

POLYNOMIAL REPRESENTATIONS ASSOCIATED WITH SYMMETRIC BOUNDED DOMAINS

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Introduction. In this note we want to construct a complete orthonormal system of the Hilbert space $H^2(D)$ of square integrable holomorphic functions on an irreducible symmetric bounded domain D . A symmetric bounded domain D is canonically realizable as a circular starlike bounded domain with the center 0 in a complex cartesian space by means of Harish-Chandra's imbedding (Harish-Chandra [3]), which is constructed as follows. The largest connected group G of holomorphic automorphisms of D is a connected semi-simple Lie group without center, which is transitive on D . Thus denoting the stabilizer in G of a point $o \in D$ by K , D is identified with the quotient space G/K . Let \mathfrak{g} (resp. \mathfrak{k}) be the Lie algebra of G (resp. K) and $\mathfrak{g} = \mathfrak{k} + \mathfrak{p}$ the Cartan decomposition of \mathfrak{g} with respect to \mathfrak{k} . Then there exists uniquely an element H of the center of \mathfrak{k} such that $\text{ad} H$ restricted to \mathfrak{p} coincides with the complex structure tensor on the tangent space $T_o(D)$ of D at the origin o , identifying as usual \mathfrak{p} with $T_o(D)$. Let \mathfrak{g}^c be the Lie algebra of the complexification G^c of G and put $Z = \sqrt{-1}H \in \mathfrak{g}^c$. Let $(\mathfrak{p}^c)^\pm$ be the (± 1) -eigenspace in \mathfrak{g}^c of $\text{ad} Z$. Then they are invariant under the adjoint action of K and the complexification \mathfrak{p}^c of \mathfrak{p} is the direct sum of $(\mathfrak{p}^c)^+$ and $(\mathfrak{p}^c)^-$. Let U^c denote the normalizer of $(\mathfrak{p}^c)^+$ in G^c . Then $D = G/K$ is holomorphically imbedded as an open submanifold into the quotient space G^c/U^c in the natural way. For any point $z \in D$, there exists uniquely a vector $X \in (\mathfrak{p}^c)^-$ such that

$$\exp X \text{ mod } U^c = z.$$

The map $z \mapsto X$ of D into $(\mathfrak{p}^c)^-$ is the desired imbedding. Note that the natural action of K on D can be extended to the adjoint action of K on the ambient space $(\mathfrak{p}^c)^-$.

Henceforth we assume that D is a bounded domain in $(\mathfrak{p}^c)^-$ realized in the above manner. Let $(,)$ denote the Killing form of \mathfrak{g}^c and τ the complex conjugation of \mathfrak{g}^c with respect to the compact real form $\mathfrak{k} + \sqrt{-1}\mathfrak{p}$ of \mathfrak{g}^c . We define a K -invariant hermitian inner product $(,)_r$ on \mathfrak{g}^c by

$$(X, Y)_r = -(X, \tau Y) \quad \text{for } X, Y \in \mathfrak{g}^c.$$

This defines a K -invariant Euclidean measure $d\mu(X)$ on $(\mathfrak{p}^c)^-$. Let $H^2(D)$ denote the Hilbert space of holomorphic functions on D , which are square integrable with respect to the measure $d\mu(X)$. The inner product of $H^2(D)$ will be denoted by $\langle \cdot, \cdot \rangle$. K acts on $H^2(D)$ as unitary operators by

$$(kf)(X) = f(k^{-1}X) \quad \text{for } k \in K, X \in D.$$

Let $S^*((\mathfrak{p}^c)^-)$ denote the graded space of polynomial functions on $(\mathfrak{p}^c)^-$. It has the natural hermitian inner product $(\cdot, \cdot)_\tau$ induced from the inner product $(\cdot, \cdot)_\tau$ on $(\mathfrak{p}^c)^-$. K acts on $S^*((\mathfrak{p}^c)^-)$ as unitary operators by

$$(kf)(X) = f(\text{Ad } k^{-1}X) \quad \text{for } k \in K, X \in (\mathfrak{p}^c)^-.$$

Now let S denote the Shilov boundary of D . It is known (Korányi-Wolf [7]) that K acts transitively on S . Thus denoting by L the stabilizer in K of a point $X_0 \in S$, S is identified with the quotient space K/L . Let dx denote the K -invariant measure on S induced from the normalized Haar measure of K and $L^2(S)$ the Hilbert space of square integrable functions on S with respect to the measure dx . The inner product of $L^2(S)$ will be denoted by $\langle \cdot, \cdot \rangle$. K acts on $L^2(S)$ as unitary operators by

$$(kf)(X) = f(\text{Ad } k^{-1}X) \quad \text{for } k \in K, X \in S.$$

The space $C^\infty(S)$ of \mathbb{C} -valued C^∞ -functions on S is a K -submodule of $L^2(S)$. The restrictions $S^*((\mathfrak{p}^c)^-) \rightarrow H^2(D)$ and $S^*((\mathfrak{p}^c)^-) \rightarrow L^2(S)$ are both K -equivariant monomorphisms. Their images will be denoted by $S^*(D)$ and $S^*(S)$, respectively. They have natural gradings induced from that of $S^*((\mathfrak{p}^c)^-)$. Then the "restriction" $S^*(D) \rightarrow S^*(S)$ is defined in the natural manner and it is a K -equivariant isomorphism. Since D is a circular starlike bounded domain, a theorem of H. Cartan [2] yields that the subspace $S^*(D)$ of $H^2(D)$ is dense in $H^2(D)$ (cf. 1).

We decompose first the K -module $S^*(D)$ into irreducible components. We take a maximal abelian subalgebra \mathfrak{t} of \mathfrak{k} and identify the real part $\sqrt{-1}\mathfrak{t}$ of the complexification \mathfrak{t}^c of \mathfrak{t} with its dual space by means of Killing form of \mathfrak{g}^c . Let $\Sigma \subset \sqrt{-1}\mathfrak{t}$ denote the set of roots of \mathfrak{g}^c with respect to \mathfrak{t}^c . We choose root vectors $X_\alpha \in \mathfrak{g}^c$ for $\alpha \in \Sigma$ such that

$$[X_\alpha, X_{-\alpha}] = -\frac{2}{(\alpha, \alpha)}\alpha, \\ \tau X_\alpha = X_{-\alpha}.$$

A root is called *compact* if it is also a root of the complexification \mathfrak{k}^c of \mathfrak{k} , otherwise it is called *non-compact*. $\Sigma_{\mathfrak{t}}$ (resp. $\Sigma_{\mathfrak{p}}$) denotes the set of compact roots (resp. of non-compact roots). We choose and fix once for all a linear order $>$ on $\sqrt{-1}\mathfrak{t}$ such that $(\mathfrak{p}^c)^+$ is spanned by the root spaces for non-compact positive

roots Σ_p^+ . Two roots $\alpha, \beta \in \Sigma$ are called *strongly orthogonal* if $\alpha \pm \beta$ is not a root. We define a maximal strongly orthogonal subsystem

$$\Delta = \{\gamma_1, \dots, \gamma_p\}, \quad \gamma_1 > \gamma_2 > \dots > \gamma_p > 0, \quad p = \text{rank } D$$

of Σ_p^+ as follows (cf. Harish-Chandra [3]). Let γ_1 be the highest root of Σ and for each j , γ_{j+1} be the highest positive non-compact root that is strongly orthogonal to $\gamma_1, \dots, \gamma_j$. We put

$$X_0 = -\sum_{\gamma \in \Delta} X_{-\gamma}.$$

Then it is known (Korányi-Wolf [7]) that X_0 is on the Shilov boundary S of D . Henceforth we shall take the above point X_0 as the origin of S . We put for $\nu \in \mathbf{Z}, \nu \geq 0$

$$S^\nu(K, L) = \left\{ \sum_{i=1}^p n_i \gamma_i; n_i \in \mathbf{Z}, n_1 \geq n_2 \geq \dots \geq n_p \geq 0, \sum_{i=1}^p n_i = \nu \right\},$$

and

$$S^*(K, L) = \sum_{\nu \geq 0} S^\nu(K, L).$$

We shall prove the following

Theorem A. *Any irreducible K -submodule of $S^*(D)$ is contained exactly once in $S^*(D)$. The set $S^\nu(D)$ of highest weights (with respect to \mathfrak{k}^c) of irreducible K -submodules contained in $S^\nu(D)$ coincides with $S^\nu(K, L)$. Denoting by $S_\lambda^*(D)$ (resp. $S_\lambda^*(S)$) the irreducible K -submodule of $S^*(D)$ (resp. of $S^*(S)$) with the highest weight $\lambda \in S^*(K, L)$,*

$$S^*(D) = \sum_{\lambda \in S^*(K, L)} \oplus S_\lambda^*(D)$$

and

$$S^*(S) = \sum_{\lambda \in S^*(K, L)} \oplus S_\lambda^*(S)$$

are the orthogonal sum relative to the inner product $\langle\langle \cdot, \cdot \rangle\rangle$ and $\langle \cdot, \cdot \rangle$, respectively. The restriction $f \mapsto f'$ of $S_\lambda^*(D) \rightarrow S_\lambda^*(S)$ is a similitude for each $\lambda \in S^*(K, L)$, i.e. there exists a constant $h_\lambda > 0$ such that

$$\langle\langle f, g \rangle\rangle = h_\lambda \langle f', g' \rangle \quad \text{for any } f, g \in S_\lambda^*(D).$$

Thus, if

$$\{f'_{\lambda, i}; 1 \leq i \leq d_\lambda\}, \quad \lambda \in S^*(K, L)$$

is an orthonormal basis of $S_\lambda^*(S)$, then

$$\{\sqrt{h_\lambda}^{-1} f_{\lambda, i}; \lambda \in S^*(K, L), 1 \leq i \leq d_\lambda\}$$

is a complete orthonormal system of $H^2(D)$.

A basis $\{f'_{\lambda,i}; 1 \leq i \leq d_\lambda\}$ is, for instance, constructed as follows. Take an irreducible K -module (ρ, V) with the highest weight λ , carrying a K -invariant hermitian inner product (\cdot, \cdot) . Choose an orthonormal basis $\{u_i; 1 \leq i \leq d_\lambda\}$ of V such that the first vector u_1 is L -invariant. This can be done in view of Frobenius' reciprocity since the K -module V is K -isomorphic with a K -submodule of $C^\infty(S)$. Then the functions $f'_{\lambda,i} (1 \leq i \leq d_\lambda)$ defined by

$$f'_{\lambda,i}(kX_0) = \sqrt{d_\lambda}(u_i, \rho(k)u_1) \quad \text{for } k \in K$$

form an orthonormal basis of $S^*_\lambda(S)$ (cf. 2).

We compute next the normalizing factor h_λ . Let

$$\mathfrak{a} = \{\sqrt{-1}\Delta\}_R$$

be the R -span of $\sqrt{-1}\Delta$ in \mathfrak{t} and

$$\mathfrak{w}: \sqrt{-1}\mathfrak{t} \rightarrow \sqrt{-1}\mathfrak{a}$$

denote the orthogonal projection of $\sqrt{-1}\mathfrak{t}$ onto $\sqrt{-1}\mathfrak{a}$. For $\gamma \in \mathfrak{w}\Sigma - \{0\}$, the number of roots $\alpha \in \Sigma$ such that $\mathfrak{w}\alpha = \gamma$ is called the *multiplicity* of γ . Let r (resp. $2s$) be the multiplicity of $\frac{1}{2}(\gamma_1 - \gamma_2)$ (resp. of $\frac{1}{2}\gamma_1$). It follows from Theorem A and Frobenius' reciprocity that for each $\lambda \in S^*(K, L)$ there exists uniquely an L -invariant polynomial Ω_λ in $S^*_\lambda((\mathfrak{p}^c)^-)$ such that $\Omega_\lambda(X_0) = 1$, where $S^*_\lambda((\mathfrak{p}^c)^-)$ denotes the irreducible K -submodule of $S^*((\mathfrak{p}^c)^-)$ with the highest weight λ . The polynomial Ω_λ is called the *zonal spherical polynomial* for D belonging to λ . Let

$$(\mathfrak{a}^-)^c = \{X_{-\gamma}; \gamma \in \Delta\}_C$$

be the C -span of $\{X_{-\gamma}; \gamma \in \Delta\}$ in $(\mathfrak{p}^c)^-$. It is identified with the complex cartesian space C^p by the map

$$-\sum_{i=1}^p z_i X_{-\gamma_i} \mapsto \begin{pmatrix} z_1 \\ \vdots \\ z_p \end{pmatrix}.$$

Thus the zonal spherical polynomial Ω_λ restricted to $(\mathfrak{a}^-)^c$ is a polynomial $\Omega_\lambda(Y_1, \dots, Y_p)$ in p -variables. Let $\mu(D)$ denote the volume of D with respect to the measure $d\mu(X)$. We shall prove the following

Theorem B. For $\lambda \in S^*(K, L)$, the normalizing factor h_λ is given by

$$h_\lambda = c(D) \int_{0 \leq y_i < 1 (1 \leq i \leq p)} \Omega_\lambda(y_1, \dots, y_p) \left| \prod_{1 \leq i < j \leq p} (y_i - y_j)^r \prod_{i=1}^p y_i^s dy_1 \cdots dy_p \right.$$

where

$$c(D) = \mu(D) \left(\int_{0 \leq y_i < 1 (1 \leq i \leq p)} \left| \prod_{1 \leq i < j \leq p} (y_i - y_j)^r \prod_{i=1}^p y_i^s dy_1 \cdots dy_p \right|^{-1} \right).$$

Hua [6] proved Theorem A for classical domains by decomposing the character of the K -module $S^*((\mathfrak{p}^c)^-)$ into the sum of irreducible characters of K , while Schmid [11] proved it for general domain D . Schmid proved

$$(a) \quad S^\nu(D) \subset S^\nu(K, L)$$

by seeing the character of the K -module $S^*((\mathfrak{p}^c)^-)$ and by making use of E. Cartan's theory on spherical representations of a compact symmetric pair. But his proof of

$$(b) \quad S^\nu(K, L) \subset S^\nu(D)$$

is complicated and was done after nine successive lemmas. In this note we give another proof of (a) by means of a lemma of Murakami and Cartan's theory, and give a relatively short proof of (b) by means of a theorem of Harish-Chandra on invariant polynomials for a symmetric pair.

Hua [6] computed the factors h_λ for certain classical domains by integrating certain polynomials. Our integral formula in Theorem B will clarify the meaning of integrals of Hua.

1. Circular domains

A domain $D \subset \mathbf{C}^n$ containing the origin 0 is said to be a *circular domain* with the center 0 if together with any point $z \in D$ the point $e^{\sqrt{-1}\theta} z$ is in D for any real $\theta \in \mathbf{R}$. D is said to be a *starlike domain* with the center 0 if together with any point $z \in D$ the point rz is in D for any real $r \in \mathbf{R}$ with $0 \leq r < 1$.

