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Author(s)	Kumahara, Keisaku; Okamoto, Kiyosato
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AN ANALOGUE OF THE PALEY-WIENER THEOREM FOR THE EUCLIDEAN MOTION GROUP

KEISAKU KUMAHARA AND KIYOSATO OKAMOTO

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1. Introduction

The purpose of this paper is to give a detailed proof of an analogue of the Paley-Wiener theorem for the euclidean motion group which was announced in [3]. Restricting our attention to bi-invariant functions (with respect to the rotation group) we obtain an analogue of the Paley-Wiener theorem for the Fourier-Bessel transform.

2. Unitary representations

Let G be the group of all motions of the n -dimensional euclidean space \mathbf{R}^n . Then G is realized as the group of $(n+1) \times (n+1)$ -matrices of the form $\begin{pmatrix} k & x \\ 0 & 1 \end{pmatrix}$, ($k \in SO(n)$, $x \in \mathbf{R}^n$). Let K and H be the closed subgroups consisting of the elements $\begin{pmatrix} k & 0 \\ 0 & 1 \end{pmatrix}$, ($k \in SO(n)$) and $\begin{pmatrix} 1 & x \\ 0 & 1 \end{pmatrix}$, ($x \in \mathbf{R}^n$), respectively. Then G is the semi-direct product of H and K . We normalize the Haar measure dg on G such that $dg = dx dk$, where $dx = (2\pi)^{-n/2} dx_1 \cdots dx_n$ and dk is the normalized Haar measure on K .

For any subgroup G_1 of G we denote by \hat{G}_1 the set of all equivalence classes of irreducible unitary representations of G_1 . For an irreducible unitary representation σ of G_1 , we denote by $[\sigma]$ the equivalence class which contains σ . For simplicity we identify $k \in SO(n)$ with $\begin{pmatrix} k & 0 \\ 0 & 1 \end{pmatrix} \in K$ and $x \in \mathbf{R}^n$ with $\begin{pmatrix} 1 & x \\ 0 & 1 \end{pmatrix} \in H$. Denote by $\langle \cdot, \cdot \rangle$ the euclidean inner product on \mathbf{R}^n . Then we can identify \hat{H} with \mathbf{R}^n so that the value of $\xi \in \hat{H}$ at $x \in H$ is $e^{i\langle \xi, x \rangle}$. Because H is normal, K acts on H and therefore on \hat{H} naturally: $\langle k\xi, x \rangle = \langle \xi, k^{-1}x \rangle$. Let K_ξ be the isotropy subgroup of K at $\xi \in \hat{H}$. If $\xi \neq 0$, K_ξ is isomorphic to $SO(n-1)$.

The dual space \hat{G} of G was completely determined by G. W. Mackey [4] and S. Itô [2] as follows.

Let $\mathfrak{H} = L_2(K)$ be the Hilbert space of all square integrable functions on K . We denote by U^ξ the unitary representation of G induced by $\xi \in \hat{H}$. Then for

$$g = \begin{pmatrix} k & x \\ 0 & 1 \end{pmatrix} \in G$$

$$(U_g^\xi F)(u) = e^{i\langle \xi, u^{-1}x \rangle} F(k^{-1}u), \quad (F \in \mathfrak{H}, u \in K).$$

Let χ_σ and d_σ be the character and the degree of $[\sigma] \in \hat{K}_\xi$, respectively. Let L and R be the left and right regular representations of K , respectively. We also denote by L and R the corresponding representations of the universal enveloping algebra of the Lie algebra of K defined on $C^\infty(K)$, respectively. If $\sigma(m) = (\sigma_{pq}(m)) (1 \leq p, q \leq d_\sigma)$, we put

$$P^\sigma = d_\sigma \int_{K_\xi} \overline{\chi_\sigma(m)} R_m d_\xi m$$

and

$$P_q^\sigma = d_\sigma \int_{K_\xi} \overline{\sigma_{qq}(m)} R_m d_\xi m,$$

where $d_\xi m$ is the normalized Haar measure on K_ξ . Then P^σ and P_q^σ are both orthogonal projections of \mathfrak{H} . Put $\mathfrak{H}^\sigma = P^\sigma \mathfrak{H}$ and $\mathfrak{H}_q^\sigma = P_q^\sigma \mathfrak{H}$. The subspaces \mathfrak{H}_q^σ ($1 \leq q \leq d_\sigma$) are stable under U^ξ and the representations of G induced on \mathfrak{H}_q^σ ($1 \leq q \leq d_\sigma$) under U^ξ are equivalent for all $q=1, \dots, d_\sigma$. We fix one of them and denote by $U^{\xi, \sigma}$. It is easy to see that

$$U_g^{\xi, \sigma} = R_k U_g^\xi R_k^{-1} (k \in K, \xi \in \hat{H}, g \in G). \quad (2.1)$$

Two representations $U^{\xi, \sigma}$ and $U^{\xi', \sigma'}$ are equivalent if and only if there exists an element $k \in K$ such that $\xi' = k\xi$ and $[\sigma] = [\sigma'^k]$, where

$$\sigma'^k(m) = \sigma'(kmk^{-1}), \quad (m \in K_\xi).$$

First we assume that $\xi \neq 0$. Then $U^{\xi, \sigma}$ is irreducible and every infinite dimensional irreducible unitary representation is equivalent to one of $U^{\xi, \sigma}$, ($\xi \neq 0, [\sigma] \in \hat{K}_\xi$). Since $\mathfrak{H} = \bigoplus_{[\sigma] \in \hat{K}_\xi} \mathfrak{H}^\sigma$ and $\mathfrak{H}^\sigma = \bigoplus_{q=1}^{d_\sigma} \mathfrak{H}_q^\sigma$, we have

$$U^\xi \cong \bigoplus_{[\sigma] \in \hat{K}_\xi} \underbrace{(U^{\xi, \sigma} \oplus \dots \oplus U^{\xi, \sigma})}_{d_\sigma \text{ times}}. \quad (2.2)$$

Next we assume that $\xi = 0$. Then $U^{\xi, \sigma}$ is reducible and $K_\xi = K$. For any $[\sigma] \in \hat{K}$ we define a finite dimensional unitary representation U^σ of G by $U_g^\sigma = \sigma(k)$, where $g = \begin{pmatrix} k & x \\ 0 & 1 \end{pmatrix} \in G$. Then we have $U^{0, \sigma} \cong \underbrace{U^\sigma \oplus \dots \oplus U^\sigma}_{d_\sigma \text{ times}}$ and $U^0 \cong \bigoplus_{[\sigma] \in \hat{K}} U^{0, \sigma}$. Moreover every finite dimensional irreducible unitary representation of G is equivalent to one of U^σ , ($[\sigma] \in \hat{K}$).

