# stichting mathematisch centrum



AFDELING ZUIVERE WISKUNDE (DEPARTMENT OF PURE MATHEMATICS)

ZW 141/80 AUGUSTUS

B. HOOGENBOOM

SPHERICAL FUNCTIONS AND DIFFERENTIAL OPERATORS ON COMPLEX GRASSMANN MANIFOLDS

kruislaan 413 1098 SJ amsterdam

Printed at the Mathematical Centre, 413 Kruislaan, Amsterdam.

The Mathematical Centre, founded the 11-th of February 1946, is a non-profit institution aiming at the promotion of pure mathematics and its applications. It is sponsored by the Netherlands Government through the Netherlands Organization for the Advancement of Pure Research (Z.W.O.).

Spherical functions and differential operators on complex Grassmann manifolds

by

B. Hoogenboom

#### ABSTRACT

Proofs are given of two theorems of Berezin and Karpelevic, which as far as we know never have been proved correctly. By using eigenfunctions of the Laplace-Beltrami operator it is shown that the spherical functions on a complex Grassmann manifold are given by a determinant of certain hypergeometric functions. By application of this result, it is proved that a certain system of operators, for which explicit expressions are given, generates the algebra of radial parts of invariant differential operators.

KEY WORDS & PHRASES: Complex Grassmann manifold, spherical function, radial part of an invariant differential operator, hypergeometric function, Jacobi function

#### 0. INTRODUCTION AND MOTIVATION

In [1] BEREZIN and KARPELEVIC gave an explicit expression for the zonal spherical functions on a complex Grassmann manifold. Unfortunately, no proof was given there.

In [9] TAKAHASI stated the same result, but he also gave a proof. This proof, however, was not correct. It relies upon another result of BEREZIN and KARPELEVIC (also in [1], unproved), namely that the algebra  $\delta(\mathbb{D}_0(G))$  of radial parts of invariant differential operators is generated by a system of operators  $\Delta_i$  (i = 1,...,n), for which they could give explicit expressions. This being proved, it is sufficient to find the eigenfunctions of all  $\Delta_i$ .

Takahasi's error was in the proof that  $\delta(\mathbb{D}_0(G))$  is generated by the  $\Delta_i$ . I'll try to indicate where he went wrong. He proceeded as follows.

Let  $G:=SU(n,n+k;\mathbb{C})$ , and  $g=\mathcal{S}u(n,n+k)$  its Lie algebra. Let g=k+p be a Cartan decomposition of g. Let S(p) be the symmetric algebra over p, and let I(p) be the subalgebra consisting of K-invariants. Let  $\lambda$  denote the canonical linear one-to-one mapping of S(g) onto  $\mathbb{D}(G)$ . Take  $p\in I(p)$ . Then there exists a polynomial q such that  $\delta(\lambda(p))=q(s_1,\ldots,s_n)+$  terms of lower order. Define  $p':=\delta(\lambda(p))-q(\lambda_1,\ldots,\lambda_n)$ . Then we have degree p'< degree p. Now, according to Takahasi, the result follows by induction to the degree of p. But nothing guarantees us that p' has a highest order term with constant coefficients, so the induction step is not justified.

In this paper another proof of these two theorems is given, namely by using eigenfunctions of all  $\delta(D)$  (D  $\in \mathbb{D}_0(G)$ ) — say  $\Phi$  — which have a certain convergent series expansion at  $\infty$  in a positive Weyl chamber, instead of spherical functions — say  $\Phi$  — which are eigenfunctions of all  $\delta(D)$  being regular in 0. To obtain these  $\Phi$ , we only need to find the eigenfunctions of  $\delta(\Omega)$  (radial part of the Laplace-Beltrami operator) which have the desired series expansion. That such a function is an eigenfunction of all  $\delta(D)$  (D  $\in \mathbb{D}_0(G)$ ) is a result of HARISH-CHANDRA [3]. A simpler proof is given by HELGASON [4]. Then we use that a spherical function  $\Phi$  can be written as a combination of  $\Phi$ 's. This gives us the first theorem of Berezin and Karpelevic. Finally, in the last chapter the second theorem of Berezin and Karpelevic, which states that the algebra  $\delta(\mathbb{D}_0(G))$  is generated by the

 $\Delta_{i}$  (i = 1,...,n), is proved.

1. THE GROUP  $G = SU(n,n+k;\mathbb{C})$ 

Let  $G = SU(n,n+k;\mathbb{C})$  be the group of all complex  $(n+m) \times (n+m)$  matrices with determinant 1  $(m = n+k, k \ge 0)$ , which leave invariant the hermitian form:

$$x_1 \bar{x}_1 + x_2 \bar{x}_2 + \dots + x_n \bar{x}_n - x_{n+1} \bar{x}_{n+1} - \dots - x_{n+m} \bar{x}_{n+m}$$

Then G is a connected, semisimple Lie group with finite center (see TAKAHASHI [9]).

Let g = lie(G) be the Lie algebra of G. Then  $g = \delta u(n,n+k;C)$  and g is a real, semisimple Lie algebra.

Let g = k+p be a Cartan decomposition of g, with

$$k = \left\{ \begin{pmatrix} u & 0 \\ 0 & v \end{pmatrix} : u^* = -u, v^* = -v, u \in M_n(\mathbb{C}), v \in M_m(\mathbb{C}) \right\}$$

$$p = \left\{ \begin{pmatrix} 0 & x \\ x^* & 0 \end{pmatrix} : x \in M_{n,m}(\mathbb{C}) \right\}.$$

Let  $a \in p$  be a maximal abelian subalgebra. We may choose for a the set of all matrices of the form

$$\mathbf{H}_{\mathbf{T}} = \begin{pmatrix} \mathbf{O}_{\mathbf{n} \times \mathbf{n}} & \mathbf{T} & \mathbf{O}_{\mathbf{n} \times \mathbf{k}} \\ \mathbf{T} & & & \\ \mathbf{O}_{\mathbf{k} \times \mathbf{n}} & & & \end{pmatrix}$$

where O denotes the (p×q)-matrix with only zeros as entries, and T = diag(t<sub>1</sub>,...,t<sub>n</sub>) (t<sub>i</sub>  $\in$  R for all i). Let  $\alpha_i$   $\in$   $\alpha^*$  (i = 1,...,n) be defined by  $\alpha_i$  (H<sub>T</sub>) = t<sub>i</sub>. Then the roots of (g,a) are given by  $\pm \alpha_i$ ,  $\pm 2\alpha_i$  (1  $\leq$  i  $\leq$  n) and  $\pm (\alpha_i \pm \alpha_j)$  (1  $\leq$  i < j  $\leq$  n), with multiplicities m<sub>\alpha\_i</sub> = 2k, m<sub>2\alpha\_i</sub> = 1 and m<sub>\alpha\_i \pm \alpha\_i \pm \beta\_i} = 2. Let a<sub>T</sub> := exp H<sub>T</sub>, and A := {a<sub>T</sub> = exp H<sub>T</sub>: H<sub>T</sub>  $\in$  \$\alpha\$}.</sub>

On the root system we choose an ordering such that the positive Weyl

chamber  $C^{+}$  is given by the T with  $t_1 > t_2 > \ldots > t_n > 0$ . Then the positive roots are  $\alpha_i$ ,  $2\alpha_i$  (1  $\leq$  i  $\leq$  n) and  $\alpha_i \pm \alpha_i$  (1  $\leq$  i < j  $\leq$  n). The simple roots are  $\alpha_1^{-\alpha_2}, \alpha_2^{-\alpha_3}, \dots, \alpha_{n-1}^{-\alpha_n}, \alpha_n$ .

Let  $\Sigma$  be the set of all roots, and  $\Sigma^+$  the set of all positive roots. From now on we identify T and  $\mathbf{H}_{_{\mathbf{T}}}.$ 

Let  $\rho := \frac{1}{2} \Sigma_{\alpha \in \Sigma^+} m_{\alpha}^{\alpha}$ . Then  $\rho(T) = \sum_{i=1}^{n} \rho_{i} t_{i}$ , with  $\rho_{i} = k+1+2(n-i)$ . Let  $\Delta(a_{T}) := \prod_{\alpha \in \Sigma^{+}} (e^{\alpha(T)} - e^{-\alpha(T)})^{m_{\alpha}}$ .

Then we have:

$$\Delta = \sigma \omega^2$$
, with  $\sigma(a_T) = 2^{n(2k+1)} \prod_{i=1}^{n} (sh^{2k}t_i sh2t_i)$ , and  $\omega(a_T) = 2^{\frac{1}{2}n(n-1)} \prod_{i < j} (ch2t_i - ch2t_j)$ .

