{R})^+$. The points $u \in \mathcal{D}$ for which $u(U(1))$ lies in the real points of a maximal torus of G defined over $\mathbb{Q}$ are dense in $\mathcal{D}$.*

Proof. Let $u_1 \in \mathcal{D}$ and W a neighbourhood of u_1 . A maximal torus T_1 of $G_{\mathbb{R}}$ contains $u_1(U(1))$, since the centraliser of that compact torus is reductive and connected. Pick a regular element Y_1 in the Lie algebra $\mathfrak{t}_1$ of T_1 . The map $(g, Y) \mapsto \text{Ad}(g)Y$ from $G(\mathbb{R})^+ \times \mathfrak{t}_1$ to $\mathfrak{g}_{\mathbb{R}}$ is submersive at $(1, Y_1)$ because $\mathfrak{g}_{\mathbb{R}} = \mathfrak{t}_1 \oplus [\mathfrak{g}_{\mathbb{R}}, Y_1]$, so the image of a small neighbourhood $N_1 \times N_2$, with $N_1 u_1 N_1^{-1} \subseteq W$ and N_2 made of regular elements, contains an open set of $\mathfrak{g}_{\mathbb{R}}$, hence a rational point $Y = \text{Ad}(g)Y'$. The identity component T of the centraliser of the rational regular semisimple Y is a maximal torus over $\mathbb{Q}$ with $T_{\mathbb{R}} = g T_1 g^{-1}$,

⁵ A subset of a topological space is meagre when it is a countable union of nowhere dense sets, that is, of sets whose closure has empty interior. The Baire category theorem states that a complete metric space, or a locally compact Hausdorff space, is not meagre in itself; a connected complex manifold such as S^{an} is locally compact, so the theorem applies to it. A proper Zariski closed subset of an irreducible variety has empty interior in the analytic topology, because a holomorphic function vanishing on an open set vanishes identically on a connected manifold; so a countable union of proper Zariski closed subsets is meagre, and the alternative in (ii) is exactly whether one of the countably many closed strata of (i) is the whole of S .

and $u = gu_1g^{-1} \in W$ has $u(U(1)) \subseteq T_{\mathbb{R}}$. $\square$

When $G = \text{Hg}(A)$ and u is the Hodge cocharacter of an abelian variety A , the condition of the lemma says that $\text{Hg}(A)$ lies in a $\mathbb{Q}$ -torus, and then A is of CM type: a maximal $\mathbb{Q}$ -torus of $\text{GL}(H^1(A))$ containing it is the unit group of a commutative semisimple algebra L of dimension $2\dim A$ commuting with $\text{Hg}(A)$, and the commutant of $\text{Hg}(A)$ is $\text{End}^0(A)$.

Proposition IV.4 (A family with a CM member through every Hodge class). *Let A_0 be an abelian variety and γ a Hodge class on it. There are a polarised abelian scheme $\pi: \mathcal{A} \rightarrow S$ over a smooth connected quasi-projective base, a flat section ξ of $R^{2p}\pi_*\mathbb{Q}$, a point s_0 with $\mathcal{A}_{s_0} \cong A_0$ and $\xi_{s_0} = \gamma$, and a point c with $\mathcal{A}_c$ of CM type; the points of CM type are dense in S .*

Proof. Let $G = \text{Hg}(A_0)$, let u_0 be the Hodge cocharacter of A_0 and $\mathcal{D}$ its $G(\mathbb{R})^+$ -orbit. Every $u \in \mathcal{D}$ defines a polarisable Hodge structure of weight one on $H^1(A_0)$ with Hodge group contained in G , so an abelian variety A_u up to isogeny; fixing the lattice $H^1(A_0, \mathbb{Z})$, the polarisation of A_0 and a level structure of level $N \geq 3$, the quotient $S = \Gamma \backslash \mathcal{D}$ by a neat congruence subgroup $\Gamma \subseteq G(\mathbb{Q})$ is a smooth quasi-projective variety carrying a polarised abelian scheme with these fibres [19, 38]. The class γ is invariant under G , so it is a flat section ξ of $R^{2p}\pi_*\mathbb{Q}$, and $\xi_{s_0} = \gamma$ at the image s_0 of u_0 . By Lemma IV.3 the points of CM type are dense in $\mathcal{D}$, hence in S . $\square$

Theorem IV.5 ((F2) is propagation from CM points). *The following are equivalent.*

- (i) (F2).
- (ii) **AB**.
- (iii) *For every polarised abelian scheme $\pi: \mathcal{A} \rightarrow S$ and every flat Hodge class ξ , algebraicity of ξ_s at one point s forces $\Sigma(\xi) = S$.*
- (iv) *The same for the points s of CM type.*
- (v) *For every π, ξ with ξ_c algebraic at a point c of CM type, $\Sigma(\xi)$ has an interior point.*

Proof. (i) and (ii) are Theorem III.7. If (ii) holds, ξ_t is a Hodge class at every t by the theorem of the fixed part and algebraic by (ii), so (iii) holds; (iv) is a case of (iii), and (iv) and (v) are equivalent by Lemma IV.2(iii).

Assume (iv). Let F be a CM field and $n \geq 2$. The family of abelian varieties of split Weil type for F over its Shimura variety is a polarised abelian scheme on which the Weil classes are flat sections, and by [14, Thm. 1.1(i)] they are algebraic at a member isogenous to a product of abelian varieties with complex multiplication by F , a member of CM type; so by (iv) they are algebraic on every member, and by pull-back along an F -linear isogeny on every abelian variety of split Weil type for F . By André's theorem, in the form Milne gives it [36, Thm. 1 and §5], every Hodge class on an abelian variety of CM type is a sum of pull-backs, along homomorphisms, of Weil classes of abelian varieties of split Weil type; so **AB** holds for every abelian variety of CM type. Now let A_0 be an abelian variety

and γ a Hodge class on it, and take π, ξ, s_0, c from Proposition IV.4. Then ξ_c is algebraic, (iv) gives $\Sigma(\xi) = S$, and $\gamma = \xi_{s_0}$ is algebraic. This is (ii). $\square$

Proposition IV.6 (The Weil classes). *For every CM field F , every $n \geq 2$ and every discriminant, the algebraic locus of the Weil classes in the polarised period domain $\mathcal{D}_F$ contains an explicit point of CM type and is dense, and it is either $\mathcal{D}_F$ or meagre.*

Proof. This is [14, Thm. 1.1], items (i) to (iii). The density is the Hecke orbit of the base point: the group $G_F(\mathbb{Q})$ of the unitary group of the hermitian form acts on $\mathcal{D}_F$ through F -linear isogenies that preserve the polarisation up to a scalar, hence preserve the algebraicity of the Weil classes, and its closure contains $G_F(\mathbb{R})^+$, which acts transitively. The dichotomy is Lemma IV.2. $\square$

Proposition IV.7 ((F3') and the abelian part). *Let $H_{\text{ab}}^{2p}(X) \subseteq H^{2p}(X)$ be the sum of the images of all maps $\Gamma_*: H^k(B) \rightarrow H^{2p}(X)$ with B abelian and Γ an algebraic cycle on $B \times X$. Then $H_{\text{ab}}^{2p}(X)$ is a sub-Hodge structure, $\text{Ab}^p(X) = \text{Hdg}^p(X) \cap H_{\text{ab}}^{2p}(X)$, and (F3') holds for X in degree $2p$ if and only if a Hodge complement $T_{\text{ab}}^{2p}(X)$ of $H_{\text{ab}}^{2p}(X)$ carries no nonzero Hodge class.*

Proof. Each Γ_* is a morphism of Hodge structures, so its image and the sum of finitely many images, which is all of $H_{\text{ab}}^{2p}(X)$ by dimension, are sub-Hodge structures. A Hodge class in $H_{\text{ab}}^{2p}(X)$ is $\sum \Gamma_{j*} y_j$, and the argument of Proposition III.3(i) replaces each y_j by a Hodge class; so $\text{Ab}^p(X) = \text{Hdg}^p(X) \cap H_{\text{ab}}^{2p}(X)$. A Hodge complement exists because the Hodge group is reductive, and the Hodge classes of $H^{2p}(X)$ are the direct sum of those of the two summands, which gives the last assertion. $\square$

Theorem 1.2 is Lemma IV.2, Theorem IV.5, Proposition IV.6 and Proposition IV.7. Figure 3 draws the locus of Proposition IV.6.

Both statements are now of one shape. There is a dense set of points at which the class is algebraic by an explicit cycle; the locus is a countable union of closed strata; the statement is that this union is not meagre, that is, that algebraicity propagates from the dense set. The rest of the paper goes to the first point where the propagation is not known and builds the object that would carry it.

V. CONSTRUCTIONS AT (F3'): REAL MULTIPLICATION ON K3 SURFACES

A. Where the first class is

Let S be a projective K3 surface, $T = T(S)_{\mathbb{Q}}$ and $E = \text{End}_{\text{Hdg}} T$. The Hodge classes of $S \times S$ are $H^0 \otimes H^4, H^4 \otimes H^0$ and $\text{End}_{\text{Hdg}} H^2(S) = \text{End}(\text{NS}_{\mathbb{Q}}) \oplus E$, since T is irreducible with no class of type $(1, 1)$ and $\text{Hom}_{\text{Hdg}}(T, \text{NS}_{\mathbb{Q}}) = 0$. The first two pieces and $\text{End}(\text{NS}_{\mathbb{Q}})$ are spanned by products of

Σ_F : dense, a countable union of closed strata,
either all of $\mathcal{D}_{n,n}$ or meagre

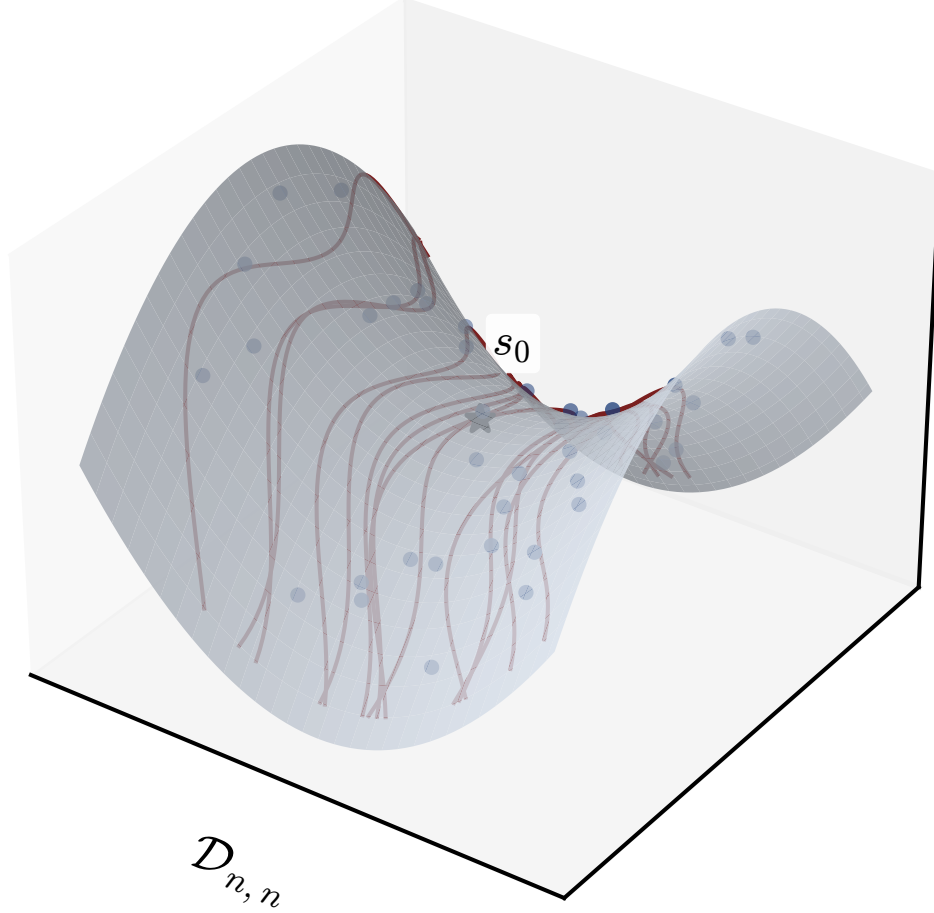


FIG. 3. The period domain $\mathcal{D}_{n,n}$ of a Weil family as a surface. The star is the CM base point, the dots and curves are strata of the algebraic locus, dense by the Hecke orbit. The locus is a countable union of closed strata; it is either the whole surface or meagre.

divisor classes. So the Hodge conjecture for $S \times S$ is the algebraicity of E , and by Proposition IV.7 the same classes decide (F3') for $S \times S$ once T is not reached from abelian varieties. When E is a CM field it is spanned by its elements of norm one, which are Hodge isometries of T and algebraic by Buskin's theorem [16]; see [52, Rem. 2.16]. When E is totally real, the Rosati involution is the identity on it [58], every $e \in E$ is self-adjoint for the intersection form q , and $q(ex, ey) = q(e^2x, y)$. The first class is a real multiplication.

B. Chains of correspondences

Lemma V.1. *Let $f: S \dashrightarrow S'$ be a dominant rational map of K3 surfaces of degree d and Γ_f the closure of its graph. Then $f_* = \Gamma_{f*}$ and $f^* = \Gamma_f^*$ are morphisms of Hodge structures, f^* maps $T(S')_{\mathbb{Q}}$ isomorphically onto $T(S)_{\mathbb{Q}}$ with $q_S(f^*a, f^*b) = dq_{S'}(a, b)$, and $f_* = d(f^*)^{-1}$ on $T(S)_{\mathbb{Q}}$.*

Proof. The graph is an algebraic cycle, so both maps are induced by algebraic classes and are morphisms of Hodge structures. Pull-back of a nowhere vanishing 2-form is a nonzero 2-form, so $f^*(T(S')_{\mathbb{Q}})$ is a sub-Hodge structure of $H^2(S)$ that meets $H^{2,0}(S)$; the smallest sub-Hodge structure of $H^2(S)$

containing $H^{2,0}$ is $T(S)_\mathbb{Q}$, so $f^*T(S')_\mathbb{Q} \supseteq T(S)_\mathbb{Q}$, and since $T(S')_\mathbb{Q}$ is irreducible and f^* is injective on it ($f_*f^* = d$), equality of dimensions gives $f^*T(S')_\mathbb{Q} = T(S)_\mathbb{Q}$. The projection formula gives $q_S(f^*a, f^*b) = q_{S'}(f_*f^*a, b) = d q_{S'}(a, b)$ and $f_*f^* = d$. $\square$

Lemma V.2. *A Hodge isometry $\phi: T(S)_\mathbb{Q} \rightarrow T(S')_\mathbb{Q}$ is induced by an algebraic class on $S \times S'$.*

Proof. The spaces $\text{NS}(S)_\mathbb{Q}$ and $\text{NS}(S')_\mathbb{Q}$ are the orthogonal complements of $T(S)_\mathbb{Q}$ and $T(S')_\mathbb{Q}$ in the two copies of $\Lambda_\mathbb{Q}$, isometric to each other through ϕ ; by Witt's cancellation theorem the complements are isometric, so ϕ extends to a Hodge isometry $H^2(S) \rightarrow H^2(S')$, which is algebraic by Buskin's theorem [16] (see [27, Thm. 0.1]). The projector of $H^2(S)$ onto $T(S)_\mathbb{Q}$ along $\text{NS}(S)_\mathbb{Q}$ is algebraic, being 1 minus the projector onto NS , which is a sum $\sum_{i,j} c_{ij} D_i \otimes D_j$ over a basis of divisor classes with (c_{ij}) the inverse Gram matrix; composing gives ϕ on T and zero on NS . $\square$

Theorem V.3 (Chains). *Let S be a projective K3 surface with E totally real and $e \in E$ with $e^2 = n \in \mathbb{Q}_{>0}$. Suppose there are projective K3 surfaces $S = S_0, S_1, \dots, S_r$ and, for each i , either a dominant rational map $S_{i-1} \dashrightarrow S_i$ of degree n_i , a dominant rational map $S_i \dashrightarrow S_{i-1}$ of degree n_i , or a Hodge isometry $T(S_{i-1})_\mathbb{Q} \cong T(S_i)_\mathbb{Q}$ (and then $n_i = 1$), such that*

$$\prod_i n_i^{\pm 1} \equiv n \pmod{\mathbb{Q}^{\times 2}},$$

the sign being + for maps leaving S_{i-1} and − for maps arriving at it. Then e is algebraic on $S \times S$.

Proof. Composing along the chain the maps f_* for maps leaving S_{i-1} , f^* for maps arriving, and the classes of Lemma V.2 for the isometries, gives an algebraic isomorphism $\phi: T(S_r)_\mathbb{Q} \rightarrow T(S)_\mathbb{Q}$ of Hodge structures with $q_S(\phi a, \phi b) = \mu q_{S_r}(a, b)$, where $\mu = \prod n_i^{\pm 1}$ by Lemma V.1 (a map leaving contributes $f_* = n_i(f^*)^{-1}$, of multiplier n_i ; a map arriving contributes f^* , of multiplier n_i in the other direction, that is n_i^{-1} for the composite in the direction of ϕ). Write $\mu = nc^2$ with $c \in \mathbb{Q}^\times$. Since e is self-adjoint with $e^2 = n$, it is a Hodge similarity of $T(S)_\mathbb{Q}$ of multiplier n . So $\psi = (c^{-1}\phi)^{-1} \circ e: T(S)_\mathbb{Q} \rightarrow T(S_r)_\mathbb{Q}$ is a Hodge isometry, algebraic by Lemma V.2, and $e = (c^{-1}\phi) \circ \psi$ is a composite of algebraic correspondences, hence algebraic on $S \times S$. $\square$

The case $r = 1$ with $S \dashrightarrow S_1$ the quotient by a symplectic automorphism of prime order p is Varesco's theorem [52, Thm. 2.1], which gives $e = \sqrt{p}$ and is used for $p = 2, 3$. What a chain adds is a composite multiplier.

C. Real multiplication by $\mathbb{Q}(\sqrt{6})$

A symplectic automorphism of finite order on a K3 surface acts trivially on $T(S)$, its quotient has a K3 resolution Y [41] (for involutions and their quotients see also [11]), and $T(Y)_\mathbb{Q} \cong T(S)_\mathbb{Q}(1/\text{ord})$ by Lemma V.1. The invariant lattice of a symplectic involution is $U^3 \oplus E_8(-2)$, and a K3

surface has a symplectic involution exactly when $E_8(-2)$ embeds primitively in its Néron–Severi lattice [37, 55]. The invariant lattice of a symplectic automorphism of order three is $U \oplus U(3)^2 \oplus A_2^2$, and such an automorphism exists exactly when the Coxeter–Todd lattice $K_{12}(-2)$ embeds primitively in the Néron–Severi lattice [24, Thm. 4.1]. Put

$$V_2 = (U^3 \oplus E_8(-2))_\mathbb{Q}, \quad V_3 = (U \oplus U(3)^2 \oplus A_2^2)_\mathbb{Q},$$

of ranks 14 and 10 and signatures (3, 11) and (3, 7); over $\mathbb{Q}$, $U(3) \cong U$ and $E_8(-2) \cong \langle -1 \rangle^8 \cong \langle -2 \rangle^8$. Varesco [52, Props. 2.5 and 2.11] shows that a projective K3 surface whose transcendental space embeds isometrically in V_2 (resp. V_3) is Hodge isometric to one with a symplectic involution (resp. a symplectic automorphism of order three).

Lemma V.4 (Embedding criterion). *Let W and V be rational quadratic spaces with $\text{rk } V - \text{rk } W \geq 3$. Then W embeds isometrically in V if and only if the signature of V dominates that of W in both signs. In that case a complement W' exists with $V \cong W \oplus W'$.*

Proof. Necessity is clear. For sufficiency put $k = \text{rk } V - \text{rk } W \geq 3$ and let (s_+, s_-) be the difference of signatures, $s_+ + s_- = k$. A quadratic space W' of rank k and signature (s_+, s_-) with prescribed discriminant $d' = d(V)d(W)$ and prescribed Hasse invariants ϵ'_p exists provided the ϵ'_p equal 1 for almost all p , $\prod_{p \leq \infty} \epsilon'_p = 1$, and ϵ'_∞, d' match the signature [48, Chap. IV, Prop. 7], with no further condition when $k \geq 3$. Take $\epsilon'_p = \epsilon_p(V)\epsilon_p(W)(d(W), d')_p$, the value forced by the formula $\epsilon_p(W \oplus W') = \epsilon_p(W)\epsilon_p(W')(d(W), d(W'))_p$. The product formula for these holds because it holds for V , for W and for the Hilbert symbol. Then $W \oplus W'$ and V have the same rank, signature, discriminant and Hasse invariants at every place, so they are isometric by the Hasse–Minkowski theorem [48, Chap. IV, Thm. 9], and W embeds in V . $\square$

Theorem V.5 (Two-dimensional families with algebraic real multiplication by $\mathbb{Q}(\sqrt{6})$). *Let S be a projective K3 surface with $\mathbb{Q}(\sqrt{6}) \subseteq E$ whose transcendental space $T = T(S)_\mathbb{Q}$ embeds isometrically in V_3 .*

- (i) $\sqrt{6} \in E$ is algebraic on $S \times S$.
- (ii) *The Hodge conjecture, and (F3'), hold for $S \times S$ and for the Hilbert square $S^{[2]}$.*
- (iii) *Such surfaces exist in two-dimensional families, whose very general member has $\text{rk } T = 8$ and $E = \mathbb{Q}(\sqrt{6})$ exactly. One such family is the one whose transcendental space is E^4 with the trace form of $q_E = \langle -2, -2, -2 + \sqrt{6}, -1 + \sqrt{6} \rangle$ over $E = \mathbb{Q}(\sqrt{6})$.*

Proof. (i) By [52, Prop. 2.11] S is Hodge isometric to a K3 surface S' with a symplectic automorphism σ of order three, and by Lemma V.2 the isometry is algebraic, so we may replace S by S' . Let Y be the minimal resolution of S'/σ and $f_1: S' \dashrightarrow Y$ the quotient map, of degree three, so that $T(Y)_\mathbb{Q} \cong T(1/3)$, of rank $\text{rk } T \leq 8$ and signature $(2, \text{rk } T - 2)$: the rank is at most 8 because T embeds in V_3 of rank 10 and

signature $(3, 7)$ with a complement that must contain the remaining positive direction, so the complement has rank at least two. Now $T(Y)_{\mathbb{Q}}$ has rank at most 8 and signature dominated by $(3, 11)$, and $14 - 8 \geq 3$, so by Lemma V.4 it embeds in V_2 . By [52, Prop. 2.5] Y is Hodge isometric to a K3 surface Y' with a symplectic involution ι ; let Z be the resolution of Y'/ι and $f_2: Y' \dashrightarrow Z$ the quotient, of degree two. The chain $S' \dashrightarrow Y \cong Y' \dashrightarrow Z$ has multiplier $3 \cdot 1 \cdot 2 = 6$, and Theorem V.3 applies to $e = \sqrt{6}$ (Fig. 4).

(ii) By the first paragraph of this section it remains to make E algebraic. E contains $\mathbb{Q}(\sqrt{6})$, and either $E = \mathbb{Q}(\sqrt{6})$ or E is a CM field: a totally real E has $\dim_E T \geq 3$, because the complex line $H^{2,0}$ lies in one eigenspace $T_{\sigma} \otimes \mathbb{C}$ and $H^{2,0}$ in the same one, so that $T_{\sigma} \otimes \mathbb{R}$ has signature $(2, *)$ and $\dim_E T \geq 3$ follows from q being negative definite on the other eigenspaces together with $T \otimes \mathbb{R}$ having exactly two positive directions; and $[E : \mathbb{Q}] \cdot \dim_E T = \text{rk } T \leq 8$ then forces $[E : \mathbb{Q}] \leq 2$. If $E = \mathbb{Q}(\sqrt{6})$, (i) suffices. If E is CM, it is spanned by its norm-one elements, Hodge isometries, algebraic by Buskin's theorem. So every Hodge class on $S \times S$ is algebraic, and (F3') follows. For $S^{[2]}$ the Chow motive is a direct summand of twists of $h(S \times S)$, $h(S)$ and $\mathbf{1}$ [18], so every Hodge class on $S^{[2]}$ is the image under an algebraic correspondence of a Hodge class on $S \times S$ or S , and both statements follow.

(iii) Let $E = \mathbb{Q}(\sqrt{6})$ with real embeddings σ_1, σ_2 ($\sqrt{6} \mapsto \pm\sqrt{6}$), and let $q_E = \langle a_1, a_2, a_3, a_4 \rangle$ with a_1, a_2 negative at both places and a_3, a_4 positive at σ_1 , negative at σ_2 . The $\mathbb{Q}$ -space $T = E^4$ with the form $\text{Tr}_{E/\mathbb{Q}} \circ q_E$ has rank 8 and signature $(2, 2) + (0, 4) = (2, 6)$, and multiplication by $\sqrt{6}$ is self-adjoint of square 6. For $q_E = \langle -2, -2, -2 + \sqrt{6}, -1 + \sqrt{6} \rangle$ one computes $d(T) = 10$, $\varepsilon_2 = 1$, $\varepsilon_3 = -1$, $\varepsilon_5 = 1$ and $\varepsilon_p = 1$ otherwise, while V_3 has $d = -1$, $\varepsilon_2 = 1$, $\varepsilon_3 = -1$, $\varepsilon_5 = 1$; and $T \oplus \langle 1, -10 \rangle$ has the invariants of V_3 at every place, so $V_3 \cong T \oplus \langle 1, -10 \rangle$ by Hasse–Minkowski, with a complement containing a positive vector (Table II; the Hilbert symbols are recomputed in the programs of Appendix B). Embed V_3 in $\Lambda_{\mathbb{Q}}$ as the invariant lattice of an order-three symplectic action, with orthogonal complement $K_{12}(-2)$, and let $N \subseteq \Lambda$ be the primitive sublattice with $N_{\mathbb{Q}} = T^{\perp}$; it contains $K_{12}(-2)$ primitively and a positive class. The Hodge structures of K3 type on T for which $\sqrt{6}$ is a Hodge endomorphism are the periods $\omega \in \mathbb{P}(T_{\sigma_1} \otimes \mathbb{C})$ with $q(\omega) = 0$, $q(\omega, \bar{\omega}) > 0$, where T_{σ_1} is the σ_1 -eigenspace, of signature $(2, 2)$; this is a domain of dimension two [52, Prop. 2.3]. For each such ω the surjectivity of the period map gives a K3 surface S_{ω} with $T(S_{\omega})_{\mathbb{Q}} \subseteq T$, projective because N contains a positive class, carrying an order-three symplectic automorphism because $K_{12}(-2) \subseteq N$ primitively. For ω outside a countable union of proper closed analytic subsets, $T(S_{\omega})_{\mathbb{Q}} = T$ and $E = \mathbb{Q}(\sqrt{6})$, by the argument of [14, Thm. 22.9], which needs only $\dim_E T \geq 3$. $\square$

In Varesco's families E is $\mathbb{Q}(\sqrt{2})$ or $\mathbb{Q}(\sqrt{3})$ [52, Thms. 2.9, 2.15]; van Geemen and Schütt obtain $\sqrt{2}$, $\sqrt{3}$, $\sqrt{7}$ from rational self-maps of elliptic K3 surfaces [56, §§6–7]; Bayer–Fluckiger, van Geemen and Schütt prove that families with real multiplication by any totally real E with $[E : \mathbb{Q}] \dim_E T \leq 21$ exist, without algebraicity [17]. The lattice condition of

TABLE II. Rational invariants used in Theorem V.5(iii). Hasse invariants are +1 at every prime not shown.

space	rank	signature	d	ε_2	ε_3	ε_5
$T = \text{Tr}_{E/\mathbb{Q}} q_E$	8	(2, 6)	10	+1	-1	+1
$\langle 1, -10 \rangle$	2	(1, 1)	-10	+1	+1	+1
$T \oplus \langle 1, -10 \rangle$	10	(3, 7)	-1	+1	-1	+1
V_3	10	(3, 7)	-1	+1	-1	+1
V_2	14	(3, 11)	-1	-1	+1	+1

Theorem V.5 is a genuine restriction: among the 165 sign-admissible diagonal forms q_E with small coefficients, 98 embedded in V_3 and 67 do not (Appendix B).

D. Isogenies of elliptic surfaces

Varesco's quotients and the chains of Theorem V.3 produce the square roots of the orders of symplectic automorphisms, 2 and 3, and their products. A different source of similarities is a rational self-map of a K3 surface, and the self-maps that exist in families come from isogenies of elliptic fibrations: van Geemen and Schütt obtain $\sqrt{2}$ and $\sqrt{3}$ from isogenies of degree 2 and 3 in this way, and for degrees 5 and 7 they give one surface each [56, §§6–7]. We show that the degrees 5 and 7 also come in families.