We denote by $(\hat{G})_\infty$ and $(\hat{G})_0$ the set of all equivalence classes of infinite and

finite dimensional irreducible unitary representations of G , respectively.

3. The Plancherel formula

Let \mathfrak{k} be the Lie algebra of K . We denote by Δ the Casimir operator of K (In case $n=2$, we put $\Delta = -X^2$ for a non-zero $X \in \mathfrak{k}$). By the Peter-Weyl theorem we can choose a complete orthonormal basis $\{\phi_j\}_{j \in J}$ of \mathfrak{D} , consisting of the matricial elements of irreducible unitary representations of K , that is, $\phi_j = d_\tau^{1/2} \tau_{pq}$ for some $[\tau] \in \hat{K}$ ($\tau = (\tau_{pq})$) and $p, q = 1, \dots, d_\tau$. First, we prove the following

Lemma 1. *Let T be a bounded operator on $\mathfrak{D} = L_2(K)$ which leaves the space $C^\infty(K)$ stable. If for any non-negative integers l and m , there exists a constant $C^{l,m}$ such that*

$$||\Delta^l T \Delta^m|| \leq C^{l,m},$$

then the series $\sum_{i,j \in J} |(T\phi_j, \phi_i)|$ converges.

Proof. For the sake of brevity we assume that $n \geq 3$. In case $n=2$ the same method is valid with a slight modification. Let \mathfrak{t} be a Cartan subalgebra of \mathfrak{k} . Denote by \mathfrak{k}^c and \mathfrak{t}^c the complexifications of \mathfrak{k} and \mathfrak{t} , respectively. Fix an order in the dual space of $(-1)^{1/2}\mathfrak{t}$. Let P be the positive root system of \mathfrak{k}^c with respect to \mathfrak{t}^c . Let \mathcal{F} be the set of all dominant integral forms. Then $\Lambda \in \mathcal{F}$ is the highest weight of some irreducible unitary representation of K if and only if it is lifted to a unitary character of the Cartan subgroup corresponding to \mathfrak{t} . Let \mathcal{F}_0 be the set of all such Λ 's. For any $\Lambda \in \mathcal{F}_0$ we denote by τ_Λ a representative of $[\tau_\Lambda] \in \hat{K}$ which is a matricial representation of K with the highest weight Λ . Then the mapping $\Lambda \mapsto [\tau_\Lambda]$ gives the bijection between \mathcal{F}_0 and \hat{K} . Let d_Λ be the degree of τ_Λ . Denote by J_Λ be the set of $j \in J$ such that $\phi_j = d_\Lambda^{1/2} (\tau_\Lambda)_{pq}$ for some $p, q = 1, \dots, d_\Lambda$. Let $(,)$ be the inner product on the dual space of $(-1)^{1/2}\mathfrak{t}$ induced by the Killing form and put $|\Lambda| = (\Lambda, \Lambda)^{1/2}$. As usual we put $\rho = \frac{1}{2} \sum_{\alpha \in P} \alpha$. We use the following known facts (i)~(iii):

- (i) For every $\Lambda \in \mathcal{F}_0$ and $j \in J_\Lambda$, we have $(\Delta + |\rho|^2)\phi_j = |\Delta + \rho|^2\phi_j$.
- (ii) For every $\Lambda \in \mathcal{F}_0$, $d_\Lambda = \frac{\prod_{\alpha \in P} (\Lambda + \rho, \alpha)}{\prod_{\alpha \in P} (\rho, \alpha)}$, (Weyl's dimension formula).
- (iii) The Dirichlet series $\sum_{\Lambda \in \mathcal{F}_0} \frac{1}{|\Lambda + \rho|^s}$ converges if $s > \left[\frac{n}{2} \right]$.

(see [1(a)] and [9])

By (i)

$$\phi_j = \frac{(\Delta + |\rho|^2)^l}{|\Lambda + \rho|^{2l}} \phi_j \text{ for } j \in J_\Lambda \text{ and } l = 0, 1, 2, \dots$$

Therefore

$$\begin{aligned} \sum_{j \in J_\Lambda} \sum_{i \in J_{\Lambda'}} |(T\phi_j, \phi_i)| &= \frac{1}{|\Lambda + \rho|^{2l} |\Lambda' + \rho|^{2m}} \sum_{j \in J_\Lambda} \sum_{i \in J_{\Lambda'}} |(T(\Delta + |\rho|^2)^l \phi_j, \\ &(\Delta + |\rho|^2)^m \phi_i)| = \frac{1}{|\Lambda + \rho|^{2l} |\Lambda' + \rho|^{2m}} \sum_{j \in J_\Lambda} \sum_{i \in J_{\Lambda'}} |((\Delta + |\rho|^2)^m T(\Delta + |\rho|^2)^l \phi_j, \phi_i)|. \end{aligned}$$

On the other hand by the assumption of the lemma we can prove that there exists a constant $C_1^{l,m}$ such that

$$| |(\Delta + |\rho|^2)^m T(\Delta + |\rho|^2)^l | | \leq C_1^{l,m}$$

Then

$$\begin{aligned} \sum_{j \in J_\Lambda} \sum_{i \in J_{\Lambda'}} |(T\phi_j, \phi_i)| &\leq \frac{C_1^{l,m}}{|\Lambda + \rho|^{2l} |\Lambda' + \rho|^{2m}} (d_\Lambda)^2 (d_{\Lambda'})^2 \\ &= C_1^{l,m} \frac{1}{|\Lambda + \rho|^{2l} |\Lambda' + \rho|^{2m}} \frac{\prod_{\alpha \in P} (\Lambda + \rho, \alpha)^2 (\Lambda' + \rho, \alpha)^2}{\prod_{\alpha \in P} (\rho, \alpha)^4} \\ &\leq C_1^{l,m} \frac{\prod_{\alpha \in P} (\alpha, \alpha)^2}{\prod_{\alpha \in P} (\rho, \alpha)^4} \cdot \frac{1}{|\Lambda + \rho|^{2l - n(n-1)/2 + [n/2]} |\Lambda' + \rho|^{2m - n(n-1)/2 + [n/2]}}. \end{aligned} \quad (3.1)$$