Let  $\mathbb{D}(G)$  be the algebra of left G-invariant differential operators on G, and let  $\mathbb{D}_{\cap}(G)$  be the subalgebra of  $\mathbb{D}(G)$  of right K-invariant operators. If D  $\in$  ID (G), let  $\delta$ (D) denote the radial part of D.

As usual let C, IR, Z, Z, Z denote the sets of all complex numbers, real numbers, integers, positive (non zero) integers and negative (non zero) integers, respectively.

## 2. RADIAL PART OF THE LAPLACE-BELTRAMI OPERATOR

Let  $\delta(\Omega)$  denote the radial part of the Laplace-Beltrami operator. In [3] HARISH-CHANDRA proved the following lemma:

<u>LEMMA 2.1</u>. Let  $H_1, \ldots, H_\ell$  be a basis of a, and let  $(g^{ij})_{1 \le i,j \le \ell}$  denote the inverse of the matrix with elements  $B(H_i, H_i)$  (B(.,.) Killing form). Then

(2.1) 
$$\delta(\Omega) = \sum_{1 \leq i, j \leq \ell} \Delta^{-1} g^{ij} H_{i} \circ \Delta H_{j}.$$

Take for  $H_i$  the matrix  $H_{T_i}$ , with  $T_i = \text{diag}(0, ..., 0, 1, 0, ..., 0)$  (with 1 on the i-th place). Then

$$B(H_{i},H_{j}) = tr(adH_{i} adH_{j})$$

$$= \sum_{\beta \in \Sigma} m_{\beta} \beta(H_{i}) \beta(H_{j})$$
$$= 4(k+2n) \delta_{ij}.$$

So formula (2.1) gives:

$$\delta(\Omega) = (4(k+2n))^{-1} \sum_{i=1}^{n} \omega^{-2} \sigma^{-1} \frac{\partial}{\partial t_i} (\omega^2 \sigma \frac{\partial}{\partial t_i}).$$

(As a differential operator  $H_{i}$  corresponds with  $\partial/\partial t_{i}$ ). Hence:

$$4 (k+2n) \delta(\Omega) = \sum_{i} \left( \frac{\partial^{2}}{\partial t_{i}^{2}} + (2\omega^{-1} \frac{\partial \omega}{\partial t_{i}} + \sigma^{-1} \frac{\partial \sigma}{\partial t_{i}}) \frac{\partial}{\partial t_{i}} \right)$$

$$= \sum_{i} \omega^{-1} \left( \frac{\partial^{2}}{\partial t_{i}^{2}} + \sigma^{-1} \frac{\partial \sigma}{\partial t_{i}} \frac{\partial}{\partial t_{i}} \right) \circ \omega$$

$$- \sum_{i} \omega^{-1} \left( \frac{\partial^{2}}{\partial t_{i}^{2}} + \sigma^{-1} \frac{\partial \sigma}{\partial t_{i}} \frac{\partial}{\partial t_{i}} \right) \omega$$

$$= \omega^{-1} s_{1} (L_{1}, \dots, L_{n}) \circ \omega - \omega^{-1} s_{1} (L_{1}, \dots, L_{n}) \omega,$$

where we have defined

$$L_{i} := \frac{\partial^{2}}{\partial t_{i}^{2}} + 2(k \coth t_{i} + \coth 2t_{i}) \frac{\partial}{\partial t_{i}}$$

and

$$S_{j}(L_{1},...,L_{n}):=$$
 the j-th elementary symmetric polynomial in  $L_{1},...,L_{n}$ 

(see [9]).

Now define

$$\Delta_{j} := \omega^{-1} s_{j} (L_{1}, \dots, L_{n}) \circ \omega,$$

then we have, because of the relation  $S_j(L_1,\ldots,L_n)$   $\omega=c_j\omega$  (c defined by  $\sum_{j=0}^n c_j \xi^{n-j} = \prod_{i=0}^{n-1}$  ( $\xi+4i(i+k+1)$ ), see [9]):

(2.2) 
$$4((k+2n)\delta(\Omega) = \Delta_1 - \sum_{i=1}^{n-1} 4i(i+k+1),$$

# 3. EIGENFUNCTIONS OF $\delta(\Omega)$

In this chapter we make use of the following lemma (see [4], ch.II, prop. 1.10). Let  $\Lambda$  be the root lattice, that is  $\Lambda = \{z_1\beta_1 + \ldots + z_n\beta_n : \beta_i \in \Sigma$ ,  $\beta_i$  is simple,  $z_i \in \mathbb{Z}^+ \cup \{0\}$ . Let  $\gamma$  denote the natural isomorphism of  $\mathbb{D}(X)$  onto I(A) (X = G/K, A Lie group corresponding to  $\alpha$ , I(A) set of W-invariant polynomials on A, see [4], ch.II, theorem 1.2).

# LEMMA 3.1. The equation

$$\delta(\Omega) u = -(\langle \lambda, \lambda \rangle + \langle \rho, \rho \rangle) u$$

has a unique solution on  $C^{\dagger}$  of the form

$$u(H) = \Phi_{\lambda}(\exp H) = \sum_{\mu \in \Lambda} \Gamma_{\mu} \exp((\sqrt{-1}\lambda - \rho - \mu)H)$$

with  $\Gamma_0$  = 1. u =  $\Phi_{\lambda} \circ$  exp is also a solution of the system of differential equations

(3.1) 
$$\delta(D) u = \gamma(D) (\sqrt{-1}\lambda) u, \quad D \in \mathbb{D}_{0}(G).$$

In our case, the function  $\Phi_{\lambda}$  of the lemma takes the form

(3.2) 
$$\Phi_{\lambda}(\mathbf{a}_{\mathbf{T}}) = e^{(\sqrt{-1}\lambda - \rho)} (\mathbf{T}) \sum_{\mathbf{u} \in \Lambda} \Gamma_{\mu}(\lambda) e^{-\mu (\mathbf{T})},$$

where

$$T \in C^{+}$$

$$\lambda = (\lambda_{1}, \dots, \lambda_{n}) \in \alpha_{C}^{*}$$

$$\Gamma_{0} \equiv 1,$$

in order to be an eigenfunction of all  $\delta\left(D\right)$  , D  $\in$   $\mathbb{D}_{\overset{.}{0}}\left(G\right)$  . So we have to solve

$$(\omega^{-1}S_1(L_1,\ldots,L_n)\circ\omega)u = \mu u,$$

i.e.

$$S_1(L_1, \ldots, L_n)(\omega u) = \mu(\omega u)$$
.

Let us try a solution u(T) of the form

$$\omega(T)u(T) = v_1(L_1) \cdot \ldots \cdot v_n(t_n),$$

where  $v_{i}$  is a solution of the equation

(3.3) 
$$L_{i}v_{i} = -(\lambda_{i}^{2} + (k+1)^{2})v_{i}, \quad t_{i} > 0,$$

such that v; is of the form

(3.4) 
$$v_{i}(t_{i}) = e^{(\sqrt{-1}\lambda_{i}-(k+1))t_{i}} \sum_{n=0}^{\infty} \Gamma_{n}e^{-nt_{i}}, \quad \Gamma_{0} = 1.$$

<u>DEFINITION 3.1</u>. Let  $v_i(t_i)$  be a solution of (3.3), which is of the form (3.4). Then we define

$$\Phi_{\lambda}(\mathbf{a}_{\mathbf{T}}) := \frac{\mathbf{v}_{1}(\mathbf{t}_{1}) \cdot \ldots \cdot \mathbf{v}_{n}(\mathbf{t}_{n})}{\omega(\mathbf{a}_{\mathbf{T}})}.$$

#### THEOREM 1.

- $\underline{\mathbf{a}}$ .  $\Phi_{\lambda}(\mathbf{a}_{\mathbf{T}})$  satisfies  $\delta(\Omega)\Phi_{\lambda}(\mathbf{a}_{\mathbf{T}}) = -(\langle \lambda, \lambda \rangle + \langle \rho, \rho \rangle)\Phi_{\lambda}(\mathbf{a}_{\mathbf{T}})$ .
- $\underline{b}$ .  $\Phi_{\lambda}(a_{\underline{m}})$  has a series expansion (3.2).

