

SOME RESULTS ON EIGENFUNCTIONS ON SYMMETRIC SPACES AND EIGENSPACE REPRESENTATIONS

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1. Introduction.

This note contains three simple results on the topics of the title. The first concerns the space \mathcal{H} of harmonic functions on \mathbb{R}^n . It was proved in [2d] that the isometry group of \mathbb{R}^n acts irreducibly on an eigenspace of the Laplacian if and only if the eigenvalue is $\neq 0$. For the eigenvalue 0 there is a much bigger group acting, namely the conformal group (or rather its Lie algebra), and we show an irreducibility property for this action.

Our second result concerns a symmetric space G/K of the noncompact type, G being any noncompact connected semisimple Lie group with finite center and K a maximal compact subgroup. Let $E \subset G/K$ be a flat totally geodesic submanifold of maximal dimension and let $\mathcal{D}(G/K)$ denote the set of G -invariant differential operators on G/K . We determine explicitly the joint eigenfunctions of these operators, constant on each geodesic perpendicular to E .

The third result is an integral representation of the joint eigenfunctions of the invariant differential operators on a symmetric space U/K of the compact type. The formula fits in the framework of Sherman's formulation of Fourier analysis on U/K (cf. [5a, b]) and is analogous to recent integral representations for the noncompact space G/K ([3], [2b II, Corollary 7.4]). The proof involves only standard techniques from the theory of spherical functions and spherical representations.

If M and N are manifolds and $\varphi: M \rightarrow N$ a diffeomorphism we write $f^\varphi = f \circ \varphi^{-1}$ for a function f on M . If D is a differential operator on M we define the differential operator D^φ on N by

$$D^\varphi: g \rightarrow (Dg^{\varphi^{-1}})^\varphi$$

g being a differentiable function on N . If $M = N$, D is called *invariant* under φ if $D^\varphi = D$.

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2. Conformal groups and harmonic functions.

The group $G = SL(2, \mathbf{C})$ acts transitively on the one-point compactification of the plane by means of the maps

$$g: z \rightarrow \frac{az+b}{cz+d} \quad z \in \mathbf{C},$$

if g is the complex matrix

$$\begin{pmatrix} a & b \\ c & d \end{pmatrix}$$

of determinant one. The Laplacian L on \mathbf{R}^2 can be written

$$L = \frac{\partial^2}{\partial x^2} + \frac{\partial^2}{\partial y^2} = 4 \frac{\partial^2}{\partial z \partial \bar{z}},$$

where

$$\frac{\partial}{\partial z} = \frac{1}{2} \left(\frac{\partial}{\partial x} - i \frac{\partial}{\partial y} \right), \quad \frac{\partial}{\partial \bar{z}} = \frac{1}{2} \left(\frac{\partial}{\partial x} + i \frac{\partial}{\partial y} \right).$$

A simple computation shows that

$$\left(\frac{\partial}{\partial z} \right)^g = (cz-a)^2 \frac{\partial}{\partial z}, \quad \left(\frac{\partial}{\partial \bar{z}} \right)^g = (\bar{c}\bar{z}-\bar{a})^2 \frac{\partial}{\partial \bar{z}},$$

whence

$$(1) \quad L^g = |cz-a|^4 L.$$

Consider now the Lie algebra of $SL(2, \mathbf{C})$ as a six-dimensional Lie algebra $\mathfrak{sl}(2, \mathbf{C})^{\mathbf{R}}$ over \mathbf{R} . This Lie algebra acts continuously on the space $C^\infty(\mathbf{R}^2)$ as follows. Let $X \in \mathfrak{sl}(2, \mathbf{C})^{\mathbf{R}}$ and put $g_t = \exp tX$ ($t \in \mathbf{R}$). For $u \in C^\infty(\mathbf{R}^2)$ we put

$$(Xu)(x, y) = \left\{ \frac{d}{dt} (u^{g_t}(x, y)) \right\}_{t=0} \quad (x, y) \in \mathbf{R}^2.$$

Then (1) implies that Xu is harmonic if u is harmonic. Let $\mathcal{H}(\mathbf{R}^2)$ denote the space of harmonic functions on \mathbf{R}^2 with the topology induced by $C^\infty(\mathbf{R}^2)$.