Therefore if put $l=m$, we have

$$\sum_{i,j \in J} |(T\phi_j, \phi_i)| \leq C_1^{l,l} \frac{\prod_{\alpha \in P} (\alpha, \alpha)^2}{\prod_{\alpha \in P} (\rho, \alpha)^4} \left(\sum_{\Lambda \in \mathcal{G}_0} \frac{1}{|\Lambda + \rho|^{2l - n(n-1)/2 + [n/2]}} \right)^2. \quad (3.2)$$

If we take $l=m > \frac{1}{2} \frac{n(n-1)}{2} = \frac{1}{2} \dim K$, using the property (iii) we obtain

$$\sum_{i,j \in J} |(T\phi_j, \phi_i)| < +\infty.$$

q.e.d.

Corollary. *If T is an operator on \mathfrak{H} satisfying the conditions of Lemma 1, T is of the trace class.*

For the proof of this corollary, see Harish-Chandra [1(a), Lemma 1].

For any $f \in C_c^\infty(G)$. We put

$$T_f(\xi, \sigma) = \int_G f(g) U_g^{\xi, \sigma} dg \quad (\xi \neq 0, [\sigma] \in \hat{K}_\xi).$$

Then

$$(T_f(\xi, \sigma)F)(u) = \int_K K_f(\xi, \sigma; u, v) F(v) dv \quad (u \in K),$$

where

$$K_f(\xi, \sigma; u, v) = d_\sigma \int_{K_\xi} \overline{\sigma_{qq}(m)} d_\xi m \int_H f \begin{pmatrix} umv^{-1} & x \\ 0 & 1 \end{pmatrix} e^{i\langle \xi, u^{-1}x \rangle} dx.$$

It is easy to see that $T_f(\xi, \sigma)F \in C^\infty(K)$ for any $f \in C_c^\infty(G)$ and $F \in C^\infty(K)$.

We denote by λ and μ the left and right regular representations of G , respectively. We also denote by λ and μ the corresponding representations of the universal enveloping algebra of G defined on $C^\infty(G)$. We regard each element $X \in \mathfrak{k}$ as a right invariant vector field on K . So that we have $L(X) = -X$. Since

$$(T_f(\xi, \sigma)F(\exp(-tX))u) = (T_{\lambda(\exp tX)f}(\xi, \sigma)F)(u) \quad (t \in \mathbf{R}),$$

we have

$$((-X)T_f(\xi, \sigma)F)(u) = (T_{\lambda(X)f}(\xi, \sigma)F)(u)$$

for $F \in C^\infty(K)$. Therefore for any non-negative integer l

$$\Delta^l T_f(\xi, \sigma) = T_{\lambda(\Delta)^l f}(\xi, \sigma).$$

Also we have

$$T_f(\xi, \sigma)\Delta^m = T_{\mu(\Delta)^m f}(\xi, \sigma) \quad (m = 0, 1, 2, \dots)$$

by a similar way. On the other hand we notice that

$$||T_f(\xi, \sigma)|| \leq \int_G |f(g)| dg.$$

Hence

$$||\Delta^l T_f(\xi, \sigma)\Delta^m|| \leq \int_G |(\lambda(\Delta)^l \mu(\Delta)^m f)(g)| dg.$$

Thus the operator $T_f(\xi, \sigma)$, $f \in C_c^\infty(G)$, satisfies the assumptions of Lemma 1. By the corollary to Lemma 1, $T_f(\xi, \sigma)$ is of the trace class.

As it can be easily seen that $K_f(\xi, \sigma; u, v) \in C^\infty(K \times K)$, we have

$$\text{Tr}(T_f(\xi, \sigma)) = \int_K K_f(\xi, \sigma; u, u) du$$

(see [1(b), Lemma 5]). Making use of the relation

$$d_\sigma \int_{K_\xi} \sigma_{qq}(m_1 m m_1^{-1}) d_\xi m_1 = \chi_\sigma(m),$$

we have the following proposition.

Proposition 1. *For any $f \in C_c^\infty(G)$, $T_f(\xi, \sigma)$ ($\xi \neq 0, [\sigma] \in \hat{K}_\xi$) is of the trace class and*

$$\text{Tr}(T_f(\xi, \sigma)) = \int_{K_\xi} \overline{\chi_\sigma(m)} d_\xi m \int_{H \times K} f \begin{pmatrix} u & m & u^{-1} & x \\ & & & 1 \end{pmatrix} e^{i \langle \xi, u^{-1}x \rangle} dx du.$$

Let \mathbf{R}_+ be the set of all positive numbers and let M be the subgroup consisting of the elements $\begin{pmatrix} 1 & 0 & 0 \\ 0 & m & 0 \\ 0 & 0 & 1 \end{pmatrix}$, ($m \in SO(n-1)$). Then for any $\xi \in \hat{H}$ of the form $\xi = \begin{pmatrix} a \\ 0 \\ \vdots \\ 0 \end{pmatrix}$ ($a \in \mathbf{R}_+$), we have $K_\xi = M$. It follows from the results of §2 that $(\hat{G})_\infty$ can be identified with $\mathbf{R}_+ \times \hat{M}$. For $\xi = \begin{pmatrix} a \\ 0 \\ \vdots \\ 0 \end{pmatrix}$ ($a \in \mathbf{R}_+$), we write briefly $T_f(\xi, \sigma) = T_f(a, \sigma)$. Then we have the following Plancherel formula for G .

Proposition 2. For any $f \in C_c^\infty(G)$

$$\int_G |f(g)|^2 dg = \frac{2}{2^{n/2} \Gamma(n/2)} \sum_{[\sigma] \in \hat{M}} d_\sigma \int_{\mathbf{R}_+} \|T_f(a, \sigma)\|_2^2 a^{n-1} da,$$

where $\|\cdot\|_2$ denotes the Hilbert-Schmidt norm.