## PROOF.

a. According to (2.2) we have

(3.5) 
$$4(k+2n) \delta(\Omega) \Phi_{\lambda}(a_{T}) = (\Delta_{1} - \sum_{i=0}^{n-1} 4i(i+k+1)) \Phi_{\lambda}(a_{T}).$$

Because of the relation B(H,,H,) = 4(k+2n) $\delta_i$ , the inner product <.,.> is given by < $\xi$ , $\eta$ > = (4(k+2n)) $^{-1}\sum_{i=1}^{n}\xi_i\eta_i$ , if  $\xi$  = ( $\xi_1$ ,..., $\xi_n$ ),  $\eta$  = ( $\eta_1$ ,..., $\eta_n$ ). Hence

$$\Delta_{1}^{\Phi_{\lambda}}(a_{T}) = \omega^{-1}S_{1}(L_{1}, \dots, L_{n}) \circ \omega(\omega^{-1} \prod_{i=1}^{n} v_{i}(t_{i}))$$

$$= \omega^{-1}(-(4(k+2n) < \lambda, \lambda > + n(k+1)^{2})) \prod_{i=1}^{n} v_{i}(t_{i})$$

$$= -(4(k+2n) < \lambda, \lambda > + n(k+1)^{2}) \Phi_{\lambda}(a_{T}),$$

$$(3.6)$$

because of the relation  $L_i v_j(t_j) = -(\lambda_j^2 + (k+1)^2) v_j(t_j) \delta_{ij}$ . Since  $\rho_i = k+1+2(n-i)$  we have  $4(k+2n) < \rho, \rho > = n(k+1)^2 + \sum_{j=0}^{n-1} 4j(k+1+j)$ , and this together with (3.5) and (3.6) proves a.

 $\underline{b}$ . To prove that  $\Phi_{\lambda}$  (T) has a series of expansion (3.2) we use the fact that  $v_i$  (t<sub>i</sub>) is of the form (3.4). We have

$$\Phi_{\lambda}(\mathbf{a}_{\mathbf{T}}) = \frac{\mathbf{v}_{1}(\mathbf{t}_{1}) \cdot \ldots \cdot \mathbf{v}_{n}(\mathbf{t}_{n})}{\omega(\mathbf{a}_{\mathbf{T}})}.$$

According to (3.4) the numerator is of the form

$$(3.7) \qquad \qquad e^{\left(\sqrt{-1}\lambda_{1}^{-}(\mathbf{k}+1)\right)\mathsf{t}_{1}^{+}+\ldots+\left(\sqrt{-1}\lambda_{n}^{-}(\mathbf{k}+1)\right)\mathsf{t}_{n}^{-}\sum_{\ell=0}^{\infty}\Gamma_{\ell}^{}} e^{-\ell_{1}\mathsf{t}_{1}^{}} \cdot \ldots \cdot \sum_{\ell=0}^{\infty}\Gamma_{\ell}^{} e^{-\ell_{n}^{}} \mathsf{t}_{n}^{}}.$$

For the denominator we have

$$\omega(a_{T}) = 2^{\frac{1}{2}n(n-1)} \prod_{\substack{i \geq j \\ i < j}} 2^{t} e^{i} + e^{i} - e^{i} - e^{j}$$

$$(3.8)$$

$$= 2^{(n-1)t_{1}+2(n-2)t_{2}+...+2} t^{n-1} \prod_{\substack{i \leq j \\ i \leq j}} (1-e^{i})^{-2(t_{i}+t_{j})}$$

In  $C^{\dagger}$  we have  $t_1 > t_2 > \ldots > t_n > 0$ , so for all  $T \in C^{\dagger}$  the exponents in the denominator (i.e.  $-2(t_i - t_j)$  and  $-2(t_i + t_j)$  with i < j) are < 0, so we have the power series expansions

$$\frac{1}{\frac{-2(t_{i}-t_{j})}{1-e}} = \sum_{p=0}^{\infty} e^{-2p(t_{i}-t_{j})},$$

$$\frac{1}{\frac{-2(t_{i}+t_{j})}{1-e}} = \sum_{q=0}^{\infty} e^{-2q(t_{i}+t_{j})}.$$

Using these power series expansion and formulas (3.7) and (3.8) we get for  $\Phi_{\lambda}$ :

$$\Phi_{\lambda}(a_{T}) = e^{(\sqrt{-1}\lambda_{1} - (k+1) - 2(n-1))t_{1} + \dots + (\sqrt{-1}\lambda_{n-1} - (k+1) - 2)t_{n-1} + (\sqrt{-1}\lambda_{n} - (k+1))t_{n}}$$

$$\cdot \Pi_{i=1}^{n} \left( \sum_{i=0}^{\infty} \Gamma_{\ell_{i}} e^{-\ell_{i}t_{i}} \right) \prod_{i < j} \left( \sum_{p=0}^{\infty} e^{-2p(t_{i} - t_{j})} \sum_{q=0}^{\infty} e^{-2q(t_{i} + t_{j})} \right) ,$$

i.e.  $e^{(\sqrt{-1}\lambda-\rho)}$  (T) multiplied with a finite product of convergent series of the form  $\sum\limits_{\mu\in\Lambda}$   $b_{\mu}(\lambda)e^{-\mu}$ .

Hence multiplication of the power series gives

$$\Phi_{\lambda}(a_{\mathbf{T}}) = e^{(\sqrt{-1}\lambda-\rho)(\mathbf{T})} \sum_{\mu \in \Lambda} \Gamma_{\mu}(\lambda) e^{-\mu(\mathbf{T})}.$$

Clearly we have  $\Gamma_0 \equiv 1$  which proves  $\underline{b}$ .

Now we've come to the point where we have to find the function  $v_{i}(t_{i})$  which satisfies (3.3) and (3.4). The equation  $L_{i}v_{i} = \mu_{i}v_{i}$  can be seen as a differential equation for Jacobi functions (see [8]). The general equation for Jacobi functions is:

(3.9) 
$$(\Delta_{\alpha,\beta}(t))^{-1} \frac{d}{dt} \{ \Delta_{\alpha,\beta}(t) \frac{du(t)}{dt} \} = -(\lambda^2 + (\alpha + \beta + 1)^2) u(t),$$

where  $\Delta_{\alpha,\beta}(t) = (e^{t} - e^{-t})^{2\alpha+1} (e^{t} + e^{-t})^{2\beta+1}$ .

The left-hand side of (3.9) in the case  $\alpha=k$ ,  $\beta=0$ , t=t is easily seen to be equal to L u. So let us try to find a solution of

(3.10) 
$$(\Delta_{k,0}(t_i))^{-1} \frac{\partial}{\partial t_i} \{ \Delta_{k,0}(t_i) \frac{\partial u}{\partial t_i} \} = -(\lambda_i^2 + (k+1)^2) u,$$

which is of the form (3.4).

Substitute  $t_i := -sh^2 t_i$ . Then equation (3.10) leads to a hypergeometrical differential equation. If we let  $t_i \to \infty$ , (3.4) gives the asymptotic behaviour:

(3.11) 
$$v_{i}(t_{i}) = e^{(\sqrt{-1}\lambda_{i}-(k+1))t_{i}} (1+o(1)).$$

According to [2, 2.9(9)] the Jacobi function of the second kind

$$\Phi_{\lambda_{i}}^{(k,0)}(t_{i}) = (e^{t_{i}-e^{-t_{i}}}) \sum_{2^{F_{1}(\frac{1}{2}(-k+1-\sqrt{-1}\lambda_{i}),\frac{1}{2}(k+1-\sqrt{-1}\lambda_{i});} t_{i}}^{t_{i}-(k+1)}$$

$$1-\sqrt{-1}\lambda_{i}; -sh^{-2}t_{i}$$

is a solution of (3.10) for all  $\lambda_i$  with Im  $\lambda_i \notin \mathbb{Z}^-$ , having the asymptotic behaviour (3.11).

