

# Poisson measures on the configuration space and unitary representations of the group of diffeomorphisms

By

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## Introduction

Let  $X$  be a connected para-compact but not compact  $C^\infty$ -manifold and  $m$  be a locally Euclidean measure with smooth local densities. In [6], Vershik-Gel'fand-Graev considered representations of  $\text{Diff } X$ , group of diffeomorphisms with compact supports, defined by quasi-invariant measures, especially Poisson measures  $P_m$  in the space  $\Gamma_X$  of infinite configurations on  $X$ . The present paper is a supplement of their works and we summarize it as follows: First in section 1 we extend the notion of configuration space  $\Gamma_X$  to some general topological space  $X$  and show that  $\Gamma_X$  is a standard space equipped with a natural measurable structure  $\mathcal{C}$ . Next we consider Poisson measures  $P_m$  with intensity  $m$  on the measurable space  $(\Gamma_X, \mathcal{C})$  and investigate the mutual equivalence of  $P_m$  with respect to another one, say  $P_{m'}$  and investigate their ergodicity with respect to action groups arising from the basic space  $X$ . These are contents in section 2. Lastly in section 3 we generalize the results obtained in [6] of the equivalence of elementary representations of  $\text{Diff } X$  generated by Poisson measures. Our main result is stated in Theorem 3.1 and its Corollary in section 3.

## 1. Basic properties of configuration space

**1.1. Definition of configuration space.** Let  $K$  be a Polish space. That is, the topology of  $K$  is derived from a metric  $d$  such that  $(K, d)$  is a complete separable metric space. And let  $K^n$  be the direct product of the  $n$  copies of  $K$  and define a metric  $d_K^n$  on  $K^n$  such that  $d_K^n(x, y) = \sum_{i=1}^n d(x_i, y_i)$ , for  $x = (x_1, \dots, x_n)$ ,  $y = (y_1, \dots, y_n) \in K^n$ . Then  $K^n$  is a Polish space with the metric  $d_K^n$ . Put  $\tilde{K}^n = \{x = (x_1, \dots, x_n) \mid x_i \neq x_j \text{ for all } i \neq j\}$ . As  $\tilde{K}^n$  is an open set in  $K^n$ ,  $\tilde{K}^n$  is again a Polish space with the induced topology. A metric  $\delta_K^n$  with which  $(\tilde{K}^n, \delta_K^n)$  is a complete separable metric space is for example as follows:

$$\delta_K^n(x, y) = \frac{d_K^n(x, y)}{d_K^n(x, y) + d_K^n(x, (\tilde{K}^n)^c) + d_K^n(y, (\tilde{K}^n)^c)},$$

where

$d_K^n(x, (\tilde{K}^n)^c)$  is the distance from  $x$  to the complemented set of  $\tilde{K}^n$ . Next let us consider an  $n$ -point set  $\gamma$  in  $K$ . The collection of all such  $\gamma$ 's will be denoted by  $B_K^n$ . For  $\gamma = \{x_1, \dots, x_n\}$ ,  $\gamma' = \{x'_1, \dots, x'_n\} \in B_K^n$  put

$$d_K^{(n)}(\gamma, \gamma') = \inf_{\sigma \in \mathfrak{S}_n} d_K^n((x_1, \dots, x_n), (x'_{\sigma(1)}, \dots, x'_{\sigma(n)}))$$

and

$$\delta_K^{(n)}(\gamma, \gamma') = \inf_{\sigma \in \mathfrak{S}_n} \delta_K^n((x_1, \dots, x_n), (x'_{\sigma(1)}, \dots, x'_{\sigma(n)})),$$

where  $\mathfrak{S}_n$  is the symmetric group. It is easily checked that  $d_K^{(n)}$  and  $\delta_K^{(n)}$  are equivalent metrics on  $B_K^n$  and  $(B_K^n, \delta_K^{(n)})$  is a complete separable metric space. Therefore  $B_K^n$  is a Polish space with this topology. The Borel  $\sigma$ -field on  $B_K^n$  will be denoted by  $\mathfrak{B}(B_K^n)$ . Now for each subset  $A$  in  $K$  let us consider a number map  $N_A : B_K^n \rightarrow \{0, 1, \dots, n\}$  defined by  $N_A(\gamma) = |\gamma \cap A| = \#(\gamma \cap A)$ , where  $\#A$  denotes the number of elements of a set  $A$ .

**Lemma 1.1.** *If  $U$  is an open set in  $K$ , then  $\{\gamma | N_U(\gamma) \geq l\}$  is also open in  $B_K^n$  for each  $l = 0, 1, \dots, n$ .*

*Proof.* There is nothing to prove for  $l = 0$ . So let  $N_U(\gamma_0) \geq l \geq 1$ . By the definition of  $N_U$ , some  $l$  elements  $x_1, \dots, x_l$  of  $\gamma_0$  exist in  $U$ . Take  $\varepsilon > 0$  such that  $U_\varepsilon(x_i) \subset U$  ( $i = 1, \dots, l$ ), where  $U_\varepsilon(x_i) = \{x \in K | d(x, x_i) < \varepsilon\}$ . Then it is easy to see that  $d_K^{(n)}(\gamma, \gamma') < \varepsilon$  implies  $N_U(\gamma') \geq l$ . (Q. E. D.)

It is a direct consequence of the above lemma that  $N_B(\cdot)$  is  $\mathfrak{B}(B_K^n)$ -measurable for all Borel sets  $B$  in  $K$ . The converse assertion also holds. For this let us see the following lemma.

**Lemma 1.2.** *For any  $\varepsilon > 0$  and for any  $\gamma \in B_K^n$  there exists some open set  $O_\varepsilon(\gamma)$  which belongs to the smallest  $\sigma$ -algebra  $\mathfrak{B}$  with which all the functions  $N_B(\cdot)$  ( $B$  is a Borel set in  $K$ ) are measurable such that  $\gamma \in O_\varepsilon(\gamma) \subset \{\gamma' | d_K^{(n)}(\gamma, \gamma') < \varepsilon\}$ .*

*Proof.* For the set  $\gamma = \{x_1, \dots, x_n\}$ , let us take  $\eta$  such that  $\varepsilon > \eta > 0$  and  $U_{\eta/n}(x_i) \cap U_{\eta/n}(x_j) = \emptyset$  ( $i \neq j$ ) and put  $O_\varepsilon(\gamma) = \bigcap_{i=1}^n \{\gamma' | |\gamma' \cap U_{\eta/n}(x_i)| \geq 1\}$ . Then we have  $\gamma \in O_\varepsilon(\gamma) \in \mathfrak{B}$  and  $O_\varepsilon(\gamma)$  is an open set by Lemma 1.1. And if  $\gamma' = \{y_1, \dots, y_n\} \in O_\varepsilon(\gamma)$ , then by the choice of  $\eta$  we may conclude that  $y_i \in U_{\eta/n}(x_i)$  ( $i = 1, \dots, n$ ). This implies  $d_K^{(n)}(\gamma, \gamma') < \varepsilon$  and the lemma is proved. (Q. E. D.)

Now take any open set  $G$  in  $B_K^n$ . Then by the above lemma and the separabil-

ity of  $B_K^n$  there exist some open sets  $O_{\varepsilon_n}(\gamma_n)$  ( $\varepsilon_n > 0$ ) such that  $G = \bigcup_{n=1}^{\infty} O_{\varepsilon_n}(\gamma_n)$ . So we have  $G \in \mathfrak{B}$  and therefore  $\mathfrak{B}(B_K^n) \subset \mathfrak{B}$ . Hence we have,

**Theorem 1.1.**  $(B_K^n, d_K^{(n)})$  is a Polish space and the Borel  $\sigma$ -field  $\mathfrak{B}(B_K^n)$  coincides with the smallest  $\sigma$ -algebra with which all the functions  $N_B(\cdot)$  ( $B$  is a Borel set in  $K$ ) are measurable.

Next let us consider the direct sum of  $B_K^n$  ( $n = 0, 1, \dots$ ),  $B_K = \sum_{n=0}^{\infty} B_K^n$ , where  $B_K^0 = \{\phi\}$ . It is easy to see that  $B_K$  is again a Polish space with the direct sum topology and the Borel  $\sigma$ -field  $\mathfrak{B}(B_K)$  coincides with the smallest  $\sigma$ -algebra with which all the functions  $N_B(\cdot)$  on  $B_K$  ( $B$ : Borel sets in  $K$ ) are measurable. Now consider a topological space  $X$  which satisfies following two properties.