Let $N \in \{5, 7\}$ and write N^k for 125 when $N = 5$ and 49 when $N = 7$. The modular curve $X_0(N)$ is rational, with Fricke's coordinate t in which the involution $(E, C) \mapsto (E/C, E[N]/C)$ is $w(t) = N^k/t$ [56, §7.6].⁶ The universal curve with a cyclic subgroup C_t of order N over $\mathbb{P}_t^1$ is

$$\mathcal{E}_t: y^2 = x^3 - 27c_4(t)x - 54c_6(t), \quad (2)$$

with, for $N = 7$,

$$\begin{aligned} c_4 &= (t^2 + 13t + 49)(t^2 + 5t + 1), \\ c_6 &= (t^2 + 13t + 49)(t^4 + 14t^3 + 63t^2 + 70t - 7), \end{aligned}$$

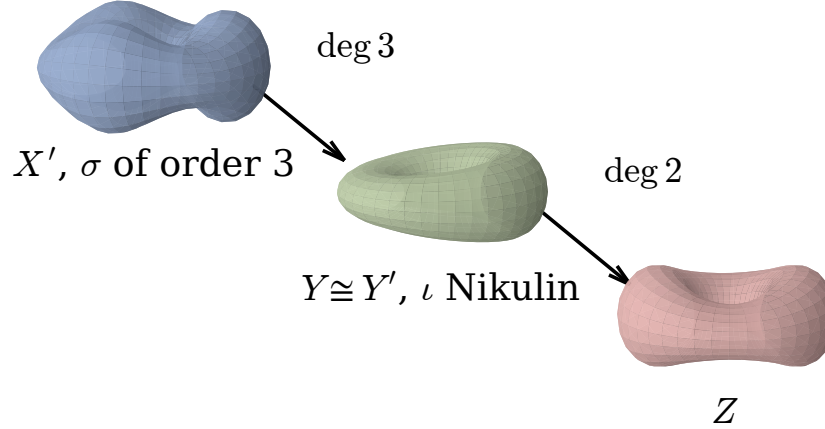
and for $N = 5$,

$$\begin{aligned} c_4 &= (t^2 + 10t + 5)(t^2 + 22t + 125), \\ c_6 &= (t^2 + 4t - 1)(t^2 + 22t + 125)^2. \end{aligned}$$

The discriminant is $1728t(t^2 + 13t + 49)^2$ for $N = 7$ and $1728t(t^2 + 22t + 125)^3$ for $N = 5$, of degree 5 and 7. So the

⁶ The curve $X_0(N)$ parametrises elliptic curves with a cyclic subgroup of order N ; it has genus zero exactly for $N \leq 10$ and $N \in \{12, 13, 16, 18, 25\}$, and for $N = 5$ and $N = 7$ a coordinate is the Hauptmodul $t = (\eta(\tau)/\eta(N\tau))^k$ with $k = 12/(N-1)$, so $k = 3$ for $N = 5$ and $k = 2$ for $N = 7$; this is why N^k is 125 in one case and 49 in the other. The Fricke involution sends τ to $-1/N\tau$, which exchanges the two cusps 0 and ∞ of $X_0(N)$ and, on the moduli interpretation, replaces (E, C) by the quotient E/C with the image of $E[N]$ as its distinguished subgroup. Applying it twice gives $E/E[N] \cong E$, so it is an involution, and in the coordinate t it reads $t \mapsto N^k/t$ because $\eta(-1/\tau) = \sqrt{-i\tau} \eta(\tau)$ turns the quotient of eta functions into its reciprocal up to the constant $N^{k/2}$, squared to N^k by the exponent.

Theorem A for $e = \sqrt{6}$: a chain of two symplectic quotients



$$\text{multiplier } 3 \cdot 1 \cdot 2 = 6 = e^2$$

FIG. 4. The chain of Theorem V.5: the quotient of S' by a symplectic automorphism of order three, a Hodge isometry (algebraic by Buskin), and the quotient of Y' by a Nikulin involution. The multipliers compose to 6.

relatively minimal model R_N of (2) over $\mathbb{P}_t^1$ is a rational elliptic surface with fibres of type I_1 at $t = 0$, I_N at $t = \infty$, and at the two roots e_1, e_2 of the quadratic factor, where c_4 vanishes, of type II for $N = 7$ and III for $N = 5$; the Euler numbers add up to $1 + N + 2 \cdot 2 = 12$ and $1 + N + 2 \cdot 3 = 12$. The roots satisfy $e_1 e_2 = N^k$, so w exchanges them and exchanges 0 with ∞ .

Lemma V.6 (The Frické isogeny over the function field). $\mathcal{E}_t/C_t \cong \mathcal{E}_{w(t)}$ over $\mathbb{C}(t)$.

Proof. The two curves have the same j -invariant, because w is the Frické involution of $X_0(N)$. Two elliptic curves over $\mathbb{C}(t)$ with the same non-constant j -invariant differ by a quadratic twist $\chi \in \mathbb{C}(t)^\times/\mathbb{C}(t)^{\times 2}$, and a twist ramified at a point of $\mathbb{P}^1$ changes the Kodaira type of the fibre there, exchanging I_n with I_n^* , II with IV^* and III with III^* . So it suffices to show that $\mathcal{E}_t/C_t$ has the same fibre types as $\mathcal{E}_{w(t)}$, which are I_N at 0, I_1 at ∞ and II or III at e_1, e_2 ; then χ is unramified on $\mathbb{P}^1$, hence constant, hence trivial over $\mathbb{C}$.

At $t = 0$ the fibre of $\mathcal{E}$ is I_1 , the Tate curve $\mathbb{G}_m/q^{\mathbb{Z}}$ over $\mathbb{C}((t))$, whose only cyclic subgroup of order N rational over $\mathbb{C}((t))$ is μ_N ; the quotient $\mathbb{G}_m/q^{N\mathbb{Z}}$ is I_N . At e_i the local monodromy $M \in \text{SL}_2(\mathbb{Z})$ of $\mathcal{E}$ has order 6 or 4 and irreducible characteristic polynomial; the isogeny is given on the period

lattices by a matrix $A \in M_2(\mathbb{Z})$ with $\det A = N$, and the monodromy of the quotient is $M' = AMA^{-1}$. The $\text{SL}_2(\mathbb{Z})$ -classes with this characteristic polynomial are those of M and M^{-1} , which are the types II and II^* , or III and III^* . If $M' = gM^{-1}g^{-1}$ with $g \in \text{SL}_2(\mathbb{Z})$, then $B = g^{-1}A$ conjugates M to M^{-1} . All rational matrices doing so form the coset $B_0\mathbb{Q}(M)^\times$, where $B_0 = \begin{pmatrix} 0 & 1 \\ 1 & 0 \end{pmatrix}$ for $M = \begin{pmatrix} 0 & -1 \\ 1 & \text{tr} M \end{pmatrix}$ has determinant -1 and the elements of the imaginary quadratic field $\mathbb{Q}(M)$ have positive norm; so $\det B < 0$, against $\det B = N$. Hence the quotient has the type of M at e_1, e_2 . At ∞ the j -invariant of the quotient has a simple pole, so the fibre is I_1 or I_1^* , and the Euler numbers of the other fibres add up to 11; since the total is 12 the fibre is I_1 . $\square$

For $p \neq q$ in $\mathbb{P}_t^1$ let $u_{p,q} = (t-p)(t-q)$, and let $X_{p,q}$ be the elliptic K3 surface whose generic fibre is the quadratic twist $\mathcal{E}_t \otimes u_{p,q}$: the twist multiplies c_4 by u^2 and c_6 by u^3 , giving Weierstrass coefficients of degrees 8 and 12, and adds two fibres of type I_0^* at p and q when these are not among $0, \infty, e_1, e_2$, by Tate's algorithm; the same bookkeeping of Weierstrass coefficients, fibre types and their resolutions in higher dimension is carried out in [9]. For a double cover $\psi: \mathbb{P}_s^1 \rightarrow \mathbb{P}_t^1$ let X_ψ be the relatively minimal model of $\psi^*\mathcal{E}$.

Lemma V.7.

- (i) $X_{p,q}$ has Picard number at least 16: its Néron–Severi lattice contains $U \oplus A_6 \oplus D_4^2$ for $N = 7$ and $U \oplus A_4 \oplus A_1^2 \oplus D_4^2$ for $N = 5$. The same bound holds for X_ψ , whose fibres $2I_1 + 2I_N$, together with four fibres of type III when $N = 5$, and the pulled-back Mordell–Weil group of R_N , of rank 2, give rank at least 16 by the Shioda–Tate formula.
- (ii) The fibrewise isogeny by C_1 is a dominant rational map of degree N

$$f: X_{p,q} \dashrightarrow X_{w(p),w(q)}, \quad f: X_\psi \dashrightarrow X_{w \circ \psi}.$$

- (iii) The deck involution of ψ times $[-1]$ on the fibres is a symplectic involution ι of X_ψ , and the minimal resolution of X_ψ/ι is $X_{p,q}$ with $\{p,q\}$ the branch locus of ψ . Hence $T(X_\psi)_\mathbb{Q} \cong T(X_{p,q})_\mathbb{Q}(1/2)$ as in Lemma V.1, and the two surfaces have the same Picard number.

Proof. (i) Shioda–Tate with the fibres listed, and for X_ψ the Mordell–Weil rank $8 - 6 = 2$ of R_N . (ii) By Lemma V.6 the quotient of the generic fibre is $\mathcal{E}_{w(t)} \otimes u_{p,q}(t)$, and

$$u_{p,q}(w(t)) = \left(\frac{N^k}{t} - p\right) \left(\frac{N^k}{t} - q\right) = \frac{pq}{t^2} u_{w(p),w(q)}(t), \quad (3)$$

a constant times a square times $u_{w(p),w(q)}$. So $\mathcal{E}_{w(t)} \otimes u_{p,q}(t) \cong \mathcal{E}_{w(t)} \otimes u_{w(p),w(q)}(w(t))$, which is the pull-back along the automorphism w of the base of the generic fibre of $X_{w(p),w(q)}$; pulling back along an automorphism of the base gives an isomorphic surface. For X_ψ , $(\psi^* \mathcal{E})/C = \psi^*(\mathcal{E}/C) \cong \psi^* w^* \mathcal{E}$. (iii) The quadratic twist by the function defining the double cover is the quotient of the base change by the deck involution composed with $[-1]$ on the fibres; the involution is symplectic with eight fixed points, the 2-torsion of the two fibres over the ramification points, and the quotient’s resolution is the twist. $\square$

Theorem V.8 (Fricke families). *Let $N \in \{5, 7\}$. Let $\mathfrak{A}_N$ be the family of surfaces $X_p = X_{p,N^k/p}$ for $p \notin \{0, \infty, e_1, e_2, \pm\sqrt{N^k}\}$, and $\mathfrak{B}_N$ the family of surfaces X_ψ with ψ branched over a pair $\{b, N^k/b\}$.*

- (i) Every member X has a dominant rational self-map f of degree N , and f^* is an element of $E = \text{End}_{\text{Hdg}} T(X)_\mathbb{Q}$ with $f^* f_* = N$.
- (ii) The families are not isotrivial. Their very general member has Picard number 16, transcendental rank 6 and $E = \mathbb{Q}(\sqrt{N})$, with $\sqrt{N} = \pm f^*$ algebraic on $X \times X$.
- (iii) For every member X the Hodge conjecture holds for $X \times X$, and (F3') holds for $X \times X$ and for $X^{[2]}$.

Proof. (i) w exchanges p and N^k/p , so Lemma V.7(ii) gives $f: X_p \dashrightarrow X_p$; for $\mathfrak{B}_N$, $w \circ \psi$ has the same branch locus as ψ , so $w \circ \psi = \psi \circ \sigma$ for a Möbius transformation σ and $X_{w \circ \psi} \cong X_\psi$. The correspondence of a dominant rational map preserves NS and its transpose does too, so it preserves $T = \text{NS}^\perp$ and acts there as a morphism of Hodge structures, nonzero since $f^* \omega = \lambda \omega$ with $\lambda \neq 0$; on a resolution S of the graph with $p_1: S \rightarrow X$ birational and p_2 of degree N , both $p_1^* T$ and $p_2^* T$ are irreducible sub-Hodge structures of $H^2(S)$ containing its unique $(2, 0)$ -line, so they coincide, and $f_* f^* = p_{2*} p_1^* p_{1*} p_2^* = N$ on T .

(ii) The elliptic fibration of X_p has labelled singular fibres I_1 at 0, I_N at ∞ , II or III at e_1, e_2 and I_0^* at p and N^k/p . An isomorphism of elliptic fibrations induces a Möbius transformation preserving this configuration; the transformations preserving $\{0, \infty\}$ and $\{e_1, e_2\}$ are $t \mapsto \lambda t$ and $t \mapsto \lambda/t$ with $\lambda e_1 \in \{e_1, e_2\}$, and since $e_1 + e_2 \neq 0$ and $e_1^2 \neq e_2^2$ they are the identity and w , which preserve $\{p, N^k/p\}$. So X_p and $X_{p'}$ have isomorphic fibrations only when $p' \in \{p, N^k/p\}$. A K3 surface has finitely many elliptic fibrations up to automorphisms [51], so the map $p \mapsto [X_p]$ to the moduli space has finite fibres and the family is not isotrivial; by local Torelli its period map has uncountable image. A Hodge structure of K3 type on a fixed rational quadratic space with E a CM field is determined by E , a subalgebra of the endomorphism algebra, and by an eigenline of $E \otimes \mathbb{C}$, so there are countably many; the very general member is therefore not of CM type, and its E is totally real. It contains f^* , and $f_* = N(f^*)^{-1}$ is the adjoint of f^* , equal to f^* since the adjoint involution is trivial on a totally real E ; so $(f^*)^2 = N$ and $E \neq \mathbb{Q}$. A totally real $E \neq \mathbb{Q}$ has $\dim_E T \geq 3$ [54], so $\text{rk } T \geq 6$; with $p \geq 16$ this gives $\text{rk } T = 6$, $p = 16$, $[E : \mathbb{Q}] = 2$ and $E = \mathbb{Q}(\sqrt{N})$. The same holds for $\mathfrak{B}_N$ by Lemma V.7(iii).

(iii) For every member $E \supseteq \mathbb{Q}(\sqrt{N})$ and $\text{rk } T \leq 6$. If E is totally real then $\dim_E T \geq 3$ forces $E = \mathbb{Q}(\sqrt{N}) = \mathbb{Q} + \mathbb{Q}f^*$, algebraic. Otherwise E is a CM field, and every element of E of norm one to its real subfield is a Hodge isometry of T , extended by the identity on NS to a Hodge isometry of $H^2(X, \mathbb{Q})$, algebraic by Buskin’s theorem [16]. The algebraic classes form a $\mathbb{Q}$ -subalgebra $E' \subseteq E$ containing these elements; for $x \in E$ with $\bar{x} \neq x$ and $t_1 \neq t_2$ in $\mathbb{Q}$ it contains $(t_i + x)/(t_i + \bar{x})$, hence their quotient $1 + (t_2 - t_1)/(t_1 + \bar{x})$, hence $\bar{x}$; so $E' = E$. In both cases $\text{End}_{\text{Hdg}} H^2(X) = \text{End}(\text{NS}) \oplus E$ is algebraic, and $\text{Hdg}^2(X \times X) = \text{End}_{\text{Hdg}} H^2(X) \oplus H^0 \otimes H^4 \oplus H^4 \otimes H^0$ since $H^1 = H^3 = 0$; the Hodge conjecture holds for $X \times X$, which gives (F3') there, and passes to $X^{[2]}$ by [18]. $\square$

The surface of [56, §7.6] with real multiplication by $\sqrt{7}$ is

The family $\mathfrak{A}_N$, $N \in \{5, 7\}$: twists at a pair exchanged by w

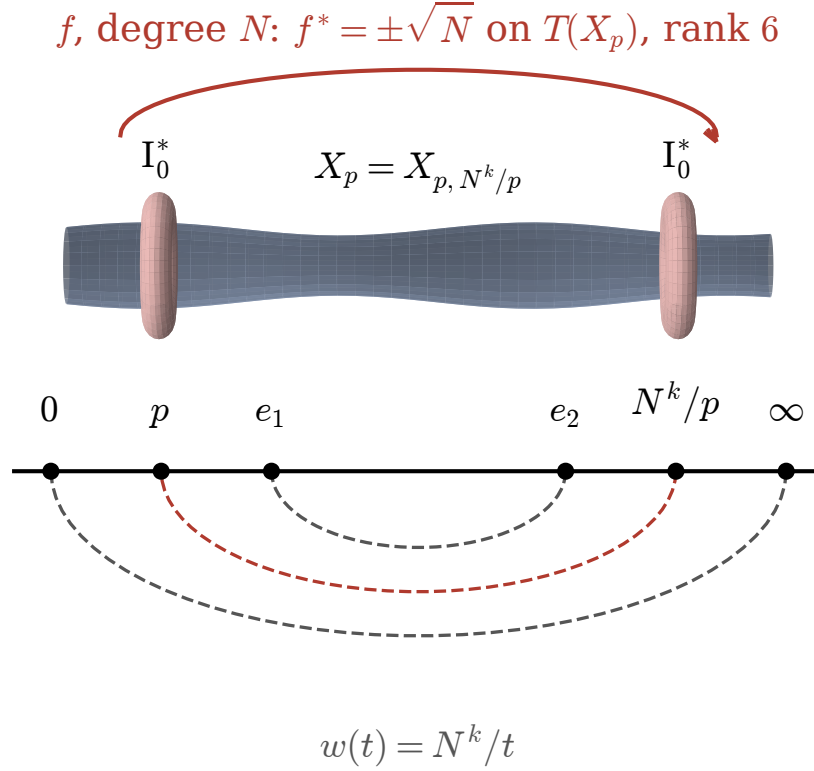


FIG. 5. The family $\mathfrak{A}_N$ of Theorem V.8. Over the Fricke coordinate t of $X_0(N)$ the involution $w(t) = N^k/t$ exchanges the cusps $0, \infty$ and the elliptic points e_1, e_2 ; the twist X_p at a pair $\{p, N^k/p\}$ exchanged by w is carried to itself by the fibrewise isogeny f of degree N , and f^* is the real multiplication by $\sqrt{N}$ on the transcendental lattice of rank six.

the twist at $\{7, -7\}$, the two fixed points of w , and the surface of [56, Prop. 7.7] is the twist at the fixed points $\pm 5\sqrt{5}$ for $N = 5$, which has Picard number 18 and complex multiplication. The families $\mathfrak{A}_N$ are the twists at the pairs exchanged by w ; they are one-dimensional, their very general member has real and not complex multiplication, and for $N = 5$ they are the first K3 surfaces of transcendental rank six with real multiplication by $\sqrt{5}$ that we know to carry an algebraic $\sqrt{5}$. The chains of Theorem V.3 apply to every member: a transcendental space of rank six embeds in V_2 and V_3 with any rational scaling, so a member whose E happened to contain $\sqrt{2N}$, $\sqrt{3N}$ or $\sqrt{6N}$ would have that element algebraic as well. We do not know such a member: the twist families of fixed Picard number 16 are two-dimensional, the real multiplication loci for a fixed quadratic field on a transcendental space of rank six are one-dimensional inside a four-dimensional period domain, and the intersection has expected dimension -1 .

E. The reach of similarities

Every correspondence used so far acts on transcendental spaces as a Hodge similarity. The next proposition says that this is not an accident of the examples but a property of every correspondence whose components are small, and it measures what a correspondence must look like to act otherwise.

Proposition V.9 (Structure of the transcendental action). *Let X, X' be projective K3 surfaces, $\Gamma \in \text{CH}^2(X \times X')_{\mathbb{Q}}$, and $\gamma_T: T(X)_{\mathbb{Q}} \rightarrow T(X')_{\mathbb{Q}}$ the map induced on transcendental spaces by composing the action of Γ with the orthogonal projections.*

- (i) γ_T is zero or an isomorphism of Hodge structures.
- (ii) If $\gamma_T \neq 0$ then $a = \gamma_T^\dagger \gamma_T$ lies in the maximal totally real subfield of $E = \text{End}_{\text{Hdg}} T(X)_{\mathbb{Q}}$ and is totally positive, and γ_T is a similarity exactly when $a \in \mathbb{Q}$.
- (iii) Let Γ be irreducible, S a resolution of its normalisation with projections p_1, p_2 of degrees d_1, d_2 to X, X' . If $p_1^* T(X)_{\mathbb{Q}} = p_2^* T(X')_{\mathbb{Q}}$ inside $H^2(S, \mathbb{Q})$, then γ_T is

a similarity of multiplier $d_1 d_2$. This holds whenever $p_g(S) \leq 1$.

- (iv) If Γ is irreducible and γ_T is not a similarity, then $p_1^* T(X)_\mathbb{Q} \cap p_2^* T(X')_\mathbb{Q} = 0$, so $p_g(S) \geq 2$ and the transcendental rank of S is at least twice that of X .
- (v) The $\mathbb{Q}$ -algebra generated by the actions on $T(X)_\mathbb{Q}$ of all correspondences from X to itself whose irreducible components either fail to dominate a factor or have $p_g \leq 1$ is the multiquadratic subfield $E_2 \subseteq E$ generated by the square roots of the products $d_1 d_2$ that occur. When $[E : \mathbb{Q}]$ is odd it is $\mathbb{Q}$.

Proof. (i) $T(X)_\mathbb{Q}$ is an irreducible Hodge structure [58], and the image of γ_T is a sub-Hodge structure of $H^2(X')$; if nonzero it contains the $(2,0)$ -part, hence $T(X')_\mathbb{Q}$, and γ_T is injective by irreducibility. (ii) a is a Hodge endomorphism of $T(X)$, so $a \in E$, and it is self-adjoint, so it lies in the fixed field of the adjoint involution, the maximal totally real subfield. The form $q'(\gamma x, \gamma y) = q(x, ay)$ is a polarisation of the Hodge structure $T(X)$ up to sign on each real eigenspace of E , and comparison with q gives $\sigma(a) > 0$ at every real place. A similarity of multiplier μ has $a = \mu$. (iii) Both $p_i^* T$ are irreducible sub-Hodge structures of $H^2(S)$ with a $(2,0)$ -part; if $p_g(S) \leq 1$ they share the unique $(2,0)$ -line, so they meet and coincide. When they coincide, $\gamma_T = p_{2*} p_1^* = d_2(p_2^*)^{-1} p_1^*$ on T , so $p_2^* \gamma x = d_2 p_1^* x$; since $q_S(p_1^* x, p_1^* y) = d_1 q(x, y)$ and $q_S(p_2^* x', p_2^* y') = d_2 q'(x', y')$, this gives $d_2 q'(\gamma x, \gamma y) = q_S(p_2^* \gamma x, p_2^* \gamma y) = d_2^2 q_S(p_1^* x, p_1^* y) = d_1 d_2^2 q(x, y)$, that is $q'(\gamma x, \gamma y) = d_1 d_2 q(x, y)$. (iv) If the two subspaces met they would coincide by irreducibility and (iii) would apply; so they are independent, their $(2,0)$ -lines are distinct, and their sum has rank $2 \operatorname{rk} T(X)$ inside the transcendental part of $H^2(S)$. (v) A component that does not dominate a factor acts through NS or through H^0 and H^4 , hence by zero on T . The others act by similarities by (iii), a composite of similarities returning to X is an element $\Phi \in E$ with $\Phi^\dagger \Phi \in \mathbb{Q}$, and for totally real E this is $\Phi^2 \in \mathbb{Q}$; such elements generate E_2 . For a CM field E the elements with $\Phi^\dagger \Phi \in \mathbb{Q}$ are the $\mathbb{Q}^\times$ -multiples of the norm-one elements, which generate E , so the statement is about the totally real case, which is the one that matters for (F3'). An odd-degree field has $E_2 = \mathbb{Q}$. $\square$

The correspondences of Lemmas V.1 and V.2, the Fourier–Mukai kernels between a K3 surface and its moduli spaces of sheaves, the rational Hodge isometries of hyper-Kähler varieties of K3^[n] type [32], the Fricke isogenies of Theorem V.8 and all their composites fall under (iii) or (v). A correspondence that realises an element of a cubic field must therefore have a component whose resolution has $p_g \geq 2$ and transcendental rank at least twice that of the surface. Such correspondences exist, and the only ones we know come from finite groups.

Proposition V.10 (Hecke correspondences). *Let Z be a smooth projective surface with an action of a finite group G , $H \leq G$ a subgroup, and X a smooth projective surface with $p_g(X) = 1$ birational to Z/H ; write $\pi: Z \dashrightarrow X$.*

- (i) *For $g \in G$ the correspondence $\Gamma_g = (\pi \times \pi)_*[\text{graph of } g]$ acts on $H^2(X, \mathbb{Q})$ as the Hecke operator of the double*

coset HgH , and these operators span a $\mathbb{Q}$ -algebra isomorphic to a quotient of $\operatorname{End}_\mathbb{Q}[\mathbb{Q}[G/H]]$ acting by Hodge endomorphisms.

- (ii) *Exactly one simple factor of this algebra acts nontrivially on $H^{2,0}(X)$; it is a field, it preserves $T(X)_\mathbb{Q}$, and it embeds into E by algebraic correspondences. If $H^{2,0}(Z)^G = 0$ this factor is not the one on which G acts trivially.*
- (iii) *Every field obtained in this way is abelian over $\mathbb{Q}$. In particular a totally real cubic field F whose Galois closure has group S_3 is realised by no correspondence built from a finite group acting on a cover of X .*

Proof. (i) Let $\tilde{Z} \rightarrow Z$ be an equivariant resolution and $\pi: \tilde{Z} \rightarrow X$ the quotient by H followed by the resolution; then $\pi_* \pi^* = [H]$ and $\pi_* h^* = \pi_*$ for $h \in H$, so Γ_g acts as $\pi_* g^* \pi^* = (\pi^*)^{-1} \circ \sum_{h \in HgH/H} h^* \circ \pi^*$ on $H^2(X, \mathbb{Q}) = H^2(\tilde{Z}, \mathbb{Q})^H$, the Hecke operator of HgH . The Hecke operators of (G, H) span $\operatorname{End}_\mathbb{Q}[\mathbb{Q}[G/H]]$, a semisimple algebra, and the action on $H^2(\tilde{Z}, \mathbb{Q})^H$ factors through it. (ii) The idempotents of the simple factors are rational combinations of Hecke operators, so they are Hodge endomorphisms of $H^2(X)$; they sum to 1 and act on the line $H^{2,0}(X)$ by 0 or 1, so exactly one of them, e_V , acts as 1. A simple factor with nonzero image in the commutative ring $\operatorname{End}_{\operatorname{Hdg}} H^{2,0}(X) = \mathbb{C}$ through a ring homomorphism to a field is commutative, hence a field $\mathcal{H}_V$. For $f \in \mathcal{H}_V$, $f(T(X)_\mathbb{Q})$ is a sub-Hodge structure of the transcendental part of $H^2(X)$; if $f\omega \neq 0$ it contains ω , hence $T(X)_\mathbb{Q}$, and if $f\omega = 0$ it has no $(2,0)$ -part and lies in $\operatorname{NS} \cap T = 0$. So $\mathcal{H}_V \rightarrow \operatorname{End}_{\operatorname{Hdg}} T(X)_\mathbb{Q} = E$ is a homomorphism from a field, injective. The factor on which G acts trivially fixes $H^{2,0}(\tilde{Z})^G = H^{2,0}(Z/G)$, which is zero by hypothesis, so it is not $\mathcal{H}_V$. (iii) The centres of the simple factors of $\operatorname{End}_\mathbb{Q}[\mathbb{Q}[G/H]]$ are the character fields $\mathbb{Q}(\chi_i)$ of the irreducible constituents of $\mathbb{Q}[G/H]$, generated by sums of roots of unity, so each lies in $\mathbb{Q}(\zeta_{|G|})$ and is abelian; a commutative simple factor is its centre. A non-abelian cubic field is not a subfield of an abelian field. $\square$

For the dihedral group D_n with n odd, $H = \langle \tau \rangle$ of order two and Z the elliptic surfaces $\tilde{\mathcal{E}}_a$ of [56, §4.7], the algebra $\operatorname{End}_{D_n} \mathbb{Q}[D_n/H]$ is $\mathbb{Q} \times \prod_{d|n, d>1} \mathbb{Q}(\zeta_d)^+$, and the factor acting on ω is $\mathbb{Q}(\zeta_n)^+$; this is the content of [56, §4.8], where the cycle $\Gamma_1 + \Gamma_{-1}$ induces $\zeta_n + \zeta_n^{-1}$. The components of these correspondences are birational to $\tilde{\mathcal{E}}_a$, which has $p_g \geq 2$, as Proposition V.9(iv) requires.

