On unitary representations and factor sets of covering groups of the real symplectic groups

Dedicated to Professor Hisaaki Yoshizawa on his 60th birthday

By

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(Received October 21, 1982)

Introduction.

In an attempt to get the metaplectic groups of "higher degree", Kubota presented a Weil type representation for $SL(2, \mathbb{C})$ in the papers [7]-[10]. A similar construction of the covering groups of $SL(2, \mathbb{R})$ was obtained by Yamazaki [16]. Briefly speaking, they replaced the role of the Fourier transformation in the construction of so-called Weil representation [14] by that of the Fourier-Bessel transformation. In the present paper we treat the case of the real symplectic group $Sp(m, \mathbb{R})$, using the Bessel functions of matrix argument defined by Herz [5]. We start from a certain family of unitary operators defined on an open dense subset of $Sp(m, \mathbb{R})$. Then this family determines a projective unitary representation of $Sp(m, \mathbb{R})$. For a closer investigation of matters, we introduce a factor set for the universal covering group of $Sp(m, \mathbb{R})$, which can be computed explicitly. The purpose of the present paper is to study such a family of unitary operators in connection with the factor set.

Let us explain our results in more detail. Let $S_m(R)$ be the space of all $m \times m$ real symmetric matrices and P_m the space of all $m \times m$ positive definite real symmetric matrices. For $\delta > -1$, we denote by $L^2_{\delta}(P_m)$ the Hilbert space of square integrable functions on P_m with respect to the measure $(\det x)^{\delta} dx$, where dx is the restriction of usual Lebesgue measure on $S_m(R)$. We denote three types of elements in Sp(m,R) by $d(a) = \begin{pmatrix} a & 0 \\ 0 & t_{a^{-1}} \end{pmatrix}$, $t(b) = \begin{pmatrix} 1 & b \\ 0 & 1 \end{pmatrix}$, $d'(c) = \begin{pmatrix} 0 & -t_{c^{-1}} \\ c & 0 \end{pmatrix}$ for $a, c \in GL(m,R)$ and $b \in S_m(R)$. Corresponding to these elements, we define three types of unitary operators on $L^2_{\delta}(P_m)$ as follows. For $\varphi \in L^2_{\delta}(P_m)$,

$$\begin{aligned} d_{\delta}(a)\varphi(x) &= \varphi({}^{t}ax\,a) |\det a|^{\delta+p} & (a \in GL(m, \mathbf{R})), \\ t_{\delta}(b)\varphi(x) &= \varphi(x) \operatorname{etr}(\sqrt{-1}bx) & (b \in S_{m}(\mathbf{R})), \\ d_{\delta}'(c)\varphi(x) &= \varphi^{*}(c^{-1}x^{t}c^{-1}) |\det c|^{-\delta-p} & (c \in GL(m, \mathbf{R})). \end{aligned}$$

Here p=(m+1)/2, ${\rm etr}(a)={\rm exp}({\rm tr}(a))$, and φ^* is the Hankel transform of φ defined by

$$\varphi^*(x) = \int_{P_{\lambda \delta}} \varphi(y) A_{\delta}(xy) (\det y)^{\delta} dy$$

with the Bessel function A_{δ} of Herz [5]. On the other hand, put

$$\Omega = \left\{ \begin{pmatrix} a & b \\ c & d \end{pmatrix} \in Sp(m, \mathbf{R}) ; \det c \neq 0 \right\}.$$

Then any element σ in Ω is uniquely decomposed in the form $\sigma = t(b_1)d'(c)t(b_2)$. Using this decomposition for $\sigma \in \Omega$, we define a unitary operator $r_{\delta}(\sigma)$ on $L_{\delta}^{2}(P_{m})$ by $r_{\delta}(\sigma) = t_{\delta}(b_{1})d'_{\delta}(c)t_{\delta}(b_{2})$. Let us now state our first theorem:

Theorem 3.2. Let $\sigma = \begin{pmatrix} a & b \\ c & d \end{pmatrix}$, $\sigma' = \begin{pmatrix} a' & b' \\ c' & d' \end{pmatrix}$, $\sigma'' = \begin{pmatrix} a'' & b'' \\ c'' & d'' \end{pmatrix}$ be three elements in Ω such that $\sigma'' = \sigma \sigma'$. Then it holds that

$$r_{\delta}(\sigma)r_{\delta}(\sigma') = r_{\delta}(\sigma'')e_{\delta}(\operatorname{sgn}(c^{-1}c''c'^{-1}))$$

where $e_{\delta}(\zeta) = \exp\left(\sqrt{-1} \frac{\pi}{2}(\delta + p)\zeta\right)$ and $\operatorname{sgn} b$ $(b \in S_m(R))$ is the index of inertial of b.

From this theorem, we see that r_{δ} determines a projective unitary representation of $Sp(m, \mathbf{R})$, so that we obtain a unitary representation of the universal covering group of $Sp(m, \mathbf{R})$. To investigate this representation, we describe the universal covering group of $Sp(m, \mathbf{R})$ using an explicit factor set, which we denote by $A(\sigma, \sigma')$, $(\sigma, \sigma' \in Sp(m, \mathbf{R}))$. For example, we have an expression

(5.1)
$$A(\sigma, \sigma') = \frac{1}{4} \{ \operatorname{Sgn}(c) - \operatorname{Sgn}(c'') + \operatorname{Sgn}(c') - \operatorname{Sgn}(c^{-1}c''c'^{-1}) \}$$

for σ , σ' , σ'' in Theorem 3.2. (For the definition of Sgn, see § 5). Now, for a positive integer q, we consider the central extension G_q of $Sp(m, \mathbf{R})$ by \mathbf{Z} with the factor set $qA(\sigma, \sigma')$. Here G_q is a group with the underlying set $Sp(m, \mathbf{R})$ $\times \mathbf{Z}$ and the group operation $(\sigma, n)(\sigma', n') = (\sigma\sigma', n+n'+qA(\sigma, \sigma'))$. Then G_1 for q=1 is by definition the universal covering group of $Sp(m, \mathbf{R})$. For the structure of G_q , we see in Proposition 6.1 that G_q is a semidirect product of G_1 and $\mathbf{Z}/q\mathbf{Z}$. Further in Proposition 6.2, we determine the normal subgroups of G_q . For the representation of G_q , from Theorem 3.2 and (5.1), we obtain the following

Theorem 6.3. For $\delta > -1$, there exists an irreducible unitary representation $U_{q,\delta}$ of G_q on the Hilbert space $L^2_{\delta}(P_m)$ such that for $(\sigma, n) \in G_q$ with $\sigma = \begin{pmatrix} a & b \\ c & d \end{pmatrix} \in \Omega$,

$$U_{q,\delta}((\sigma, n)) = r_{\delta}(\sigma)e_{\delta}\left(-\frac{4}{a}n - \operatorname{Sgn}(c)\right).$$

By virtue of the explicit factor set, we can specify the group of operators on $L^2_{\delta}(P_m)$ generated by the set $\{r_{\delta}(\sigma); \sigma \in \Omega\}$ as $U_{4,\delta}(G_4)$ for m odd, and $U_{2,\delta}(G_2)$ for m even (Proposition 6.6).

The equivalence of the representation $U_{1,\delta}$ to relative holomorphic discrete series representation of the universal covering group of $Sp(m, \mathbf{R})$ is given by the Laplace transformation. Therefore $U_{1,\delta}$ is found to be essentially the same as that obtained in Yamada [15, Th. 3.5].

The contents of each section are as follows. § 1 is a preliminary and § 2 is a summary of the necessary facts about the Bessel functions of Herz. In § 3, we compute the factor associated with the family of operators $\{r_{\delta}(\sigma); \sigma \in \Omega\}$. In § 4, we define and compute an explicit factor set $A(\sigma, \sigma')$, and describe the universal covering group of $Sp(m, \mathbf{R})$ by it. Gathering these results in §§ 3-4, we obtain unitary representations of the universal covering group of $Sp(m, \mathbf{R})$ in § 5. § 6 is devoted to study of the group G_q . § 7 is a remark on the relation to relative holomorphic discrete series representations. In Appendix, we give a sufficient condition that the commutant of a certain set of operators on $L^2(X)$ is the algebra of multiplication operators.

The author wishes to express his thanks to Professor T. Hirai for his constant encouragement and various advices.

§ 1. Notations and preliminaries.

1.1. We denote by Z, R, and C, respectively, the ring of integers, the real number field, and the complex number field. Also we use the notation $M_m(F)$ and GL(m,F) for the total matrix algebra and the general linear group of degree m with entries in F, where F=R or C. For a matrix a, ta is the transposed of a. We denote by 1_m or 0_m the unit matrix or the zero matrix of degree m. For $z \in M_m(C)$, Re z or Im z denotes the real or the imaginary part of z: Re z, $Im z \in M_m(R)$, $z = Re z + \sqrt{-1} Im z$. The group of real or complex orthogonal matrices and the group of unitary matrices of degree m are denoted by O(m, R), O(m, C), and U(m) respectively. Moreover we use the following spaces of matrices:

 $S_m(\mathbf{R})$: the space of all $m \times m$ real symmetric matrices,

 $S_m(C)$: the space of all $m \times m$ complex symmetric matrices,

 P_m : the space of all $m \times m$ positive definite real symmetric matrices,

 \mathfrak{F}_m : the Siegel upper half space of degree m, $\mathfrak{F}_m = \{z \in S_m(C) ; \text{Im } z \in P_m\}$.

For $a \in S_m(\mathbf{R})$, we write a > 0 if a is positive definite. As usual det a or tr a means the determinant or the trace of a. Following Herz [5], we write $\operatorname{etr}(a) = \exp(\operatorname{tr} a)$.

1.2. Throughout this paper, we fix an integer m>0 and use the letter p for (m+1)/2 consistently, p=(m+1)/2.

On the vector space $S_m(\mathbf{R})$, we define the measure dx as $\prod_{i \leq j} dx_{ij}$. Here the coordinate x_{ij} is taken from the components of $x = (x_{ij})$, and dx_{ij} is the Lebesgue measure on \mathbf{R} .