Proof. It is enough to prove that

$$f \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix} = \frac{2}{2^{n/2} \Gamma(n/2)} \sum_{[\sigma] \in \hat{M}} d_\sigma \int_{\mathbf{R}_+} \text{Tr}(T_f(a, \sigma)) a^{n-1} da.$$

For any $f \in C_c^\infty(G)$, we put

$$T_f(\xi) = \int_G f(g) U_g^\xi dg \quad (\xi \in \hat{H}).$$

As above we write $T_f(\xi) = T_f(a)$ for $\xi = \begin{pmatrix} a \\ 0 \\ \vdots \\ 0 \end{pmatrix}$ ($a \in \mathbf{R}_+$). Then by (2.2)

$$T_f(\xi) = \bigoplus_{[\sigma] \in \hat{K}_\xi} (T_f(\xi, \sigma) \oplus \cdots \oplus T_f(\xi, \sigma)) \quad (\xi \neq 0).$$

d_σ times

Therefore

$$\text{Tr}(T_f(\xi)) = \sum_{\sigma \in \hat{K}_\xi} d_\sigma \text{Tr}(T_f(\xi, \sigma)).$$

Hence it is enough to prove that

$$f \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix} = \frac{2}{2^{n/2} \Gamma(n/2)} \int_{\mathbf{R}_+} \text{Tr}(T_f(a)) a^{n-1} da. \quad (3.3)$$

Since

$$\phi(m) = \int_{H \times K} f \begin{pmatrix} u & m & u^{-1} & x \\ & & & 1 \end{pmatrix} e^{i \langle \xi, u^{-1}x \rangle} dx du$$

is a central function on K_ξ ,

$$\phi(m) = \sum_{[\sigma] \in \hat{K}_\xi} \left(\int_{K_\xi} \phi(m_1) \overline{\chi_\sigma(m_1)} d_\xi m_1 \right) \chi_\sigma(m)$$

(see [7], §24). Hence by Proposition 1 we have

$$\begin{aligned} \phi(1) &= \sum_{[\sigma] \in \hat{K}_\xi} d_\sigma \int_{K_\xi} \phi(m) \overline{\chi_\sigma(m)} d_\xi m \\ &= \sum_{[\sigma] \in \hat{K}_\xi} d_\sigma \text{Tr}(T_f(\xi, \sigma)). \end{aligned}$$

Thus we have

$$\begin{aligned} \text{Tr}(T_f(\xi)) &= \phi(1) = \int_{H \times K} f \begin{pmatrix} 1 & x \\ 0 & 1 \end{pmatrix} e^{i \langle \xi, u^{-1}x \rangle} dx du \\ &= \int_H \left\{ \int_K f \begin{pmatrix} 1 & ux \\ 0 & 1 \end{pmatrix} du \right\} e^{i \langle \xi, x \rangle} dx. \end{aligned}$$

Hence

$$\int_K f \begin{pmatrix} 1 & ux \\ 0 & 1 \end{pmatrix} du = \int_H \text{Tr}(T_f(\xi)) e^{-i \langle \xi, x \rangle} d\xi,$$

where $d\xi = \frac{1}{(2\pi)^{n/2}} d\xi_1 \cdots d\xi_n$. When $x=0$,

$$f \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix} = \int_H \text{Tr}(T_f(\xi)) d\xi \tag{3.4}$$

By (2.1) we have $\text{Tr}(T_f(k\xi)) = \text{Tr}(R_k T_f(\xi) R_k^{-1}) = \text{Tr}(T_f(\xi))$.

Hence $\text{Tr}(T_f(\xi)) = \text{Tr}(T_f(|\xi|))$. So that we have (3.3) from (3.4).

q.e.d.

Let $\mathbf{B}(\mathfrak{H})$ be the Banach space of all bounded linear operators on \mathfrak{H} . We define the **Fourier transform** of $f \in C_c^\infty(G)$ by the $\mathbf{B}(\mathfrak{H})$ -valued function T_f on \hat{H} . In terms of this transform Proposition 2 becomes the following

Corollary. For any $f \in C_c^\infty(G)$

$$\int_G |f(g)|^2 dg = \frac{2}{2^{n/2} \Gamma(n/2)} \int_{\mathbb{R}_+} \|T_f(a)\|_2^2 a^{n-1} da.$$

4. The Fourier-Laplace transform

For each $\zeta \in \hat{H}^c (\cong \mathbb{C}^n)$ we define a bounded representation of G on \mathfrak{H} by

$$(U_\zeta^\xi F)(u) = e^{i \langle \zeta, u^{-1}x \rangle} F(k^{-1}u), \quad (F \in \mathfrak{H}, u \in K),$$

where $g = \begin{pmatrix} k & x \\ 0 & 1 \end{pmatrix} \in G$. For $f \in C_c^\infty(G)$, put

$$T_f(\zeta) = \int_G f(g) U_\xi^\zeta dg.$$

Then T_f is a $\mathbf{B}(\mathfrak{H})$ -valued function on \hat{H}^c . We shall call T_f the **Fourier-Laplace transform** of f .

Since K is compact, for each $f \in C_c^\infty(G)$ there exists a positive number a such that $\text{Supp}(f) \subset \left\{ \begin{pmatrix} k & x \\ 0 & 1 \end{pmatrix} \in G; |x| \leq a, k \in K \right\}$, where $\text{Supp}(f)$ denotes the support of f . We denote by r_f the greatest lower bound of such a 's. Throughout this section we assume that $r_f \leq a$ for a fixed $a \in \mathbf{R}_+$.