Corollary V.11 (Squares of the dihedral families). *Let X be an elliptic K3 surface of one of the families of [56, Thm. 1.1], with real multiplication by $F = \mathbb{Q}(\zeta_n)^+$ for $n \in \{5, 7, 9, 11\}$, and suppose $E = F$ or E is a CM field; the very general member has $E = F$. Then the Hodge conjecture holds for $X \times X$, and (F3') holds for $X \times X$ and $X^{[2]}$. This covers the cubic fields $\mathbb{Q}(\zeta_7)^+$ and $\mathbb{Q}(\zeta_9)^+$ on families of dimensions 3 and 2.*

Proof. If $E = F$, E is algebraic by Proposition V.10(ii) and [56, §4.8]; if E is CM, by Buskin's theorem as in Theorem V.8(iii). The rest is as there. $\square$

Real multiplication by $\mathbb{Q}(\zeta_7)^+$ or $\mathbb{Q}(\zeta_9)^+$: moving the surface of Mumford type into the dihedral family

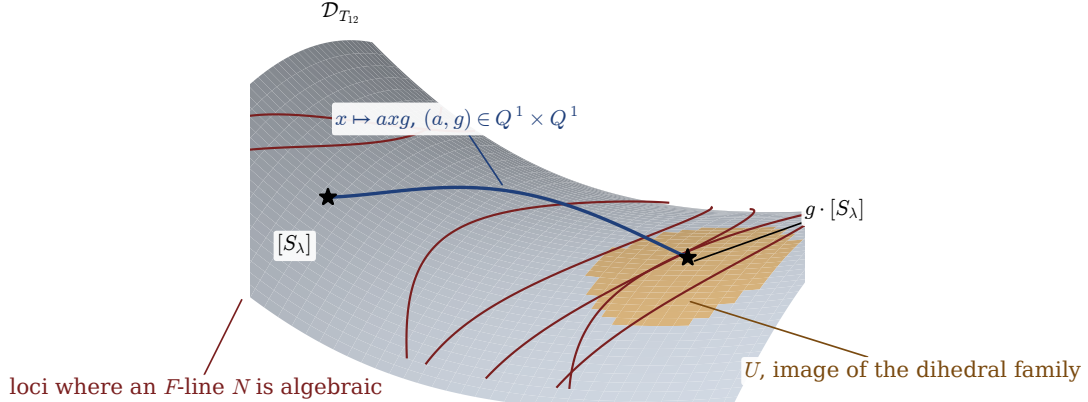


FIG. 6. The proof of Theorem V.12. The surface is the two-dimensional period domain of the twelve-dimensional space T_{12} with real multiplication by $F = \mathbb{Q}(\zeta_7)^+$ or $\mathbb{Q}(\zeta_9)^+$; the shaded patch is the image of the two-dimensional dihedral family, on which the multiplication is algebraic. The curves are the loci on which an F -line N becomes algebraic, and the surface of Mumford type is a point on one of them. The rational isometries $x \mapsto axg$ of the quaternion algebra are dense in the real group, so one of them moves the point into the patch; Buskin's theorem turns that isometry into a cycle.

F. The cyclic cubic fields $\mathbb{Q}(\zeta_7)^+$ and $\mathbb{Q}(\zeta_9)^+$

The dihedral families reach the cyclic cubic fields only on their own members. For each of the two cubic fields they contain, $F = \mathbb{Q}(\zeta_n)^+$ with $n \in \{7, 9\}$, there is a two-dimensional family on a transcendental lattice of rank twelve: for $n = 9$ the family of [56, §5.6], and for $n = 7$ the Dickson deformation of the one-parameter family of Artebani, Sarti and Taki with Picard lattice $U \oplus E_8$ [5, Ex. 6.1], which [56] do not use, their family for $n = 7$ being the three-dimensional one of Picard number four. Two is the largest dimension a family with this real multiplication on a transcendental space of rank twelve can have, and this maximality lets the cycle travel: every K3 surface of Mumford type for F and for the quaternion algebra ramified only at infinity is a Hodge isometric image of a member of the family, and Buskin's theorem carries the cycle along the isometry. The result settles the frontier case of Section V G for these two fields and this algebra.

Write $\theta = \zeta_n + \zeta_n^{-1}$, so that $F = \mathbb{Q}(\theta)$, $K = \mathbb{Q}(\zeta_n) = F(\sqrt{-\delta})$ with $-\delta = (\zeta_n - \zeta_n^{-1})^2 = \theta^2 - 4$, and $\delta = 4 - \theta^2$ is totally positive. For $n = 7$ one has $\theta^3 + \theta^2 - 2\theta - 1 = 0$ and the three real embeddings send θ to -1.802 , -0.445 and 1.247 ; for $n = 9$ one has $\theta^3 - 3\theta + 1 = 0$ and the embeddings send θ to -1.879 , 0.347 and 1.532 . Let p_n be the prime dividing n ; it is totally ramified in K , so it lies under a single place of F , and $K/\mathbb{Q}$ is unramified outside p_n . The prime 2 has order three in $(\mathbb{Z}/n)^\times / \{\pm 1\} = \text{Gal}(F/\mathbb{Q})$, so it is inert in F . Let D_∞ be the quaternion algebra over F ramified exactly at two real places and at no finite place. Put $\varepsilon = \theta$ for $n = 7$ and $\varepsilon = -\theta$ for $n = 9$; then ε is a unit positive at exactly one real

place, and $D_\infty = (-1, \varepsilon)_F$: the symbol is ramified at the two real places where $\varepsilon < 0$, split at every odd finite place because both entries are units there, and split at the one place above 2 by the parity of the number of ramified places. Its corestriction to $\mathbb{Q}$ is unramified everywhere and split at infinity, hence is $M_8(\mathbb{Q})$, so D_∞ is one of Mumford's algebras and the fourfolds of [38] exist for it. For $\mu \in F$ totally positive let q_μ be the quadratic form $\text{Tr}_{F/\mathbb{Q}}(\mu \text{trd}(y^2))$ on the nine-dimensional $\mathbb{Q}$ -space D_∞^0 of elements of reduced trace zero, of signature $(2, 7)$; the surfaces S_λ of [14, Thm. 21.4] for the fourfolds of (F, D_∞) have $T(S_\lambda)_\mathbb{Q} \cong (D_\infty^0, q_\lambda)$.

Theorem V.12 (Real multiplication by $\mathbb{Q}(\zeta_7)^+$ and $\mathbb{Q}(\zeta_9)^+$ on the surfaces of Mumford type). *Let $n \in \{7, 9\}$, $F = \mathbb{Q}(\zeta_n)^+$ and D_∞ as above. Let S be a projective K3 surface such that $T(S)_\mathbb{Q}$ with its intersection form is isometric to (D_∞^0, q_μ) for some totally positive $\mu \in F$, by an isometry under which the multiplication by F on D_∞^0 acts on $T(S)_\mathbb{Q}$ by Hodge endomorphisms. Then $E = F$, the real multiplication by F is induced by algebraic cycles on $S \times S$, and the Hodge conjecture and (F3') hold for $S \times S$ and $S^{[2]}$. This applies to every surface S_λ of a Mumford fourfold of (F, D_∞) , at every point of its Shimura curve.*

Proof. Step 1, the family for $n = 9$. Let $\mathfrak{X} \rightarrow B$ be the two-dimensional family of [56, §5.6]: elliptic K3 surfaces with very general Picard lattice $U \oplus A_2^{4,7}$ deformations of the sur-

⁷ Families of K3 surfaces polarised by a fixed lattice also occur as the fibres

faces $y^2 = x^3 + bx + c_1 t^9 + c_0$ with a non-symplectic automorphism σ of order nine, obtained by replacing t^9 by the Dickson polynomial $p_{9,a}(t)$. The transcendental lattice T_0 of a very general member has rank twelve and discriminant group $(\mathbb{Z}/3)^4$, is a $\mathbb{Z}[\zeta_9]$ -module of rank two through σ^* , and carries the flat action of F through $\sigma^* + \sigma^{*-1}$, which on every member of the family is induced by the cycle $\Gamma_1 + \Gamma_{-1}$ of [56, §4.8] on a dihedral cover, as in Proposition V.10. The period map of B has two-dimensional image [56, §5.6].

Step 1, the family for $n = 7$. The surfaces $X_b: y^2 = x^3 + bx + c_1 t^7 + c_0$ are the K3 surfaces of [5, Ex. 6.1] with $a = 0$ there: $\sigma(x, y, t) = (x, y, \zeta_7 t)$ is a non-symplectic automorphism of order seven, the fibration has a fibre of type Π^* at $t = \infty$ and fourteen fibres of type I_1 , and for very general b the Picard lattice is the invariant lattice $U \oplus E_8$ of σ , with $T_0 = U^2 \oplus E_8(-1)$ [5, Table 3]. Replacing t^7 by the Dickson polynomial $p_{7,a}(t) = t^7 - 7at^5 + 14a^2t^3 - 7a^3t$ gives the surfaces⁸

$$\mathfrak{X}_a: y^2 = x^3 + bx + c_1 p_{7,a}(t) + c_0, \quad (4)$$

where $p_{7,a}$ is the Dickson polynomial with $p_{7,a}(v + av^{-1}) = v^7 + a^7 v^{-7}$;⁹ these are the deformations (4.4) of [56, Prop. 4.6] with $n = 7$, $\alpha = b$ and $\beta(u) = c_1 u + c_0$; by that proposition each $\mathfrak{X}_a$ is a K3 surface on whose transcendental space F acts by Hodge endomorphisms, induced by the cycle $\Gamma_1 + \Gamma_{-1}$ on the D_7 -cover as before. The polynomial $c_1 p_{7,a} + c_0$ has degree seven, so at $t = \infty$ the coefficients of the Weierstrass equation vanish to orders 8 and 5 and the fibre of type Π^* survives; hence $\text{Pic}(\mathfrak{X}_a)$ contains the unimodular lattice $U \oplus E_8$ of rank ten, and since the Picard number of a very general member of a family is at most that of a very general member of any subfamily, here the locus $a = 0$, it equals $U \oplus E_8(-1)$, with $T_0 = U^2 \oplus E_8(-1)$, unimodular of rank twelve. The parameters (b, c_1, c_0, a) modulo the scalings $(x, y, t) \mapsto (\lambda^2 x, \lambda^3 y, \mu t)$, which send a to a/μ^2 , leave two, and the image of the period map is two-dimensional: otherwise it is the closure of the one-dimensional image of the locus $a = 0$, and a very general $\mathfrak{X}_a$ is isomorphic by the Torelli theorem to some X_b , so carries a non-symplectic automorphism σ' of order seven. Such a σ' has no invariant vector in $T_0 \otimes \mathbb{Q}$, so its invariant lattice is $\text{Pic}(\mathfrak{X}_a)$; it fixes the class of a fibre and the class of the zero section O , hence preserves the fibration and O , the only effective curve in its class, and it acts on the base with order seven, since an automorphism over the identity of the base that fixes O is a group automorphism of the fibres, of order dividing six.

of Calabi–Yau threefolds, the quartic and quintic ones being studied in [7]; the chains of this section act on the fibres only, and the Hodge classes of such a total space are not considered here.

⁸ The Dickson polynomial $p_{n,a}$ is the unique polynomial of degree n with $p_{n,a}(v + a/v) = v^n + (a/v)^n$; for $a \neq 0$ the map $t \mapsto p_{n,a}(t)$ from $\mathbb{P}^1$ to itself is a cover of degree n with monodromy group the dihedral group D_n , totally ramified over ∞ [56, Lem. 4.3], since it is the quotient of $v \mapsto v^n + (a/v)^n$, on which D_n acts by $v \mapsto \zeta_n v$ and $v \mapsto a/v$, by the involution. For $a = 0$ it is the cyclic cover $t \mapsto t^n$. The identity $p_{n,a}(\mu t) = \mu^n p_{n,a/\mu^2}(t)$ follows from the defining equation with v replaced by μv .

⁹ Explicitly $p_{7,a}(t) = t^7 - 7at^5 + 14a^2t^3 - 7a^3t$, the case $n = 7$ of $p_{n,a}(t) = \sum_{k \leq n/2} \frac{n}{n-k} \binom{n-k}{k} (-a)^k t^{n-2k}$; for $a = 0$ it is t^7 , so the family $\mathfrak{X}_a$ contains the surfaces X_b .

It fixes $t = \infty$, the only reducible fibre, so it acts by $t \mapsto \zeta t + \beta$ with ζ a primitive seventh root of unity, and since the Weierstrass equation of a fibration with a chosen section is unique up to $(x, y) \mapsto (\lambda^2 x, \lambda^3 y)$, the polynomial $c = c_1 p_{7,a} + c_0$ satisfies $c(\zeta t + \beta) = \lambda^6 c(t)$. The coefficients of t^7, t^6 and t^5 give $\lambda^6 = 1$, $\beta = 0$ and $7ac_1(\zeta^5 - 1) = 0$, so $a = 0$. Thus the direction a is not isotrivial and the image is two-dimensional. If $E \supsetneq F$ then E has degree six or twelve and $\dim_E T_0 \otimes \mathbb{Q} \leq 2$, which allows at most one modulus by the count of [56, §5.4]; so $E = F$ on the very general member.

In both cases the family is maximal: $\dim_F T_{12} = 4$ for $T_{12} = T_0 \otimes \mathbb{Q}$, the period domain of Hodge structures of K3 type on T_{12} with F acting by Hodge endomorphisms has dimension $4 - 2 = 2$, and the period map has two-dimensional image in its quotient by the arithmetic group, so by the open mapping theorem the image contains a nonempty open set U of one of the two components of that domain.

Step 2, the quadratic structure. Since the intersection form q of T_{12} is σ -invariant there is a unique hermitian form h on the two-dimensional K -space T_{12} with $q = \text{Tr}_{K/\mathbb{Q}} h$, and a unique F -bilinear form $\Phi = \text{Tr}_{K/F} h$ with $q = \text{Tr}_{F/\mathbb{Q}} \Phi$. Diagonalise $h = \langle h_1, h_2 \rangle$ with $h_i \in F^\times$. For $x = u + v\sqrt{-\delta}$ one has $\text{Tr}_{K/F}(h_1 x \bar{x}) = 2h_1(u^2 + \delta v^2)$, so

$$\Phi \cong 2h_1 \langle 1, \delta, h, h\delta \rangle, \quad h = h_2/h_1, \quad (5)$$

and $\langle 1, \delta, h, h\delta \rangle$ is the reduced norm form of the quaternion algebra $Q = (-\delta, -h_1 h_2)_F$; thus $(T_{12}, \Phi) \cong (Q, 2h_1 \text{nrd})$ as F -quadratic spaces. The signature of q is $(2, 10)$ and splits over the three real places of F as $(2, 2)$ at the place σ_1 whose eigenspace carries $H^{2,0}$ and $(0, 4)$ at the two others. From (5), signature $(2, 2)$ at σ_1 forces $h_1 h_2 < 0$ there, and $(0, 4)$ at σ_2, σ_3 forces $h_1, h_2 < 0$ there; so Q is split at σ_1 and ramified at σ_2 and σ_3 , and after exchanging h_1 and h_2 we may take $h_1 > 0$ at σ_1 and $h_1 < 0$ at the other two places.

Step 3, $Q = D_\infty$. The lattice T_0 is unimodular at every prime $p \neq p_n$, and $K/\mathbb{Q}$ is ramified only at p_n , so for a place v of F not above p_n the ring $\mathcal{O}_K \otimes \mathbb{Z}_p$ is a product of unramified extensions whose trace forms are perfect, and the hermitian $\mathcal{O}_{K,v}$ -lattice $T_0 \otimes \mathbb{Z}_p$ is unimodular for h ; its determinant $h_1 h_2$ is therefore a unit of F_v times a norm from K_v . Units are norms from an unramified extension, so $(-\delta, -h_1 h_2)_v = 1$ at every finite $v \nmid p_n$, including the place above 2. The ramification set of Q has even cardinality, contains σ_2, σ_3 and is otherwise contained in the single place above p_n ; so that place is unramified as well, and $Q \cong D_\infty$. As a check independent of this argument, the rational invariants of $T_0 \otimes \mathbb{Q}$, computed from the Picard lattice by Witt cancellation in the K3 lattice, and those of $\text{Tr}_{F/\mathbb{Q}}(\varepsilon \text{nrd}_{D_\infty})$ agree for both n : signature $(2, 10)$, discriminant 1, Hasse invariant -1 at 2 and $+1$ at every odd prime, while the trace forms of the algebras over F with the same real ramification and ramification at finite places differ from them at 7 or 43 for $n = 7$ and at 3 or 19 for $n = 9$.

Step 4, the surfaces of Mumford type inside T_{12} . For $n_0 \in Q^\times$ the F -line $N = F n_0$ has $\Phi(n_0, n_0) = 2h_1 \text{nrd}(n_0)$, and its orthogonal complement is $n_0 Q^0$, with $\Phi(n_0 y, n_0 y') = -h_1 \text{nrd}(n_0) \text{trd}(yy')$ for $y, y' \in Q^0$; so $(N^\perp, \Phi) \cong (D_\infty^0, \mu \text{trd})$ with $\mu = -h_1 \text{nrd}(n_0)$, and N is negative definite exactly when μ is totally positive. By the Hasse–Schilling norm theorem

[47, Thm. 33.15] the reduced norms of $Q^\times$ are the elements of $F^\times$ positive at σ_2 and σ_3 , and $-h_1$ is negative at σ_1 and positive at the other two places, so every totally positive μ occurs. Given S as in the statement, choose n_0 with $\mu = -h_1 \text{nrd}(n_0)$ and an F -linear isometry $T(S)_\mathbb{Q} \cong n_0^\perp$; the period ω_0 of S becomes a point of the period domain of T_{12} at which $F n_0$ is algebraic and F acts by Hodge endomorphisms, because ω_0 lies in the σ_1 -eigenspace. Replacing S by its complex conjugate, whose period is $\bar{\omega}_0$ and for which the conclusion is equivalent, we may take ω_0 on the component containing U .

Step 5, moving the point. The group $\text{SO}(\Phi)(\mathbb{R})$ at the place σ_1 is $(\text{SL}_2(\mathbb{R}) \times \text{SL}_2(\mathbb{R}))/\{\pm 1\}$ acting on $Q \otimes_{F, \sigma_1} \mathbb{R} \cong M_2(\mathbb{R})$ by $x \mapsto axg$, and it acts transitively on each component of the two-dimensional period domain. The group $Q^1 \times Q^1$ of pairs of elements of reduced norm one is simply connected, so by weak approximation [45, Thm. 7.8] its rational points are dense in its real points; hence there are $a, g \in Q^1(\mathbb{Q})$ with $x \mapsto axg$ carrying ω_0 into U . This map is an F -linear isometry of (T_{12}, Φ) , it carries $n_0^\perp$ onto $(an_0g)^\perp$ with $\text{nrd}(an_0g) = \text{nrd}(n_0)$, and it carries the Hodge structure of $T(S)$ to the Hodge structure on $(an_0g)^\perp$ determined by the image point, which is the period of a member X_b of the family. The rational classes of type $(1, 1)$ in T_{12} at that period are exactly $F \cdot an_0g$, since a rational class orthogonal to the period decomposes into a component in the line and a component in $(an_0g)^\perp$ that is a rational class of type $(1, 1)$ in a copy of $T(S)$, which has none. So $T(X_b)_\mathbb{Q} = (an_0g)^\perp$ with the restricted action of F , and $x \mapsto axg$ is a Hodge isometry $\varphi: T(S)_\mathbb{Q} \rightarrow T(X_b)_\mathbb{Q}$ that commutes with F .

Step 6, the cycle. $H^2(S, \mathbb{Q})$ and $H^2(X_b, \mathbb{Q})$ are both isometric to $\Lambda_\mathbb{Q}$, so by Witt cancellation $\text{NS}(S)_\mathbb{Q} \cong \text{NS}(X_b)_\mathbb{Q}$, and φ extends to a rational Hodge isometry $H^2(S, \mathbb{Q}) \rightarrow H^2(X_b, \mathbb{Q})$, which is algebraic by Buskin's theorem [16]. The action of $e \in F$ on $T(X_b)$ is induced by the cycle of Step 1, so $m_e = \varphi^{-1} \circ m_e \circ \varphi$ on $T(S)$ is induced by a cycle on $S \times S$. Since $T(S)$ has rank nine and $F \subseteq E$, E is F or a totally real field of degree nine with $\dim_E T = 1$, which [54] excludes; so $E = F$ is algebraic, and the Hodge conjecture for $S \times S$ and the rest follow as in Theorem V.8(iii). $\square$

The next proposition says exactly which pairs (F, D) the mechanism reaches and where it stops.

Proposition V.13 (What the dihedral mechanism reaches). *Let $n \in \{7, 9\}$ and $F = \mathbb{Q}(\zeta_n)^+$.*

(i) *Let X be a K3 surface with a purely non-symplectic automorphism of order $n \in \{7, 9\}$ whose transcendental lattice has rank twelve and is unimodular at every prime other than p_n . Then $(T(X)_\mathbb{Q}, \Phi)$ is isometric to $(D_\infty, c \text{nrd})$ for some $c \in F^\times$, and every surface of Mumford type obtained from X or from a rational isometric image of X as in Step 4 has the algebra D_∞ . The Mumford algebras over F ramified at two finite places are reached by no family of rank twelve with such an automorphism.*

(ii) *Let $F = \mathbb{Q}(\zeta_7)^+$ and let $T_{18} = U^2 \oplus A_6 \oplus E_8(-1)$ be the transcendental lattice of the three-dimensional family of [56, §5.4], with its F -bilinear form Φ_6 of dimension six.*

For every Mumford algebra D over F and every totally positive λ the space $(D^0, \lambda \text{trd})$ embeds F -isometrically into $(T_{18} \otimes \mathbb{Q}, \Phi_6)$, so the four-dimensional period domain of this family contains the Shimura curve of the surfaces S_λ of every pair (F, D) . The image of the family is a threefold in it, and Step 5 would need a rational isometry carrying the period of S_λ into that threefold.

(iii) *A finite group acting on the base $\mathbb{P}^1$ of an elliptic surface is cyclic, dihedral, tetrahedral, octahedral or icosahedral, and the centres of the simple factors of its rational group algebra are the fields $\mathbb{Q}(\zeta_m)$, $\mathbb{Q}(\zeta_m)^+$, $\mathbb{Q}(\sqrt{-3})$, $\mathbb{Q}$ and $\mathbb{Q}(\sqrt{5})$. The only cubic fields among them are $\mathbb{Q}(\zeta_7)^+$ and $\mathbb{Q}(\zeta_9)^+$, so the base change of elliptic surfaces along covers of $\mathbb{P}^1$ reaches no cyclic cubic field of conductor at least 13.*

Proof. (i) Steps 2 and 3 of the theorem use only the order of the automorphism, the rank, the signature and the unimodularity away from p_n , so they apply to X and give $\Phi \cong 2h_1 \text{nrd}_{D_\infty}$. A rational isometry preserves (T, Φ) up to the F -similarity class, which determines the algebra, and Step 4 exhibits the orthogonal complement of every negative definite F -line as $(D_\infty^0, \mu \text{trd})$; an algebra $D \neq D_\infty$ has $(D^0, \lambda \text{trd}) \not\cong (D_\infty^0, \mu \text{trd})$ for all λ, μ , since the even Clifford algebra of the ternary form λtrd is D .

(ii) $T_{18} \otimes \mathbb{Q}$ is a three-dimensional hermitian K -space and $\Phi_6 = 2(h_1, h_1\delta, h_2, h_2\delta, h_3, h_3\delta)$ has signature $(2, 4)$ at σ_1 and $(0, 6)$ at σ_2, σ_3 , by the same count as in Step 2. The form $q_3 = \lambda \text{trd}$ on D^0 has signature $(2, 1)$ at σ_1 , where D is split, and $(0, 3)$ at the two ramified places. The Witt class of $\Phi_6 - q_3$ is represented at every real place by a negative definite ternary form and at every finite place by a ternary form, because a class of odd dimension has an anisotropic representative of dimension one or three; these local ternary forms have the global discriminant $d(\Phi_6)d(q_3)$, Hasse invariants $+1$ at almost every place and satisfying the product formula, since they are products of the invariants of Φ_6 and q_3 and of Hilbert symbols of their discriminants; so by [42, Thm. 72:1] there is a global ternary form q'_3 with these localisations, and $\Phi_6 \cong q_3 \perp q'_3$ by the Hasse–Minkowski theorem. The image N of q'_3 is a negative definite F -subspace of dimension three with $N^\perp \cong (D^0, \lambda \text{trd})$, and the Hodge structures of K3 type on $N^\perp$ with F acting form the Shimura curve of the S_λ of (F, D) . The family has three moduli [56, §5.4] in a domain of dimension $6 - 2 = 4$.

(iii) The list of finite subgroups of $\text{PGL}_2(\mathbb{C})$ is Klein's. The simple factors of $\mathbb{Q}[G]$ have centres the fields $\mathbb{Q}(\chi)$ generated by the values of the irreducible characters: $\mathbb{Q}(\zeta_m)$ for the cyclic group of order m , $\mathbb{Q}(\zeta_m)^+$ for the dihedral group of order $2m$ (its two-dimensional characters take the values $\zeta_m^k + \zeta_m^{-k}$), $\mathbb{Q}$ and $\mathbb{Q}(\sqrt{-3})$ for A_4 , $\mathbb{Q}$ for S_4 , and $\mathbb{Q}$ and $\mathbb{Q}(\sqrt{5})$ for A_5 . By Proposition V.10(iii) the correspondences cut out of the action act through these fields; $\mathbb{Q}(\zeta_m)$ is never cubic, and $\mathbb{Q}(\zeta_m)^+$ is cubic exactly for $m \in \{7, 9, 14, 18\}$, where it is $\mathbb{Q}(\zeta_7)^+$ or $\mathbb{Q}(\zeta_9)^+$. $\square$

For the fourfolds X of (F, D_∞) the theorem leaves (F2) where it was: by Theorem VI.15(v) their exceptional classes

Where the dihedral mechanism stops: finitely ramified algebras, the threefold in $\mathcal{D}_{T_{18}}$, and the fields of finite groups on $\mathbb{P}^1$

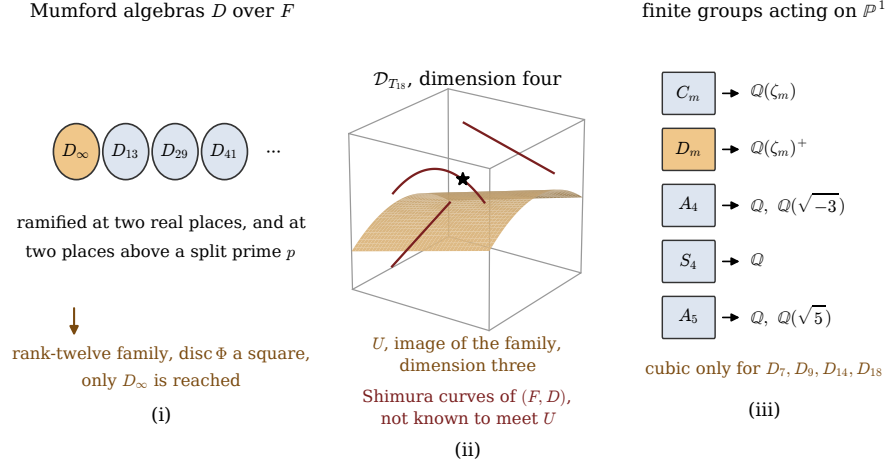


FIG. 7. Where the dihedral mechanism stops, Proposition V.13. (i) Over $F = \mathbb{Q}(\zeta_7)^+$ or $\mathbb{Q}(\zeta_9)^+$ the Mumford algebras are D_∞ and the algebras D_p ramified at two real places and at two places above a split prime p ; a rank-twelve family unimodular away from p_n has square discriminant and carries only D_∞ . (ii) The period domain of the rank-eighteen family is four-dimensional, the image of the family is a threefold, and the Shimura curves of the surfaces of Mumford type for the other algebras lie in the domain; whether the threefold meets them is the open transport condition. (iii) The finite subgroups of PGL_2 acting on the base produce only $\mathbb{Q}(\zeta_m)$, $\mathbb{Q}(\zeta_m)^+$, $\mathbb{Q}$, $\mathbb{Q}(\sqrt{-3})$ and $\mathbb{Q}(\sqrt{5})$; a cubic field arises only from the dihedral groups D_7 , D_9 , D_{14} and D_{18} .

are algebraic as soon as one algebraic cycle on $S_\lambda \times X^r$ acts nontrivially on $T(S_\lambda)$, and the real multiplication, now algebraic, supplies no such cycle.

G. Where this stops

The frontier case of (F3') in [14, Thm. 21.4 and Rem. 21.5] is a K3 surface S_λ of Picard number 13 with $T(S_\lambda)_\mathbb{Q} \cong T$, the nine-dimensional representation of a Mumford fourfold, and $E = F$ a totally real cubic field, which may have Galois group S_3 . Theorem V.12 settles it for the two cyclic fields $F = \mathbb{Q}(\zeta_7)^+$ and $\mathbb{Q}(\zeta_9)^+$ with the algebra D_∞ ; the frontier is now S_λ for every other pair (F, D) : for these two fields with the algebras ramified at two finite places, for the cyclic cubic fields of conductor at least 13, and for every field that is not cyclic. There, by Proposition V.9(v), no composite of similarities reaches F ,¹⁰ so Theorem V.3, the Fricke isogenies and every correspondence of the kinds listed are blind

to it; by Proposition V.9(iv) a correspondence that does reach it has an irreducible component whose resolution has $p_g \geq 2$, transcendental rank at least 18 and $b_2 \geq 31$; and by Proposition V.10(iii) that component is not the graph of an element of a finite group acting on a cover of S_λ when F is not cyclic. When F is cyclic the dihedral families are the natural source, as van Geemen observed for $\mathbb{Q}(\zeta_9)^+$ [54, Rem. 7.9]; Theorem V.12 is the statement that for the two fields of conductor 7 and 9 and the algebra D_∞ the source actually reaches S_λ , and Proposition V.13 says that it reaches nothing else. The only correspondences of this size that we know to act on a transcendental space of K3 type are the dihedral ones, which give abelian fields, and the Kuga–Satake correspondence into the cohomology of an abelian variety of dimension 2^7 , whose algebraicity is open [20, 53]; in Section VI we replace its abelian variety by a sixfold and show what the replacement does and does not give. Within quadratic fields the method now reaches $\sqrt{d}$ for $d \in \{2, 3, 5, 6, 7\}$ in families, for $d = 5, 7$ on the one-dimensional families of Theorem V.8; for $\mathbb{Q}(\sqrt{10})$, $\mathbb{Q}(\sqrt{14})$ and the other composite discriminants no family is known on which the chain of Theorem V.3 can be started.