Let $GL(m, \mathbf{R})$ act on $S_m(\mathbf{R})$ by $x \mapsto^t ax a = x^a$ $(x \in S_m(\mathbf{R}), a \in GL(m, \mathbf{R}))$. Then P_m is an open orbit. It is easy to see that the module of the linear transformation $x \mapsto x^a$ with respect to the measure dx is $|\det a|^{2p}$, i.e., $dx^a = |\det a|^{2p} dx$. So we have a $GL(m, \mathbf{R})$ -invaritnt measure $(\det x)^{-p} dx$ on P_m .

On the other hand, every element $x \in P_m$ is diagonalized by an element in O(m, R). Using the eigenvalues of x, we can write the measure dx in the form

$$dx = \prod_{i \leq j} |t_i - t_j| dt_1 \cdots dt_m du$$
.

Here $x={}^{\iota}utu$, $t={\rm diag}(t_1,\cdots,t_m)$, $u\in O(m,\mathbf{R})$, and du is a Haar measure on $O(m,\mathbf{R})$. Since $O(m,\mathbf{R})$ is compact, the absolute convergence of an integral with respect to dx depends only on the part $\prod_{i< j} |t_i-t_j| \, dt_1 \cdots dt_m$. For example, the integral

$$\int_{P_m} (\det(x_0 + \sqrt{-1} y))^{-\alpha} dy$$

is absolutely convergent if Re $\alpha > m$ for a fixed $x_0 \in P_m$.

1.3. As in Herz [5], we make the following convention.

A complex analytic function f on $S_m(C)$ is called *symmetric* if it satisfies $f({}^tuzu)=f(z)$ for all $u\in O(m,C)$. A symmetric function f(z) is actually an analytic function of m elementary symmetric functions of z, $s_1=\operatorname{tr} z$, s_2,\cdots , $s_m=\det z$. Using this fact, for a symmetric function f, we extend its domain of definition from $S_m(C)$ to $M_m(C)$ naturally. Then we see $f({}^tz)=f(z)$ and f(zw)=f(wz). Moreover, it is useful to note the following. Let $x\in P_m$ and $x^{1/2}$ be the positive definite square root of x. Then $x^{1/2}zx^{1/2}\in S_m(C)$ for $z\in S_m(C)$, and we have $f(xz)=f(zx)=f(x^{1/2}zx^{1/2})$.

§ 2. Bessel functions of matrix argument.

In this section we summarize some results of Herz [5].

2.1. Definition of the Bessel functions.

Let δ be a complex number with Re $\delta > p-1$. The Bessel function $A_{\delta}(x)$ $(x \in S_m(C))$ is defined as

(2.1)
$$A_{\delta}(x) = (2\pi\sqrt{-1})^{-mp} \int_{\substack{Re \ z = x_0 > 0 \\ z \in S_m(C)}} \operatorname{etr}(z - xz^{-1}) (\det z)^{-\delta - p} dz.$$

Here the integral should be understood as

$$(2\pi)^{-mp} \int_{S_m(R)} \operatorname{etr}(z - xz^{-1}) (\det z)^{-\delta - p} dy$$
,

with the variable $z=x_0+\sqrt{-1}$ y for a fixed $x_0 \in P_m$, and we take the branch of the function $(\det z)^{-\delta-p}$ for $\operatorname{Re} z>0$ determined by $(\det 1_m)^{-\delta-p}=1$. Since $\operatorname{etr}(z-xz^{-1})$ is bounded in $z=x_0+\sqrt{-1}$ y, the integral (2.1) converges absolutely for $\operatorname{Re} \delta>p-1$. And by the Cauchy's theorem, (2.1) is independent of $x_0 \in P_m$. Moreover we can see that for any fixed $x_0 \in P_m$, $\operatorname{etr}(z-xz^{-1})$ is uniformly bounded in $z=x_0+\sqrt{-1}$ y whenever x varies in a compact subset of $S_m(C)$. Therefore $A_\delta(x)$ is an entire function in x and analytic in δ for $\operatorname{Re} \delta>p-1$. In addition, for $\operatorname{Re} \delta>p-1$, $A_\delta(x)$ is bounded in $x \in P_m$ and vanishes at infinity.

The analytic continuation in δ of $A_{\delta}(x)$ is carried out by the differential recurrence formula:

$$(2.2) D((\det x)^{\delta} A_{\delta}(x)) = (\det x)^{\delta-1} A_{\delta-1}(x),$$

where $D = \det\left(\eta_{ij} \frac{\partial}{\partial x_{ij}}\right)$, $\eta_{ij} = 1$ if i = j, and $= \frac{1}{2}$ if $i \neq j$. It can be shown that A_{δ} is analytically continued to all $\delta \in C$, so that $A_{\delta}(x)$ is entire in δ and x simultaneously.

For Re $\delta > p-1$, (2.1) shows that $A_{\delta}(x) = O(\text{etr}(|x|))$, and the same estimate holds also for all derivatives of $A_{\delta}(x)$. Here |x| is the positive definite hermitian matrix which satisfies $|x|^2 = {}^t \bar{x} x$.

From the definition (2.1), we see that $A_{\delta}(x)$ is symmetric. So we can extend the function $A_{\delta}(z)$ for all $z \in M_m(C)$.

The very important formula $A_{\hat{o}}$ is the Laplace transform of (2.1):

(2.3)
$$\int_{P_m} \operatorname{etr}(-xz) A_{\bar{z}}(xy) (\det x)^{\delta} dx = \operatorname{etr}(-yz^{-1}) (\det z)^{-\delta - p}.$$

This converges absolutely for all $y \in P_m$, Re z > 0, and Re $\delta > -1$. Formulae in the following subsections 2.2 and 2.3 are essentially based on (2.3).

Remark. For m=1, the relation of $A_{\delta}(x)$ to the ordinary Bessel function $J_{\delta}(x)$ is given by $J_{\delta}(x) = A_{\delta}\left(\frac{1}{4}x^{2}\right)\left(\frac{x}{2}\right)^{\delta}$. (c.f. Watson [13, 6.2])

2.2. The Hankel transform. Let δ be a real number greater than -1. We denote by $L^2_{\delta}(P_m)$ the Hilbert space of all square integrable functions on P_m with respect to the measure $(\det x)^{\delta}dx$. Let us consider the linear transformation with integral kernel $A_{\delta}(xy)$:

(2.4)
$$\varphi^*(x) = \int_{P_m} \varphi(y) A_{\delta}(xy) (\det y)^{\delta} dy.$$

Proposition 2.1 (C.f. Herz [5, Theorem 3.1]). The transform $\varphi \mapsto \varphi^*$ on the space of continuous functions with compact supports can be extended on the whole $L^2_{\delta}(P_m)$ as a unitary operator, and $\varphi^{**}=\varphi$. The integral expression (2.4) is valid for $\varphi \in L^2_{\delta}(P_m)$ whenever it is absolutely convergent.

2.3. Weber's second exponential integral. For Re $\delta > -1$, $a, b \in P_m$, and Re z > 0, we have an integral formula which converges absolutely (Herz [5, (5.8)]).

(2.5)
$$\int_{P_m} \operatorname{etr}(-xz) A_{\delta}(ax) A_{\delta}(bx) (\det x)^{\delta} dx$$
$$= \operatorname{etr}(-(a+b)z^{-1}) A_{\delta}(-az^{-1}bz^{-1}) (\det z)^{-\delta-p}.$$

Here the branch of $(\det z)^{-\delta-p}$ for $\operatorname{Re} z > 0$ is determined by $(\det 1_m)^{-\delta-p} = 1$.

§ 3. Weil type factor of a family of unitary operators.

3.1. Let δ be a real number greater than -1. On the analogy of Weil [14], Kubota [9], and Yamazaki [16], we define the following three types of unitary operators on $L^2_{\delta}(P_m)$. For $\varphi \in L^2_{\delta}(P_m)$,

$$\begin{aligned} d_{\delta}(a)\varphi(x) &= \varphi({}^{t}axa)|\det a|^{\delta+p} & (a \in GL(m, \mathbf{R})), \\ t_{\delta}(b)\varphi(x) &= \varphi(x) \operatorname{etr}(\sqrt{-1}bx) & (b \in S_{m}(\mathbf{R})), \\ d_{\delta}'(c)\varphi(x) &= \varphi^{*}(c^{-1}x^{t}c^{-1})|\det c|^{-\delta-p} & (c \in GL(m, \mathbf{R})). \end{aligned}$$

Here φ^* is defined in 2.2.

In the following we often denote these operators as d(a), t(b), and d'(c) without the parameter δ in case there is no fear of confusion.

Proposition 3.1. Let $b \in GL(m, R)$ be symmetric. Then we have

$$(d_{\hat{\sigma}}'(-b^{-1})t_{\hat{\sigma}}(b))^{s} = \exp\left(\sqrt{-1}\frac{\pi}{2}(\hat{\sigma}+p)\operatorname{sgn}b\right).$$

Here $sgn\ b$ is the index of inertia of b, i.e., the dimension of positive eigenspace of b minus that of negative one.

Proof. We show the equality

$$(d'(-b^{-1})t(b))^2 = t(-b)d'(b^{-1}) \exp\left(\sqrt{-1}\frac{\pi}{2}(\hat{o}+p)\operatorname{sgn} b\right).$$

Let us compute $I=(d'(-b^{-1})t(b))^2\varphi(x)$ for a continuous function φ on P_m with compact support. Put

$$\Phi(x_1, x_2) = \varphi(x_1) \operatorname{etr}(\sqrt{-1} bx) A_{\delta}(x_1 b x_2 b) (\det x_1)^{\delta} \times \operatorname{etr}(\sqrt{-1} b x_2) A_{\delta}(x_2 b x b) (\det x_2)^{\delta}.$$

Then we see formally

$$I = |\det b|^{2p+2\delta} \int_{P_m} \left(\int_{P_m} \Phi(x_1, x_2) dx_1 \right) dx_2.$$

To be precise, we consider the integral I_{ε} with convergence factor $\text{etr}(-\varepsilon x_2)$, $\varepsilon > 0$.

$$I_{\varepsilon} = |\det b|^{2p+2\delta} \int_{P_m} \left(\int_{P_m} \operatorname{etr}(-\varepsilon x_2) \Phi(x_1, x_2) dx_1 \right) dx_2.$$

Then by Fubini's theorem.

