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RADIAL CONVERGENCE OF POISSON INTEGRALS ON SYMMETRIC BOUNDED DOMAINS OF TUBE TYPE

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1. Introduction

Let $\mathcal{D} = \{z \in \mathbb{C}; |z| < 1\}$ be the unit disc in \mathbb{C} and $\mathcal{B} = \{e^{it}; -\pi \leq t \leq \pi\}$ the boundary of \mathcal{D} . For an integrable function f (In this note a function will always mean a complex valued function) on \mathcal{B} with respect to the normalized measure $\frac{1}{2\pi}dt$ on \mathcal{B} , we define the Poisson integral of f by

$$F(z) = \frac{1}{2\pi} \int_{-\pi}^{\pi} f(t)P(z, e^{it})dt \quad \text{for } z \in \mathcal{D}$$

where

$$P(re^{i\theta}, e^{it}) = \frac{1-r^2}{1-2r \cos(\theta-t)+r^2} \quad \text{for } 0 \leq r < 1$$

and it is called the Poisson kernel of the unit disc \mathcal{D} . F is a C^∞ -function on \mathcal{D} and it is harmonic on \mathcal{D} , that is $\Delta F = 0$ for the Laplace-Beltrami operator Δ on C^∞ -functions on \mathcal{D} with respect to the Poincaré metric on \mathcal{D} .

Then the classical Fatou's theorem asserts that for an integrable function f on \mathcal{B} ,

$$\lim_{r \uparrow 1} F(re^{i\theta}) = f(e^{i\theta})$$

for almost every point $e^{i\theta}$ of \mathcal{B} with respect to the measure $\frac{1}{2\pi}d\theta$.

Now let G be any non-compact connected semi-simple Lie group with finite center, and let K be a maximal compact subgroup of G . Then the homogeneous space G/K is a symmetric space of non-compact type. Let $\mathfrak{g} = \mathfrak{k} + \mathfrak{p}$ be the Cartan decomposition of the Lie algebra \mathfrak{g} of G with respect to the Lie algebra \mathfrak{k} of K . Let \mathfrak{a} be a maximal abelian subspace of \mathfrak{p} . Fix an order on \mathfrak{a} and let \mathfrak{a}^+ be the positive Weyl chamber of \mathfrak{a} with respect to this order. Let M be the centralizer of \mathfrak{a} in K . Then the homogeneous space K/M is the maximal boundary of G/K in the sense of Furstenberg [2]. Let μ be the normalized

K -invariant measure on K/M and $L^p(K/M)$ denote the L^p -space on K/M with respect to the measure μ . Let $P(gK, kM)$ be the Poisson kernel on $G/K \times K/M$ given by Korányi [11].

Knapp [7] has proved the following Fatou-type theorem which generalizes the classical Fatou's theorem: Suppose G/K is a symmetric space of non-compact type of rank one. Then for $X \in \mathfrak{a}^+$ and $f \in L^1(K/M)$, it holds

$$\lim_{t \rightarrow \infty} \int_{K/M} f(kM) P(k_0 \exp tX \cdot K, kM) d\mu(kM) = f(k_0M)$$

for almost every point k_0M of K/M with respect to the measure μ .

In the case of an arbitrary symmetric space G/K of non-compact type, for $f \in L^\infty(K/M)$ and $X \in \mathfrak{a}^+$, Helgason-Korányi [5] has proved a theorem of the same type as above on the boundary behavior of the Poisson integral of f .

In the classical Fatou's theorem, the unit disc \mathcal{D} is a symmetric bounded domain of tube type and the boundary \mathcal{B} is the Bergman-Šilov boundary of \mathcal{D} . The purpose of the present paper is to prove for a symmetric bounded domain \mathcal{D} of tube type and the Bergman-Šilov boundary \mathcal{B} of \mathcal{D} , the Poisson integral of a function $f \in L^1(\mathcal{B})$ converges to f almost everywhere \mathcal{B} .

In general, Korányi [11] has defined the notion of the admissibly and unrestrictedly convergence. Knapp and Williamson [8] showed that the Poisson integral of a function f in $L^\infty(K/M)$ converges to f admissibly and unrestrictedly almost everywhere. Moreover, in the case of a Siegel domain in the sense of Pyatetskii-Šapiro [14] which is analytically isomorphic to a symmetric bounded domain \mathcal{D} , Stein and Weiss [16], [17], [19], have defined the notion of the restricted and admissible convergence. Let B denote the Šilov boundary in the sense of Pyatetskii-Šapiro [14] of the Siegel domain. Then they showed that the Poisson integral of an integrable function f on B converges to f admissibly and restrictedly almost everywhere on B . The generalized Cayley transform of Korányi-Wolf [12] carries the bounded symmetric domain \mathcal{D} onto the Siegel domain and its inverse image of the Šilov boundary B of the Siegel domain is open and dense in the Bergman-Šilov boundary \mathcal{B} of the bounded domain. The inverse Cayley transform carries the L^p -space $L^p(B)$ of B into the L^p -space $L^p(\mathcal{B})$ on \mathcal{B} , but not onto, unless $p = \infty$. Therefore Fatou's theorem for symmetric bounded domains and that for Siegel domains are not equivalent.

In §2, for a symmetric bounded domain \mathcal{D} we define the notion of the radial convergence of Poisson integrals of functions on the Bergman-Šilov boundary of \mathcal{D} and formulate a Fatou-type theorem. In §3, we give an explicit formula and an estimate of the Poisson kernel of \mathcal{D} . In §4, for a symmetric bounded domain of tube type, we define a maximal function and establish an estimate of Poisson integrals by means of this maximal function. In §5, we prove a covering theorem of Vitali-type and a maximal theorem of Knapp-type and give the proof of Fatou's

theorem for a symmetric domain of tube type. In §6, we prove inequalities of Hardy-Littlewood, making use of the maximal theorem.

2. Statement of Fatou's theorem

Let G be a connected semi-simple Lie group with finite center, K a maximal compact subgroup of G . We assume that the quotient space G/K is an irreducible hermitian symmetric space. Let \mathfrak{g} and \mathfrak{k} be the Lie algebras of G and K , respectively, and let $\mathfrak{g} = \mathfrak{k} + \mathfrak{p}$ be the Cartan decomposition of \mathfrak{g} with respect to \mathfrak{k} . Then K has the same rank as G . Let \mathfrak{t} be a Cartan subalgebra of \mathfrak{k} . Then \mathfrak{t} is also a Cartan subalgebra of \mathfrak{g} . Let \mathfrak{g}^c , \mathfrak{k}^c , \mathfrak{p}^c and \mathfrak{t}^c be the complexifications of \mathfrak{g} , \mathfrak{k} , \mathfrak{p} and \mathfrak{t} , respectively. Then the set R of roots of \mathfrak{g}^c with respect to \mathfrak{t}^c can be decomposed into two disjoint sets $C = \{\alpha \in R; E_\alpha \in \mathfrak{k}^c\}$ and $P = \{\alpha \in R; E_\alpha \in \mathfrak{p}^c\}$, where $\{E_\alpha\}$ is a set of root vectors. A root of C or P is called compact or non-compact. Let \mathfrak{p}^\pm be the subspace of \mathfrak{p}^c corresponding to $(\pm i)$ -eigenspace of the complex structure tensor on the tangent space of G/K at the origin eK . We choose and fix an order \mathcal{E} on roots in R such that \mathfrak{p}^+ , \mathfrak{p}^- are spanned by the E_α 's, $E_{-\alpha}$'s, respectively, where α runs through positive non-compact roots. Let Δ be the maximal set of strongly orthogonal non-compact positive roots of Harish-Chandra [4]. We choose root vectors $\{E_\alpha\}$ in such a way that $\tau E_\alpha = -E_{-\alpha}$ for the conjugation τ of \mathfrak{g}^c with respect to the compact real form $\mathfrak{g}_u = \mathfrak{k} + i\mathfrak{p}$ of \mathfrak{g}^c . For $\alpha \in R$, let H_α' be the unique element of \mathfrak{t} satisfying $\alpha(H) = \langle H_\alpha', H \rangle$ for all $H \in \mathfrak{t}$, where \langle, \rangle denotes the Killing form of \mathfrak{g}^c . For $\alpha \in \Delta$, we put $X_\alpha^0 = E_\alpha + E_{-\alpha}$, $Y_\alpha^0 = (-i)(E_\alpha - E_{-\alpha})$ and $H_\alpha = \frac{2}{\langle H_\alpha', H_\alpha' \rangle} H_\alpha'$. Let \mathfrak{g}_α denote the subalgebra of \mathfrak{g} spanned by $\{iH_\alpha, X_\alpha^0, Y_\alpha^0\}$. Strong orthogonality of Δ implies $[\mathfrak{g}_\alpha, \mathfrak{g}_\beta] = \{0\}$ for $\alpha \neq \beta$. Let \mathfrak{t}^- be the subalgebra of \mathfrak{t} spanned by $\{iH_\alpha; \alpha \in \Delta\}$ and let \mathfrak{t}^+ be the orthogonal complement of \mathfrak{t}^- in \mathfrak{t} with respect to the Killing form \langle, \rangle . The vectors X_α^0 , $\alpha \in \Delta$, span a maximal abelian subalgebra \mathfrak{a} of \mathfrak{p} and $\mathfrak{h} = \mathfrak{t}^+ + \mathfrak{a}$ is a Cartan subalgebra of \mathfrak{g} . Let \mathfrak{h}^c be the complexification of \mathfrak{h} . A and H^- denote analytic subgroups of G generated by \mathfrak{a} and \mathfrak{t}^- , respectively.