VI. CONSTRUCTIONS AT (F2)

The first classes (F2) has to reach are the Weil classes of a very general abelian $2n$ -fold of Weil type with $n \geq 3$, and

¹⁰ Reaching F means producing, by algebraic correspondences from S_λ to itself, Hodge endomorphisms of $T(S_\lambda)_\mathbb{Q}$ that generate the cubic field $E = F$, which is what (F3') asks of this surface, since the class of a generator of F in $H^4(S_\lambda \times S_\lambda)$ is a Hodge class reached from no abelian variety as long as it is not algebraic. The correspondences built in this section, and every correspondence whose components have geometric genus at most one, act on $T(S_\lambda)$ as similarities, and a composite of similarities is a similarity; by Proposition V.9(ii) a similarity lies in $\mathbb{Q}$ when $[E : \mathbb{Q}]$ is odd, so it generates nothing. The correspondences coming from finite group actions act through abelian fields by Proposition V.10(iii), and a cubic field whose Galois closure has group S_3 is not abelian. The two propositions together say what a correspondence realising F must look like: an irreducible compo-

nent with $p_g \geq 2$ and transcendental rank at least eighteen, not arising from a finite group; no construction in the literature produces one.

the exceptional classes of a Mumford fourfold. We build an object at each.

A. The polarised semiregularity criterion

Let A be a very general member of the polarised family $\mathcal{D}_{n,n}$ of abelian $2n$ -folds of Weil type for an imaginary quadratic field K , with polarisation class θ and Weil plane $W(A)$. Then $\text{Hdg}^*(A) = \mathbb{Q}[\theta] \oplus W(A)$ and $W(A) \cdot \theta = 0$ [14, Thm. 4.14]. A class $\gamma \in H^{\text{ev}}(A)$ has the polarised shape if

$$\gamma = N\omega + \sum_{k=0}^{2n} c_k \theta^k, \quad N \neq 0, 0 \neq \omega \in W(A), c_k \in \mathbb{Q}.$$

Its Hankel rank $\rho \in \{0, 1, 2, 3\}$ is the rank of the Hankel matrix of the sequence $(k!c_k)_k$ capped at three; it is the number of distinct exponentials $e^{a\theta}$ needed to write the polynomial part when that number is at most two, and 3 otherwise.¹¹

Theorem VI.1 (The polarised criterion [14]). *Let $\mathcal{E}$ be a perfect complex on A with $\text{ch}(\mathcal{E}) = \gamma$ of polarised shape and Hankel rank ρ . Then*

$$\dim \text{Ext}^2(\mathcal{E}, \mathcal{E}) \geq r(\gamma) := (4 + \rho)n^2 - 2n,$$

and if equality holds the semiregularity map¹² of $\mathcal{E}$ is injective, $\mathcal{E}$ deforms with A along the whole of $\mathcal{D}_{n,n}$, and the Weil classes are algebraic on every member of the family with full Hodge group. If some $c_k \neq 0$ with $1 \leq k \leq 2n - 1$, the first-order Hodge locus of γ in $H^1(A, T_A)$ is the tangent space of $\mathcal{D}_{n,n}$, of dimension n^2 . A perfect complex whose Chern character is exactly a multiple of a Weil class does not exist on a very general member, so the polynomial part is forced.

The number $r(\gamma)$ is the rank of the contraction $HT^2(A) \rightarrow H^*(A)$, $\xi \mapsto \xi \lrcorner \gamma$, on the Hochschild cohomology $HT^2 =$

¹¹ The Hankel matrix of a sequence $(a_k)_{k \geq 0}$ has entries a_{i+j} . If a_k is a sum $\sum_j \lambda_j b_j^k$ of m terms with distinct b_j and nonzero λ_j , the matrix factors as $V^T \text{diag}(\lambda_j) V$ with V the Vandermonde matrix of the b_j , so its rank is m ; conversely a sequence whose Hankel matrix has finite rank m satisfies a linear recurrence of order m and is a sum of m exponentials with polynomial coefficients. For the polynomial part $\sum_k c_k \theta^k$ of a Chern character, writing it as $\sum_j \lambda_j e^{b_j \theta}$ means $k!c_k = \sum_j \lambda_j b_j^k$, so the number of exponentials needed is the Hankel rank of $(k!c_k)$, provided the degree $2n$ allows the recurrence to be read off, which it does for $m \leq 2$; the cap at three records that the criterion of Theorem VI.1 does not distinguish further.

¹² For a perfect complex $\mathcal{E}$ on a smooth projective variety the semiregularity map of Buchweitz and Flenner [12] is the linear map $\sigma_{\mathcal{E}}: \text{Ext}^2(\mathcal{E}, \mathcal{E}) \rightarrow \prod_q H^{q+1}(X, \Omega_X^{q-1})$ sending ξ to the trace of $\xi \circ \exp(-\text{At}(\mathcal{E}))$, where $\text{At}(\mathcal{E}) \in \text{Ext}^1(\mathcal{E}, \mathcal{E} \otimes \Omega_X^1)$ is the Atiyah class; it generalises Bloch's map for a subvariety [13], which is the case of the structure sheaf of the subvariety. Its value is that the obstruction to deforming $\mathcal{E}$ along a first-order deformation of X lies in $\text{Ext}^2(\mathcal{E}, \mathcal{E})$ and is sent by $\sigma_{\mathcal{E}}$ to the obstruction to keeping $\text{ch}(\mathcal{E})$ of Hodge type; so when $\sigma_{\mathcal{E}}$ is injective, $\mathcal{E}$ deforms wherever its Chern character stays a Hodge class, and the Chern character of the deformed complex is algebraic there. The dimension count of the theorem is the arithmetic of this statement: the rank of $\sigma_{\mathcal{E}}$ is at least the rank of the contraction into $\text{ch}(\mathcal{E})$, so $\dim \text{Ext}^2$ is at least $r(\gamma)$, and equality forces injectivity.

$\oplus_{p+q=2} H^q(A, \wedge^p T_A)$, of dimension $\binom{4n}{2}$; its kernel is the annihilator $\text{Ann}(\gamma)$, which meets $H^1(A, T_A)$ in the first-order Hodge locus. The semiregularity map $\sigma_{\mathcal{E}}$ of a perfect complex composes with the characteristic map $\text{ev}_{\mathcal{E}}: HT^2 \rightarrow \text{Ext}^2(\mathcal{E}, \mathcal{E})$, $\xi \mapsto \xi \lrcorner \text{At}(\mathcal{E})$, to the contraction into $\text{ch}(\mathcal{E})$; this is how the lower bound arises, and it is the form in which the criterion is used below. Figure 8 shows $r(\gamma)$; the two values that matter below are $r = 57$ at $n = 3$, $\rho = 3$ and $r = 104$ at $n = 4$, $\rho = 3$. On the product E_0^6 of six copies of the elliptic curve $\mathbb{C}/\mathbb{Z}[i]$ every twisted complex of line bundles has $\dim \text{Ext}^2 \geq 69 > 57$ [14, Thm. 18.35]; the criterion is not met there by any such object.

B. The Weil plane of a product

Lemma VI.2. *Let A, A' be of Weil type for the same field K , of dimensions $2m, 2m'$, with the diagonal K -action on $A \times A'$. Then $W(A \times A')$ is a two-dimensional rational subspace of the four-dimensional space $W(A) \otimes W(A') \subseteq H^{2n}(A \times A')$, $n = m + m'$, and every rational $w \in W(A \times A')$ is $\sum_{i,j} a_{ij} \omega_i \otimes \omega'_j$ with $a_{ij} \in \mathbb{Q}$ for rational bases $(\omega_i), (\omega'_j)$ of $W(A), W(A')$.*

Proof. Over $\mathbb{C}$, $H^1(A \times A') = V \oplus V'$ splits into eigenspaces $V_{\pm} \oplus V'_{\pm}$ of K , and $\wedge_K^{2n}$ of the sum is spanned by $\det V_+ \otimes \det V'_+$ and $\det V_- \otimes \det V'_-$; these lie in the span of the four products $\omega_{\pm} \otimes \omega'_{\pm}$ of the eigenvectors of $W(A) \otimes \mathbb{C}$ and $W(A') \otimes \mathbb{C}$. Both $W(A \times A')$ and $W(A) \otimes W(A')$ are defined over $\mathbb{Q}$, so the inclusion holds over $\mathbb{Q}$. The explicit formula is [14, Eq. (36)]: $\omega_1(A \times A') = \omega_1 \otimes \omega'_1 - d \omega_2 \otimes \omega'_2$ for $K = \mathbb{Q}(\sqrt{-d})$. $\square$

C. An object with the polarised Chern character

Theorem VI.3 (The product object). *Let A, A' be very general in their polarised Weil families, with ample classes $\theta_A, \theta_{A'}$, $\theta = \theta_A + \theta_{A'}$, and suppose that $W(A)$ and $W(A')$ are algebraic. Then there is a perfect complex $\mathcal{E}$ on $A \times A'$, a finite direct sum with shifts of exterior products*

$$F_i \boxtimes G'_j, \quad F_i \boxtimes L'^k, \quad L^l \boxtimes G'_j, \quad L^l \boxtimes L'^k,$$

with F_i, G'_j coherent sheaves on A, A' and L, L' the ample bundles, such that

$$\text{ch}(\mathcal{E}) = N\omega + \sum_{k=0}^{2n} c_k \theta^k, \quad N \neq 0, 0 \neq \omega \in W(A \times A'),$$

has the polarised shape with Hankel rank $\rho = 3$, so that $r(\text{ch}(\mathcal{E})) = 7n^2 - 2n$, and the first-order Hodge locus of $\text{ch}(\mathcal{E})$ in $H^1(A \times A', T)$ is the tangent space of $\mathcal{D}_{n,n}$.

The hypotheses hold in the two open cases nearest to the known ones: A, A' very general Weil fourfolds of trivial discriminant, where Markman proves the Weil classes algebraic [33, 34], so that $A \times A'$ is an eightfold with $n = 4$; and A such a fourfold and $A' = B$ a Weil surface of any discriminant d , whose Weil plane is of type $(1, 1)$ and algebraic by Lefschetz, so that $A \times B$ is a sixfold of discriminant d with $n = 3$.

$r(\gamma) = (4 + \rho)n^2 - 2n$: the rank the criterion demands

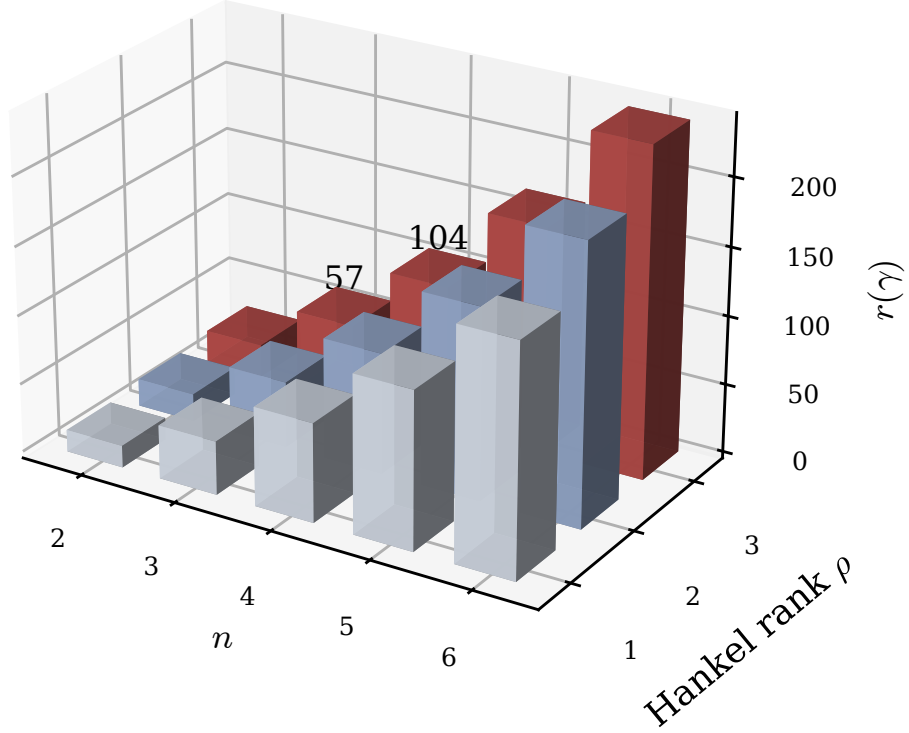


FIG. 8. The lower bound $r(\gamma) = (4 + \rho)n^2 - 2n$ of Theorem VI.1 for $2 \leq n \leq 6$ and Hankel rank $\rho = 1, 2, 3$. The two labelled bars are the product cases of Theorem VI.3.

Proof. Since $\text{Hdg}^*(A) = \mathbb{Q}[\theta_A] \oplus W(A)$, algebraic classes on A are rational combinations of Chern characters of coherent sheaves, and the Chern character of a coherent sheaf is a Hodge class, the algebraicity of $W(A)$ gives coherent sheaves F_1, F_2 with $\text{ch}(F_i) = N_i \omega_i + p_i(\theta_A)$, $N_i \neq 0$, for a basis (ω_1, ω_2) of $W(A)$; likewise G'_1, G'_2 on A' with $\text{ch}(G'_j) = N'_j \omega'_j + p'_j(\theta_{A'})$. Fix $0 \neq w \in W(A \times A')$ rational, $w = \sum a_{ij} \omega_i \otimes \omega'_j$ by

Lemma VI.2, and a common denominator M of the numbers $Ma_{ij}/(N_i N'_j)$, so that these are integers. Negative multiplicities are realised by the shift $[1]$, which changes the sign of ch .

Step 1. $\mathcal{E}_0 = \bigoplus_{i,j} (F_i \boxtimes G'_j)^{\oplus Ma_{ij}/(N_i N'_j)}$ has, by multiplicativity,

$$\text{ch}(\mathcal{E}_0) = Mw + \sum_i \omega_i \otimes q'_i(\theta_{A'}) + \sum_j q_j(\theta_A) \otimes \omega'_j + s, \quad (6)$$

with q'_i, q_j polynomials and $s \in \mathbb{Q}[\theta_A] \otimes \mathbb{Q}[\theta_{A'}]$.

Step 2. The classes $e^{k\theta_{A'}} = \text{ch}(L'^k)$, $k = 0, \dots, 2m'$, form a basis of $\mathbb{Q}[\theta_{A'}]/(\theta_{A'}^{2m'+1})$: the matrix $(k^j/j!)_{j,k}$ has determinant $\prod_j (1/j!)$ times the Vandermonde determinant of $0, 1, \dots, 2m'$, which is nonzero. Write $q'_i = \sum_k b_{ik} e^{k\theta_{A'}}$ and add $(F_i \boxtimes L'^k)^{\oplus -Mb_{ik}/N_i}$, after enlarging M to clear denominators; this removes $\omega_i \otimes q'_i$ and adds only terms $p_i(\theta_A) \otimes e^{k\theta_{A'}}$, which lie in $\mathbb{Q}[\theta_A] \otimes \mathbb{Q}[\theta_{A'}]$. Symmetrically remove $q_j \otimes \omega'_j$ with

summands $L^l \boxtimes G'_j$.

Step 3. The classes $e^{l\theta_A + k\theta_{A'}} = \text{ch}(L^l \boxtimes L'^k)$ form a basis of $\mathbb{Q}[\theta_A]/(\theta_A^{2m+1}) \otimes \mathbb{Q}[\theta_{A'}]/(\theta_{A'}^{2m'+1})$ by the same determinant, so the remaining part in $\mathbb{Q}[\theta_A] \otimes \mathbb{Q}[\theta_{A'}]$ is cancelled by line bundles with integer multiplicities and shifts. Finally add $(L \boxtimes L')^{\otimes k}$, $k = 0, 1, 2$, with generic nonzero multiplicities μ_k . The

$\mathcal{D}_{n,n}$ near a product point: 4 (resp. 8) mixed directions obstruct every $F \boxtimes G'$

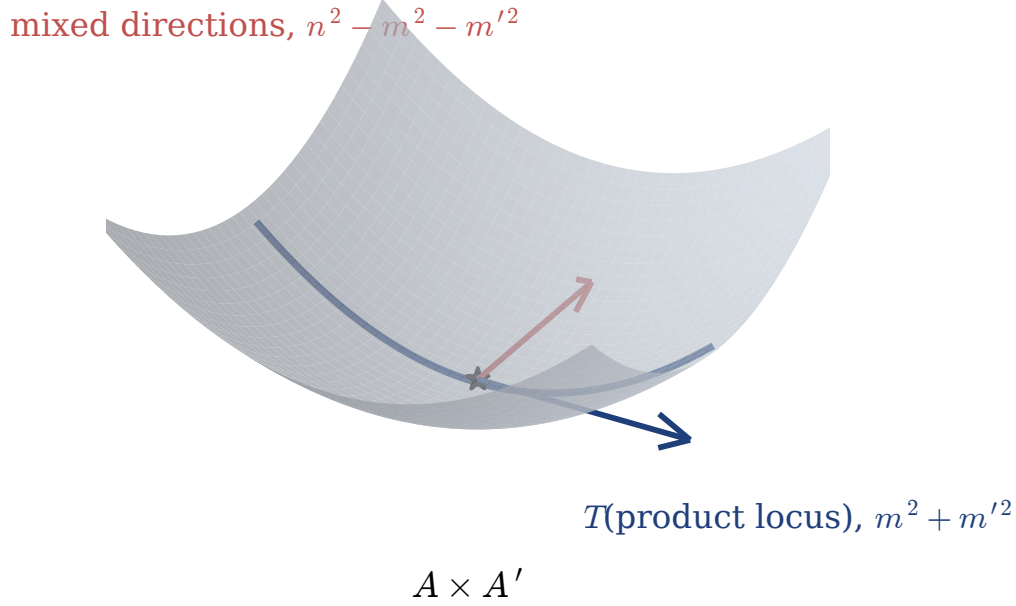


FIG. 9. The domain $\mathcal{D}_{n,n}$ near a product point $A \times A'$. The curve is the product locus, whose tangent space has dimension $m^2 + m'^2$; the $2mm'$ mixed directions obstruct every exterior product $F \boxtimes G'$, and only the combined object of Theorem VI.3 has the full tangent space as first-order Hodge locus.

result is

$$\text{ch}(\mathcal{E}) = Mw + \sum_{k=0}^2 \mu_k e^{k\theta},$$

a polarised shape whose polynomial part is a sum of three distinct exponentials with nonzero coefficients. Three exponentials are not one of the shapes of Hankel rank at most two, so $\rho = 3$; and some c_k with $1 \leq k \leq 2n - 1$ is nonzero, so the first-order Hodge locus is the tangent space of $\mathcal{D}_{n,n}$ by Theorem VI.1. $\square$

The construction was carried out in the exterior-algebra model of $H^*(A \times A')$ for $(m, m') = (2, 1)$ and $(2, 2)$: the cross terms of $\text{ch}(\mathcal{E}_0)$ vanish, nothing is left outside $W(A \times A') \oplus \mathbb{Q}[\theta]$ after Steps 2 and 3, the Hankel rank is 3, and the first-order Hodge locus has dimension 9, resp. 16, equal to n^2 (Appendix B).

D. What a direct sum cannot do

The tangent space of $\mathcal{D}_{n,n}$ at a product point contains the tangent space of the product locus $\mathcal{D}_{m,m} \times \mathcal{D}_{m',m'}$, of dimension $m^2 + m'^2$, and $n^2 - m^2 - m'^2 = 2mm'$ mixed directions. In

the same model, each exterior product $F \boxtimes G'$ of sheaves of polarised shape has first-order Hodge locus inside $T\mathcal{D}_{n,n}$ equal to the tangent space of the product locus: all $2mm'$ mixed directions obstruct it, four for $A \times B$ and eight for $A \times A'$ (Fig. 9). The object $\mathcal{E}$ of Theorem VI.3 has the whole tangent space as its first-order locus because its Chern character is a single polarised class and not a product. Semiregularity is a different matter.

Proposition VI.4 (Direct sums are never semiregular).

- (i) Let $\mathcal{E} = \bigoplus_k \mathcal{E}_k$ be a direct sum of at least two nonzero complexes. Then the semiregularity map $\sigma_{\mathcal{E}}$ vanishes on $\bigoplus_{k \neq l} \text{Ext}^2(\mathcal{E}_k, \mathcal{E}_l)$. So $\sigma_{\mathcal{E}}$ is injective only if $\text{Ext}^2(\mathcal{E}_k, \mathcal{E}_l) = 0$ for all $k \neq l$.
- (ii) For every direct-sum realisation $\mathcal{E}$ of Theorem VI.3, $\sigma_{\mathcal{E}}$ is not injective and $\dim \text{Ext}^2(\mathcal{E}, \mathcal{E}) > r(\text{ch} \mathcal{E})$.

Proof. (i) The semiregularity map of Buchweitz and Flenner is built from the traces $\xi \mapsto \text{tr}(\xi \circ \text{At}(\mathcal{E})^p)$ of compositions with powers of the Atiyah class [12, Sect. 4]. The Atiyah class of a direct sum is block diagonal, so for ξ in an off-diagonal block $\text{Ext}^2(\mathcal{E}_k, \mathcal{E}_l)$ the composition $\xi \circ \text{At}(\mathcal{E})^p$ is off-diagonal, and the trace of an off-diagonal block is zero.

(ii) The summands of $\mathcal{E}$ include $F_1 \boxtimes L'^k$ and $F_1 \boxtimes L'^l$ for two exponents $k < l$, because Step 2 of the proof uses every power L'^k with $0 \leq k \leq 2m'$ (the exponentials form a basis

and q'_1 is a nonzero polynomial of positive degree for a sheaf of polarised shape, which has p_1 of positive degree by Theorem VI.1). By the Künneth formula

$$\mathrm{Ext}^2(F_1 \boxtimes L'^k, F_1 \boxtimes L'^l) \supseteq \mathrm{Ext}^2(F_1, F_1) \otimes H^0(A', L'^{l-k}), \quad (7)$$

and $\dim \mathrm{Ext}^2(F_1, F_1) \geq r(\mathrm{ch} F_1) \geq 12$ by Theorem VI.1 on the fourfold A ($n = 2$, $\rho \geq 0$), while H^0 of an ample bundle is nonzero. So an off-diagonal block is nonzero, $\sigma_{\mathcal{E}}$ has a kernel by (i), and $\dim \mathrm{Ext}^2(\mathcal{E}, \mathcal{E}) > r$ because equality would force injectivity. $\square$

Proposition VI.5 (Convolutions). *Let $\mathcal{E}_{\delta}$ be a one-sided twisted complex on pieces $P_1, \dots, P_N$ with shifts s_a , ordered so that the differential $\delta = (\delta_{ab})_{a < b}$, $\delta_{ab} \in \mathrm{Ext}^{1+s_a-s_b}(P_a, P_b)$, is strictly upper triangular; let $\gamma = \mathrm{ch}(\mathcal{E}_{\delta}) = \sum_a (-1)^{s_a} \mathrm{ch}(P_a)$.*

- (i) *The semiregularity map $\sigma_{\mathcal{E}_{\delta}}$ vanishes on every class of $\mathrm{Ext}^2(\mathcal{E}_{\delta}, \mathcal{E}_{\delta})$ represented by a strictly upper triangular cocycle. So the criterion holds for $\mathcal{E}_{\delta}$ only if every strictly upper triangular cocycle of degree two is a coboundary.*
- (ii) *Suppose no term of the twisted differential carries a class of degree one into a diagonal block $\mathrm{Ext}^*(P_c, P_c)$. Let $v \in T\mathcal{D}_{n,n}$ have a nonzero mixed component. If some piece $P = X \boxtimes Y$ has $\mathrm{rk} Y c_1(X)/\theta_A \neq \mathrm{rk} X c_1(Y)/\theta_{A'}$, then $\mathrm{ev}_{\mathcal{E}_{\delta}}(v) \neq 0$ and $\sigma_{\mathcal{E}_{\delta}}(\mathrm{ev}_{\mathcal{E}_{\delta}}(v)) = 0$: the criterion fails.*
- (iii) *Suppose the pieces split into two nonempty groups with $\mathrm{Ext}^*(P_a, P_b) = 0$ in both directions for a, b in different groups. Then $\mathcal{E}_{\delta} = \mathcal{E}' \oplus \mathcal{E}''$ is the direct sum of the convolutions of the groups, and the criterion holds for $\mathcal{E}_{\delta}$ only if every $v \in T\mathcal{D}_{n,n}$ annihilates $\mathrm{ch}(\mathcal{E}')$ and $\mathrm{ch}(\mathcal{E}'')$ separately.*

Proof. (i) The components of $\sigma_{\mathcal{E}_{\delta}}(\xi)$ are the traces $\mathrm{tr}(\xi \circ \mathrm{At}(\mathcal{E}_{\delta})^p)/p!$ [12, Sect. 4]. In the harmonic model of a twisted complex the Atiyah class is represented by $[\nabla, \bar{\partial} +$

$\delta]$ with ∇ the direct sum of the Chern connections of the pieces; it is block upper triangular with diagonal blocks $\mathrm{At}(P_a)$ and off-diagonal blocks $\nabla \delta_{ab}$. The homotopy transfer $\xi \mapsto \sum_k (-h[\delta, \cdot])^k \xi$ that produces the chain-level representative of ξ raises or preserves the block position $b - a$, so a strictly upper triangular cocycle has a strictly upper triangular representative. The product of an upper triangular block matrix with a strictly upper triangular one is strictly upper triangular, and its trace, the sum of the traces of its diagonal blocks, is zero. The trace is a chain map for $\bar{\partial} + [\delta, \cdot]$ by cyclicity, so the vanishing holds in cohomology. Since $\sigma_{\mathcal{E}_{\delta}} \circ \mathrm{ev}_{\mathcal{E}_{\delta}}$ is contraction into γ , of rank $r(\gamma)$, the kernel of $\sigma_{\mathcal{E}_{\delta}}$ contains the image of the strictly upper triangular classes and $\dim \mathrm{Ext}^2 \geq r(\gamma) + \dim(\text{that image})$.

(ii) The Atiyah class of $X \boxtimes Y$ is $\mathrm{At}(X) \otimes 1 + 1 \otimes \mathrm{At}(Y)$, so the diagonal component of $\mathrm{ev}_{\mathcal{E}_{\delta}}(v)$ at P is $v \lrcorner \mathrm{At}(P)$, with trace $v \lrcorner \mathrm{ch}_1(P)$. Write $v = v_A + v_{A'} + z \otimes d' + z' \otimes d$ with $v_A \in T\mathcal{D}_{m,m}$, $v_{A'} \in T\mathcal{D}_{m',m'}$, $z \in H^{0,1}(A)$, $d' \in H^0(T_{A'})$, $z' \in H^{0,1}(A')$, $d \in H^0(T_A)$. Since v kills $\theta = \theta_A + \theta_{A'}$ and $v_A \lrcorner \theta_A = v_{A'} \lrcorner \theta_{A'} = 0$, we have $v \lrcorner \theta_{A'} = -v \lrcorner \theta_A = -z' \wedge (d \lrcorner \theta_A)$, nonzero when $d \neq 0$ because θ_A is nondegenerate and $z' \wedge$ is injective on $H^{0,1}(A)$; the case $d = 0$, $d' \neq 0$ is symmetric. On a very general member $c_1(X)$ and $c_1(Y)$ are multiples of the polarisations, so $v \lrcorner \mathrm{ch}_1(P) = (\mathrm{rk} Y c_1(X)/\theta_A - \mathrm{rk} X c_1(Y)/\theta_{A'}) v \lrcorner \theta_A \neq 0$ under the hypothesis on P . Under the assumption on the differential, the diagonal components of a class in $\mathrm{Ext}^2(\mathcal{E}_{\delta}, \mathcal{E}_{\delta})$ are well defined, so $\mathrm{ev}_{\mathcal{E}_{\delta}}(v) \neq 0$, while $\sigma_{\mathcal{E}_{\delta}}(\mathrm{ev}_{\mathcal{E}_{\delta}}(v)) = v \lrcorner \gamma = 0$ because v is tangent to the Hodge locus of γ .