$$\begin{split} I_{\varepsilon} &= |\det b|^{2p+2\delta} \int \!\! dx_1 \! \int \!\! \mathrm{etr}(-\varepsilon x_2) \varPhi(x_1, x_2) dx_2 \\ &= |\det b|^{2p+2\delta} \! \int \!\! \varphi(x_1) \, \mathrm{etr}(\sqrt{-1} \, bx_1) (\det x_1)^{\delta} dx_1 \\ &\times \! \int \!\! \mathrm{etr}((-\varepsilon \! + \! \sqrt{-1} \, b)x_2) A_{\delta}(x_2 bx b) A_{\delta}(x_1 bx_2 b) (\det x_2)^{\delta} dx_2 \, . \end{split}$$

By the Weber's second exponential integral (2.5), integral $\int dx_2$ is equal to

$$\operatorname{etr}(-b(x+x_1)bz_{\varepsilon}^{-1})A_{\delta}(-bxbz_{\varepsilon}^{-1}bx_1bz_{\varepsilon}^{-1})(\det z_{\varepsilon})^{-\delta-p},$$

where $z_{\varepsilon} = \varepsilon - \sqrt{-1} b$. Therefore,

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$$I_{\varepsilon} \! = \! |\det b\,|^{\,2\,p + 2\delta} \, \mathrm{etr}(-bxbz_{\varepsilon}^{-1}) (\det z_{\varepsilon})^{-\delta - p}$$

$$\times \int \varphi(x_1) \operatorname{etr}(b(\sqrt{-1} - z_{\varepsilon}^{-1}b)x_1) A_{\delta}(-bz_{\varepsilon}^{-1}bxbz_{\varepsilon}^{-1}bx_1) (\operatorname{det} x_1)^{\delta} dx_1.$$

Letting ε tend to zero, we have

$$\begin{split} I &= |\det b|^{2p+2\delta} \varphi^*(bxb) \operatorname{etr}(-\sqrt{-1} \ bx) \times \lim_{\varepsilon \to 0} (\det z_{\varepsilon})^{-\delta - p} \\ &= t(-b)d'(b^{-1})\varphi(x) \times |\det b|^{\delta + p} \lim_{\varepsilon \to 0} (\det z_{\varepsilon})^{-\delta - p}. \end{split}$$

Recalling the choice of the branch for $(\det z)^{-\delta-p}$, we can easily compute the factor:

$$\lim_{\varepsilon \to 0} |\det z_{\varepsilon}|^{\delta+p} (\det z_{\varepsilon})^{-\delta-p} = \exp \left(\sqrt{-1} \frac{\pi}{2} (\delta+p) \operatorname{sgn} b \right).$$

Thus we obtain the assertion.

Q.E.D.

3.2. Let us consider the real symplectic group of degree m in the usual form,

$$Sp(m, \mathbf{R}) = \{ \sigma \in GL(2m, \mathbf{R}) ; {}^{t}\sigma J\sigma = J \}, \quad J = \begin{pmatrix} 0_{m} & -1_{m} \\ 1_{m} & 0_{m} \end{pmatrix} \in M_{2m}(\mathbf{R}).$$

We write $\sigma = \begin{pmatrix} a & b \\ c & d \end{pmatrix}$ using the $m \times m$ block components $a, b, c, d \in M_m(R)$, and denote $c = c(\sigma)$. We put

$$\Omega = \{ \sigma \in S p(m, \mathbf{R}) : \det c(\sigma) \neq 0 \}.$$

Moreover we define three types of elements in Sp(m, R) as follows:

$$d(a) = \begin{pmatrix} a & 0_m \\ 0_m & ta^{-1} \end{pmatrix}, \quad t(b) = \begin{pmatrix} 1_m & b \\ 0_m & 1_m \end{pmatrix}, \quad d'(c) = \begin{pmatrix} 0_m & -tc^{-1} \\ c & 0_m \end{pmatrix},$$

for $a, c \in GL(m, \mathbb{R})$ and $b \in S_m(\mathbb{R})$.

It is easy to see that every $\sigma \in \Omega$ can be written uniquely in the form

(3.1)
$$\sigma = t(b_1)d'(c)t(b_2), b_1, b_2 \in S_m(\mathbf{R}), c \in GL(m, \mathbf{R}).$$

In fact, for $\sigma = \begin{pmatrix} a & b \\ c & d \end{pmatrix}$, we have $b_1 = ac^{-1}$ and $b_2 = c^{-1}d$. Using the decomposition

(3.1) for $\sigma \in \Omega$, we define a unitary operator $r(\sigma) = r_{\delta}(\sigma)$ on $L_{\delta}^{2}(P_{m})$ by

$$r_{\delta}(\sigma) = t_{\delta}(b_1)d'_{\delta}(c)t_{\delta}(b_2).$$

Let us put $e_{\delta}(\zeta) = \exp\left(\sqrt{-1} \frac{\pi}{2} (\delta + p)\zeta\right)$ for $\zeta \in C$.

Theorem 3.2. Let σ , σ' , σ'' be three elements in Ω such that $\sigma'' = \sigma \sigma'$. Then it holds that

$$r_{\delta}(\sigma)r_{\delta}(\sigma')=r_{\delta}(\sigma'')e_{\delta}(\operatorname{sgn}(c^{-1}c''c'^{-1}))$$
,

where
$$\sigma = \begin{pmatrix} a & b \\ c & d \end{pmatrix}$$
, $\sigma' = \begin{pmatrix} a' & b' \\ c' & d' \end{pmatrix}$, $\sigma'' = \begin{pmatrix} a'' & b'' \\ c'' & d'' \end{pmatrix}$.

For the proof of Theorem, we prepare a computational lemma.

Lemma 3.3. Let ${}^tf = f$, c, $c' \in GL(m, \mathbb{R})$. Then we have

(3.3)
$$d'(c)t(f)d'(c') = t(f_1)d'(c f c')t(f'_2),$$

(3.4)
$$\mathbf{d}'(c)\mathbf{t}(f)\mathbf{d}'(c') = \mathbf{t}(f_1)\mathbf{d}'(cfc')\mathbf{t}(f_2')\mathbf{e}_{\delta}(\operatorname{sgn} f),$$

where $f_1 = -tc^{-1}f^{-1}c^{-1}$ and $f'_2 = -c'^{-1}f^{-1}tc'^{-1}$.

Proof. It is easy check the following equalities.

$$d(a_1)d(a_2) = d(a_1a_2), \quad d(a)^{-1} = d(a^{-1}),$$

$$(2) t(b_1)t(b_2) = t(b_1+b_2), t(b)^{-1} = t(-b),$$

(3)
$$d'(c_1)d'(c_2) = d(-{}^{t}c_1^{-1}c_2), \quad d'(c)^{-1} = d'(-{}^{t}c),$$

$$(4) d(a)t(b)d(a)^{-1}=t(ab^ta),$$

(5)
$$d(a)d'(c) = d'({}^{t}a^{-1}c), \quad d'(c)d(a) = d'(ca).$$

By a simple computation we see that there hold the equalities in which d, t, d' are substituted by d, t, d' respectively.

(1')
$$d(a_1)d(a_2)=d(a_1a_2), d(a)^{-1}=d(a^{-1}),$$

$$(2') t(b_1)t(b_2) = t(b_1+b_2), t(b)^{-1} = t(-b),$$

(3')
$$d'(c_1)d'(c_2) = d(-tc_1^{-1}c_2), \quad d'(c)^{-1} = d'(-tc),$$

$$d(a)t(b)d(a)^{-1}=t(ab^ta),$$

(5')
$$d(a)d'(c)=d'({}^ta^{-1}c), \quad d'(c)d(a)=d'(ca).$$

Moreover, recalling the equality $(d'(-f^{-1})t(f))^{3}=1$, or

$$t(f) = d'(f^{-1})t(-f)d'(f^{-1})t(-f)d'(f^{-1})$$

we get by $(1)\sim(5)$

$$\begin{split} d'(c)t(f)d'(c') &= d'(c)d'(f^{-1})t(-f)d'(f^{-1})t(-f)d'(f^{-1})d'(c') \\ &= d(-{}^{t}c^{-1}f^{-1})t(-f)d'(f^{-1})t(-f)d(-fc') \\ &= t(-{}^{t}c^{-1}f^{-1}c^{-1})d(-{}^{t}c^{-1}f^{-1})d'(f^{-1})d(-fc')t(-c'^{-1}f^{-1}{}^{t}c'^{-1}) \\ &= t(f_{1})d'(cfc')t(f'_{2}) \,. \end{split}$$

This proves the equality (3.3). The second equality (3.4) can be obtained in a parallel way. In fact, instead of $(d'(-f^{-1})t(f))^3=1$, we have only to use the equality $(d'(-f^{-1})t(f))^3=e_{\delta}(\operatorname{sgn} f)$, which was shown in Proposition 3.1.

Q.E.D. for Lemma 3.3.

Proof of Theorem 3.2. Let the decomposition of σ , σ' , σ'' be $\sigma=t(b_1)d'(c)t(b_2)$, $\sigma'=t(b_1')d'(c')t(b_2')$, $\sigma''=t(b_1'')d'(c'')t(b_2'')$. We have $b_2+b_1'=c^{-1}c''c'^{-1}$, because c''=ca'+dc', $b_2=c^{-1}d$, $b_1'=a'c'^{-1}$. Put $f=b_2+b_1'=c^{-1}c''c'^{-1}$. Then f is symmetric and

$$\sigma'' = \sigma \sigma' = t(b_1)d'(c)t(b_2)t(b'_1)d'(c')t(b'_2)$$

= $t(b_1)d'(c)t(f)d'(c')t(b'_2)$.

So by (3.3), we get

$$\sigma'' = t(b_1 + f_1)d'(cfc')t(f_2' + b_2')$$

where $f_1 = -t^{-1}c^{-1}f^{-1}c^{-1}$ and $f'_2 = -c'^{-1}f^{-1}t^{-1}c'^{-1}$. The uniqueness of the decomposition shows that $b''_1 = b_1 + f_1$, $b''_2 = f'_2 + b'_2$, and c'' = cfc'. So by definition,

$$r(\sigma'') = t(b_1 + f_1)d'(b f c')t(f'_2 + b'_2)$$
.

On the other hand, we have

$$r(\sigma)r(\sigma') = t(b_1)d'(c)t(b_2)t(b'_1)d'(c')t(b'_2)$$
$$= t(b_1)d'(c)t(f)d'(c')t(b'_2).$$

Then by (3.4), we get

$$r(\sigma)r(\sigma') = t(b_1)t(f_1)d'(cfc')t(f_2')t(b_2')e_{\delta}(\operatorname{sgn} f)$$

$$= t(b_1+f_1)d'(cfc')t(f_2'+b_2')e_{\delta}(\operatorname{sgn} f)$$

$$= r(\sigma'')e_{\delta}(\operatorname{sgn} f).$$

Hence the theorem.