Following Moore [13], we consider the Cayley transform \tilde{c} of \mathfrak{g}^c defined by $\tilde{c} = Ad\left(\exp\left(\frac{\pi}{4} \sum_{\alpha \in \Delta} (-i) Y_\alpha^0\right)\right)$. Then \tilde{c} transforms

$$X_\alpha^0 \mapsto -H_\alpha, H_\alpha \mapsto X_\alpha^0 \text{ and } Y_\alpha^0 \mapsto Y_\alpha^0 \quad (\alpha \in \Delta)$$

and \tilde{c} leaves \mathfrak{t}^+ pointwise fixed. Hence \tilde{c} maps $i\mathfrak{t}^-$ onto \mathfrak{a} and \mathfrak{t}^c onto \mathfrak{h}^c , so that it maps R onto the set Σ of roots of \mathfrak{g}^c with respect to \mathfrak{h}^c . Let σ be the conjugation of \mathfrak{g}^c with respect to \mathfrak{g} . σ permutes roots of Σ by

$$\sigma(\alpha)(H) = \overline{\alpha(\sigma(H))} \quad \text{for } \alpha \in \Sigma, H \in \mathfrak{h}^c.$$

We choose a following linear order $<$ on Σ and fix it once and for all: (i) If $\alpha \in \Sigma$, $\alpha > 0$ and α does not vanish on \mathfrak{a} , then $\sigma(\alpha) > 0$. (ii) If $\gamma \in \Delta$, then $\tilde{c}(\gamma) > 0$. Then Σ can be decomposed into three disjoint sets; $\Sigma^+ = \{\alpha \in \Sigma; \alpha > 0, \sigma(\alpha) > 0\}$, $\Sigma^- = -\Sigma^+$ and $\Sigma_0 = \{\alpha \in \Sigma; \alpha = -\sigma(\alpha)\}$, $\sum_{\alpha \in \Sigma^+} \mathcal{C}\tilde{E}_\alpha$ and $\sum_{\alpha \in \Sigma^-} \mathcal{C}\tilde{E}_\alpha$ are both invariant under σ , where $\{\tilde{E}_\alpha\}$ is a set of root vectors of \mathfrak{g}^c with respect to \mathfrak{h}^c . We put $\mathfrak{n} = \sum_{\alpha \in \Sigma^+} \mathcal{C}\tilde{E}_\alpha \cap \mathfrak{g}$ and $\bar{\mathfrak{n}} = \sum_{\alpha \in \Sigma^-} \mathcal{C}\tilde{E}_\alpha \cap \mathfrak{g}$, which are real forms of $\sum_{\alpha \in \Sigma^+} \mathcal{C}\tilde{E}_\alpha$ and $\sum_{\alpha \in \Sigma^-} \mathcal{C}\tilde{E}_\alpha$, respectively. Then \mathfrak{n} and $\bar{\mathfrak{n}}$ are nilpotent subalgebras of \mathfrak{g} . We obtain the Iwasawa decompositions $\mathfrak{g} = \mathfrak{k} + \mathfrak{a} + \mathfrak{n}$ and $G = KAN$, where A and N are analytic subgroups of G generated by \mathfrak{a} , \mathfrak{n} . So any $g \in G$ can uniquely decomposed as $g = k(g) \exp H(g) n(g)$, where $k(g) \in K$, $H(g) \in \mathfrak{a}$ and $n(g) \in N$.

The restriction to \mathfrak{a} of a root of $\Sigma - \Sigma_0$ is called a restricted root and the order $>$ on Σ induces a linear order $>$ on the set of restricted roots. Let F be the fundamental system of restricted roots with respect to the order $>$. Let $X^0 = \sum_{\alpha \in \Delta} X_\alpha^0$, and we put $E = \{\alpha \in F; \alpha(X^0) = 0\}$ and $\mathfrak{a}(E) = \{H \in \mathfrak{a}; \alpha(H) = 0 \text{ for all } \alpha \in E\}$. Then $\mathfrak{a}(E)$ is spanned by X^0 , and \mathfrak{g} is the direct sum of eigen-spaces for $\text{ad } X^0$ on \mathfrak{g} . The sum of the positive (negative) eigen-spaces of \mathfrak{g} is denoted by $\mathfrak{n}(E)$ ($\bar{\mathfrak{n}}(E)$). Let $\mathfrak{b}(E)$ be the sum of non-negative eigen-spaces, \mathfrak{l} the centralizer of X^0 in \mathfrak{k} , let $2\rho_E$ be the sum of restricted roots α with $\alpha(X^0) > 0$, with multiplicities counted.

The analytic subgroups of G generated by $\mathfrak{n}(E)$, $\bar{\mathfrak{n}}(E)$ will be denoted by $N(E)$, $\bar{N}(E)$. Let L be the centralizer of X^0 in K and $B(E)$ the normalizer of $\mathfrak{n}(E)$ in G . Then \mathfrak{l} , $\mathfrak{b}(E)$ are Lie algebras of L , $B(E)$ and we have the decompositions $B(E) = LAN$ and $\mathfrak{b}(E) = \mathfrak{l} + \mathfrak{a} + \mathfrak{n}$. From the Iwasawa decomposition $G = KAN$, K/L is naturally identified with $G/B(E)$ as K -spaces. Let Φ be the holomorphic imbedding of Harish-Chandra [4] of G/K into \mathfrak{p}^- as a bounded domain in the complex vector space \mathfrak{p}^- and let $\mathcal{D} = \Phi(G/K)$. Then the imbedding Φ is equivariant with respect to the natural action of K on G/K and the adjoint action of K on \mathfrak{p}^- . Let \mathcal{B} be the Bergman-Šilov boundary of the bounded domain \mathcal{D} in \mathfrak{p}^- . Then it is known (Korányi-Wolf [12]) that $\sum_{\alpha \in \Delta} E_{-\alpha} \in \mathcal{B}$, K acts transitively on \mathcal{B} by the adjoint action and L becomes the isotropy subgroup of K at $\sum_{\alpha \in \Delta} E_{-\alpha}$. Thus the Bergman-Šilov boundary \mathcal{B} is isomorphic to K/L .

Let μ_E be the normalized K -invariant measure on K/L and $L^p(K/L)$ denote the L^p -space on K/L with respect to the measure μ_E . Then the *Poisson kernel* on $G/K \times K/L$ is defined by

$$P_E(gK, kL) = e^{-2\rho_E(H(g^{-1}k))} \quad \text{for } g \in G, k \in K$$

where $\exp H(g^{-1}k)$ is the A -component of $g^{-1}k$ in the Iwasawa decomposition. We define the *Poisson integral* of a function $f \in L^1(K/L)$ by

$$\int_{K/L} f(kL) P_E(gK, kL) d\mu_E(kL) \quad \text{for } g \in G.$$

The hermitian symmetric space G/K of non-compact type is called of *tube type* if $(\mathfrak{k}, \mathfrak{l})$ is a symmetric pair, then \mathfrak{t}^- is a Cartan subalgebra of $(\mathfrak{k}, \mathfrak{l})$ and eigenvalues of $\text{ad}\left(\frac{1}{2}X_0\right)$ are $0, \pm 1$ (Korányi-Wolf [12]).

Now we can state our main theorem:

Theorem 1. *Let G/K be an irreducible hermitian symmetric space of tube type. Let $a_t = \exp tX_0$ for a real number t . If $f \in L^1(K/L)$, then*

$$\lim_{t \rightarrow \infty} \int_{K/L} f(kL) P_E(k_0 a_t K, kL) d\mu_E(kL) = f(k_0 L)$$

for almost every point $k_0 L$ of K/L with respect to μ_E .

We assumed the irreducibility of G/K for the simplicity, but the generalization of Theorem 1 of general spaces of tube type is immediate.

3. Estimate of Poisson kernel

In this section we assume G/K is an irreducible hermitian symmetric space, not necessarily of tube type.

Proposition 1. *Let $a = \exp \sum_{\alpha \in \Delta} t_\alpha X_\alpha^0 \in A$, $h = \exp \sum_{\alpha \in \Delta} \theta_\alpha \frac{iH_\alpha}{2} \in H^-$. Then we have*

$$P_E(aK, hL) = \prod_{\alpha \in \Delta} P(\tanh t_\alpha, e^{i\theta_\alpha} \rho_{\mathfrak{H}}(X_\alpha^0))$$

where $P(t, u)$ is a function on the product of the open interval $(-1, 1)$ and the circle $\mathcal{B} = \{u \in \mathbb{C}; |u| = 1\}$ defined by $P(r, u) = (1-r^2)|1-ru|^{-2}$. (We note that $P(r, u)$ coincides on $(-1, 1)$ with the Poisson kernel of the unit disc in \mathbb{C} .)