(iii) With no Ext groups between the groups there are no components of δ between them, so the twisted complex is block diagonal,

$$\mathrm{Ext}^2(\mathcal{E}_{\delta}, \mathcal{E}_{\delta}) = \mathrm{Ext}^2(\mathcal{E}', \mathcal{E}') \oplus \mathrm{Ext}^2(\mathcal{E}'', \mathcal{E}''), \quad \dim \mathrm{Ext}^2(\mathcal{E}_{\delta}, \mathcal{E}_{\delta}) \geq \dim HT^2 - \dim(\mathrm{Ann}(\mathrm{ch} \mathcal{E}') \cap \mathrm{Ann}(\mathrm{ch} \mathcal{E}')), \quad (8)$$

with $\sigma_{\mathcal{E}_{\delta}} = \sigma_{\mathcal{E}'} \oplus \sigma_{\mathcal{E}''}$; the inequality holds because for each summand the contraction into its Chern character factors through ev and σ , so that $\dim \mathrm{Ext}^2(\mathcal{E}', \mathcal{E}')$ is at least the rank of $\xi \mapsto \xi \lrcorner \mathrm{ch} \mathcal{E}'$, and likewise for $\mathcal{E}''$. Here $r(\gamma) = \dim HT^2 - \dim \mathrm{Ann}(\gamma)$ with $\mathrm{Ann}(\gamma) = T\mathcal{D}_{n,n}$. Equality $\dim \mathrm{Ext}^2 = r(\gamma)$ forces the common annihilator to be all of $T\mathcal{D}_{n,n}$. $\square$

For the pieces of Theorem VI.3 the splitting in (iii) that one would like to use separates the pieces $F_i \boxtimes Y$ carrying a secant sheaf on A from the pieces $L' \boxtimes Y'$. Two statements settle what

that splitting gives. The first computes the annihilator of the secant pieces by hand; the second shows that the splitting is never available.

Theorem VI.6 (The annihilator of the secant pieces). *Let $\mathcal{E}'$ be the sum, with the multiplicities and shifts of Theorem VI.3, of the pieces $F_i \boxtimes G'_j$ and $F_i \boxtimes L'^k$. Then*

$$\mathrm{ch}(\mathcal{E}') = Mw + \sum_i \frac{M}{N_i} p_i(\theta_A) \otimes R_i, \quad R_i = \sum_j a_{ij} \omega'_j, \quad (9)$$

where (a_{ij}) is the matrix of w in the bases (ω_i) , (ω'_j) and is invertible, and the annihilator of $\text{ch}(\mathcal{E}')$ in $T\mathcal{D}_{n,n}$ is the tangent space $T\mathcal{D}_{m,m} \oplus T\mathcal{D}_{m',m'}$ of the product locus, of dimension $m^2 + m'^2$. If $\text{Ext}^*(F_i, L^1) = 0$ for every power L^1 among the pieces, every convolution $\mathcal{E}_\delta$ of the pieces has $\dim \text{Ext}^2(\mathcal{E}_\delta, \mathcal{E}_\delta) \geq r(\gamma) + 2mm'$, which is 61 at $n = 3$ and 120 at $n = 4$.

Proof. Steps 1 and 2 of Theorem VI.3 add and subtract, for each i , the classes

$$\sum_j \frac{Ma_{ij}}{N_i N'_j} \text{ch}(F_i) \text{ch}(G'_j) \quad \text{and} \quad \frac{M}{N_i} \text{ch}(F_i) \otimes q'_i,$$

where $q'_i = \sum_j (a_{ij}/N'_j) p'_j$; the difference is $\text{ch}(F_i) \otimes R_i$, and summing over i with $\text{ch}(F_i) = N_i \omega_i + p_i(\theta_A)$ gives (9), the terms $\omega_i \otimes R_i$ adding up to Mw by the definition of a . By Lemma VI.2 $w = x\omega_+ \otimes \omega'_+ + \bar{x}\omega_- \otimes \omega'_-$ with $x \neq 0$, a tensor of rank two, so a is invertible and R_1, R_2 form a basis of the Weil plane of A' .

Write $V = H^1(A, \mathbb{C}) = V_+ \oplus V_-$ for the eigenspaces of K , $\omega_\pm = \det V_\pm$, and $V'_\pm, \omega'_\pm$ for their analogues on A' . A tangent vector $v \in H^1(T_{A \times A'})$ acts on cohomology as a derivation and decomposes as $v = v_A + v_{A'} + \mu + \mu'$ with $v_A \in H^{0,1}(A) \otimes H^0(T_A)$, $v_{A'}$ its analogue on A' , and the mixed parts $\mu \in H^{0,1}(A) \otimes H^0(T_{A'})$, $\mu' \in H^{0,1}(A') \otimes H^0(T_A)$. Let $v \in T\mathcal{D}_{n,n}$. The three Künneth components of $v \lrcorner \theta$ vanish separately: $v_A \lrcorner \theta_A = 0$, $v_{A'} \lrcorner \theta' = 0$ and $\mu \lrcorner \theta' + \mu' \lrcorner \theta_A = 0$. Contraction into a nondegenerate form is an isomorphism from $H^0(T)$ onto $H^{0,1}$, so $\mu \mapsto \mu \lrcorner \theta'$ and $\mu' \mapsto \mu' \lrcorner \theta_A$ are injective into $H^{0,1}(A) \otimes H^{0,1}(A')$, and $\mu = 0$ exactly when $\mu' = 0$. Next, $v \lrcorner (\omega_+ \otimes \omega'_+) = 0$. The term $(v_A \lrcorner \omega_+) \otimes \omega'_+$ has no component in $\Lambda^{2m} V_+ \otimes \Lambda^{2m'} V'_+$, because that component is the trace of v_A on V_+ and v_A sends $V_+^{1,0}$ into $V_+^{0,1}$ and kills $V_+^{0,1}$; it lies in $\Lambda^{2m-1} V_+ \otimes V_- \otimes \Lambda^{2m'} V'_+$, while the other three terms lie in $\Lambda^{2m} V_+ \otimes \Lambda^{2m'-1} V'_+ \otimes V'_-$, in $\Lambda^{2m-1} V_+ \otimes \Lambda^{2m'} V'_+ \otimes V'_-$ and in $\Lambda^{2m} V_+ \otimes V_- \otimes \Lambda^{2m'-1} V'_-$, four distinct weight spaces for $GL(V_+) \times GL(V_-) \times GL(V'_+) \times GL(V'_-)$. Hence $v_A \lrcorner \omega_+ = 0$, and in the same way $v_A \lrcorner \omega_- = 0$ and $v_{A'} \lrcorner \omega'_\pm = 0$. A vector of $T\mathcal{D}_{n,n}$ with vanishing mixed part therefore lies in $T\mathcal{D}_{m,m} \oplus T\mathcal{D}_{m',m'}$, and conversely every such sum kills θ and the Weil plane; the dimension $m^2 + m'^2$ is that of the two Weil families [57].

Now let $v \in T\mathcal{D}_{n,n}$ have $\mu \neq 0$. It kills Mw ; v_A kills $p_i(\theta_A)$ and $v_{A'}$ kills R_i ; so $v \lrcorner \text{ch}(\mathcal{E}') = (\mu + \mu') \lrcorner \sum_k \theta_A^k \otimes R^{(k)}$, where $p_i = \sum_k c_{ik} \theta_A^k$ and $R^{(k)} = \sum_i (M c_{ik}/N_i) R_i$. Write $\mu = \sum_s z_s \otimes d'_s$ and $\mu' = \sum_s z'_s \otimes d_s$. The contraction of $\theta_A^k \otimes R^{(k)}$ against μ' is $k \sum_s \theta_A^{k-1}(d_s \lrcorner \theta_A) \otimes (z'_s \wedge R^{(k)})$, of Künneth bidegree $(2k-1, 2m'+1)$, and against μ it is $\sum_s (z_s \wedge \theta_A^k) \otimes (d'_s \lrcorner R^{(k)})$, of bidegree $(2k+1, 2m'-1)$. These bidegrees are pairwise distinct over all k and both types, so every term vanishes on its own. Some $R^{(k)}$ is nonzero, since p_1, p_2 are not both zero and R_1, R_2 are a basis. For $R = \sigma \omega'_+ + \bar{\sigma} \omega'_-$ with $\sigma \neq 0$ the map $z' \mapsto z' \wedge R$ is injective on $H^{0,1}(A')$, because $z' \wedge \omega'_+ = z'_- \wedge \omega'_+$ and $z' \wedge \omega'_- = z'_+ \wedge \omega'_-$ lie in independent weight spaces and vanish only with $z'_\mp$; dually $d' \mapsto d' \lrcorner R$ is injective on $H^0(T_{A'})$.

If the nonzero $R^{(k)}$ has $k \geq 1$, hard Lefschetz makes θ_A^{k-1} injective on $H^1(A)$, since $k-1 \leq 2m-1$, so the μ' -term vanishes only if $\sum_s (d_s \lrcorner \theta_A) \otimes z'_s = 0$, that is $\mu' = 0$, and then $\mu = 0$. If $k = 0$ the μ -term is $(\text{id} \otimes (\cdot \lrcorner R^{(0)}))(\mu)$, which vanishes only if $\mu = 0$. Either way the mixed part is zero, against the assumption.

The bound is Proposition VI.5(iii): the common annihilator of $\text{ch}(\mathcal{E}')$ and $\text{ch}(\mathcal{E}'')$ in $T\mathcal{D}_{n,n}$ lies in that of $\text{ch}(\mathcal{E}')$, so $\dim \text{Ext}^2 \geq \dim HT^2 - m^2 - m'^2 = r(\gamma) + n^2 - m^2 - m'^2$, and $n = m + m'$. $\square$

Proposition VI.7 (Secant and line-bundle pieces are never orthogonal). *For every realisation of Theorem VI.3 there are an index i and a power L^1 among the pieces with $\chi(F_i, L^1) \neq 0$. Hence $\text{Ext}^*(F_i, L^1) \neq 0$ and $\text{Ext}^*(L^1, F_i) \neq 0$, and the hypothesis of the last sentence of Theorem VI.6 fails.*

Proof. The Todd class of A is 1, $\omega_i \theta_A = 0$ and $\int \theta_A^4 = 24$, so Riemann–Roch gives $\chi(F_i, L^1) = \int p_i(-\theta_A) e^{l\theta_A} = P_i(l)$ with

$$P_i(l) = c_{i0} l^4 - 4c_{i1} l^3 + 12c_{i2} l^2 - 24c_{i3} l + 24c_{i4}, \quad (10)$$

a nonzero polynomial because $p_i \neq 0$. Expand $p_i = \sum_l b_{il} e^{l\theta_A}$, $0 \leq l \leq 4$, modulo θ_A^5 , which is possible since the five exponentials span $\mathbb{Q}[\theta_A]/(\theta_A^5)$, and call the set S_i of l with $b_{il} \neq 0$ the support of p_i . Then $P_i(s) = \sum_{l \in S_i} b_{il} (s-l)^4$. If P_i vanished on all of S_i with $|S_i| \geq 2$, the vector $(b_{il})_{l \in S_i}$ would lie in the kernel of the symmetric matrix $((s-l)^4)_{s,l \in S_i}$. That matrix is nonsingular: for two elements its determinant is $-(s-l)^8$, for three it is $2\prod(s-l)^4$, for the five four-element subsets of $\{0, \dots, 4\}$ it is 29952, 1032192, 6054912, 1032192, 29952, and for the whole set it is 7962624. So a support with at least two elements contains some l with $P_i(l) \neq 0$.

Step 2 of Theorem VI.3 uses the pieces $L^l \boxtimes G'_j$ for every l in the support of $q_j = \sum_i (Ma_{ij}/N_i) p_i$, and the last step uses $L^k \boxtimes L'^k$ for three values of k whose net multiplicities are nonzero. If p_1 and p_2 are independent, q_1 and q_2 span the same plane because a is invertible, so the union of their supports is $S_1 \cup S_2$; if p_2 is a multiple of p_1 , both q_j are multiples of p_1 , not both zero, with the same support. In either case every $l \in S_1 \cup S_2$ gives a piece $L^l \boxtimes G'_j$. If $|S_1| \geq 2$ or $|S_2| \geq 2$ we are done. Otherwise $p_i = b_i e^{l_i \theta_A}$ with $b_i \neq 0$. If $l_1 \neq l_2$ then $L^{l_2} \boxtimes G'_j$ is a piece and $P_1(l_2) = b_1 (l_2 - l_1)^4 \neq 0$. If $l_1 = l_2 = l$ the residue of Steps 1 to 3 lies in $e^{l\theta_A} \otimes \mathbb{Q}[\theta']$, so at least two of the three final exponents k differ from l , and $P_i(k) = b_i (k-l)^4 \neq 0$. The vanishing of $\text{Ext}^*(F_i, L^l)$ would force $\chi(F_i, L^l) = 0$; Serre duality gives $\text{Ext}^*(L^l, F_i) \neq 0$ as well. $\square$

Theorem VI.6 is therefore a conditional statement whose condition never holds: Proposition VI.5(iii) cannot be applied to the splitting between secant pieces and line-bundle pieces, and no bound on $\dim \text{Ext}^2$ of a convolution follows from the Chern characters alone. The hypothesis of part (ii) can fail with line bundles only. The cone of a section of $L^l \boxtimes L'^{k-k}$, viewed as a map $L^l \boxtimes L'^k \rightarrow L^l \boxtimes L'^k$ with $k' > k$, is a twisted complex of two pieces in which the Serre dual of the section, a class of degree one, enters the diagonal block of the piece

$L^l \boxtimes L^k$; the only terms that can enter a diagonal block of a line-bundle piece are of this form, with the same power on A . Part (ii) applies to every piece $L^l \boxtimes L^k$ with $l \neq k$ whose block receives no such term, which is how Step 3 of Theorem VI.3 uses it.

E. Where the product object stops

Every test that depends on $\text{ch}(\mathcal{E})$ alone is passed: polarised shape, $N \neq 0$, Hankel rank 3, first-order Hodge locus equal to $T\mathcal{D}_{n,n}$, lower bound 57 or 104. The criterion then asks for $\dim \text{Ext}^2(\mathcal{E}, \mathcal{E}) = r$, Proposition VI.4 shows that no direct sum achieves it, and Proposition VI.5 says what a convolution of the same pieces must do: kill every strictly upper triangular class of degree two, carry classes of degree one from the lower triangle into the diagonal blocks of every piece with mismatched slopes, and, since by Proposition VI.7 the secant pieces and the line-bundle pieces are never orthogonal, carry classes between the two groups in a way that cancels the mixed directions, which by Theorem VI.6 the secant pieces alone leave uncanceled. All three demands are statements about the groups $\text{Ext}^*(F_1, F_2)$, $\text{Ext}^*(F_i, L^l)$, $\text{Ext}^*(L^l, F_i)$ and their analogues on A' . Those groups are not computed in [33–35], where the only object with known Ext groups on a very general Weil fourfold of trivial discriminant is the twisted transform $\Phi(F \boxtimes F^\vee)$ with $\dim \text{Ext}^k = 1, 8, 18, 8, 1$, whose Brauer class is half the Poincaré class and which therefore cannot be mixed with untwisted line bundles; and we have not computed them. Riemann–Roch fixes $\chi(F_i, L^l) = P_i(l)$ and the Künneth formula fixes everything on the line-bundle side, so the unknown is exactly the thirteen graded groups $\text{Ext}^*(F_i, F_j)$ and $\text{Ext}^*(F_i, L^l)$. This is the exact stopping point: the polarised criterion at a product point is a finite question about the Ext algebra of the secant sheaves, and Proposition VI.5 lists what the answer must contain for the route to stay open. The analogous question on E_0^6 , for line bundles, closed negatively with $\dim \text{Ext}^2 \geq 69$ [14, Thm. 18.35]; that is an analogy and not a proof of the answer here.

At a point of complex multiplication the thirteen groups are known. We record them, since they turn the stopping point into a statement about one explicit variety.

Lemma VI.8 (The Ext groups at a point of complex multiplication). *Let $K = \mathbb{Q}(i)$, $E_0 = \mathbb{C}/\mathbb{Z}[i]$, and let $A_0 = E_0^6$ carry the K -action by i on three factors and by $-i$ on the other three; it is a member of $\mathcal{D}_{3,3}$ for every discriminant, since the K -hermitian forms $\sum_{j \leq 3} a_j z_j \bar{w}_j - \sum_{j > 3} a_j z_j \bar{w}_j$ with $a_j > 0$ are polarisations of every discriminant class. Let L be ample on A_0 with class θ , let $Z, Z' \subseteq A_0$ be abelian subvarieties of dimension three with $Z \cap Z'$ finite, and put $\chi_Z = (\theta|_Z)^3/6$, a positive integer.*

- (i) *Every Hodge class on A_0 is a polynomial in divisor classes, and every product of three divisor classes is*

a rational combination of classes $[Z]$ of abelian threefolds. The Weil classes are such combinations, and no Weil class is a multiple of a single $[Z]$. For every Z , $\text{ch}(\mathcal{O}_Z) = [Z]$ and $\text{ch}(\mathcal{O}_Z \otimes L^a) = [Z]e^{a\theta}$.

- (ii) *$\text{Ext}^k(\mathcal{O}_Z \otimes L^a, \mathcal{O}_{Z'} \otimes L^b) = 0$ for $k \neq 3$, and $\dim \text{Ext}^3 = |Z \cap Z'| = (Z \cdot Z')$, for all a, b .*
- (iii) *The groups $\text{Ext}^k(\mathcal{O}_Z \otimes L^a, \mathcal{O}_Z \otimes L^b)$ are given by (11) below, with $N_Z \cong \mathcal{O}_Z^3$. For $a = b$ it has dimension $\binom{6}{k}$ and the characteristic map $HT^2(A_0) \rightarrow \text{Ext}^2$ is onto; for $b > a$ it lives in degrees 0 to 3, of dimension $\binom{3}{k}(b-a)^3\chi_Z$; for $b < a$ in degrees 3 to 6, of dimension $\binom{3}{k-3}(a-b)^3\chi_Z$.*
- (iv) *For $b > a$, $\text{Ext}^k(\mathcal{O}_Z \otimes L^a, L^b)$ is concentrated in degree 3 and $\text{Ext}^k(L^a, \mathcal{O}_Z \otimes L^b)$ in degree 0, both of dimension $(b-a)^3\chi_Z$; for $b < a$ the first is concentrated in degree 6 and the second in degree 3, both of dimension $(a-b)^3\chi_Z$; for $a = b$ the dimensions are $\binom{3}{k-3}$ and $\binom{3}{k}$.*
- (v) *For $b > a$, $\text{Ext}^k(L^a, L^b) = H^k(A_0, L^{b-a})$ is concentrated in degree 0, of dimension $(b-a)^6\theta^6/720$; for $b < a$ in degree 6; for $a = b$ it is $H^k(\mathcal{O}_{A_0})$, of dimension $\binom{6}{k}$.*

Proof. (i) The Hodge group of A_0 is the norm-one torus K^1 acting by z on V_+ and $\bar{z}$ on V_- , so over $\mathbb{C}$ the Hodge classes of degree $2k$ are $\wedge^k V_+ \otimes \wedge^k V_-$, which is spanned by the products of k elements of $V_+ \otimes V_- = \text{Hdg}^2(A_0)_\mathbb{C}$; since $\text{Hdg}^2 = \text{NS}_\mathbb{Q}$ by Lefschetz, the $\mathbb{Q}$ -span of the products of k divisor classes has full dimension $\binom{6}{k}^2$. The classes $f^*[0]$, $f \in \text{Hom}(E_0^6, E_0) = \mathbb{Z}[i]^6$, are the rank-one hermitian forms $v\bar{v}^T$ and span $\text{NS}_\mathbb{Q}$. For f_1, f_2, f_3 independent over K the map $f = (f_1, f_2, f_3): A_0 \rightarrow E_0^3$ is a surjective homomorphism, hence flat, and $f_1^*[0]f_2^*[0]f_3^*[0] = f^*[0] = [f^{-1}(0)]$ is a positive multiple of the class of the abelian threefold $\ker(f)^\circ$; for dependent f_i the product is zero. A Weil class w satisfies $w\theta = 0$, while $[Z]\theta = i_*(\theta|_Z) \neq 0$ because $(\theta|_Z)^3 > 0$. Since Z is a translate of a subgroup, N_Z is trivial and $\text{td}(N_Z) = 1$, so Grothendieck–Riemann–Roch gives $\text{ch}(i_*\mathcal{O}_Z) = i_*(1) = [Z]$ and $\text{ch}(\mathcal{O}_Z \otimes L^a) = [Z]e^{a\theta}$.

(ii) Since $\dim Z \cap Z' = 0$ and the tangent spaces are translation invariant, $T_Z \oplus T_{Z'} = T_{A_0}$ at every point of $Z \cap Z'$, so Z and Z' are locally transverse complete intersections and $Z \cap Z'$ is reduced. In local coordinates with $Z = \{x_1 = x_2 = x_3 = 0\}$ and $Z' = \{y_1 = y_2 = y_3 = 0\}$, the Koszul resolution of $\mathcal{O}_Z$ gives $\mathcal{E}xt^k(\mathcal{O}_Z, \mathcal{O}_{Z'})$ as the cohomology of the Koszul complex of x_1, x_2, x_3 on $\mathcal{O}_{Z'}$, a regular sequence there; so $\mathcal{E}xt^k = 0$ for $k \neq 3$ and $\mathcal{E}xt^3 = \mathcal{O}_{Z \cap Z'}$. The local-to-global spectral sequence has one row, $H^{k-3}(Z \cap Z', \mathcal{O})$, and twisting by line bundles does not change a sheaf on a finite reduced scheme; the intersection number equals $|Z \cap Z'|$ by transversality.

(iii) Let $\pi: A_0 \rightarrow A_0/Z$ be the quotient. The normal bundle N_Z is the restriction of the trivial bundle $\pi^*T_{A_0/Z}$, so it extends to all of A_0 , and by the theorem of Arinkin and Căldăraru [4] the derived restriction $i^*i_*\mathcal{O}_Z$ is formal, $i^*i_*\mathcal{O}_Z \cong \bigoplus_p \wedge^p N_Z^\vee[p]$. Hence

$$\mathrm{Ext}^k(\mathcal{O}_Z \otimes L^a, \mathcal{O}_Z \otimes L^b) = \mathrm{Ext}_Z^k(i^* i_* \mathcal{O}_Z, L^{b-a}|_Z) = \bigoplus_{p+q=k} H^q(Z, L^{b-a}|_Z) \otimes \wedge^p N_Z. \quad (11)$$

For $a = b$ the dimension is $\sum_{p+q=k} \binom{3}{q} \binom{3}{p} = \binom{6}{k}$; for $b \neq a$ the cohomology of $L^{b-a}|_Z$ on the abelian threefold Z sits in degree 0 or 3 according to the sign of $b - a$, with dimension $|b - a|^3 \chi_Z$ by Riemann–Roch, which gives the two ranges of degrees and their dimensions. The characteristic map sends $H^2(\mathcal{O}_{A_0})$ onto $H^2(\mathcal{O}_Z)$ by restriction, $H^1(T_{A_0}) = H^1(\mathcal{O}) \otimes T_0$ onto $H^1(\mathcal{O}_Z) \otimes N_{Z,0}$ through the quotient $T_0 \rightarrow N_{Z,0}$, and $H^0(\wedge^2 T_{A_0}) = \wedge^2 T_0$ onto $\wedge^2 N_{Z,0}$; all three are surjective, the first because $H^*(A_0) \rightarrow H^*(Z)$ is onto for an abelian subvariety.

(iv) By Grothendieck duality for the regular embedding, whose relative dualising sheaf $\det N_Z$ is trivial, and by adjunction,

$$\begin{aligned} \mathrm{Ext}^k(\mathcal{O}_Z \otimes L^a, L^b) &= H^{k-3}(Z, L^{b-a}|_Z), \\ \mathrm{Ext}^k(L^a, \mathcal{O}_Z \otimes L^b) &= H^k(Z, L^{b-a}|_Z). \end{aligned}$$

On Z the cohomology of an ample bundle is concentrated in degree 0 and that of an anti-ample one in degree 3, of dimension $\chi = c_1^3/6$ by Riemann–Roch, and $c_1(L^m|_Z)^3 = m^3(\theta|_Z)^3$; for $m = 0$ one gets $H^*(\mathcal{O}_Z)$.

(v) is the same statement on A_0 , with $\chi(L^m) = m^6 \theta^6 / 720$. $\square$

Lemma VI.9 (Threefolds that meet along a positive-dimensional set). *Let $Z, Z' \subseteq A_0$ be distinct abelian threefolds, let $W = Z \cap Z'$, of dimension $d \in \{0, 1, 2\}$, and put $c = 3 - d$ and $m = b - a$.*

- (i) $\mathcal{H}om(\mathcal{O}_Z, \mathcal{O}_{Z'}) = 0$, and $\mathcal{E}xt^q(\mathcal{O}_Z, \mathcal{O}_{Z'}) \cong \mathcal{O}_W^{\binom{d}{q-c}}$ for $c \leq q \leq 3$, zero otherwise.
- (ii) $\mathrm{Ext}^k(\mathcal{O}_Z \otimes L^a, \mathcal{O}_{Z'} \otimes L^b) = 0$ unless $c \leq k \leq 3$ when $m > 0$, $3 \leq k \leq 3 + d$ when $m < 0$, and $c \leq k \leq 3 + d$ when $m = 0$. In particular the group vanishes in degrees $k \leq 2$ when $m < 0$, and $\mathrm{Ext}^1 \neq 0$ only when $d = 2$ and $m \geq 0$, where $\mathrm{Ext}^1 = H^0(W, L^m|_W)$.
- (iii) For the threefolds $Z_\zeta, Z_{\zeta'}$ of Appendix A, d is the number of indices j with $\zeta_j = \zeta'_j$, W is the product of the shared curves with $\prod_{\zeta_j \neq \zeta'_j} |\zeta_j - \zeta'_j|^2$ points, and for $d = 2$ and $m = 0$, $\dim \mathrm{Ext}^1 = |\zeta_l - \zeta'_l|^2 \in \{2, 4\}$, l being the index at which they differ.

Proof. (i) W is a closed subgroup scheme of A_0 , reduced in characteristic zero, so a disjoint union of translates of an abelian variety of dimension d , and it is nonempty since Z and Z' contain the origin. At a point of W choose translation-invariant linear coordinates in which $Z = \{x_1 = x_2 = x_3 = 0\}$. The restrictions of x_1, x_2, x_3 to Z' are linear forms cutting out W , of codimension c in Z' ; after a linear change $x_1, \dots, x_c$ restrict to a regular sequence on Z' with zero locus W and $x_{c+1}, \dots, x_3$ restrict to zero. The Koszul resolution of $\mathcal{O}_Z$ computes $\mathcal{E}xt^q(\mathcal{O}_Z, \mathcal{O}_{Z'})$ as the cohomology of the Koszul

complex of these restrictions on $\mathcal{O}_{Z'}$, the tensor product of the Koszul complex of the regular sequence, with cohomology $\mathcal{O}_W$ in degree c , and of d complexes $\mathcal{O}_{Z'} \xrightarrow{0} \mathcal{O}_{Z'}$; so $\mathcal{E}xt^q = \wedge^{q-c}(\mathcal{O}_W^d)$. Since $c \geq 1$, $\mathcal{H}om = 0$.

(ii) The local-to-global spectral sequence has $E_2^{p,q} = H^p(W, \mathcal{E}xt^q \otimes L^m|_W)$ with $0 \leq p \leq d$ and $c \leq q \leq 3$. On each component of W the bundle $L^m|_W$ is ample for $m > 0$, with cohomology in degree 0 only, anti-ample for $m < 0$, with cohomology in degree d only, and trivial for $m = 0$. This gives the three ranges. For $k = 1$ the only possible term is $E_2^{0,1}$, nonzero only when $c = 1$ and $m \geq 0$, and it survives to E_∞ because $E_2^{1,0} = E_2^{2,0} = 0$.

(iii) In the coordinates of Appendix A, $Z_\zeta = \{u_j + \zeta_j v_j = 0, j = 1, 2, 3\}$; a shared index gives a form vanishing on $Z_{\zeta'}$, and an index with $\zeta_j \neq \zeta'_j$ gives the form $(\zeta_j - \zeta'_j)v_j$ on $Z_{\zeta'}$, whose zero locus in $C_{\zeta'_j}$ has $|\zeta_j - \zeta'_j|^2$ points by Lemma A.1(ii). So W is as stated, and $\mathrm{Ext}^1 = H^0(W, \mathcal{O}_W)$ has dimension the number of components of W . $\square$

Theorem VI.1 applies at A_0 with the same number $r = 57$: the rank of the contraction of HT^2 into $\mathrm{ch}(\mathcal{E})$ is invariant under $\mathrm{SU}(V, H)(\mathbb{R})$, which fixes the Weil classes and θ and acts transitively on $\mathcal{D}_{3,3}$, so it is the rank computed at a very general point, and the argument of Buchweitz and Flenner is local on the base. An object $\mathcal{E}$ with $\dim \mathrm{Ext}^2(\mathcal{E}, \mathcal{E}) = 57$ at A_0 would therefore deform along all of $\mathcal{D}_{3,3}$ and prove the Weil classes algebraic on every member with full Hodge group. By (i) every Chern character of polarised shape is realised at A_0 by a convolution of pieces $\mathcal{O}_{Z_a} \otimes L^{k_a}[s_a]$ and $L^k[t]$, with at least two subvariety pieces, since w is not a multiple of one $[Z]$, and at least three powers of L , since the Hankel rank is three; by (ii) to (v) every group between two pieces is known. Appendix A writes the classes, the intersection numbers and every dimension of the lemma in coordinates for the threefolds that are products of elliptic curves of the three Weil surfaces, and exhibits the signed sum of thirty-two of them equal to $32(\alpha + \bar{\alpha})$. What the lemma decides is how the diagonal classes can disappear.