Lemma 2. *There exists a constant $C \geq 0$ depending only on f such that $\|T_f(\zeta)\| \leq C \exp a |\text{Im } \zeta|$.*

Proof. Making use of the Schwarz's inequality we have

$$\begin{aligned} \|T_f(\zeta)F\|^2 &\leq \int_K \left\{ \int_{H \times K} \left| f \begin{pmatrix} k & x \\ 0 & 1 \end{pmatrix} \right| e^{-\langle \text{Im } \zeta, u^{-1}x \rangle} |F(k^{-1}u)| dx dk \right\}^2 du \\ &\leq e^{2a|\text{Im } \zeta|} \int_K \left\{ \int_K \left(\int_H \left| f \begin{pmatrix} k & x \\ 0 & 1 \end{pmatrix} \right| dx \right) |F(k^{-1}u)| dk \right\}^2 du \\ &\leq e^{2a|\text{Im } \zeta|} \int_K \left\{ \int_K \left(\int_H \left| f \begin{pmatrix} k & x \\ 0 & 1 \end{pmatrix} \right| dx \right)^2 dk \int_K |F(k^{-1}u)|^2 dk \right\} du \\ &= e^{2a|\text{Im } \zeta|} \int_K \left(\int_H \left| f \begin{pmatrix} k & x \\ 0 & 1 \end{pmatrix} \right| dx \right)^2 dk \|F\|^2 \end{aligned}$$

for any $F \in \mathfrak{H}$. Therefore it is enough to put

$$C = \left\{ \int_K \left(\int_H \left| f \begin{pmatrix} k & x \\ 0 & 1 \end{pmatrix} \right| dx \right)^2 dk \right\}^{1/2}.$$

q.e.d.

Lemma 3. *The $\mathbf{B}(\mathfrak{H})$ -valued function T_f on \hat{H}^c is entire analytic.*

Proof. For any n -tuple (m_1, \dots, m_n) of non-negative integers we define a bounded operator $T_f^{m_1 \dots m_n}$ by

$$(T_f^{m_1 \dots m_n} F)(u) = \int_{H \times K} f \begin{pmatrix} k & ux \\ 0 & 1 \end{pmatrix} x_1^{m_1} \dots x_n^{m_n} F(k^{-1}u) dx dk,$$

where $x = \begin{pmatrix} x_1 \\ \vdots \\ x_n \end{pmatrix}$. Then we have

$$\|T_f^{m_1 \dots m_n}\| \leq a^{m_1 + \dots + m_n} \left\{ \int_K \left(\int_H \left| f \begin{pmatrix} k & x \\ 0 & 1 \end{pmatrix} \right| dx \right)^2 dk \right\}^{1/2}.$$

Hence for any fixed $\zeta = (\zeta_1, \dots, \zeta_n) \in \mathbf{C}^n$ the series

$$\sum_{m=0}^{\infty} i^m \sum_{m_1 + \dots + m_n = m} \frac{m!}{m_1! \dots m_n!} T_f^{m_1 \dots m_n} \zeta_1^{m_1} \dots \zeta_n^{m_n}$$

converges in $B(\mathfrak{H})$ -norm. It is easy to see that this series is equal to $T_f(\zeta)$.

q.e.d.

For any polynomial function p on \hat{H}^c , we define a differential operator $p(D)$ on H by $p(D) = p\left(\frac{1}{i} \frac{\partial}{\partial x_1}, \dots, \frac{1}{i} \frac{\partial}{\partial x_n}\right)$. A polynomial function p on \hat{H}^c is called K -invariant if $p(k\zeta) = p(\zeta)$ for any $k \in K$ and $\zeta \in \hat{H}^c$. As is easily seen, $T_f(\zeta)$ leaves the space $C^\infty(K)$ stable.

- Lemma 4.** 1) For any non-negative integers l and m we have $\Delta^l T_f(\zeta) \Delta^m = T_{\lambda(\Delta^l) \mu(\Delta^m) f}(\zeta)$, ($\zeta \in \hat{H}^c$).
 2) For any K -invariant polynomial function p on \hat{H}^c , we have $p(\zeta) T_f(\zeta) = T_{p^*(D) f}(\zeta)$, ($\zeta \in \hat{H}^c$), where $p^*(\zeta) = p(-\zeta)$.

The statement 1) can be proved by a similar way mentioned in §3. The statement 2) is easily proved, using the fact $\frac{\partial}{\partial x_j} e^{i\langle \zeta, x \rangle} = i \zeta_j e^{i\langle \zeta, x \rangle}$ and the integration by parts. From Lemma 2 and Lemma 4 we have the following

Proposition 3. For any K -invariant polynomial function p on \hat{H}^c and for any non-negative integers l and m , there exists a constant $C_p^{l,m}$ such that

$$|| p(\zeta) \Delta^l T_f(\zeta) \Delta^m || \leq C_p^{l,m} \exp a |Im \zeta|.$$

Finally from the definition of T_f we have the following functional equations for T_f .

Proposition 4. $T_f(k\zeta) = R_k T_f(\zeta) R_k^{-1}$ ($\zeta \in \hat{H}^c, k \in K$).

5. The analogue of the Paley-Wiener theorem

Theorem 1. A $B(\mathfrak{H})$ -valued function T on \hat{H} is the Fourier transform of $f \in C_c^\infty(G)$ such that $r_f \leq a$ ($a > 0$) if and only if it satisfies the following conditions:

- (I) T can be extended to an entire analytic function on \hat{H}^c .
- (II) For any $\zeta \in \hat{H}^c$, $T(\zeta)$ leaves the space $C^\infty(K)$ stable. Moreover for any K -invariant polynomial function p on \hat{H}^c and for any non-negative integers l and m , there exists a constant $C_p^{l,m}$ such that

$$|| p(\zeta) \Delta^l T(\zeta) \Delta^m || \leq C_p^{l,m} \exp a |Im \zeta|.$$

- (III) For any $k \in K$

$$T(k\zeta) = R_k T(\zeta) R_k^{-1} \quad (\zeta \in \hat{H}^c).$$

Proof. We have already proved the necessity of the theorem in §4. In the following we shall prove the sufficiency of the theorem.