Proof. To calculate $e^{-2\rho_{\mathfrak{H}}(H(a^{-1}h))}$, we consider the Iwasawa decomposition of the element $a^{-1}h$ of G . We have $Y_\alpha^0 + iH_\alpha \in \mathfrak{n}$ for $\alpha \in \Delta$ because we have $Y_\alpha^0 + iH_\alpha = \tilde{c}(Y_\alpha^0 - iX_\alpha^0) = \tilde{c}\{(-i)(E_\alpha - E_{-\alpha}) - i(E_\alpha + E_{-\alpha})\} = \tilde{c}(-2iE_\alpha) \in \mathcal{C}\tilde{E}_{\tilde{c}\alpha}$ and from the condition (ii) of the ordering $>$ on Σ , we obtain $Y_\alpha^0 + iH_\alpha \in \mathfrak{g} \cap \sum_{\alpha \in \Sigma^+} \mathcal{C}\tilde{E}_\alpha = \mathfrak{n}$. Since $[\mathfrak{g}_\alpha, \mathfrak{g}_\beta] = \{0\}$ for $\alpha \neq \beta$, $\alpha, \beta \in \Delta$, it follows that

$$a^{-1}h = \prod_{\alpha \in \Delta} \exp(-t_\alpha X_\alpha^0) \exp\left(\theta_\alpha \frac{iH_\alpha}{2}\right).$$

If we have the Iwasawa decomposition

$$\exp(-t_\alpha X_\alpha^0) \exp\left(\theta_\alpha \frac{iH_\alpha}{2}\right) = \exp a_\alpha \frac{iH_\alpha}{2} \exp b_\alpha X_\alpha^0 \exp(c_\alpha(Y_\alpha^0 + iH_\alpha))$$

of each factor, we have

$$a^{-1}h = \exp\left(\sum_{\alpha \in \Delta} a_\alpha \frac{iH_\alpha}{2}\right) \exp\left(\sum_{\alpha \in \Delta} b_\alpha X_\alpha^0\right) \exp\left(\sum_{\alpha \in \Delta} c_\alpha(Y_\alpha^0 + iH_\alpha)\right)$$

and thus $H(a^{-1}h) = \sum_{\alpha \in \Delta} b_\alpha X_\alpha^0$. Now let

$$\begin{aligned} SU(1, 1) &= \left\{x \in M_2(\mathbb{C}); {}^t \bar{x} \begin{pmatrix} 1 & 0 \\ 0 & -1 \end{pmatrix} x = \begin{pmatrix} 1 & 0 \\ 0 & -1 \end{pmatrix}\right\} \\ X^0 &= \begin{pmatrix} 0 & 1 \\ 1 & 0 \end{pmatrix}, \quad H = \begin{pmatrix} 1 & 0 \\ 0 & -1 \end{pmatrix}, \quad Y^0 = \begin{pmatrix} 0 & -i \\ i & 0 \end{pmatrix}. \end{aligned}$$

Then the Lie algebra $\mathfrak{su}(1, 1)$ of $SU(1, 1)$ is spanned by X^0 , iH and $Y^0 + iH$ and the homomorphism $\phi_\alpha: \mathfrak{su}(1, 1) \rightarrow \mathfrak{g}_\alpha$ defined by

$$X^0 \mapsto X_\alpha^0, \quad iH \mapsto iH_\alpha^0, \quad Y^0 + iH \mapsto Y_\alpha^0 + iH_\alpha$$

can be extended to the homomorphism $\phi_\alpha: SU(1, 1) \rightarrow G$. In $SU(1, 1)$ we have the decomposition

$$\exp(-tX^0) \exp\left(\theta \frac{iH}{2}\right) = \exp\left(a \frac{iH}{2}\right) \exp bX^0 \exp c(Y^0 + iH)$$

with $b = \frac{1}{2} \log(\text{ch}^2 t - 2 \text{ch} t \text{sh} t \cos \theta + \text{sh}^2 t) = -\frac{1}{2} \log P(\tanh t, e^{i\theta})$. Applying the homomorphism ϕ_α on the both sides, we have

$$b_\alpha = -\frac{1}{2} \log P(\tanh t_\alpha, e^{i\theta_\alpha}).$$

This implies the Proposition. Q.E.D.

Now we define for $0 < \rho \leq 1$,

$$\begin{aligned} \mathfrak{H}_\rho &= \left\{ \exp\left(\sum_{\alpha \in \Delta} \theta_\alpha \frac{iH_\alpha}{2}\right) \in H^-; |\theta_\alpha| < \pi\rho, \text{ for any } \alpha \in \Delta \right\}, \\ \mathfrak{B}_\rho &= \{lhL \in K/L; l \in L, h \in \mathfrak{H}_\rho\}, \end{aligned}$$

and for $\rho > 1$,

$$\mathfrak{B}_\rho = \{lhL \in K/L; l \in L, h \in H^-\}.$$

In §4, we shall calculate the measure of \mathfrak{B}_ρ with respect to μ_E for a space of tube type. We give an estimate of Poisson kernel on \mathfrak{B}_ρ in the following.

Proposition 2. *Let $a = \exp \sum_{\alpha \in \Delta} t_\alpha X_\alpha^0 \in A$. Then we obtain an estimate of Poisson kernel as follows:*

(i) If $0 < \rho < 1$ and $\frac{1}{2} < \tanh t_\alpha < 1$ for any $\alpha \in \Delta$, then

$$\sup_{h \in H^- - \mathfrak{H}_\rho} P_E(aK, hL) \leq C_1 \prod_{\alpha \in \Delta} \left(\frac{1 - \tanh t_\alpha}{\rho^2} \right)^{\rho_{\mathfrak{H}}(X_\alpha^0)}$$

(ii) $\sup_{h \in H^-} P_E(aK, hL) \leq C_3 \prod_{\alpha \in \Delta} \left(\frac{1}{1 - \tanh t_\alpha} \right)^{\rho_{\mathfrak{H}}(X_\alpha^0)}$

where C_1, C_2 are constants independent on a and ρ .

In particular, if $a_t = \exp tX^0$, then

(i) If $0 < \rho < 1$ and $\frac{1}{2} < \tanh t < 1$, then

$$\sup_{kL \in \mathfrak{B}_1 - \mathfrak{B}_\rho} P_E(a_t K, kL) \leq C_1 \left(\frac{1 - \tanh t}{\rho^2} \right)^{\rho_{\mathfrak{H}}(X^0)} \quad (1)$$

$$(ii) \sup_{kL \in \mathfrak{B}_1} P_E(a_t K, kL) \leq C_3 \left(\frac{1}{1 - \tanh t} \right)^{\rho_{\mathfrak{H}}(X^0)} \quad (2)$$

(We note that \mathfrak{B}_1 is equal to K/L if G/K is of tube type).

Proof. We have (Korányi [10]) an estimate of the Poisson kernel for the unit disc in \mathbf{C} as follows:

$$(i) \sup_{\pi\rho \leq |\theta| \leq \pi} (1-r^2) |1-re^{-i\theta}|^{-2} \leq C'_1 \frac{1-r}{\rho^2} \quad \text{if } \frac{1}{2} < r < 1.$$

$$(ii) \sup_{0 \leq |\theta| \leq \pi} (1-r^2) |1-re^{-i\theta}|^{-2} \leq C'_2 \frac{1}{1-r} \quad \text{if } 0 < r < 1.$$

where C'_1, C'_2 , are constants. This together with Proposition 1 implies the first statement. If $a_t = \exp tX^0$, then we have $P_E(a_t K, lhL) = P_E(a_t K, hL)$ for $h \in H^-$ and $l \in L$ since L centralizes X^0 in K . This together with the first statement implies the second statement. Q.E.D.

4. Maximal function

Henceforth we shall assume that G/K is an irreducible hermitian symmetric space of tube type. We consider the Poisson integral

$$\int_{K/L} f(kL) P_E(a_t K, kL) d\mu_E(kL) \quad (3)$$

for $a_t = \exp tX^0$ and an integrable function f on K/L with respect to μ_E .

Since K/L is a symmetric space, we may use the following integral formula for K/L (Harish-Chandra [4]): For each continuous function f on K/L , we have

$$\int_{K/L} f(kL) d\mu_E(kL) = c \int_{H^-} \left(\int_{L/Z_L(\mathfrak{t}^-)} f(lhL) d\bar{l} \right) |D(h)| dh$$

where c is a constant independent on f , $Z_L(\mathfrak{t}^-)$ is the centralizer of \mathfrak{t}^- in L , dh is a Haar measure on H^- and $d\bar{l}$ is a quotient measure on $L/Z_L(\mathfrak{t}^-)$ induced from the normalized Haar measure dl on L . Moreover

$$D(h) = \prod_{\beta \in P_+^k} \sin \beta(iH) \quad \text{for } h = \exp H, H \in \mathfrak{t}^-$$

where $P_+^k = \{\alpha \in C; \text{positive and } \alpha|_{\mathfrak{t}^-} \neq 0\}$.