- (B.1)  $X$  is a union of increasing subsets  $K_n$  ( $n = 1, 2, \dots$ ), and
- (B.2)  $K_n$  is a Polish space with the induced topology of  $X$  for each  $n$ .

We shall call such a sequence  $\{K_n\}$  basic sequence. Since a map  $\pi_{K_n, K_m}$  ( $n < m$ ):  $\gamma \in B_{K_m} \rightarrow \gamma \cap K_n \in B_{K_n}$  is measurable with respect to  $\mathfrak{B}(B_{K_m})$  and  $\mathfrak{B}(B_{K_n})$  in virtue of Theorem 1.1, so the projective limit of  $(B_{K_n}, \pi_{K_n, K_m})$ ,  $\varprojlim (B_{K_n},$

$\pi_{K_n, K_m}) = \{(\gamma_n) \in \prod_{n=1}^{\infty} B_{K_n} \mid \pi_{K_n, K_m}(\gamma_m) = \gamma_n \text{ for } m > n\}$  is a Borel set in the infinite product space  $\prod_{n=1}^{\infty} B_{K_n}$ , and the later is a Polish space with the product topology. Thus  $\varprojlim (B_{K_n}, \pi_{K_n, K_m})$  is a standard space. (See, [4].) As is easily

seen, there is a one-to-one correspondence between  $\varprojlim (B_{K_n}, \pi_{K_n, K_m})$  and a set  $\Gamma_X = \{\gamma \mid \gamma \subset X \text{ such that } |\gamma \cap K_n| < \infty \text{ for all } n\}$  which is called the configuration space on  $X$ . So identifying  $\varprojlim (B_{K_n}, \pi_{K_n, K_m})$  with  $\Gamma_X$ , we have a standard measurable structure on  $\Gamma_X$ . It is easy to see that its  $\sigma$ -algebra  $\mathcal{C}$  coincides with the smallest  $\sigma$ -algebra with which all the functions  $N_B(\cdot)$  on  $\Gamma_X$  ( $B$ : Borel set in  $X$ ) are measurable. Thus we have,

**Theorem 1.2.** *The measurable space  $(\Gamma_X, \mathcal{C})$ , where  $\mathcal{C}$  is a minimal  $\sigma$ -algebra with which all the functions  $N_B(\cdot)$  ( $B$ : Borel set in  $X$ ) are measurable is a standard space.*

For a Borel subset  $Y$  in  $X$  we put  $\Gamma_Y = \{\gamma \in \Gamma_X \mid \gamma \subset Y\} = \{\gamma \in \Gamma_X \mid |\gamma \cap Y^c| = 0\}$ . Naturally  $\Gamma_Y$  is a measurable subspace and its  $\sigma$ -algebra also coincides with the minimal  $\sigma$ -algebra with which all the number maps  $N_B(\cdot)$  ( $B$ : Borel set in  $Y$ ) are measurable.

**Remark 1.** When  $X$  is a locally compact and  $\sigma$ -compact metrizable space (for example  $X$  is a para-compact manifold), there is an increasing sequence  $\{X_n\}$  of open sets with compact closure such that  $\bigcup_{n=1}^{\infty} X_n = X$ . If we choose this sequence  $\{X_n\}$  as a basic sequence, then the configuration space  $\Gamma_X$  consists of countable sets  $\gamma$  which satisfies  $|\gamma \cap K| < \infty$  for all compact sets  $K$ .

As is easily seen, it is equivalent to say that  $\gamma$  has no accumulation points in  $X$ .

**1.2. Definition of Poisson measure.** Let  $m$  be a non atomic Borel measure on  $X$  such that  $m(K_n) < \infty$  for all  $n$  where  $\{K_n\}$  is a basic sequence. Let  $K$  be one of  $K_n$ 's and put  $m_K = m|_K$ . By the non atomic assumption the product measure  $m_K^n$  of  $n$  copies of  $m_K$  is regarded naturally as a measure on  $\tilde{K}^n$ . So we can define a measure  $m_{K,n}$  on  $\mathcal{B}(B_K^n)$  as the image measure of  $m_K^n$  by a map  $p_K^n : (x_1, \dots, x_n) \in \tilde{K}^n \longrightarrow \{x_1, \dots, x_n\} \in B_K^n$ .

Put  $P_{K,m} = \exp(-m(K)) \sum_{n=0}^{\infty} \frac{m_{K,n}}{n!}$ , where  $m_{K,0}$  is a probability measure on the one point set  $B_K^0$ . It is easy to see that  $P_{K,m}$  is a probability measure on  $\mathcal{B}(B_K)$  and the following formula holds for any non negative integers  $n_1, \dots, n_l$  and for any disjoint Borel sets  $B_1, \dots, B_l$  in  $K$  (under an agreement that  $0^0 = 1$ ),

$$(1) \quad P_{K,m}(\cap_{i=1}^l \{\gamma | \gamma \cap B_i = n_i\}) = \prod_{i=1}^l \frac{m(B_i)^{n_i} \exp(-m(B_i))}{n_i!}$$

Especially,  $|\gamma \cap B_i|$  ( $i = 1, \dots, l$ ) are independent random variables whose laws are 1-dimensional Poisson measures with mean  $m(B_i)$ . Further it is a direct consequence of the above formula that  $P_{K,m}$  is consistent. That is,  $\pi_{K_n, K_l} P_{K_l, m} = P_{K_n, m}$  for all  $n < l$ . Since  $B_{K_n}$  ( $n = 1, 2, \dots$ ) are Polish spaces, so by the well-known theorem (for example, see [4]) there corresponds uniquely a probability measure  $P_m$  on the projective limit space  $(\Gamma_X, \mathcal{C})$  such that  $\pi_{K_n} P_m = P_{K_n, m}$  for all  $n$ , where  $\pi_{K_n}$  is a map:  $\gamma \in \Gamma_X \longrightarrow \gamma \cap K_n \in B_{K_n}$ .

The measure  $P_m$  is called the Poisson measure. The following is also a direct consequence of (1). For any non negative integers  $n_1, \dots, n_l$  and for any disjoint Borel sets  $B_1, \dots, B_l$  in  $X$  we have

$$(2) \quad P_m(\cap_{i=1}^l \{\gamma | \gamma \cap B_i = n_i\}) = \prod_{i=1}^l \frac{m(B_i)^{n_i} \exp(-m(B_i))}{n_i!}$$

**Remark 2.** Let  $\mu_{K_l}$  be a probability measure on  $\mathcal{B}(B_{K_l})$  defined by  $\mu_{K_l} = \sum_{n=0}^{\infty} \frac{c_{l,n}}{n!} m_{K_l, n}$  where  $c_{l,n}$  are non negative constants. If it happens that  $\mu_{K_l}$  ( $l = 1, 2, \dots$ ) is consistent by the map  $\pi_{K_n, K_l}$  choosing suitable constants  $c_{l,n}$ , then a probability measure  $\mu$  arises on  $(\Gamma_X, \mathcal{C})$  such that  $\pi_{K_l} \mu = \mu_{K_l}$ . In [3], Obata considered a characterization of such  $\mu$  and obtained a result that in case  $m(X) = \infty$ ,  $\mu$  is a superposition of Poisson measures  $P_{cm}$  ( $c \geq 0$ ). More exactly,  $\mu$  can be represented as  $\mu = \int_0^{\infty} P_{cm} \lambda(dc)$  with a suitable Borel measure  $\lambda$  on  $[0, \infty)$ .

## 2. Poisson measure

**2.1. Basic formulæ.** Let  $X$  be a topological space with properties (B.1) and (B.2),  $\{K_n\}$  be a basic sequence, and  $m$  be a non atomic Borel measure on  $X$  such that  $m(K_n) < \infty$  for all  $n$ .

**Lemma 2.1.** Let  $\rho(x)$  be a non negative measurable function on  $X$  such that  $\rho(x) = 1$  on  $K_n^c$  and  $\int_{K_n} \rho(x) m(dx) < \infty$  for some  $n$ . Then a function  $\prod_{x \in \gamma} \rho(x)$  defined on  $\Gamma_X$  is measurable and for any non negative integers  $n_1, \dots, n_l$  and for any disjoint Borel sets  $B_1, \dots, B_l$  we have,

$$(3) \quad \int_{\cap_{i=1}^l \{\gamma \mid |\gamma \cap B_i| = n_i\}} \prod_{x \in \gamma} \rho(x) P_m(d\gamma) = \exp(m'(K_n) - m(K_n)) \cdot$$

$P_{m'}(\cap_{i=1}^l \{\gamma \mid |\gamma \cap B_i| = n_i\})$ , where  $m'$  is a Borel measure on  $X$  defined by  $m'(B) = \int_B \rho(x) m(dx)$ .