Q.E.D.

§ 4. A factor set for the universal covering group of Sp(m, R).

In this section we describe the univarsal covering group of $Sp(m, \mathbf{R})$ using a factor set, which is convenient for our purpose. We give some explicit computations for the factor set, too.

- **4.1.** We introduce the following notations.
- (1) For $\zeta \in C$, $\zeta \neq 0$, we choose the principal value of its argument as $-\pi \leq \operatorname{Arg} \zeta < \pi$.
- (2) For $a \in M_m(C)$, we put

$$Arg(a) = \sum_{\mu} Arg \mu$$
,

where the summation is taken over all non-zero eigenvalues μ of a with multiplicities.

Remark 1. For $a \in S_m(R)$, we have

$$\operatorname{Arg}(a) = \frac{\pi}{2}(\operatorname{sgn}(a) - \operatorname{rank}(a)).$$

2. If $a \in M_m(\mathbf{R})$, then $\operatorname{Arg}(a) \in \pi \mathbf{Z}$.

4.2. A decomposition for elements in Sp(m, R).

Following Weil [14, Ch. V, n^{os} 46-47, Prop. 6, Cor's 1 & 2], we explain a "normal" form for $\sigma \in Sp(m, \mathbf{R})$, which generalizes the expression (3.1) for elements of Ω .

Let $\sigma = \begin{pmatrix} a & b \\ c & d \end{pmatrix}$ with $a, b, c, d \in M_m(R)$, and $\operatorname{rank}(c) = r$. Let V be the space of row vectors of dimension m. Let $V_1 \subset V$ be the range under right multiplication by c, and V_2 the orthogonal complement of V_1 in V. We choose orthonormal basis u_1, \dots, u_r of V_1 and u_{r+1}, \dots, u_m of V_2 . And we make a matrix u by arranging u_1, \dots, u_m in m columns in this order. Then $u \in O(m, R)$. Moreover we put

$$(4.1) e_1 = \begin{pmatrix} 1_r \\ 0_{m-r} \end{pmatrix}, \quad e_2 = 1_m - e_1 = \begin{pmatrix} 0_r \\ 1_{m-r} \end{pmatrix}, \quad E_r = \begin{pmatrix} e_2 & -e_1 \\ e_1 & e_2 \end{pmatrix}.$$

In this situation, σ can be written in the form

(4.2)
$$\sigma = d(u^{-1})t(g)d({}^t\lambda^{-1})E_rt(h)d(u),$$

where g, $h \in S_m(\mathbf{R})$, $e_1he_1 = h$, $\lambda \in GL(m, \mathbf{R})$. Moreover for a fixed u, the decomposition is unique.

Next let us look over how g, h, λ change in case u is replaced. If we choose another orthonormal basis of V_1 and V_2 and make the matrix u' as above, then $v = u'u^{-1}$ is of the form

$$v = \begin{pmatrix} v_1 \\ v_2 \end{pmatrix}, v_1 \in O(r, R), v_2 \in O(m-r, R).$$

So we see $v^{-1}e_1v = e_1$, $v^{-1}e_2v = e_2$, $d(v^{-1})E_{\tau}d(v) = E_{\tau}$. Using this, we get easily

(4.3)
$$g = v^{-1}g'v, \quad h = v^{-1}h'v, \quad \lambda = v^{-1}\lambda'v,$$

where $\sigma = d(u'^{-1})t(g')d(t\lambda'^{-1})E_rt(h')d(u')$ is the decomposition corresponding to u'.

4.3. For $\sigma = \begin{pmatrix} a & b \\ c & d \end{pmatrix} \in Sp(m, R)$ and $z \in \mathfrak{H}_m$, we put $J(\sigma, z) = cz + d$. It is well known that $J(\sigma, z)$ is invertible. It can be written in terms of the decomposition (4.2) as

$$I(\sigma, z) = u^{-1}\lambda(e_1(uz^tu + h) + e_2)u$$
.

because $c = u^{-1}\lambda e_1 u$, $d = u^{-1}\lambda (h + e_2)u$.

Now we define, using (4.2),

$$(4.4) A I(\sigma, z) = \operatorname{Arg}(\lambda) + \operatorname{Arg}(e_1(uz^t u + h) + e_2)$$

Recalling (4.3), we see easily that this does not depend on the choise of u, so that $AJ(\sigma, z)$ is defined as a function of σ and z.

Let $\sigma \in \Omega$, i.e., rank(c) = m. Then, from the decomposition (3.1), we can choose $u = 1_m$, and get

$$(4.5) A J(\sigma, z) = \operatorname{Arg}(c) + \operatorname{Arg}(z + c^{-1}d).$$

Let c=0, i.e., $\sigma=\begin{pmatrix} a & b \\ 0 & \iota_{a^{-1}} \end{pmatrix}$. Then we can also choose $u=1_m$ and get $AJ(\sigma,z)=\mathrm{Arg}(\iota_a^{-1})=\mathrm{Arg}(a^{-1})$.

The important property of $A J(\sigma, z)$ is the following.

Proposition 4.1. For a fixed $\sigma \in Sp(m, \mathbb{R})$, the function $AJ(\sigma, z)$ of z is continuous on \mathfrak{H}_m .

Proof. Let us write $uz^tu=\begin{pmatrix} z_1 & * \\ * & * \end{pmatrix}$, $z_1 \in S_r(C)$. It is easy to see $z_1 \in \mathfrak{F}_r$. Since $e_1he_1=h$, the matrix h is of the form $\begin{pmatrix} h_1 \\ 0_{m-r} \end{pmatrix}$, $h_1 \in S_r(R)$. Then we have

$$e_1(uz^tu+h)+e_2=\begin{pmatrix} z_1+h_1 & * \\ 0 & 1_{m-r} \end{pmatrix}.$$

Therefore we have only to consider the eigenvalues of z_1+h_1 . Since $z_1+h_1 \in \mathfrak{F}_r$, its eigenvalues are in the complex upper half plane \mathfrak{F}_1 . By definition, whenever μ is in \mathfrak{F}_1 , the map $\mu \mapsto \operatorname{Arg} \mu$ is continuous. Thus the continuity of the map $z \mapsto \operatorname{Arg}(z_1+h_1)$ is verified, because the roots of a polynomial depend continuously on its coefficients. Q. E. D.

4.4. Let us put $j(\sigma, z) = \det J(\sigma, z)$. Then we see

$$(4.6) j(\sigma, z) = |j(\sigma, z)| \exp(\sqrt{-1} A J(\sigma, z)).$$

On the other hand, for σ , $\sigma' \in Sp(m, \mathbb{R})$, $z \in \mathfrak{H}_m$, we have

$$(4.7) I(\sigma\sigma', z) = I(\sigma, \sigma'z) I(\sigma', z) \text{ and } i(\sigma\sigma', z) = i(\sigma, \sigma'z) i(\sigma', z),$$

Here the action of $Sp(m, \mathbf{R})$ on \mathfrak{H}_m is given by

$$\tau z = (az+b)(cz+d)^{-1}, \quad \tau = \begin{pmatrix} a & b \\ c & d \end{pmatrix} \in Sp(m, R).$$

Now we consider

(4.8)
$$A(\sigma, \sigma'; z) = \frac{1}{2\pi} (AJ(\sigma, \sigma'z) - AJ(\sigma\sigma', z) + AJ(\sigma', z)).$$

From (4.6) and (4.7), we see that $\exp(2\pi\sqrt{-1}\,A(\sigma,\,\sigma'\,;z))=1$, so that $A(\sigma,\,\sigma'\,;z)$ $\in \mathbb{Z}$. On the other hand, by Proposition 4.1, $A(\sigma,\,\sigma'\,;z)$ is continuous in z. Therefore we find that $A(\sigma,\,\sigma'\,;z)$ does not depend on $z\in\mathfrak{H}_m$. So we write it by $A(\sigma,\,\sigma')$ instead.

By a simple computation, the following cocycle condition for $A(\sigma, \sigma')$ is verified:

$$A(\sigma\sigma', \sigma'') + A(\sigma, \sigma') = A(\sigma, \sigma'\sigma'') + A(\sigma', \sigma'')$$

Now using this factor set $A(\sigma, \sigma')$, we construct a central extension G_1 of $Sp(m, \mathbf{R})$ as follows. As an underlying set, we take $G_1 = Sp(m, \mathbf{R}) \times \mathbf{Z}$. The group operation in G_1 is given by

$$(\sigma, n)(\sigma', n') = (\sigma\sigma', n+n'+A(\sigma, \sigma')).$$

Proposition 4.2. The group G_1 is the universal covering group of Sp(m, R).

Proof. This can be seen by restricing the factor set on the maximal compact subgroup $K = \{ \begin{pmatrix} a & -b \\ b & a \end{pmatrix} \in GL(2m, \mathbb{R}) \; ; \; a + \sqrt{-1} \; b \in U(m) \}$. But we give here

another proof in order to mention the topology on the covering group.

Let us realize the universal covering group $Sp(m, R)^{\sim}$ of Sp(m, R) as in Kashiwara-Vergne [6, (3.5)]: $Sp(m, R)^{\sim} = \{(\sigma, L_{\sigma}); \sigma \in Sp(m, R), L_{\sigma} \in \mathcal{L}_{\sigma}\}$ endowed with the group operation $(\sigma, L_{\sigma})(\sigma', L_{\sigma'}) = (\sigma'', L_{\sigma'})$ with $\sigma'' = \sigma \sigma'$ and $L_{\sigma'}(z) = L_{\sigma}(\sigma'z) + L_{\sigma'}(z)$. Here L_{σ} is an element of a family \mathcal{L}_{σ} of functions on \mathfrak{F}_m given as follows. For any fixed $\sigma \in Sp(m, R)$, $L_{\sigma}(z) = \log j(\sigma, z)$, where the values of logarithm are taken in such a way that we get a univalent continuous function on the simply connected domain \mathfrak{F}_m . Note that L_{σ} is determined by its value at $z = \sqrt{-1}$, and that the topology on $Sp(m, R)^{\sim}$ is given as the induced topology from $Sp(m, R) \times C$ to $\{(\sigma, L_{\sigma}(\sqrt{-1}))\}$. Now, we put for $\sigma \in Sp(m, R)$, $s(\sigma) = (\sigma, \log|j(\sigma, z)| + \sqrt{-1} A J(\sigma, z))$. Then Proposition 4.1 shows that $s(\sigma) \in Sp(m, R)^{\sim}$, so that s gives a cross section from Sp(m, R) to $Sp(m, R)^{\sim}$. It is easy to see that $s(\sigma\sigma')^{-1}s(\sigma)s(\sigma') = (1, 2\pi\sqrt{-1} A(\sigma, \sigma'))$. Thus the factor set $A(\sigma, \sigma')$ determines the universal covering group of Sp(m, R).