Making use of this integral formula, we have the measure $||\mathfrak{B}_\rho||$ of \mathfrak{B}_ρ with respect to μ_E as follows:

$$\begin{aligned} ||\mathfrak{B}_\rho|| &= \int_{K/L} \chi_{\mathfrak{B}_\rho}(kL) d\mu_E(kL) = c \int_{H^-} \left(\int_{L/Z_L(\mathfrak{t}^-)} \chi_{\mathfrak{B}_\rho}(lhL) d\bar{l} \right) |D(h)| dh \\ &= c \int_{\mathfrak{B}_\rho} |D(h)| dh \end{aligned}$$

where $\chi_{\mathfrak{B}_\rho}$ is the characteristic function of \mathfrak{B}_ρ . The density $D(h)$ of the integral is given as follows: Let $\Delta = \{\gamma_1, \dots, \gamma_m\}$, $\gamma_1 \searrow \gamma_2 \searrow \dots \searrow \gamma_m$, where $m = \text{rank of } G/K$. For $\alpha \in R$, let $\pi(\alpha)$ be the restriction of α to the complexification $(\mathfrak{t}^-)^c$ of \mathfrak{t}^- , but $\pi(\gamma_i)$ will be denoted by γ_i for the brevity, since any root $\beta \neq \gamma_i$ does not coincide with $\pi(\gamma_i)$ on $(\mathfrak{t}^-)^c$. Since G/K is of tube type, we have (Harish-Chandra [4], Korányi-Wolf [12]) for a positive compact root β ,

$$\pi(\beta) = \begin{cases} 0 & \text{or} \\ \frac{1}{2}(\gamma_j - \gamma_i) & (i < j) \end{cases}$$

and for a positive non-compact root β ,

$$\pi(\beta) = \begin{cases} \gamma_i & \text{or} \\ \frac{1}{2}(\gamma_j + \gamma_i) & (i < j). \end{cases}$$

Moreover the number r_{ij} ($i < j$) of elements of $\left\{ \beta \in P_+^k; \pi(\beta) = \frac{1}{2}(\gamma_j - \gamma_i) \right\}$ is the same as the number of positive non-compact roots β such that $\pi(\beta) = \frac{1}{2}(\gamma_j + \gamma_i)$. It follows that

$$D\left(\exp \sum \theta_\alpha \frac{iH_\alpha}{2}\right) = \prod_{1 \leq i < j \leq m} \left\{ \sin \frac{1}{2}(\theta_i - \theta_j) \right\}^{r_{ij}}.$$

Now we obtain the following

Lemma 1. For $0 < \rho < 1$, we have an estimate of the measure of \mathfrak{B}_ρ :

$$\|\mathfrak{B}_\rho\| \leq C \rho^{D(X^0)} \quad (4)$$

where C is a constant independent on ρ . For $\rho \geq 1$, we have $\|\mathfrak{B}_\rho\| = 1$ (from the definition of \mathfrak{B}_ρ).

Proof. From the above argument,

$$\begin{aligned} \|\mathfrak{B}_\rho\| &= c \int_{\mathfrak{B}_\rho} |D(h)| dh = c \int_{-\pi\rho}^{\pi\rho} \cdots \int_{-\pi\rho}^{\pi\rho} \prod_{i < j} |\sin \frac{1}{2}(\theta_i - \theta_j)|^{r_{ij}} d\theta_1 \cdots d\theta_m \\ &\leq c(\pi\rho)^{\sum_{i < j} r_{ij}} \int_{-\pi\rho}^{\pi\rho} \cdots \int_{-\pi\rho}^{\pi\rho} d\theta_1 \cdots d\theta_m \leq C \rho^{m + \sum_{i < j} r_{ij}} (C = c\pi^{m + \sum_{i < j} r_{ij}} 2^m) \end{aligned}$$

because $|\sin \frac{1}{2}(\theta_i - \theta_j)| \leq \frac{1}{2}|\theta_i - \theta_j| \leq \pi\rho$.

On the other hand, $X^0 = \sum_{k=1}^m X_{\gamma_k}^0$ and

$$\begin{aligned} \rho_E(X_{\gamma_k}^0) &= (\tilde{c}^{-1} \rho_E)(\tilde{c}^{-1} X_{\gamma_k}^0) = \frac{1}{2} \left(\sum_{i=1}^m \gamma_i + \sum_{i < j} \frac{r_{ij}}{2} (\gamma_j + \gamma_i) \right) (H_{\gamma_k}) \\ &= 1 + \sum_{i < k} r_{ik}. \end{aligned}$$

Hence $\rho_E(X^0) = m + \sum_{1 \leq i < j \leq m} r_{ij}$, then the result follows. Q.E.D.

DEFINITION. For an integrable function f on K/L , we define a *maximal function* f^* on K/L by

$$f^*(k_0 L) = \sup_{0 < \rho < 1} \frac{1}{\|\mathfrak{B}_\rho\|} \int_{\mathfrak{B}_\rho} |f(k_0 k L)| d\mu_E(k L) \quad \text{for } k_0 L \in K/L.$$

The function f^* on K/L is measurable because the supremum over rational ρ ($0 < \rho < 1$) gives the same answer.

Proposition 3. For an integrable function f on K/L , we have an estimate of Poisson integral by means of the above maximal function :

$$\sup_{\frac{1}{2} < \tanh t < 1} \int_{K/L} |f(k L)| P_E(k_0 a_t K, k L) d\mu_E(k L) \leq C' f^*(k_0 L)$$

for all $k_0 \in K$, where $a_t = \exp tX^0$ and C' is a constant not depending on f and $k_0 L$.

Proof. We fix first an arbitrary constant $\alpha > 0$ put $\delta = (1 - \tanh t)\alpha$ for $\frac{1}{2} < \tanh t < 1$. We may suppose $k_0 = e$ in view of the K -invariance of the measure μ_E , replacing f by the function f^{k_0} defined by $f^{k_0}(k L) = f(k_0 k L)$. Then for $\frac{1}{2} < \tanh t < 1$, we have

$$\begin{aligned}
& \int_{K/L} |f(kL)| P_E(a_t K, kL) d\mu_E(kL) = \int_{\mathfrak{B}_1} |f(kL)| P_E(a_t K, kL) d\mu_E(kL) \\
& \leq \int_{\mathfrak{B}_\delta} |f(kL)| P_E(a_t K, kL) d\mu_E(kL) + \sum_{j=0}^{\infty} \int_{\mathfrak{B}_{2^{j+1}\delta} - \mathfrak{B}_{2^j\delta}} |f(kL)| P_E(a_t K, kL) d\mu_E(kL).
\end{aligned} \tag{5}$$

Here we note that the summation of the second term in (5) is in fact finite sum because $\mathfrak{B}_{2^j\delta} = K/L$ for $2^j\delta \geq 1$.

The right hand side of (5) can be estimated as follows:

$$\begin{aligned}
\text{the first term} & \leq C_2 \left\{ \frac{1}{1 - \tanh t} \right\}^{\rho_{\mathfrak{B}(\mathfrak{X}^0)}} \int_{\mathfrak{B}_\delta} |f(kL)| d\mu_E(kL) \quad (\text{by (2)}) \\
& \leq C_2 \left\{ \frac{1}{1 - \tanh t} \right\}^{\rho_{\mathfrak{B}(\mathfrak{X}^0)}} \|\mathfrak{B}_\delta\| f^*(eL) \quad (\text{by the definition of } f^*) \\
& \leq C_2 C \left\{ \frac{1}{1 - \tanh t} \right\}^{\rho_{\mathfrak{B}(\mathfrak{X}^0)}} \delta^{\rho_{\mathfrak{B}(\mathfrak{X}^0)}} f^*(eL) \quad (\text{by (4)}) \\
& = C_2 C \alpha^{\rho_{\mathfrak{B}(\mathfrak{X}^0)}} f^*(eL).
\end{aligned} \tag{6}$$

$$\begin{aligned}
\text{the second term} & \leq \sum_{j=0}^{\infty} C_1 \left\{ \frac{1 - \tanh t}{(2^j \delta)^2} \right\}^{\rho_{\mathfrak{B}(\mathfrak{X}^0)}} \int_{\mathfrak{B}_{2^{j+1}\delta} - \mathfrak{B}_{2^j\delta}} |f(kL)| d\mu_E(kL) \quad (\text{by (1)}) \\
& \leq C_1 \sum_{j=0}^{\infty} \left\{ \frac{1 - \tanh t}{(2^j \delta)^2} \right\}^{\rho_{\mathfrak{B}(\mathfrak{X}^0)}} \|\mathfrak{B}_{2^{j+1}\delta}\| f^*(eL) \quad (\text{by the definition of } f^*) \\
& \leq C_1 C \sum_{j=0}^{\infty} \left\{ \frac{1 - \tanh t}{(2^j \delta)^2} \right\}^{\rho_{\mathfrak{B}(\mathfrak{X}^0)}} (2^{j+1} \delta)^{\rho_{\mathfrak{B}(\mathfrak{X}^0)}} f^*(eL) \quad (\text{by (4)}) \\
& = C_1 C \left(\frac{2}{\alpha} \right)^{\rho_{\mathfrak{B}(\mathfrak{X}^0)}} \left(\sum_{j=0}^{\infty} \left\{ \frac{1}{2^{\rho_{\mathfrak{B}(\mathfrak{X}^0)}}} \right\}^j \right) f^*(eL)
\end{aligned} \tag{7}$$

where the sum $\sum_{j=0}^{\infty} \left\{ \frac{1}{2^{\rho_{\mathfrak{B}(\mathfrak{X}^0)}}} \right\}^j$ converges to $\frac{1}{1 - (1/2)^{\rho_{\mathfrak{B}(\mathfrak{X}^0)}}}$.

Hence putting together (6) and (7) into (5), we obtain the inequality:

$$\begin{aligned}
& \sup_{1/2 < \tanh t < 1} \int_{K/L} |f(kL)| P_E(a_t K, kL) d\mu_E(kL) \\
& \leq \left\{ C_2 C \alpha^{\rho_{\mathfrak{B}(\mathfrak{X}^0)}} + C_1 C \left(\frac{2}{\alpha} \right)^{\rho_{\mathfrak{B}(\mathfrak{X}^0)}} \frac{1}{1 - (1/2)^{\rho_{\mathfrak{B}(\mathfrak{X}^0)}}} \right\} f^*(eL) \quad \text{Q.E.D.}
\end{aligned}$$

5. Covering theorem and proof of Fatou's theorem

In this section we shall prove a covering theorem of Vitali type with respect to the family of sets of the form $k\mathfrak{B}_\rho$, $0 < \rho < 1$, $k \in K$ and prove a maximal theorem related to the maximal function f^* on K/L .