*Proof.* Without loss of generality we may assume that  $B_i \subset K_N$  ( $i = 1, \dots, l$ ) for some  $N (\geq n)$ . Let us approximate  $\rho(x)$  with step functions  $\rho_h(x)$  ( $h = 1, 2, \dots$ ) which is increasing with respect to  $h : \rho_h(x) = \sum_{k=1}^s c_k \chi_{A_k}(x) + \chi_{K_N^c}(x)$ , where  $\{A_1, \dots, A_s\}$  is a Borel partition of  $K_N$  and  $\chi_A$  is the indicator function of a set  $A$ . It may be assumed that  $\{A_1, \dots, A_s\}$  is a subdivision of  $\{B_1, \dots, B_l, K_N \cap (B_1 \cup \dots \cup B_l)^c\}$ , so we have  $B_1 = \cup_{i=1}^{s_1} A_i$ ,  $B_2 = \cup_{i=s_1+1}^{s_2} A_i, \dots, B_l = \cup_{i=s_{l-1}+1}^{s_l} A_i$  for suitable numbers  $1 \leq s_1 < \dots < s_l \leq s$ . Since  $\prod_{x \in \gamma} \rho_h(x) = \prod_{i=1}^s c_i^{k_i}$  on  $\cap_{i=1}^l \{\gamma \mid |\gamma \cap A_i| = k_i\}$ , it is a measurable function of  $\gamma$  for each  $h$  and so is  $\prod_{x \in \gamma} \rho(x)$ .

Next as we have,

$$\begin{aligned} & \int_{\cap_{i=1}^l \{\gamma \mid |\gamma \cap B_i| = n_i\}} \prod_{x \in \gamma} \rho_h(x) P_m(d\gamma) \\ &= \sum' \int_{\cap_{i=1}^l \{\gamma \mid |\gamma \cap A_i| = k_i\}} \prod_{i=1}^s c_i^{k_i} P_m(d\gamma), \end{aligned}$$

where  $\sum'$  is a sum for  $k_1, \dots, k_s$  such that  $k_1 + \dots + k_{s_1} = n_1, \dots, k_{s_{l-1}+1} + \dots + k_{s_l} = n_l$  and  $k_j = 0, 1, \dots, (s_l + 1 \leq j \leq s)$ ,

$$\begin{aligned} &= \sum' \prod_{i=1}^s \frac{c_i^{k_i} m(A_i)^{k_i} \exp(-m(A_i))}{k_i!} \\ &= \exp(-m(K_N \setminus \cup_{i=1}^l B_i)) \exp\left(\int_{K_N \setminus \cup_{i=1}^l B_i} \rho_h(x) m(dx)\right) \cdot \\ & \prod_{i=1}^l \frac{\left(\int_{B_i} \rho_h(x) m(dx)\right)^{n_i} \exp(-m(B_i))}{n_i!}. \end{aligned}$$

So (3) follows by letting  $h \rightarrow \infty$ . Notice that  $m'(K_N) - m(K_N) = m'(K_n) - m(K_n)$ . (Q. E. D.)

The following result is derived by the same reasoning, so we omit its proof.

**Lemma 2.2.** Let  $\rho(x)$  be a non negative integrable function defined on  $K_n$  and put  $m'(B) = \int_B \rho(x) m(dx)$  for all Borel sets  $B$  in  $K_n$ .

Then we have

$$(4) \quad P_{K_n, m'}(E) = \exp(-m'(K_n) + m(K_n)) \int_E \prod_{x \in \gamma} \rho(x) P_{K_n, m}(d\gamma)$$

for all  $E \in \mathcal{B}(B_{K_n})$ .

**2.2. Mutual equivalence.**

Let  $m$  and  $m'$  be non atomic Borel measures on  $X$  such that  $m(K_n), m'(K_n) < \infty$  for all  $n$ .

**Theorem 2.1.** If  $P_{m'}$  is absolutely continuous with respect to  $P_m$  ( $P_m \geq P_{m'}$ ), then  $m \geq m'$ .

*Proof.* Let  $m(B) = 0$ . Then  $m(B \cap K_n) = 0$  for all  $n$  and  $P_m(\gamma | |\gamma \cap B \cap K_n| = 1) = 0$ . From the assumption, it follows that  $P_{m'}(\gamma | |\gamma \cap B \cap K_n| = 1) = 0$  and therefore  $m'(B \cap K_n) = 0$  for all  $n$ . Hence we have  $m'(B) = 0$ . (Q. E. D.)

The first part of the following theorem is already stated in [5]. However we prove it in a different even simpler manner from the original one.

**Theorem 2.2.** Assume that  $m \geq m'$ , and put  $\frac{dm'}{dm}(x) = \rho(x)$ . Then in order that  $P_m \geq P_{m'}$ , it is necessary and sufficient that  $\int_X |\sqrt{\rho(x)} - 1|^2 m(dx) < \infty$ . Further if  $\int_X |\sqrt{\rho(x)} - 1|^2 m(dx) = \infty$ , then  $P_m$  and  $P_{m'}$  are singular.

*Proof.* As is easily seen from (4), we have  $P_{K_n, m'} \leq P_{K_n, m}$  and  $\frac{dP_{K_n, m'}}{dP_{K_n, m}}(\gamma) = \exp(-m'(K_n) + m(K_n)) \prod_{x \in \gamma} \rho(x)$  for all  $n$ . Hence in order that  $P_{m'} \leq P_m$  it is necessary and sufficient that  $\left\{ \sqrt{\frac{dP_{K_n, m'}}{dP_{K_n, m}}}(\gamma \cap K_n) \right\}$  forms a Cauchy sequence in  $L^2_{P_m}(\Gamma_X)$  which is assured by the well-known theorem. (See, [7]). So we shall calculate the values

$$\phi_{n,l} = \int_{\Gamma_X} \left| \sqrt{\frac{dP_{K_n, m'}}{dP_{K_n, m}}}(\gamma \cap K_n) - \sqrt{\frac{dP_{K_l, m'}}{dP_{K_l, m}}}(\gamma \cap K_l) \right|^2 P_m(d\gamma)$$

for  $l > n$ , noticing that  $\prod_{x \in \gamma \cap K_n} \rho(x)$  and  $\prod_{x \in \gamma \cap (K \setminus K_n)} \sqrt{\rho(x)}$  are independent ran-

dom variables with respect to  $P_{K_l, m}$ . Now applying (4) to  $\sqrt{\rho}$  instead of  $\rho$  we have,

$$\begin{aligned} \phi_{n,l} &= 2\{1 - \exp\{1/2(m(K_n) - m'(K_n) + m(K_l) - m'(K_l))\}\} \cdot \\ &\int_{B_{K_l}} \prod_{x \in \gamma \cap K_n} \rho(x) \prod_{x \in \gamma \cap (K \setminus K_n)} \sqrt{\rho(x)} P_{K_l, m}(d\gamma) \\ &= 2\left\{1 - \exp\{1/2(-m(K_n) + m'(K_n) + m(K_l) - m'(K_l))\}\} \cdot \right. \\ &\left. \exp\left(\int_{K_l \setminus K_n} \sqrt{\rho(x)} m(dx) - m(K_l \setminus K_n)\right)\right\} \\ &= 2\left\{1 - \exp\left(-1/2 \int_{K_l \setminus K_n} (\sqrt{\rho(x)} - 1)^2 m(dx)\right)\right\}. \end{aligned}$$

Thus  $\phi_{n,l} \rightarrow 0$  ( $n, l \rightarrow \infty$ ) is equivalent to  $\int_X |\sqrt{\rho(x)} - 1|^2 m(dx) < \infty$ .

If  $\int_X |\sqrt{\rho(x)} - 1|^2 m(dx) = \infty$ , then it follows from the above calculation,

$$(5) \quad \lim_{n \rightarrow \infty} \lim_{l \rightarrow \infty} \int_{\Gamma_X} \sqrt{\frac{dP_{K_n, m'}}{dP_{K_n, m}}(\gamma \cap K_n)} \sqrt{\frac{dP_{K_l, m'}}{dP_{K_l, m}}(\gamma \cap K_l)} P_m(d\gamma) = 0.$$

By the way,  $\frac{dP_{K_n, m'}}{dP_{K_n, m}}(\gamma \cap K_n)$  converges to a function  $f_\infty(\gamma)$  for  $P_m$  - a. e.  $\gamma$  as  $n \rightarrow \infty$  by the martingale convergence theorem, and  $f_\infty(\gamma)$  is the density function of the absolutely continuous part of  $P_{m'}$  with respect to  $P_m$ . Applying Lebesgue-Fatou's lemma twice to (5), we get  $\int_{\Gamma_X} f_\infty(\gamma) P_m(d\gamma) = 0$  which shows  $P_m$  and  $P_{m'}$  are singular. (Q. E. D.)

