

Some loose ends

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1. Lebesgue integration on \mathbb{R}^n

If $f(x_1, \dots, x_n)$ is a smooth function on \mathbb{R}^n with support in the open set X , its integral is

$$\int_X f(x) dx_1 \dots dx_n,$$

which can be explicitly calculated (rarely) by reducing it to one-dimensional integrals, where one can apply the fundamental theorem of calculus. If we make a change of variables $x = h(y)$ where h is an invertible smooth function the integral becomes

$$\int_{h^{-1}(X)} f(h(y)) |\partial x / \partial y| dy$$

since $x \in X$ if and only if $y = h^{-1}(x)$ lies in $h^{-1}(X)$. What is important here is that this formula involves the absolute value of the Jacobian determinant.

The change of variables formula in 1D might seem a bit paradoxical but it agrees with the usual rules of calculus. For example

$$\int_{-\infty}^{\infty} f(x) dx = - \int_{\infty}^{-\infty} f(-y) dy = \int_{-\infty}^{\infty} f(-y) dy$$

The point is that this integral represents an integral of a **measure**.

2. Integration of forms on \mathbb{R}^n

If ω is an n -form on \mathbb{R}^n it can be written as $f(x) dx_1 \wedge \dots \wedge dx_n$ and then its integral is

$$\int_{\mathbb{R}^n} \omega = \int_{\mathbb{R}^n} f(x) dx_1 \dots dx_n$$

The point is that we have to first arrange the formula for ω so as to match the standard orientation of \mathbb{R}^n .

3. Integration on oriented manifolds

Suppose M to be an **oriented manifold**. We can cover it by coordinate patches U_i embedded in \mathbb{R}^n in such a way that the orientations all match that of M , and we can find a **partition of unity** φ_i subordinate to this covering. Then $\varphi_i \omega$ may be identified with a compactly supported form ω_i on \mathbb{R}^n and

$$\int_M \omega = \sum_i \int_{U_i} \omega_i .$$

4. Integration on arbitrary manifolds

Suppose now that M is an arbitrary manifold of dimension n . At each point m of M we have the one-dimensional real vector space $\wedge^n T_x$. The fibre bundle \widetilde{M} of orientations on M is the quotient of $\wedge^n T_x - \{0\}$ by the positive real numbers, a set of two elements. The space \widetilde{M} is a two-fold covering of M . The manifold M is **orientable** if and only if this bundle has a section, which is to say that at each point we have a continuous choice of orientation. If it is orientable then we can integrate forms over M , but **only after making a choice of orientation**. Reversing the orientation will change the sign of the integral. So there is no canonical way to integrate forms on M .

There is, however, a canonical way to integrate something else, called a **density** or **twisted n -form**.

The covering \widetilde{M} has a conical involution, interchanging orientations at any point of M . The n -forms on M may be identified with forms on \widetilde{M} that are invariant under this involution. Since changing orientation changes the sign of an integral of a form, the integral of such a form on \widetilde{M} is 0. A twisted n form on M is defined to be an n -form on \widetilde{M} that is taken to its negative by the involution. If $\widetilde{\omega}$ is such a form on \widetilde{M} then by definition

$$\int_M \widetilde{\omega} = \frac{1}{2} \int_{\widetilde{M}} \widetilde{\omega}$$

In other words, **what is invariantly defined on an arbitrary manifold is the integral of a twisted n -form.**

The twisted n -forms on a manifold are sections of a one-dimensional fibre bundle on M . The fibre at x is the space of all maps f from $\bigwedge^n T_x$ to \mathbb{R} such that

$$f(cv) = |c|f(v)$$

On any manifold there always exists at least one twisted n -form that never vanishes.

5. Homogeneous fibre bundles

Suppose now that G is a Lie group and H a closed subgroup. If (σ, U) is a finite-dimensional representation of H , then there is associated to it a fibre bundle over $H \backslash G$ whose fibre at any point is non-canonically equal to U . Geometrically it is the quotient of $U \times G$ by the group H taking (u, g) to $(\sigma(h)u, hg)$. The sections of this bundle over $H \backslash G$ are the functions

$$f: G \longrightarrow U$$

such that $f(hg) = \sigma(h)f(g)$ for all h in H and g in G . One representation of H is that on the tangent space at 1 of $H \backslash G$, which may be identified with $\mathfrak{h} \backslash \mathfrak{g}$. The bundle to conjugation Ad is the tangent bundle. Another is the one dimensional representation of H taking

$$h \longrightarrow |\det \text{Ad}_{\mathfrak{h} \backslash \mathfrak{g}}(h)|^{-1}$$

and the associated bundle is twisted n -forms.