Theorem 1.1. (H. Cartan [2]) *Let $D \subset \mathbf{C}^n$ be a circular domain with the center 0. Then any holomorphic function f on D can be developed in the sum of homogeneous polynomials P_ν in n -variables with degree ν ($\nu=0, 1, 2, \dots$):*

$$f(z) = \sum_{\nu=0}^{\infty} P_\nu(z) \quad \text{for } z \in D.$$

The sum converges uniformly on any compact subset of D . The homogeneous polynomials P_ν are uniquely determined for f .

Let D be a bounded domain in \mathbf{C}^n , $d\mu(z)$ the Euclidean measure on \mathbf{C}^n , induced from the standard hermitian inner product of \mathbf{C}^n . Let $H^2(D)$ denote the Hilbert space of holomorphic functions on D , which are square integrable with respect to the measure $d\mu(z)$. The inner product of $H^2(D)$ will be denoted by $\langle \cdot, \cdot \rangle$. Let $S^*(\mathbf{C}^n)$ be the graded space of polynomials in n -variables and $S^*(D)$ the subspace of $H^2(D)$ consisting of all functions on D obtained by the restriction of polynomials in $S^*(\mathbf{C}^n)$. Then Theorem 1.1 yields the following

Corollary. *Let $D \subset \mathbf{C}^n$ be a circular starlike bounded domain with the center 0. Then the subspace $S^*(D)$ of $H^2(D)$ is dense in $H^2(D)$.*

Proof. It suffices to show that if $f \in H^2(D)$ with $\langle\langle f, S^*(D) \rangle\rangle = \{0\}$, then $f=0$. Theorem 1.1 implies that f can be developed as

$$f = \sum_{\nu=0}^{\infty} P_{\nu}, \quad P_{\nu} \in S^{\nu}(D),$$

uniformly convergent on any compact subset of D . Choose an orthonormal basis $\{P_{\nu,j}\}$ of $S^{\nu}(D)$ with respect to $\langle\langle \cdot, \cdot \rangle\rangle$ for each ν . Then we have

$$\langle\langle P_{\nu,j}, P_{\mu,i} \rangle\rangle = \delta_{\nu\mu} \delta_{ji}.$$

In fact, since $d\mu(e^{\sqrt{-1}\theta z}) = d\mu(z)$ for any $\theta \in \mathbf{R}$, we have $\langle\langle P_{\nu,j}, P_{\mu,i} \rangle\rangle = e^{\sqrt{-1}(C\nu-\mu)\theta} \langle\langle P_{\nu,j}, P_{\mu,i} \rangle\rangle$ for any $\theta \in \mathbf{R}$. Then f can be developed as

$$f = \sum_{\nu,j} a_{\nu,j} P_{\nu,j} \quad \text{with } a_{\nu,j} \in \mathbf{C},$$

uniformly convergent on any compact subset of D . Since D is a starlike domain, the closure $r\bar{D}$ of rD is a compact subset of D for any $r \in \mathbf{R}$ with $0 < r < 1$, so that the above series converges uniformly on rD . Therefore for any $P_{\mu,i}$ we have

$$\int_{rD} f(z) \overline{P_{\mu,i}(z)} d\mu(z) = \sum_{\nu,j} a_{\nu,j} \int_{rD} P_{\nu,j}(z) \overline{P_{\mu,i}(z)} d\mu(z).$$

If we put

$$z' = \frac{1}{r} z \quad \text{for } z \in rD,$$

then $z = rz'$, $d\mu(z) = r^{2n} d\mu(z')$ so that

$$\begin{aligned} \int_{rD} P_{\nu,j}(z) \overline{P_{\mu,i}(z)} d\mu(z) &= r^{2n+\nu+\mu} \int_D P_{\nu,j}(z') \overline{P_{\mu,i}(z')} d\mu(z') \\ &= r^{2n+\nu+\mu} \langle\langle P_{\nu,j}, P_{\mu,i} \rangle\rangle = r^{2n+2\mu} \delta_{\nu\mu} \delta_{ji}. \end{aligned}$$

Hence we have

$$\int_{rD} f(z) \overline{P_{\mu,i}(z)} d\mu(z) = a_{\mu,i} r^{2n+2\mu}$$

and

$$\begin{aligned} a_{\mu,i} &= \lim_{r \uparrow 1} a_{\mu,i} r^{2n+2\mu} = \lim_{r \uparrow 1} \int_{rD} f(z) \overline{P_{\mu,i}(z)} d\mu(z) \\ &= \langle\langle f, P_{\mu,i} \rangle\rangle = 0 \quad (\text{from the assumption}). \end{aligned}$$

This implies that $f=0$.

q.e.d.

2. Spherical representations of a compact symmetric pair

Let K be a compact connected Lie group, L a closed subgroup of K and S be the quotient space K/L . The space of \mathbb{C} -valued C^∞ -functions on S will be denoted by $C^\infty(S)$. We shall often identify $C^\infty(S)$ with the space of C^∞ -functions f on K such that

$$f(kl) = f(k) \quad \text{for any } k \in K, l \in L.$$

Let dx denote the K -invariant measure on S induced from the normalized Haar measure on K and $L^2(S)$ the Hilbert space of square integrable functions on S with respect to the measure dx . The inner product of $L^2(S)$ will be denoted by \langle , \rangle . K acts on $L^2(S)$ as unitary operators by

$$(kf)(x) = f(k^{-1}x) \quad \text{for } k \in K, x \in S.$$

Then $C^\infty(S)$ is a K -submodule of $L^2(S)$. A (continuous finite dimensional complex) representation

$$\rho: K \rightarrow GL(V)$$

of K is said to be *spherical* relative to L if the K -module V is equivalent to a K -submodule of $C^\infty(S)$, which amounts to the same from Frobenius' reciprocity that the K -module V has a non-zero L -invariant vector. We denote by $\mathcal{D}(K, L)$ the set of equivalence classes of irreducible spherical representations of K relative to L . The totality of $f \in C^\infty(S)$ contained in a finite dimensional K -submodule of $C^\infty(S)$, which will be denoted by $\mathfrak{o}(K, L)$, is a K -submodule of $C^\infty(S)$. A function in $\mathfrak{o}(K, L)$ is called a *spherical function* for the pair (K, L) . For $\rho \in \mathcal{D}(K, L)$, the totality of $f \in \mathfrak{o}(K, L)$ that transforms according to ρ , which will be denoted by $\mathfrak{o}_\rho(K, L)$, is a finite dimensional K -submodule of $\mathfrak{o}(K, L)$. Then

$$\mathfrak{o}(K, L) = \sum_{\rho \in \mathcal{D}(K, L)} \oplus \mathfrak{o}_\rho(K, L)$$

is the orthogonal sum with respect to the inner product \langle , \rangle . Peter-Weyl approximation theorem implies that the subspace $\mathfrak{o}(K, L)$ of $L^2(S)$ is dense in $L^2(S)$. We assume furthermore that the pair (K, L) satisfies the condition

$$(*) \quad \text{any } \rho \in \mathcal{D}(K, L) \text{ is contained exactly once in } \mathfrak{o}(K, L),$$

which is by Frobenius' reciprocity equivalent to that for any spherical representation

$$\rho: K \rightarrow GL(V)$$

of K relative to L , an L -invariant vector of V is unique up to scalar multiplication. Then for each $\rho \in \mathcal{D}(K, L)$, there exists uniquely an L -invariant function $\omega_\rho \in \mathfrak{o}_\rho(K, L)$ such that $\omega_\rho(e) = 1$. ω_ρ is called the *zonal spherical function* for (K, L) belonging to ρ . Let

$$\rho: K \rightarrow GL(V)$$

be a spherical representation of K relative to L . Choose a K -invariant hermitian inner product (\cdot, \cdot) on V . The equivalence class containing ρ will be denoted by the same letter ρ . Choose an orthonormal basis $\{u_i; 1 \leq i \leq d_\rho\}$ of V such that u_1 is L -invariant. Define $\varphi_i \in C^\infty(S)$ ($1 \leq i \leq d_\rho$) by

$$\varphi_i(k) = (u_i, \rho(k)u_1) \quad \text{for } k \in K.$$

We know that they are linearly independent, in view of orthogonality relations of matrix elements $(u_i, \rho(k)u_j)$. For any $k' \in K$ we have

$$\begin{aligned} \varphi_i(k'^{-1}k) &= (u_i, \rho(k'^{-1}k)u_1) = (\rho(k')u_i, \rho(k)u_1) \\ &= \sum_j (\rho(k')u_i, u_j)(u_j, \rho(k)u_1) \\ &= \sum_j (\rho(k')u_i, u_j) \varphi_j(k), \end{aligned}$$

i.e.
$$k'\varphi_i = \sum_j (\rho(k')u_i, u_j) \varphi_j \quad (1 \leq i \leq d_\rho).$$

In particular

$$l\varphi_1 = \varphi_1 \quad \text{for any } l \in L,$$

and

$$\varphi_1(e) = 1.$$

Therefore the system $\{\varphi_i; 1 \leq i \leq d_\rho\}$ forms a basis of $\mathfrak{o}_\rho(K, L)$ and the zonal spherical function ω_ρ is given by

$$\omega_\rho(k) = (u_1, \rho(k)u_1) \quad \text{for } k \in K.$$

Furthermore orthogonality relations implies that the system

$$\{\sqrt{d_\rho} \varphi_i; 1 \leq i \leq d_\rho\}$$

forms an orthonormal basis of $\mathfrak{o}_\rho(K, L)$ and that

$$\langle \omega_\rho, \omega_{\rho'} \rangle = \delta_{\rho\rho'} \frac{1}{d_\rho}.$$

Henceforth we assume that the pair (K, L) is a *symmetric pair*, i.e. there exists an involutive automorphism θ of K such that if we put

$$K_\theta = \{k \in K; \theta(k) = k\},$$

L lies between K_θ and the connected component K_θ^0 of K_θ . Then the pair (K, L) satisfies the condition $(*)$ (E. Cartan [1]). For example, a compact connected Lie group S admits a symmetric pair (K, L) such that $S = K/L$. In fact,

$$\begin{aligned} K &= S \times S, \\ L &= \{(x, x); x \in S\} \end{aligned}$$

and

$$\theta: (x, y) \mapsto (y, x) \quad \text{for } x, y \in S$$

have desired properties.

In the following we summarize some known facts on a symmetric pair (cf. Helgason [4]).

Let \mathfrak{k} (resp. \mathfrak{l}) be the Lie algebra of K (resp. of L). The involutive automorphism of \mathfrak{k} obtained by differentiating the automorphism θ of K will be also denoted by the same letter θ .

Choose and fix once for all a \mathcal{C} -bilinear symmetric form $(,)$ on the complexification $\mathfrak{k}^{\mathcal{C}}$ of \mathfrak{k} , which is invariant under both the \mathcal{C} -linear extension to $\mathfrak{k}^{\mathcal{C}}$ of θ and the adjoint action of $\mathfrak{k}^{\mathcal{C}}$ and furthermore is negative definite on $\mathfrak{k} \times \mathfrak{k}$. Then S is a Riemannian symmetric space with respect to the K -invariant Riemannian metric on S defined by $-(,)$. We put

$$\mathfrak{s} = \{X \in \mathfrak{k}; \theta X = -X\} = \{X \in \mathfrak{k}; (X, \mathfrak{l}) = \{0\}\}.$$

Then we have orthogonal decompositions

$$\mathfrak{k} = \mathfrak{l} + \mathfrak{s} = \mathfrak{c} \oplus \mathfrak{k}',$$

where \mathfrak{c} is the center of \mathfrak{k} and \mathfrak{k}' is the derived algebra $[\mathfrak{k}, \mathfrak{k}]$ of \mathfrak{k} . We choose a maximal abelian subalgebra \mathfrak{a} in \mathfrak{s} . Such \mathfrak{a} are mutually conjugate under the adjoint action of L . $\dim \mathfrak{a}$ is the rank of the symmetric pair (K, L) . Extend \mathfrak{a} to a maximal abelian subalgebra \mathfrak{t} of \mathfrak{k} containing \mathfrak{a} . Then we have the decomposition

$$\mathfrak{t} = \mathfrak{b} \oplus \mathfrak{a} \quad \text{where } \mathfrak{b} = \mathfrak{t} \cap \mathfrak{l}.$$

Let $\mathfrak{t}' = \mathfrak{t} \cap \mathfrak{k}'$ and $\mathfrak{a}' = \mathfrak{a} \cap \mathfrak{k}'$. The real vector space $\sqrt{-1}\mathfrak{t}$ has the natural inner product $(,)$ induced from the bilinear form $(,)$ on $\mathfrak{k}^{\mathcal{C}}$. We shall identify $\sqrt{-1}\mathfrak{t}$ with the dual space of $\sqrt{-1}\mathfrak{t}$ by means of the inner product $(,)$. We have the orthogonal decomposition

$$\sqrt{-1}\mathfrak{t} = \sqrt{-1}\mathfrak{b} \oplus \sqrt{-1}\mathfrak{a}.$$

Let σ be the orthogonal transformation on $\sqrt{-1}\mathfrak{t}$ defined by

$$\sigma|_{\sqrt{-1}\mathfrak{b}} = -1 \quad \text{and} \quad \sigma|_{\sqrt{-1}\mathfrak{a}} = 1$$

and

$$\omega = \frac{1}{2}(1 + \sigma): \sqrt{-1}\mathfrak{t} \rightarrow \sqrt{-1}\mathfrak{a}$$

be the orthogonal projection of $\sqrt{-1}\mathfrak{t}$ onto $\sqrt{-1}\mathfrak{a}$. Let $\sum_{\mathfrak{t}}$ denote the set of roots of $\mathfrak{k}^{\mathcal{C}}$ with respect to the complexification $\mathfrak{k}^{\mathcal{C}}$ of \mathfrak{k} . Let $W_{\mathfrak{t}} = N_K(T)/T$ be the Weyl group of \mathfrak{k} , where T is the connected subgroup of K generated by \mathfrak{t} and $N_K(T)$ is the normalizer of T in K . $\sum_{\mathfrak{t}}$ is a σ -invariant reduced root system in