Let T be an arbitrary $B(\mathfrak{H})$ -valued function on \hat{H} satisfying the conditions (I)~(III) in the theorem. Let $\{\phi_j\}_{j \in J}$ be the complete orthonormal basis of \mathfrak{H}

which we have chosen in §3. If $|Im\zeta| \leq b (b > 0)$, by the condition (II) for any non-negative integers l and m there exists a constant $C_1^{l,m}$ such that

$$|\Delta^l T(\zeta) \Delta^m| \leq C_1^{l,m} \exp ab.$$

Therefore by Lemma 1 the series

$$\sum_{i,j \in J} |(T(\zeta) \phi_j, \phi_i)|$$

converges and $T(\zeta)$ is of the trace class. We assume that $n \geq 3$. If $\phi_j = d_\Lambda^{1/2}(\tau_\Lambda)_{p,q}$, we have $|\phi_j(u)| \leq d_\Lambda^{1/2}$ because $|\tau_\Lambda(u)_{p,q}| \leq 1$. So we have

$$\sum_{j \in J_\Lambda} \sum_{i \in J_{\Lambda'}} |(T(\zeta) \phi_j, \phi_i) \phi_i(u) \overline{\phi_j(v)}| \leq \frac{C_1^{l,m} e^{ab}}{|\Lambda + \rho|^{2l} |\Lambda' + \rho|^{2m}} (d_\Lambda)^{3/2} (d_{\Lambda'})^{3/2}.$$

Hence

$$\begin{aligned} & \sum_{i,j \in J} |(T(\zeta) \phi_j, \phi_i) \phi_i(u) \overline{\phi_j(v)}| \\ & \leq C_1^{l,m} e^{ab} \frac{\prod_{\alpha \in P} (\alpha, \alpha)^3}{\prod_{\alpha \in P} (\rho, \alpha)^5} \left(\sum_{\Lambda \in \mathcal{F}_0} \frac{1}{|\Lambda + \rho|^{2l - 3(n(n-1)/2 - [n/2])/2}} \right)^2 < +\infty \end{aligned} \quad (5.1)$$

for $2l > \frac{3}{2} \frac{n(n-1)}{2} - \frac{1}{2} \left[\frac{n}{2} \right]$. In case $n=2$, $|\phi_j| = 1$ for all $j \in J$. Therefore

$$\sum_{i,j \in J} |(T(\zeta) \phi_j, \phi_i) \phi_i(u) \overline{\phi_j(v)}| = \sum_{i,j \in J} |(T(\zeta) \phi_j, \phi_i)| < +\infty.$$

Now let us define the kernel function of $T(\zeta)$ ($\zeta \in \hat{H}^c$) by

$$K(\zeta; u, v) = \sum_{i,j \in J} (T(\zeta) \phi_j, \phi_i) \Phi_i(u) \overline{\phi_j(v)}. \quad (5.2)$$

By the facts stated above and the property (I) it is easy to see that for any $\zeta \in \hat{H}^c$ the right hand side of (5.2) is absolutely convergent and that it is uniformly convergent on every compact subset of $\hat{H}^c \times K \times K$. Thus we have the following

Lemma 5. *The function $\hat{H}^c \times K \times K \ni (\zeta, u, v) \rightarrow K(\zeta; u, v)$ is of class C^∞ and entire analytic with respect to ζ .*

If we adopt the formula (5.1) to $p(\zeta)T(\zeta)$ instead of $T(\zeta)$, we have the following lemma by making use of (II).

Lemma 6. *For any K -invariant polynomial function p on \hat{H}^c , there exists a constant C_p such that*

$$|p(\zeta)K(\zeta; u, v)| \leq C_p \exp a |Im\zeta|, \quad (\zeta \in \hat{H}^c, u, v \in K).$$

REMARK. $K(\zeta; u, v)$ is rapidly decreasing on the real axis \hat{H} .

Let us define a function f on G by the inversion formula corresponding to

the Fourier transform, i.e.

$$f(g) = \frac{2}{2^{n/2}\Gamma(n/2)} \int_{R_+} \text{Tr}(T(a)U_g^{a-1})a^{n-1}da.$$

By the property (III) we have

$$\begin{aligned} & (T(k\xi)\phi_j, \phi_i)\phi_i(u)\overline{\phi_j(v)} \\ &= (R_k T(\xi)R_k^{-1}\phi_j, \phi_i)\phi_i(u)\overline{\phi_j(v)} = (T(\xi)R_k^{-1}\phi_j, R_k^{-1}\phi_i)\phi_i(u)\overline{\phi_j(v)}. \end{aligned}$$

Let $\phi_j = d_\tau^{1/2}\tau_{pq}$ and $\phi_i = d_\sigma^{1/2}\sigma_{rs}([\tau], [\sigma] \in \hat{K})$. Then

$$R_k^{-1}\phi_j(w) = d_\tau^{1/2}\tau_{pq}(wk^{-1}) = d_\tau^{1/2} \sum_{l=1}^{d_\tau} \tau_{pl}(w) \overline{\tau_{ql}(k)}$$

and

$$R_k^{-1}\phi_i(w) = d_\sigma^{1/2} \sum_{m=1}^{d_\sigma} \sigma_{rm}(w) \overline{\sigma_{sm}(k)}.$$

Therefore

$$\begin{aligned} & (T(\xi)R_k^{-1}\phi_j, R_k^{-1}\phi_i)\phi_i(u)\overline{\phi_j(v)} \\ &= \sum_{l=1}^{d_\tau} \sum_{m=1}^{d_\sigma} (T(\xi)d_\tau^{1/2}\tau_{pl}, d_\sigma^{1/2}\sigma_{rm})d_\sigma^{1/2}\sigma_{rs}(u)\sigma_{sm}(k)d_\tau^{1/2} \overline{\tau_{pq}(v)\tau_{ql}(k)}. \end{aligned}$$

Hence

$$\begin{aligned} & \sum_{p,q=1}^{d_\tau} \sum_{r,s=1}^{d_\sigma} (T(k\xi)d_\tau^{1/2}\tau_{pq}, d_\sigma^{1/2}\sigma_{rs})d_\sigma^{1/2}\sigma_{rs}(u)d_\tau^{1/2} \overline{\tau_{pq}(v)} \\ &= \sum_{p,l=1}^{d_\tau} \sum_{r,m=1}^{d_\sigma} (T(\xi)d_\tau^{1/2}\tau_{pl}, d_\sigma^{1/2}\sigma_{rm}) \sum_{s=1}^{d_\sigma} d_\sigma^{1/2}\sigma_{rs}(u)\sigma_{sm}(k) \times \sum_{q=1}^{d_\tau} d_\tau^{1/2} \overline{\tau_{pq}(v)\tau_{ql}(k)} \\ &= \sum_{p,l=1}^{d_\tau} \sum_{r,m=1}^{d_\sigma} (T(\xi)d_\tau^{1/2}\tau_{pl}, d_\sigma^{1/2}\sigma_{rm})d_\sigma^{1/2}\sigma_{rm}(uk)d_\tau^{1/2} \tau_{pl}(vk). \end{aligned}$$