Take $G = \mathrm{SL}_2(\mathbb{R})$ and $H = P$. Here $\mathfrak{p} \backslash \mathfrak{g} = \bar{\mathfrak{n}}$ and the twisted n -forms correspond to the character

$$\delta_P: \begin{bmatrix} a & x \\ 0 & 1/a \end{bmatrix} \longmapsto a^2$$

Since $a^2 > 0$ these do not differ from ordinary n -forms. This remains true for the spaces $\mathbb{P}^1(\mathbb{R}^n)$ with n odd, but fails for the non-orientable cases with n even.

At any rate, a smooth real twisted n -form on $P \backslash G$ may be identified a smooth function f from G to \mathbb{R} such that $f(pg) = \delta_P(p)f(g)$. I write integration of twisted n -forms as

$$\int_{P \backslash G} \omega$$

Since $G = PK$, the quotient $P \backslash G$ may be identified with $K \cap P \backslash K$, and if we assign K a total measure 1 integration on $P \backslash G$ may be identified with integration over K .

There is another way to put this. If f is a smooth function of compact support on G , then

$$\bar{f}(g) = \int_P f(pg) d_\ell p$$

is a density on $P \setminus G$ — $\bar{f}(pg) = \delta_P(p) \bar{f}(g)$. Then with suitable normalizations

$$\begin{aligned} \int_G f(g) dg &= \int_{P \setminus G} \bar{f}(x) \\ &= \int_K dk \int_P f(pk) d_\ell p \\ &= \int_K dk \int_A \delta_P(a)^{-1} da \int_N f(nak) dn \end{aligned}$$

since the integral with respect to $d_\ell P$ can also be expressed as

$$\int_A \delta_P(a)^{-1} da \int_N f(na) dn .$$

There is another formula for integration over $P \setminus G$. The set $P\overline{N}$ is open in G , and the integral

$$\int_{\overline{N}} f(\overline{n}) d\overline{n}$$

converges. It is, up to a constant, another valid formula. If we identify \overline{N} with \mathbb{R} , what is the constant?

6. The smooth principal series

Any character (continuous homomorphism into \mathbb{C}^\times) of A is of the form

$$\chi_{s,m}: \begin{bmatrix} x & 0 \\ 0 & 1/x \end{bmatrix} \longmapsto |x|^s \operatorname{sgn}^m(x)$$

for some s in \mathbb{C} and $m = 0, 1$. This will be a unitary character if and only if $s = it$ for some real number t .

Any character of A determines one of P since $P/N = A$. Any continuous irreducible representation of P is of this form (in particular trivial on N). In any continuous finite-dimensional representation of P the subgroup N is taken to unipotent matrices.

The **principal series representations of G are those induced from characters of P .**

$$\text{Ind}^\infty(\chi | P, G)$$

$$= \{f \in C^\infty(G, \mathbb{C}) \mid f(pg) = \delta_P^{1/2} \chi(p) f(g) \text{ for all } p \in P, g \in G\}$$

The group G acts by the **right regular action**:

$$R_g f(x) = f(xg)$$

- $\text{Ind}^\infty(\delta_P^{-1/2}) = C^\infty(P \backslash G)$
- $\text{Ind}^\infty(\delta_P^{+1/2}) = \Omega^\infty(P \backslash G)$
- $\text{Ind}^\infty(\chi^{-1}) = \text{the dual of } \text{Ind}^\infty(\chi)$

$$\langle f, \varphi \rangle = \int_{P \backslash G} f(x) \varphi(x) dx$$

- $\text{Ind}^\infty(\chi)$ **is unitary if χ is.**

The best way to picture $\text{Ind}^\infty(\chi)$ is to describe its restriction to K .

Restricting f to K determines a map from K to \mathbb{C} such that

$$f(pk) = \chi(p)f(k)$$

for all p in $P \cap K$. Because $G = PK$ this is an isomorphism. Since $P \cap K = \pm I$ and $\chi(-I) = (-1)^m$:

$$\text{Ind}^\infty(\chi) |K = \widehat{\sum}_{n \equiv m \pmod{2}} \varepsilon^n$$

where $\widehat{\sum}$ means a topological sum (C^∞ Fourier series).