Let \mathfrak{q} be the orthogonal complement of \mathfrak{l} in \mathfrak{k} with respect to \langle, \rangle . Then $\mathfrak{q} = \text{Ad}(L)\mathfrak{l}^\perp$ since K/L is a symmetric space. We define a map $\psi: \mathfrak{q} \rightarrow \mathfrak{p}$ by

$\psi(X) = \frac{1}{2}[X^0, X]$ for $X \in \mathfrak{q}$ and putting $\mathfrak{p}^* = \psi(\mathfrak{q})$, define a map $j: \mathfrak{p}^* \rightarrow \bar{\mathfrak{n}}(E)$ by $j(X) = X - \frac{1}{2}[X^0, X]$ for $X \in \mathfrak{p}^*$. Then both ψ and j are L -equivariant isomorphisms (Takeuchi [18]). We have $\psi(iH_\alpha) = Y_\alpha^0$ and $j(Y_\alpha^0) = Y_\alpha^0 - iH_\alpha$ for any $\alpha \in \Delta$ so that $j\psi(\mathfrak{t}^-)$ is the subspace of $\bar{\mathfrak{n}}(E)$ spanned by $\{Y_\alpha^0 - iH_\alpha; \alpha \in \Delta\}$. Thus we have the following

Lemma 2. $Ad(L)\{Y_\alpha^0 - iH_\alpha; \alpha \in \Delta\}_R = \bar{\mathfrak{n}}(E)$

where $\{Y_\alpha^0 - iH_\alpha; \alpha \in \Delta\}_R$ is the subspace of $\bar{\mathfrak{n}}(E)$ spanned by $\{Y_\alpha^0 - iH_\alpha; \alpha \in \Delta\}$.

Now we define an L -invariant norm $\| \cdot \|$ on $\bar{\mathfrak{n}}(E)$ as follows. We define a K -invariant inner product on \mathfrak{g} by

$$(X, Y) = -\langle X, \tau Y \rangle \quad \text{for } X, Y \in \mathfrak{g}.$$

For $Z \in \bar{\mathfrak{n}}(E)$, let $|Z|$ denote the operator norm of $ad(j^{-1}Z)$ with respect of (\cdot, \cdot) and let $\|Z\| = \frac{1}{2}|Z|$. Then (Takeuchi [18]) $\| \cdot \|$ is a L -invariant norm on $\bar{\mathfrak{n}}(E)$ satisfying

$$\|Z\| = \max_{\alpha \in \Delta} |a_\alpha| \quad \text{for } Z = \sum_{\alpha \in \Delta} a_\alpha (Y_\alpha^0 - iH_\alpha).$$

For each $\delta > 0$, let

$$\begin{aligned} B_\delta &= \{Z \in \bar{\mathfrak{n}}(E); \|Z\| < \delta\} \\ \bar{B}_\delta &= \{k(\bar{n})L \in K/L; \bar{n} = \exp Z, Z \in B_\delta\} \end{aligned}$$

where $k(\bar{n})$ is the K -component of \bar{n} in the Iwasawa decomposition.

Lemma 3. For $0 < \rho < 1$, we have

$$\mathfrak{B}_\rho = \left\{ k(\bar{n})L \in K/L; \bar{n} = \exp Ad(l) \left(\sum_{\alpha \in \Delta} a_\alpha (Y_\alpha^0 - iH_\alpha) \right), l \in L, \max_{\alpha \in \Delta} |a_\alpha| < \frac{1}{2} \tan((\pi/2)\rho) \right\}$$

and therefore

$$\mathfrak{B}_\rho = \bar{B}_{1/2 \tan((\pi/2)\rho)}.$$

Proof. Recall the definition of \mathfrak{B}_ρ for $0 < \rho < 1$:

$$\mathfrak{B}_\rho = \left\{ lhL \in K/L; l \in L, h = \exp \left(\sum_{\alpha \in \Delta} \theta_\alpha \frac{iH_\alpha}{2} \right), |\theta_\alpha| < \pi \rho \right\}.$$

As in the proof of Proposition 1, we have

$$\exp \left(\sum_{\alpha \in \Delta} \theta_\alpha \frac{i}{2} H_\alpha \right) = k \left(\exp \left(-\frac{1}{2} \sum_{\alpha \in \Delta} \tan \left(\frac{1}{2} \theta_\alpha \right) (Y_\alpha^0 - iH_\alpha) \right) \right) \quad \text{for } |\theta_\alpha| < \pi.$$

Since $l\bar{n}l^{-1}B(E)=lk(\bar{n})B(E)$ for $l\in L$, $\bar{n}\in\bar{N}(E)$ and $G/B(E)\ni gB(E)\mapsto k(g)L$ $\in K/L$ is a bijection, we have $k(l\bar{n}l^{-1})L=lk(\bar{n})L$. Then the statement follows. Q.E.D.

The purpose of this section is to prove the following covering theorem;

Theorem 2. *There is some constant $C''>0$ with the following property. If U is any Borel set in K/L , and if to each point kL in U there is associated a set $k\mathfrak{B}_\rho$ (with $0<\rho<1$ depending on $k\in K$), then there is a countable disjoint subfamily of $\{k\mathfrak{B}_\rho\}$, say $k_j\mathfrak{B}_j$, such that*

$$C'' \sum_{j=1}^{\infty} \mu_E(k_j\mathfrak{B}_j) \geq \mu_E(U).$$

In view of Lemma 3, we may prove the following theorem in place of Theorem 2.

Theorem 2'. *There is some constant $C''>0$ with the following property. If U is any Borel set in K/L , and if to each point kL in U there is associated a set $k\bar{B}_\delta$ (with $\delta>0$ depending on $k\in K$), then there is a countable disjoint subfamily of $\{k\bar{B}_\delta\}$, say $k_j\bar{B}_j$, such that*

$$C'' \sum_{j=1}^{\infty} \mu_E(k_j\bar{B}_j) \geq \mu_E(U).$$

The proof will proceed in the same way as Knapp's proof [7] of the covering theorem on Furstenberg's boundary K/M of a symmetric space of rank one.

Any $\bar{n}\in\bar{N}(E)$ can be written uniquely in the form $\bar{n}=\exp Z$, $Z\in\bar{\mathfrak{n}}(E)$. We write as $Z=\log \bar{n}$. Then we define

$$|\bar{n}| = \|\log \bar{n}\|.$$

We have $|\bar{n}^{\exp t(X^0/2)}| = e^{-t\lambda(X^0/2)}|\bar{n}|$ for $\bar{n}^{\exp t(X^0/2)} = \left(\exp t\frac{X^0}{2}\right)\bar{n}\exp\left(-t\frac{X^0}{2}\right)$ since $\bar{\mathfrak{n}}(E)$ is (-1) -eigenspace of $ad\frac{1}{2}X^0$.

Lemma 4. *There exists a constant C_3 such that*

$$|\bar{n}\bar{n}'| \leq C_3(|\bar{n}| + |\bar{n}'|)$$

for all $\bar{n}, \bar{n}'\in\bar{N}(E)$.

Proof. The proof is quite same as that of Lemma 2.3 in Korányi [11]. Let $V_t = \{\bar{n}\in\bar{N}(E); |\bar{n}|\leq e^t\}$ for $t\in\mathbf{R}$. The sets V_t are compact and converge to $\bar{N}(E)$ as $t\rightarrow\infty$. Then there exists $r>0$ such that $V_0\cdot V_0\subset V_r$. We put $C_3=e^r$. By the above remark $V_t=V_0^{\exp(-t(X^0/2))}$. For $\bar{n}, \bar{n}'\in\bar{N}(E)$ we write $|\bar{n}|=e^t$, $|\bar{n}'|=e^{t'}$, and let $\tau=\text{Max}\{t, t'\}$. Then $\bar{n}\bar{n}'\in V_\tau$, $V_{\tau'}\subset VV=(V_0\cdot V_0)^{\exp(-\tau(X^0/2))}\subset V_{\tau+r}$ and so $|\bar{n}\bar{n}'|\leq e^{\tau+r}\leq e^r(|\bar{n}|+|\bar{n}'|)$. Q.E.D.

Lemma 5. *By $\bar{N}(E)$ -hull of $\exp(B_\delta)$, we mean the union of all $\bar{N}(E)$ -translates of $\exp(B_\delta)$ which have non-empty intersection with $\exp(B_\delta)$. Then there is a constant C_4 such that for each $\delta > 0$,*

$$\bar{N}(E)\text{-hull of } \exp(B_\delta) \subset \exp(B_{C_4\delta}).$$

Proof. Let $\bar{n} \exp(B_\delta) \cap \exp(B_\delta) \neq \emptyset$ for $\bar{n} \in \bar{N}(E)$ and $\bar{n} \bar{n}_1 = \bar{n}_2$ for $\bar{n}_1, \bar{n}_2 \in \exp(B_\delta)$. Then $|\bar{n}| = |\bar{n}_2 \bar{n}_1^{-1}| \leq C_3(|\bar{n}_1| + |\bar{n}_2|) \leq 2C_3\delta$ by Lemma 4. Hence for each $\bar{n}_3 \in \exp(B_\delta)$, we have

$$|\bar{n} \bar{n}_3| \leq C_3(|\bar{n}| + |\bar{n}_3|) \leq C_3(2C_3\delta + \delta) = (2C_3^2 + C_3)\delta.$$

Therefore $C_4 = 2C_3^2 + C_3$ is a desired constant.