LEMMA 2.1. *The action of $\mathfrak{sl}(2, \mathbf{C})^{\mathbf{R}}$ on $\mathcal{H}(\mathbf{R}^2)$ is "scalar irreducible", that is, the only continuous operators on $\mathcal{H}(\mathbf{R}^2)$ commuting with the action are the scalar multiples of the identity.*

PROOF. Suppose $A: \mathcal{H} \rightarrow \mathcal{H}$ is a continuous linear mapping such that $AXu = XAu$ for all $X \in \mathfrak{sl}(2, \mathbf{C})^{\mathbf{R}}$. Taking X as

$$\begin{pmatrix} 0 & 1 \\ 0 & 0 \end{pmatrix} \quad \text{or} \quad \begin{pmatrix} 0 & i \\ 0 & 0 \end{pmatrix}$$

we see that A commutes with the partial derivatives $\partial/\partial x$ and $\partial/\partial y$ and therefore also with $\partial/\partial z$ and $\partial/\partial \bar{z}$. In particular it maps the subspace $\mathfrak{a} \subset \mathcal{H}$ of holomorphic functions, and the subspace $\bar{\mathfrak{a}} \subset \mathcal{H}$ of antiholomorphic functions, into itself. Taking X as

$$\begin{pmatrix} 1 & 0 \\ 0 & -1 \end{pmatrix}$$

we see that A commutes with the operator

$$u(x, y) \rightarrow x \frac{\partial u}{\partial x} + y \frac{\partial u}{\partial y} \quad u \in \mathcal{H}(\mathbb{R}^2).$$

But if $u \in \mathfrak{a}$,

$$x \frac{\partial u}{\partial x} + y \frac{\partial u}{\partial y} = z \frac{\partial u}{\partial z}$$

so A , restricted to \mathfrak{a} , commutes with the operator $u \rightarrow z \partial u / \partial z$. Putting $f_n = A(z^n)$ ($n \in \mathbb{Z}^+$) we therefore deduce $z \partial f_n / \partial z = n f_n$ whence $f_n = c_n z^n$ ($c_n \in \mathbb{C}$). But since A commutes with $\partial/\partial z$ we get for $n \geq 1$, $f'_n = A(nz^{n-1})$, whence $c_n = c_{n-1}$. By continuity, A is a scalar c on \mathfrak{a} . Similarly, A is a scalar c' on $\bar{\mathfrak{a}}$. But $\mathfrak{a} \cap \bar{\mathfrak{a}} \neq \emptyset$ so $c = c'$; since \mathfrak{a} and $\bar{\mathfrak{a}}$ span $\mathcal{H}(\mathbb{R}^2)$ the lemma follows.

According to Ørsted [10], if X is a conformal vector field on \mathbb{R}^n ($n > 1$) then the operator

$$\eta(X)f = Xf - \frac{n-2}{2n}(\operatorname{div} X)f \quad f \in C^\infty(\mathbb{R}^n)$$

satisfies

$$(2) \quad L\eta(X)f - \eta(X)Lf = -\frac{2}{n}(\operatorname{div} X)Lf$$

and $X \rightarrow \eta(X)$ is a representation of the Lie algebra \mathfrak{c} of conformal vector fields on \mathbb{R}^n on $C^\infty(\mathbb{R}^n)$. If $X \in \mathfrak{c}$, it is clear from (2) that $\eta(X)$ maps the space $\mathcal{H}(\mathbb{R}^n)$ of harmonic functions on \mathbb{R}^n into itself.

THEOREM 2.2. *The representation $X \rightarrow \eta(X)|_{\mathcal{H}}$ of \mathfrak{c} on $\mathcal{H}(\mathbb{R}^n)$ is scalar irreducible.*

PROOF. Suppose $A: \mathcal{H} \rightarrow \mathcal{H}$ is a continuous linear transformation commuting with all $\eta(X)$, $X \in \mathfrak{c}$. Since the vector field $X = \partial/\partial x_j$ has divergence 0 it is clear that A commutes with it and thus maps the space $H(\mathbf{R}^n)$ of harmonic polynomials into itself. Taking for X the generator of the one-parameter group