**Corollary.** *The Hellinger distance between  $P_m$  and  $P_{m'}$  is given by*

$$(6) \quad \int_{\Gamma_X} \left| \sqrt{\frac{dP_{m'}}{dP_m}(\gamma)} - 1 \right|^2 P_m(d\gamma) = 2\left\{1 - \exp\left(-1/2 \int_X (\sqrt{\rho(x)} - 1)^2 m(dx)\right)\right\}$$

**2.3. Ergodicity.** Let  $G$  be a group of bimeasurable maps  $\phi : X \rightarrow X$  such that  $m \simeq \phi m$  (image measure of  $m$  by the map  $\phi$ ) and

$\int_X \left| \sqrt{\frac{d\phi m}{dm}}(x) - 1 \right|^2 m(dx) < \infty$ . Note that  $\phi m(K_n) < \infty$  for all  $n$ , because  $\sqrt{\phi m(K_n)} = \left\{ \int_{K_n} \frac{d\phi m}{dm}(x) m(dx) \right\}^{1/2} \leq \left\{ \int_{K_n} \left| \sqrt{\frac{d\phi m}{dm}}(x) - 1 \right|^2 m(dx) \right\}^{1/2} + m(K_n)^{1/2} < \infty$ . Hence  $P_{\phi m}$  is well defined and  $P_{\phi m} \simeq P_m$ . Next we put  $\phi(\gamma) = \{\phi(x_1), \dots, \phi(x_n), \dots\}$  for all  $\gamma = \{x_1, \dots, x_n, \dots\} \in \Gamma_X$ . It must be noticed that  $\phi(\gamma)$

does not necessarily belong to  $\Gamma_X$ . Nevertheless,  $|\psi(\gamma) \cap K_n| = |\gamma \cap \psi^{-1}(K_n)| < \infty$  for  $P_m$ -a. e.  $\gamma$ , because  $\phi m(K_n) < \infty$ . So a map  $T_\psi : \gamma \in \Gamma_X \rightarrow \psi(\gamma) \in \Gamma_X$  is defined almost everywhere with respect to  $P_m$ .

**Definition 1.**  $P_m$  is said to be  $G$ -ergodic, if  $P_m(A) = 1$  or  $0$  provided that  $P_m(A \ominus T_\psi^{-1}(A)) = 0$  for all  $\psi \in G$ .

If  $m(X) < \infty$ , then  $P_m$  is not ergodic, because  $B_X^n \equiv \{\gamma \in \Gamma_X \mid |\gamma| = n\}$  is a  $G$ -invariant set but  $P_m(B_X^n) = \frac{m(X)^n}{n!} \exp(-m(X)) \neq 1, 0$  for each  $n$ . Generally speaking, the ergodicity of  $P_m$  has no relation with that of  $m$ . Now we shall state sufficient conditions for the ergodicity as the following two theorems.

**Theorem 2.3.** *If for any  $\varepsilon > 0$  and for any  $n$  there exists  $\psi \in G$  such that  $\psi(K_n) \cap K_n = \emptyset$  and  $\int_X \left| \sqrt{\frac{d\phi m}{dm}}(x) - 1 \right|^2 m(dx) < \varepsilon$ , then  $P_m$  is  $G$ -ergodic.*

*Proof.* First of all we shall claim that

$$(7) \quad P_m(T_\psi^{-1}(E)) \leq P_m(E) + A_\psi \text{ for all } \psi \in G \text{ and for all } E \in \mathcal{C},$$

$$\text{where } A_\psi = 2\sqrt{2} \left\{ 1 - \exp\left(-1/2 \int_X \left| \sqrt{\frac{d\phi m}{dm}}(x) - 1 \right|^2 m(dx)\right) \right\}^{1/2}.$$

In fact we have

$$\begin{aligned} P_m(T_\psi^{-1}(E)) &= \int_E \frac{dP_{\phi m}}{dP_m}(\gamma) P_m(d\gamma) \leq P_m(E) + \int_E \left| \frac{dP_{\phi m}}{dP_m}(\gamma) - 1 \right| P_m(d\gamma) \\ &\leq P_m(E) + 2 \left\{ \int_{\Gamma_X} \left| 1 - \sqrt{\frac{dP_{\phi m}}{dP_m}}(\gamma) \right|^2 P_m(d\gamma) \right\}^{1/2} \\ &= P_m(E) + 2\sqrt{2} \left\{ 1 - \exp\left(-1/2 \int_X \left( \sqrt{\frac{d\phi m}{dm}}(x) - 1 \right)^2 m(dx) \right) \right\}^{1/2}, \end{aligned}$$

where the last inequality is derived from (6).

Now let  $A$  be a measurable set such that  $P_m(A \ominus T_\psi^{-1}(A)) = 0$  for all  $\psi \in G$ . We take  $B_n \in \mathcal{B}(B_{K_n})$  such that  $P_m(A \ominus \pi_{K_n}^{-1}(B_n)) < \varepsilon$  for a given  $\varepsilon > 0$ . Then we have  $P_m(A \ominus T_\psi^{-1} \pi_{K_n}^{-1}(B_n)) < \varepsilon + A_\psi$  by virtue of taking  $E$  as  $A \ominus \pi_{K_n}^{-1}(B_n)$  in (7). By the assumption there exists a map  $\psi \in G$  such that  $\psi(K_n) \cap K_n = \emptyset$  and  $A_\psi < \varepsilon$ . It follows from the regionally independence of Poisson measure that

$$\begin{aligned} (P_m(A) - 2\varepsilon) (P_m(A^c) - \varepsilon) &< P_m(T_\psi^{-1} \pi_{K_n}^{-1}(B_n)) P_m(\pi_{K_n}^{-1}(B_n^c)) = \\ P_m(T_\psi^{-1} \pi_{K_n}^{-1}(B_n) \cap \pi_{K_n}^{-1}(B_n^c)) &\leq P_m(T_\psi^{-1} \pi_{K_n}^{-1}(B_n) \ominus A) + P_m(\pi_{K_n}^{-1}(B_n^c) \ominus A^c) \\ &< \varepsilon + A_\psi + \varepsilon < 3\varepsilon. \end{aligned}$$

$$\text{Letting } \varepsilon \rightarrow 0, \text{ we have } P_m(A) P_m(A^c) = 0. \quad (Q. E. D.)$$



**Definition 2.** Let  $G_{K_n} = \{\psi \in G \mid \psi = \text{identity on } K_n^c\}$  and let  $f$  be a symmetric measurable function defined on  $\widetilde{K}_n^l$  ( $l=1, 2, \dots$ ).

We say that  $m$  is  $G_{K_n}^l$ -ergodic, if  $f$  is constant modulo null sets provided that for all  $\psi \in G_{K_n}$ ,  $f(x_1, \dots, x_l) = f(\psi(x_1), \dots, \psi(x_l))$  for  $m_{K_n}^l$ -a. e.  $x = (x_1, \dots, x_l)$ .

**Theorem 2.4.** If for any  $n$ ,  $m$  is  $G_{K_N}^l$ -ergodic for some  $N \geq n$  and for all  $l$ , then  $P_m$  is  $G$ -ergodic provided that  $m(X) = \infty$ .