Q.E.D.

The mapping γ of G onto K/L which sends g into $k(g)L$ is an injective real analytic mapping of $\bar{N}(E)$ onto a dense open subset of K/L . By the continuity of the action of K on K/L , there exist open subsets $U \subset K$, $\tilde{V} \subset K/L$ with $e \in U$, $eL \in \tilde{V}$ such that $U\tilde{V} \subset \gamma(\bar{N}(E)) \subset K/L$. We put $V = \gamma^{-1}(\tilde{V}) \subset \bar{N}(E)$. The function γ^{-1} is defined at each point of \tilde{V} since $\tilde{V} = e\tilde{V} \subset \gamma(\bar{N}(E))$. For $g \in G$ and $\bar{n} \in \bar{N}(E)$, we put

$$g \cdot \bar{n} = \gamma^{-1}(g \cdot \gamma(\bar{n}))$$

if the right hand side is defined. If $k \in U$ and $\bar{n} \in V$, then $k \cdot \gamma(\bar{n}) \in U\tilde{V}$ and $k \cdot \bar{n} = \gamma^{-1}(k \cdot \gamma(\bar{n}))$ is defined. We put $\bar{n}(k) = \gamma^{-1}(kL)$ for $k \in U$. We consider the mapping $U \times V \rightarrow \bar{N}(E)$ defined by

$$(k, \bar{n}) \mapsto \bar{n}(k)^{-1}(k \cdot \bar{n}) \quad \text{for } k \in U, \bar{n} \in V. \quad (11)$$

Then we obtain the following Lemma, which, together with Lemma 5, is essential for proof of the covering theorem.

Lemma 6. *There exist a neighborhood W_1 of e in $\bar{N}(E)$, a neighborhood W_2 of e in K and a constant $C_5 > 0$ such that if $k \in W_2$ and $\exp(B_\delta) \subset W_1$, then $\bar{n}(k)^{-1}(k \cdot \exp(B_\delta)) \subset B_{C_5\delta}$.*

Proof. Let ν be the dimension of K and d the dimension of $\bar{N}(E)$. We fix any basis $\{X_i\}$ of $\bar{n}(E)$ and define coordinates of $\bar{N}(E)$ by

$$\exp\left(\sum_{j=1}^d x_j X_j\right) \mapsto (x_1, \dots, x_d).$$

Restrict the coordinates to the open set $V \subset \bar{N}(E)$ and choose an open coordinate neighborhood $U_1 \subset U$ of e in K with local coordinates (k_1, \dots, k_ν) , $(k_1(e), \dots, k_\nu(e)) = (0, \dots, 0)$. We will describe the mapping (11) by these coordinates x_i, k_j . We choose neighborhoods W_1, W_2 such that $W_1 \subset V \cap \exp(B_1)$, $W_2 \subset U_1$, W_2 has compact closure and these power series of coordinates of

$\bar{n}(k)^{-1}(k \cdot \bar{n})$ converge in an open neighborhood of the closure of $W_1 \times W_2$. We can rearrange the terms of these power series to write the l -th coordinate of $\bar{n}(k)^{-1}(k \cdot \bar{n})$ as

$$a_l(k) + \sum_{i=1}^d a_{li}(k)x_i + \sum_{i,j}^d a_{lij}(\bar{n}, k)x_i x_j, \quad l=1, \dots, d$$

where $a_l(k)$, $a_{li}(k)$ and $a_{lij}(\bar{n}, k)$ are real analytic functions of $\bar{n} \in W_1$ and $k \in W_2$.

The terms $a_l(k)$ vanish on $W_2 \subset K$ since $\bar{n}(k)^{-1}(e \cdot k) = e$. There exist $C_6, C_7 > 0$ such that for each l, i, j , $|(a_{lij}(\bar{n}, k))| \leq C_6$ on the compact closure of $W_1 \times W_2$ and $\max_{1 \leq i \leq d} |x_i| \leq C_7 \|X\|$ for $X = \sum_{i=1}^d x_i X_i \in \bar{n}(E)$. Then $|\sum_{i,j} a_{lij}(\bar{n}, k)x_i x_j| \leq C_6 C_7^2 \|\log \bar{n}\|$ on the closure of $W_1 \times W_2$. Hence we obtain

$$\bar{n}(k)^{-1}(k \cdot \bar{n}) = \exp(\sum a_{li}(k)x_i + Z)$$

where $\|Z\| \leq C_6 C_7^2 \|\log \bar{n}\|^2$ for $\bar{n} \in W_1$ and $k \in W_2$.

For fixed $k \in W_2$, the matrix $(a_{li}(k))$ is the Jacobian matrix of the transformation

$$\bar{n} \mapsto \bar{n}(k)^{-1}(k \cdot \bar{n}) \quad \text{for } \bar{n} \in \bar{N}(E). \quad (12)$$

Since $k \in W_2 \subset U_1 \subset U$ and $(U)(eL) \subset \gamma(\bar{N}(E))$, we can write $\bar{n}(k) = \gamma^{-1}(kL) = kb$ by uniquely determined $b \in \bar{B}(E)$ because the restriction of γ to $\bar{N}(E)$ is an injection.

Then the mapping (12) is the same as the mapping

$$\bar{n} \mapsto b^{-1} \cdot \bar{n} \quad \text{for } \bar{n} \in \bar{N}(E) \quad (13)$$

In fact, γ^{-1} is defined on $k\bar{n}B(E)$ for $k \in W_2$ and $\bar{n} \in W_1$ and we have $b^{-1}\bar{n}B(E) = b^{-1}k^{-1}\gamma^{-1}(k\bar{n}B(E))B(E) = \bar{n}(k)^{-1}\gamma^{-1}(k\bar{n}B(E))B(E) = \gamma(\bar{n}(k)^{-1}\gamma^{-1}(k\bar{n}B(E))) = \gamma(\bar{n}(k)^{-1}\gamma^{-1}(k \cdot \gamma(\bar{n}))) = \gamma(\bar{n}(k)^{-1}(k \cdot \bar{n}))$.

The differential of the mapping (13) at $e \in \bar{N}(E)$ is given by

$$X \mapsto P_{\bar{n}(E)} Ad(b^{-1})X \quad \text{for } x \in \bar{n}(E)$$

where $P_{\bar{n}(E)}$ is the projection of \mathfrak{g} onto $\bar{n}(E)$ along the decomposition $\mathfrak{g} = \bar{n}(E) + \mathfrak{b}(E)$, since the mapping (13) is the composite of the conjugation of b^{-1} , the quotient map $G \rightarrow G/B(E)$ and the map γ^{-1} .

Now we consider the operator $P_{\bar{n}(E)} Ad(b^{-1})$. The restriction of $P_{\bar{n}(E)} Ad(b^{-1})$ to $\bar{n}(E)$ is a bounded operator on $\bar{n}(E)$ with respect to the norm $\|\cdot\|$. Let $\|P_{\bar{n}(E)} Ad(b^{-1})|_{\bar{n}(E)}\|$ be the operator norm of $P_{\bar{n}(E)} Ad(b^{-1})$ on $\bar{n}(E)$. Then since the closure \bar{W}_2 of W_2 is compact, $C_8 = \sup_{\substack{k \in \bar{W}_2 \\ \bar{n}(k) = kb}} \|P_{\bar{n}(E)} Ad(b^{-1})|_{\bar{n}(E)}\|$ is finite

and we have $\|P_{\bar{n}(E)} Ad(b^{-1})X\| \leq C_8 \|X\|$ for all $X \in \bar{n}(E)$ and $k \in W_2$.

Consequently we have for $\bar{n} \in W_1$ and $k \in W_2$,

$$||\log(\bar{n}(k)^{-1}(k \cdot \bar{n}))|| = ||a_{i,i}(k)x_i + Z|| \leq (C_6 C_7^2 + C_8) ||\log \bar{n}||.$$

Therefore we conclude

$$\bar{n}(k)^{-1}(k \cdot \exp(B_\delta)) \subset B_{C_5 \delta}, \quad C_5 = C_6 C_7^2 + C_8$$

for $\exp(B_\delta) \subset W_1$ and $k \in W_2$.

Q.E.D.

By K -hull of \bar{B}_δ , we mean the union of all K -translates of \bar{B}_δ which have non-empty intersection with \bar{B}_δ .

Proposition 4. $\sup_{0 < \delta < \infty} \frac{\mu_E(K\text{-hull of } \bar{B}_\delta)}{\mu_E(\bar{B}_\delta)} < \infty$

Proof. Let W_1 and W_2 be neighborhoods as in Lemma 6. Let $k \in W_2$, $k \cdot \exp(B_\delta) \cap \exp(B_\delta) \neq \emptyset$ and $\exp(B_\delta) \subset W_1$. Then $\bar{n}(k) \exp(B_{C_5 \delta}) \cap \exp(B_{C_5 \delta}) \subset \bar{n}(k)[\bar{n}(k)^{-1}(k \cdot \exp(B_\delta))] \cap \exp(B_\delta) = k \cdot \exp(B_\delta) \cap \exp(B_\delta) \neq \emptyset$. Lemma 5 shows that $k \cdot \exp(B_\delta) = \bar{n}(k)[\bar{n}(k)^{-1}(k \cdot \exp(B_\delta))] \subset \bar{n}(k) \exp(B_{C_5 \delta}) \subset \exp(B_{C_4 C_5 \delta})$. Hence we have $k \bar{B}_\delta \subset \bar{B}_{C_9 \delta}$ with $C_9 = C_4 C_5$.