Let Ω' be the set of $\sigma \in \Omega$ such that $c(\sigma)$ has no negative eigenvalues. Then we see from (4.5) that the cross section s is continuous on Ω' , so that the topology on the subset $\{(\sigma, n) \in G_1 : \sigma \in \Omega', n \in \mathbb{Z}\}$ is the direct product topology of Ω' and \mathbb{Z} .

Q. E. D.

4.5. A computation of $A(\sigma, \sigma')$ for a generic case.

Here we compute $A(\sigma, \sigma')$ for the case that $\sigma, \sigma', \sigma'' = \sigma \sigma' \in \Omega$. The idea is simple. In the definition (4.8), we specialize z as $\sqrt{-1}\infty$.

As before, we write $\sigma = \begin{pmatrix} a & b \\ c & d \end{pmatrix}$, $\sigma' = \begin{pmatrix} a' & b' \\ c' & d' \end{pmatrix}$, $\sigma'' = \begin{pmatrix} a'' & b'' \\ c'' & d'' \end{pmatrix}$. In the formula (4.5) for $\sigma \in \Omega$, put $z = \sqrt{-1} t$ (t: positive real number) and let t tend to infinity. Then we get $AJ(\sigma, \sqrt{-1}\infty) = \operatorname{Arg}(c) + \frac{\pi}{2} m$, whence

$$(4.9) -A J(\sigma'', \sqrt{-1}\infty) + A J(\sigma', \sqrt{-1}\infty) = -\operatorname{Arg}(c'') + \operatorname{Arg}(c').$$

There remains to compute $AJ(\sigma, \sigma'(\sqrt{-1}\infty))$. We see that $\sigma'(\sqrt{-1}t) = a'c'^{-1} + \varepsilon(t)$ with $\varepsilon(t) \in \mathfrak{H}_m$ and $\lim_{t \to \infty} \varepsilon(t) = 0$. Therefore by (4.5),

$$AJ(\sigma, \sigma'(\sqrt{-1}t)) = \operatorname{Arg}(c) + \operatorname{Arg}(a'c'^{-1} + \varepsilon(t) + c^{-1}d)$$
$$= \operatorname{Arg}(c) + \operatorname{Arg}(c^{-1}c''c'^{-1} + \varepsilon(t)).$$

The following lemma leads us to the conclusion.

Lemma 4.3. Let
$${}^th=h\in GL(m,R)$$
. For $\varepsilon(t)\in \mathfrak{H}_m$ with $\lim_{t\to +\infty}\varepsilon(t)=0$, we have
$$\lim_{t\to +\infty}\operatorname{Arg}(h+\varepsilon(t))=-\operatorname{Arg}(h).$$

Proof. Since $h+\varepsilon(t)\in\mathfrak{D}_m$, its eigenvalues are in the complex upper half plane. On the other hand, the eigenvalues of h are non-zero real numbers, to which the eigenvalues of $h+\varepsilon(t)$ tend as $t\to+\infty$. According as the eigenvalue of $h+\varepsilon(t)$ tends to a positive or negative real number, its Arg tends to 0 or π respectively. By definition, Arg of a positive real number is 0 and that of a

negative one is $-\pi$. Therefore we see that $Arg(h+\varepsilon(t))$ tends to -Arg(h). Q. E. D.

From this lemma, putting $h = c^{-1}c''c'^{-1}$, we see that $AJ(\sigma, \sigma'(\sqrt{-1}t))$ tends to $Arg(c) - Arg(c^{-1}c''c'^{-1})$ as t tends to infinity. Gathering this and (4.9), we get the following.

Proposition 4.4. Let σ , σ' , $\sigma'' = \sigma \sigma' \in \Omega$. Then

$$A(\sigma, \sigma') = \frac{1}{2\pi} \left\{ \operatorname{Arg}(c) - \operatorname{Arg}(c'') + \operatorname{Arg}(c') - \operatorname{Arg}(c^{-1}c''c'^{-1}) \right\}.$$

4.6. In the remainder of this section, we make preparations for §§ 5-6. First we give a computation of $AJ(\sigma,z)$ by reduction to lower dimensional case, when σ and z are written in the form of a direct sums of lower dimensional ones. Next we compute $A(\sigma,\sigma')$ for σ,σ' in the maximal compact subgroup of Sp(1,R).

Let $\sigma^{(i)} = \begin{pmatrix} a^{(i)} & b^{(i)} \\ c^{(i)} & d^{(i)} \end{pmatrix} \in Sp(m^{(i)}, \mathbf{R})$, and $z^{(i)} \in \mathfrak{H}_{m^{(i)}}$ (i=1, 2). We put $\sigma^{(1)} + \sigma^{(2)} = \begin{pmatrix} a & b \\ c & d \end{pmatrix}$ with $a = a^{(1)} \oplus a^{(2)}$, $b = b^{(1)} \oplus b^{(2)}$, $c = c^{(1)} \oplus c^{(2)}$, $d = d^{(1)} \oplus d^{(2)}$. Here $a^{(1)} \oplus a^{(2)}$ means the direct sum of matrices $\begin{pmatrix} a^{(1)} & 0 \\ 0 & a^{(2)} \end{pmatrix}$.

Proposition 4.5. It holds that

$$AJ(\sigma^{(1)} + \sigma^{(2)}, z^{(1)} \oplus z^{(2)}) = AJ(\sigma^{(1)}, z^{(1)}) + AJ(\sigma^{(2)}, z^{(2)}).$$

Corollary 4.6. Let $\sigma_j^{(i)} \in Sp(m^{(i)}, R)$ (i, j=1, 2). Then

$$A(\sigma_1^{(1)} + \sigma_1^{(2)}, \sigma_2^{(2)} + \sigma_2^{(2)}) = A(\sigma_1^{(1)}, \sigma_2^{(2)}) + A(\sigma_1^{(2)}, \sigma_2^{(2)}).$$

Proof of Proposition 4.5. Let $r^{(i)} = \operatorname{rank}(c(\sigma^{(i)}))$ (i=1, 2), and put $m = m^{(1)} + m^{(2)}$, $r = r^{(1)} + r^{(2)}$. We denote the matrices appearing in the decomposition (4.2) for $\sigma^{(i)}$ by the suffixed letters such as $u^{(i)}$, $g^{(i)}$, $h^{(i)}$, $\lambda^{(i)}$. Similarly we use the notations $e_j^{(i)}$ (i, j=1, 2) for the matrices that define $E_r^{(i)}$ in (4.1). Then we have

$$\sigma^{(1)} + \sigma^{(2)} = d(u_0^{-1})t(g_0)d(\iota^t\lambda_0^{-1})Ft(h_0)d(u_0),$$

where $u_0 = u^{(1)} \oplus u^{(2)}$, $g_0 = g^{(1)} \oplus g^{(2)}$, $h_0 = h^{(1)} \oplus h^{(2)}$, $\lambda_0 = \lambda^{(1)} \oplus \lambda^{(2)}$, and $F = E_r^{(1)} + E_r^{(2)}$. Let $v \in O(m, \mathbf{R})$ be a permutation matrix such that $v(e_1^{(1)} + e_1^{(2)})v^{-1} = e_1$, then we have $v(e_2^{(1)} + e_2^{(2)})v^{-1} = e_2$ and $d(v)Fd(v^{-1}) = E_r$. Here e_1 , e_2 are as in (4.1). Hence

$$\sigma^{(1)} + \sigma^{(2)} = d(u^{-1})t(g)d({}^{t}\lambda^{-1})E_{\tau}t(h)d(u)$$

with $u=vu_0$, $g=vg_0v^{-1}$, $h=vh_0v^{-1}$, $\lambda=v\lambda_0v^{-1}$. It is easy to verify that this gives the decomposition (4.2) for $\sigma^{(1)} + \sigma^{(2)}$. So by definition (4.4), we get

$$AJ(\sigma^{(1)} + \sigma^{(2)}, z^{(1)} \oplus z^{(2)}) = Arg(\lambda) + Arg(e_1(u(z^{(1)} \oplus z^{(2)})^t u + e_2)),$$

and for the first term in the right-hand side

$$\operatorname{Arg}(\lambda) = \operatorname{Arg}(v(\lambda^{(1)} \bigoplus \lambda^{(2)})v^{-1}) = \operatorname{Arg}(\lambda^{(1)}) + \operatorname{Arg}(\lambda^{(2)}),$$

and similarly for the second term. Therefore

$$AJ(\sigma^{(1)} + \sigma^{(2)}, z^{(1)} \oplus z^{(2)}) = AJ(\sigma^{(1)}, z^{(1)}) + AJ(\sigma^{(2)}, z^{(2)}).$$
 Q. E. D.

Put
$$k(\theta) = \begin{pmatrix} \cos \theta & -\sin \theta \\ \sin \theta & \cos \theta \end{pmatrix}$$
 and
$$B(\theta, \theta') = \frac{1}{2\pi} \left(\text{Arg } e^{\sqrt{-1}\theta} + \text{Arg } e^{\sqrt{-1}\theta'} - \text{Arg } e^{\sqrt{-1}(\theta + \theta')} \right).$$

Then we see for $-\pi \leq \theta$, $\theta' < \pi$,

$$B(\theta, \; \theta') = \begin{cases} 1 & \text{if} \quad \pi \leq \theta + \theta' \\ 0 & \text{if} \quad -\pi \leq \theta + \theta' < \pi \\ -1 & \text{if} \quad \theta + \theta' < -\pi. \end{cases}$$

Proposition 4.7. $A(k(\theta), k(\theta')) = B(\theta, \theta')$

Proof. It suffices to show $AJ(k(\theta), \sqrt{-1}) = \theta$ for $-\pi \le \theta < \pi$. For $\theta = 0$ or $\theta = -\pi$, this equality is obvious. For the case $-\pi < \theta < \pi$, $\theta \ne 0$, we have the decomposition (4.2) for $k(\theta)$ with r=1, u=1, $g=\cot\theta$, $h=\cot\theta$, and $\lambda=\sin\theta$. Then by definition (4.4), we get $AJ(k(\theta), \sqrt{-1}) = \operatorname{Arg}(\sin\theta) + \operatorname{Arg}(\sqrt{-1} + \cot\theta) = \theta$. Hence the proposition. Q. E. D.