*Proof.* If necessary taking a subsequence of the basic sequence, we may assume that  $m$  is  $G_{K_n}^l$ -ergodic for all  $n$  and  $l$ . Let  $P_n^1, P_n^2$  be image measures of  $P_m$  by the maps  $\pi_{K_n}, \pi_{K_n^c}, \pi_{K_n^c}(\gamma) = \gamma \cap K_n^c$ , respectively. Then  $P_m$  is regarded as the product measure of  $P_n^1$  and  $P_n^2$ . Now assume that a measurable set  $A$  satisfies  $P_m(A \cap T_\psi^{-1}(A)) = 0$  for all  $\psi \in G$ . For each  $n$  we put

$$f_n(\gamma_1) = \int_{\Gamma_n^c} \chi_A(\gamma_1 \cup \gamma_2) P_n^2(d\gamma_2) \quad \text{for } \gamma_1 \in B_{K_n}.$$

Then for all  $\psi \in G_{K_n}$  we have,

$$0 = \int_{B_{K_n}} |f_n(\gamma_1) - f_n(\psi(\gamma_1))| P_n^1(d\gamma_1) = \sum_{l=0}^{\infty} \frac{\exp(-m(K_n))}{l!} \int_{\widetilde{K}_n^l} |f_n(\{x_1, \dots, x_l\}) - f_n(\{\psi(x_1), \dots, \psi(x_l)\})| m_{K_n}^l(dx).$$

Thus the symmetric function  $(x_1, \dots, x_l) \rightarrow f_n(\{x_1, \dots, x_l\})$  satisfies the assumption of  $G_{K_n}^l$ -ergodicity, so it follows that  $f_n(\{x_1, \dots, x_l\}) = \text{const} (\equiv c_{n,l})$  for  $m_{K_n}^l$ -a. e.  $x$ . Define a new measure  $\nu$  by  $\nu(E) = P_m(A \cap E)$  for all  $E \in \mathcal{C}$ . Then for any  $B \in \mathcal{B}(B_{K_n})$  we have,

$$\nu(\pi_{K_n}^{-1}(B)) = \int_B f_n(\gamma_1) P_n^1(d\gamma_1) = \sum_{l=0}^{\infty} \frac{\exp(-m(K_n))}{l!} c_{n,l} m_{K_n,l}(B \cap B_{K_n}^l).$$

Therefore there exists some measure  $\lambda$  on  $[0, \infty)$  such that

$$\nu = \int_0^{\infty} P_{cm} \lambda(dc) \quad \text{in virtue of Remark 2. As } \nu \leq P_m \text{ and } \lim_{N \rightarrow \infty} \frac{1}{N} \sum_{l=1}^N \frac{|\gamma \cap (K_{l+1} \setminus K_l)|}{m(K_{l+1} \setminus K_l)} = c \text{ for } P_{cm} \text{-a. e. } \gamma \text{ by the law of large numbers, so we have } \lambda(\{1\}^c) = 0 \text{ and therefore } \nu = \lambda(\{1\}) P_m. \text{ This shows } P_m(A^c) = 0 \text{ if } \lambda(\{1\}) > 0 \text{ and } P_m(A) = 0 \text{ if } \lambda(\{1\}) = 0. \quad (Q. E. D.)$$

The next theorem is already stated in [6] but we shall list and prove it as an application of Theorem 2.4.

**Theorem 2.5.**  $P_m$  is  $G$ -ergodic under the following situation.

- (a)  $X$  is a connected para-compact but not compact  $C^\infty$ -manifold,  
 (b) a basic sequence  $\{K_n\}$  is a sequence of connected open sets with compact closure,  
 (c)  $m$  is a locally Euclidean infinite measure whose local densities (with respect to the Lebesgue measure) on each coordinate neighbourhood are all  $C^\infty$ -functions,  
 (d)  $G$  is composed of all  $C^\infty$ -diffeomorphisms  $\phi$  with compact supports.  
 That is, there exists some compact set  $K$  depending on  $\phi$  such that  $\phi$  is identity on  $K^c$ . We shall denote this group by  $\text{Diff } X$ .

*Proof.* Fix  $n$  and put  $K_n = K$ ,  $m|_K = m_K$ . Then for the proof it is sufficient to show that  $m_K^l(A)m_K^l(A^c) = 0$  holds for a measurable set  $A \subset \tilde{K}^l$  ( $l = 1, 2, \dots$ ) which satisfies  $m_K^l(A \ominus T_\phi^{-1}(A)) = 0$  for all  $\phi \in \text{Diff } K$ , where  $T_\phi : x = (x_1, \dots, x_l) \in \tilde{K}^l \longrightarrow (\phi(x_1), \dots, \phi(x_l)) \in \tilde{K}^l$  and  $\text{Diff } K = \{\phi \in \text{Diff } X \mid \phi = \text{identity on } K^c\}$ . Suppose that  $m_K^l(A) > 0$  and put  $\mu(B) = m_K^l(B \cap A)$  for all Borel sets  $B$  in  $\tilde{K}^l$ . By the assumption  $\mu$  is  $\text{Diff } K$ -quasi-invariant and  $\text{Diff } K$  acts transitively on  $\tilde{K}^l$ . Thus we have  $\mu(U_1 \times \dots \times U_l) > 0$  for all disjoint open subset  $U_i \subset K$  ( $i = 1, \dots, l$ ). Take an arbitrary point  $(x_1, \dots, x_l) \in \tilde{K}^l$  and take disjoint neighbourhood  $U_i$  of  $x_i$  ( $i = 1, \dots, l$ ) which are diffeomorphic to disks  $D_i \subset \mathbf{R}^{\dim(X)}$  under maps  $\phi_i$ , and put  $\phi_i(m|_{U_i}) = \lambda_i$ .  $\lambda_1 \times \dots \times \lambda_l$  is equivalent to the Lebesgue measure  $\lambda$  on  $D_1 \times \dots \times D_l$ . Further we put  $\psi = (\phi_1, \dots, \phi_l) : U_1 \times \dots \times U_l \longrightarrow D_1 \times \dots \times D_l$  and  $\hat{A} = \psi(A \cap U_1 \times \dots \times U_l)$ . Now consider a group  $\widehat{\text{Diff}}(D_1 \times \dots \times D_l)$  of all diffeomorphisms  $\phi$  on  $D_1 \times \dots \times D_l$  such that  $\phi(t_1, \dots, t_l) = (\phi_1(t_1), \dots, \phi_l(t_l))$  for all  $(t_1, \dots, t_l) \in D_1 \times \dots \times D_l$ , where  $\phi_i$  is a diffeomorphism on  $D_i$  with compact support ( $i = 1, \dots, l$ ). It is not difficult to show that  $\lambda|_{D_1 \times \dots \times D_l}$  is  $\widehat{\text{Diff}}(D_1 \times \dots \times D_l)$ -ergodic. (It is even  $\widehat{\text{Diff}}(D_1 \times \dots \times D_l, \lambda)$ -ergodic in case  $\dim(X) > 1$ , where  $\widehat{\text{Diff}}(D_1 \times \dots \times D_l, \lambda) = \{\phi \in \widehat{\text{Diff}}(D_1 \times \dots \times D_l) \mid \phi\lambda = \lambda\}$ .) Since  $\psi^{-1}\phi\psi$  is regarded naturally as an element of  $\text{Diff } K$ , it follows that  $(\lambda_1 \times \dots \times \lambda_l)(\hat{A} \ominus \phi(\hat{A})) = m_K^l(A \cap U_1 \times \dots \times U_l) \ominus \psi^{-1}\phi\psi(A \cap U_1 \times \dots \times U_l) = m_K^l((A \ominus T_\phi^{-1}(A)) \cap U_1 \times \dots \times U_l) = 0$ , and therefore  $\lambda(\hat{A} \ominus \phi(\hat{A})) = 0$ . Hence we have  $\lambda(\hat{A}) = 0$  or  $\lambda(\hat{A}^c \cap D_1 \times \dots \times D_l) = 0$ . However  $\lambda(\hat{A}) > 0$  which follows from  $\mu(U_1 \times \dots \times U_l) > 0$ . It follows that  $m_K^l(A^c \cap U_1 \times \dots \times U_l) = (\lambda_1 \times \dots \times \lambda_l)(\hat{A}^c \cap D_1 \times \dots \times D_l) = 0$ .

By the second countable axiom we have  $m_K^l(A^c) = 0$ . (Q. E. D.)

**Remark 3.** In a similar but rather complicated way we can show that  $P_m$  is  $\text{Diff}(X, m)$ -ergodic under the same situation with  $\dim(X) > 1$ , where  $\text{Diff}(X, m)$  is the set of all  $\phi \in \text{Diff } X$  which preserve  $m$ .

### 3. Elementary representations of $\text{Diff } X$ generated by Poisson measures

**3.1. Elementary representations.** From now on we shall assume that

- (a)  $X$  is a connected para-compact but not compact  $C^\infty$ -manifold,
- (b) the basic sequence  $\{X_n\}$  is a sequence of connected open sets with compact closure,
- (c)  $m$  is a locally Euclidean infinite measure with smooth local densities,
- (d)  $G = \text{Diff } X$ .

In [6], Vershik-Gel'fand-Graev defined elementary representations and discussed their several properties. Here we pick up a problem of their mutual equivalence and extend their results.