There exists a number $\delta_0 > 0$ such that $\exp(B_\delta)$ is included in W_1 for any $\delta < \delta_0$. We may prove that

$$\sup_{\delta \leq \delta_0} \frac{\mu_E(K\text{-hull of } \bar{B}_\delta)}{\mu_E(\bar{B}_\delta)} < \infty \quad (14)$$

since $\mu_E(K/L) = 1$.

Now we assume that (14) is false. Then there exist a sequence $0 < \delta_n \leq \delta_0$ and $k_n \in K$ such that $k_n \bar{B}_{\delta_n} \cap \bar{B}_{\delta_n} \neq \emptyset$ and $k_n \bar{B}_{\delta_n} \not\subset \bar{B}_{C_9 \delta_n}$ since there exists a constant C_{10} such that $\frac{\mu_E(\bar{B}_{C_9 \delta})}{\mu_E(\bar{B}_\delta)} \leq C_{10}$ for each $\delta \leq \delta_0$. Moreover we may assume $\delta_n \rightarrow 0$ as $n \rightarrow \infty$ since $\mu_E(K/L) = 1$. Let σ be the quotient mapping of K onto K/L . Since $k \bar{B}_\delta = k l \bar{B}_\delta$ for $l \in L$ and $k \in K$, it follows from the first argument that if $k \in \sigma^{-1}(\sigma(W_2))$, $\delta \leq \delta_0$ and $k \bar{B}_\delta \cap \bar{B}_\delta \neq \emptyset$, then $k \bar{B}_\delta \subset \bar{B}_{C_9 \delta}$. Therefore $\sigma(k_n)$ is not in the neighborhood $\sigma(W_2)$ of eL . We may suppose k_n converges to some point $k_0 \in K$ with $\sigma(k_0) \neq eL$ since K is compact. If $p_n \in k_n \bar{B}_{\delta_n} \cap \bar{B}_{\delta_n}$, p_n converges to eL since \bar{B}_{δ_n} shrinks to eL as $n \rightarrow \infty$. But $p_n = k_n q_n$ with $q_n \in \bar{B}_{\delta_n}$, $q_n \rightarrow eL$ as $n \rightarrow \infty$. Therefore we obtain $eL = k_0 eL$ or $\sigma(k_0) = eL$, a contradiction. Q.E.D.

Proof of Theorem 2'. We put

$$C'' = \sup_{-\infty < t < \infty} \frac{\mu_E(K\text{-hull of } \bar{B}_{e^t})}{\mu_E(\bar{B}_{e^{t-1}})}.$$

Then Proposition 4 implies that $1 < C'' < \infty$. Let $T_1 = \sup \{t_k; k \bar{B}_{e^{t_k}} \text{ is associated to } kL \in U\}$. If $T_1 = +\infty$, then we can find a set $k \cdot \bar{B}_{e^{t_k}}$ with measure as close to 1 as we like, and the conclusion of the theorem follows since $1 < C'' < \infty$. We

assume from now on that $T_1 < \infty$. We construct R_n, T_n and $k_n \bar{B}_{e^{t_n}}$ in the following process: Let R_1 be the family $\{k \bar{B}_{e^{t_k}}\}$ of all associated sets. Taking a set $k_1 \bar{B}_{e^{t_1}} \in R_1$ with $T_1 - 1 \leq t_1 \leq T_1$, we put $R_2 = \{k \bar{B}_{e^{t_k}} \in R_1; k \bar{B}_{e^{t_k}} \cap k_1 \bar{B}_{e^{t_1}} = \emptyset\}$. If $R_2 = \emptyset$, then our process is over. If $R_2 \neq \emptyset$, then we put $T_2 = \sup \{t_k; k \bar{B}_{e^{t_k}} \in R_2\}$. Taking a set $k_2 \bar{B}_{e^{t_2}} \in R_2$ with $T_2 - 1 \leq t_2 \leq T_2$, we put $R_3 = \{k \bar{B}_{e^{t_k}} \in R_2; k \bar{B}_{e^{t_k}} \cap k_2 \bar{B}_{e^{t_2}} = \emptyset\}$ and our process is continued inductively.

If V_n is the union of the members of $R_n - R_{n+1}$ and V_0 is the union of the members of R_1 , then $V_0 = \bigcup_{n=1}^{\infty} V_n$. Since $U \subset V_0$, we obtain $\mu_E(U) \leq \sum_{n=1}^{\infty} \mu_E(V_n)$. The proof will be complete if we show that $\mu_E(V_n) \leq C'' \mu_E(k_n \bar{B}_{e^{t_n}})$. Let $k \bar{B}_{e^{t_k}} \in R_n - R_{n+1}$. Then $T_n \geq t_k$ and $k \bar{B}_{e^{t_k}} \cap k_n \bar{B}_{e^{t_n}} \neq \emptyset$. Thus $k \bar{B}_{e^{t_k}} \cap k_n \bar{B}_{e^{t_n}} \neq \emptyset$, $k_n^{-1} k \bar{B}_{e^{t_n}} \cap \bar{B}_{e^{t_n}} \neq \emptyset$, $k_n^{-1} k \bar{B}_{e^{t_n}} \subset K$ -hull of $\bar{B}_{e^{t_n}}$ and $k \bar{B}_{e^{t_k}} \subset k_n$ (K -hull of $\bar{B}_{e^{t_n}}$). Hence $V_n \subset k_n$ (K -hull of $B_{e^{t_n}}$). From the definition of C'' and the inequality $T_n - 1 \leq t_n$, we obtain $\mu_E(V_n) \leq \mu_E(k_n(K\text{-hull of } \bar{B}_{e^{t_n}})) \leq C'' \mu_E(\bar{B}_{e^{t_n-1}}) \leq C'' \mu_E(B_{e^{t_n}}) = C'' \mu_E(k_n \bar{B}_{e^{t_n}})$. Q.E.D.

REMARK. From the definition of the maximal function f^* for an integrable function f on K/L and Lemma 3, we have

$$f^*(k_0 L) = \sup_{0 < \delta < \infty} \frac{1}{\mu_E(\bar{B}_\delta)} \int_{\bar{B}_\delta} |f(k_0 k L)| d\mu_E(k L) \quad \text{for } k_0 L \in K/L.$$

Theorem 3. (Maximal theorem)

For an integrable function f on K/L and any real number $\xi > 0$, we obtain the following inequalities:

$$(i) \quad \mu_E\{k L \in K/L; f^*(k L) > \xi\} \leq \frac{C''}{\xi} \int_{K/L} |f(k L)| d\mu_E(k L) \quad (15)$$

$$(ii) \quad \mu_E\{k L \in K/L; f^*(k L) > \xi\} \leq \frac{2C''}{\xi} \int_{|f(k L)| > \frac{1}{2}\xi} |f(k L)| d\mu_E(k L) \quad (16)$$

where C'' is the same constant as in Theorem 2'.

Proof. Let $U = \{k L \in K/L; f^*(k L) > \xi\}$. From the above Remark, for each $k_0 L \in U$ there exists \bar{B}_{δ_0} such that

$$\int_{k_0 \bar{B}_{\delta_0}} |f(k L)| d\mu_E(k L) \geq \xi \mu_E(\bar{B}_{\delta_0}) = \xi \mu_E(k_0 \bar{B}_{\delta_0}).$$

Theorem 2' says that there exists a disjoint subfamily $\{k_j \bar{B}_{\delta_j}\}$ of $\{k_0 \bar{B}_{\delta_0}; k_0 L \in U\}$ such that $C'' \sum_{j=1}^{\infty} \mu_E(k_j \bar{B}_{\delta_j}) \geq \mu_E(U)$. Therefore

$$\int_{K/L} |f(k L)| d\mu_E(k L) \geq \sum_{j=1}^{\infty} \int_{k_j \bar{B}_{\delta_j}} |f(k L)| d\mu_E(k L) \geq \xi \sum_{j=1}^{\infty} \mu_E(k_j \bar{B}_{\delta_j}) \geq \frac{\xi}{C''} \mu_E(U)$$

and the inequality (i) follows. For the proof of (ii), we define an integrable function h on K/L by

$$h(kL) = \begin{cases} f(kL) & \text{if } |f(kL)| \geq \frac{1}{2}\xi \\ 0 & \text{otherwise.} \end{cases}$$

Then $h^*(kL) + \frac{1}{2}\xi \geq f^*(kL)$. Hence by (i)

$$\begin{aligned} \mu_E(U) &\leq \mu_E\left\{kL; h^*(kL) > \frac{1}{2}\xi\right\} \leq \frac{2C''}{\xi} \int_{K/L} |h(kL)| d\mu_E(kL) \\ &= \frac{2C''}{\xi} \int_{|f(kL)| \geq \frac{1}{2}\xi} |f(kL)| d\mu_E(kL). \end{aligned} \quad \text{Q.E.D.}$$

Proof of Theorem 1. For any $\varepsilon_1 > 0$, we can write as $f = f_1 + f_2$ where f_1 is continuous and $f_2 \in L^1(K/L)$ with L^1 -norm $\|f_2\|_1 < \varepsilon^2$. Let h_1, h_2 and h be the Poisson integrals of f_1, f_2 and f , respectively. Since f_1 is continuous, we can choose (Korányi-Helgason [5]) $T > 0$ large enough such that $t > T$ implies

$$|h_1(ka_t K) - f_1(kL)| < \varepsilon \quad \text{for all } k \in K$$

where $a_t = \exp tX^0$. If $U_1 = \{kL \in K/L; |f_1(kL) - f(kL)| \geq \varepsilon\} = \{kL \in K/L; |f_2(kL)| \geq \varepsilon\}$, then $\mu_E(U_1) < \varepsilon$ since $\varepsilon \mu_E(U_1) \leq \|f_2\|_1 < \varepsilon^2$. Therefore except in the set U_1 of measure $< \varepsilon$,

$$|h_1(ka_t K) - f(kL)| < 2\varepsilon \quad \text{for } t > T.$$

Let $U_2 = \left\{kL \in K/L; f_2^*(kL) > \frac{\varepsilon}{C'}\right\}$ where C' is a constant in Proposition 3.