<u>LEMMA 3.2</u>.  $\Phi_{\lambda_i}^{(k,0)}(t_i)$  has a convergent series expansion (3.4) for  $t_i > 0$ .

$$\begin{array}{l} \Phi_{\lambda_{\mathbf{i}}}^{(\mathbf{k},0)}\left(\mathbf{t_{i}}\right) = (\mathbf{e}^{\mathbf{t_{i}}} - \mathbf{t_{i}}) & 2^{\mathbf{F}_{1}\left(\frac{\mathbf{t_{2}}}{2}\left(-\mathbf{k}+1-\sqrt{-1}\lambda_{\mathbf{i}}\right),\frac{\mathbf{t_{2}}}{2}\left(\mathbf{k}+1-\sqrt{-1}\lambda_{\mathbf{i}}\right);}\\ & 1-\sqrt{-1}\lambda_{\mathbf{i}}; -\mathbf{sh}^{-2}\mathbf{t_{i}}) & \\ & = (\mathbf{e}^{\mathbf{t_{i}}} + \mathbf{e}^{-\mathbf{t_{i}}}) & 2^{\mathbf{F}_{1}\left(\frac{\mathbf{t_{2}}}{2}\left(\mathbf{k}+1-\sqrt{-1}\lambda_{\mathbf{i}}\right);\frac{\mathbf{t_{2}}}{2}\left(\mathbf{k}+1-\sqrt{-1}\lambda_{\mathbf{i}}\right);}\\ & 1-\sqrt{-1}\lambda_{\mathbf{i}}; \mathbf{ch}^{-2}\mathbf{t_{i}}) & (\mathbf{see}\left[2,\ 2.10\left(6\right)\right]) & \\ & = \mathbf{e} & (\sqrt{-1}\lambda_{\mathbf{i}}^{-}\left(\mathbf{k}+1\right))\mathbf{t_{i}} & -2\mathbf{t_{i}} & \sum_{\mathbf{n}=0}^{\infty} \frac{\left(\left(\frac{\mathbf{t_{2}}}{2}\left(\mathbf{k}+1-\sqrt{-1}\lambda_{\mathbf{i}}\right)\right)_{\mathbf{n}}\right)^{2}}{\left(1-\sqrt{-1}\lambda_{\mathbf{i}}\right)_{\mathbf{n}}\mathbf{n}!} \left(\mathbf{ch}^{-2}\mathbf{t_{i}}\right)^{\mathbf{n}}, \end{array}$$

absolutely convergent for t > 0 since  $0 < ch^{-2}t$ ; < 1. Hence

$$\Phi_{\lambda_{i}}^{(k,0)}(t_{i}) = e^{(\sqrt{-1}\lambda_{i}^{-(k+1)})t_{i}} \sum_{n=0}^{\infty} \gamma_{n}^{-2nt} e^{-2t_{i}^{-2n+\sqrt{-1}\lambda_{i}^{-k-1}}} e^{-2n+\sqrt{-1}\lambda_{i}^{-k-1}}.$$

The lemma follows by expansion of (1+e  $^{-2t_{1}}$  in powers of  $^{-2t_{1}}$  .  $\Box$ 

Combining theorem 1, lemma 3.1 and lemma 3.2 we get

## THEOREM 2. The function

$$\Phi_{\lambda}(\mathbf{a}_{\mathbf{T}}) = \frac{\Phi_{\lambda_{1}}^{(\mathbf{k},0)}(\mathbf{t}_{1}) \cdot \ldots \cdot \Phi_{\lambda_{n}}^{(\mathbf{k},0)}(\mathbf{t}_{n})}{\omega(\mathbf{a}_{\mathbf{m}})}$$

satisfies

$$\delta \, (\mathrm{D}) \, \Phi_{\lambda} \, (\mathrm{a}_{\mathrm{T}}) \; = \; \gamma \, (\mathrm{D}) \, (\sqrt{-1} \lambda) \, \Phi_{\lambda} \, (\mathrm{a}_{\mathrm{T}})$$

for all  $D \in \mathbb{D}_{0}(G)$ .

## 4. SPHERICAL FUNCTIONS ON SU(n,n+k; C)

Let  $\phi_{\lambda}$  be a spherical function on G, that is an eigenfunction of all D  $\in$  D<sub>O</sub>(G), having value 1 at e. Then we have (see [5]):

(4.1) 
$$\phi_{\lambda}(a_{T}) = \sum_{s \in W} c(s\lambda) \Phi_{s\lambda}(a_{T}), \quad T \in C^{+},$$

where W is the Weyl group of G and  $\Phi_{\lambda}(a_T)$  an eigenfunction of  $\delta(\Omega)$  with a series expansion (3.2). Our main goal in this chapter is to find  $\phi_{\lambda}$ , or to find the function c.

Let us first look at the rank 1 case (see [8]). As a solution of the hypergeometrical differential equation (3.10), which is regular for t=0, we get:

$$\phi_{\lambda_{i}}^{(k,0)}(t_{i}) = {}_{2}^{F_{1}(\frac{1}{2}(k+1+\sqrt{-1}\lambda_{i});\frac{1}{2}(k+1-\sqrt{-1}\lambda_{i});k+1;-sh^{2}t_{i})}.$$

Now, assume that  $\lambda_{i} \notin \sqrt{-1}\mathbb{Z}$ . Then we know from [2, 2.10(2)] that

$$2^{F_{1}(\frac{1}{2}(k+1+\sqrt{-1}\lambda_{i}),\frac{1}{2}(k+1-\sqrt{-1}\lambda_{i});k+1;sh^{2}t_{i})} = \frac{1}{2^{F_{1}(\frac{1}{2}(k+1+\sqrt{-1}\lambda_{i}),\frac{1}{2}(k+1);sh^{2}t_{i})}} = \frac{1}{2^{F_{1}(\frac{1}{2}(-k+1-\sqrt{-1}s\lambda_{i}),\frac{1}{2}(k+1-\sqrt{-1}s\lambda_{i});1-\sqrt{-1}s\lambda_{i};-sh^{-2}t_{i})}}$$

with

(4.2) 
$$c(\lambda_{i}) = \frac{\Gamma(k+1)\Gamma(-\sqrt{-1}\lambda_{i})2}{\Gamma(\frac{1}{2}(k+1-\sqrt{-1}\lambda_{i}))\Gamma(\frac{1}{2}(k+1+\sqrt{-1}\lambda_{i}))}.$$

So we have

$$(4.3) \qquad \phi_{\lambda_{\mathbf{i}}}(\mathsf{t}_{\mathbf{j}}) = c(\lambda_{\mathbf{i}}) \Phi_{\lambda_{\mathbf{i}}}(\mathsf{t}_{\mathbf{j}}) + c(-\lambda_{\mathbf{i}}) \Phi_{-\lambda_{\mathbf{i}}}(\mathsf{t}_{\mathbf{j}})$$

(from now on we omit the indices (k,0), that is we'll write  $\phi_{\lambda_{\bf i}}$  instead of (k,0)  $\phi_{\lambda_{\bf i}}$  etc.) where c is defined as in (4.2). Because  $(-\lambda_{\bf i})^2 = \lambda_{\bf i}^2$  the following relation is also valid.

(4.4) 
$$L_{i}\phi_{\lambda_{i}}(t_{j}) = -(\lambda_{i}^{2}+(k+1)^{2})\phi_{\lambda_{i}}(t_{j}).$$

#### DEFINITION 4.1.

$$\phi_{\lambda}(\mathbf{a}_{\mathbf{T}}) := \frac{\mathbf{A}}{\prod\limits_{\substack{\mathbf{j} \leq \mathbf{j} \\ \mathbf{j} \leq \mathbf{j}}} \left(\lambda_{\mathbf{j}}^{2} - \lambda_{\mathbf{j}}^{2}\right)} \cdot \frac{\det(\phi_{\lambda_{\mathbf{j}}}(\mathbf{t}_{\mathbf{j}}))_{1 \leq \mathbf{i}, \mathbf{j} \leq \mathbf{n}}}{\omega(\mathbf{a}_{\mathbf{T}})}.$$

(A is a normalization constant, independent of T and  $\lambda$ , which has yet to be determined).