Now consider the following canonical representation of  $\text{Diff } X$  in  $L^2_{P_m}(\Gamma_X)$

$$(8) \quad U_m(\psi): f(\gamma) \longrightarrow \sqrt{\frac{dP_{\psi m}}{dP_m}}(\gamma) f(\psi^{-1}(\gamma)).$$

$U_m$  is an irreducible unitary representation of  $\text{Diff } X$  (See, [6]). Moreover let us consider the following representation  $V^\rho$  of another type. For this let  $n \geq 1$  be an integer and  $p_n: \tilde{X}_n \longrightarrow B^n_X$  be a map such that  $(x_1, \dots, x_n) \longrightarrow \{x_1, \dots, x_n\}$ . Then a function  $\sigma$  on  $\text{Diff } X \times B^n_X$  with values in the symmetric group,  $\mathfrak{S}_n$  is defined by the formula,  $s_n(\psi^{-1}(\gamma)) = \psi^{-1}(s_n(\gamma)) \sigma(\psi, \gamma)$ , where  $(x_1, \dots, x_n) \sigma = (x_{\sigma(1)}, \dots, x_{\sigma(n)})$  and  $s_n: B^n_X \longrightarrow \tilde{X}_n$  is a measurable cross section of  $p_n$ . Now we associate with each pair  $(n, \rho)$ , where  $\rho$  is a unitary representation of  $\mathfrak{S}_n$  in a Hilbert space  $W$ , a unitary representation  $V^\rho$  of  $\text{Diff } X$  in  $L^2_{m_n}(B^n_X, W)$  such that

$$(9) \quad V^\rho(\psi): f(\gamma) \longrightarrow \sqrt{\frac{d\psi m_n}{dm_n}}(\gamma) \rho(\sigma(\psi, \gamma)) f(\psi^{-1}(\gamma)),$$

where  $m_n$  is the image measure of the direct product of  $n$  copies of  $m$  by the map  $p_n$  and  $\psi m_n$  is the image measure of  $m_n$  by a map:  $\gamma \in B^n_X \longrightarrow \psi(\gamma) \in B^n_X$ . If  $\rho$  is irreducible, then so is  $V^\rho$ , and two representations  $V^{\rho_1}$  and  $V^{\rho_2}$ , where  $\rho_1$  and  $\rho_2$  are irreducible representations of  $\mathfrak{S}_{n_1}$  and  $\mathfrak{S}_{n_2}$ , respectively, are equivalent, if and only if  $n_1 = n_2$  and  $\rho_1$  and  $\rho_2$  are equivalent (See, [6]). Vershik-Gel'fand-Graev called a representation of  $\text{Diff } X$  of the form

$$(10) \quad U_m^\rho = U_m \otimes V^\rho$$

elementary representation associated with the Poisson measure and obtained the following results

- (a)  $U_m^\rho$  is irreducible if  $\rho$  is so, and
- (b)  $U_{c_1 m}^{\rho_1}$  is equivalent to  $U_{c_2 m}^{\rho_2}$ , where  $c_1$  and  $c_2$  are positive constants, if and only if  $c_1 = c_2$  and  $\rho_1$  and  $\rho_2$  are equivalent.

In this section we shall consider the equivalence of  $U_m^\rho$ , varying  $m$  among all locally Euclidean infinite measures with smooth local densities. To see this, it is convenient to deform the representation  $U_m^\rho$  to another form. Put

$\tilde{\mathbf{N}}^n = \{a = (i_1, \dots, i_n) \mid i_j \in \mathbf{N} \text{ such that } i_p \neq i_q (p \neq q)\}$ ,  $l^2(\tilde{\mathbf{N}}^n, W) = \{\phi \mid \phi \text{ is a } W\text{-valued function defined on } \tilde{\mathbf{N}}^n \text{ such that } \|\phi\|^2 \equiv \sum_{a \in \tilde{\mathbf{N}}^n} \|\phi(a)\|_W^2 < \infty\}$  and  $H^p = \{\phi \in l^2(\mathbf{N}, W) \mid \phi(i_{\sigma(1)}, \dots, i_{\sigma(n)}) = \rho^{-1}(\sigma)\phi(i_1, \dots, i_n) \text{ for all } \sigma \in \mathfrak{S}_n\}$ , where  $\rho$  is a unitary representation of  $\mathfrak{S}_n$  in a Hilbert space  $W$ . Further let  $\mathfrak{S}^\infty$  be the set of all permutations on  $\mathbf{N}$  and put  $\sigma a = (\sigma(i_1), \dots, \sigma(i_n))$  for  $\sigma \in \mathfrak{S}^\infty$  and for  $a \in \tilde{\mathbf{N}}^n$ . As before we define a function  $\sigma$  on  $\text{Diff } X \times \Gamma_X$  with values in  $\mathfrak{S}^\infty$  by the formula,  $s(\psi^{-1}(\gamma)) = \psi^{-1}(s(\gamma))\sigma(\psi, \gamma)$ , where  $s$  is a measurable (admissible) cross section of the map  $p: \tilde{X}^\infty \ni (x_1, x_2, \dots) \longrightarrow \{x_1, x_2, \dots\} \in \Gamma_X$  with the following property: If we have  $|\gamma \cap X_1| = k_1, |\gamma \cap (X_2 \setminus X_1)| = k_2, |\gamma \cap (X_n \setminus X_{n-1})| = k_n, \dots$ , then the first  $k_1$  element of  $s(\gamma)$  are in  $\gamma \cap X_1$ , the next  $k_2$  element of  $s(\gamma)$  are in  $\gamma \cap (X_2 \setminus X_1)$  and so on. It will be useful to notice that if  $|\gamma \cap X_k| = r$  and  $\psi \in \text{Diff } X_k = \{\psi \in \text{Diff } X \mid \psi \text{ identity on } X_k^c\}$ , then we have  $\sigma(\psi, \gamma) \in \mathfrak{S}_r$ .

Now let  $U_m^p$  be a unitary representation of  $\text{Diff } X$  in the space  $L^2_{P_m}(\Gamma_X) \times H^p$  defined by

$$(11) \quad U_m^p(\psi): F(\gamma, a) \longrightarrow \sqrt{\frac{dP_{\psi m}}{dP_m}}(\gamma) F(\psi^{-1}(\gamma), \sigma(\psi, \gamma)^{-1}a)$$

In [6] it was shown that this  $U_m^p$  is equivalent to that  $U_m^p$  defined in (10). So we shall work on  $(U_m^p, L^2_{P_m}(\Gamma_X) \otimes H^p)$ .

**Theorem 3.1.** (Whether  $\rho$  and  $\rho'$  are irreducible or not)

If there exists a bounded operator  $T: L^2_{P_m}(\Gamma_X) \otimes H^p \longrightarrow L^2_{P_{m'}}(\Gamma_X) \otimes H^{p'}$  such that

- (a)  $TU_m^p(\psi) = U_{m'}^{p'}(\psi)T$  for all  $\psi \in \text{Diff } X$ ,
- (b)  $\exists \phi \in H^p$  such that  $T(1 \otimes \phi) \neq 0$ ,

then  $P_m$  and  $P_{m'}$  are equivalent.

*Proof.* We shall divide the proof into four steps.

(I) Without loss of generality we may assume that  $\|\phi\| = 1$  and  $T$  is a contraction. First of all we take  $X_k$  (connected open set with compact closure) and fix it for a little while. So we put  $X_k = Y$ .

Further we put  $P_m = \mu, P_{m'} = \mu'$  and put  $\mu_1, \mu_2$  equal to the image measure of  $\mu$  by the map:  $\gamma \longrightarrow \gamma \cap Y = \gamma_1, \gamma \longrightarrow \gamma \cap Y^c = \gamma_2$ , respectively. Now we consider a bounded operator  $L^2_{\mu_1}(\Gamma_Y) \otimes H^p \longrightarrow L^2_{\mu'_1}(\Gamma_Y) \otimes H^{p'}$  defined by

$$(12) \quad T_Y F(\gamma, a') = \int_{\Gamma_{Y^c}} T F(\gamma_1, \gamma_2, a') \mu'_2(d\gamma_2).$$

Here we identify an element  $f \in L^2_{\mu_1}(\Gamma_Y)$  with  $\hat{f} \in L^2_{\mu}(\Gamma_X)$  through  $\hat{f}(\gamma) = f(\gamma \cap Y)$ . So  $L^2_{\mu_1}(\Gamma_Y)$  is regarded as a closed subspace of  $L^2_{\mu}(\Gamma_X)$ .