Proposition VI.10 (No cancellation in two steps). *Let $\mathcal{E}$ be a convolution of pieces $F_a[s_a]$ of the types of Lemma VI.8, whose threefolds meet pairwise in finite sets, and no two of which are isomorphic sheaves placed at shifts differing by at most one. A class of $\mathrm{Ext}^2(F_a, F_a)$ is cancelled in the spectral sequence of the convolution only through a closed chain $a = a_0, a_1, \dots, a_m = a$ of pieces with $\mathrm{Ext}^{k_i}(F_{a_{i-1}}, F_{a_i}) \neq 0$ and $\sum_i k_i = m$, and no such chain has $m = 2$. The chains with $m = 3$ are exactly those through three twists $k < k' < k''$ of one threefold, $\mathcal{O}_Z \otimes L^k[s] \rightarrow \mathcal{O}_Z \otimes L^{k'}[s+1] \rightarrow \mathcal{O}_Z \otimes L^{k''}[s+2] \rightarrow \mathcal{O}_Z \otimes L^k[s]$, with degrees 0, 0, 3. Hence every cancellation among the diagonal classes of degree two is a Massey product of length at least three.*

Proof. The Maurer–Cartan components of the twisted complex and the class η whose differential is computed all have total degree one, that is, a component in $\text{Ext}^k(F_a, F_b)$ has $k + s_b - s_a = 1$. A product of m such components along a closed chain lands in $\text{Ext}^{\sum k_i - m + 2}(F_a, F_a)$, since the shifts cancel around the chain and the m -fold product lowers the degree by $m - 2$; so it reaches degree two exactly when $\sum k_i = m$. For $m = 2$ both components have degree at most two. Between two pieces that are not isomorphic sheaves, Lemma VI.8 gives the degrees: 3 and 3 between $\mathcal{O}_Z$ and $\mathcal{O}_Z$; 0 to 3 one way and 3 to 6 the other between two twists of one $\mathcal{O}_Z$; 3 and 3 between $\mathcal{O}_Z \otimes L^a$ and L^b with $a < b$, 6 and 0 with $a > b$, and 3 to 6 against 0 to 3 for $a = b$; 0 and 6 between two powers of L . In every case the two degrees add up to at least three. Between two copies of one sheaf at shifts s, s' the two degrees are $1 - s' + s$ and $1 - s + s'$, which are both at most two only when $|s - s'| \leq 1$, the case excluded. For $m = 3$ the edges of degree at most two are, by the same list, the edges that raise the twist and the edges $L^a \rightarrow \mathcal{O}_Z \otimes L^a$; a closed chain cannot consist of them alone, so one edge has degree at least three and the other two have degree zero. Two edges of degree zero from a line bundle lead to a power of L or to a subvariety piece of strictly larger twist, from which every edge back to the line bundle has degree six; from $\mathcal{O}_Z \otimes L^k$ they lead only to $\mathcal{O}_Z \otimes L^{k''}$ with $k'' > k$ through an intermediate twist k' , and the edge back has degree three, through $H^3(Z, L^{k-k''}|_Z) \otimes \wedge^0 N_Z$. These are the chains displayed, and their three groups are nonzero. $\square$

For line-bundle pieces alone the same bookkeeping holds on E_0^6 , and there the Massey products of length four are the ones that act, with the result $\dim \text{Ext}^2 \geq 69$ [14, Thm. 18.35]. With subvariety pieces and three powers of L no closed chain of any length exists, and the criterion fails for a reason that involves no product at all.

Proposition VI.11 (Convolutions with three line bundles fail). *Let $\mathcal{E}$ be a convolution at A_0 of pieces $\mathcal{O}_{Z_a} \otimes L^{k_a}[s_a]$ and $L^{l_b}[t_b]$ in which no sheaf occurs twice, the threefolds Z_a are pairwise distinct, there are at most three line bundles, and $\text{Ext}^1(\mathcal{O}_{Z_a} \otimes L^{k_a}, \mathcal{O}_{Z_b} \otimes L^{k_b}) = 0$ whenever $s_a = s_b$. Suppose $\text{ch}(\mathcal{E})$ has the polarised shape. Then no term of the twisted differential carries a class of total degree one into a diagonal block, and*

$$\dim \text{Ext}^2(\mathcal{E}, \mathcal{E}) > r(\text{ch} \mathcal{E}) :$$

the criterion fails for $\mathcal{E}$. The hypothesis on Ext^1 holds when the threefolds meet pairwise in finite sets, and for the thirty-two threefolds Z_ζ of Appendix A placed at one twist with shifts of the parity of $\zeta_1 \zeta_2 \zeta_3$.

Proof. Step 1, no closed chain. As in the proof of Proposition VI.10, a term of the differential landing in a diagonal block runs along a closed chain $a_0, a_1, \dots, a_m = a_0$ of pieces with a nonzero component in $\text{Ext}^{k_i}(F_{a_{i-1}}, F_{a_i})$, $k_i = 1 + s_{a_{i-1}} - s_{a_i}$, so that $\sum k_i = m$; the pieces of the chain are distinct, because the differential is strictly upper triangular in the one-sided order. We show that no such chain exists. Between

two distinct threefold pieces $\text{Hom} = 0$ by Lemma VI.9(i), and a component of degree one needs $s_a = s_b$, which the hypothesis excludes; so every edge between two threefold pieces has degree at least two. By Lemma VI.8(iv) and (v), an edge $L^l \rightarrow \mathcal{O}_Z \otimes L^k$ has degree 0 when $k > l$, 3 when $k < l$ and 0 to 3 when $k = l$, so a degree at most one forces $k \geq l$; an edge $\mathcal{O}_Z \otimes L^k \rightarrow L^l$ has degree 3 when $l > k$, 6 when $l < k$ and 3 to 6 when $l = k$, so a degree at most four forces $l \geq k$; and an edge between two line bundles has degree 0 when it raises the twist and 6 when it lowers it. A chain of threefold pieces alone has $\sum k_i \geq 2m > m$. Otherwise the chain visits $\ell \leq 3$ line-bundle pieces; between consecutive visits it either passes directly, by an edge that raises the twist (u such edges in all) or lowers it (w in all), or runs through $r \geq 1$ threefold pieces, entered with degree e and left with degree x ; let R be the number of runs. Then $R + u + w = \ell$, $m = \ell + \sum_{\text{runs}} r$, a run contributes at least $e + x + 2(r - 1)$ to $\sum k_i$, and so

$$\sum_i k_i - m \geq \sum_{\text{runs}} (e + x + r - 3) + 5w - u,$$

where each bracket is at least $0 + 3 + 1 - 3 = 1$. If $w \geq 1$ then $u \leq \ell - R - w \leq 2 - R$ and the right side is at least $R + 5 - (2 - R) > 0$. If $w = 0$ then $u = \ell - R \leq 3 - R$ and the right side is at least $2R - 3$, so $R \leq 1$; $R = 0$ is a cycle of edges that all raise the twist, which cannot close; and for $R = 1$ the single bracket must equal u , so $r \leq 2$ and $e + x \leq 5 - r$, that is $(e, x) \in \{(0, 3), (0, 4), (1, 3)\}$ for $r = 1$ and $(e, x) = (0, 3)$ for $r = 2$. In both cases the run enters the first threefold, of twist k , from L^l with $k \geq l$, leaves the last one, of twist k' , for $L^{l'}$ with $l' \geq k'$, and returns from $L^{l'}$ to L^l by $u \geq 1$ edges that raise the twist, so $l' < l$ and $k' < k$. For $r = 1$ this reads $k < k$. For $r = 2$ the internal edge goes from the twist k to the strictly smaller twist k' and has degree two, which Lemma VI.9(ii) forbids. So there is no closed chain.

Step 2, the class $\text{ev}_{\mathcal{E}}(v)$. By Step 1 the diagonal components of a class in $\text{Ext}^2(\mathcal{E}, \mathcal{E})$ are well defined, as in Proposition VI.5(ii), and for $v \in H^1(A_0, T_{A_0})$ the diagonal components of $\text{ev}_{\mathcal{E}}(v)$ are the classes $\text{ev}_{F_a}(v) = v \lrcorner \text{At}(F_a)$ of the pieces, the Atiyah class of the twisted complex being block upper triangular with diagonal blocks $\text{At}(F_a)$. For a piece $F = \mathcal{O}_Z \otimes L^k$ the semiregularity map sends $\text{ev}_F(v)$ to $v \lrcorner \text{ch}(F) = v \lrcorner [Z] + k v \lrcorner ([Z] \theta) + \dots$, whose component of lowest degree is $v \lrcorner [Z]$. There is at least one threefold piece, since the Weil component of $\text{ch}(\mathcal{E})$ is nonzero and powers of L contribute none. Step 3 gives $v \in T\mathcal{D}_{3,3}$ with $v \lrcorner [Z_a] \neq 0$ for such a piece, so $\text{ev}_{\mathcal{E}}(v) \neq 0$; and $\sigma_{\mathcal{E}}(\text{ev}_{\mathcal{E}}(v)) = v \lrcorner \text{ch}(\mathcal{E}) = 0$, because $T\mathcal{D}_{3,3}$ annihilates θ and the Weil plane. So $\sigma_{\mathcal{E}}$ has a nonzero kernel, while its rank is at least the rank $r(\text{ch} \mathcal{E})$ of $\sigma_{\mathcal{E}} \circ \text{ev}_{\mathcal{E}}$; hence $\dim \text{Ext}^2(\mathcal{E}, \mathcal{E}) \geq r(\text{ch} \mathcal{E}) + 1$.

Step 3, no $[Z]$ is annihilated by $T\mathcal{D}_{3,3}$. The tangent space $T\mathcal{D}_{3,3} \subseteq H^1(A_0, T_{A_0}) = \text{Hom}(V^{1,0}, V^{0,1})$ consists of the K -linear maps that are skew for the polarisation; it is the part $\mathfrak{g}^{-1,1}$ of the Lie algebra $\mathfrak{g}$ of $\text{SU}(V, H)$ in the Hodge structure that A_0 induces on it, and the contraction $v \lrcorner$ on $H^*(A_0) = \wedge^* V_{\mathbb{C}}$ is the derivation by which $\mathfrak{g}_{\mathbb{C}}$ acts. Suppose $v \lrcorner [Z] = 0$ for all $v \in \mathfrak{g}^{-1,1}$. Since $[Z]$ is real it is annihilated by the conjugate space $\mathfrak{g}^{1,-1}$ as well, and $\mathfrak{g}^{-1,1} \oplus \mathfrak{g}^{1,-1}$, the off-diagonal blocks of $\mathfrak{sl}(V_+ \oplus V_-)$, generates $\mathfrak{g}_{\mathbb{C}} = \mathfrak{sl}_6$; so $[Z]$ is invari-

ant under the connected group $\mathrm{SU}(V, H)$, in particular under its rational points. Every $g \in \mathrm{SU}(V, H)(\mathbb{Q}) \subseteq \mathrm{GL}_K(V) = \mathrm{End}^0(A_0)^\times$ is a quasi-isogeny of A_0 , because E_0 has complex multiplication by K ; for an integer n with $\varphi = ng$ an isogeny, $\varphi^*[Z] = [Z]$ gives $\varphi_*[Z] = \varphi_*\varphi^*[Z] = \deg(\varphi)[Z]$, so the class of the abelian threefold $\varphi(Z)$, whose tangent space is gT_Z , is a positive multiple of $[Z]$. The group $\mathrm{SU}(V, H)(\mathbb{C}) \cong \mathrm{SL}_6(\mathbb{C})$ acts transitively on the three-dimensional subspaces of V_+ , which determine the K -subspaces of V , the condition $gT_Z \cap T_Z = 0$ is Zariski open and nonempty in g , and $\mathrm{SU}(V, H)(\mathbb{Q})$ is Zariski dense in the connected group $\mathrm{SU}(V, H)$ [15, Cor. 18.3]. So some g makes $Z \cap \varphi(Z)$ finite; it contains the origin, and $(Z \cdot \varphi(Z)) = |Z \cap \varphi(Z)| \geq 1$ by Lemma VI.8(ii). But $(Z \cdot \varphi(Z))$ is a positive multiple of $[Z]^2$, and $[Z]^2$ is a multiple of $f^*([0]^2) = 0$ for the map $f: A_0 \rightarrow E_0^3$ of Lemma VI.8(i), since $[0]^2 = 0$ on E_0^3 . This contradiction proves the claim, and the proposition.

For the last sentence of the statement: when the threefolds meet in finite sets every group between two of them sits in degree three by Lemma VI.8(ii); and two of the Z_ζ at the same shift have the same value of $\zeta_1 \zeta_2 \zeta_3$, hence differ in at least two coordinates, so $d \leq 1$ and $\mathrm{Ext}^1 = 0$ by Lemma VI.9(ii). $\square$

Proposition VI.11 settles the configuration that Appendix A writes down, the thirty-two threefolds Z_ζ at one twist with three powers of L : no convolution of these thirty-five pieces meets the criterion. By Lemma VI.8(i) every object meeting the criterion at A_0 is a convolution of pieces $\mathcal{O}_Z \otimes L^k[s]$ and $L^l[t]$, so what remains are the convolutions with four or more line bundles, with a sheaf at two shifts, with a threefold at several twists, or with two threefold pieces at the same shift meeting along an abelian surface, as two of the Z_ζ with two equal coordinates do. In each of these closed chains exist: through four line bundles, $L^l \rightarrow \mathcal{O}_Z \otimes L^k \rightarrow \mathcal{O}_{Z'} \otimes L^{k'} \rightarrow L^{l'} \rightarrow L^{l''} \rightarrow L^{l'''} \rightarrow L^l$ with $k > l > l''' > l'' > l' > k'$ and degrees 0, 3, 3, 0, 0, 0; through three twists of one threefold, the chain of Proposition VI.10; and between two pieces $\mathcal{O}_{Z_\zeta} \otimes L^k[s]$, $\mathcal{O}_{Z_{\zeta'}} \otimes L^k[s]$ with two equal coordinates, the chain of length two with degrees 1, 1, through the groups $H^0(W, \mathcal{O}_W)$ of Lemma VI.9(iii). The question at the stopping point is whether the diagonal components $(\mathrm{ev}_{F_a}(v))_a$, $v \in T\mathcal{D}_{3,3}$, lie in the image of the products along these chains, a finite computation in the groups of Lemmas VI.8 and VI.9 that we have not carried out; the Hodge locus of the obstruction, the only other way the criterion could fail, is settled by Theorem VI.1 itself.

F. The exceptional classes of a Mumford fourfold

Keep Setting III.5 and write ψ for the polarisation form on V , $T = D^0$, $q_\lambda(x, y) = \mathrm{Tr}_{F/\mathbb{Q}}(\lambda \mathrm{trd}(xy))$ for $\lambda \in F$, and m_a for (multiplication by $a \in F$ on T . The copy $T_X(-1) \subseteq V \otimes V$, $x \mapsto ((v, w) \mapsto \psi(xv, w))$, is symmetric and carries the form induced by $\psi \otimes \psi$, equal to $-4\mathrm{trd}(xy)$ summed over the three real places, that is q_1 up to the scalar -4 . The exceptional classes of $X \times X$ are the elements m_a , $a \in F \setminus \mathbb{Q}$, of $\mathrm{End}_{\mathrm{Hdg}} T_X(-1) = F$ [14, Prop. 21.2], and in [14, Thm. 21.4]

their algebraicity is derived from the Kuga–Satake class of a K3 surface S_λ with $T(S_\lambda)_\mathbb{Q} \cong (T, q_\lambda)$. We replace S_λ by an abelian variety.

Setting VI.12 (The sixfold Z_K). Let $K = F(\sqrt{-\delta}) \subseteq D$ be a CM quadratic extension of F inside D , $\delta \in F$ totally positive; every maximal commutative CM subfield of D is of this form since D is definite at two real places. Let D carry the left action of $G = D^1$ and the right action of the torus $K^1 = \ker(N_{K/F})$. Over $\bar{\mathbb{Q}}$, $D = D_1 \oplus D_2 \oplus D_3$ with $D_i = V_i \otimes W_i$, V_i the standard representation of the i -th factor of G and $W_i = \chi_i \oplus \chi_i^{-1}$ that of the i -th factor of K^1 . Fix a point t of the Shimura curve C of X , with Hodge cocharacter μ_X nontrivial only at the split place σ_3 , and let $\mu_Z = \mu' \mu''$, with μ' the action of μ_X by left multiplication and μ'' the cocharacter of K^1 of weight $\pm \frac{1}{2}$ on $\chi_1^{\pm 1}$, $\chi_2^{\pm 1}$ and 0 on $\chi_3^{\pm 1}$. Then $D_\mathbb{C}$ has type $(1, 0)$ on $V_1 \chi_1$, $V_2 \chi_2$, $V_3^{1,0} W_3$ and $(0, 1)$ on the complements, so D carries a rational Hodge structure of weight one with $h^{1,0} = 6$ and Hodge group inside $G \cdot K^1$. For $c \in K$ with $\bar{c} = -c$ put $\psi_c(x, y) = \mathrm{Tr}_{F/\mathbb{Q}} \mathrm{trd}(\bar{x} y c)$. The abelian sixfold $Z_K = Z_{K,t}$ is the one with $H^1(Z_K) = D$ and polarisation ψ_c for c in the cone where ψ_c is positive; over a finite cover of C these form an abelian scheme [49], and we use only the fibre at t .

Lemma VI.13. ψ_c is alternating, invariant under left multiplication by D^1 and right multiplication by K^1 , and the ψ_c , $c \in K$ with $\bar{c} = -c$, fill the three-dimensional space of all $G \times K^1$ -invariant alternating forms on D . Hence $\mathrm{NS}(Z_K)_\mathbb{Q}$ has dimension three.

Proof. The reduced trace is invariant under conjugation and cyclic, so $\psi_c(y, x) = \mathrm{Tr} \mathrm{trd}(\bar{y} x c) = \mathrm{Tr} \mathrm{trd}(\bar{c} \bar{x} y) = \mathrm{Tr} \mathrm{trd}(\bar{x} y \bar{c})$, and ψ_c is alternating exactly when $\bar{c} = -c$. For g with $\mathrm{nrd}(g) = 1$, $\mathrm{trd}(\bar{g} \bar{x} g y c) = \mathrm{trd}(\bar{x} \bar{g} g y c) = \mathrm{trd}(\bar{x} y c)$. For $k \in K^1$, $\mathrm{trd}(\bar{k} \bar{x} y k c) = \mathrm{trd}(\bar{k} \bar{x} y k c) = \mathrm{trd}(\bar{x} y k c \bar{k}) = \mathrm{trd}(\bar{x} y c)$ because K is commutative and $k \bar{k} = 1$. Over $\bar{\mathbb{Q}}$ the invariant alternating forms live in the three summands $\wedge^2(V_i \otimes W_i)^{G \times K^1} = \wedge^2 V_i \otimes (\chi_i \chi_i^{-1})$, one dimension each, and the cross terms $D_i \otimes D_j$ carry the nontrivial characters $\chi_i^{\pm 1} \chi_j^{\pm 1}$; so the space has dimension $3 = \dim_\mathbb{Q} K^-$, which the ψ_c fill since $c \mapsto \psi_c$ is injective. Hodge classes of degree two are the invariant alternating forms, as the Hodge group lies in $G \cdot K^1$ and the invariants of $G \cdot K^1$ are the three forms, which are of type $(1, 1)$. $\square$

Lemma VI.14 (Where T sits in Z_K).

- (i) The K^1 -invariants of $\wedge^2 D_i$ form a four-dimensional space: $S^2 V_i \otimes \wedge^2 W_i$, the adjoint representation of $\mathfrak{sl}(V_i)$, and $\wedge^2 V_i \otimes \mathbf{1}$. The sum T_Z of the three adjoint pieces is defined over $\mathbb{Q}$, is a sub-Hodge structure of $H^2(Z_K)$, and is isomorphic, as a Hodge structure with G -action, to $T_X(-1)$.
- (ii) The form induced on $\wedge^2 D$ by ψ_c restricts on T_Z to q_{c^2} , up to a rational scalar independent of the place; here $c^2 = -N_{K/F}(c) = -f^2 \delta \in F$ for $c = f\sqrt{-\delta}$.

Proof. (i) $\wedge^2(V_i \otimes W_i) = S^2 V_i \otimes \wedge^2 W_i \oplus \wedge^2 V_i \otimes S^2 W_i$; the torus acts trivially on $\wedge^2 W_i = \chi_i \chi_i^{-1}$ and on one summand of

$S^2W_i = \chi_i^2 \oplus \mathbf{1} \oplus \chi_i^{-2}$. The cross terms carry nontrivial characters. The Galois group permutes the places, so T_Z is defined over $\mathbb{Q}$; as a G -representation it is the adjoint representation T . The cocharacter μ'' acts trivially on K^1 -invariants and the centre acts on $\wedge^2 D$ with weight two, so the Hodge structure on T_Z is the one induced by the adjoint action of μ' , twisted to weight two; this is the recipe that gives $T_X(-1)$ at the same point t .

(ii) By Schur's lemma the induced form is, on each irreducible T_i , a multiple of $\text{trd}(xy)$. In the split model at the place i the element c acts on D_i by $\sigma_i(c) \text{diag}(1, -1)$, whose square is $\sigma_i(c^2)$; the multiple is $\sigma_i(c)^2$ times a rational constant that is the same at every place, since the computation in the weight basis is identical at the three places. The sum over the places is q_{c^2} up to that constant. $\square$

Theorem VI.15 (The sixfold link). *Let ξ be a nonzero element of $\text{Hom}_{\text{Hdg}}(T_X(-1), T_Z) \subseteq H^4(X \times X \times Z_K)$.*

- (i) $\text{Hom}_{\text{Hdg}}(T_X(-1), T_Z) = F \cdot \iota$ for the identification ι of Lemma VI.14, so $\xi = m_e \circ \iota$ for a unique $e \in F^\times$. The $G \times K^1$ -invariant classes of degree four on $X \times X \times Z_K$ have dimension 26, and ξ and $\psi \otimes \text{NS}(Z_K)$ are the only ones in the Künneth component $H^1(X) \otimes H^1(X) \otimes H^2(Z_K)$.
- (ii) If ξ is algebraic, then $\xi^\dagger \xi$, the composite with the adjoint for the Lefschetz pairing on $X \times X$ and the intersection pairing on Z_K , is an algebraic endomorphism of $T_X(-1)$ equal to $m_{a(e)}$ with $a(e) = \kappa e^2 c^2 \in F$, $\kappa \in \mathbb{Q}^\times$.
- (iii) If $a(e) \notin \mathbb{Q}$, the exceptional classes of $X \times X$ are algebraic at t , hence at every point of C , and so is every Hodge class on every power of X .
- (iv) $a(e) \notin \mathbb{Q}$ for every $e \in F^\times$ if and only if K contains no imaginary quadratic field. If $K = F \cdot k$ with $k = \mathbb{Q}(\sqrt{-d})$ and $c = f\sqrt{-d}$, then $a(e) \in \mathbb{Q}$ exactly for $e \in \mathbb{Q}f^{-1}$.
- (v) Conversely, if the exceptional classes are algebraic and some algebraic cycle on $X^r \times Z_K$ acts nonzero on T_Z , then every ξ is algebraic.

Proof. (i) Both sides are the irreducible G -representation T with $\text{End}_{\text{Hdg}} = F$ [14, Prop. 21.2], so $\text{Hom}_{\text{Hdg}} = F\iota$. The count is the dimension of the kernel of the six raising and lowering operators of $\mathfrak{sl}_2^3$ on the torus-weight-zero part of $\wedge^4(V \oplus V \oplus D)$, computed by Künneth type: $(1, 1, 2)$ gives $3 + 3$, the line $F\iota$ and $\psi \otimes \text{NS}(Z_K)$; $(2, 2, 0)$ gives $4 = \mathbb{Q} \oplus F$, the Hodge classes of $X \times X$ in $H^2 \otimes H^2$; $(0, 0, 4)$ gives $6 = S^2\text{NS}(Z_K)$; $(2, 0, 2)$ and $(0, 2, 2)$ give 3 each; and $(4, 0, 0)$, $(0, 4, 0)$, $(3, 1, 0)$, $(1, 3, 0)$ one each, products of divisor classes. The sum is 26. The Hodge group of the product lies in $G \cdot K^1$, so 26 bounds the Hodge classes from above; equality is not needed.

(ii) The adjoint of a correspondence for the Lefschetz pairing on $H^2(X \times X)$ and the polarised intersection pairing on Z_K is the transposed cycle composed with cup products with powers of the polarisations and the inverse Lefschetz isomorphism, which is algebraic on an abelian variety [28, §2]; so $\xi^\dagger \xi$ is

algebraic. By Lemma VI.14, $T_X(-1)$ carries $-4q_1$ and T_Z carries a rational multiple of q_{c^2} , and for $\xi = m_e$, $q_{c^2}(m_e x, m_e y) = \text{Tr}(c^2 e^2 \text{trd}(xy)) = q_1(c^2 e^2 x, y)$, so $\xi^\dagger \xi = \kappa m_{e^2 c^2}$.

(iii) An irrational $a \in F$ generates the cubic field, so every $m_b, b \in F$, is a polynomial in $\xi^\dagger \xi$, algebraic on $T_X(-1)$. Compose with the product map $\mu: H^2(X \times X) \supseteq T_X(-1) \rightarrow H^2(X)$ and its adjoint, both built from ψ , the diagonal and θ and hence algebraic [14, Lem. 21.3]: the composite $\mu \circ (m_b \otimes 1) \circ \mu^\dagger$ acts on the primitive part U of $H^2(X)$ by the element $v(\text{Tr}b - b)/2$ of F , irrational when b is. With the identity and the projector onto $\mathbb{Q}\theta$ this generates $\mathbb{Q} \times F = \text{End}_{\text{Hdg}} H^2(X)$, so by [14, Prop. 21.2] the exceptional classes are algebraic. The class ξ is flat along C and so are the exceptional classes, so by Lemma IV.2 algebraicity at one point of the curve C gives it on a countable set or everywhere; and [14, Cor. 20.30] shows that algebraicity at one point of C gives it at every point, and then every Hodge class on every power of X is algebraic [14, Thm. 21.7].

(iv) $a(e) = \kappa e^2 f^2 \delta$ is rational iff $e^2 f^2 \delta \in \mathbb{Q}$. If $-\delta \notin \mathbb{Q}^\times (F^\times)^2$ then $\delta \notin \mathbb{Q}^\times (F^\times)^2$ and $e^2 f^2 \delta \in \mathbb{Q}$ is impossible. If $-\delta = -dg^2$ with $d \in \mathbb{Q}^\times$, $g \in F^\times$, then with $c = f\sqrt{-d}$ one gets $a(e) = \kappa e^2 f^2 d$, rational iff $(ef)^2 \in \mathbb{Q}$ iff $ef \in \mathbb{Q}$, a cubic field having no irrational element with rational square. And $-\delta \in \mathbb{Q}^\times (F^\times)^2$ exactly when $K \supseteq \mathbb{Q}(\sqrt{-d})$ for some d .