We want to prove that  $\phi_{\lambda}(a_T)$  is a spherical function on G. Therefore, we'd like to write  $\phi_{\lambda}$  as a combination of  $\Phi_{\lambda}$ 's, in a way which is similar to (4.1). According to [9] we have  $W = \{s: s(t_1, \ldots, t_n) = (\epsilon_1 t_{\sigma(\cdot)}, \ldots, \epsilon_n t_{\sigma(n)}), \epsilon_i = \pm 1, \sigma \in S_n \}$ . We'll denote such a  $s \in W$  by  $s = (\epsilon, \sigma)$  with  $\epsilon = (\epsilon_1, \ldots, \epsilon_n)$  and  $\sigma \in S_n$ . Thus

$$\begin{split} \mathbf{A}^{-1}.\omega(\mathbf{a_{T}})\phi_{\lambda}(\mathbf{a_{T}}) &= \frac{\det(\phi_{\lambda_{\mathbf{i}}}(\mathbf{t_{\mathbf{j}}}))}{\prod(\lambda_{\mathbf{i}}^{2} - \lambda_{\mathbf{j}}^{2})} \\ &= \frac{\sum_{\sigma \in \mathbf{S}_{\mathbf{n}}} \frac{(-1)^{\operatorname{sgn}\sigma} \prod_{\mathbf{p}=1}^{\mathbf{n}} \phi_{\lambda_{\sigma}(\mathbf{p})}}{(-1)^{\frac{1}{2}\operatorname{sn}(\mathbf{n}-1)} \det((\lambda_{\mathbf{i}}^{2})^{\frac{1}{j}-1})} \\ &= \frac{\sum_{\sigma \in \mathbf{S}_{\mathbf{n}}} \frac{(-1)^{\operatorname{sgn}\sigma} \sum_{\epsilon_{\mathbf{i}}=\pm 1} c(\epsilon_{1}^{\lambda_{\sigma}(\mathbf{1})})^{\Phi} \epsilon_{1}^{\lambda_{\sigma}(\mathbf{1})}}{(-1)^{\frac{1}{2}\operatorname{sn}(\mathbf{n}-1)} \det((\lambda_{\mathbf{i}}^{2})^{\frac{1}{j}-1})} \\ &= \sum_{\substack{\sigma \in \mathbf{S}_{\mathbf{n}} \\ \epsilon_{\mathbf{i}}=\pm 1}} \frac{c(\epsilon_{1}^{\lambda_{\sigma}(\mathbf{1})})^{\bullet} \cdots c(\epsilon_{\mathbf{n}}^{\lambda_{\sigma}(\mathbf{n})})}{(-1)^{\frac{1}{2}\operatorname{sn}(\mathbf{n}-1)} \det((\epsilon_{1}^{\lambda_{\sigma}(\mathbf{i})})^{\circ} \prod_{\mathbf{p}=1}^{\mathbf{n}} \Phi} \epsilon_{\mathbf{p}}^{\lambda_{\sigma}(\mathbf{p})}} (\mathbf{t_{\mathbf{p}}}). \end{split}$$

Hence

$$\phi_{\lambda}(a_{T}) = \sum_{s \in W} C(s\lambda) \phi_{s\lambda}(a_{T}),$$

where

(4.6) 
$$C(\lambda) = A \cdot \frac{c(\lambda_1) \cdot \ldots \cdot c(\lambda_n)}{(-1)^{\frac{1}{2}n(n-1)} \det(\lambda_i^{2(j-1)})}$$

Since  $\langle s\lambda, s\lambda \rangle = \langle \lambda, \lambda \rangle$  for all  $s \in W$ , it follows from (4.5) and theorem 1 a that

$$(4.7) \qquad \delta(\Omega) \phi_{\lambda}(a_{T}) = -(\langle \lambda, \lambda \rangle + \langle \rho, \rho \rangle) \phi_{\lambda}(a_{T}).$$

<u>LEMMA 4.1</u>. (HUA [6]) Suppose  $f_1(x), \ldots, f_n(x)$  are  $C^{\infty}$ -functions on a real interval I. Let

$$F(x_1, \dots, x_n) := \frac{\det(f_i(x_j))}{\prod_{i < j} (x_i - x_j)}.$$

Then F is  $C^{\infty}$  and symmetric on  $I^{n}$  and, for a  $\in$  I,

$$F(a,...,a) = \frac{(-1)^{\frac{1}{2}n(n-1)}}{1!2!...(n-1)!} \det(f_i^{(j-1)}(a)).$$

Moreover, if all the f are polynomials, then so is F.

PROOF. (Sketch) Use complete induction with respect to n, by writing

$$\det(f_{i}(x_{j})) = (x_{2}-x_{1}) \dots (x_{n}-x_{1}) \cdot \det \begin{bmatrix} f_{1}(x_{1}) & \cdots & f_{n}(x_{1}) \\ \frac{f_{1}(x_{2})-f_{1}(x_{1})}{x_{2}-x_{1}} & \cdots & \frac{f_{n}(x_{2})-f_{n}(x_{1})}{x_{2}-x_{1}} \\ \vdots & & & \vdots \\ \frac{f_{1}(x_{n})-f_{1}(x_{1})}{x_{n}-x_{1}} & \cdots & \frac{f_{n}(x_{n})-f_{n}(x_{1})}{x_{n}-x_{1}} \end{bmatrix}$$

and next expanding the determinant with respect to the first row.

According to [2, 2.8(20)], we have

(4.8) 
$$\frac{d^{\ell}}{dz} 2^{F_{1}(a,b;c;z)} = \frac{(a)_{\ell}(b)_{\ell}}{(c)_{\ell}} 2^{F_{1}(a+\ell,b+\ell;c+\ell;z)}.$$

Now

$$\lim_{T \to 0} \frac{\det (\phi_{\lambda_{\underbrace{\mathbf{i}}}}) \; (\mathtt{t_{j}}) \; )}{\omega \; (\mathtt{T})} \; = \; \lim_{T \to 0} \frac{\det ({}_{2}\mathrm{F}_{1} \; ({}^{1}\!\!\!\!_{2} \; (\mathtt{k}+1+\sqrt{-1}\lambda_{\underbrace{\mathbf{i}}}) \; , {}^{1}\!\!\!_{2} \; (\mathtt{k}+1-\sqrt{-1}\lambda_{\underbrace{\mathbf{i}}}) \; ; \mathtt{k}+1 \; ; -\mathtt{sh}^{2}\mathtt{t_{j}})}{2^{n \; (n-1)} \; \prod_{\mathtt{i} < \mathtt{j}} \; (\mathtt{sh}^{2}\mathtt{t_{\underline{i}}} - \mathtt{sh}^{2}\mathtt{t_{j}})}.$$

Using lemma 4.1 and (4.8) we see that this expression is equal to

$$\frac{2^{-n(n-1)}(-1)^{\frac{1}{2}n(n-1)}}{1!2!\dots(n-1)!} \det \begin{bmatrix} 1 & \dots & 1 \\ -\frac{1}{4}(\frac{1}{k+1})(\lambda_1^2 + (k+1)^2) & \dots & -\frac{1}{4}(\frac{1}{k+1})(\lambda_n^2 + (k+1)^2) \\ \vdots & & \vdots & & \vdots \\ (-\frac{1}{4})^{n-1}(\frac{1}{(k+1)\dots(k+(n-1))})(\lambda_1^2 + (k+1)^2)\dots(\lambda_1^2 + (k+2n-1)^2)\dots \end{bmatrix}$$

$$= \frac{1}{2^{2n(n-1)} \prod_{j=1}^{n-1} \{(k+j)^{n-j} j!\}} \det \begin{vmatrix} 1 & \dots & 1 \\ \lambda_1^2 + (k+1)^2 & \dots & \lambda_n^2 + (k+1)^2 \\ \vdots & & \vdots & & \vdots \\ (\lambda_1^2 + (k+1)^2)^{n-1} & \dots & (\lambda_n^2 + (k+1)^2)^{n-1} \end{vmatrix}$$

$$= \frac{\frac{(-1)^{\frac{1}{2}n(n-1)}}{2^{2n(n-1)}^{n-1}\prod_{j=1}^{n-1}\{(k+j)^{n-j}j!\}} \prod_{i < j} (\lambda_{i}^{2} - \lambda_{j}^{2}).$$

Hence, if we take

(4.9) 
$$A = (-1)^{\frac{1}{2}n(n-1)} 2^{2n(n-1)} \prod_{j=1}^{n-1} \{(k+j)^{n-j} j!\}$$

in definition 3.1 we obtain

(4.10) 
$$\phi_{\lambda}(a_{0}) = 1.$$

Now, since it is obvious from the definition that  $\phi_{\lambda}$  is W-invariant and  $C^{\infty}$  everywhere on A, it follows from theorem 2 and the relations (4.5) and (4.10) that for all  $\lambda \in \alpha_{\mathbb{C}}^{\star}$  with  $\lambda_{p} \notin \sqrt{-1}\mathbb{Z}$  for all  $p, \phi_{\lambda}(a_{T})$  is the restriction to A of a spherical function on G. Because the set  $\{\lambda \in \mathbb{C}^{n}: \sqrt{-1}\lambda_{p} \notin \mathbb{Z} \ \forall p\}$  is an open, dense subset of  $\mathbb{C}^{n}$ , we can catch all  $\lambda$  by analytic continuation (if  $\lambda_{p} = \lambda_{q}$  for some p,q, p p continuation according to lemma 4.1), so we have proved the first theorem of Berezin and Karpelevic.