Then we have by Theorem 3 (i)

$$\mu_E(U_2) \leq \frac{C'C''}{\varepsilon} \int_{K/L} |f_2(kL)| d\mu_E(kL) \leq \frac{C'C''}{\varepsilon} \cdot \varepsilon^2 = C'C''\varepsilon.$$

Hence we have by Proposition 3

$$|h_2(ka_t K)| \leq \varepsilon \quad \text{for all } t > \tanh^{-1}\left(\frac{1}{2}\right)$$

except in the set U_2 of measure $\leq C'C''\varepsilon$. Therefore, except in the set $U_1 \cup U_2$ of measure $(C'C'' + 1)\varepsilon$,

$$|h(ka_t K) - f(kL)| < 3\varepsilon \quad \text{for } t > \max\left(T, \tanh^{-1}\left(\frac{1}{2}\right)\right).$$

Replacing ε by $2^{-n}\varepsilon$ and taking $U_1^{(n)}$ and $U_2^{(n)}$ in place of U_1 and U_2 , let U be the union of all $U_1^{(n)} \cup U_2^{(n)}$, $n=1, 2, \dots$. Then we have

$$\lim_{t \rightarrow \infty} h(ka_t K) = f(kL)$$

except in the set U of measure $\leq 2(C'C''+1)\varepsilon$. Since ε is arbitrary,

$$\lim_{t \rightarrow \infty} h(ka_t K) = f(kL)$$

almost everywhere on K/L with respect to μ_E .

Q.E.D.

6. Inequalities of Hardy-Littlewood

In this section, we shall prove inequalities of Hardy-Littlewood in the same way as Rauch's proof [15] of the inequalities for hermitian hyperbolic spaces. We assume again that G/K is an irreducible hermitian symmetric space of tube type. For a function f on K/L , we define a real valued non-negative function $\log^+ |f|$ on K/L by

$$(\log^+ |f|)(kL) = \begin{cases} \log |f(kL)| & \text{if } |f(kL)| \geq 1 \\ 0 & \text{otherwise.} \end{cases}$$

For a measurable function φ on K/L , we define a decreasing function μ_φ on $\mathbf{R}^+ = [0, \infty)$ by

$$\mu_\varphi(\xi) = \mu_E\{kL \in K/L; |\varphi(kL)| > \xi\} \quad \text{for } \xi \in \mathbf{R}^+.$$

Then for any non-negative increasing function s on \mathbf{R}^+ we obtain

$$\int_{K/L} s(|\varphi(kL)|) d\mu_E(kL) = - \int_0^\infty s(\xi) d\mu_\varphi(\xi) \quad (17)$$

where the right hand side means the Lebesgue-Stieltjes integral with respect to μ_φ .

Proposition 5. *There exist positive constants C_{11} , α and β such that*

(i) if $p > 1$, $\int_{K/L} |f^*(kL)|^p d\mu_E(kL) \leq C_{11} \|f\|_p^p$ for all $f \in L^p(K/L)$ (ii) if $p=1$, $\int_{K/L} |f^*(kL)| d\mu_E(kL) \leq \alpha \int_{K/L} |f(kL)| \log^+ (|f(kL)|) d\mu_E + \beta$ for all functions f such that $f \log^+ f \in L^1(K/L)$.

Proof. Since we have from Theorem 3 (ii) and (17)

$$\mu_{f^*}(\xi) \leq \frac{2C''}{\xi} \int_{|f(kL)| \geq \frac{1}{2}\xi} |d\mu_E|(kL) = - \frac{2C''}{\xi} \int_{\frac{1}{2}\xi}^\infty x d\mu_f(x) \quad \text{for } \xi > 0,$$

we have

$$\int_0^\infty \mu_{f^*}(\xi) \xi^{p-1} d\xi \leq -2C'' \int_0^\infty \xi^{p-2} d\xi \int_{\frac{1}{2}\xi}^\infty x d\mu_f(x) = -2C'' \int_0^\infty x d\mu_f(x) \int_0^{2x} \xi^{p-2} d\xi.$$

Let $p > 1$. Then

$$\begin{aligned} \int_0^\infty \mu_{f^*}(\xi) \xi^{p-1} d\xi &= -\frac{2^{p-1}}{p-1} (2C'') \int_0^\infty x^p d\mu_f(x) \\ &= \frac{2^{p-1}}{p-1} (2C'') \int_{K/L} |f(kL)|^p d\mu_E(kL) < \infty. \end{aligned}$$

Hence we obtain

$$\lim_{\xi \rightarrow 0} \int_\xi^{2\xi} \mu_{f^*}(x) x^{p-1} dx = 0.$$

Since μ_{f^*} is a decreasing function on \mathbf{R}^+ , we have

$$\mu_{f^*}(2\xi) \xi^p \frac{2^p - 1}{p} = \mu_{f^*}(2\xi) \int_\xi^{2\xi} x^{p-1} dx \leq \int_\xi^{2\xi} \mu_{f^*}(x) x^{p-1} dx.$$

Therefore $\lim_{\xi \rightarrow \infty} \mu_{f^*}(2\xi) \xi^p = 0$, and making use of integration by parts of Lebesgue-Stieltjes integral, we obtain

$$\begin{aligned} \int_{K/L} f^*(kL)^p d\mu_E(kL) &= -\int_0^\infty x^p d\mu_{f^*}(x) = \int_0^\infty \mu_{f^*}(x) p x^{p-1} dx \\ &\leq \frac{p}{p-1} 2^{p-1} (2C'') \int_{K/L} |f(kL)|^p d\mu_E(kL). \end{aligned}$$

If $p=1$, then we have

$$\begin{aligned} \int_1^\infty \mu_{f^*}(x) dx &\leq -2C'' \int_1^\infty y d\mu_f(y) \int_1^{2y} \frac{dx}{x} = -2C'' \int_1^\infty y \log(2y) d\mu_f(y) \\ &\leq 2C'' \int_{K/L} |f(kL)| \log^+(|f(kL)|) d\mu_E(kL) \\ &\quad + 2C'' \log 2 \int_{K/L} |f(kL)| d\mu_E(kL). \end{aligned}$$

Since $|f| \leq 1 + |f| \log^+ |f|$, we have

$$\int_{K/L} |f(kL)| d\mu_E(kL) \leq \mu_E(K/L) + \int_{K/L} |f(kL)| \log^+(|f(kL)|) d\mu_E(kL)$$

and

$$\int_0^1 \mu_{f^*}(x) dx \leq \mu_E(K/L).$$

Since

$$\begin{aligned} \int_{K/L} |f^*(kL)| d\mu_E(kL) &= -\int_0^\infty x d\mu_{f^*}(x) = \int_0^\infty \mu_{f^*}(x) dx \\ &= \int_0^1 \mu_{f^*}(x) dx + \int_1^\infty \mu_{f^*}(x) dx, \end{aligned}$$

the second inequality follows.

Q.E.D.

DEFINITION. For an integrable function f on K/L , we define a function f_* on K/L by

$$f_*(k_0L) = \sup_{\frac{1}{2} < \tanh t < 1} \int_{K/L} |f(kL)| P_E(k_0 a_t K, kL) d\mu_E(kL) \quad \text{for } k_0L \in K/L$$

where $a_t = \exp tX^0$. Since L centralizes X^0 , f_* is a well defined function on K/L . Since the supremum over rational t gives the same answer, f_* is a measurable function on K/L .

Theorem 4. (Inequalities of Hardy-Littlewood) *There exist constants C_{13} , α' and β' such that*

- (i) if $p > 1$, $\int_{K/L} |f_*(kL)|^p d\mu_E(kL) \leq C_{13} \|f\|_p^p$ for all $f \in L^p(K/L)$
 - (ii) if $p = 1$, $\int_{K/L} |f_*(kL)| d\mu_E(kL) \leq \alpha' \int_{K/L} |f(kL)| \log^+(|f(kL)|) d\mu_E(kL) + \beta'$
- for all f such that $f \log^+ |f| \in L^1(K/L)$.

Proof. These are immediate consequences of Propositions 3 and 5.

Q.E.D.

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