$\sqrt{-1}t'$. As a group of orthogonal transformations of $\sqrt{-1}t$, W_t is generated by reflections with respect to roots in Σ_t . Put

$$\begin{aligned} \Sigma_t^0 &= \Sigma_t \cap \sqrt{-1}b = \{\alpha \in \Sigma_t; \varpi\alpha = 0\}, \\ \Sigma_s &= \{\varpi\alpha; \alpha \in \Sigma_t - \Sigma_t^0\} = \varpi \Sigma_t - \{0\}, \\ W_s &= N_L(A)/Z_L(A), \end{aligned}$$

where A is the connected subgroup of K generated by \mathfrak{a} and $N_L(A)$ (resp. $Z_L(A)$) the normalizer (resp. the centralizer) of A in L . An element of Σ_s is a restricted root of the symmetric space S and W_s is the Weyl group of S . Σ_s is a (not necessarily reduced) root system in $\sqrt{-1}a'$. As a group of orthogonal transformations of $\sqrt{-1}a$, W_s is generated by reflections with respect to roots in Σ_s . A linear order $>$ on $\sqrt{-1}t$ is said to be *compatible* for Σ_t with respect to σ (or with respect to the orthogonal decomposition $\sqrt{-1}t = \sqrt{-1}b \oplus \sqrt{-1}a$) if $\alpha \in \Sigma_t, \alpha > 0$ and $\sigma\alpha \neq -\alpha$ imply $\sigma\alpha > 0$. Take a compatible order $>$ on $\sqrt{-1}t$ and fix it once and for all. Let

$$\Pi_t = \{\alpha_1, \dots, \alpha_l\}$$

be the fundamental root system of Σ_t with respect to the order $>$ and put

$$\Pi_t^0 = \Pi_t \cap \Sigma_t^0.$$

W_t is also generated by reflections with respect to roots in Π_t . We have the decomposition

$$\sigma = sp \quad \text{where } s \in W_t, \quad p\Pi_t = \Pi_t$$

of σ in such a way that $p^2=1, p(\Pi_t - \Pi_t^0) = \Pi_t - \Pi_t^0$ and $\sigma\alpha_i \equiv p\alpha_i \pmod{\{\Pi_t^0\}}$ for any $\alpha_i \in \Pi_t - \Pi_t^0$ (Satake [10]). We put

$$\Pi_s = \{\varpi\alpha_i; \alpha_i \in \Pi_t - \Pi_t^0\} = \varpi\Pi_t - \{0\}.$$

We may assume that $\Pi_s = \{\gamma_1, \dots, \gamma_p\}$ with $\varpi\alpha_i = \gamma_i (1 \leq i \leq p)$, changing indices of the α_i 's if necessary. Π_s is the fundamental root system of Σ_s with respect to the order $>$. We put

$$\Sigma_s^* = \{\gamma \in \Sigma_s; 2\gamma \notin \Sigma_s\}.$$

Then Σ_s^* is a reduced root system in $\sqrt{-1}a'$. The fundamental root system Π_s^* of Σ_s^* with respect to the order $>$ is given by

$$\begin{aligned} \Pi_s^* &= \{\beta_1, \dots, \beta_p\} \\ \text{where } \beta_i &= \begin{cases} \gamma_i & \text{if } 2\gamma_i \notin \Sigma_s \\ 2\gamma_i & \text{if } 2\gamma_i \in \Sigma_s. \end{cases} \end{aligned}$$

W_s is also generated by reflections with respect to roots of Π_s or of Π_s^* . Let

Σ_t^+ (resp. Σ_s^+ , $(\Sigma_s^*)^+$) denote the set of positive roots in Σ_t (resp. Σ_s , Σ_s^*). Then

$$\Sigma_s^+ = \varpi (\Sigma_t^+ - \Sigma_t^0) = \varpi \Sigma_t^+ - \{0\} .$$

For $\lambda \in \sqrt{-1}t$, $\lambda \neq 0$, we define

$$\lambda^* = \frac{2}{(\lambda, \lambda)} \lambda .$$

Theorem 2.1. (E. Cartan) *Assume that K is simply connected. Then*

- 1) K_θ is connected.
- 2) The kernel of $\exp: \mathfrak{a} \rightarrow K$ is the subgroup of \mathfrak{a} generated by $\{2\pi\sqrt{-1}\gamma^*; \gamma \in \Sigma_{s'}\}$.

Theorem 2.2. (Harish-Chandra) *Let $S_L^*(\mathfrak{g})$ (resp. $S_{W_S}^*(\mathfrak{a})$) be the space of polynomial functions on \mathfrak{g} (resp. on \mathfrak{a}), which are invariant under the adjoint actions of L (resp. of W_S). Then the restriction map*

$$S_L^*(\mathfrak{g}) \rightarrow S_{W_S}^*(\mathfrak{a})$$

is an isomorphism.

Now we shall consider W_S -invariant characters of a maximal torus of S . Put

$$\Gamma = \Gamma(K, L) = \{H \in \mathfrak{a}; \exp H \in L\}$$

and

$$\Gamma_c = \Gamma \cap \mathfrak{c}_\alpha \quad \text{where} \quad \mathfrak{c}_\alpha = \mathfrak{c} \cap \mathfrak{a} .$$

Then Γ is a W_S -invariant lattice in \mathfrak{a} and Γ_c is a lattice in \mathfrak{c}_α . Let C_α be the connected subgroup of K generated by \mathfrak{c}_α . Then the A -orbit \hat{A} in S through the origin x_0 of S and the C_α -orbit \hat{C}_α in S through the origin have identifications

$$\hat{A} = \mathfrak{a}/\Gamma$$

and

$$\hat{C}_\alpha = \mathfrak{c}_\alpha/\Gamma_c .$$

Hence both \hat{A} and \hat{C}_α have structures of toral groups. The toral group \hat{A} is said to be a *maximal torus* of the symmetric space S . The adjoint action of W_S on A induces the action of W_S on A . This action is compatible with the natural action of W_S on \mathfrak{a}/Γ relative to the identification: $\hat{A} = \mathfrak{a}/\Gamma$. Put

$$Z = Z(K, L) = \{\lambda \in \sqrt{-1}\mathfrak{a}; (\lambda, H) \in 2\pi\sqrt{-1}\mathbf{Z} \text{ for any } H \in \Gamma\} .$$

Z is isomorphic with the group $\mathcal{D}(\hat{A})$ of characters of \hat{A} by the correspondence $\lambda \mapsto e^\lambda$, where $e^\lambda \in \mathcal{D}(\hat{A})$ is defined by $e^\lambda((\exp H)x_0) = \exp(\lambda, H)$ for $H \in \mathfrak{a}$. Put

$$D = D(K, L) = \{\lambda \in Z; (\lambda, \gamma_i) \geq 0 \text{ for any } \gamma_i \in \Pi_s\}$$

$$= \{\lambda \in Z; (\lambda, \gamma) \geq 0 \text{ for any } \gamma \in \Sigma_s^+\}.$$

Then we have

$$D = \{\lambda \in Z; s\lambda \leq \lambda \text{ for any } s \in W_s\}.$$

An element of D is called a *dominant integral form* on α . We define a lattice Γ_0' in α' to be the subgroup of α' generated by $\{2\pi\sqrt{-1}(\frac{1}{2}\gamma^*); \gamma \in \Sigma_s\}$. We define a lattice Γ_0 in α and a toral group \hat{A}_0 by

$$\Gamma_0 = \Gamma_0 \oplus \Gamma_0'$$

and

$$\hat{A}_0 = \alpha / \Gamma_0.$$

Put

$$Z_0 = \{\lambda \in \sqrt{-1}\alpha; (\lambda, H) \in 2\pi\sqrt{-1}Z \text{ for any } H \in \Gamma_0\}$$

and

$$D_0 = D \cap Z_0.$$

Z_0 is isomorphic with the group $\mathcal{D}(\hat{A}_0)$ of characters of \hat{A}_0 . Put furthermore

$$Z_0' = Z_0 \cap \sqrt{-1}\alpha' = \left\{ \lambda \in \sqrt{-1}\alpha'; \begin{matrix} 2(\lambda, \gamma) \in 2Z \\ (\gamma, \gamma) \end{matrix} \text{ for any } \gamma \in \Sigma_s \right\}$$

and

$$D_0' = D_0 \cap \sqrt{-1}\alpha' = D \cap Z_0'.$$

Lemma 1. *If $L=K_\theta$, then*

$$\Gamma = \{ \frac{1}{2}H; H \in \alpha, \exp H = e \}.$$

Proof. For $H \in \alpha, \exp H = e \Leftrightarrow \exp \frac{H}{2} \exp \frac{H}{2} = e \Leftrightarrow \exp \frac{H}{2} = \left(\exp \frac{H}{2} \right)^{-1} \Leftrightarrow \exp \frac{H}{2} = \theta \left(\exp \frac{H}{2} \right) \Leftrightarrow \exp \frac{H}{2} \in K_\theta$, which yields Lemma 1. q.e.d.

Lemma 2. 1) $\Gamma_0' = 2\pi\sqrt{-1} \sum_{i=1}^p Z(\frac{1}{2}\beta_i^*)$

and it is W_S -invariant. Therefore Γ_0 is W_S -invariant.

2) $\Gamma_0 \subset \Gamma$. Therefore $Z_0 \supset Z$ and $D_0 \supset D$.

3) If S is simply connected, then $\Gamma = \Gamma_0 = \Gamma_0'$ (thus $Z = Z_0 = Z_0', D = D_0 = D_0'$) and \hat{A}_0 can be identified with \hat{A} .

Proof. 1) Denoting the reflection of $\sqrt{-1}\alpha$ with respect to $\beta_i \in \Pi_s^*$ by $s_i \in W_S$, we have

$$s_i \gamma^* = (s_i \gamma)^* = \gamma^* - \frac{2(\beta_i, \gamma)}{(\gamma, \gamma)} \beta_i^* \quad \text{for } \gamma \in \Sigma_S.$$

It follows that Γ'_0 is W_S -invariant. Since we have

$$(2\lambda)^* = \frac{2 \cdot 2\lambda}{4(\lambda, \lambda)} = \frac{\lambda}{(\lambda, \lambda)} = \frac{1}{2} \lambda^* \quad \text{for } \lambda \in \sqrt{-1}\alpha, \lambda \neq 0,$$

Γ'_0 is the subgroup of α' generated by $2\pi\sqrt{-1}(\frac{1}{2}\gamma^*)$ for $\gamma \in \Sigma_S^*$. Thus it suffices to show that

$$\gamma^* \in \sum_{i=1}^p \mathbb{Z} \beta_i^* \quad \text{for any } \gamma \in \Sigma_S^*.$$

But this follows from the first equality since there exist $\beta_{i_1}, \dots, \beta_{i_r} \in \Pi_S^*$ such that $s_{i_1} \dots s_{i_r} \gamma \in \Pi_S^*$.

2) Since $\Gamma_c \subset \Gamma$, it suffices to show that $\Gamma'_0 \subset \Gamma'$ for $\Gamma' = \Gamma \cap \alpha'$. Let K' be the connected subgroup of K generated by \mathfrak{k}' and $L' = K' \cap L$. Then (K', L') is also a symmetric pair with respect to θ and $S' = K'/L'$ can be identified with the K' -orbit in S through the origin x_0 of S . Let

$$\pi': K'_0 \rightarrow K'$$

be the covering homomorphism of the universal covering group K'_0 of K' and put

$$L'_0 = \{k \in K'_0; \theta_0(k) = k\},$$

where θ_0 is the involutive automorphism of K'_0 covering the involutive automorphism θ of K' . K'_0 is compact since K' is semi-simple. S' can be identified with $K'_0/\pi'^{-1}(L')$. It follows from Theorem 2.1 and Lemma 1 that L'_0 is connected and

$$\Gamma'_0 = \{H \in \alpha'; \exp_{K'_0} H \in L'_0\}.$$

Let A' (resp. A'_0) be the connected subgroup of K' (resp. of K'_0) generated by α' and \hat{A}' (resp. \hat{A}'_0) be the A' -orbit in S' (resp. the A'_0 -orbit in $S'_0 = K'_0/L'_0$) through the origin. Then we have identifications

$$\hat{A}' = \alpha'/\Gamma'$$

and

$$\hat{A}'_0 = \alpha'/\Gamma'_0.$$

On the other hand, since $\pi'^{-1}(L') \supset L'_0$, the covering homomorphism π' induces the commutative diagram

$$\begin{array}{ccc} S'_0 & \xrightarrow{\pi'} & S' \\ \cup & & \cup \\ \hat{A}'_0 & \xrightarrow{\pi'} & \hat{A}' \end{array}$$

It follows that

$$\Gamma'_0 \subset \Gamma'.$$

3) Under the notation in 2), we have a covering map

$$\hat{C}_\alpha \times S' \rightarrow S.$$

It follows from the assumption that $\hat{C}_\alpha = \{e\}$ and S' is simply connected. Thus the covering map π' is trivial and $\Gamma' = \Gamma'_0$. Moreover $c_\alpha = \{0\}$ implies that $\Gamma = \Gamma'$ and $\Gamma_0 = \Gamma'_0$. q.e.d.

REMARK. Define $\Lambda_i \in \sqrt{-1}\mathfrak{t}'$ ($1 \leq i \leq l$) by

$$(\Lambda_i, \alpha_j^*) = \delta_{ij} \quad (1 \leq i, j \leq l).$$

Then define M_i ($1 \leq i \leq p$) by

$$M_i = \begin{cases} 2\Lambda_i & \text{if } p\alpha_i = \alpha_i \text{ and } (\alpha_i, \Pi_1^0) = \{0\} \\ \Lambda_i & \text{if } p\alpha_i = \alpha_i \text{ and } (\alpha_i, \Pi_1^0) \neq \{0\} \\ \Lambda_i + \Lambda_{i'} & \text{if } p\alpha_i = \alpha_{i'} \neq \alpha_i. \end{cases}$$

Then it can be verified (cf. Sugiura [12]) that $M_i \in \sqrt{-1}\mathfrak{a}'$ ($1 \leq i \leq p$) and

$$(M_i, \frac{1}{2}\beta_j^*) = \delta_{ij} \quad (1 \leq i, j \leq p).$$

It follows that

$$Z'_0 = \sum_{i=1}^p \mathbf{Z}M_i$$

and

$$D'_0 = \left\{ \sum_{i=1}^p m_i M_i; m_i \in \mathbf{Z}, m_i \geq 0 (1 \leq i \leq p) \right\}.$$

It follows from Lemma 2,1) that W_S acts on $\hat{A}_0 = \mathfrak{a}/\Gamma_0$ and from Lemma 2,2) that we have a W_S -equivariant homomorphism

$$\pi_0: \hat{A}_0 \rightarrow \hat{A}.$$

Let $\mathcal{R}(\hat{A})$ denote the character ring of \hat{A} . Then W_S acts on $\mathcal{R}(\hat{A})$ (or more generally on the space $C^\infty(\hat{A})$ of \mathbf{C} -valued C^∞ -functions on \hat{A}) by

$$(s\chi)(\hat{a}) = \chi(s^{-1}\hat{a}) \quad \text{for } s \in W_S, \hat{a} \in \hat{A}.$$

This action coincides on $Z = \mathcal{D}(\hat{A}) \subset \mathcal{R}(\hat{A})$ with the adjoint action of W_S on Z . Let $\mathcal{R}_{W_S}(\hat{A})$ be the subring of W_S -invariant characters of \hat{A} and $\mathcal{R}_{W_S}(\hat{A})^c$ the \mathbf{C} -span of $\mathcal{R}_{W_S}(\hat{A})$ in $C^\infty(\hat{A})$. Let $\mathcal{R}(\hat{A}_0)$, $\mathcal{R}_{W_S}(\hat{A}_0)$ and $\mathcal{R}_{W_S}(\hat{A}_0)^c$ denote the same objects for \hat{A}_0 . Then π_0 induces a W_S -equivariant monomorphism

$$\pi_0^*: \mathcal{R}(\hat{A}) \rightarrow \mathcal{R}(\hat{A}_0)$$

and monomorphisms

$$\begin{aligned} \pi_0^* : \mathcal{R}_{W_S}(\hat{A}) &\rightarrow \mathcal{R}_{W_S}(\hat{A}_0), \\ \pi_0^* : \mathcal{R}_{W_S}(\hat{A})^c &\rightarrow \mathcal{R}_{W_S}(\hat{A}_0)^c. \end{aligned}$$

Henceforth we shall identify $\mathcal{R}_{W_S}(\hat{A})$ with a subring of $\mathcal{R}_{W_S}(\hat{A}_0)$ and $\mathcal{R}_{W_S}(\hat{A})^c$ with a subalgebra of $\mathcal{R}_{W_S}(\hat{A}_0)^c$ by means of these monomorphisms π_0^* .