THEOREM 3. (BEREZIN and KARPELEVIC [1]). The zonal spherical functions  $\phi_{\lambda}$  on G = SU(n,n+k;C) are given by

$$\phi_{\lambda}(a_{T}) = \frac{A}{\prod\limits_{\substack{i < j \ (\lambda_{1}^{2} - \lambda_{2}^{2})}} \frac{\det({}_{2}F_{1}(\frac{1}{2}(k+1+\sqrt{-1}\lambda_{1}), \frac{1}{2}(k+1-\sqrt{-1}\lambda_{1}); k+1; -sh^{2}t_{j}))}{2^{\frac{1}{2}n(n-1)} \prod\limits_{\substack{i < j \ (ch2t_{1}-ch2t_{j})}} \frac{}{}$$

where A is as in (4.9).

# 5. THE ALGEBRA $\delta(\mathbb{D}_0^{\mathsf{G}})$

Now we come to the point where we can prove the second theorem of Berezin and Karpelevic. We proceed as follows. First, we show that the functions  $\phi_{\lambda}$  satisfy  $\Delta_{j}\phi_{\lambda}=a_{j}(\lambda)\phi_{\lambda}$  for all j, and next, by using a method of KOORNWINDER (see [7],§6), we show that every differential operator, which has all the  $\phi_{\lambda}$  as eigenfunctions, is a polynomial in the  $\Delta_{j}$  (j = 1,...,n), and this polynomial is uniquely determined. Thus, because of the fact that  $\delta\left(D\right)\phi_{\lambda}=\gamma\left(D\right)\left(\sqrt{-1}\lambda\right)\phi_{\lambda}$  (D  $\in$  D $_{0}$ (G)) (this follows from theorem 2 and (4.5)) it follows that the algebra  $\delta\left(\mathbb{D}_{0}$ (G)) is generated by the  $\Delta_{j}$  (j = 1,...,n).

For reasons of convenience we'll work with a slightly larger set than  $\delta\left(\mathbb{D}_{\cap}\left(G\right)\right)\;.$ 

PROOF. In 1 variable t we have

$$L_{\mathbf{i}}^{\Phi}_{\lambda_{\mathbf{j}}}(t) = -(\lambda_{\mathbf{j}}^{2} + (k+1)^{2}) \Phi_{\lambda_{\mathbf{j}}}(t) \delta_{\mathbf{i}\mathbf{j}}.$$

Hence

$$\prod_{i=1}^{n} (\xi + L_i) \prod_{j=1}^{n} \Phi_{\lambda_j}(t_j) = \prod_{i=1}^{n} (\xi - (\lambda_i^2 + (k+1)^2) \prod_{j=1}^{n} \Phi_{\lambda_j}(t_j).$$

Define on  $a_{\mathbb{C}}^*$  the functions  $a_{\mathbf{j}}(\lambda)$  by

$$\prod_{i=1}^{n} (\xi - (\lambda_{i}^{2} + (k+1)^{2})) = \sum_{j=0}^{n} a_{j}(\lambda) \xi^{n-j}.$$

Then

$$\begin{split} & s_{\mathbf{j}}(\mathbf{L}_{1},\ldots,\mathbf{L}_{n}) \prod_{\mathbf{i}=1}^{n} \Phi_{\lambda_{\mathbf{i}}}(\mathbf{t}_{\mathbf{i}}) = \mathbf{a}_{\mathbf{j}}(\lambda) \prod_{\mathbf{i}=1}^{n} \Phi_{\lambda_{\mathbf{i}}}(\mathbf{t}_{\mathbf{i}}) & \text{for all j.} \\ & \Rightarrow (\omega^{-1} \mathbf{s}_{\mathbf{j}}(\mathbf{L}_{1},\ldots,\mathbf{L}_{n}) \circ \omega) \Phi_{\lambda}(\mathbf{a}_{\mathbf{T}}) = \mathbf{a}_{\mathbf{j}}(\lambda) \Phi_{\lambda}(\mathbf{a}_{\mathbf{T}}) & \text{for all j.} \\ & \Rightarrow (\omega^{-1} \mathbf{s}_{\mathbf{j}}(\mathbf{L}_{1},\ldots,\mathbf{L}_{n}) \circ \omega) \Phi_{\lambda}(\mathbf{a}_{\mathbf{T}}) = \mathbf{a}_{\mathbf{j}}(\lambda) \Phi_{\lambda}(\mathbf{a}_{\mathbf{T}}) & \text{for all j.} \\ & \Rightarrow \Delta_{\mathbf{j}} \Phi_{\lambda}(\mathbf{a}_{\mathbf{T}}) = \mathbf{a}_{\mathbf{j}}(\lambda) \Phi_{\lambda}(\mathbf{a}_{\mathbf{T}}) & \text{for all j.} \end{split}$$

For the second part: remark first that every differential operator which is a polynomial in the  $\Delta_{\bf j}$ , has to have all  $\phi_{\lambda}$  as eigenfunctions, because of lemma 5.1. So we have to prove that every D which has all  $\phi_{\lambda}$  as eigenfunctions must be a polynomial in the  $\Delta_{\bf j}$ . We'll restrict ourself to those  $\phi_{\lambda}$  which are polynomials, that is  $\frac{1}{2}(k+1\pm\sqrt{-1}\lambda_{\bf j})$   $\in$  ZZ . If we can prove that this, i.e. every D which has all polynomial  $\phi_{\lambda}$  as eigenfunctions, is a polynomial in the  $\Delta_{\bf j}$ , we are done because of the remark above.

Let N be the ordered set of all n-tuples  $\mu=(\mu_1,\dots,\mu_n)$  with  $\mu_i\in \mathbb{Z}$  for all i, and  $\mu_1\geq \mu_2\geq \dots \geq \mu_n\geq 0$ , and let < denote the lexicographical ordering on N.

Let t =  $(t_1, \dots, t_n)$  with  $t_i \in \mathbb{Z}$  for all i. Now, let  $\phi_{\lambda_i}(t)$  be a polynomial. Say

$$\frac{1}{2}(k+1-\sqrt{-1}\lambda_i) = -m_i-n+i$$
 for  $i = 1,...,n$  and  $m \in N$ .

Then  $\phi_{\lambda}$  (t) becomes

$$\phi_{\lambda_{i}}(t) = 2^{F_{1}(-(m_{i}+n-i), m_{i}+n-i+k+1;k+1;-sh^{2}t)}$$

We'll denote such a  $\phi_{\lambda_{1}}(t)$  with  $\frac{1}{2}(k+1-\sqrt{-1}\lambda_{1})=-m_{1}-n+i$  by  $p_{m_{1}}(t)$ . Thus  $p_{m_{1}}(t)$  is a polynomial of degree  $m_{1}+n-i$  in  $-sh^{2}t$ . Then it follows from lemma 4.1 that  $\phi_{\lambda}(a_{T})$  is a polynomial of the form  $\phi_{\lambda}(a_{T})=c(-sh^{2}t_{1})^{m_{1}}...(-sh^{2}t_{n})^{m_{1}}+terms$  of lower order (according to the lexicographical ordering of the n-tuples  $(m_{1},\ldots,m_{n})$ ). This polynomial function we'll denote by  $P_{m}(a_{T})$   $(m \in \mathbb{N})$ .

DEFINITION 5.1. Let  $\mathbb{D}^W(G)$  be the set of all W-invariant differential operators on  $\mathbb{R}^n$ , regular in the interior of all Weyl chambers, and having all the  $P_m$  as eigenfunctions, that is  $D \in \mathbb{D}^W(G)$  implies  $DP_m = b(m)P_m$ .

Clearly  $\mathbb{D}^{\mathbf{W}}(\mathsf{G})$  includes both  $\delta(\mathbb{D}_{0}(\mathsf{G}))$  and all polynomials in the  $\Delta_{1}$ .