$$\varphi_t: (x_1, \dots, x_n) \rightarrow (e^t x_1, \dots, e^t x_n)$$

we see that A maps the space $H^m(\mathbf{R}^n)$ of harmonic polynomials of degree m into itself. The above properties imply that A maps $(x_1 + ix_2)^m$ into a constant multiple of itself so by the argument of Lemma 2.1 A restricted to $\mathcal{H}(\mathbf{R}^2)$ is a scalar. Now a vector field generated by a one-parameter group of rotations in \mathbf{R}^n has divergence 0 so A commutes with it. Now $H^m(\mathbf{R}^2)$ is spanned by the polynomials $(a_1 x_1 + a_2 x_2)^m$, $(a_1^2 + a_2^2 = 0)$ and $H^m(\mathbf{R}^n)$ is spanned by the polynomials

$$(a_1 x_1 + \dots + a_n x_n)^m, \quad \sum_1^m a_i^2 = 0.$$

This implies easily that the set of rotated polynomials P^k ($P \in H^m(\mathbf{R}^2)$, $k \in O(n)$) span $H^m(\mathbf{R}^n)$, whence by the above, A is a scalar c on $H^m(\mathbf{R}^n)$, c independent of m .

Finally, if $f \in \mathcal{H}(\mathbf{R}^n)$ we expand into a convergent series $f = \sum_{\delta} f_{\delta}$ where $f_{\delta} \in \mathcal{H}(\mathbf{R}^n)$ transform under $O(n)$ according to an irreducible representation δ . Then $f_{\delta}|S^{n-1}$ is the restriction to S^{n-1} of a homogeneous harmonic polynomial so f_{δ} must equal this polynomial. By continuity, $Af = cf$ as desired.

3. Geodesically invariant eigenfunctions.

As in the introduction, let $X = G/K$ be a symmetric space of the noncompact type, K compact. Let $\mathfrak{g} = \mathfrak{k} + \mathfrak{p}$ be the corresponding Cartan decomposition of the Lie algebra \mathfrak{g} of G , \mathfrak{p} being the orthogonal complement to \mathfrak{k} , the Lie algebra of K , with respect to the Killing form B of \mathfrak{g} . The restriction of B to \mathfrak{p} defines a G -invariant Riemannian structure on G/K . Fix a maximal abelian subspace $\mathfrak{a} \subset \mathfrak{p}$, let $A = \exp \mathfrak{a}$ and let \mathfrak{q} be the orthogonal complement of \mathfrak{a} in \mathfrak{p} . Let 0 denote the origin in G/K . Then the curves

$$\gamma_Z: t \rightarrow a \exp tZ \cdot 0, \quad (a \in A, Z \in \mathfrak{q})$$

constitute the geodesics in G/K perpendicular to the submanifold $E = A \cdot 0$ and according to Mostow [4], G/K is their disjoint union. We shall now determine the joint eigenfunctions of the operators in $D(G/K)$ constant on each of these geodesics.

Let $\log: A \rightarrow \mathfrak{a}$ be the inverse of \exp and let W denote the Weyl group of G/K , acting on A , \mathfrak{a} , the dual \mathfrak{a}^* , and its complexification \mathfrak{a}_c^* . For each $\lambda \in \mathfrak{a}_c^*$ let W_λ denoting the subgroup of W leaving λ fixed.

If U is a compact group of rotations of a real vector space V a polynomial function on V is called U -harmonic if it is annihilated by all the U -invariant constant-coefficient differential operators on V without constant term.

THEOREM 3.1. *The joint eigenfunctions of the operators $D \in \mathbf{D}(G/K)$, constant on each orthogonal geodesic γ_Z ($Z \in \mathfrak{q}$) are precisely the functions*

$$\psi_\lambda(a \exp Y \cdot 0) = \sum_{s \in W} P_s(\log a) e^{is\lambda(\log a)}, \quad a \in A, Y \in \mathfrak{q},$$

where $\lambda \in \mathfrak{a}_c^*$ is arbitrary and P_s is an arbitrary $W_{s\lambda}$ -harmonic polynomial on \mathfrak{a} .

If D is a differential operator on X its projection on E , in the sense of [2c], Chapter I, is a differential operator D' on E satisfying

$$(D'F)(a \cdot 0) = (D\tilde{F})(a \cdot 0)$$

if $F \in C^\infty(E)$ and \tilde{F} its extension to a C^∞ function on X constant on each geodesic γ_Z ($Z \in \mathfrak{q}$). As proved in [2c], Chapter I], for a general Riemannian manifold, the Laplace-Beltrami operators L_X and L_E satisfy $L_X = L_E$. Identifying A and E by means of the mapping $a \rightarrow a \cdot 0$ we now prove an extension.