Let

$$\varphi_n(pk) = \delta^{1/2} \chi(p) \varepsilon^n(k)$$

If

$$g = \begin{bmatrix} a & b \\ c & d \end{bmatrix}$$

then $g = pk$ where

$$p = \begin{bmatrix} 1/r & (ac + bd)/r \\ 0 & r \end{bmatrix} \quad (r = \sqrt{c^2 + d^2})$$

$$k = \begin{bmatrix} \gamma & -\sigma \\ \sigma & \gamma \end{bmatrix} \quad (\gamma = d/r, \sigma = c/r)$$

Therefore

$$\varphi_n(g) = \delta^{1/2} \chi(1/r) (\gamma + i\sigma)^n$$

7. **Explicit formulas**

The Lie algebra \mathfrak{g} acts on the subspace of finite sums of the φ_n .
Recall the basis of the complex Lie algebra

$$\kappa = \begin{bmatrix} 0 & -1 \\ 1 & 0 \end{bmatrix}$$
$$x_+ = \begin{bmatrix} 1 & -i \\ -i & 0 \end{bmatrix}$$
$$x_- = \begin{bmatrix} 1 & i \\ i & 0 \end{bmatrix}$$
$$[\kappa, x_{\pm}] = \pm 2i x_{\pm}$$

so that

$$\begin{aligned} \kappa \varphi_n &= ni \varphi_n \\ \kappa(x_{\pm} \varphi_n) &= x_{\pm}(\kappa \varphi_n) \pm 2i x_{\pm} \varphi_n \\ &= (n \pm 2)i (x_{\pm} \varphi_n) \\ x_{\pm} \varphi_n &= \text{constant} \cdot \varphi_{n \pm 2} \end{aligned}$$

$$x_{\pm} \varphi_n = \text{constant} \cdot \varphi_{n \pm 2}$$

What is the constant? **Since** $\varepsilon_n(1) = 1$

$$x_{\pm} \varphi_n(1) = \text{constant}$$

Here the Lie algebra acts on the right. So we use the basic trick (seen before).

$$R_X f(g) = L_g X g^{-1} f(g)$$

here with $g = 1$. Since

$$x_{\pm} = \alpha \mp i(\kappa + 2\nu_+)$$

$$\begin{aligned} R_{x_{\pm}} \varepsilon_n(1) &= [L_{\alpha \mp 2i\nu_+} \mp R_{i\kappa}] \varepsilon_n(1) \\ &= (s + 1 \pm n) \end{aligned}$$

Summary:

$$\begin{aligned}\kappa \varepsilon_n &= n i \varepsilon_n \\ x_{\pm} \varepsilon_n &= (s + 1 \pm n) \varepsilon_n\end{aligned}$$

We have seen this before when $s = -1$ and $s + 1 = 0$ (except for some small change of sign) caused by a difference between left and right actions. The space of Harmonic functions is isomorphic to $\text{Ind}(\delta^{-1/2})$. More generally:

Every irreducible (\mathfrak{g}, K) -representation can be embedded into a principal series representation.

To be proven in a later lecture.

8. Intertwining operators

Some principal series are isomorphic to other principal series. Some principal series are reducible. To figure out what's going on, we need to calculate the G -covariant (or (\mathfrak{g}, K) -covariant) maps from one principal series to another.

The start is a version of **Frobenius reciprocity**. I recall what this says for a finite group. Let H be a subgroup of another group G . If σ is an irreducible representation of H , we want to know how often an irreducible representation π of G occurs in the representation $I(\sigma)$ induced by σ . The answer is that π occurs as often in $I(\sigma)$ as σ occurs in the restriction of π to H :

$$\dim \operatorname{Hom}_G(\pi, I(\sigma)) = \dim \operatorname{Hom}_H(\sigma, \pi)$$

But since representations of finite groups always decompose completely, this is also

$$\dim \operatorname{Hom}_H(\pi, \sigma)$$

Theorem. (Frobenius reciprocity for finite groups) Suppose $H \subseteq G$ are finite groups. If (σ, U) is any finite dimensional representation of H and (π, V) is one of G then there is a canonical isomorphism

$$\mathrm{Hom}_G(\pi, I(\sigma)) \cong \mathrm{Hom}_H(\pi, \sigma)$$

$$I(\sigma) = \{f: G \rightarrow U \mid f(hg) = \sigma(h)\}$$

Either side determines the other— $F_G(v) = F_H(\pi(g)v)$.