<u>PROOF.</u> By the W-invariance of D, D can be written as a symmetric operator in  $-\mathrm{sh}^2 t_1, \ldots, -\mathrm{sh}^2 t_n$ . Let  $-\mathrm{sh}^2 t_\sigma$  denote the vector  $(-\mathrm{sh}^2 t_{\sigma(1)}, \ldots, -\mathrm{sh}^2 t_{\sigma(n)})$   $(\sigma \in S_n)$ . Then

$$D = \sum_{\mu \le m} \sum_{\sigma \in S_n} c_{\mu} (-sh^2 t_{\sigma}) \left( \frac{\partial}{\partial (-sh^2 t_1)} \right)^{\mu_{\sigma}(1)} \cdots \left( \frac{\partial}{\partial (-sh^2 t_n)} \right)^{\mu_{\sigma}(n)}.$$

We'll prove by complete induction with respect to  $\mu$  that  $c_{\mu}$  is completely determined by b( $\mu$ ) ( $\mu$  < m). We have  $c_{0}$  = b(0). It follows from DP  $_{\mu}$  = b( $\mu$ )P  $_{\mu}$  that

$$b(\mu)P_{\mu} = \sum_{\sigma \in S_{n}} c_{\mu} (-sh^{2}t_{\sigma}) \left(\frac{\partial}{\partial (-sh^{2}t_{1})}\right)^{\mu} \sigma(1) \dots \left(\frac{\partial}{\partial (-sh^{2}t_{n})}\right)^{\mu} \sigma(n) \cdot P_{\mu} + \sum_{\substack{\nu < \mu \\ \frac{1}{2} \text{ } \\ \frac{1}{2} \text{ } \\ \frac{1}{2} \text{ } \\ \frac{1}{2} \text{ } } c_{\nu} (-sh^{2}t_{\tau}) \left(\frac{\partial}{\partial (-sh^{2}t_{1})}\right)^{\nu} \tau(1) \dots \left(\frac{\partial}{\partial (-sh^{2}t_{n})}\right)^{\nu} \tau(n) \cdot P_{\mu},$$

because the terms of the D with  $\nu$  >  $\mu$  annihilate P . Hence

$$\begin{aligned} \text{n!}\beta_{\mu}c_{\mu}(-\text{sh}^{2}t) &= b(\mu)P_{\mu} - \sum\limits_{\substack{v \leq \mu \\ \frac{1}{2}}} \sum\limits_{\tau \in S_{n}} c_{\nu}(-\text{sh}^{2}t_{\tau}) \frac{\partial}{\partial(-\text{sh}^{2}t_{1})} \cdot \cdots \\ &(\frac{\partial}{\partial(-\text{sh}^{2}t_{n})})^{\nu_{\tau}(n)} \cdot P_{\mu} \end{aligned}$$

where  $\beta_{\mu} = \mu_1! \dots \mu_n!$  times the coefficient of the term of order  $(\mu_1, \dots, \mu_n)$  in P<sub>1</sub>.

The lemma now follows by the induction hypothesis.  $\square$ 

LEMMA 5.2 immediately implies:

LEMMA 5.3. Let 
$$D_1, D_2 \in \mathbb{D}^{W}(G)$$
. Then  $D_1D_2 = D_2D_1$ .

We have by definition D  $\in$  ID  $^W$ (G)  $\Rightarrow$  D is W-invariant. W is the set of all maps s such that

$$s:(t_1,\ldots,t_n) \rightarrow (\epsilon_1 t_{\sigma(1)},\ldots,\epsilon_n t_{\sigma(n)})$$
  $\epsilon_i = \pm 1 \quad \forall i, \sigma \in S_n.$ 

This implies:

LEMMA 5.4. Let D  $\in$  D $^{W}$ (G). Suppose D is written in the form

$$D = \sum_{u} c_{\mu}(t) \left(\frac{\partial}{\partial t_{1}}\right)^{\mu_{1}} \dots \left(\frac{\partial}{\partial t_{n}}\right)^{\mu_{n}}.$$

Then D is invariant under the operations

LEMMA 5.5. Let D  $\in$  D  $^{\text{W}}$ (G), and let d = degree D. Then D can be written in the form

(5.1) 
$$D = \sum_{\mu} c_{\mu} \left(\frac{\partial}{\partial t_{1}}\right)^{\mu} \cdot \left(\frac{\partial}{\partial t_{n}}\right)^{\mu} n + 1.0.$$

$$\sum_{\mu} d = d$$

(1.o. means lower order terms), where the  $\boldsymbol{c}_{\phantom{a}\mu}$  are constants.

<u>PROOF</u>. Lemma 5.3 implies that D commutes with all the  $\Delta_{j}$ , hence

(5.2) 
$$D\Delta_{j} - \Delta_{j}D = 0$$
 for all j.

We have

$$\Delta_{j} = S_{j} \left( \frac{\partial^{2}}{\partial t_{1}^{2}}, \dots, \frac{\partial^{2}}{\partial t_{n}^{2}} \right) + 1.0.$$

Let D be written in the form given by (5.1), only with  $c_{\mu}=c_{\mu}(t)$ . Now we use (5.2), in particular we use the fact that the terms of order d+2j-1 disappear. This yields:

$$(\mathtt{d}+2\mathtt{j}-1)^{\, \mathtt{th}} \text{ order part of } \left[ \mathtt{S}_{\mathtt{j}} (\frac{\vartheta^2}{\vartheta \mathtt{t}_{\mathtt{1}}^2}, \ldots, \frac{\vartheta^2}{\vartheta \mathtt{t}_{\mathtt{n}}^2}) \left\{ \sum_{\substack{\mu \\ \Sigma \mu_{\mathtt{j}} = \mathtt{d}}} \mathtt{c}_{\mu} (\mathtt{t}) (\frac{\vartheta}{\vartheta \mathtt{t}_{\mathtt{n}}})^{\mu_{\mathtt{1}}} \ldots (\frac{\vartheta}{\vartheta \mathtt{t}_{\mathtt{n}}})^{\mu_{\mathtt{n}}} \right\} \right] = 0.$$

Hence

$$\sum_{\substack{\nu \\ \Sigma \nu_{i} = d + 2j - 1}}^{\sum_{p=1}^{n}} \sum_{\pi \in V_{j} = 1}^{\sum_{j=1}^{n}} \frac{\partial}{\partial t_{p}} (c_{\nu_{1} - i_{1}}(p, \pi), \dots, \nu_{n} - i_{n}}(p, \pi)^{(t)}) .$$

$$(\frac{\partial}{\partial t_{1}})^{\nu_{1}} \dots (\frac{\partial}{\partial t_{n}})^{\nu_{n}}) = 0,$$

where we have defined:

$$- V_p^{j-1} := \text{ the set of all } (j-1) - \text{subsets of } \{1, \dots, p-1, p+1, \dots, n\}$$

$$- i_q(p, \pi) := \begin{cases} 1 & \text{if } q = p \\ 2 & \text{if } p \in \pi \\ 0 & \text{else} \end{cases}$$

$$- c_{j_1, \dots, j_n} = 0 & \text{if one or more } j_i < 0.$$

Hence we have to solve the system of equations

(5.3) 
$$\sum_{p=1}^{n} \sum_{\pi \in V_{j-1}} \frac{\partial}{\partial t_{p}} (c_{v_{1}} - i_{1}(p, \pi), \dots, v_{n}} - i_{n}(p, \pi) (t)) = 0$$
for all  $1 \le j \le n$ ,  $v$  with  $\Sigma v_{j} = d+2j-1$ .

We'll prove by complete induction with respect to the lexicographical ordering that (5.3) implies

(5.4) 
$$\frac{\partial}{\partial t_q} c_{\nu_1, \dots, \nu_n}(t) = 0 \quad \forall q: 1 \le q \le n, \ \forall \nu: \ \Sigma \nu_i = d.$$

(Remember that  $(\mu_1,\ldots,\mu_n)$  <  $(m_1,\ldots,m_n)$  iff.  $\exists \ell$  such that  $\mu_i$  =  $m_i$  $1 \le i \le \ell-1$  and  $\mu_{\rho} < m_{\rho}$ ).

- By taking j = 1 and  $v_q = 1$ ,  $v_i = 0$  for  $i \neq q$  it is clear from (5.3)
- that  $\frac{\partial}{\partial t_q} c_0, \dots, 0$  (t) = 0  $\forall q$ . ii. Let  $(\ell_1, \dots, \ell_n) = (0, \dots, 0, \ell_{p+1}, \dots, \ell_n)$  with  $\ell_{p+1} \neq 0$ , and assume that for all q

$$\frac{\partial}{\partial tq} c_{\ell_1',\ldots,\ell_n'}(t) = 0$$
 if  $(\ell_1',\ldots,\ell_n') < (\ell_1,\ldots,\ell_n)$ 

(induction hypothesis).

 $\underline{a}$ . Assume  $1 \le q \le p$ .