LEMMA 3.2. *The projection $D \rightarrow D'$ is a bijection of $\mathbf{D}(G/K)$ onto the set of W -invariant differential operators on A with constant coefficients.*

PROOF. Suppose $g \in G$ maps E into itself. Then for some $a \in A$, $g \cdot 0 = a \cdot 0$, so $a^{-1}g$ belongs to the normalizer M' of \mathfrak{a} in K . Thus $M'A$ is the subgroup of G leaving E invariant. Hence if $D \in \mathbf{D}(G/K)$, D' is a W -invariant differential operator with constant coefficients.

Let $\lambda: S(\mathfrak{g}) \rightarrow \mathbf{D}(G)$ be the canonical mapping of the symmetric algebra $S(\mathfrak{g})$ onto the set $\mathbf{D}(G)$ of left invariant differential operators on G . If Z_1, \dots, Z_n is a basis of \mathfrak{g} this mapping satisfies

$$(1) \quad (\lambda(P)f)(g) = \{P(\partial_1, \dots, \partial_n)f(g \exp(z_1 Z_1 + \dots + z_n Z_n))\}(0),$$

where $\partial_i = \partial/\partial z_i$, $f \in C^\infty(G)$, $P \in S(\mathfrak{g})$. The centralizer $\mathbf{D}_K(G)$ of \mathfrak{k} in $\mathbf{D}(G)$ has the direct decomposition

$$\mathbf{D}_K(G) = \lambda(I(\mathfrak{p})) \oplus (\mathbf{D}_K(G) \cap \mathbf{D}(G)\mathfrak{k}),$$

where $I(\mathfrak{p})$ is the space of $\text{Ad}_G(K)$ invariant in $S(\mathfrak{p})$, Ad_G denoting as usual the adjoint representation of G . Let $(H_i)_{1 \leq i \leq l}$, $(X_j)_{1 \leq j \leq q}$, and $(T_k)_{1 \leq k \leq p}$ be bases of

\mathfrak{a} , \mathfrak{q} and \mathfrak{k} , respectively, orthonormal with respect to $-B(X, \theta Y)$. Let $P \in I(\mathfrak{p})$ be homogeneous of degree m . Writing

$$N = (n_1, \dots, n_l), \quad |N| = n_1 + \dots + n_l,$$

$$M = (m_1, \dots, m_q), \quad |M| = m_1 + \dots + m_q$$

we have

$$P = \sum_{|N|+|M|=m} a_{N,M} H_1^{n_1} \dots H_l^{n_l} X_1^{m_1} \dots X_q^{m_q}.$$

$$= P_{\mathfrak{a}} + \sum_{N, |M|>0} a_{N,M} H_1^{n_1} \dots H_l^{n_l} X_1^{m_1} \dots X_q^{m_q},$$

where $P_{\mathfrak{a}} \in S(\mathfrak{a})$. Since the restriction map $f \rightarrow f|_{\mathfrak{a}}$ induces an isomorphism of $I(\mathfrak{p})$ onto $I(\mathfrak{a})$, the set of W -invariant in $S(\mathfrak{a})$, we see that $P_{\mathfrak{a}}$ is W -invariant of degree m . Writing $\tilde{Z} = \lambda(Z)$ for $Z \in \mathfrak{g}$ we have

$$(2) \quad \lambda(P) = \lambda(P_{\mathfrak{a}}) + \sum_{N, |M|>0} a_{N,M} \tilde{H}_1^{n_1} \dots H_l^{n_l} \tilde{X}_1^{m_1} \dots \tilde{X}_q^{m_q} + Q,$$

where Q has order $< m$ and $|N| + |M| = m$. By Theorem 5 in Mostow [4], G has the topological decomposition $G = \exp \mathfrak{a} \exp \mathfrak{q} K$. If μ denotes the canonical homomorphism of $D_K(G)$ onto $D(G/K)$ we put $D_Q = \mu(\lambda(Q))$ for $Q \in I(\mathfrak{p})$. Then if $F \in C^\infty(E)$ and $f \in C^\infty(G)$ is determined by