(v) By [14, Thm. 21.7] the Hodge conjecture holds for all powers of X once the exceptional classes are algebraic. A cycle on $X^r \times Z_K$ acting nonzero on the irreducible T_Z carries it isomorphically onto a summand of $H^{2k}(X^r)(k-1)$; projecting onto that summand and composing with an isomorphism to $T_X(-1) \subseteq H^2(X \times X)$, a Hodge class on X^{r+2} and algebraic, gives an algebraic nonzero element of $\text{Hom}_{\text{Hdg}}(T_Z, T_X(-1)) = F$; composing with the algebraic m_a gives every element of that line, and transposing gives every ξ . $\square$

Proposition VI.16 (Hyper-Kähler carriers give ± 1). *Let $Y_1, \dots, Y_m$ be projective hyper-Kähler varieties of $K3^{[n_j]}$ type whose transcendental spaces are Hodge isometric to $(T, r_j q_{\lambda_j})$, $r_j \in \mathbb{Q}^\times$, $\lambda_j \in F$ totally positive. Every composite of rational Hodge isometries between them that returns to Y_j acts on T by ± 1 , and every composite of Hodge similarities by an element of $\mathbb{Q}$.*

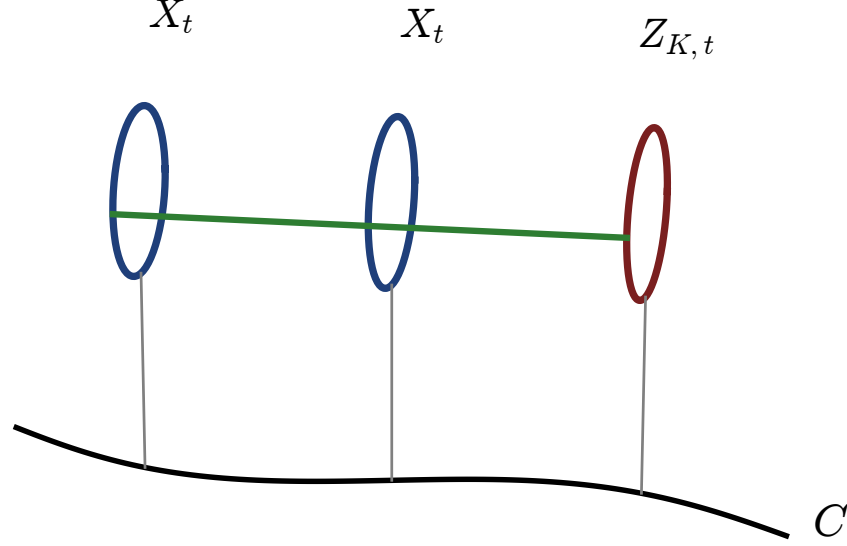
Proof. A Hodge isometry $(T, r_j q_{\lambda_j}) \rightarrow (T, r_k q_{\lambda_k})$ is a Hodge endomorphism of T , hence m_a for some $a \in F$, and it is an isometry iff $r_j \lambda_j = r_k \lambda_k a^2$. A composite returning to j is m_a with $a^2 = 1$, and a composite of similarities is m_a with $a^2 \in \mathbb{Q}$, which in a cubic field forces $a \in \mathbb{Q}$. The isometries are algebraic by [16, 32], which is why the statement matters: they realise m_b between S_λ and $S_{\lambda b^{-2}}$ and between their moduli spaces of sheaves, but every return is trivial. $\square$

G. Where the link stops

Theorem VI.15 replaces the Kuga-Satake variety of [14, Thm. 21.4], of dimension 2^7 , by an abelian sixfold over the same curve, and it replaces the irrationality that had to be extracted from anticommuting Clifford blocks by the arithmetic of K : for every K that is not a compositum $F \cdot k$ every link

The sixfold link over the Shimura curve

$$\xi = m_e \circ \iota: T_X(-1) \rightarrow T_Z$$



$\xi_t \in H^1(X) \otimes H^1(X) \otimes H^2(Z_K)$ (green), flat along C

FIG. 10. The sixfold link. Two copies of the Mumford fourfold X_t and the sixfold $Z_{K,t}$ sit over the same point t of the Shimura curve C ; the class ξ_t in the mixed Künneth component identifies the two copies of T and is flat along C .

closes the target. Its logical status is the same as the Kuga–Satake link: by (v) it is equivalent to the target together with one algebraic link, not a reduction to something smaller.

The missing step is the algebraicity of one class $\xi \in H^4(X \times X \times Z_K)$. It is exceptional: its component in $V \otimes V$ is the nine-dimensional T , not a multiple of ψ , so it is not invariant under $\mathrm{Sp}(V)$ and not in the Lefschetz algebra of $X \times X \times Z_K$ (Lemma III.6); the theorems that prove the conjecture when the Hodge ring is generated by divisors do not apply, and no Weil class of Z_K or of $X \times X$ is involved. At the points of complex multiplication of C the class ξ_c is a Hodge class on a CM abelian variety in a mixed Künneth component between $X_c \times X_c$ and $Z_{K,c}$ with $\mathrm{Hom}(X_c, Z_{K,c}) = 0$, so it is not a pull-back from one factor nor a product of lower-degree Hodge classes, and the generation theorems for CM abelian varieties do not reach it either. Unlike the Kuga–Satake class, the link is therefore not known even at the countably many special points. This is the price of staying inside abelian varieties, and it is the exact statement that (F2) needs at its smallest in-

stance.

VII. WHERE THE EARLIER ATTEMPT FAILS

The preprint [6] of the two authors claimed the conjecture in full. We record here each point at which it fails, so that the present paper can be read as its replacement and not as a continuation. Numbers refer to that preprint.

a. *The secant cycle* (Definition 3, Lemma 4). For an abelian $2n$ -fold A of Weil type the preprint takes $\Sigma = \mathrm{Sec}^n(A^\vee)$, the closure of the union of the $(n-1)$ -planes spanned by n points of $A^\vee$ in a projective embedding, and the cycle $Z_\Sigma = \Sigma \cap A^\vee$, asserted to have codimension n . Every point of $A^\vee$ lies on such a plane, so $A^\vee \subseteq \Sigma$ and $Z_\Sigma = A^\vee$: the intersection is not proper. The sheaf $\mathcal{O}_\Sigma|_{A^\vee}$ is $\mathcal{O}_{A^\vee}$, whose Fourier–Mukai transform is the skyscraper sheaf at the origin shifted by $-2n$, with Chern character the class of a point. So $\mathrm{ch}_k = 0$ for $1 \leq k < 2n$, contrary to Lemma 4, and Proposi-

tion 2 has nothing to identify with a Weil class.

b. *The polarisation (Definition 3).* The polarisation is taken principal, so $\chi(L) = 1$ and the embedding is into $\mathbb{P}^0$; the dimension count needs $\chi(L) = 2n^2 + 2n$. A principal polarisation is never very ample.

c. *The dimension of the Weil space (Proposition 1).* $\det_K H^1(A)$ is a two-dimensional $\mathbb{Q}$ -space of Hodge classes [57], so at a very general point $\text{Hdg}^n(A) = \mathbb{Q}\eta^n \oplus W(A)$ has dimension three, not two.

d. *The eigencharacter (Lemmas 1, 2, Proposition 2, Theorem 4).* Equation (1) of the preprint gives $\tau^* \eta = N(\tau)\eta$ for $\tau \in K^\times$, so η^n has character $N(\tau)^n$, while Proposition 2 asserts character 1. The group $K^\times$ acts on $W(A) = \bigwedge_K^{2n} H^1(A)$ by $\tau \mapsto \tau^{2n}$, which differs from $N(\tau)^n = (\tau\bar{\tau})^n$ unless $(\tau/\bar{\tau})^n = 1$; so the Weil classes are not in the N^n -eigenspace, and an N^n -eigenspace of degree $2n$ is a multiple of η^n (Fig. 11). The scaling of the secant sheaf by d^n under an isogeny of degree d (Lemma 1) is asserted without proof.

e. *Step 4 of Theorem 4.* The points of a Shimura variety with smaller Mumford–Tate group are the points of proper special subvarieties, most of which are not of CM type; and Pohlmann’s theorem [44] covers the CM types whose Hodge ring is generated by divisors, not all CM abelian varieties.

f. *The reduction to Weil classes (Theorem 3, Section 5).* Moonen and Zarhin describe every Hodge class as a polynomial in divisor classes and Weil classes of isogeny factors in dimension at most five [40], and the description is not known beyond; simple CM abelian varieties can carry Weil classes [50, 57]; and not every factor of type IV is of Weil type.

g. *Theorem 12.* The Kuga–Satake construction exists for Hodge structures of K3 type, with $h^{2,0} = 1$ [20, 29]; Theorem 12 applies it to arbitrary primitive classes. Its algebraicity, credited there to Deligne, is open: Deligne proved that the correspondence is absolutely Hodge [21], and its algebraicity is known only in special families [52, 53]. Since the case split of Section 1.4 rests on this step for the classes of coniveau zero, it is incomplete.

None of these points is repaired here. The present paper does not use secant cycles, the eigencharacter argument or the Kuga–Satake construction outside K3 type, and it claims no case of the conjecture that is not proved in Sections III to VI.

VIII. WHAT IS PROVED AND WHAT IS OPEN

Table III lists the statements. Three remarks on what the table says.

The two open statements are not independent problems that happen to add up to the conjecture; they are two halves of one phenomenon. Both say that the algebraic locus of a flat Hodge class, a countable union of closed strata through a dense set of points of complex multiplication, is not meagre. For (F2) the dense set is supplied by explicit cycles at CM points and the first instance is a single class on an abelian fourteenfold or a single Ext group on an eightfold; for (F3′) the dense set is supplied by the K3 surfaces with complex multiplication and by the chains of Section V, and the first instance is a cubic real multiplication on one K3 surface of Picard number 13, which

Theorem V.12 supplies for the fields $\mathbb{Q}(\zeta_7)^+$ and $\mathbb{Q}(\zeta_9)^+$ with the algebra ramified at two real places, and which stays open for every other pair of a cubic field and an algebra.

Each construction of this paper ends at a question with a definite answer. Whether some convolution of the pieces of Theorem VI.3 has $\dim \text{Ext}^2 = 57$ is a finite computation in the Ext algebra of two sheaves on a fourfold; at the point E_0^6 of complex multiplication every group entering it is written down in Lemma VI.8, Proposition VI.11 answers it in the negative for every convolution with three powers of L , and for the remaining ones it is the rank of the products along the closed chains. Whether the link ξ is algebraic is a question about one Hodge class on one abelian variety, equivalent by Theorem VI.15(v) to the exceptional classes together with one more cycle. Whether a correspondence acting on $T(S_\lambda)$ otherwise than by a similarity exists is a question about one K3 surface; for $F = \mathbb{Q}(\zeta_7)^+$ or $\mathbb{Q}(\zeta_9)^+$ and $D = D_\infty$ Theorem V.12 answers it, and for every other pair (F, D) it is open, with Proposition V.13 marking the three places where the present mechanism fails. A negative answer to the first closes that route, as the analogous question on E_0^6 closed; a positive answer to any of them proves the corresponding statement at its first instance.

A. Specialisation, degeneration and blow-ups

Three devices are often proposed for passing from the members where a class is known to be algebraic to the others, and we record exactly what each one proves.

Proposition VIII.1. *Let $\pi : \mathcal{X} \rightarrow B$ be a smooth projective family over an irreducible base and ξ a flat Hodge class on its fibres.*

(i) *If ξ_t is algebraic at the generic point of a curve $C \subseteq B$ then it is algebraic at every point of C . The converse implication, from one point of C to its generic point, holds when ξ_{t_0} is the Chern character of a perfect complex whose semiregularity map is injective, and in no greater generality is it known.*

(ii) *Let $\tilde{X}$ be the blow-up of a smooth projective variety X along a smooth closed subvariety Z of codimension c . Then $\text{Hdg}^k(\tilde{X})/\text{Alg}^k(\tilde{X}) \cong \text{Hdg}^k(X)/\text{Alg}^k(X) \oplus \bigoplus_{i=1}^{c-1} \text{Hdg}^{k-i}(Z)/\text{Alg}^{k-i}(Z)$. In particular the Hodge conjecture for $\tilde{X}$ is equivalent to the Hodge conjecture for X and for Z , and no sequence of blow-ups and blow-downs reduces the defect of a variety.*

(iii) *For the Weil classes of $\mathcal{D}_{n,n}$ and the exceptional class of a Mumford fourfold, every degeneration to a fibre with a semistable model on which the limit class is algebraic has its lift to the generic fibre as its missing step, and for the Mumford fourfold no degeneration keeping the class of Hodge type exists, since the Hodge locus of the class is a compact Shimura curve.*

Proof. (i) Specialisation of cycles along a curve [22, Ch. 20] sends an algebraic cycle on the generic fibre to one on each

Hodge classes of a very general Weil $2n$ -fold, $n = 3$: η^n and the Weil line carry different characters

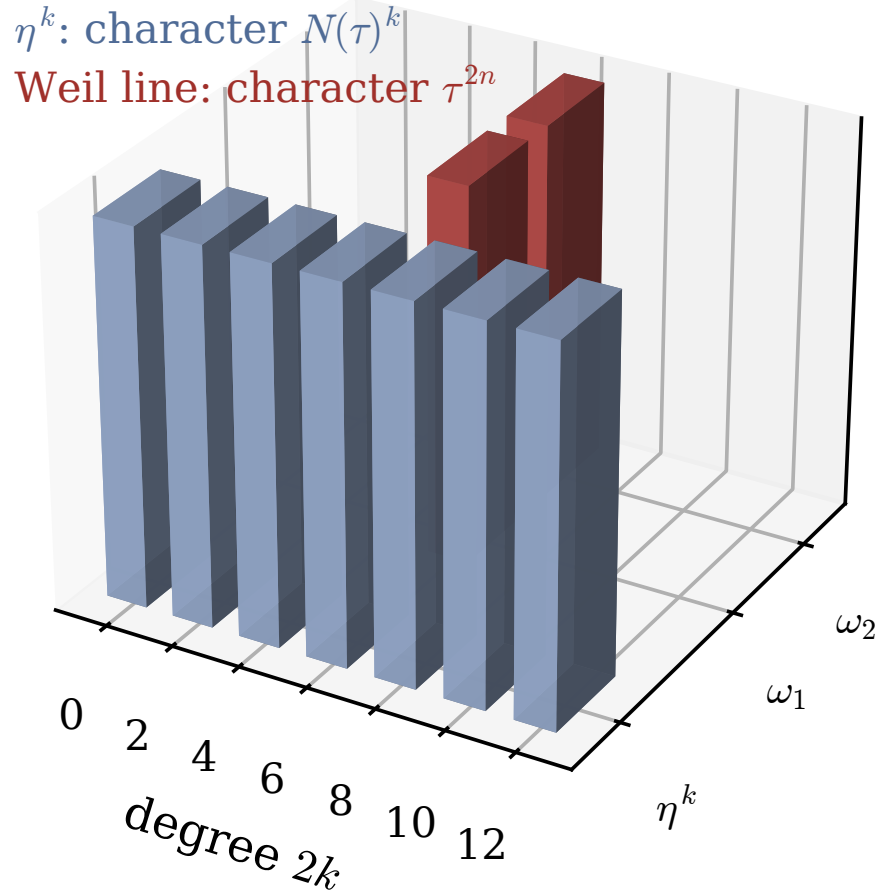


FIG. 11. The Hodge classes of a very general abelian sixfold of Weil type and the characters of $K^\times$ on them: η^k carries $N(\tau)^k$, the Weil plane carries τ^{2n} . An eigenspace for N^n in degree $2n$ is a multiple of η^n .

special fibre with the same flat cohomology class; this is the direction used by Schoen's degeneration and by Proposition IV.6. In the other direction the algebraic locus is a countable union of closed sets by Lemma IV.2, and a point in one stratum says nothing about the stratum being the whole base; the one proved lift is the semiregularity theorem of Bloch, Buchweitz and Flenner [12, 13], which is the content of Theorem VI.1. (ii) Manin's decomposition of the motive of a blow-up [31], $h(\tilde{X}) = h(X) \oplus \bigoplus_{i=1}^{c-1} h(Z)(-i)$, is realised by the algebraic correspondences π^* and $j_* \circ p^* \circ$ (powers of the relative hyperplane class), which are compatible with Hodge classes and with algebraic classes; so both the Hodge classes and the algebraic classes of $\tilde{X}$ decompose accordingly, and the quotients add. A birational map between smooth projective varieties factors through blow-ups

and blow-downs along smooth centres only in special cases, but every birational map is dominated by a sequence of blow-ups, and (ii) shows that the defect of the top variety is at least that of the bottom one, so the defect cannot be removed on the way. (iii) A flat class has a limit in the limit mixed Hodge structure of a semistable fibre, and on a totally degenerate fibre the graded pieces are combinatorial and every class is algebraic on the components; the return to the generic fibre is the lift of (i), with the same unproved step. For a Mumford fourfold the Hodge locus of the exceptional class is the compact Shimura curve of [14, Thm. 21.7], which has no boundary, so no fibre at which the class is still of Hodge type degenerates. $\square$

TABLE III. Every statement of the paper with its status. “Proved” means proved in the text from the cited results; “open” means not proved here or elsewhere to our knowledge.

statement	where	status	what it needs
HC $\Leftrightarrow$ (F2) $\wedge$ (F3')	Thm. I.1	proved	–
(F2) $\Leftrightarrow$ AB	Thm. III.7	proved	–
six minimal sufficient sets	Prop. III.8	proved, checked in Lean	–
dichotomy of the algebraic locus	Lem. IV.2	proved	–
(F2) as propagation from CM points	Thm. IV.5	proved	–
Weil loci dense with CM base point	Prop. IV.6	proved in [14]	–
chains make e with $e^2 \in \mathbb{Q}$ algebraic	Thm. V.3	proved	a chain of the right multiplier
$\sqrt{6}$ algebraic on two-dimensional families	Thm. V.5	proved	–
$\sqrt{5}, \sqrt{7}$ algebraic on one-dimensional families	Thm. V.8	proved	–
similarities act by multipliers $d_1 d_2$	Prop. V.9	proved	–
finite-group correspondences give abelian E	Prop. V.10	proved	–
HC for $X \times X$, X in the dihedral families	Cor. V.11	proved	–
(F3') for S_λ , $F = \mathbb{Q}(\zeta_7)^+$ or $\mathbb{Q}(\zeta_9)^+$, $D = D_\infty$	Thm. V.12	proved	–
where the dihedral mechanism stops	Prop. V.13	proved	–
(F3') for S_λ , other cubic F or other D	Sect. V.G	open	a non-similarity correspondence
(F3') in general	–	open	–
product object of polarised shape	Thm. VI.3	proved	–
direct sums never semiregular	Prop. VI.4	proved	–
annihilator of the secant pieces is the product locus	Thm. VI.6	proved	–
secant and line-bundle pieces orthogonal	Prop. VI.7	false for every realisation	–
(P2') at a product point	Sect. VI.E	open	Ext* of secant sheaves
the Ext groups at the CM point E_0^6	Lem. VI.8	proved	–
no two-step cancellation of diagonal classes	Prop. VI.10	proved	–
three line bundles at E_0^6	Prop. VI.11	proved, fail	–
(P2') at E_0^6 , other configurations	Sect. VI.E	open	the chain products
sixfold link $\Rightarrow$ exceptional classes	Thm. VI.15	proved	–
algebraicity of the link ξ	Sect. VI.G	open	a cycle on $X \times X \times X_K$
dominant maps, blow-ups, derived equivalences preserve the defect	Prop. VIII.2	proved	–
exceptional classes of $X \times X$	–	open	–
(F2) in general	–	open	–
the Hodge conjecture	–	open	(F2) and (F3')

B. Dominating maps, birational models and derived equivalences

Write $\delta^p(X) = \dim \text{Hdg}^p(X) - \dim \text{Alg}^p(X)$ for the defect of the conjecture in degree $2p$, $\delta_{\text{ab}}^p(X) = \dim \text{Hdg}^p(X) - \dim \text{Ab}^p(X)$ for the defect of (F3'), and $\delta(X) = \sum_p \delta^p(X)$. The conjecture for X is $\delta(X) = 0$. The following proposition records how the surgeries of birational geometry move these numbers; Figure 12 draws it.

Proposition VIII.2 (Defects under surgery). *Let X, Y be smooth complex projective varieties.*

- (i) *If $f: Y \rightarrow X$ is surjective and generically finite, then $\delta^p(Y) \geq \delta^p(X)$ and $\delta_{\text{ab}}^p(Y) \geq \delta_{\text{ab}}^p(X)$ for every p . In particular no blow-up along a singular centre, weighted blow-up, resolution of a modification or finite cover of X has a smaller defect than X .*
- (ii) *If X and Y are birational, then $\delta^2(X) = \delta^2(Y)$ and $\delta^{d-1}(X) = \delta^{d-1}(Y)$, $d = \dim X$; for $3 \leq p \leq d-2$ the difference $\delta^p(X) - \delta^p(Y)$ is a signed sum of defects $\delta^{p-j}(Z)$, $j \geq 1$, of smooth projective varieties Z of dimension less than d .*

(iii) *If $\Gamma \in \text{CH}^*(X \times Y)_{\mathbb{Q}}$ induces an isomorphism from $H^*(X, \mathbb{Q})$ onto $H^*(Y, \mathbb{Q})$ whose inverse is induced by a cycle, for instance the kernel of an equivalence between the derived categories of X and Y , then $\delta(X) = \delta(Y)$ and $\delta_{\text{ab}}(X) = \delta_{\text{ab}}(Y)$.*

(iv) *Let $\mathcal{X} \rightarrow \Delta$ be a projective family, smooth over the punctured disc, with a flat Hodge class ξ on the smooth fibres that is algebraic on a crepant resolution $\hat{X}$ of the special fibre X_0 , or on the components of a semistable model of X_0 . Then ξ is algebraic on X_t for $t \neq 0$ if and only if the specialisation $H^{2p}(X_0) \rightarrow H^{2p}(X_t)$ sends an algebraic class to an algebraic class, which is the statement (V) for the family; the monodromy plays no role, since it fixes ξ .*

Proof. (i) $f_* f^*$ is multiplication by the degree, so f^* is an injective morphism of Hodge structures and $f^* \text{Hdg}^p(X) \subseteq \text{Hdg}^p(Y)$. If $f^* \alpha$ is algebraic then so is $\deg(f) \alpha = f_* f^* \alpha$; hence $\text{Alg}^p(Y) \cap f^* \text{Hdg}^p(X) = f^* \text{Alg}^p(X)$ and f^* embeds $\text{Hdg}^p(X)/\text{Alg}^p(X)$ into $\text{Hdg}^p(Y)/\text{Alg}^p(Y)$. For Ab the same argument applies because f_* of a class $\Gamma_* \gamma$ reached from an abelian variety is $(\Gamma_f \circ \Gamma)_* \gamma$, reached from the same one. The coarse space of a weighted blow-up has quotient singularities

The defect $\delta = \dim \text{Hdg}/\text{Alg}$ never drops: blow-up, domination, derived equivalence, degeneration

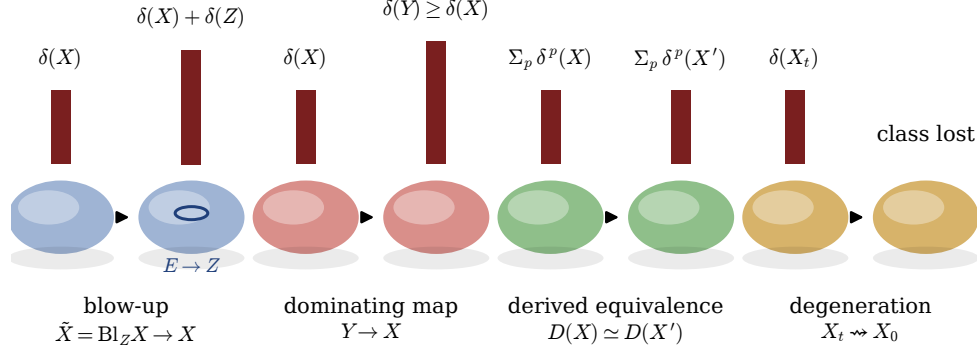


FIG. 12. Where the defect goes under surgery. A blow-up along Z carries the Hodge classes of X to $\tilde{X}$ and adds those of Z , so the quotient Hdg/Alg grows by the defect of the centre; a dominating map $Y \rightarrow X$ carries the defect of X into Y ; a Fourier–Mukai equivalence permutes degrees and preserves the total defect; a degeneration to X_0 loses the class only in the special fibre, from which no cycle lifts.

and $f_* f^* = \text{id}$ with rational coefficients, so the argument is unchanged there.

(ii) By weak factorisation [1] a birational map between smooth projective varieties is a composite of blow-ups and blow-downs along smooth centres with smooth projective intermediate varieties, and Proposition VIII.1(ii) gives the change of δ^p at each step as $\pm \sum_{j=1}^{c-1} \delta^{p-j}(Z)$. For $p = 2$ the terms are $\delta^1(Z)$ and $\delta^0(Z)$, which vanish by the Lefschetz (1, 1) theorem; for $p = d - 1$ they are $\delta^{d-1-j}(Z)$ with $\dim Z \leq d - 2$, hence $\delta^q(Z)$ with $q \geq \dim Z - 1$ after $j \geq 1$, and these vanish by hard Lefschetz and Lefschetz (1, 1) on Z .

(iii) By the projection formula Γ_* sends $\bigoplus_p \text{Hdg}^p(X)$ into $\bigoplus_p \text{Hdg}^p(Y)$, since $[\Gamma]$ is a sum of classes of type (i, i) and cup product and push-forward are morphisms of Hodge structures up to Tate twists; it sends algebraic classes to algebraic classes because $[\Gamma] \cup \text{pr}_X^*[Z]$ is the class of a cycle and the push-forward of a cycle is a cycle; and it sends Ab to Ab by composing correspondences. The inverse does the same in the other direction, so the two total quotients are isomorphic. The kernel of a Fourier–Mukai equivalence and the kernel of its inverse are cycles by Mukai’s and Orlov’s description of the inverse functor [43], which is the equivalence with kernel the dual of the original one shifted by the dimension.

(iv) ξ is monodromy invariant, so by the local invariant cycle theorem it is the specialisation of a class in $H^{2p}(X_0)$, which pulls back to $\tilde{X}$ or to the components of the semistable model; the hypothesis says that the pulled back class is algebraic there, and push-forward keeps it algebraic on X_0 . Cycles specialise from the generic fibre to the special fibre [22, Ch. 20] and not the other way, so the remaining step is exactly the one in the statement. If the limit cycle on X_0 lifts to the family, its restriction to X_t has class ξ_t ; conversely if ξ_t is algebraic the specialisation of a representing cycle is a cycle on X_0 with class the limit of ξ , and the specialisation map sends that class to ξ_t . The vanishing cycles, on which the monodromy acts, are orthogonal to the invariant part, and ξ is invariant, so no condition on them enters. $\square$

Items (i) to (iii) say that every surgery available in birational and derived geometry carries the defect of X into its output as long as the open class survives there, and loses the class only in outputs of lower dimension, the centres, where it has become a defect of those varieties. Both open statements of this paper sit in degree four, (F2) for the Weil classes and the exceptional classes, (F3') for the classes of $H^4(S \times S)$ on a K3 surface, and in degree four the defect is a strict birational invariant by (ii) and a derived invariant by (iii); so the open classes are present, and not algebraic, on every birational model and every Fourier–Mukai partner of the varieties that carry them. Item (iv) is the reason that degenerations to products of elliptic curves, where every Hodge class is algebraic [40], do not close (F2): the class returns to the smooth fibre only through (V). Flows of Kähler metrics change no complex structure between their surgeries, and the surgeries themselves are the contractions and flips of the minimal model programme, covered by (i) and (ii); the surgery of Perelman has no counterpart for Hodge structures, since it cuts a manifold along spheres and a Hodge structure has no local pieces to cut.

The devices therefore relocate the two open statements without weakening them. The one true reduction in shape is Theorem IV.5: the whole of (F2) is equivalent to a lift from CM points along polarised abelian schemes, and the lift along each scheme is a question about one semiregular object at one point.

Nothing in the paper assumes an open statement, and no section depends on a computation that is not also proved by hand in the text. The machine checks of Appendix B recompute the finite quantities; they do not carry any proof.

Appendix A: The point of complex multiplication in coordinates

This appendix works out, in coordinates, the objects of Lemma VI.8 and Proposition VI.10 on $A_0 = E_0^6$: the Hodge

ring, the Weil plane, an explicit family of abelian threefolds whose classes combine to the Weil class, their intersection numbers, and the dimensions of every Ext group between the pieces built from them.

1. The forms and the Hodge ring

Write $z_1, \dots, z_6$ for the coordinates of $A_0 = E_0^6$, $E_0 = \mathbb{C}/\mathbb{Z}[i]$, group the factors into the three surfaces $B_j = E_0^2$ with coordinates (z_j, z_{3+j}) , $j = 1, 2, 3$, and let $K = \mathbb{Q}(i)$ act by i on z_1, z_2, z_3 and by $-i$ on z_4, z_5, z_6 . Put

$$\begin{aligned} a_j &= \frac{i}{2} dz_j \wedge d\bar{z}_j, & b_j &= \frac{i}{2} dz_{3+j} \wedge d\bar{z}_{3+j}, \\ c_j &= \frac{i}{2} dz_j \wedge d\bar{z}_{3+j}, & \bar{c}_j &= \frac{i}{2} dz_{3+j} \wedge d\bar{z}_j. \end{aligned} \quad (\text{A1})$$

In the real coordinates $z_j = x_j + iy_j$ one has $a_j = dx_j \wedge dy_j$, the volume form of the j -th factor, of integral one over $\mathbb{C}/\mathbb{Z}[i]$,¹³ and $c_j = \frac{1}{2}(dx_j \wedge dy_{3+j} - dy_j \wedge dx_{3+j}) + \frac{i}{2}(dx_j \wedge dx_{3+j} + dy_j \wedge dy_{3+j})$, so that the real and imaginary parts of c_j are rational classes and $\bar{c}_j$ is the complex conjugate of c_j . All four forms have type $(1, 1)$. The polarisation is

$$\theta = \sum_{j=1}^3 (a_j + b_j), \quad \theta^6 = 6! a_1 b_1 a_2 b_2 a_3 b_3, \quad \int_{A_0} \frac{\theta^6}{6!} = 1, \quad (\text{A2})$$

the principal polarisation of the product; the hermitian forms $\sum_{j \leq 3} a'_j z_j \bar{w}_j - \sum_{j > 3} a'_j z_j \bar{w}_j$ of Lemma VI.8 with all $a'_j = 1$ give θ itself.