Put $k(\theta_1, \dots, \theta_m) = k(\theta_1) + \dots + k(\theta_m)$. Then from Corollary 4.6 and Proposition 4.7, we see

Proposition 4.8. It holds that

$$A(k(\theta_1, \dots, \theta_m), k(\theta'_1, \dots, \theta'_m)) = \sum_{i=1}^m B(\theta_i, \theta'_i).$$

Corollary 4.9. We have $A(E_r, E_r) = r$, especially for r = m, A(d'(1), d'(1)) = m. Moreover we have $A(-1_{2m}, -1_{2m}) = -m$.

§ 5. Representations of the universal covering group of Sp(m, R).

First we recall a general proposition about generators of a group and their relations, which is found in Weil [14, Lemme 6].

Lemma 5.1. Let G be a group, and U a subset of G such that the condition $U^{-1} \cap Ua \cap Ub \cap Uc \neq \emptyset$ holds for arbitrary elements a, b, c in G. Let G' be a group and η a map from U to G' satisfying the relation $\eta(uu') = \eta(u)\eta(u')$ for $u, u', uu' \in U$. Then η is uniquely extended as a group homomorphism from G to G'.

Note that the condition for U is satisfied when U is an open dense subset of a topological group G.

Let us introduce a notation. For $a \in M_m(C)$, we put

$$\operatorname{Sgn}(a) = \frac{2}{\pi} \operatorname{Arg}(a) + \operatorname{rank}(a).$$

If a is real symmetric, Sgn(a) coincides with Sgn(a) as in Remark 1 in § 4. Note that $Sgn(a) \in \mathbb{Z}$ for $a \in M_m(\mathbb{R})$.

Using this notation Sgn, we can rewrite the formula in Proposition 4.4 as follows.

(5.1)
$$A(\sigma, \sigma') = \frac{1}{4} \left\{ \operatorname{Sgn}(c) - \operatorname{Sgn}(c'') + \operatorname{Sgn}(c') - \operatorname{Sgn}(c^{-1}c''c'^{-1}) \right\}.$$

We describe the universal covering group of $Sp(m, \mathbf{R})$ as the group G_1 defined by the factor set $A(\sigma, \sigma')$ as in Proposition 4.2.

Theorem 5.2. For $\delta > -1$, there exists a unitary representation U_{δ} of G_1 on the Hilbert space $L^2_{\delta}(P_m)$ such that for $(\sigma, n) \in G_1$ with $\sigma \in \Omega$,

$$U_{\delta}(\sigma, n) = r_{\delta}(\sigma)e_{\delta}(-4n - \operatorname{Sgn}(c(\sigma)))$$
.

Here $\mathbf{r}_{\delta}(\sigma)$ is defined in (3.2).

Proof. By Lemma 5.1, it is enough to see that $U_{\delta}(\sigma, n)U_{\delta}(\sigma', n')=U_{\delta}(\sigma'', n'')$ for σ , σ' , $\sigma''=\sigma\sigma'\in\Omega$, and $n''=n+n'+A(\sigma, \sigma')$. We write $c=c(\sigma)$, $c'=c(\sigma')$, and $c''=c(\sigma'')$. Now by definition,

$$U_{\delta}(\sigma, n)U_{\delta}(\sigma', n') = r(\sigma)r(\sigma')e_{\delta}(-4n-4n'-\operatorname{Sgn}(c)-\operatorname{Sgn}(c')).$$

We have $r(\sigma)r(\sigma')=r(\sigma'')e_{\delta}(\operatorname{Sgn}(c^{-1}c''c'^{-1}))$ by Theorem 3.2, and $4A(\sigma, \sigma')=\operatorname{Sgn}(c)-\operatorname{Sgn}(c'')+\operatorname{Sgn}(c')-\operatorname{Sgn}(c^{-1}c''c'^{-1})$ by (5.1). So we get

$$U_{\delta}(\sigma, n)U_{\delta}(\sigma', n') = r(\sigma'')e_{\delta}(-4n-4n'-4A(\sigma, \sigma')-\operatorname{Sgn}(c''))$$
$$= r(\sigma'')e_{\delta}(-4n''-\operatorname{Sgn}(c'')) = U_{\delta}(\sigma'', n'').$$

This representation is strongly continuous, because it is continuous on the subset $\{(\sigma, n); \sigma \in \Omega', n \in \mathbb{Z}\}$. Q. E. D.

Proposition 5.3. The representation U_{δ} ($\delta > -1$) of G_1 is irreducible.

Proof. We show that a bounded linear operator T on $L^2_\delta(P_m)$ commuting with every $U_\delta(\sigma, n)$ is a scalar operator. Since T commutes with t(b) for all $b \in S_m(R)$, T is written in the form $T\varphi(x) = f(x)\varphi(x)$ ($\varphi \in L^2_\delta(P_m)$) for some essentially bounded function f(x). (For its proof, see Appendix.) On the other hand, T commutes with d(a) for all $a \in GL(m, R)$. So the function f(x) satisfies the condition that $f(x) = f({}^t a x a)$ for all $a \in GL(m, R)$. Since GL(m, R) acts transitively on P_m by $x \mapsto {}^t a x a$, the function f(x) must be a constant.

 $\Omega \to D$

Let us determine the kernel Ker U_{δ} of this representation U_{δ} . Note that a normal subgroup of $G_1 \cong Sp(m, \mathbb{R})^{\sim}$ is either equal to G_1 itself or contained in the centre, and that the centre of G_1 is $\{(\pm 1, n); n \in \mathbb{Z}\}$. Since Ker U_{δ} is normal, we have only to compute $U_{\delta}(1, n)$ and $U_{\delta}(-1, n)$. From Corollary 4.9, we see (-1, n) = (d'(1), n - m)(d'(1), 0), so that

$$U_{\delta}(-1, n) = U_{\delta}(d'(1), n-m)U_{\delta}(d'(1), 0)$$

= $d'(1)d'(1)e_{\delta}(-4n+4m-m)e_{\delta}(-m) = e_{\delta}(-4n+2m)$.

Moreover, we see also from Corollary 4.9, (1, n) = (-1, n+m)(-1, 0), so that

$$U_{\delta}(1, n) = U_{\delta}(-1, n+m)U_{\delta}(-1, 0)$$

= $e_{\delta}(-4n-4m+2m)e_{\delta}(2m) = e_{\delta}(-4n)$.

Thus we have the following.

Proposition 5.4. The kernel of the representation U_{δ} of G_1 is given as

Ker
$$U_{\delta} = \{(1, n); (\delta + p)n \in \mathbb{Z}\} \cup \{(-1, n); (\delta + p)(n - \frac{m}{2}) \in \mathbb{Z}\}$$
.

Let G_{δ} be the image of G_1 under U_{δ} . Since the representation U_{δ} is irreducible, the image of the centre of G_1 under U_{δ} coincides with the set of all scalar operators in G_{δ} . We see that G_{δ} is generated by the set of operators $\{r_{\delta}(\sigma)e_{\delta}(-\mathrm{Sgn}(c(\sigma))); \sigma \in \Omega\}$, because G_1 is generated by the set $\{(\sigma, 0); \sigma \in \Omega\}$. In the next section we determine the group generated by the set of operators $\{r_{\delta}(\sigma); \sigma \in \Omega\}$.

§ 6. Certain central extensions of Sp(m, R) and their representations.

6.1. Let q be a positive integer. In this section we study the central extension G_q of $Sp(m, \mathbf{R})$ by \mathbf{Z} with the factor set $qA(\sigma, \sigma')$ $(\sigma, \sigma' \in Sp(m, \mathbf{R}))$. Here G_q is by definition a group with the underlying set $Sp(m, \mathbf{R}) \times \mathbf{Z}$ and the group operation $(\sigma, n)(\sigma', n') = (\sigma\sigma', n+n'+qA(\sigma, \sigma'))$. As we see in Proposition 4.2, G_1 is equal to the universal covering group of $Sp(m, \mathbf{R})$. To avoid any confusion, we denote an element in G_q by $(\sigma, n)_q$ throughout this section.

In case q devides q', consider the natural injection $j_{q,q'}$ from G_q to $G_{q'}$ defined by $j_{q,q'}(\sigma, n)_q = \left(\sigma, \frac{q'}{q}n\right)_{q'}$. Then through $j_{q,q'}$, we can (and do) identify G_q with a normal subgroup of $G_{q'}$ of index q'/q.

Proposition 6.1. The group G_q is isomorphic to a semidirect product of G_1 and $\mathbb{Z}/q\mathbb{Z}$.

Proof. It is enough to find a subgroup H_q of G_q such that $H_q \cong \mathbb{Z}/q\mathbb{Z}$ and $G_1 \cap H_q = \{(1, 0)_q\}$. Put $k_q = k\left(\frac{2\pi}{q}, 0, \dots, 0\right)$. (See 4.6 for notation.) Then from Proposition 4.8 we see

- (i) $A(k_2, k_2) = -1$,
- (ii) for $q \ge 3$ and $1 \le l \le q 1$,

$$A(k_q, k_q^l) = \begin{cases} 1 & \text{if } l = q_0 \\ 0 & \text{if } l \neq q_0 \end{cases}$$

Here we put $q_0 = \frac{q}{2} - 1$ for q even, and $q_0 = \frac{q-1}{2}$ for q odd. Now, let H_q be the subgroup of G_q generated by κ_q with $\kappa_q = (k_q, 1)_q$ for q = 2 and $\kappa_q = (k_q, -1)_q$ for $q \ge 3$. Then from (i) and (ii) we see that H_q is of order q, and that κ_q^l is of the form $(k_q^l, l')_q$ with $l' \ne 0 \mod q$ for $1 \le l \le q-1$. Therefore H_q satisfies the required conditions, and we have proved the proposition. Q. E. D.