$$F(a \cdot 0) = f(a \exp Xk) \quad a \in A, X \in \mathfrak{q}, k \in K$$

we have

$$(3) \quad (D'_p F)(a \cdot 0) = (\lambda(P)f)(a) \quad a \in A.$$

But if $a(h) = a \exp (h_1 H_1 + \dots + h_l H_l)$ we have

$$(\tilde{H}_1^{n_1} \dots \tilde{H}_l^{n_l} \tilde{X}_1^{m_1} \dots \tilde{X}_q^{m_q} f)(a) = \left\{ \frac{\partial^{|N|}}{\partial h_1^{n_1} \dots \partial h_l^{n_l}} (\tilde{X}_1^{m_1} \dots \tilde{X}_q^{m_q} f)(a(h)) \right\}_{h_i=0}$$

and

$$\tilde{X}_1^{m_1} \dots \tilde{X}_q^{m_q} = \lambda(X_1^{m_1} \dots X_q^{m_q}) + T,$$

where $T \in D(G)$ has order $< |M|$. But by (1)

$$(\lambda(X_1^{m_1} \dots X_q^{m_q})f)(a(h)) = 0 \quad \text{if } |M| > 0.$$

Thus we conclude from (2) and (3) that for a certain $R \in D(G)$ of order $< m$,

$$(D'_p F)(a \cdot 0) = (P_{\mathfrak{a}} F)(a \cdot 0) + (Rf)(a),$$

for all $a \in A$ and all $F \in C^\infty(A \cdot 0)$. If the differential operator R is expressed in terms of the coordinate system

$$\exp(h_1 H_1 + \dots + h_l H_l) \exp(x_1 X_1 + \dots + x_q X_q) \exp(t_1 T_1 + \dots + t_p T_p) \\ \rightarrow (h_1, \dots, h_l, x_1, \dots, x_q, t_1, \dots, t_p)$$

it becomes obvious, since f in these coordinates is independent of (x_i) and (t_j) , that the mapping

$$F \rightarrow (Rf) | A \cdot 0$$

is a differential operator of order less than or equal to that of R . Hence

$$(4) \quad \text{order}(D'_p - P_a) < m.$$

Suppose now $Q \in I(\mathfrak{a})$. We wish to find $D \in \mathbf{D}(G/K)$ such that $D' = Q$. Proceeding by induction let $m = \text{deg}(Q)$ and assume statement holds for all elements of $I(\mathfrak{a})$ of degree $< m$. Decomposing Q into homogeneous components we can by the above find $P \in I(\mathfrak{p})$ such that

$$\text{degree}(D'_p - Q) < m.$$

But $D'_p - Q \in I(\mathfrak{a})$ so by the inductive hypothesis there exists an $E \in \mathbf{D}(G/K)$ such that $E' = D'_p - Q$. Thus $D = D_p - E$ has the desired property.

Finally, suppose $D \neq 0$ of $\mathbf{D}(G/K)$ of order m such that $D' = 0$. Let $P \in I(\mathfrak{p})$ be the homogeneous polynomial of degree m such that $\text{order}(D - D_p) < m$. Then $D'_p = (D - D_p)'$ has order $< m$ whereas P_a has degree m . This contradicts (4) so the lemma is proved.

The lemma shows that a function $\psi \in C^\infty(X)$, constant on each geodesic γ_Z ($Z \in \mathfrak{q}$), is a joint eigenfunction of the $D \in \mathbf{D}(G/K)$ if and only if the restriction $\psi|E$ to the Euclidean space E is an eigenfunction of all the W -invariant differential operators on E with constant coefficients. Such eigenfunctions on E were found by Steinberg [7] and Harish-Chandra (cf. Warner [9, p. 316]) to be just linear combinations of exponential functions $e^{is\lambda}$ ($s \in W$), $\lambda \in \mathfrak{a}_c^*$ being fixed, with $W_{s\lambda}$ -harmonic polynomials as coefficients. This proves Theorem 3.1.

4. Eigenfunctions on compact symmetric spaces.

Let U/K be a symmetric space (of the compact type) where U is a simply connected compact semisimple Lie group and K the fixed point set of an involutive automorphism θ of U . Let \mathfrak{u} and \mathfrak{k} denote the corresponding Lie algebras and \mathfrak{p}_* the eigenspace for eigenvalue -1 of the automorphism $d\theta$ of \mathfrak{u} . Then if $\mathfrak{p} = i\mathfrak{p}_*$, the real subspace $\mathfrak{g} = \mathfrak{k} + \mathfrak{p}$ of the complexification \mathfrak{u}^c is a semisimple Lie algebra over \mathbb{R} . If U^c is the simply connected Lie group with Lie algebra \mathfrak{u}^c , let G be the analytic subgroup of U^c with Lie algebra \mathfrak{g} . Then G/K is a symmetric space of the noncompact type and we can use the notions of