Since $K(\xi; u, v) = \sum_{[\sigma], [\tau] \in \hat{K}} \sum_{p,q=1}^{d_\tau} \sum_{r,s=1}^{d_\sigma} (T(\xi)d_\tau^{1/2}\tau_{pq}, d_\sigma^{1/2}\sigma_{rs})d_\sigma^{1/2}\sigma_{rs}(u) \times d_\tau^{1/2} \overline{\tau_{pq}(v)}$,

we have the following functional equation for $K(\xi; u, v)$:

$$K(k\xi; u, v) = K(\xi; uk, vk). \quad (5.3)$$

On the other hand

$$\text{Tr}(T(k\xi)U_g^{k\xi-1}) = \text{Tr}(R_k T(\xi)R_k^{-1}U_g^{\xi-1}) = \text{Tr}(T(\xi)U_g^{\xi-1}), (\xi \in \hat{H}).$$

Hence

$$\frac{2}{2^{n/2}\Gamma(2/n)} \int_{R_+} \text{Tr}(T(a)U_g^{a-1})a^{n-1}da = \int_H \text{Tr}(T(\xi)U_g^{\xi-1})d\xi,$$

where $d\xi = \frac{1}{(2\pi)^{n/2}} d\xi_1 \cdots d\xi_n$. As $T(\xi)F(u) = \int_K K(\xi; u, v)F(v)dv$ ($F \in \mathfrak{F}$)

and $g^{-1} = \begin{pmatrix} k^{-1} & -k^{-1}x \\ 0 & 1 \end{pmatrix}$ for $g = \begin{pmatrix} k & x \\ 0 & 1 \end{pmatrix} \in G$, we have

$$U_{k^{-1}}^{\xi} T(\xi) F(u) = \int_K e^{-i\langle \xi, u^{-1}k^{-1}x \rangle} K(\xi; ku, v) F(v) dv.$$

Since $T(\xi)$ is of the trace class, so is $U_{k^{-1}}^{\xi} T(\xi)$. Moreover the function $K \times K \ni (u, v) \mapsto e^{-i\langle \xi, u^{-1}k^{-1}x \rangle} K(\xi; ku, v)$ is clearly of class C^∞ . Hence

$$\text{Tr}(T(\xi) U_{k^{-1}}^{\xi}) = \text{Tr}(U_{k^{-1}}^{\xi} T(\xi)) = \int_K e^{-i\langle \xi, u^{-1}k^{-1}x \rangle} K(\xi, ku, u) du.$$

Therefore the equation (5.3) and the remark to Lemma 6 imply that

$$\begin{aligned} \int_H \text{Tr}(T(\xi) U_{k^{-1}}^{\xi}) d\xi &= \int_H \int_K e^{-i\langle ku\xi, x \rangle} K(\xi; ku, u) du d\xi \\ &= \int_K \int_H e^{-i\langle \xi, x \rangle} K(u^{-1}k^{-1}\xi; ku, u) d\xi du \\ &= \int_K \int_H e^{-i\langle \xi, x \rangle} K(\xi; 1, k^{-1}) d\xi du \\ &= \int_H e^{-i\langle \xi, x \rangle} K(\xi; 1, k^{-1}) d\xi. \end{aligned}$$

Thus we have

$$f \begin{pmatrix} k & x \\ 0 & 1 \end{pmatrix} = \int_H e^{-i\langle \xi, x \rangle} K(\xi; 1, k^{-1}) d\xi, \quad (5.4)$$

($k \in K, x \in H$). It follows from Lemma 5 and the remark to Lemma 6 that f is of class C^∞ . Making use of Lemma 6, it follows from the classical Paley-Wiener theorem that if $|x| > a$, $f \begin{pmatrix} k & x \\ 0 & 1 \end{pmatrix} = 0$ for any $k \in K$.

Finally we have to check that $T_f = T$. Since

$$T_f(\xi) F(u) = \int_K K_f(\xi; u, v) F(v) dv$$

where

$$K_f(\xi; u, v) = \int_H f \begin{pmatrix} uv^{-1} & x \\ 0 & 1 \end{pmatrix} e^{i\langle \xi, u^{-1}x \rangle} dx,$$

so it is enough to prove that

$$K(\xi; u, v) = \int_H f \begin{pmatrix} uv^{-1} & x \\ 0 & 1 \end{pmatrix} e^{i\langle \xi, u^{-1}x \rangle} dx.$$

By the relation (5.4),

$$f \begin{pmatrix} uv^{-1} & x \\ 0 & 1 \end{pmatrix} = \int_H e^{-i\langle \xi, x \rangle} K(\xi; 1, vu^{-1}) d\xi$$

$$= \int_H e^{-i\langle \xi, x \rangle} K(u^{-1}\xi; u, v) d\xi.$$

Hence

$$K(u^{-1}\xi; u, v) = \int_H f \begin{pmatrix} uv^{-1} & x \\ 0 & 1 \end{pmatrix} e^{i\langle \xi, x \rangle} dx.$$

If we replace $u\xi$ for ξ ,

$$\begin{aligned} K(\xi; u, v) &= \int_H f \begin{pmatrix} uv^{-1} & x \\ 1 & 0 \end{pmatrix} e^{i\langle u\xi, x \rangle} dx \\ &= \int_H f \begin{pmatrix} uv^{-1} & x \\ 0 & 1 \end{pmatrix} e^{i\langle \xi, u^{-1}x \rangle} dx. \end{aligned}$$

This completes the proof of the theorem.