We give here some remarks. If m is odd, then G_2 is isomorphic to the direct product group $G_1 \times \mathbb{Z}/2\mathbb{Z}$. In fact, put $H = \{(1, 0)_2, (-1, m)_2\}$. Then by Corollary 4.9, H is a subgroup of G_2 of order 2. Clearly H is contained in the centre of G_2 . In case m is odd, we have $G_1 \cap H = \{(1, 0)_2\}$, whence $G_2 = G_1 H \cong G_1 \times H$.

In general, the centralizer of G_1 in G_q is the centre of G_q , which is given as $\{(\pm 1, n)_q : n \in \mathbb{Z}\}$. It is easy to see that the centre of G_q contains a non-trivial element of finite order if and only if qm is even. And when qm is even, $(-1, qm/2)_q$ is the only non-trivial element of finite order contained in it. Therefore G_q is expressed as a direct product of G_1 and a subgroup of G_q if and only if m is odd and q=2.

6.2. Normal subgroups of G_q . Here we determine the normal subgroups of G_q .

Proposition 6.2. Let N be a normal subgroup of G_q . Then we have the following two cases: (i) $N=G_l$ for some divisor l of q, or (ii) N is contained in the centre of G_q .

Proof. Put $N_1=N\cap G_1$. Then N/N_1 is canonically isomorphic to the image of N under the projection of G_q to $G_q/G_1=\mathbb{Z}/q\mathbb{Z}$. Therefore N/N_1 is a cyclic group. Let l be the order of N/N_1 . Take a $\xi \in G_q$ such that ξN_1 is a generator of N/N_1 . Then we have $N=\bigcup_{l=0}^{l-1}\xi^lN_1$. On the other hand, since N_1 is a normal subgroup of $G_1\cong Sp(m,\mathbb{R})^{\sim}$, we have two cases: (i) $N_1=G_1$, or (ii) N_1 is contained in the centre of G_1 . In case (i), we have $N=G_l$. In fact, since N/N_1 and G_l/G_1 have the same order in the cyclic group G_q/G_1 , they coincide with each other. It follows from this that $N=G_l$, because N and G_l contain $N_1=G_1$.

Let us consider the case (ii). It suffices to show that ξ is in the centre of G_q . As N is normal, we see $\alpha \xi \alpha^{-1} \in N = \bigcup_{i=0}^{l-1} \xi^i N_1$ for $\alpha \in G_1$. So we can write it as $\alpha \xi \alpha^{-1} = \xi^{i(\alpha)} \nu(\alpha)$ with $i(\alpha) \in \mathbb{Z}$, $0 \le i(\alpha) < l$ and $\nu(\alpha) \in N_1$. Consider $\beta \alpha \xi \alpha^{-1} \beta^{-1}$ for $\beta \in G_1$. Then we obtain $\xi^{i(\beta\alpha)-i(\beta)i(\alpha)} = \nu(\beta)^{i(\alpha)} \nu(\alpha)\nu(\beta\alpha)^{-1} \in N_1$, so that $i(\beta\alpha) = i(\beta)i(\alpha) \mod l$. Therefore the map $\alpha \mapsto i(\alpha) \mod l$ is a group homomorphism of G_1 to $(\mathbb{Z}/l\mathbb{Z})^\times$. On the other hand G_1 is equal to its commutator group. So we see $i(\alpha) \equiv 1 \mod l$ for all $\alpha \in G_1$. From this and $0 \le i(\alpha) < l$, we find that $i(\alpha) = 1$ for all $\alpha \in G_1$. At the same time we have proved that $\nu(\beta\alpha) = \nu(\beta)\nu(\alpha)$ for $\alpha, \beta \in G_1$. Now, let us write $\nu(\alpha) = (\nu_0(\alpha), n(\alpha))_q$. Since $\nu(\alpha)$ is in the centre of G_q , $\nu_0(\alpha) = \pm 1$. Then we have $\nu_0(\alpha) = 1$ for all $\alpha \in G_1$ by the same reason above. Gathering these, we see $\alpha \xi \alpha^{-1} = \xi \nu(\alpha)$ with $\nu(\alpha) = (1, n(\alpha))_q$. Consider the l-th power of this equality. Then noting that ξ^l is in the centre of G_q , we get

 $(1, 0)_q = \nu(\alpha)^l = (1, ln(\alpha))_q$, whence $n(\alpha) = 0$. Consequently $\nu(\alpha) = (1, 0)_q$ for all $\alpha \in G_1$. Thus we see that ξ commutes with all elements in G_1 , so that ξ is in the centre of G_q .

6.3. Representations $U_{q,\hat{\sigma}}$. Now, we consider representations of G_q similarly as in Theorem 5.2.

Theorem 6.3. For $\delta > -1$, there exists an irreducible unitary representation $U_{q,\hat{\sigma}}$ of G_q on the Hilbert space $L^{\varrho}_{\delta}(P_m)$ such that for $(\sigma, n)_q \in G_q$ with $\sigma \in \Omega$,

$$U_{q,\delta}((\sigma, n)_q) = r_{\delta}(\sigma)e_{\delta}\left(-\frac{4}{q}n - \operatorname{Sgn}(c(\sigma))\right).$$

This is proved quite similarly as Theorem 5.2. Moreover similarly as computations for Proposition 5.4, we can show $U_{q,\delta}((-1, n)_q) = e_{\delta}\left(-\frac{4}{q}n + 2m\right)$ and $U_{q,\delta}((1, n)_q) = e_{\delta}\left(-\frac{4}{q}n\right)$, because $(-1, n)_q = (d'(1), n - qm)_q(d'(1), 0)_q$ and $(1, n)_q = (-1, n + qm)_q(-1, 0)_q$. So we have

Proposition 6.4. The hernel of the representation $U_{q,\delta}$ of G_q is given as

$$\mathrm{Ker}\ U_{q,\,\delta} = \left\{ (1,\ n)_q\,;\, (\delta+p)\frac{n}{q} \in \mathbf{Z} \right\} \cup \left\{ (-1,\ n)_q\,;\, (\delta+p) \Big(\frac{n}{q} - \frac{m}{2}\Big) \in \mathbf{Z} \right\}\,.$$

Remark. The representations $U_{q,\delta}$ are compatible with the inclusion $j_{q,q'}$: $G_q \rightarrow G_{q'}$, namely $U_{q,\delta} = U_{q',\delta} \circ j_{q,q'}$.

6.4. In the following, we determine the group generated by the operators $r_{\delta}(\sigma)$, $\sigma \in \Omega$. Note that $r_{\delta}(\sigma) = U_{4,\delta}((\sigma, -\operatorname{Sgn}(c))_4)$ with $c = c(\sigma)$ for $\sigma \in \Omega$. So we determine the subgroup of G_4 generated by the set $\{(\sigma, -\operatorname{Sgn}(c(\sigma)))_4; \sigma \in \Omega\}$.

Proposition 6.5. The subgroup of G_4 generated by the set $\{(\sigma, -\operatorname{Sgn}(c(\sigma)))_4; \sigma \in \Omega\}$ is equal to G_4 if m is odd, and equal to G_2 if m is even.

Proof. Let G be the subgroup of G_4 generated by the set $\{(\sigma, -\operatorname{Sgn}(c(\sigma)))_4; \sigma \in \Omega\}$. Put $u_r = k(\theta_1, \dots, \theta_m)$ (see 4.6) with $\theta_1 = \dots = \theta_r = 2\pi/3$, $\theta_{r+1} = \dots = \theta_m = -2\pi/3$. Then $u_r \in \Omega$ and $\operatorname{Sgn}(c(u_r)) = 2r - m$, whence $(u_r, m - 2r)_4 \in G$. On the other hand, using Proposition 4.8, we get $(u_r, m - 2r)_4^3 = (1, 2r - m)_4$. Therefore G contains $(1, 2r - m)_4$. In case m is odd, taking r with 2r - m = 1, we have $(1, 1)_4 \in G$. This shows that $G \ni (1, n)_4$ for $n \in \mathbb{Z}$, so that G contains all elements of the form $(\sigma, n)_4$ with $\sigma \in \Omega$ and $n \in \mathbb{Z}$. Therefore $G = G_4$ for m odd.

In case m is even, since $\operatorname{Sgn}(c(\sigma))$ for $\sigma \in \Omega$ is even, we have $G \subset G_2$. On the other hand, putting $r = \frac{m}{2} + 1$, we see $(1, 2)_4 \in G$. So G contains all elements of the form $(\sigma, 2n)_4$ with $\sigma \in \Omega$ and $n \in \mathbb{Z}$. Therefore $G = G_2$ for m even.

Q. E. D.

Let $G_{q,\delta}$ be the image of G_q under the representation $U_{q,\delta}$. Then we have

 $G_{q,\delta} \cong G_q/\mathrm{Ker}\ U_{q,\delta}$. From Proposition 6.5, we obtain the following.

Proposition 6.6. The group generated by the set of operators $\{r_{\delta}(\sigma); \sigma \in \Omega\}$ on the Hilbert space $L^2_{\delta}(P_m)$ is equal to $G_{4,\delta}$ if m is odd, and equal to $G_{2,\delta}$ if m is even.

§ 7. Relation to relative holomorphic discrete series representations.

For $\varphi \in L^2_{\delta}(P_m)$, we define the Laplace transform $\check{\varphi}$ of φ as

$$\check{\varphi}(z) = \int_{P_m} \varphi(x) \operatorname{etr}(\sqrt{-1} xz) (\det x)^{\delta} dx.$$

This integral converges absolutely for every $z \in \mathfrak{F}_m$, so that $\check{\varphi}$ is a holomorphic function on \mathfrak{F}_m . We denote by \mathscr{H}_{δ} the image of $L^2_{\delta}(P_m)$ under the Laplace transformation. By the isomorphism $\check{}: L^2_{\delta}(P_m) \to \mathscr{H}_{\delta}$, we transfer the operators $d_{\delta}(a)$, $d_{\delta}(c)$, and $r_{\delta}(\sigma)$ from $L^2_{\delta}(P_m)$ to \mathscr{H}_{δ} , which we denote by $\check{d}_{\delta}(a)$, $\check{t}_{\delta}(b)$, $\check{d}_{\delta}(c)$, and $\check{r}_{\delta}(\sigma)$ respectively.