The Hodge group of A_0 is the circle acting by z on $H^{1,0}$ and by $\bar{z}$ on $H^{0,1}$, so the Hodge classes of degree $2k$ are exactly the rational classes of type (k, k) , of dimension $\binom{6}{k}^2$:

$$\dim \text{Hdg}^{2k}(A_0) = 1, 36, 225, 400, 225, 36, 1 \quad (k = 0, \dots, 6). \quad (\text{A3})$$

In degree two these are the 36 hermitian forms on $\mathbb{Z}[i]^6$, the Picard number of E_0^6 . The K -eigenspaces of $H^1(A_0, \mathbb{C})$ are spanned by $dz_1, dz_2, dz_3, d\bar{z}_4, d\bar{z}_5, d\bar{z}_6$ (eigenvalue i) and by their conjugates, so the Weil plane $W = \bigwedge_K^6 H^1(A_0, K) \subseteq H^6(A_0, \mathbb{Q})$ is spanned over $\mathbb{C}$ by

$$\alpha = c_1 c_2 c_3 \propto dz_1 dz_2 dz_3 d\bar{z}_4 d\bar{z}_5 d\bar{z}_6 \quad \text{and} \quad \bar{\alpha} = \bar{c}_1 \bar{c}_2 \bar{c}_3, \quad (\text{A4})$$

and over $\mathbb{Q}$ by $\alpha + \bar{\alpha}$ and $i(\alpha - \bar{\alpha})$. The relation $W\theta = 0$ is visible term by term: $c_j a_j$ contains dz_j twice and $c_j b_j$ contains $d\bar{z}_{3+j}$ twice, so $\alpha(a_k + b_k) = 0$ for each k , since α already contains dz_k and $d\bar{z}_{3+k}$.

2. The elliptic curves C_ζ and the threefolds Z_ζ

For $\zeta \in \mu_4 = \{1, i, -1, -i\}$ let $C_\zeta \subseteq B_j$ be the kernel of $(u, v) \mapsto u + \zeta v$, an elliptic curve isomorphic to E_0 , and for

$\zeta = (\zeta_1, \zeta_2, \zeta_3) \in \mu_4^3$ let $Z_\zeta = C_{\zeta_1} \times C_{\zeta_2} \times C_{\zeta_3} \subseteq A_0$, an abelian threefold.

Lemma A.1. (i) $[C_\zeta] = a_j + b_j + \bar{\zeta} c_j + \zeta \bar{c}_j$ in $H^2(B_j)$, and $[Z_\zeta] = \prod_j [C_{\zeta_j}]$.

(ii) $(C_\zeta \cdot C_{\zeta'}) = |\zeta - \zeta'|^2 \in \{0, 2, 4\}$ on B_j ; $Z_\zeta \cap Z_{\zeta'}$ is finite exactly when $\zeta_j \neq \zeta'_j$ for all j , and then $|Z_\zeta \cap Z_{\zeta'}| = \prod_j |\zeta_j - \zeta'_j|^2 \in \{8, 16, 32, 64\}$.

(iii) $\theta|_{Z_\zeta}$ has degree two on each factor, $(\theta|_{Z_\zeta})^3 = 48$ and $\chi_{Z_\zeta} = 8$; in particular $[Z_\zeta]\theta \neq 0$.

(iv) Writing $S(\omega) = \sum_{\zeta_1 \zeta_2 \zeta_3 = \omega} [Z_\zeta]$ for $\omega \in \mu_4$,

$$\begin{aligned} \sum_{\omega \in \mu_4} \omega^m S(\omega) &= \prod_{j=1}^3 T_{m,j}, & T_{m,j} &= \sum_{\zeta \in \mu_4} \zeta^m [C_\zeta], \\ T_{m,j} &= 4(a_j + b_j), 4c_j, 0, 4\bar{c}_j \quad \text{for } m \equiv 0, 1, 2, 3 \pmod{4}, \end{aligned} \quad (\text{A5})$$

and therefore

$$S(1) - S(-1) = \sum_{\zeta_1 \zeta_2 \zeta_3 = 1} [Z_\zeta] - \sum_{\zeta_1 \zeta_2 \zeta_3 = -1} [Z_\zeta] = 32(\alpha + \bar{\alpha}). \quad (\text{A6})$$

Proof. (i) C_ζ is the fibre over 0 of the surjective homomorphism $f_\zeta: B_j \rightarrow E_0$, $w = u + \zeta v$, so $[C_\zeta] = f_\zeta^*[0]$ with $[0] = \frac{i}{2} dw \wedge d\bar{w}$, and

$$\begin{aligned} dw \wedge d\bar{w} &= (du + \zeta dv) \wedge (d\bar{u} + \bar{\zeta} d\bar{v}) \\ &= du \wedge d\bar{u} + dv \wedge d\bar{v} + \bar{\zeta} du \wedge d\bar{v} + \zeta dv \wedge d\bar{u}, \end{aligned}$$

which is the formula. A product of subvarieties of the factors has the product class.

(ii) On B_j the only nonzero products of two of the four forms are $a_j b_j$ and $c_j \bar{c}_j = \bar{c}_j c_j = -a_j b_j$ (reorder $du d\bar{v} dv d\bar{u}$ to $-du d\bar{u} dv d\bar{v}$), and $\int_{B_j} a_j b_j = 1$. Hence $[C_\zeta][C_{\zeta'}] = 2 - \bar{\zeta} \zeta' - \zeta \bar{\zeta}' = |\zeta - \zeta'|^2$. Directly: a point of $C_\zeta \cap C_{\zeta'}$ has $(\zeta - \zeta')v = 0$, so v runs over the kernel of $\zeta - \zeta'$ on E_0 , of order $|\zeta - \zeta'|^2$, and $u = -\zeta v$ is then determined. The statement for Z_ζ follows factor by factor.

(iii) $\int_{C_\zeta} (a_j + b_j) = \int_{B_j} (a_j + b_j)[C_\zeta] = 2$, since $a_j c_j, a_j \bar{c}_j, b_j c_j, b_j \bar{c}_j$ all repeat a differential. So $\theta|_{Z_\zeta} = 2(p_1 + p_2 + p_3)$ with p_j the point class of the j -th factor, $(\theta|_{Z_\zeta})^3 = 3! \cdot 8 = 48$, and $\chi_{Z_\zeta} = 48/6 = 8$.

(iv) The left side of (A5) is $\sum_\zeta (\zeta_1 \zeta_2 \zeta_3)^m \prod_j [C_{\zeta_j}]$, which factors as the product of the three sums $T_{m,j}$; these are read off from (i), using $\sum_{\zeta \in \mu_4} \zeta^m = 4$ or 0 according as $4 \mid m$ or not. Then $S(1) - S(-1) = \frac{1}{2} \sum_\omega (\omega + \omega^3) S(\omega) = \frac{1}{2} (\prod_j T_{1,j} + \prod_j T_{3,j}) = \frac{1}{2} (64\alpha + 64\bar{\alpha})$. $\square$

Equation (A6) is the analogue, with abelian threefolds in place of line bundles, of the signed sum of the 32 line bundles on E_0^6 in [14, Prop. 18.21]: the 32 threefolds Z_ζ with $\zeta_1 \zeta_2 \zeta_3 = \pm 1$, taken with the sign $\zeta_1 \zeta_2 \zeta_3$, have classes adding up to 32 times the real Weil class. Together with three powers of L this is a Chern character of polarised shape and Hankel rank

¹³ The fundamental domain of $\mathbb{Z}[i]$ is the unit square, so $\int_{E_0} dx \wedge dy = 1$; this normalisation makes every form in (A1) integral on the lattice $\mathbb{Z}[i]^6$, and all intersection numbers below are integers computed as integrals of top forms.

TABLE IV. The Ext groups between two pieces at $A_0 = E_0^6$, from Lemma VI.8; $m = b - a$, $\chi_Z = 8$ for the threefolds Z_ζ .

from	to	degrees k	$\dim \text{Ext}^k$
$\mathcal{O}_Z L^a$	$\mathcal{O}_Z L^a$	$0, \dots, 6$	$\binom{6}{k}: 1, 6, 15, 20, 15, 6, 1$
$\mathcal{O}_Z L^a$	$\mathcal{O}_Z L^b, m > 0$	$0, \dots, 3$	$\binom{3}{k} 8m^3$
$\mathcal{O}_Z L^a$	$\mathcal{O}_Z L^b, m < 0$	$3, \dots, 6$	$\binom{3}{k-3} 8 m ^3$
$\mathcal{O}_Z L^a$	$\mathcal{O}_{Z'} L^b$	3	$(Z \cdot Z') \in \{8, 16, 32, 64\}$
$\mathcal{O}_Z L^a$	$L^b, m > 0$	3	$8m^3$
$\mathcal{O}_Z L^a$	$L^b, m < 0$	6	$8 m ^3$
$\mathcal{O}_Z L^a$	L^a	$3, \dots, 6$	$\binom{3}{k}$
L^a	$\mathcal{O}_Z L^b, m > 0$	0	$8m^3$
L^a	$\mathcal{O}_Z L^b, m < 0$	3	$8 m ^3$
L^a	$\mathcal{O}_Z L^a$	$0, \dots, 3$	$\binom{3}{k}$
L^a	$L^b, m > 0$	0	m^6
L^a	$L^b, m < 0$	6	$ m ^6$
L^a	L^a	$0, \dots, 6$	$\binom{6}{k}$

three at A_0 , and by Lemma VI.8(i) it is one of the shapes a convolution must realise. Two of these threefolds with $\zeta_j = \zeta'_j$ for one or two indices j meet along a curve or a surface, so Lemma VI.8(ii) does not apply to them and Lemma VI.9 gives their groups; Proposition VI.11 shows that no convolution of these thirty-five pieces meets the criterion. Figure 14 draws the curves, the dimensions of the Ext groups and the chains.

3. The dimensions in Lemma VI.8

For the threefolds $Z = Z_\zeta$ the numbers of Lemma VI.8 are explicit. Table IV lists, for every pair of piece types, the degrees k in which Ext^k is nonzero and its dimension; here $m = b - a$ is the difference of the twists, $\chi_Z = 8$, $Z' = Z_{\zeta'}$ with $\zeta_j \neq \zeta'_j$ for all j , and $(Z \cdot Z') = \prod_j |\zeta_j - \zeta'_j|^2$.

Each row of the table restates the corresponding item of Lemma VI.8, with $\chi(L^m|_Z) = m^3 \chi_Z = 8m^3$ from (iii) above and $\chi(L^m) = m^6 \theta^6 / 720 = m^6$ from (A2). Two features of the table drive Proposition VI.10. Every group between two pieces of different twist is concentrated in degree 0, in degree 3 or 6, or in the range 0 to 3 for two twists of one threefold; and a group in degree at most two between distinct pieces occurs only from a lower twist to a higher one, or from L^a to $\mathcal{O}_Z L^a$. The bookkeeping of the proposition is then the following count. A closed chain of m pieces whose edges have Ext degrees $k_1, \dots, k_m$ carries an m -fold product into $\text{Ext}^{\sum k_i - m + 2}$ of the first piece. For $m = 2$ the table gives, for each unordered pair of distinct piece types, the two degrees and their sum:

$$\begin{aligned}
 (\mathcal{O}_Z L^a, \mathcal{O}_{Z'} L^b) & \quad 3 + 3 & = 6, \\
 (\mathcal{O}_Z L^a, \mathcal{O}_Z L^b), b > a & \quad (0 \text{ to } 3) + (3 \text{ to } 6) & \geq 3, \\
 (\mathcal{O}_Z L^a, L^b), b > a & \quad 3 + 3 & = 6, \\
 (\mathcal{O}_Z L^a, L^b), b < a & \quad 6 + 0 & = 6, \\
 (\mathcal{O}_Z L^a, L^a) & \quad (3 \text{ to } 6) + (0 \text{ to } 3) & \geq 3, \\
 (L^a, L^b) & \quad 0 + 6 & = 6,
 \end{aligned} \tag{A7}$$

so no two-step product reaches degree two. For $m = 3$ the sum must be 3 with two edges of degree zero, and the table leaves

exactly the ascending chains $\mathcal{O}_Z L^k \rightarrow \mathcal{O}_Z L^{k'} \rightarrow \mathcal{O}_Z L^{k''}$, $k < k' < k''$, closed by the degree-three edge $H^3(Z, L^{k-k''}|_Z)$, of dimension $8(k'' - k)^3$. The program code/cm_point_ext.py enumerates the chains of two and three pieces over four twists and two threefolds and confirms both statements, together with the identities of Lemma A.1. Figure 13 shows the table as the matrix of the twelve pieces, and the distribution of the total degree over every closed chain of two and of three distinct pieces: the two-piece chains begin at total degree three, and the twenty-four ordered three-piece chains of total degree three are the eight ascending triples of twists of one threefold, each read from its three starting pieces.

Appendix B: Machine checks

Every finite quantity used in the proofs is recomputed by programs in the archive [10], and the combinatorial and arithmetic statements among them are also proved in Lean 4. No statement of the paper rests on these checks; they guard against slips in the hand computations.

a. *Lean*. The file lean/HodgeClosure.lean (Lean 4.24.0, no Mathlib) contains forty-seven theorems. Section 1 encodes the eight statements and the rule set of Table I as data, computes closures by iteration, and proves by evaluation that the closures of $\{F2, F3'\}$, $\{F3\}$, $\{L, M\}$, $\{L, F3'\}$ and $\{V, F3'\}$ contain **HC**, that the closures of $\{F2\}$, $\{F3'\}$, $\{L\}$, $\{M\}$, $\{V\}$, $\{\mathbf{AB}\}$, $\{L, V\}$ and $\{M, F3'\}$ do not, and that the list of minimal sufficient sets, computed from the rule set alone, has exactly six members, those of Proposition III.8. Section 2 works in $\mathbb{Z}[\sqrt{-d}]$ and proves that the hermitian form η transforms under τ by $N(\tau)$, that the norm is multiplicative, that η is not $K^\times$ -invariant, and that the characters $N(\tau)^n$ and τ^{2n} differ at explicit τ (Section VII). Section 3 proves the dimension counts of Section VI: $3n < n^2$ for $n \geq 4$, $m^2 + m'^2 < (m + m')^2$ for $m, m' \geq 1$ with $2mm'$ mixed directions, the values $r = 57$ and 104 of the lower bound, and the Hodge class count 26 of Theorem VI.15(i) as a sum of Künneth contributions. Section 4 proves the polynomial identities behind the Fricke families of Section VD: $c_4^3 - c_6^2 = 1728t(t^2 + 13t + 49)^2$ at level 7 and $1728t(t^2 + 22t + 125)^3$ at level 5, by exact arithmetic on coefficient lists, together with the root products 7^2 and 5^3 , the Euler numbers 12 and 24, the Shioda–Tate counts giving Picard number at least 16, the transcendental rank 6, and the dimensions $(n + 1)/2$ of the dihedral Hecke algebras. Section 5 proves the Dickson identities $p_7(t + t^{-1}) = t^7 + t^{-7}$ and $p_9(t + t^{-1}) = t^9 + t^{-9}$ behind the families of Theorem V.12, that 2 has order three in $(\mathbb{Z}/7)^\times / \pm 1$ and in $(\mathbb{Z}/9)^\times / \pm 1$, so that 2 is inert in both cubic fields, and the sign pattern of the conjugates of θ at the three real places. Section 6 proves the finite statements of Appendix A: the binomial identity $\sum_q \binom{3}{q} \binom{3}{k-q} = \binom{6}{k}$, the intersection numbers $(C_\zeta \cdot C_{\zeta'}) = |\zeta - \zeta'|^2$ and $\theta \cdot C_\zeta = 2$ in the basis of the $(1, 1)$ -forms of B_j with the pairing $a_j b_j = 1$, $c_j \bar{c}_j = -1$, the twisted sums $T_{m,j}$, the identity $S(1) - S(-1) = 32(\alpha + \bar{\alpha})$ as an equality of the 64 coefficients of the triple products over $\mathbb{Z}[i]$, the counts 48, 8, 75 and 18 with the Euler characteristics, and the two

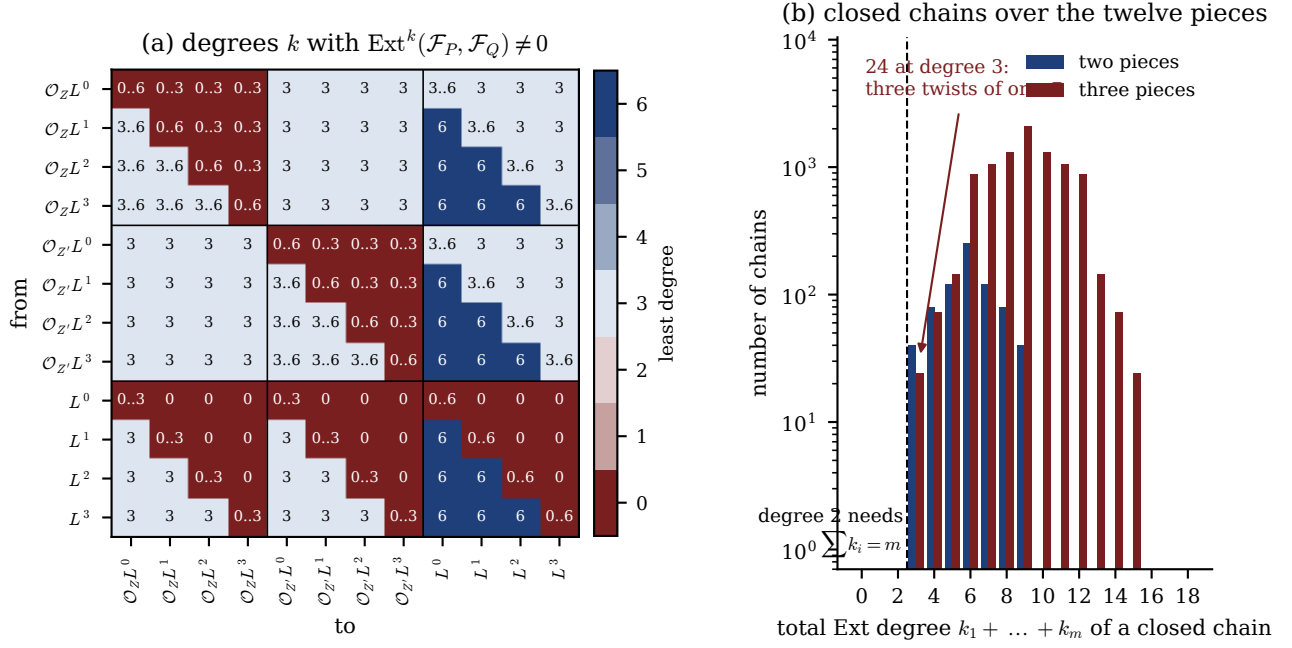


FIG. 13. The degrees of the Ext groups between the twelve pieces $\mathcal{O}_Z L^k$, $\mathcal{O}_{Z'} L^k$, L^k , $k = 0, \dots, 3$, of Table IV. Left: the degrees in which $\text{Ext}^k(\mathcal{F}_P, \mathcal{F}_Q)$ is nonzero, coloured by the least one; degree zero occurs only from a lower twist to a higher one and from L^a to $\mathcal{O}_Z L^a$. Right: the number of closed chains of two and of three distinct pieces by total degree, on a logarithmic scale; no two-piece chain has total degree below three, and the three-piece chains of total degree three are those of Proposition VI.10.

chain statements of Proposition VI.10 over the twelve pieces of Appendix A.3, each by decide. Every theorem is checked by `#print axioms`: forty-five use no axiom, and the two inequalities proved with the arithmetic tactic use `propext` and `Quot.sound`.

The Lean certificate of [14], `HodgeObstruction.lean` (Lean 4.34.0, four hundred and nine theorems, each axiom-free or depending on `propext` only), carries the finite computations of that paper; it is cited and not repeated here. The reduction of Section III uses only the hand-proved parts of [14].

b. Python. `code/sqrt6_chain.py` (sympy) implements Hilbert symbols and Hasse invariants exactly, verifies the product formula on random pairs, classifies $U_{\mathbb{Q}}$, $E_8(-1)_{\mathbb{Q}}$ and the invariant lattices, reproduces Varesco's embedding results for $\sqrt{2}$ and $\sqrt{3}$ as controls, searches the 165 sign-admissible small forms q_E over $\mathbb{Q}(\sqrt{6})$ (98 embed in V_3 , 67 do not), exhibits the complements $\langle 1, -10 \rangle$ and $\langle 1, -1, -1, -1, -3, -30 \rangle$, and checks both orders of the chain: twenty-five checks. `code/fricke_families.py` computes the fibre types, Euler numbers and Picard bounds of the Fricke curves and their twists at levels 5 and 7, checks numerically that the roots of $j(t) = j(\tau)$ are carried by $t \mapsto N^k/t$ to the j -invariants of the N -isogenous curves, verifies the twist identity $u_{p,q}(w(t)) = pq u_{w(p),w(q)}(t)/t^2$, the Möbius transformations preserving the labelled points, the embedding of every rank-six form of signature $(2, 4)$ in V_2 and V_3 after any scaling, and the Hecke algebras of $(D_n, \langle \tau \rangle)$ for $n = 5, 7, 9, 11$: forty-one checks. `code/product_object.py` builds the exterior-

algebra model of $H^*(A \times A')$ for $(m, m') = (2, 1), (2, 2)$, the tangent space of $\mathcal{D}_{n,n}$ and of the product locus, the first-order Hodge loci of the exterior products and of the object of Theorem VI.3, the Vandermonde determinant, the vanishing of the cross terms, and the Hankel rank and $r(\gamma)$ of the final class; `code/convolution_checks.py` computes in the same model the rank of $v \mapsto v \lrcorner \theta_A$ on $T\mathcal{D}_{n,n}$, the contraction ranks of $\text{ch}(\mathcal{E}')$ and $\text{ch}(\mathcal{E}'')$ in Proposition VI.5(iii), and the trace of an upper triangular times a strictly upper triangular block matrix. In these two programs ranks are computed in floating point with a relative tolerance of 10^{-7} and agree with the closed formulas. `code/sixfold_link.py` checks the alternation and invariances of ψ_c , the decomposition of the K^1 -invariants, the ratio of the induced forms at the three places, the symmetry of $T_X(-1)$, the count 26 and the weight support of ξ ; `code/link_weights.py` computes the Hodge classes of degree four on $X \times X \times Z_K$ under the three groups of Section VI.9 and the vanishing of $\text{Hom}(X_c, Z_{K,c})$ at the compositum CM point. `code/zeta9_invariants.py` computes the rank, signature, discriminant and Hasse invariants of the trace form $\text{Tr}_{F/\mathbb{Q}}(-\theta \text{ nrd})$ on the quaternion algebra $(-1, -\theta)_F$, $F = \mathbb{Q}(\zeta_9)^+$, and of the transcendental lattice of the dihedral family of Theorem V.12 for $n = 9$, and checks that they agree while three contrasting algebras fail; `code/zeta7_invariants.py` does the same for $n = 7$, with $(-1, \theta)_F$, $F = \mathbb{Q}(\zeta_7)^+$, the lattice $U^2 \oplus E_8(-1)$ and the competing algebras ramified at 7 or 43, and checks the Dickson identity of (4); `code/annihilator_exact.py` verifies in exact arithmetic over $\mathbb{Q}(\sqrt{-3})$, at $(m, m') = (2, 1)$

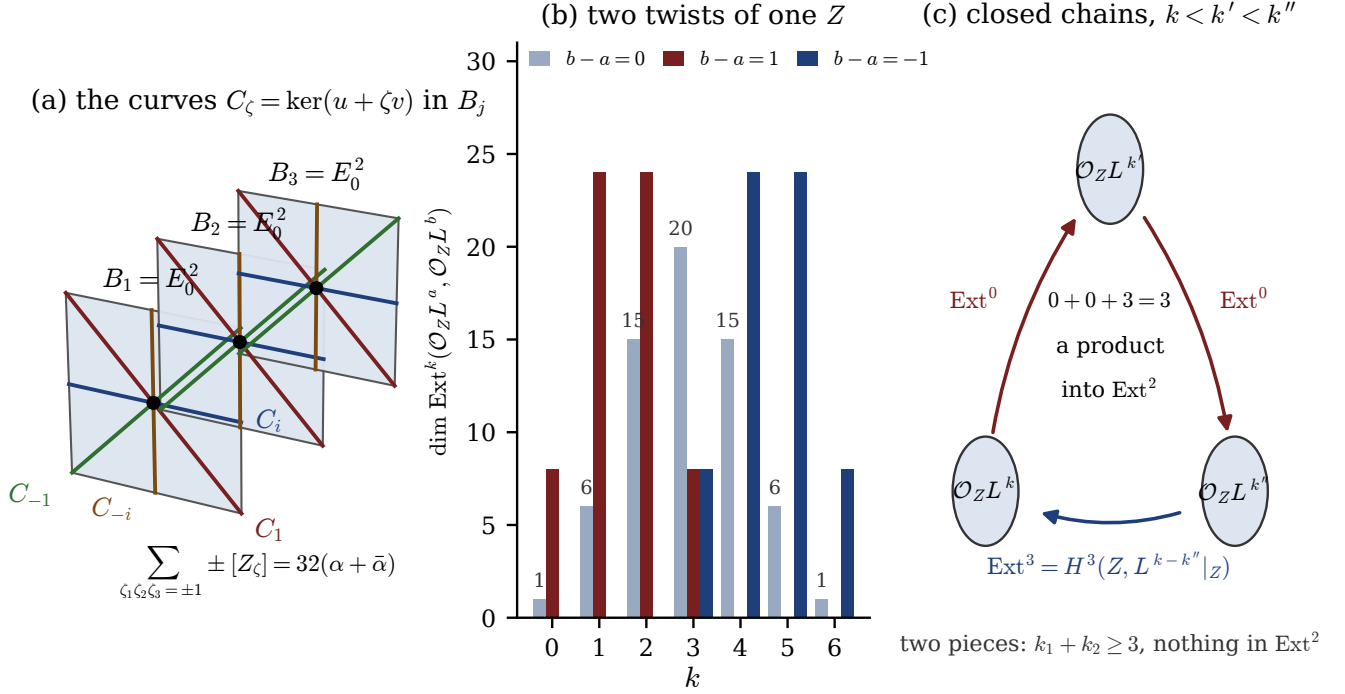


FIG. 14. The point E_0^6 of complex multiplication. Left: the three Weil surfaces $B_j = E_0^2$ and the four elliptic curves C_ζ in each, kernels of $u + \zeta v$; a threefold Z_ζ picks one curve in each surface, and the 32 threefolds with $\zeta_1 \zeta_2 \zeta_3 = \pm 1$, signed by that product, add up to $32(\alpha + \bar{\alpha})$. Middle: the dimensions of $\text{Ext}^k(\mathcal{O}_Z \otimes L^a, \mathcal{O}_Z \otimes L^b)$ by degree for $b-a=0$ (the $\binom{6}{k}$), $b-a=1$ (degrees 0 to 3) and $b-a=-1$ (degrees 3 to 6). Right: the closed chains of Proposition VI.10; every two-step chain has total degree at least three, and the shortest chains reaching degree two run through three twists of one threefold with degrees 0, 0, 3.

and $(2, 2)$, the formula (9) and the dimension $m^2 + m'^2$ of the annihilator in Theorem VI.6, component by component; `riemann_roch_pieces.py` computes the polynomial (10) and the thirty-one supports of Proposition VI.7; `c_m_point_ext.py` checks Lemma VI.8 and Proposition VI.10: the identity $\sum \binom{3}{q} \binom{3}{p} = \binom{6}{k}$, the Koszul cohomology of a transverse intersection in exact arithmetic, the Euler characteristics of the twisted groups, the enumeration of the closed chains of two and three pieces with their degrees, and the identities of Lemma A.1 in the exterior algebra of the twelve real one-forms of E_0^6 . `closure_graph.py` recomputes the closures and the minimal sets, and `bypass_checks.py` the Horn closure with the facts of the literature on abelian varieties adjoined and the blow-up bookkeeping of Proposition VIII.1(ii).

c. *Julia, C, C++ and shell.* `closure_graph.jl`, `closure_graph.c` and `closure_graph.cpp` recompute the closures of all 256 subsets of the eight statements and the six minimal sets by three independent implementations of the fixed-point iteration; `eigencharacter.jl` recomputes the characters of Section VII in exact integer arithmetic, and `hilbert.c` the Hilbert symbols and the invariants of Table II; `run_all.sh` runs every program and the Lean file and prints a line per check. The expected outputs are recorded in `EXPECTED.md`.

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DATA AND CODE AVAILABILITY

The $\text{\LaTeX}$ source of the paper, the Python, Julia, C, C++ and shell programs of Appendix B and the Lean 4 file are archived at Zenodo, release v1.0.0, under [doi:10.5281/zenodo.23439578](https://doi.org/10.5281/zenodo.23439578) [10]; the compiled paper is the only file of the folder `preprintHodgeConjecture` of that archive. Deep Bhattacharjee carried out the constructions on (F2) and (F3') and the Lean, Julia, C, C++, Python and shell verifications with the help of AI assistance (Claude, Anthropic). Both authors approved the final version.

ETHICAL DECLARATIONS

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