6. The Fourier-Bessel transform

Let $C_c^\infty(K \backslash G / K)$ be the set of all complex valued K -bi-invariant functions on G which are infinitely differentiable and with compact support. For $f \in C_c^\infty(G)$, put

$$(\mathcal{F}_\xi f)(g) = \int_H f \left(g \begin{pmatrix} 1 & y \\ 0 & 1 \end{pmatrix} \right) e^{-i\langle \xi, y \rangle} dy$$

and

$$(\mathcal{P}f)(g) = \int_K f(gu) du.$$

For $f \in C_c^\infty(K \backslash G / K)$ it is easy to see that

$$(\mathcal{P}\mathcal{F}_\xi f) \begin{pmatrix} 1 & x \\ 0 & 1 \end{pmatrix} = \left(\int_H f \begin{pmatrix} 1 & y \\ 0 & 1 \end{pmatrix} \phi_\xi(y) dy \right) \phi_{-\xi}(x), \quad (6.1)$$

where

$$\phi_\xi(x) = \int_K e^{i\langle \xi, ux \rangle} du.$$

REMARK. The formula (6.1) is regarded as an analogue of the Poisson integral for semisimple Lie groups (see [5]). And the function ϕ_ξ is the zonal spherical function.

Let us define the **Fourier-Bessel transform** $\mathcal{BF}f$ of $f \in C_c^\infty(K \backslash G / K)$ by

$$(\mathcal{BF}f)(\xi) = \int_H f \begin{pmatrix} 1 & y \\ 0 & 1 \end{pmatrix} \phi_\xi(y) dy.$$

If $x = \begin{pmatrix} r \\ 0 \\ \vdots \\ 0 \end{pmatrix}$, ($r > 0$) and $\xi = \begin{pmatrix} a \\ 0 \\ \vdots \\ 0 \end{pmatrix}$, ($a > 0$), we can prove that

$$\begin{aligned}\phi_\xi(x) &= \frac{\Gamma\left(\frac{n}{2}\right)}{\pi^{1/2}\Gamma\left(\frac{n-1}{2}\right)} \int_0^\pi e^{i ar \cos\theta} \sin^{n-2}\theta d\theta \\ &= \Gamma\left(\frac{n}{2}\right) \frac{J_{(n-2)/2}(ar)}{\left(\frac{ar}{2}\right)^{(n-2)/2}}\end{aligned}$$

(see [8] for the notation of the Bessel function $J_n(r)$).

If $g_r = \begin{pmatrix} 1 & 0 & r \\ & \ddots & 0 \\ & & \ddots & 0 \\ 0 & & & 1 \\ & & & & \ddots & 0 \\ & & & & & & 0 \\ 0 & \dots & 0 & & & & 1 \end{pmatrix}$, ($r \geq 0$), we write briefly $f(r) = f(g_r)$. Then for any

$f \in C_c^\infty(K \backslash G / K)$ f is uniquely determined by $f(r)$, ($r \geq 0$). Let $C^\infty(K \backslash \hat{H})$ be the set of all complex valued K -invariant functions on \hat{H} which are infinitely differentiable.

If $\xi = \begin{pmatrix} a \\ 0 \\ \vdots \\ 0 \end{pmatrix}$, we write $F(\xi) = F(a)$ for $F \in C^\infty(K \backslash \hat{H})$. It is obvious

that $\mathcal{BF}f \in C^\infty(K \backslash \hat{H})$ for $f \in C_c^\infty(K \backslash G / K)$. Moreover we have

$$(\mathcal{BF}f)(a) = \int_{\mathbb{R}_+} f(r) \frac{(ar)^{(n-2)/2}}{J_{(n-2)/2}(ar)} r^{n-1} dr \quad (a > 0).$$

Since for $f \in C_c^\infty(K \backslash G / K)$

$$\begin{aligned}(\mathcal{BF}f)(\xi) &= \int_{H \times K} f \begin{pmatrix} 1 & u^{-1}y \\ 0 & 1 \end{pmatrix} e^{i\langle \xi, y \rangle} dy du \\ &= \int_{H \times K} f \left(\begin{pmatrix} u^{-1} & 0 \\ 0 & 1 \end{pmatrix} \begin{pmatrix} 1 & y \\ 0 & 1 \end{pmatrix} \begin{pmatrix} u & 0 \\ 0 & 1 \end{pmatrix} \right) e^{i\langle \xi, y \rangle} dy du \\ &= \int_H f \begin{pmatrix} 1 & y \\ 0 & 1 \end{pmatrix} e^{i\langle \xi, y \rangle} dy,\end{aligned}$$

we have

$$\begin{aligned}f \begin{pmatrix} 1 & y \\ 0 & 1 \end{pmatrix} &= \int_{\hat{H}} (\mathcal{BF}f)(\xi) e^{-i\langle \xi, y \rangle} d\xi \\ &= \int_{\hat{H}} (\mathcal{BF}f)(\xi) \phi_{-\xi}(y) d\xi.\end{aligned}$$

On the other hand we remark that $\phi_{-\xi}(x) = \phi_\xi(x)$ for any $\xi \in \hat{H}$ and $x \in H$. Hence we have the following inversion formula

$$f(r) = \int_{\mathbb{R}_+} (\mathcal{BF}f)(a) \frac{J_{(n-2)/2}(ar)}{(ar)^{(n-2)/2}} a^{n-1} da$$

Then we can easily prove the following analogue of the Paley-Wiener theorem

for the Fourier-Bessel transform.

Theorem 2. *A function F on \hat{H} is the Fourier-Bessel transform of $f \in C_c^\infty(K \backslash G/K)$ such that $r_f \leq a$ ($a > 0$) if and only if it satisfies the following conditions:*

(I) *F can be extended to an entire analytic function on \hat{H}^c .*

(II) *For any K -invariant polynomial function p of \hat{H}^c there exists a constant C_p such that*

$$|p(\zeta)F(\zeta)| \leq C_p \exp a |\operatorname{Im} \zeta| \quad (\zeta \in \hat{H}^c).$$

(III) *For any $k \in K$*

$$F(k\zeta) = F(\zeta) \quad (\zeta \in \hat{H}).$$

REMARK. In case $n = 2$, we have

$$(\mathcal{B}^{\mathcal{F}} f)(a) = \int_0^\infty f(r) J_0(ar) r dr.$$

This is the classical Fourier-Bessel transform [8].

OSAKA UNIVERSITY

HIROSHIMA UNIVERSITY

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