By taking j = n-i+1,  $v_q$  = 1,  $v_i$  = 0 if 1  $\leq$  i  $\leq$  p, i  $\neq$  q and  $v_1$  =  $\ell_i$ +2 if  $i \ge p+1$  (5.3) becomes

$$\frac{\partial}{\partial t_{\mathbf{q}}} c_{0,\ldots,0,\ell_{\mathbf{p}+1},\ldots,\ell_{\mathbf{n}}} (t) = 0.$$

b. Assume  $q \ge p+1$ .

By taking j = n-q,  $v_i = 0$  if  $1 \le i \le p$ ,  $v_i = \ell_i$  if  $p+1 \le i \le q-1$ ,  $v_q = \ell_q + 1$  and  $v_i = \ell_i + 2$  if  $i \ge q + 1$  (5.3) becomes

$$\frac{\partial}{\partial t_{q}} c_{0,\ldots,0,\ell_{p+1},\ldots,\ell_{n}}(t) = 0,$$

where we have used the induction hypothesis.

So it is proved that (5.3) implies (5.4). Hence  $c_{v_1, \dots, v_n}(t) =$ constant for all  $\nu$ , so the lemma is proved.

# THEOREM 4. Let D $\in$ $\mathbb{D}^{W}(G)$ . Then

- D can be written as a polynomial in the  $\Delta_{1}$ .
- This expression is unique, that is if  $P_1(\bar{\Delta}_1, \dots, \bar{\Delta}_n) = P_2(\bar{\Delta}_1, \dots, \bar{\Delta}_n)$ , then  $P_1 \equiv P_2$ .

<u>PROOF.</u> <u>a.</u> Let  $D \in \mathbb{D}^{W}(G)$ , and suppose D cannot be written as a polynomial in the  $\Delta$ . Let d := degree D, and assume that d is minimal. According to lemma 5.5 we can write

$$D = \sum_{\mu} c_{\mu} \left(\frac{\partial}{\partial t_{1}}\right)^{\mu} \dots \left(\frac{\partial}{\partial t_{n}}\right)^{\mu} n + 1.0.$$

$$\Sigma \mu_{i} = d$$

Since D satisfies the symmetry relations of lemma 5.4, the d-th order part of D has to be a symmetric polynomial in  $\frac{\partial^2}{\partial t_1^2}, \dots, \frac{\partial^2}{\partial t_n^2}$ , and hence a polynomial in  $S_1, \dots, S_n$ , where  $S_j$  is the j-th elementary symmetric polynomial in  $\frac{\partial^2}{\partial t_1^2}, \dots, \frac{\partial^2}{\partial t_n^2}$ . Thus we have

$$D = P(S_1, \ldots, S_n) + D',$$

where D' is an operator of degree < d. We also have  $\Delta_j = S_j + 1.0.$ , so  $S_j = \Delta_j + 1.0.$  Hence

(5.5) 
$$D = P(\Delta_1, ..., \Delta_n) + D'',$$

where D" is an operator of degree d" < d.

Since  $D \in \mathbb{D}^W(G)$  and  $P \in \mathbb{D}^W(G)$  (because all  $\Delta_j \in \mathbb{D}^W(G)$ ) we have  $D'' \in \mathbb{D}^W(G)$ . Because d'' < d, D'' can be written as a polynomial in  $\Delta_1, \ldots, \Delta_n$ , and because of (5.5) this implies that D can be written as a polynomial in  $\Delta_1, \ldots, \Delta_n$ . This contradiction proves  $\underline{a}$ .

<u>b</u>. It is sufficient to show:  $Q(\Delta_1, \ldots, \Delta_n) = 0 \Rightarrow Q \equiv 0$ , if Q is a polynomial. So, suppose  $Q(\Delta_1, \ldots, \Delta_n) = 0$ , and  $Q \not\equiv 0$ . So for some  $e \in \mathbb{Z}$ 

$$Q(u) = \sum_{\substack{\mu \\ 2\mu_1 + 4\mu_2 + \dots + 2n\mu_n \le e}} k_{\mu} u_1^{\mu_1} u_2^{\mu_2} \dots u_n^{\mu_n},$$

where not for all  $\mu$  with  $2\mu_1 + 4\mu_2 + \dots + 2n\mu_n = e$  we have  $k_{\mu} = 0$ . Taking  $u_i = \Delta_i$ , and using the fact that  $\Delta_j = S_j (\frac{\partial^2}{\partial t_1^2}, \dots, \frac{\partial^2}{\partial t_n^2}) + 1.0$ . we obtain

$$0 = Q(\Delta_{1}, \dots, \Delta_{n}) = \sum_{\substack{\mu \\ 2\mu_{1} + \dots + 2n\mu_{n} \leq e}} k_{\mu}(s_{1} + 1 \cdot o.)^{\mu_{1}}(s_{2} + 1 \cdot o.)^{\mu_{2}} \dots (s_{n} + 1 \cdot o.)^{\mu_{n}}$$

$$= \sum_{\substack{\mu \\ 2\mu_{1} + \dots + 2n\mu_{n} = e}} k_{\mu}(s_{1}(\frac{\partial^{2}}{\partial t_{1}^{2}}, \dots, \frac{\partial^{2}}{\partial t_{n}^{2}})^{\mu_{1}} \dots (s_{n}(\frac{\partial^{2}}{\partial t_{1}^{2}}, \dots, \frac{\partial^{2}}{\partial t_{n}^{2}}))^{\mu_{n}} + 1 \cdot o.$$

Hence, the e-th order term of the above expression must be 0. But this is a combination of elementary symmetric polynomials, and this combination can only be 0 if all coefficients are 0, hence

$$k_{\mu} = 0$$
  $\forall \mu: 2\mu_1 + 4\mu_2 + ... + 2n\mu_n = e$ 

which is a contradiction, so  $Q \equiv 0$ .

Because of theorem 4 we have proved the second theorem of BEREZIN and KARPELEVIC [1].

THEOREM 5. Let G = SU(n,n+k;C). The operators  $\Delta_{j} = \omega^{-1} S_{j} (L_{1}, \ldots, L_{n}) \circ \omega$  (1  $\leq$  j  $\leq$  n), where  $S_{j} =$  j-th elementary symmetric polynomial and  $L_{i} = \frac{\partial^{2}}{\partial t_{i}^{2}} + 2(k \text{ coth } t_{i} + \text{ coth } 2t_{i}) \frac{\partial}{\partial t_{i}}$ , form a system of generators for  $\delta(\mathbb{D}_{0}(G))$ .

#### ACKNOWLEDGEMENT

I would like to thank Tom Koornwinder for suggesting the problem and for many valuable discussions.

#### REFERENCES

- [1] BEREZIN, F.A. & F.I. KARPELEVIC, Zonal spherical functions and Laplace operators on some symmetric spaces, Dokl. Akad. Nauk. SSSR (N.S.)

  118 (1958), 9-12 (In Russian).
- [2] ERDÉLYI, A., W. MAGNUS, F. OBERHETTINGER & F. TRICOMBI, Higher Transcedental Functions, vol. 1, McGraw-Hill, New York, 1953.

- [3] HARISH-CHANDRA, Spherical Functions on a Semisimple Lie Group, I.

  Am. J. Math. 80 (1958), 241-310.
- [4] HELGASON, S., Analysis on Lie Groups and Homogeneous Spaces, Conf.

  Board of the Math. Sci. Regional Conf. Ser. Math. no.14. Am.

  Math. Soc., Providence, R.I. 1972.
- [5] HELGASON, S., Functions on Symmetric Spaces, in: Proceedings of Symposia in Pure Mathematics, vol. XXVI; Harmonic Analysis on Homogeneous Spaces, Am. Math. Soc. Providence, R.I. 1973.
- [6] HUA, L.K., Harmonic Analysis of Functions of Several Complex Variables in the Classical Domains, Am. Math. Soc. Providence, R.I. 1963.
- [7] KOORNWINDER, T.H., Orthogonal Polynomials in Two Variables which are eigenfunctions of two Algebraically Independent Partial Differential Operators, I,II. Nederl. Akad. Wetensch. Proc. Ser. A 77 = Indag. Math. 36 (1974), pp.59-66.
- [8] KOORNWINDER, T.H., A new proof of a Paley-Wiener Type Theorem for the Jacobi Transform. Ark. Mat. 13 (1975), 145-159.
- [9] TAKAHASHI, R., Fonctions Sphériques zonales sur U(n,n+k;F), in "Séminaire d'Analyse Harmonique" (1976-77) Faculté des Sciences de Tunis, Departement de Mathematique, 1977.