Let

$$\Lambda_1: \text{Ind}^\infty(\chi) \longrightarrow \mathbb{C}, \quad f \longmapsto f(1)$$

Theorem. (Frobenius reciprocity for principal series) *If V is a smooth representation of G then composition with Λ_1 induces an isomorphism*

$$\text{Hom}(V, \text{Ind}^\infty(\chi | P, G)) = \text{Hom}_P(V, \delta^{1/2}\chi)$$

The Lie algebra \mathfrak{n} acts trivially on \mathbb{C} , so any P -map from V to $\delta^{1/2}\chi$ takes ν_+v to 0. It must annihilate the subspace $\mathfrak{n}V$ of V spanned all the ν_+v . In other words it must factor through the quotient $V/\mathfrak{n}V$, on which A acts. So a new version of the theorem is

$$\begin{aligned} \text{Hom}(V, \text{Ind}^\infty(\chi | P, G)) &= \text{Hom}_A(V/\mathfrak{n}V, \delta^{1/2}\chi) \\ &= \text{Hom}_A(\chi^{-1}\delta^{-1/2}, \widehat{V}[\mathfrak{n}]) \end{aligned}$$

There are two kinds of N -invariant functionals on $\text{Ind}^\infty(\chi)$, corresponding to the two components in the Bruhat decomposition

$$G = P \cup PwN$$

Formally, we have the integral

$$\Lambda_w(f) = \int_N f(wn) dn$$

which satisfies

$$\begin{aligned} \Lambda_w(R_{n_*} f) &= \int_N f(wnn_*) dn \\ &= \Lambda_w(f) \end{aligned}$$

...

... and then

$$\begin{aligned}\Lambda_w(R_a f) &= \int_N f(wna) \, dn \\ &= \int_N f(wa \cdot a^{-1}na) \, dn \\ &= \int_N f(waw^{-1} \cdot w \cdot a^{-1}na) \, dn \\ &= \delta^{1/2} \chi(a^{-1}) \int_N f(w \cdot a^{-1}na) \, dn \\ &= \delta^{-1/2}(a) \chi^{-1}(a) \cdot \delta(a) \int_N f(wn) \, dn \\ &= \delta^{1/2}(a) \chi^{-1}(a) \Lambda_w(f)\end{aligned}$$

giving rise to a G -homomorphism

$$T_w: \text{Ind}^\infty(\chi) \longrightarrow \text{Ind}^\infty(\chi^{-1})$$

When is the integral

$$\Lambda_w(f) = \int_N f(wn) dn = \int_{\mathbb{R}} f(wn_x) dx \quad \left(n_x = \begin{bmatrix} 1 & x \\ & 1 \end{bmatrix} \right)$$

defined? Since

$$wn_x = \begin{bmatrix} 1/\sqrt{x^2 + 1} & \dots \\ & \sqrt{x^2 + 1} \end{bmatrix} \begin{bmatrix} x/\sqrt{x^2 + 1} & -1/\sqrt{x^2 + 1} \\ 1/\sqrt{x^2 + 1} & x/\sqrt{x^2 + 1} \end{bmatrix}$$

$$f(wn_x) = (x^2 + 1)^{-(s+1)/2} f(k_x)$$

and

$$\Lambda_w(f) = \int_{\mathbb{R}} (x^2 + 1)^{-(s+1)/2} f(k_x) dx$$

Since $(x^2 + 1)^{-(s+1)/2} \sim 1/x^{s+1}$ **this converges and is holomorphic for** $\text{RE}(s) > 0$.

Explicitly

$$\Lambda_w(\varphi_0) = \int_{\mathbb{R}} (x^2 + 1)^{-(s+1)/2} dx = \frac{\Gamma\left(\frac{1}{2}\right) \Gamma\left(\frac{s}{2}\right)}{\Gamma\left(\frac{s+1}{2}\right)}$$

since $\varphi_0(k_x) = 1$. This continues meromorphically to all of \mathbb{C} .

Similarly

$$\Lambda_w(\varphi_1) = \frac{\Gamma\left(\frac{1}{2}\right) \Gamma\left(\frac{s+1}{2}\right)}{\Gamma\left(\frac{s+2}{2}\right)}$$

Since x_{\pm} commutes with T_w and $x_{\pm} \cdot \varepsilon_n = (s + 1 \pm n)\varepsilon_n$ we see that Λ_w is meromorphic on all of $\text{Ind}(\chi)$.

In fact it is meromorphic on all of $\text{Ind}^{\infty}(\chi)$, but we'll postpone checking that.

9. Characters

If (π, V) is any smooth representation of G and f lies in $C_c^\infty(G)$ then

$$[\pi(f)](v) = \int_G f(g)\pi(g)v dg$$

defines V as a module over $C_c^\infty(G)$. This is an element of the vector space of continuous linear maps from V to itself.