For $\lambda \in \sqrt{-1}\mathfrak{a}$, we shall denote by λ_c the $\sqrt{-1}\mathfrak{a}_c$ -component of λ with respect to the orthogonal decomposition

$$\sqrt{-1}\mathfrak{a} = \sqrt{-1}\mathfrak{a}_c \oplus \sqrt{-1}\mathfrak{a}'.$$

The following facts can be proved in the same way as the classical results for a compact connected Lie group S , so the proofs are omitted.

We define an element δ in Z_0 by

$$\delta = \sum_{\gamma \in (\Sigma_S^*)^+} \gamma.$$

For $\lambda \in Z_0$, we define $\xi_\lambda \in \mathcal{R}(\hat{A}_0)$ by

$$\xi_\lambda = \sum_{s \in W_S} (\det s) e^{s\lambda}.$$

For $\lambda \in Z$, ξ_λ is divisible by ξ_δ in the ring $\mathcal{R}(\hat{A}_0)$ and

$$\chi_\lambda = \frac{\xi_{\lambda+\delta}}{\xi_\delta}$$

is in $\mathcal{R}_{W_S}(\hat{A})$. If χ_λ has the expression

$$\chi_\lambda = \sum m_\mu e^\mu \quad \text{with} \quad \mu \in Z, m_\mu \in \mathbf{Z}, m_\mu \neq 0,$$

then m_μ are the same for any μ . In particular, if $\lambda \in D$, then the highest component in the above expression of χ_λ is e^λ with $m_\lambda = 1$. Any W_S -invariant character $\chi \in \mathcal{R}_{W_S}(\hat{A})$ of \hat{A} has an expression

$$\chi = \sum m_\lambda \chi_\lambda \quad \text{with} \quad \lambda \in D, m_\lambda \in \mathbf{Z}.$$

The expression is unique for χ . In particular, the system $\{\chi_\lambda; \lambda \in D\}$ forms a basis of the space $\mathcal{R}_{W_S}(\hat{A})^c$.

Now we come back to spherical representations of a symmetric pair (K, L) .

Theorem 2.3. (E. Cartan [1]) *Let $\rho \in \mathcal{D}(K, L)$ have the highest weight $\lambda \in \sqrt{-1}\mathfrak{t}$ and ω_λ be the zonal spherical function for (K, L) belonging to ρ . Then*

- 1) $\lambda \in D$,
- 2) ω_λ restricted to \hat{A} is in $\mathcal{R}_{W_S}(\hat{A})^c$ and has an expression

$$\omega_\lambda = \sum a_\mu e^{-\mu} \quad \text{with} \quad \mu \in Z, a_\mu \in \mathbf{R}, a_\mu > 0, \sum a_\mu = 1,$$

with the lowest component $a_\lambda e^{-\lambda}$.

Proof. Proof of E. Cartan [1] was done in the case where K is semi-simple and $L=K_\theta$. His proof can be applied for our case without difficulties. But his proof of $\lambda \in \sqrt{-1}\mathfrak{a}$ is not complete. A correct proof is seen, for example, in Schmid [11]. q.e.d.

Lemma 3. *For any $\lambda \in D$, there exists an irreducible representation ρ of K such that the highest weight of ρ on \mathfrak{t}^c is λ .*

Proof. Let $H \in \mathfrak{t}$ with $\exp H = e$. Decompose H as

$$H = H' + H'' \quad \text{with} \quad H' \in \mathfrak{b}, H'' \in \mathfrak{a}.$$

Then $\exp H'' = (\exp H')^{-1} \in L$, i.e. $H'' \in \Gamma$. It follows from $\lambda \in Z \subset \sqrt{-1}\mathfrak{a}$ that $(\lambda, H) = (\lambda, H') + (\lambda, H'') = (\lambda, H'') \in 2\pi\sqrt{-1}\mathbf{Z}$. Moreover $(\lambda, \alpha_i) = (\lambda, \varpi\alpha_i) \geq 0$ for any $\alpha_i \in \Pi_{\mathfrak{t}}$ since $\lambda \in D$. Thus e^λ is a dominant character of the maximal torus T of K . Then the classical representation theory of compact connected Lie groups assures the existence of ρ . q.e.d.

Lemma 4. *Let $Z_L(A)$ be the centralizer in L of A and $Z_L(A)^\circ$ the connected component of $Z_L(A)$. Then*

$$Z_L(A) = Z_L(A)^\circ \exp \Gamma.$$

Proof. The centralizer $\mathfrak{z}_{\mathfrak{t}}(\mathfrak{a})$ in \mathfrak{k} of \mathfrak{a} has the decomposition

$$\mathfrak{z}_{\mathfrak{t}}(\mathfrak{a}) = \mathfrak{z}_{\mathfrak{t}}(\mathfrak{a}) \oplus \mathfrak{a},$$

where $\mathfrak{z}_{\mathfrak{t}}(\mathfrak{a})$ is the centralizer in \mathfrak{l} of \mathfrak{a} . Since the centralizer $Z_K(A)$ in the compact connected Lie group K of the torus A is connected, we have the decomposition

$$Z_K(A) = Z_L(A)^\circ A.$$

It follows that any element $m \in Z_L(A)$ can be written as

$$m = m'a \quad \text{with} \quad m' \in Z_L(A)^\circ, a \in A.$$

Then $a = m'^{-1}m \in L$ so that $a \in \exp \Gamma$. Thus $m \in Z_L(A)^\circ \exp \Gamma$, which proves Lemma 4. q.e.d.

Lemma 5. *Let K^c denote the Chevalley complexification of K . Put*

$$K^* = L \exp \sqrt{-1}\mathfrak{s}$$

and

$$(K^*)^\circ = L^\circ \exp \sqrt{-1}\mathfrak{s},$$

where L° denotes the connected component of L . Then $(K^*)^\circ$ is a closed subgroup of

K^c normalized by K^* and

$$K^* = (K^*)^0 \exp \Gamma .$$

Therefore K^* is a closed subgroup of K^c with the connected component $(K^*)^0$.

Proof. The first statement is clear. Take any element $l \in L$. From the conjugateness of maximal abelian subalgebras in \mathfrak{g} under the adjoint action of L^0 , there exists $l_1 \in L^0$ such that $l_1 l \in N_L(A)$. Since

$$N_L(A)/Z_L(A) = N_{L^0}(A)/Z_{L^0}(A) = W_S ,$$

we can choose $l_2 \in L^0$ such that $l_2 l_1 l \in Z_L(A)$. It follows from Lemma 4 that there exist $l_3 \in Z_L(A)^0$ and $a \in \exp \Gamma$ such that $l_2 l_1 l = l_3 a$. Therefore $l = l_1^{-1} l_2^{-1} l_3 a$ with $l_1^{-1} l_2^{-1} l_3 \in L^0 \subset (K^*)^0$, i.e. $l \in (K^*)^0 \exp \Gamma$. This completes the proof of Lemma 5. q.e.d.

Now we can prove the following

Theorem 2.4. (E. Cartan [1], Sugiura [12], Helgason [5]) *For any $\lambda \in D$, there exists an irreducible spherical representation ρ of K relative to L such that the highest weight of ρ on \mathfrak{t}^c is λ .*

Together with Theorem 2.3 we have the following

Corollary. *For $\rho \in \mathcal{D}(K, L)$, let $\lambda(\rho)$ denote the highest weight of ρ on \mathfrak{t}^c . Then the correspondence $\rho \mapsto \lambda(\rho)$ gives a bijection:*

$$\mathcal{D}(K, L) \rightarrow D(K, L) .$$

Proof of Theorem 2.4. This theorem for the case where K is semi-simple and $L=K_\theta$ was stated in E. Cartan [1] but its proof is not complete. It was stated for simply connected K without proof in Sugiura [12]. It was proved in Helgason [5] for the case where K is semi-simple and L is connected. Helgason's proof can be applied for our case without difficulties, so we shall confine ourselves to point out necessary modifications.

Let

$$\rho: K \rightarrow GL(V)$$

be the irreducible representation of K with the highest weight λ (Lemma 3). By extending ρ to the Chevalley complexification K^c of K and restricting it to the closed subgroup K^* of K^c (Lemma 5), we have an irreducible representation of K^* , which will be denoted by the same letter ρ . It suffices to show that ρ has a non-zero L -invariant. Let N be the connected subgroup of K^* generated by the subalgebra

$$\mathfrak{n} = \mathfrak{k}^* \cap \sum_{\alpha \in \Sigma_1^+ - \Sigma_1^0} \mathfrak{k}_\alpha^c ,$$

where \mathfrak{k}^* is the Lie algebra of K^* and \mathfrak{k}_α^c is the root space of \mathfrak{k}^c for α . We shall first prove that the representation ρ of K^* is a conical representation of K^* in the sense of Helgason [5], i.e. if $v_\lambda \in V$, $v_\lambda \neq 0$, is a highest weight vector for ρ with respect to \mathfrak{k}^c , we have

$$\rho(mn)v_\lambda = v_\lambda \quad \text{for any } m \in Z_L(A), n \in N.$$

Denoting the infinitesimal action of \mathfrak{k}^c on V by the same letter ρ , we have

$$\rho(n)v_\lambda = \rho(\mathfrak{z}_\Gamma(\alpha))v_\lambda = \{0\}.$$

In fact, $\rho(n)v_\lambda = \{0\}$ since $n \subset \sum_{\alpha \in \Sigma_\Gamma^+} \mathfrak{k}_\alpha^c$. $\rho(\mathfrak{b}^c)v_\lambda = \{0\}$ for the complexification \mathfrak{b}^c of \mathfrak{b} since $(\sqrt{-1}\mathfrak{b}, \lambda) = \{0\}$. $\rho(\mathfrak{k}_\alpha^c)v_\lambda = \{0\}$ for $\alpha \in \Sigma_\Gamma^0$, $\alpha > 0$. It follows from $(\alpha, \lambda) \in (\sqrt{-1}\mathfrak{b}, \lambda) = \{0\}$ for $\alpha \in \Sigma_\Gamma^0$ that $\lambda - \alpha$ is not a weight of ρ for $\alpha \in \Sigma_\Gamma^0$, $\alpha > 0$. Since the complexification of $\mathfrak{z}_\Gamma(\alpha)$ is spanned by \mathfrak{b}^c and the \mathfrak{k}_α^c 's for $\alpha \in \Sigma_\Gamma^0$, we have $\rho(\mathfrak{z}_\Gamma(\alpha))v_\lambda = \{0\}$. Therefore it suffices from Lemma 4 to show that

$$\rho(\exp H)v_\lambda = v_\lambda \quad \text{for any } H \in \Gamma.$$

But it is clear since $\lambda \in Z$, i.e. $(\lambda, H) \in 2\pi\sqrt{-1}Z$ for any $H \in \Gamma$.

Thus we can prove in the same way as Helgason [5] that V has a non-zero L -invariant vector, by constructing a K^* -submodule V' of the K^* -module $C^\infty(K^*)$ of C^∞ -functions on K^* , having a non-zero L -invariant, and by constructing a K^* -equivariant isomorphism of V onto V' . q.e.d.

Next we shall describe zonal spherical functions in terms of the basis $\{\chi_\lambda; \lambda \in D\}$ of $\mathcal{R}_{W_S}(\hat{A})^c$.

For $\hat{a} = (\exp H)x_0 \in \hat{A}$, $H \in \mathfrak{a}$, we put

$$D(\hat{a}) = \left| \prod_{\alpha \in \Sigma_\Gamma^+ - \Sigma_\Gamma^0} 2 \sin(\alpha, \sqrt{-1}H) \right|.$$

Let $d\hat{a}$ denote the normalized Haar measure of \hat{A} and $|W_S|$ the order of the Weyl group W_S . For W_S -invariant functions χ, χ' on \hat{A} , we define

$$\langle \chi, \chi' \rangle = \frac{c}{|W_S|} \int_{\hat{A}} \chi(\hat{a})\overline{\chi'(\hat{a})}D(\hat{a})d\hat{a},$$

where

$$c = \left(\frac{1}{|W_S|} \int_{\hat{A}} D(\hat{a})d\hat{a} \right)^{-1}.$$

$c=1$ in the case where S is a compact connected Lie group. In particular, if χ and χ' can be extended to L -invariant functions f and f' on S , then $\langle \chi, \chi' \rangle$ coincides with the inner product $\langle f, f' \rangle$ in $L^2(S)$ (cf. Helgason [4]).