It is easily checked that  $T_Y F$  is really a function of  $(\gamma_1, a')$  and that  $T_Y F(\gamma, a'_\sigma) = \rho'(\sigma)^{-1} T_Y F(\gamma, a')$  for all  $\sigma \in \mathfrak{S}_{n'}$ , where  $a'_\sigma = (i_{\sigma(1)}, \dots, i_{\sigma(n)})$  for an element  $a' = (i_1, \dots, i_{n'}) \in \tilde{\mathbf{N}}^{n'}$ . Moreover,

$$\sum_{a' \in \tilde{N}^*} \int_{\Gamma_X} \|T_Y F(\gamma, a')\|_{\tilde{W}'}^2 \mu'(d\gamma) \leq \int_{\Gamma_Y} \int_{\Gamma_{Yc}} \sum_{a' \in \tilde{N}^*} \|TF(\gamma_1, \gamma_2, a')\|_{\tilde{W}'}^2 \mu'_1(d\gamma_1) \mu'_2(d\gamma_2) = \|TF\|^2 \leq \|F\|^2.$$

Thus  $T_Y$  is also a contraction. Now observe that for  $\phi \in \text{Diff } Y$ ,  $\sigma(\phi, \gamma)$  is independent of  $\gamma_2$ . So we have,

$$(13) \quad T_Y U_m^{\rho'}(\phi) = U_{m'}^{\rho'}(\phi) T_Y \quad \text{for } \phi \in \text{Diff } Y.$$

Because

$$\begin{aligned} (T_Y U_m^{\rho'}(\phi) F)(\gamma, a') &= \int_{\Gamma_{Yc}} (U_{m'}^{\rho'}(\phi) TF)(\gamma_1, \gamma_2, a') \mu'_2(d\gamma_2) = \\ &= \int_{\Gamma_{Yc}} \sqrt{\frac{dT_{\phi} \mu'_1}{d\mu'_1}}(\gamma_1) TF(\phi^{-1}(\gamma_1), \gamma_2, \sigma(\phi, \gamma)^{-1} a') \mu'_2(d\gamma_2) \\ &= (U_{m'}^{\rho'}(\phi) T_Y F)(\gamma, a'). \end{aligned}$$

(II) Let us consider a unitary representation  $Q(\sigma)$  of  $\mathfrak{S}^\infty$  in the space  $H^{\rho}$ ,  $Q(\sigma): \phi(a) \longrightarrow \phi(\sigma^{-1}a)$ . According to section 3 in [6] We split  $H^{\rho}$  into the direct sum of subspaces that are primary with respect to the symmetric group  $\mathfrak{S}_r \subset \mathfrak{S}^\infty$ . This decomposition can be presented in the following way,  $H^{\rho} = \sum_i^{\oplus} W_r^i \otimes C_r^i$ , where  $W_r^i$  are the spaces in which the irreducible and pairwise inequivalent representations  $\rho_r^i$  of  $\mathfrak{S}_r$  act.  $C_r^i$  is the space on which  $\mathfrak{S}_r$  acts trivially. More exactly we have  $Q(\sigma)\phi = \sum_i \{\rho_r^i(\sigma) \otimes id\} \phi_{r,i}$  with the decomposition  $\phi = \sum_i \phi_{r,i}$ ,  $\phi_{r,i} \in W_r^i \otimes C_r^i$ . Further using a natural decomposition,  $L_{\mu_1}^2(\Gamma_Y) = \sum_r^{\oplus} L_{\mu_1}^2(B_Y^r)$  (Note that  $\Gamma_Y = \cup_{r=0}^{\infty} B_Y^r$ : disjoint union), we have an orthogonal decomposition  $L_{\mu_1}^2(\Gamma_Y) \otimes H^{\rho} = \sum_{r,i}^{\oplus} \phi_{\mu}(r, i)$ , where  $\phi_{\mu}(r, i) = L_{\mu_1}^2(B_Y^r) \otimes W_r^i \otimes C_r^i$  is an invariant subspace of the representation  $U_m^{\rho}(\phi)$ ,  $\phi \in \text{Diff } Y$  whose form on  $\phi_{\mu}(r, i)$  are as follows.

$$(14) \quad \begin{aligned} U_m^{\rho}(\phi) (F \otimes w_r^i \otimes c_r^i)(\gamma, a) \\ = \sqrt{\frac{dT_{\phi} \mu_1}{d\mu_1}}(\gamma_1) F(\phi^{-1}(\gamma_1)) (\rho_r^i(\sigma(\phi, \gamma)) \otimes id) (w_r^i \otimes c_r^i)(a). \end{aligned}$$

Now let us put for  $\phi \in \text{Diff } Y$

$$(15) \quad U_{\mu}^{r,i}(\phi) (F \otimes w_r^i)(\gamma_1) = \sqrt{\frac{dT_{\phi} \mu_1}{d\mu_1}}(\gamma_1) F(\phi^{-1}(\gamma_1)) \rho_r^i(\sigma(\phi, \gamma)) w_r^i$$

for  $F \in L_{\mu_1}^2(B_Y^r)$  and for  $w_r^i \in W_r^i$ .

Then we have

$$(16) \quad U_m^{\rho}(\phi) = U_{\mu}^{r,i}(\phi) \otimes id \quad \text{on } \phi_{\mu}(r, i).$$

$U_{\mu}^{r,i}$  are irreducible unitary representations of  $\text{Diff } Y$  in the space  $L_{\mu_1}^2(B_Y^r) \otimes W_r^i$ , and  $U_{\mu}^{r,i}$  and  $U_{\mu}^{r',i'}$  are inequivalent unless  $i=i'$  and  $r=r'$ . (See [6].) So it follows from (13) that there exists a unique integer  $J_i$  such that  $T_Y \phi_{\mu}(r, i) \subseteq \phi_{\mu'}(r, J_i)$  unless  $T_Y \phi_{\mu}(r, i) = 0$ , and the representations  $\rho_r^i$  and  $\rho_{r'}^{J_i}$  are equivalent. Hence we have  $J_i \neq J_k$  for  $i \neq k$ . Let  $\omega_{r,i} : W_r^i \longrightarrow W_{r'}^{J_i}$  be an intertwining unitary operator of the representations  $\rho_r^i$  and  $\rho_{r'}^{J_i}$ , and  $J_Y : L_{\mu_1}^2(B_Y^r) \longrightarrow L_{\mu_1'}^2(B_Y^{r'})$  be a unitary operator defined by  $J_Y F(\gamma_1) = \sqrt{\frac{d\mu_1}{d\mu_1'}}(\gamma_1) F(\gamma_1)$ .

Then it is easy to see that a unitary operator  $T_{r,i} = J_Y \otimes \omega_{r,i} : L_{\mu_1}^2(B_Y^r) \otimes W_r^i \longrightarrow L_{\mu_1'}^2(B_Y^{r'}) \otimes W_{r'}^{J_i}$  satisfies

$$(17) \quad U_{\mu'}^{r',J_i}(\psi) T_{r,i} = T_{r,i} U_{\mu}^{r,i}(\psi) \quad \text{for all } \psi \in \text{Diff } Y.$$

(III) Here we list up the following fact in the representation theory. The proof will be done at the end of this section.

Fact : Let  $E_i, H_i$ , ( $i=1, 2$ ) be Hilbert spaces,  $U_1$  and  $U_2$  be two equivalent irreducible unitary representations of a group  $G$  in the spaces  $H_1$  and  $H_2$ , and  $T: H_1 \longrightarrow H_2$  be an intertwining unitary operator of the representations  $U_1$  and  $U_2$ . Suppose that  $\tilde{A}$  a bounded operator  $\tilde{A}: H_1 \otimes E_1 \longrightarrow H_2 \otimes E_2$  satisfies  $(U_2(g) \otimes id_{E_2}) \tilde{A} = \tilde{A} (U_1(g) \otimes id_{E_1})$  for all  $g \in G$ . Then there exists a bounded operator  $A: E_1 \longrightarrow E_2$  such that  $\tilde{A} = T \otimes A$ .