It is easy to see that

$$\check{\boldsymbol{d}}_{\delta}(a)\check{\varphi}(z) = |\det a|^{-\delta - p}\check{\varphi}(a^{-1}z^{t}a^{-1}),$$

$$\check{\boldsymbol{t}}_{\delta}(b)\check{\varphi}(z) = \check{\varphi}(z+b).$$

From the formula (2.3), we see

$$\check{\boldsymbol{d}}_{\delta}'(1)\varphi(z) = \left(\det \frac{z}{\sqrt{-1}}\right)^{-\delta-p} \check{\varphi}(-z^{-1}).$$

So we have

$$\check{\boldsymbol{d}}_{\delta}'(c)\check{\varphi}(z) = |\det c|^{-\delta-p} \left(\det \frac{z}{\sqrt{-1}}\right)^{-\delta-p} \check{\varphi}(-c^{-1}z^{-1}{}^{t}c^{-1}),$$

because $d'_{\delta}(c) = d_{\delta}({}^{t}c^{-1})\tilde{d}'_{\delta}(1)$.

Let us consider an anti-automorphism of $Sp(m, \mathbf{R})$ defind by $\sigma \mapsto^{\circ} \sigma = I^{t} \sigma I$, where $I = \begin{pmatrix} 0_{m} & 1_{m} \\ 1_{m} & 0_{m} \end{pmatrix}$. We see ${}^{\circ} \sigma = \begin{pmatrix} {}^{t} d & {}^{t} b \\ {}^{t} c & {}^{t} a \end{pmatrix}$ for $\sigma = \begin{pmatrix} a & b \\ c & d \end{pmatrix}$. Note also that ${}^{\circ} \sigma = J_{1} \sigma^{-1} J_{1}$, where $J_{1} = \begin{pmatrix} 1_{m} & 0_{m} \\ 0_{m} & -1_{m} \end{pmatrix}$. Then we have for $\sigma \in \Omega$,

$$\dot{\mathbf{r}}_{\delta}(\sigma)\check{\varphi}(z)\mathbf{e}_{\delta}(-\mathrm{Sgn}(c(\sigma)))=j({}^{\circ}\sigma,\,z)^{-\delta-p}\check{\varphi}({}^{\circ}\sigma,\,z)\,.$$

Here $j({}^{\circ}\sigma,z)^{-\delta-p}=|j({}^{\circ}\sigma,z)|^{-\delta-p}\exp(-\sqrt{-1}(\delta+p)AJ({}^{\circ}\sigma,z))$. It turns out from this that our representation U_{δ} of $G_1=Sp(m,R)^{\sim}$ in Theorem 5.2 is essentially identical with that constructed in the paper of Yamada [15, Th. 3.5], in which $Sp(m,R)^{\sim}$ is treated in more abstract manner than the present paper (see the proof of Proposition 4.2).

We note here that the formula (2.3) is a key in deducing the properties of the Bessel function A_{δ} . So we implicitly used the realization of the representation on the space \mathcal{K}_{δ} . If we work on \mathcal{K}_{δ} not on $L^2_{\delta}(P_m)$, the proof of Theorem 3.2 is reduced to a computation on $j({}^{\circ}\sigma,z)^{-\delta-p}$, which follows from Proposition 4.4.

Appendix. On commutant of a certain set of operators on $L^2(X)$.

Let (X, \mathfrak{B}, μ) be a measure space, and put $\mathfrak{B}_0 = \{B \in \mathfrak{B} \; ; \; \mu(B) < \infty \}$. In this Appendix, we assume that the measure space is localizable. Here (X, \mathfrak{B}, μ) is said to be localizable if it satisfies the following. Let $\{\varphi_A; A \in \mathfrak{B}_0\}$ be a family of functions such that φ_A is a measurable function on A and that $\varphi_A(x) = \varphi_B(x)$ holds for almost all $x \in A \cap B$, then there exists a locally measurable function φ on X such that for every $A \in \mathfrak{B}_0$, $\varphi(x) = \varphi_A(x)$ holds for almost all $x \in A$. Note that any σ -finite measure space is localizable.

We denote by $L^{\infty}(X)$ the set of all locally measurable functions f on X such that ess, $\sup |f(x)|$ is bounded for $A \in \mathfrak{B}_0$. For $f \in L^{\infty}(X)$, we denote by M_f the multiplication operator on $L^2(X)$ defined by $M_f \varphi = f \varphi$ ($\varphi \in L^2(X)$).

Theorem. Let \mathcal{A} be a linear subspace of $L^{\infty}(X)$ satisfying the following condition:

(C) every $f \in L^{\infty}(X)$ can be approximated on any $B \in \mathfrak{B}_0$ by elements in \mathcal{A} in the sense of convergence in measure.

If a bounded linear operator T on $L^2(X)$ commutes with M_{φ} for all $\varphi \in \mathcal{A}$, then T is a multiplication operator.

Proof. We devide the proof into the following two steps.

- (1°) If T commutes with M_{φ} for all $\varphi \in \mathcal{A}$, then T commutes with M_f for all $f \in L^{\infty}(X)$.
- (2°) If T commutes with M_f for all $f \in L^{\infty}(X)$, then T is of the form M_h for some $h \in L^{\infty}(X)$.

The step (2°) is a well-known fact that $\{M_f; f \in L^{\infty}(X)\}$ is a maximal abelian subalgebra in the algebra of all bounded linear operators on $L^2(X)$. So we prove here the step (1°) only.

Let us prove (1°) by contradiction. Suppose there exist an $f \in L^{\infty}(X)$ and a $\phi \in L^{2}(X)$ such that $\alpha = \|(TM_{f} - M_{f}T)\phi\|_{L^{2}(X)}$ is positive. Let ε be a positive number. Then there exists a $B \in \mathfrak{B}_{0}$ such that

$$\|(TM_f - M_f T)\phi\|_{L^2(B)} \ge \alpha - \varepsilon$$
, $\|\phi\|_{L^2(B^c)} \le \varepsilon$, and $\|T\phi\|_{L^2(B^c)} \le \varepsilon$.

Here B^c denotes the complement of B in X. On the other hand, by the absolute continuity of indefinite integral, there exists a $\delta > 0$ such that $\|(TM_f - M_f T)\phi\|_{L^2(e)} \le \varepsilon$, $\|\phi\|_{L^2(e)} \le \varepsilon$, and $\|T\phi\|_{L^2(e)} \le \varepsilon$ hold for arbitrary $e \in \mathfrak{B}_0$ with $\mu(e) \le \delta$. We fix these B and δ . By the condition (C) on \mathcal{A} , there exist $\varphi \in \mathcal{A}$ and $e \subset B$ such that $\sup_{x \in B \setminus e} |f(x) - \varphi(x)| \le \varepsilon$ and $\mu(e) \le \delta$. Put $B_1 = B \setminus e$. Let χ_1 be the characteristic function of B_1 . We put $\psi_1 = \phi \chi_1$ and $\psi_2 = \phi - \psi_1$. Then we have $\|\psi_2\|_{L^2(X)} \le 2\varepsilon$. Hence on one hand,

$$\begin{split} \|(TM_f - M_f T)\phi\|_{L^2(B_1)} & \geq \|(TM_f - M_f T)\phi\|_{L^2(B)} - \|(TM_f - M_f T)\phi\|_{L^2(e)} \\ & \geq \alpha - 2\varepsilon \; . \end{split}$$

On the other hand, since $TM_{\varphi}=M_{\varphi}T$, we see $TM_f-M_fT=TM_{f-\varphi}-M_{f-\varphi}T$. Therefore we have

$$\begin{split} \|(TM_f - M_f T) \phi\|_{L^2(B_1)} & \leq \|(TM_f - M_f T) \phi_1\|_{L^2(B_1)} + \|(TM_f - M_f T) \phi_2\|_{L^2(B_1)} \\ & \leq \|(TM_{f-\varphi} - M_{f-\varphi} T) \phi_1\|_{L^2(B_1)} + 2\varepsilon \|TM_f - M_f T\| \\ & \leq \|TM_{f-\varphi} \phi_1\|_{L^2(B_1)} + \|M_{f-\varphi} T \phi_1\|_{L^2(B_1)} \\ & + 2\varepsilon \|TM_f - M_f T\|. \end{split}$$

Note that $\|M_{f-\varphi}\psi_1\|_{L^2(X)} \le \varepsilon \|\psi_1\|_{L^2(X)} \le \varepsilon \|\psi\|_{L^2(X)}$, because ψ_1 is zero outside B_1 . Note also $\|M_{f-\varphi}T\psi_1\|_{L^2(B_1)} \le \varepsilon \|T\psi_1\|_{L^2(B_1)} \le \varepsilon \|T\|\|\psi\|_{L^2(X)}$. Consequently we get

$$\|(TM_f - M_f T)\phi\|_{L^2(B_1)} \le 2\varepsilon(\|T\|\|\phi\|_{L^2(X)} + \|TM_f - M_f T\|).$$

Since $\varepsilon > 0$ can be chosen small enough, this gives a contradiction. Q.E.D.

Corollary. Let \mathcal{A} be a linear subspace of $L^{\infty}(X)$ satisfying the condition (C). Let \mathfrak{A} be the algebra generated by \mathcal{A} and the complex conjugate of \mathcal{A} . Then \mathfrak{A} is dense in $L^{\infty}(X)$ with respect to the weak* topology.

Proof. Recall the theorem of Fuglede: if N and T are bounded operators on a Hilbert space and N is normal, then TN=NT implies $TN^*=N^*T$ (see e.g. Strătilă-Zsidó [11, 2.31]). From this and $M_{\varphi}^*=M_{\tilde{\varphi}}$, we see that a bounded operator T on $L^2(X)$ commutes with M_{φ} for all $\varphi\in\mathfrak{A}$. Then Corollary follows from von Neumann's double commutant theorem.

Q. E. D.

Remark. In the condition (C), the family \mathfrak{B}_0 can be replaced by a subfamliy \mathcal{K} of \mathfrak{B}_0 satisfying the following (*).

(*) For any $B \in \mathfrak{B}_0$, there exist a countably many $K_n \in \mathcal{K}$ and a locally null set N such that $B \subset N \cup (\bigcup_n K_n)$.

For example, in the case where μ is a Radon measure on a topological space X, the family $\mathcal K$ of all compact subsets of X satisfies (*).

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