Fix a dominant integral form $\lambda \in D$. We define a finite subset D_λ of D by

$$D_\lambda = \{\mu \in D; \mu_c = \lambda_c, \mu \leq \lambda\}.$$

Since the system $\{\chi_\mu; \mu \in D\}$ forms a basis of $\mathcal{R}_{W_S}(\hat{A})^c$, the matrix

$$(\langle \chi_\mu, \chi_\nu \rangle)_{\mu, \nu \in D_\lambda}$$

is a positive definite hermitian matrix. Let

$$(b^{\mu\nu})_{\mu, \nu \in D_\lambda}$$

be the inverse matrix of the above matrix. In particular $b^{\lambda\lambda} > 0$. For any $\mu \in D_\lambda$, we put

$$c_\lambda^\mu = \frac{b^{\lambda\mu}}{\sqrt{d_\lambda b^{\lambda\lambda}}},$$

where d_λ is the degree of an irreducible representation of K with the highest weight λ . Then we have

Theorem 2.5. *Let $\lambda \in D$ and ω_λ be the zonal spherical function belonging to the class of an irreducible representation of K with the highest weight λ . Then ω_λ restricted to \hat{A} is given by*

$$\omega_\lambda = \sum_{\mu \in D_\lambda} c_\lambda^\mu \bar{\chi}_\mu.$$

Proof. The idea of the following proof owes to Hua [6]. Let $\mu \in D_\lambda$. Then ω_μ restricted to \hat{A} is in $\mathcal{R}_{W_S}(\hat{A})^c$ by Theorem 2.3. It follows by Theorem 2.3 and Corollary of Theorem 2.4 that ω_μ has an expression

$$\omega_\mu = \sum_{\nu \in D_\lambda} c'^\nu_\mu \bar{\chi}_\nu \quad \text{with } c'^\nu_\mu \in \mathbf{R}, c'^\mu_\mu > 0, c'^\nu_\mu = 0 \text{ if } \nu > \mu.$$

We define an upper triangular matrix C' by

$$C' = (c'^\nu_\mu)_{\nu, \mu \in D_\lambda}.$$

Then we have

$$(\langle \omega_\mu, \omega_\nu \rangle)_{\mu, \nu \in D_\lambda} = {}^t C' (\langle \chi_\mu, \chi_\nu \rangle)_{\mu, \nu \in D_\lambda} C'.$$

Since $\langle \omega_\mu, \omega_\nu \rangle = d_\mu^{-1} \delta_{\mu\nu}$, we have

$$(d_\mu \delta_{\mu\nu})_{\mu, \nu \in D_\lambda} = C'^{-1} B' {}^t C'^{-1},$$

where

$$B' = (b'^{\mu\nu})_{\mu, \nu \in D_\lambda} = (\langle \bar{\chi}_\mu, \bar{\chi}_\nu \rangle)_{\mu, \nu \in D_\lambda}^{-1}.$$

It follows that

$$C' (d_\mu \delta_{\mu\nu})_{\mu, \nu \in D_\lambda} {}^t C' = B'.$$

Comparing (μ, λ) -components of both sides, we have

$$c'^{\mu}_{\lambda} d_{\lambda} c'^{\lambda}_{\lambda} = b'^{\mu\lambda}.$$

In particular

$$(c'^{\lambda}_{\lambda})^2 d_{\lambda} = b'^{\lambda\lambda}, \quad \text{i.e.} \quad c'^{\lambda}_{\lambda} = \sqrt{\frac{b'^{\lambda\lambda}}{d_{\lambda}}},$$

hence

$$c'^{\mu}_{\lambda} = \frac{b'^{\mu\lambda}}{d_{\lambda} c'^{\lambda}_{\lambda}} = \frac{b'^{\mu\lambda}}{\sqrt{d_{\lambda} b'^{\lambda\lambda}}}.$$

Since $b'^{\mu\nu} = b^{\nu\mu}$, we have

$$c'^{\mu}_{\lambda} = \frac{b^{\lambda\mu}}{\sqrt{d_{\lambda} b^{\lambda\lambda}}} = c^{\mu}_{\lambda}. \quad \text{q.e.d.}$$

EXAMPLE. If S is a compact connected Lie group and (K, L) the symmetric pair with $K/L = S$ as mentioned before, then the set $\mathcal{D}(S)$ of equivalence classes of irreducible representations of S is in the bijective correspondence with $\mathcal{D}(K, L)$ by the assignment $\rho \mapsto \rho \boxtimes \rho^*$, where ρ^* denotes the contragredient representation of ρ . \hat{A} is a maximal torus of the compact Lie group S . Let χ_{ρ} be the invariant character of \hat{A} for the dominant integral form in $D(K, L)$ corresponding to $\rho \boxtimes \rho^*$ by the bijection in Corollary of Theorem 2.4. Then it is nothing but the character of ρ . It follows from orthogonality relations of irreducible characters that the matrix $(b^{\lambda\mu})$ is the identity matrix. Thus the zonal spherical function $\omega_{\rho \boxtimes \rho^*}$ belonging to $\rho \boxtimes \rho^*$ is given by

$$\omega_{\rho \boxtimes \rho^*} = \frac{1}{d_{\rho}} \chi_{\rho},$$

where d_{ρ} is the degree of ρ .

3. Polynomial representations associated with symmetric bounded domains

Let D be an irreducible symmetric bounded domain with rank p realized in $(\mathfrak{p}^c)^-$ as in Introduction. We shall use the same notation as in Introduction.

Let

$$\Pi = \{\alpha_1, \dots, \alpha_l\}$$

be the fundamental root system of Σ with respect to the order $>$ and let $\Pi_{\mathfrak{t}} = \Pi \cap \Sigma_{\mathfrak{t}}$. It is known that $\Pi_{\mathfrak{t}}$ is the fundamental root system of $\Sigma_{\mathfrak{t}}$, $\Pi - \Pi_{\mathfrak{t}}$ consists of one element, say α_1 , which is the lowest root in $\Sigma_{\mathfrak{p}}^+$, and for any $\alpha = \sum_{i=1}^l m_i \alpha_i \in \Sigma_{\mathfrak{p}}^+$, $m_1 = 1$. Let $\Sigma_{\mathfrak{t}}^+$ denote the set of positive compact roots.

Put

$$\mathfrak{b} = \{H \in \mathfrak{a}; (\sqrt{-1}H, \Delta) = \{0\}\}.$$

Then we have the orthogonal decomposition

$$\sqrt{-1}t = \sqrt{-1}b \oplus \sqrt{-1}a$$

with respect to $(,)$. We define an orthogonal transformation σ on $\sqrt{-1}t$ by $\sigma|_b = -1$ and $\sigma|_{\sqrt{-1}a} = 1$. Let

$$\varpi = \frac{1}{2}(1 + \sigma): \sqrt{-1}t \rightarrow \sqrt{-1}a$$

be the orthogonal projection of $\sqrt{-1}t$ onto $\sqrt{-1}a$. Let κ be the unique involutive element of the Weyl group $W_{\mathfrak{r}}$ of K such that $\kappa \Pi_{\mathfrak{r}} = -\Pi_{\mathfrak{r}}$. Since $\Sigma_{\mathfrak{p}}^+$ is the set of weights on t^c of the irreducible K -module $(\mathfrak{p}^c)^+$, we have $\kappa \Sigma_{\mathfrak{p}}^+ = \Sigma_{\mathfrak{p}}^+$ and $\kappa \gamma_i = \alpha_i$. Put

$$\Delta' = \kappa \Delta = \{\gamma'_1, \dots, \gamma'_p\}, \quad \gamma'_i = \kappa \gamma_i \ (1 \leq i \leq p), \ \gamma'_1 = \alpha_1.$$

It is the original maximal strongly orthogonal subsystem of $\Sigma_{\mathfrak{p}}^+$ of Harish-Chandra [3]. For the system Δ' , the orthogonal projection

$$\varpi': \sqrt{-1}t \rightarrow \sqrt{-1}a'$$

onto the R -span $\sqrt{-1}a'$ of Δ' is defined in the same way as for Δ . Put

$$\begin{aligned} P'_1 &= \{\alpha \in \Sigma_{\mathfrak{p}}^+; \varpi'(\alpha) = \frac{1}{2}(\gamma'_i + \gamma'_j) \text{ for some } 1 \leq i < j \leq p\}, \\ P'_2 &= \{\alpha \in \Sigma_{\mathfrak{p}}^+; \varpi'(\alpha) = \frac{1}{2}\gamma'_i \text{ for some } 1 \leq i \leq p\}, \\ K'_0 &= \{\alpha \in \Sigma_{\mathfrak{r}}; \varpi'(\alpha) = \frac{1}{2}(\gamma'_i - \gamma'_j) \text{ for some } 1 \leq i < j \leq p\}, \\ K'_1 &= \{\alpha \in \Sigma_{\mathfrak{r}}; \varpi'(\alpha) = \frac{1}{2}\gamma'_i \text{ for some } 1 \leq i \leq p\}. \end{aligned}$$

Then (Harish-Chandra [3]) Σ is the disjoint union of $P'_1, -P'_1, P'_2, -P'_2, K'_0, K'_1, -K'_1$ and we have

$$\begin{aligned} \varpi'P'_1 &= \{\frac{1}{2}(\gamma'_i + \gamma'_j); 1 \leq i < j \leq p\}, \\ \varpi'P'_2 &= \{\frac{1}{2}\gamma'_i; 1 \leq i \leq p\} \quad \text{if } P'_2 \neq \phi, \\ \varpi'K'_0 - \{0\} &= \{\pm \frac{1}{2}(\gamma'_i - \gamma'_j); 1 \leq i < j \leq p\}, \\ \varpi'K'_1 &= \{\frac{1}{2}\gamma'_i; 1 \leq i \leq p\} \quad \text{if } P'_2 \neq \phi. \end{aligned}$$

Furthermore the multiplicity (with respect to ϖ') of any γ'_i is 1 and that of any $\frac{1}{2}\gamma'_i$ is even. It follows that

$$\varpi' \Sigma - \{0\} = \begin{cases} \{\pm \frac{1}{2}(\gamma'_i \pm \gamma'_j); 1 \leq i < j \leq p, \pm \gamma'_i; 1 \leq i \leq p\} & \text{if } P'_2 = \phi \\ \{\pm \frac{1}{2}(\gamma'_i \pm \gamma'_j); 1 \leq i < j \leq p, \pm \gamma'_i, \pm \frac{1}{2}\gamma'_i; 1 \leq i \leq p\} & \text{if } P'_2 \neq \phi. \end{cases}$$

Moreover we have (Moore [8])

$$\varpi' \Pi - \{0\} = \begin{cases} \{\gamma'_1, \frac{1}{2}(\gamma'_2 - \gamma'_1), \dots, \frac{1}{2}(\gamma'_p - \gamma'_{p-1})\} & \text{if } P'_2 = \phi \\ \{\gamma'_1, \frac{1}{2}(\gamma'_2 - \gamma'_1), \dots, \frac{1}{2}(\gamma'_p - \gamma'_{p-1}), -\frac{1}{2}\gamma'_p\} & \text{if } P'_2 \neq \phi, \end{cases}$$

and

$$\varpi' \prod_{\mathfrak{f}} - \{0\} = \begin{cases} \{\frac{1}{2}(\gamma_2' - \gamma_1'), \dots, \frac{1}{2}(\gamma_p' - \gamma_{p-1}')\} & \text{if } P_{\mathfrak{f}}' = \phi \\ \{\frac{1}{2}(\gamma_2' - \gamma_1'), \dots, \frac{1}{2}(\gamma_p' - \gamma_{p-1}'), -\frac{1}{2}\gamma_p'\} & \text{if } P_{\mathfrak{f}}' \neq \phi. \end{cases}$$

Lemma 1. 1)

$$\varpi\alpha_1 = \begin{cases} \gamma_p & \text{if } P_{\mathfrak{f}}' = \phi \\ \frac{1}{2}\gamma_p & \text{if } P_{\mathfrak{f}}' \neq \phi. \end{cases}$$

2) (Schmid [11]) If $P_{\mathfrak{f}}' \neq \phi$ and

$$\sum_{\beta \in P_{\mathfrak{f}}'} m_{\beta} \beta \quad \text{with } m_{\beta} \geq 0$$

is in the \mathbf{R} -span $\{P_1'\}_R$ of P_1' , then $m_{\beta} = 0$ for any β .

Proof. For any $\alpha \in \sum_{\mathfrak{p}}^+ = P_1' \cup P_{\mathfrak{f}}'$, $\varpi'\alpha$ can be written as

$$\begin{aligned} \varpi'\alpha &= \frac{1}{2}m_1(\gamma_2' - \gamma_1') + \frac{1}{2}m_2(\gamma_3' - \gamma_2') + \dots + \frac{1}{2}m_{p-1}(\gamma_p' - \gamma_{p-1}') \\ &\quad - \frac{1}{2}m_p\gamma_p' + m_{p+1}\gamma_1' \\ &= \frac{1}{2}(2m_{p+1} - m_1)\gamma_1' + \frac{1}{2}(m_1 - m_2)\gamma_2' + \dots + \frac{1}{2}(m_{p-2} - m_{p-1})\gamma_{p-1}' \\ &\quad + \frac{1}{2}(m_{p-1} - m_p)\gamma_p' \end{aligned}$$

where $m_i \in \mathbf{Z}$, $m_i \geq 0$, $m_{p+1} = 1$. Since $\varpi'\alpha = \frac{1}{2}(\gamma_i' + \gamma_j')$ or $\frac{1}{2}\gamma_i'$ for some i, j , we have

$$2 \geq m_1 \geq m_2 \geq \dots \geq m_{p-1} \geq m_p \geq 0.$$

Furthermore $\alpha \in P_1'$ (resp. $\alpha \in P_{\mathfrak{f}}'$) if and only if $m_p = 0$ (resp. $m_p = 1$).

1) If $P_{\mathfrak{f}}' = \phi$, then $\gamma_1 \in P_1'$. For $\alpha = \gamma_1$, the coefficients in the above expression are $m_1 = \dots = m_{p-1} = 2$, $m_p = 0$ and $\varpi'\gamma_1 = \gamma_p'$. If $P_{\mathfrak{f}}' \neq \phi$, then for $\alpha = \gamma_1$, the coefficients are $m_1 = \dots = m_{p-1} = 2$, $m_p = 1$ and $\varpi'\gamma_1 = \frac{1}{2}\gamma_p'$. Now the assertion 1) follows from $\varpi\alpha_1 = \kappa^{-1}\varpi'\kappa\alpha_1 = \kappa^{-1}\varpi'\gamma_1$.

2) Let

$$\alpha = \sum_{i=1}^l n_i \alpha_i \quad \text{with } n_i \in \mathbf{Z}, n_i \geq 0$$

be in $\sum_{\mathfrak{p}}^+$. It follows from the first argument that

(a) if $\alpha \in P_1'$, $\varpi'\alpha_i = -\frac{1}{2}\gamma_p'$, then $n_i = 0$,

(b) if $\alpha \in P_{\mathfrak{f}}'$, then there exists $\alpha_i \in \prod_{\mathfrak{f}}$ such that $n_i > 0$ and $\varpi'\alpha_i = -\frac{1}{2}\gamma_p'$.

This implies the assertion 2).

q.e.d.