Applying this fact to the operator  $T_Y | \phi_{\mu}(r, i)$ , it follows from (13) (16) and (17) that there exists a bounded operator  $U_{r,i} : C_r^i \longrightarrow C_{r'}^{J_i}$  such that  $T_Y | \phi_{\mu}(r, i) = T_{r,i} \otimes U_{r,i}$  for all  $(r, i)$  unless  $T_Y \phi_{\mu}(r, i) = \{0\}$ . As is easily seen,  $U_{r,i}$  is a contraction. Consequently for  $\phi = \sum_i \phi_{r,i}$ ,  $\phi_{r,i} \in W_{r,i} \otimes C_{r,i}$  we have

$$(18) \quad T_Y(1 \otimes \phi)(\gamma, a') = \sum_{r,i} T_{r,i} \otimes U_{r,i} (\chi_{B_Y^r} \otimes \phi_{r,i})(\gamma, a') = \\ \sqrt{\frac{d\mu_1}{d\mu_1'}}(\gamma_1) \sum_{r,i} \chi_{B_Y^r}(\gamma_1) (\omega_{r,i} \otimes U_{r,i})(\phi_{r,i})(a'),$$

where  $\sum'$  is a sum for  $(r, i)$  such that  $T_Y \phi_{\mu}(r, i) \neq 0$ .

Let us evaluate the norm of the right hand side of (18).

$$\begin{aligned} & \left\| \sum_{r,i} \chi_{B_Y^r}(\gamma_1) (\omega_{r,i} \otimes U_{r,i})(\phi_{r,i})(a') \right\|_{W'}^2 \\ &= \sum_r \chi_{B_Y^r}(\gamma_1) \left\| \sum_i (\omega_{r,i} \otimes U_{r,i})(\phi_{r,i})(a') \right\|_{W'}^2 \\ &\leq \sum_r \chi_{B_Y^r}(\gamma_1) \left\| \sum_i (\omega_{r,i} \otimes U_{r,i})(\phi_{r,i}) \right\|^2 \\ &= \sum_r \chi_{B_Y^r}(\gamma_1) \sum_i \left\| (\omega_{r,i} \otimes U_{r,i})(\phi_{r,i}) \right\|^2 \\ &\leq \sum_r \chi_{B_Y^r}(\gamma_1) \sum_i \|\phi_{r,i}\|^2 = 1 \end{aligned}$$

(IV) Therefore if it would hold that  $P_m$  and  $P_{m'}$  are mutually singular, then the right hand of (18) tends to 0 for  $P_m$ -a.e.  $\gamma$  as  $Y = X_k \uparrow X$  ( $\iff k \longrightarrow \infty$ ). On the other hand the left hand of (18) converges to  $T(1 \otimes \phi)(\gamma, a')$  for

$P_{m'}$ -a. e.  $\gamma$  as  $k \rightarrow \infty$  by the martingale convergence theorem. Thus we have  $T(1 \otimes \phi) = 0$  which contradicts to the assumption.

**Corollary.** (Whether  $\rho$  and  $\rho'$  are irreducible or not)

If  $U_m^{\rho}$  and  $U_{m'}^{\rho'}$  are equivalent as unitary representation, then  $P_m$  and  $P_{m'}$  are equivalent as measure.

By the above Corollary and theorem 4 of section 4 in [6] we have,

**Theorem 3.2.** If  $\rho$  and  $\rho'$  are irreducible unitary representations of  $\mathfrak{S}_n$  and  $\mathfrak{S}_{n'}$  and  $\dim(X) > 1$ , then the unitary representations  $U_m^{\rho}$  and  $U_{m'}^{\rho'}$  are equivalent if and only if the measure  $P_m$  and  $P_{m'}$  are equivalent,  $n = n'$  and  $\rho$  and  $\rho'$  are equivalent.

**3.2. Proof of the fact.** We shall start from the following theorem which is well-known.

**Theorem 3.3.** Let  $H, E$  be complex Hilbert spaces and  $U$  be an irreducible unitary representation of a group  $G$  in the space  $H$ . And suppose that a bounded operator  $\tilde{A}$  on  $H \otimes E$  satisfies  $\tilde{A}(U(g) \otimes id_E) = (U(g) \otimes id_E) \tilde{A}$  for all  $g \in G$ . Then there exists a bounded operator  $A$  on  $E$  such that  $\tilde{A} = id_H \otimes A$ .

**Theorem 3.4.** Let  $H, E_i (i=1, 2)$  be complex Hilbert spaces,  $U$  be an irreducible unitary representation of a group  $G$  in the space  $H$  and put  $\tilde{U}_i(g) = U(g) \otimes id_{E_i} (i=1, 2)$ . Suppose that a bounded operator  $\tilde{A}: H \otimes E_1 \rightarrow H \otimes E_2$  satisfies  $\tilde{U}_2(g) \tilde{A} = \tilde{A} \tilde{U}_1(g)$  for all  $g \in G$ . Then there exists a bounded operator  $A: E_1 \rightarrow E_2$  such that  $\tilde{A} = id_H \otimes A$ .

*Proof.* Case 1. First we shall assume that  $\tilde{A}$  is unitary. Without loss of generality we may assume that  $\dim(E_2) \leq \dim(E_1)$ . We consider  $\tilde{A}^{-1}$ , if the reverse inequality holds. Take an isometric operator  $V: E_2 \rightarrow E_1$ . Then we have  $\tilde{U}_1(g) (id_H \otimes V) = (id_H \otimes V) \tilde{U}_2(g)$  for all  $g \in G$ , so  $(id_H \otimes V) \tilde{A}$  is an intertwining operator of the representation  $(\tilde{U}_1, H \otimes E_1)$ . It follows from Theorem 3.3 that there exists a bounded operator  $B$  on  $E_1$  such that  $(id_H \otimes V) \tilde{A} = id_H \otimes B$ . Hence  $\tilde{A} = id_H \otimes V^*B$ .

*General case.* Consider an orthogonal decomposition:  $H \otimes E_1 = \ker \tilde{A} \oplus (\ker \tilde{A})^{\perp}$ . Since  $(\ker \tilde{A})^{\perp}$  is an invariant subspace of the representation  $(\tilde{U}_1, H \otimes E_1)$ , so there exists a closed subspace  $F_1$  of  $E_1$  such that  $(\ker \tilde{A})^{\perp} = H \otimes F_1$ . Similarly a closed subspace  $F_2 (\subseteq E_2)$  arises such that  $\overline{\tilde{A}(H \otimes E_1)} = H \otimes F_2$ . Put  $\tilde{A}|_{(\ker \tilde{A})^{\perp}} = \tilde{T}$  and  $\tilde{U}_i(g)|_{H \otimes F_i} = \tilde{W}_i(g)$ . Then  $\tilde{T}: H \otimes F_1 \rightarrow H \otimes F_2$  is one-to-one and has a dense range, and  $\tilde{W}_2(g) \tilde{T} = \tilde{T} \tilde{W}_1(g)$  for all  $g \in G$ . It follows from Theorem 3.3 that  $\tilde{T}^* \tilde{T} = id_H \otimes T$  for some positive-definite bounded operator  $T$  on  $F_1$ . Hence  $\tilde{T}$  is decomposed as  $\tilde{T} = \tilde{V} (id_H \otimes \sqrt{T})$  with an isometric operator  $\tilde{V}: \text{Im}(id_H \otimes \sqrt{T}) \rightarrow \text{Im}(\tilde{T}) = H \otimes F_2$ . Since  $\sqrt{T}$  is one-to-one, so  $\tilde{V}$  is unitary from  $H \otimes F_1$  to  $H \otimes F_2$ .

Moreover it is easily checked that  $\widetilde{W}_2(g) \widetilde{V} = \widetilde{V} \widetilde{W}_1(g)$  for all  $g \in G$ . By virtue of case 1, we have  $\widetilde{V} = id_H \otimes V$  for some bounded operator  $V: F_1 \rightarrow F_2$ . Thus,  $\widetilde{A} = (id_H \otimes i) \widetilde{T} (id_H \otimes P_{F_1}) = id_H \otimes i V \sqrt{T} P_{F_1}$ , where  $i$  is the natural injection from  $F_2$  to  $E_2$  and  $P_{F_1}$  is a projection. (Q. E. D.)

*Proof of the fact :* Put  $\widetilde{B} = \widetilde{A} (T \otimes id_{E_1})^{-1} = \widetilde{A} (T^{-1} \otimes id_{E_1})$ . Then the bounded operator  $B: H_2 \otimes E_1 \rightarrow H_2 \otimes E_2$  satisfies  $\widetilde{B} (U_2(g) \otimes id_{E_1}) = (U_2(g) \otimes id_{E_2}) \widetilde{B}$  for all  $g \in G$ . It follows from Theorem 3.4 that there exists a bounded operator  $A: E_1 \rightarrow E_2$  such that  $\widetilde{B} = id_{H_2} \otimes A$ , and therefore  $\widetilde{A} = T \otimes A$ . (Q. E. D.)

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