section 3. Fix a Weyl chamber $\mathfrak{a}^+ \subset \mathfrak{a}$, let \mathfrak{n} denote the subalgebra spanned by the root spaces for roots of $(\mathfrak{g}, \mathfrak{a})$ which are positive on \mathfrak{a} , and let N be the corresponding analytic subgroup of G . Given $g \in G$ let $A(g) \in \mathfrak{a}$ be determined by $g \in N \exp A(g)K$. We consider u_c with the usual Hilbert space inner product $(X, Y) \rightarrow -B(X, \tau Y)$, τ being the conjugation of u^c with respect to u . Because of the vector space direct sum of the complexifications,

$$u^c = \mathfrak{n}^c + \mathfrak{a}^c + \mathfrak{f}^c$$

the map $(X, H, T) \rightarrow \exp X \exp H \exp T$ is a holomorphic diffeomorphism of a neighborhood of $(0, 0, 0)$ onto a neighborhood U_0^c of e in U^c . The map

$$\exp X \exp H \exp T \rightarrow H$$

is therefore a well-defined holomorphic mapping of U_0^c into \mathfrak{a}^c extending the map A . This extension, which was considered by Stanton [6] and Clerc [11], we denote also by A . We can take U_0^c as the diffeomorphic image (under \exp) of a ball $B_0 \subset u^c$ with center 0. Then U_0^c is invariant under the maps $u \rightarrow kuk^{-1}$, and so is the set $U_0 = U_0^c \cap U$.

Let \langle, \rangle denote the bilinear form on \mathfrak{a}^* induced by the Killing form, let Σ^+ be the set of positive roots of $(\mathfrak{g}, \mathfrak{a})$, and 2ρ their sum with multiplicity. Finally, let M be the centralizer of A in K and dk_M the normalized K -invariant measure on K/M .

THEOREM 4.1. *Each joint eigenfunction of all $D \in \mathbf{D}(U/K)$ has the form*

$$(1) \quad f(uK) = \int_{K/M} e^{-\mu(A(k^{-1}uk))} F(kM) dk_M, \quad u \in U_0,$$

where $\mu \in \mathfrak{a}^*$ and F satisfy

$$(2) \quad F \in C^\infty(K/M) \text{ and } \frac{\langle \mu, \alpha \rangle}{\langle \alpha, \alpha \rangle} \in \mathbf{Z}^+ \text{ for } \alpha \in \Sigma^+.$$

Conversely, if μ and F satisfy (2) then the function f defined by (1) extends uniquely to an analytic functions on U/K and this function is a joint eigenfunction of all $D \in \mathbf{D}(U/K)$.

First we note that if $\lambda \in \mathfrak{a}_c^*$ the spherical function φ_λ on G can be written

$$(3) \quad \varphi_\lambda(g \cdot 0) = \int_K e^{(i\lambda + \rho)(A(kg))} dk$$

([1, p. 261], [2bI, p. 94]) and moreover

$$(4) \quad \varphi_\lambda(h^{-1}g \cdot 0) = \int_K e^{(i\lambda + \rho)(A(k^{-1}gk))} e^{(-i\lambda + \rho)(A(k^{-1}hk))} dk,$$

[2bI, p. 116]. Extending A to U_0^c we can extend φ_λ by the formula

$$\varphi_\lambda(uK) = \int_K e^{(i\lambda + \rho)(A(k^{-1}uk))} dk \quad u \in U_0^c$$

(cf. [6] and [11]) and then (4) holds by analytic continuation for $g, h, g^{-1}h \in U_0^c$. This extension of [4] was proved by Sherman [5b], even for nonsymmetric spaces (where a different proof is of course required).

For the proof of Theorem 4.1, let f be a joint eigenfunction, and let $\chi(D)$ be determined by $Df = \chi(D)f$ for $D \in \mathbf{D}(U/K)$. The joint eigenspace

$$(5) \quad \{ \varphi \in C^\infty(U/K) \mid D\varphi = \chi(D)\varphi \quad \text{for } D \in \mathbf{D}(U/K) \}$$

is finite-dimensional and irreducible under U ([8], [2a, p. 454]). Hence we have

$$(6) \quad f(uK) = \langle \pi(u)v_0, v \rangle,$$

where π is an irreducible representation of U on a finite-dimensional Hilbert space V with inner product $\langle \cdot, \cdot \rangle$, the vectors v_0 and v belong to V and v_0 is a unit vector fixed under $\pi(K)$.