Now $P_1, P_{\frac{1}{2}}, K_0$ and $K_{\frac{1}{2}}$ are defined for Δ in the same way as for Δ' . Then κ transforms P_1 (resp. $P_{\frac{1}{2}}, K_0, K_{\frac{1}{2}}$) onto P_1' (resp. $P_{\frac{1}{2}}', K_0', K_{\frac{1}{2}}'$). It follows that the above mentioned properties due to Harish-Chandra are also satisfied by our objects for Δ . But Moore's results should be modified as follows.

$$\begin{aligned} \varpi \Pi - \{0\} &= \begin{cases} \{ \frac{1}{2}(\gamma_1 - \gamma_2), \dots, \frac{1}{2}(\gamma_{p-1} - \gamma_p), \gamma_p \} & \text{if } P_{\frac{1}{2}} = \phi \\ \{ \frac{1}{2}(\gamma_1 - \gamma_2), \dots, \frac{1}{2}(\gamma_{p-1} - \gamma_p), \frac{1}{2}\gamma_p \} & \text{if } P_{\frac{1}{2}} \neq \phi. \end{cases} \\ \varpi \Pi_{\mathfrak{t}} - \{0\} &= \begin{cases} \{ \frac{1}{2}(\gamma_1 - \gamma_2), \dots, \frac{1}{2}(\gamma_{p-1} - \gamma_p) \} & \text{if } P_{\frac{1}{2}} = \phi \\ \{ \frac{1}{2}(\gamma_1 - \gamma_2), \dots, \frac{1}{2}(\gamma_{p-1} - \gamma_p), \frac{1}{2}\gamma_p \} & \text{if } P_{\frac{1}{2}} \neq \phi. \end{cases} \end{aligned}$$

They follows from Lemma 1, 1) and

$$\varpi \Pi_{\mathfrak{t}} = \kappa^{-1} \varpi' \kappa \Pi_{\mathfrak{t}} = -\kappa^{-1} \varpi' \Pi_{\mathfrak{t}}.$$

Note that $K_{\frac{1}{2}} \subset \sum_{\mathfrak{t}}^+$ while $K_{\frac{1}{2}}' \subset -\sum_{\mathfrak{t}}^+$.

Lemma 2. 1) *The order $>$ is a compatible order for Σ with respect to σ in the sense of 2.*

2) $\varpi K_0 - \{0\}$ is a root system with the fundamental root system

$$\{ \frac{1}{2}(\gamma_1 - \gamma_2), \dots, \frac{1}{2}(\gamma_{p-1} - \gamma_p) \}$$

with respect to the order $>$.

3) *If $P_{\frac{1}{2}} \neq \phi$ and*

$$\sum_{\beta \in P_{\frac{1}{2}}} m_{\beta} \beta \quad \text{with } m_{\beta} \geq 0$$

is in the \mathbb{R} -span $\{P_{\frac{1}{2}}\}_{\mathbb{R}}$ of $P_{\frac{1}{2}}$, then $m_{\beta} = 0$ for any β .

Proof. 1) is clear from the form of $\varpi \Pi - \{0\}$ above.

2) is clear since

$$\varpi K_0 - \{0\} = \{ \pm \frac{1}{2}(\gamma_i - \gamma_j); 1 \leq i < j \leq p \}.$$

3) follows from Lemma 1, 2) and $\kappa P_{\frac{1}{2}} = P_{\frac{1}{2}}', \kappa P_1 = P_1'$.

q.e.d.

For $\lambda \in \sqrt{-1}\mathfrak{t}$, $\lambda \neq 0$, we define as in 2

$$\lambda^* = \frac{2}{(\lambda, \lambda)} \lambda$$

and put

$$Z_0 = \frac{1}{2} \sum_{\beta \in \Delta} \gamma^*.$$

Since $(\frac{1}{2} \gamma_i, \gamma_j^*) = \delta_{ij}$ for $1 \leq i, j \leq p$, we have

$$P_1 = \{\alpha \in \Sigma_p; (\alpha, Z_0) = 1\},$$

$$P_{\frac{1}{2}} = \{\alpha \in \Sigma_p; (\alpha, Z_0) = \frac{1}{2}\},$$

$$K_0 = \{\alpha \in \Sigma_{\mathfrak{t}}; (\alpha, Z_0) = 0\},$$

$$K_{\frac{1}{2}} = \{\alpha \in \Sigma_{\mathfrak{t}}; (\alpha, Z_0) = \frac{1}{2}\}.$$

Hence eigenvalues of $\text{ad } Z_0$ are $\pm 1, \pm \frac{1}{2}$ on $\mathfrak{p}^c, 0, \pm \frac{1}{2}$ on \mathfrak{k}^c . Let $\mathfrak{p}_{\pm 1}^c, \mathfrak{p}_{\pm \frac{1}{2}}^c, \mathfrak{k}_0^c, \mathfrak{k}_{\pm \frac{1}{2}}^c$ denote the corresponding eigenspaces. Note that the origin X_0 of the Shilov boundary S is in \mathfrak{p}_{-1}^c .

The following results are due to Korányi-Wolf [7]. We define an element c of G^c , which is called *Cayley transform*, by

$$c = \exp\left(-\frac{\pi}{4} \sum_{\gamma \in \Delta} (X_{\gamma} + X_{-\gamma})\right)$$

and define an automorphism of G^c by

$$\theta(x) = c^2 x c^{-2} \quad \text{for } x \in G^c.$$

The automorphism $\text{Ad } c^2$ of \mathfrak{g}^c obtained by differentiating θ will be also denoted by the same letter θ . Then $\theta^4 = 1$ and on $\sqrt{-1}\mathfrak{t}$ it coincides with $-\sigma$. Put

$$\mathfrak{g}_0 = \{X \in \mathfrak{g}; \theta^2 X = X\},$$

$$\mathfrak{k}_0 = \mathfrak{g}_0 \cap \mathfrak{k},$$

and

$$\mathfrak{p}_0 = \mathfrak{g}_0 \cap \mathfrak{p}.$$

Then \mathfrak{k}_0 is θ -invariant and

$$\mathfrak{k}_0 = \{X \in \mathfrak{k}; [Z_0, X] = 0\}.$$

Hence \mathfrak{k}_0 is a real form of \mathfrak{k}_0^c containing \mathfrak{t} as a maximal abelian subalgebra. K_0 is nothing but the set of roots of \mathfrak{k}_0^c with respect to \mathfrak{t}^c . The complexification \mathfrak{p}_0^c of \mathfrak{p}_0 is the direct sum of \mathfrak{p}_{+1}^c and \mathfrak{p}_{-1}^c . \mathfrak{g}_0 is a reductive subalgebra of \mathfrak{g} with a Cartan decomposition

$$\mathfrak{g}_0 = \mathfrak{k}_0 + \mathfrak{p}_0.$$

Let G_0 (resp. K_0) be the connected subgroup of G generated by \mathfrak{g}_0 (resp. by \mathfrak{k}_0) and let

$$L_0 = \{k \in K_0; \text{Ad}k X_0 = X_0\} = K_0 \cap L.$$

Put

$$D_0 = D \cap \mathfrak{p}^{\mathcal{C}_1}$$

and

$$S_0 = S \cap \mathfrak{p}^{\mathcal{C}_1}.$$

Then G_0 acts on D_0 transitively and $K \cap G_0$ coincides with K_0 , so that D_0 is identified with the quotient space G_0/K_0 . Furthermore K_0 acts on S_0 transitively so that S_0 is identified with K_0/L_0 . D_0 is totally geodesic in D with respect to Bergmann metric of D and it is also an irreducible symmetric bounded domain with the same rank as D . S_0 is the Shilov boundary of D_0 . The complex structure of D_0 is given at the origin by $\text{ad} H_0$ with $\sqrt{-1}H_0 = Z_0$. We have

$$\varpi Z = Z_0.$$

The inclusion $D_0 \subset \mathfrak{p}^{\mathcal{C}_1}$ is nothing but the Harish-Chandra's imbedding of $D_0 = G_0/K_0$. (K_0, L_0) is a symmetric pair with respect to θ , having the same rank as D . Hence

$$\mathfrak{l}_0 = \{X \in \mathfrak{k}_0; \theta X = X\}$$

is the Lie algebra of L_0 and \mathfrak{a} is a maximal abelian subalgebra of

$$\mathfrak{s}_0 = \{X \in \mathfrak{k}_0; \theta X = -X\}.$$

We can define a semi-linear transformation $X \mapsto \bar{X}$ of $\mathfrak{p}^{\mathcal{C}_1}$ by

$$\bar{X} = \tau\theta X = \theta\tau X \quad \text{for } X \in \mathfrak{p}^{\mathcal{C}_1}.$$

Put

$$\mathfrak{p}_{-1} = \{X \in \mathfrak{p}^{\mathcal{C}_1}; \bar{X} = X\}.$$

It is a real form of $\mathfrak{p}^{\mathcal{C}_1}$ and is invariant under the adjoint action of L_0 on $\mathfrak{p}^{\mathcal{C}_1}$. The correspondence $X \mapsto [X, X_0]$ gives an isomorphism

$$\psi: \sqrt{-1}\mathfrak{s}_0 \rightarrow \mathfrak{p}_{-1},$$

which is equivariant with respect to the adjoint actions of L_0 .

Now we shall consider the polynomial representation $S^*((\mathfrak{p}^{\mathcal{C}})^-)$ of K . Let $S_*((\mathfrak{p}^{\mathcal{C}})^+)$ be the symmetric algebra over $(\mathfrak{p}^{\mathcal{C}})^+$. K acts on $S_*((\mathfrak{p}^{\mathcal{C}})^+)$ by the natural extension Ad of the adjoint action of K on $(\mathfrak{p}^{\mathcal{C}})^+$. On the other hand, the non-degenerate pairing

$$(\mathfrak{p}^{\mathcal{C}})^+ \times (\mathfrak{p}^{\mathcal{C}})^- \rightarrow \mathbf{C}$$

by means of the Killing form (\cdot, \cdot) induces the identification

$$S_*((\mathfrak{p}^c)^+) = S^*((\mathfrak{p}^c)^-).$$

This identification is compatible with the actions of K , since the Killing form is invariant under the adjoint action of K . In the same way we have a K_0 -equivariant identification

$$S_*(\mathfrak{p}_{+1}^c) = S^*(\mathfrak{p}_{-1}^c).$$

$S_*(\mathfrak{p}_{+1}^c)$ can be considered as a K_0 -submodule of $S_*((\mathfrak{p}^c)^+)$ by means of the natural monomorphism $S_*(\mathfrak{p}_{+1}^c) \rightarrow S_*((\mathfrak{p}^c)^+)$ induced from the inclusion $\mathfrak{p}_{+1}^c \subset (\mathfrak{p}^c)^+$.

Theorem 3.1. (i) *Any irreducible K -submodule of $S_*((\mathfrak{p}^c)^+)$ (resp. K_0 -submodule of $S_*(\mathfrak{p}_{+1}^c)$) is contained exactly once in $S_*((\mathfrak{p}^c)^+)$ (resp. in $S_*(\mathfrak{p}_{+1}^c)$).*

(ii) *For an irreducible K -submodule V of $S_*((\mathfrak{p}^c)^+)$, we put*

$$V_0 = V \cap S_*(\mathfrak{p}_{+1}^c).$$

Then $V \mapsto V_0$ is the one to one correspondence between the set of irreducible K -submodules of $S_((\mathfrak{p}^c)^+)$ and the set of irreducible K_0 -submodules of $S_*(\mathfrak{p}_{+1}^c)$ in such a way that*

1) *The highest weights on \mathfrak{k}^c of V and V_0 are the same.*

2) *The subspace of L -invariants in V is 1-dimensional and contained in V_0 .*

(iii) *The highest weight $\lambda \in \sqrt{-1}\mathfrak{t}$ of an irreducible K -submodule V of $S_*((\mathfrak{p}^c)^+)$ is of the form*

$$\lambda = \sum_{i=1}^p n_i \gamma_i, \quad n_i \in \mathbf{Z}, n_1 \geq n_2 \geq \dots \geq n_p \geq 0.$$

If $\sum_i n_i = \nu$, then V is contained in $S_\nu((\mathfrak{p}^c)^+)$. i.e. $S^\nu(D) \subset S^\nu(K, L)$ under the notation in Introduction.

For the proof of the theorem, we need the following

Lemma 3. (Murakami [9]) *Let \mathfrak{k} be a Lie algebra over \mathbf{R} and \mathfrak{k}^c the complexification of \mathfrak{k} . Assume that there exists $Y \in \sqrt{-1}\mathfrak{k} \subset \mathfrak{k}^c$ such that \mathfrak{k}^c is the direct sum of 0-eigenspace \mathfrak{k}_0^c , (+1)-eigenspace \mathfrak{k}_+^c and (-1)-eigenspace \mathfrak{k}_-^c of $\text{ad } Y$, respectively. Let (ρ, V) be a complex irreducible \mathfrak{k} -module with \mathfrak{k} -invariant hermitian inner product. Denoting the extension to \mathfrak{k}^c of ρ by the same letter ρ , let $a_1 > a_2 > \dots > a_m$ ($a_i \in \mathbf{R}$) be eigenvalues of $\rho(Y)$, and S_t be a_t -eigenspace of $\rho(Y)$ ($1 \leq t \leq m$). Put $\mathfrak{k}_0 = \mathfrak{k}_0^c \cap \mathfrak{k}$ (, which is a real form of \mathfrak{k}_0^c). Then*

1) $a_t = a_1 - t + 1$ ($1 \leq t \leq m$).

2) *Each S_t is a \mathfrak{k}_0 -submodule of V and*

$$V = S_1 + \dots + S_m$$

is the orthogonal direct sum.

3) S_1 and S_m are irreducible \mathfrak{k}_0 -submodules of V and characterized by

$$\begin{aligned} S_1 &= \{v \in V; \rho(X)v = 0 \text{ for any } X \in \mathfrak{k}_+^c\}, \\ S_m &= \{v \in V; \rho(X)v = 0 \text{ for any } X \in \mathfrak{k}_-^c\}. \end{aligned}$$

Proof of Theorem 3.1. The infinitesimal action of \mathfrak{k}^c on $S_*((\mathfrak{p}^c)^+)$ induced from the adjoint action Ad of K will be denoted by ad.

Let V be an irreducible K -submodule of $S_*((\mathfrak{p}^c)^+)$. Since Z is in the center of \mathfrak{k}^c , it follows from Schur's lemma that V is contained in an eigenspace of ad Z in $S_*((\mathfrak{p}^c)^+)$. But since ad Z is the scalar operator ν on $S_\nu((\mathfrak{p}^c)^+)$, V is contained in $S_\nu((\mathfrak{p}^c)^+)$ for some ν . Let $\lambda \in \sqrt{-1}\mathfrak{t}$ be the highest weight of V . Put $Y=2Z_0 \in \sqrt{-1}\mathfrak{k} \subset \mathfrak{k}^c$. Then the decomposition

$$\mathfrak{k}^c = \mathfrak{k}_0^c + \mathfrak{k}_{\frac{1}{2}}^c + \mathfrak{k}_{-\frac{1}{2}}^c$$

satisfies the assumption in Lemma 3. So we have a decomposition

$$V = S_1 + \dots + S_m$$

into K_0 -submodules, where S_1 is an irreducible K_0 -submodule and is the eigenspace for the maximum eigenvalue of ad Y in V . It is characterized by

$$S_1 = \{v \in V; \text{ad}(X)v = 0 \text{ for any } X \in \mathfrak{k}_1^c\}.$$

Thus a highest weight vector v_λ of the K -module V is contained in S_1 because of $\mathfrak{K}_{\frac{1}{2}} \subset \sum \mathfrak{k}_i^+$. It follows that putting $V_0=S_1$, V_0 is an irreducible K_0 -submodule of $S_\nu((\mathfrak{p}^c)^+)$ with the highest weight λ .

We shall show that $V_0=V \cap S_*(\mathfrak{p}_{+1}^c)$. We have the decomposition

$$S_\nu((\mathfrak{p}^c)^+) = \sum_{r+s=\nu} S_r(\mathfrak{p}_1^c) \otimes S_s(\mathfrak{p}_{\frac{1}{2}}^c)$$

as K_0 -modules. ad Z_0 is the scalar operator $r + \frac{1}{2}s = \frac{1}{2}(r + \nu)$ on $S_r(\mathfrak{p}_1^c) \otimes S_s(\mathfrak{p}_{\frac{1}{2}}^c)$. In the same way as the first argument, we can get the decomposition

$$V = V_1 + \dots + V_k$$

into irreducible K_0 -submodules such that any V_i is contained in $S_r(\mathfrak{p}_1^c) \otimes S_s(\mathfrak{p}_{\frac{1}{2}}^c)$ for some (r, s) . Since $S^*((\mathfrak{p}^c)^-)$ is K -isomorphic with $S^*(S) \subset C^\infty(S)$, V has an L -invariant $w \neq 0$. Decompose w as

$$w = w_1 + \dots + w_k, \quad w_i \in V_i \ (1 \leq i \leq k).$$

At least one of the w_i 's, say w_1 , is not zero. Let $\lambda_1 \in \sqrt{-1}\mathfrak{t}$ be the highest weight of the irreducible K_0 -module V_1 . Since w_1 is a non-zero L_0 -invariant of V_1 , V_1 is a spherical K_0 -module relative to L_0 . (K_0, L_0) is a symmetric pair, \mathfrak{a} is a maximal abelian subalgebra of \mathfrak{g}_0 and the order $>$ on $\sqrt{-1}\mathfrak{t}$ is a compatible order for K_0 with respect to σ by Lemma 1, 1), so we shall use the notations

$\Gamma(K_0, L_0), Z(K_0, L_0), D(K_0, L_0)$ in 2. Then it follows from Theorem 2.3 that $\lambda_1 \in D(K_0, L_0)$. On the other hand, if $V_1 \subset S_r(\mathfrak{p}_1^c) \otimes S_s(\mathfrak{p}_2^c)$, λ_1 is of the form

$$\lambda_1 = \sum_{\alpha \in P_1} m_\alpha \alpha + \sum_{\beta \in P_2} m_\beta \beta, \quad m_\alpha, m_\beta \in \mathbf{Z}, m_\alpha \geq 0, m_\beta \geq 0$$

with $\sum m_\alpha = r, \sum m_\beta = s$. Since $D(K_0, L_0) \subset \sqrt{-1} \mathfrak{a} = \{\Delta\}_R \subset \{P_1\}_R$, we have

$$\sum_{\beta \in P_2} m_\beta \beta \in \{P_1\}_R.$$

It follows from Lemma 2,3) that $r = \nu, s = 0$, i.e. $V_1 \subset V \cap S_\nu(\mathfrak{p}_1^c)$. On the other hand, $V \cap S_\nu(\mathfrak{p}_1^c) \subset V_0$ since the possible maximum eigenvalue of $\text{ad } Y$ on V is 2ν . Thus we have that $V_0 = V_1 = V \cap S_\nu(\mathfrak{p}^c)$.

The above argument shows also that any L -invariant in V is contained in V_0 . It is unique up to scalar since (K_0, L_0) is a symmetric pair.

Conversely, let V_0 be an irreducible K_0 -submodule of $S_*(\mathfrak{p}_{+1}^c)$ with the highest weight $\lambda \in \sqrt{-1} \mathfrak{t}$. In the same way as the first argument, we know that V_0 is contained in $S_\nu(\mathfrak{p}_{+1}^c)$ for some ν . Let $v_\lambda \in V_0$ be a highest weight vector. Then $\text{ad } \mathfrak{k}_\frac{1}{2} v_\lambda = \{0\}$ because of $[\mathfrak{k}_\frac{1}{2}, \mathfrak{p}_{+1}^c] = \{0\}$. Hence $\text{ad } X_\alpha v_\lambda = 0$ for any $\alpha \in \sum_+^*$. We define V to be the \mathbf{C} -span of $\{\text{Ad } k v_\lambda; k \in K\}$ in $S_\nu((\mathfrak{p}^c)^+)$. Then V is an irreducible K -submodule of $S_*((\mathfrak{p}^c)^+)$ with the highest weight $\lambda \in \sqrt{-1} \mathfrak{t}$.

It is easy to see that each of the above correspondences $V \mapsto V_0$ and $V_0 \mapsto V$ is the inverse of the other. This proves assertions (i) and (ii).

(iii) We have $[\frac{1}{2} \gamma_i^*, X_{-\gamma_j}] = -\delta_{ij} X_{-\gamma_j}$ ($1 \leq i, j \leq p$) because of $(\frac{1}{2} \gamma_i^*, \gamma_j) = \delta_{ij}$ ($1 \leq i, j \leq p$). It follows that for $H = 2\pi \sqrt{-1} \sum_{i=1}^p x_i (\frac{1}{2} \gamma_i^*) \in \mathfrak{a}$ we have

$$\text{Ad}(\exp H) X_0 = -\sum_{i=1}^p \exp(-2\pi \sqrt{-1} x_i) X_{-\gamma_i}.$$

Thus we have

$$\Gamma(K_0, L_0) = 2\pi \sqrt{-1} \sum_{i=1}^p \mathbf{Z}(\frac{1}{2} \gamma_i^*)$$

and

$$Z(K_0, L_0) = \sum_{i=1}^p \mathbf{Z} \gamma_i.$$

It follows from Lemma 2,2) that

$$D(K_0, L_0) = \left\{ \sum_{i=1}^p n_i \gamma_i; n_i \in \mathbf{Z}, n_1 \geq n_2 \geq \dots \geq n_p \right\}.$$

Therefore λ is of the form

$$\lambda = \sum_{i=1}^p n_i \gamma_i \quad \text{with } n_i \in \mathbf{Z}, n_1 \geq \dots \geq n_p.$$

On the other hand, λ is of the form

$$\lambda = \sum_{\alpha \in P_1} m_\alpha \alpha \quad \text{with } m_\alpha \in \mathbf{Z}, m_\alpha \geq 0,$$

which implies that $n_1 \geq \dots \geq n_p \geq 0$. If $V \subset S_\nu((\mathfrak{p}^c)^+)$, then $V_0 \subset S_\nu(\mathfrak{p}_{-1}^c)$ and $\text{ad } Z_0$ is the scalar operator ν on V_0 , which equals $(\lambda, Z_0) = \sum_{i=1}^p n_i$. q.e.d.

REMARK. In terms of polynomial functions $S^*((\mathfrak{p}^c)^-)$, for an irreducible K -submodule V of $S^*((\mathfrak{p}^c)^-)$, V_0 is obtained by restriction to \mathfrak{p}_{-1}^c of functions in V .

Proof of Theorem A. Orthogonality relations for the $S_\lambda^*(D)$'s (resp. for the $S_\lambda^*(S)$'s) and the assertion that the restriction $S_\lambda^*(D) \rightarrow S_\lambda^*(S)$ is a similitude follow from Schur's lemma. So it suffices to show that the cardinalities of $S^\nu(D)$ and $S^\nu(K, L)$ are the same.

From the first argument in the proof of Theorem 3.1 (iii), we see that $\psi(\frac{1}{2}\gamma^*) = X_{-\gamma}$ ($\gamma \in \Delta$) for the L_0 -equivariant isomorphism $\psi: \sqrt{-1}\mathfrak{s}_0 \rightarrow \mathfrak{p}_{-1}$. We put

$$\alpha^- = \psi(\sqrt{-1}\alpha) = \{X_{-\gamma}; \gamma \in \Delta\}_R \subset \mathfrak{p}_{-1}.$$

Since the Weyl group W_{S_0} of S_0 is isomorphic with the group of permutations of Δ by Lemma 2,2), the "Weyl group" $W_{S_0}^- = N_{L_0}(\alpha^-)/Z_{L_0}(\alpha^-)$, where $N_{L_0}(\alpha^-)$ (resp. $Z_{L_0}(\alpha^-)$) is the normalizer (resp. centralizer) of α^- in L_0 , is isomorphic with the group of permutations of $\{X_{-\gamma}; \gamma \in \Delta\}$. On the other hand, since $S_{L_0}^*(\mathfrak{s}_0)$ is isomorphic with $S_{W_{S_0}}^*(\alpha)$ by Theorem 2.2, $S_{L_0}^*(\mathfrak{p}_{-1})$ is isomorphic with $S_{W_{S_0}}^*(\alpha^-)$. Hence $S_{L_0}^*(\mathfrak{p}_{-1}^c)$ is isomorphic with $S_{W_{S_0}}^*((\alpha^-)^c)$. It follows from Theorem 3.1, (ii), 2) that the cardinality of $S^\nu(D)$ is equal to $\dim S_{L_0}^\nu(\mathfrak{p}_{-1}^c) = \dim S_{W_{S_0}}^\nu((\alpha^-)^c) =$ the number of linearly independent symmetric polynomials in p -variables with degree ν , which is known to be the cardinality of $S^\nu(K, L)$. q.e.d.

4. Normalizing factor h_λ

Let $\hat{A} = \text{Ad } A(X_0)$, denoting by A the connected subgroup of K_0 generated by α . \hat{A} has a natural group structure induced from that of α . Let

$$T = \{t \in \mathbf{C}^*; |t| = 1\}$$

be the 1-dimensional torus. Under the identification in Introduction of $(\alpha^-)^c$ with \mathbf{C}^p , α^- is identified with \mathbf{R}^p and \hat{A} with T^p . We see that the latter identification is compatible with group structures and complex conjugations, in view of the expression of $\text{Ad}(\exp H)X_0$ in the proof of Theorem 3.1, (iii). Moreover, under the same identification we have (Moore [8])

$$D \cap \alpha^- = \{x \in \mathbf{R}^p; |x_i| < 1 \ (1 \leq i \leq p)\},$$

denoting by z_i ($1 \leq i \leq p$) the i -th component of $z \in \mathbf{C}^p$. By means of this

identification we define a measure on \mathfrak{a}^- by

$$dH = dx_1 \cdots dx_p$$

and a function $D(H)$ on \mathfrak{a}^- by

$$D(H) = \prod_{i=1}^p (2x_i)x_i^{2s} \prod_{1 \leq i < j \leq p} ((x_i+x_j)(x_i-x_j))^r \quad \text{for } H \in \mathfrak{a}^-,$$

where $r, 2s$ are multiplicities defined in Introduction. Then we have the following

Lemma 1. *There exists a constant $c' > 0$ such that*

$$\int_D f(X) d\mu(X) = c' \int_{D \cap \mathfrak{a}^-} f(H) |D(H)| dH$$

for any integrable K -invariant function f on D .

Proof. It is easy to see that $\text{Ad } cH = H$ for any $H \in \mathfrak{b}$ and $\text{Ad } c\gamma^* = X_\gamma - X_{-\gamma} \in \mathfrak{p}$ for any $\gamma \in \Delta$. Put

$$\begin{aligned} \mathfrak{a}^0 &= \text{Ad } c(\sqrt{-1}\mathfrak{a}) = \{X_\gamma - X_{-\gamma}; \gamma \in \Delta\}_R, \\ \mathfrak{h} &= \text{Ad } c(\mathfrak{b} \oplus \sqrt{-1}\mathfrak{a}) = \mathfrak{b} \oplus \mathfrak{a}^0 \end{aligned}$$

and

$$\mathfrak{h}_R = \sqrt{-1}\mathfrak{b} \oplus \mathfrak{a}^0.$$

Then \mathfrak{a}^0 is a maximal abelian subalgebra of \mathfrak{p} , \mathfrak{h} is a Cartan subalgebra of \mathfrak{g} containing \mathfrak{a}^0 and \mathfrak{h}_R is the real part of the complexification \mathfrak{h}^c of \mathfrak{h} . We define linear forms h_i ($1 \leq i \leq p$) on \mathfrak{a}^0 by

$$h_i(X_{\gamma_j} - X_{-\gamma_j}) = \delta_{ij} \quad (1 \leq i, j \leq p).$$

If h_i is identified with an element of \mathfrak{a}^0 by means of the Killing form, we have $\text{Ad } c(\frac{1}{2}\gamma_i) = h_i$ ($1 \leq i \leq p$). The linear order on \mathfrak{h}_R induced by $\text{Ad } c$ from the order $>$ on $\sqrt{-1}\mathfrak{t}$ is a compatible order for $\text{Ad } c \Sigma$ with respect to the decomposition $\mathfrak{h}_R = \sqrt{-1}\mathfrak{b} \oplus \mathfrak{a}^0$. This follows from 3, Lemma 2,1). Thus positive restricted roots on \mathfrak{a}^0 of the symmetric space $D = G/K$ are

$$\begin{aligned} \{h_i \pm h_j; 1 \leq i < j \leq p, 2h_i; 1 \leq i \leq p\} & \quad \text{if } P_i = \phi, \\ \{h_i \pm h_j; 1 \leq i < j \leq p, 2h_i, h_i; 1 \leq i \leq p\} & \quad \text{if } P_i \neq \phi. \end{aligned}$$

The multiplicity of $h_i \pm h_j$ ($1 \leq i < j \leq p$), i.e. the number of roots in $\text{Ad } c \Sigma$ projecting to $h_i \pm h_j$, is the same as that of $\frac{1}{2}(\gamma_i \pm \gamma_j)$. Since the Weyl group W_D on \mathfrak{a}^0 of $D = G/K$ is generated by reflections with respect to $h_1 - h_2, \dots, h_{p-1} - h_p, h_p$, hence transitive on the set $\{\pm h_i \pm h_j; 1 \leq i < j \leq p\}$, it follows that

multiplicities of these roots are the same r . By the same reason, multiplicities of h_i ($1 \leq i \leq p$) are the same $2s$, which is even from the results of Harish-Chandra mentioned in 3. In the same way we know that multiplicities of $2h_i$ ($1 \leq i \leq p$) are 1. Thus the product D^0 of positive restricted roots (multiplicity counted) is given by

$$D^0(H^0) = \prod_{i=1}^p 2h_i(H^0)h_i(H^0)^{2s} \prod_{1 \leq i < j \leq p} ((h_i+h_j)(H^0)(h_i-h_j)(H^0))^r \quad \text{for } H^0 \in \alpha^0.$$

Let dX (resp. dH^0) denote the Euclidean measure of \mathfrak{p} (resp. of α^0) induced from the Killing form (\cdot, \cdot) , and dk the normalied Haar measure of K . Then (cf. Helgason [4]) under the surjective map $K \times \alpha^0 \rightarrow \mathfrak{p}$ defined by $(k, H^0) \mapsto \text{Ad } kH^0$, these measures are related as follows:

$$dX = c'' |D^0(H^0)| dk dH^0 \quad \text{with some constant } c'' > 0.$$

Now we define a K -equivariant \mathbf{R} -isomorphism $j: \mathfrak{p} \rightarrow (\mathfrak{p}^c)^-$ by

$$j(X) = \frac{1}{2}(X - [Z, X]) \quad \text{for } X \in \mathfrak{p}.$$

It is easy to see that $j(X_\gamma - X_{-\gamma}) = -X_{-\gamma}$ for any $\gamma \in \Delta$, hence $j\alpha^0 = \alpha^-$. Since K acts irreducibly on \mathfrak{p} , the map j is a similitude with respect to inner products (\cdot, \cdot) and the real part of $(\cdot, \cdot)_\tau$. Therefore under the surjective map $K \times \alpha^- \rightarrow (\mathfrak{p}^c)^-$ defined by $(k, H) \mapsto \text{Ad } kH$, we have

$$d\mu(X) = c' |D(H)| dk dH \quad \text{with some constant } c' > 0.$$

Seeing $\text{Ad } K(D \cap \alpha^-) = D$, we get the proof of Lemma 1. q.e.d.