Choose $u_0 \in U$ such that $f(u_0K) \neq 0$ and put

$$\varphi(uK) = c \int_K f(u_0kuK) dk,$$

where the constant c is chosen such that $\varphi(0) = 1$. Since the fixed vector v_0 is unique up to a constant multiple we derive from (6)

$$\varphi(uK) = \langle \pi(u)v_0, v_0 \rangle \quad u \in U.$$

Now extending, as we can, π to a representation π_c of U^c , φ extends to the function

$$\tilde{\varphi}(u) = \langle \pi_c(u)v_0, v_0 \rangle \quad u \in U^c.$$

A simple direct proof (Harish-Chandra [1, Lemma 5]) shows that on G ,

$$\tilde{\varphi}(g) = \int_K e^{-\mu(A(kg^{-1}))} dk \quad g \in G,$$

where $\mu \in \mathfrak{a}^*$ is the highest weight of π restricted to \mathfrak{a} . Writing $\mu = i\lambda - \rho$ we have since $\varphi_\lambda = \varphi_{s\lambda}$ ($s \in W$) and since $\varphi_\lambda(gK) = \varphi_{-\lambda}(g^{-1}K)$,

$$\tilde{\varphi}(g) = \varphi_\lambda(gK) = \int_K e^{s^*\mu(A(kg))} dk \quad g \in G,$$

where s^* is the Weyl group element mapping \mathfrak{a}^+ to $-\mathfrak{a}^+$. The vector v is a linear combination,

$$v = \sum_i a_i \pi(u_i) v_0 \quad a_i \in \mathbf{C}, u_i \in U$$

and here we may assume the elements u_i contained in an arbitrary neighborhood of e in U . In fact, if a linear form on V vanishes on $\pi(\exp tX)v_0 - v_0$ ($X \in \mathfrak{u}$, t small) it vanishes on $d\pi(u)v_0 = V$. Hence

$$f(uK) = \sum_i \bar{a}_i \varphi(u_i^{-1}uK)$$

for $u \in U$ sufficiently close to e . Using now (4) we get the integral formula (1) for f with μ replaced by $-s^*\mu$. But using the characterization of the highest weights of spherical representation proved in [2bI, Chapter III, § 3] we see that μ , and therefore also $-s^*\mu$, satisfies (2).

For the converse let $\mu \in \mathfrak{a}^*$ satisfy (2) and let π be the irreducible finite-dimensional spherical representation of G on a vector space V with highest weight having restriction to \mathfrak{a} given by μ . Let V^* be the dual of V , v_0 "the" unit vector fixed under $\pi(K)$ and choose $v^* \in V^*$ such that $v^*(v_0) = 1$. Let $v_0^* \in V^*$ be defined by

$$v_0^*(v) = \int_K v^*(\pi(k)v) dk \quad v \in V.$$

Then we can define a function φ on G/K by

$$\varphi(gK) = v_0^*(\pi(g^{-1})v_0).$$

As shown in [2c, p. 34], φ is a spherical function on G , and π is equivalent to the natural representation π_φ of G on the space V_φ spanned by the translates of φ . Let $\psi \in V_\varphi$ be "the" highest weight vector for π_φ . Then

$$\psi(an \cdot 0) = e^{-\mu(\log a)} \psi(0)$$

that is, taking $\psi(0) = 1$,

$$\psi(gK) = e^{-\mu(A(g))} \quad g \in G.$$

But π extends to a holomorphic representation of U^c , so ψ extends to U^c as well. By holomorphic continuation this extension satisfies

$$\tilde{\psi}(uK) = e^{-\mu(A(u))} \quad u \in U_0.$$

Finally ψ satisfies the functional equation

$$\int_K \psi(gkx \cdot 0) dk = \psi(g \cdot 0) \int_K \psi(kx \cdot 0) dk \quad g, x \in G$$

which characterizes the joint eigenfunctions of $D(G/K)$ [2a, p. 439]. By

holomorphic continuation, $\tilde{\psi}$ satisfies this functional equation on U/K so is a joint eigenfunction of $D(U/K)$. This concludes the proof.

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