Take a form $\lambda \in S^*(K, L)$. Choose an orthonormal basis $\{u_i; 1 \leq i \leq d_\lambda\}$ of $S_\lambda^*((\mathfrak{p}^c)^-)$ with respect to $(\cdot, \cdot)_\tau$ such that $\{u_i; 1 \leq i \leq d_{\lambda,0}\}$ spans $S_\lambda^*((\mathfrak{p}^c)^-) \cap S^*(\mathfrak{p}^c_1)$ and u_1 is L -invariant. Put

$$\begin{aligned} \rho_j^i(k) &= (\text{Ad } ku_j, u_i)_\tau & \text{for } k \in K \quad (1 \leq i, j \leq d_\lambda), \\ \varphi_i^i(k) &= \overline{\rho_1^i(k)} & \text{for } k \in K \quad (1 \leq i \leq d_\lambda), \\ f_i^i &= \sqrt{d_\lambda} \varphi_i^i & (1 \leq i \leq d_\lambda). \end{aligned}$$

The arguments in 2 show that $\{f_i^i; 1 \leq i \leq d_\lambda\}$ form an orthonormal basis of $S_\lambda^*(S)$ with respect to $\langle \cdot, \cdot \rangle$ and φ_1^1 is the zonal spherical function ω_λ for (K, L) belonging to λ , identifying $C^\infty(S)$ with the space of right L -invariant C^∞ -functions on K . The zonal spherical polynomial Ω_λ for D belonging to λ defined in Introduction is characterized by that its restriction to S coincides with ω_λ . Ω_λ restricted to \mathfrak{p}^c_1 is the zonal spherical polynomial for D_0 belonging to λ and ω_λ restricted to S_0 is the zonal spherical function for (K_0, L_0) belonging to λ . Ω_λ

restricted to $(\mathfrak{a}^-)^c$ is a symmetric polynomial since it is $W_{\mathfrak{S}_0}^-$ -invariant. Let $f_i \in S_\lambda^*((\mathfrak{p}^c)^-)$ ($1 \leq i \leq d_\lambda$) be the unique polynomial such that its restriction to S is f_i' . Then $\{f_i; 1 \leq i \leq d_\lambda\}$ form an orthogonal basis of $S_\lambda^*((\mathfrak{p}^c)^-)$ with respect to $(,)_r$ such that $\{f_i; 1 \leq i \leq d_{\lambda,0}\}$ form an orthogonal basis of $S_\lambda^*((\mathfrak{p}^c)^-) \cap S^*(\mathfrak{p}_{-1}^c)$. They satisfy relations

$$f_i(\text{Ad } k^{-1} X) = \sum_{j=1}^{d_\lambda} \rho_i^j(k) f_j(X) \quad \text{for } k \in K, X \in (\mathfrak{p}^c)^- \quad (1 \leq i \leq d_\lambda).$$

We put

$$\Phi_\lambda(X) = \frac{1}{d_\lambda} \sum_{i=1}^{d_\lambda} |f_i(X)|^2 \quad \text{for } X \in (\mathfrak{p}^c)^-.$$

Then for any $k \in K$ we have

$$\begin{aligned} \Phi_\lambda(\text{Ad } k^{-1} X) &= \frac{1}{d_\lambda} \sum_i \left(\sum_j \rho_i^j(k) f_j(X) \right) \overline{\left(\sum_k \rho_i^k(k) f_k(\overline{X}) \right)} \\ &= \frac{1}{d_\lambda} \sum_{j,k} \left(\sum_i \rho_i^j(k) \overline{\rho_i^k(k)} \right) f_j(X) \overline{f_k(\overline{X})} \\ &= \frac{1}{d_\lambda} \sum_{j,k} \delta_{jk} f_j(X) \overline{f_k(\overline{X})} = \Phi_\lambda(X) \quad \text{for } X \in (\mathfrak{p}^c)^-, \end{aligned}$$

i.e. Φ_λ is a K -invariant C^∞ -function on $(\mathfrak{p}^c)^-$. Note that

$$\Phi_\lambda(X) = \frac{1}{d_\lambda} \sum_{\alpha=1}^{d_{\lambda,0}} |f_\alpha(X)|^2 \quad \text{for } X \in \mathfrak{p}_{-1}^c.$$

Lemma 2.

$$h_\lambda = c' \int_{\mathfrak{p}_{-1}^c} \Phi_\lambda(H) |D(H)| dH$$

Proof.

$$\int_{\mathfrak{p}^c} \Phi_\lambda(X) d\mu(X) = \frac{1}{d_\lambda} \sum_{i=1}^{d_\lambda} \langle f_i, f_i \rangle = \frac{1}{d_\lambda} \sum_{i=1}^{d_\lambda} h_\lambda \langle f_i', f_i' \rangle = h_\lambda.$$

On the other hand, by Lemma 1 we have

$$\int_{\mathfrak{p}^c} \Phi_\lambda(X) d\mu(X) = c' \int_{\mathfrak{p}_{-1}^c} \Phi_\lambda(H) |D(H)| dH. \quad \text{q.e.d.}$$

Proof of Theorem B. Making use of the complex conjugation $X \mapsto \overline{X}$ of \mathfrak{p}_{-1}^c defined in 3, we define $\tilde{\Phi}_\lambda \in S^*(\mathfrak{p}_{-1}^c)$ by

$$\tilde{\Phi}_\lambda(X) = \frac{1}{d_\lambda} \sum_{\alpha=1}^{d_{\lambda,0}} f_\alpha(X) \overline{f_\alpha(\overline{X})} \quad \text{for } X \in \mathfrak{p}_{-1}^c.$$

Then $\tilde{\Phi}_\lambda = \Phi_\lambda$ on \mathfrak{p}_{-1} and we have for any $k \in K_0$

$$\begin{aligned}
 \tilde{\Phi}_\lambda(\text{Ad } k X_0) &= \frac{1}{d_\lambda} \sum_{\alpha} f_{\alpha}(\text{Ad } k X_0) \overline{f_{\alpha}(\text{Ad } k X_0)} \\
 &= \frac{1}{d_\lambda} \sum_{\alpha} f_{\alpha}(\text{Ad } k X_0) \overline{f_{\alpha}(\text{Ad } \theta(k) X_0)} \\
 &= \frac{1}{d_\lambda} \sum_{\alpha} f_{\alpha}'(k) \overline{f_{\alpha}'(\theta(k))} = \sum_{\alpha} \varphi_{\alpha}'(k) \overline{\varphi_{\alpha}'(\theta(k))} \\
 &= \sum_{\alpha} \overline{\rho_1^{\alpha}(k)} \rho_1^{\alpha}(\theta(k)) = \sum_{\alpha} \overline{\rho_1^{\alpha}(k)} \rho_1^{\alpha}(\theta(k)^{-1}) \\
 &= \overline{\rho_1^{\alpha}(\theta(k)^{-1} k)} = \omega_{\lambda}(\theta(k)^{-1} k).
 \end{aligned}$$

In particular for any $a \in A$

$$\tilde{\Phi}_\lambda(\text{Ad } a X_0) = \omega_{\lambda}(a^2),$$

i.e. for any $\hat{a} \in \hat{A}$

$$\tilde{\Phi}_\lambda(\hat{a}) = \omega_{\lambda}(\hat{a}^2) = \Omega_{\lambda}(\hat{a}^2).$$

Since $\hat{A} = T^p$ is a compact real form of C^{*p} and C^{*p} is open in $C^p = (\alpha^-)^c$, we have

$$\tilde{\Phi}_\lambda(z_1, \dots, z_p) = \Omega_{\lambda}(z_1^2, \dots, z_p^2) \quad \text{for any } z \in C^p = (\alpha^-)^c.$$

By Lemma 2 we have

$$\begin{aligned}
 h_{\lambda} &= c' \int_{D \cap \alpha^-} \tilde{\Phi}_\lambda(H) |D(H)| dH \\
 &= c' \int_{|x_i| < 1 (1 \leq i \leq p)} \Omega_{\lambda}(x_1^2, \dots, x_p^2) \left| \prod_{i=1}^p (2x_i) x_i^{2s} \prod_{1 \leq i < j \leq p} ((x_i + x_j)(x_i - x_j))^r \right| dx_1 \dots dx_p \\
 &= c(D) \int_{0 < y_i < 1 (1 \leq i \leq p)} \Omega_{\lambda}(y_1, \dots, y_p) \left| \prod_{1 \leq i < j \leq p} (y_i - y_j)^r \right| \prod_{i=1}^p y_i^s dy_1 \dots dy_p
 \end{aligned}$$

for some constant $c(D) > 0$, which does not depend on λ . In particular, for $\lambda = 0$

$$\mu(D) = h_0 = c(D) \int_{0 < y_i < 1 (1 \leq i \leq p)} \left| \prod_{1 \leq i < j \leq p} (y_i - y_j)^r \right| \prod_{i=1}^p y_i^s dy_1 \dots dy_p,$$

since $\Omega_0 \equiv 1$. This completes the proof of Theorem B. q.e.d.

REMARK. It can be proved that $\tilde{\Phi}_\lambda$ is an L_0 -invariant polynomial on \mathfrak{p}_{-1}^c .

The multiplicities r, s are given as follows.

D	rank D	r	s
(I) $_{p,q}$ ($p \leq q$)	p	2	$q - p$
(II) $_n$	$[n/2]$	4	$\begin{cases} 2 & n \text{ odd} \\ 0 & n \text{ even} \end{cases}$
(III) $_n$	n	1	0
(IV) $_n$ ($n \geq 3$)	2	$n - 2$	0
(EIII)	2	6	4
(EVII)	3	8	0

The zonal spherical polynomial Ω_λ is given as follows.

For integers n_1, \dots, n_p we define the Schur function $\{n_1, \dots, n_p\}$ on the p -dimensional torus T^p by

$$\{n_1, \dots, n_p\}(t) = \frac{\det(t_i^{n_j+p-j})_{1 \leq i, j \leq p}}{\det(t_i^{p-j})_{1 \leq i, j \leq p}} \quad \text{for } t = \begin{bmatrix} t_1 \\ \vdots \\ t_p \end{bmatrix} \in T^p \subset \mathbb{C}^p.$$

$\{n_1, \dots, n_p\}$ is symmetric in variables t_1, \dots, t_p and it is a polynomial in t_1, \dots, t_p if and only if $n_i \geq 0$ ($1 \leq i \leq p$). For an element $\lambda = \sum_{i=1}^p n_i \gamma_i \in \sum_{i=1}^p \mathbb{Z} \gamma_i = Z(K_0, L_0)$, the i -th coefficient n_i will be denoted by $n_i(\lambda)$.

Then we have

Theorem 4.1. *The zonal spherical polynomial Ω_λ for D belonging to $\lambda \in \mathcal{S}^*(K, L)$ is determined on $(\mathfrak{a}^-)^c$ by the relation*

$$\Omega_\lambda(t) = \sum_{\mu \in D_\lambda} c_\lambda^\mu \{n_1(\mu), \dots, n_p(\mu)\}(t) \quad \text{for any } t \in T^p = \hat{A} \subset (\mathfrak{a}^-)^c,$$

where the c_λ^μ 's are coefficients in Theorem 2.5 for the symmetric pair (K_0, L_0) .

Proof. As we have seen in the proof of Theorem B, Ω_λ is determined on $(\mathfrak{a}^-)^c$ by

$$\Omega_\lambda(t) = \omega_\lambda(t) \quad \text{for any } t \in T^p = \hat{A}.$$

By Theorem 2.5, ω_λ has an expression

$$\omega_\lambda(t) = \sum_{\mu \in D_\lambda} c_\lambda^\mu \overline{\mathcal{X}_\mu(t)} \quad \text{for } t \in T^p = \hat{A}.$$

Since the Weyl group W_{S_0} acts on $Z(K_0, L_0)$ by the group of permutations of $\gamma_1, \dots, \gamma_p$, W_{S_0} -invariant characters \mathcal{X}_λ of \hat{A} are nothing but Schur functions. As we have seen in the proof of Theorem 3.1, (iii), the i -th component of $\text{Ad}(\exp H)X_0 \in T^p = \hat{A}$ is $\exp(-(\gamma_i, H))$ for any $H \in \mathfrak{a}$. It follows that

$$\mathcal{X}_\mu(t) = \{n_1(\mu), \dots, n_p(\mu)\}(\bar{t}) \quad \text{for } t \in T^p = \hat{A}.$$

Hence we have

$$\begin{aligned} \Omega_\lambda(t) &= \sum_{\mu \in D_\lambda} c_\lambda^\mu \overline{\{n_1(\mu), \dots, n_p(\mu)\}(\bar{t})} \\ &= \sum_{\mu \in D_\lambda} c_\lambda^\mu \{n_1(\mu), \dots, n_p(\mu)\}(t) \quad \text{for } t \in T^p = \hat{A}. \quad \text{q.e.d.} \end{aligned}$$

In the case of the domain D of type $(I)_{p,q}$ ($p \leq q$), S_0 is the unitary group $U(p)$ of degree p . We have in view of Example in 2 that

$$\Omega_\lambda(t) = \frac{1}{d_\lambda} \{n_1(\lambda), \dots, n_p(\lambda)\}(t) \quad \text{for } t \in T^p = \hat{A},$$

where d_λ is the degree of the irreducible representation of $U(p)$ with the signature $(n_1(\lambda), \dots, n_p(\lambda))$. In the case of the domain D of type $(IV)_n$, S_0 is the Lie sphere and Ω_λ can be described in terms of Gegenbauer polynomials, which are zonal spherical functions for the sphere. So our integral formula in Theorem B clarifies the meaning of integrals of Hua [6].

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