If V has finite dimension then $\text{Hom}_{\mathbb{C}}(V, V) = \widehat{V} \otimes V$, and $\pi(f)$ would be an element of this tensor product. One can introduce a topological tensor product that allows us to make the same assertion for a large class of smooth representations, but here I'll look at the case of $V = \text{Ind}^\infty(\chi | P, G)$. I shall define $\pi(f)$ as an element of

$$\text{Ind}(\chi^{-1} \otimes \chi | P \times P, G \times G),$$

which is in fact a topological tensor product of $\widehat{V} \widehat{\otimes} V$ when V is $\text{Ind}^\infty(\chi)$.

For any f in $C_c^\infty(G)$ define

$$f_\chi(g, h) = \int_A \chi \delta_P^{-1/2}(a) da \int_N f(h^{-1}nag) dn ,$$

a function on $G \times G$.

Proposition. *The function $f_\chi(g, h)$ lies in*

$$\text{Ind}^\infty(\chi^{-1} \otimes \chi | P \times P, G \times G)$$

For example

$$\begin{aligned} f_\chi(n_*g, h) &= \int_A \chi \delta_P^{-1/2}(a) da \int_N f(h^{-1}na \cdot n_*g) dn \\ &= \int_A \chi \delta_P^{-1/2}(a) da \int_N f(h^{-1}n \cdot an_*a^{-1} \cdot ag) dn \\ &= \int_A \chi \delta_P^{-1/2}(a) da \int_N f(h^{-1}nag) dn \\ &= f_\chi(g, h) \end{aligned}$$

and

$$\begin{aligned} f_\chi(a_*g, h) &= \int_A \chi \delta_P^{-1/2}(a) da \int_N f(h^{-1}na \cdot a_*g) dn \\ &= \int_A \chi \delta_P^{-1/2}(ba_*^{-1}) db \int_N f(h^{-1}n \cdot bg) dn \\ &= \chi^{-1} \delta^{1/2}(a_*) f_\chi(g, h) \end{aligned}$$

If F lies in $\text{Ind}^\infty(\chi^{-1} \otimes \chi | P \times P, G \times G)$ and φ in $\text{Ind}^\infty(\chi)$ then for each fixed h in G the product $F(g, h) \cdot \varphi(g)$ lies in $\Omega^\infty(P \setminus G)$, and hence the integral

$$\int_{P \setminus G} F(x, h) \varphi(x) dx = [F(\varphi)](h)$$

is defined. The map $\varphi \mapsto F(\varphi)$ is an endomorphism of $\text{Ind}^\infty(\chi)$.

If V were finite-dimensional then for any f in $\widehat{V} \otimes V$ its trace when considered as an endomorphism of V would be the image of f under the canonical pairing

$$\widehat{v} \otimes v \longmapsto \langle \widehat{v}, v \rangle$$

This remains valid here. There is a canonical $G \times G$ -covariant map from $\text{Ind}^\infty(\chi^{-1} \otimes \chi | P \times P, G \times G)$ to $\Omega^\infty(P \times P \setminus G \times G)$ and thence to \mathbb{C} and the trace of F is its image in \mathbb{C} .

We can do things more concretely.

$$\begin{aligned}
 R_f \varphi(g) &= \int_G f(x) \varphi(gx) dx \\
 &= \int_G f(g^{-1}y) \varphi(y) dy \\
 &= \int_K dk \int_A \delta_P^{-1}(a) da \int_N \varphi(nak) f(g^{-1}nak) dn \\
 &= \int_K \varphi(k) dk \int_A \sigma(a) \delta_P^{-1/2}(a) da \int_N f(g^{-1}nak) dn .
 \end{aligned}$$

The trace of R_f on $\text{Ind}^\infty(\chi)$ is therefore

$$\int_A \chi \delta^{-1/2}(a) da \int_N \bar{f}(na) dn \quad \text{where} \quad \bar{f}(an) = \int_K f(kank^{-1}) dk$$

The result we eventually want is this:

Theorem. *The trace of R_f on $\text{Ind}^\infty(\chi)$ is*

$$\int_G f(g) \Theta_\chi(g) dg$$

where

$$\Theta_\chi(g) = \frac{\chi(x) + \chi^{-1}(x)}{|x - x^{-1}|}$$

if g is conjugate to a_x and 0 otherwise.

The point here is that the character of $\text{Ind}^\infty(\chi)$ is originally defined as a distribution, but it is in fact a distribution defined by the locally summable function Θ_χ .

We want to show that

$$\int_A \chi \delta^{-1/2}(a) da \int_N \bar{f}(na) dn$$

is the same as

$$\int_{G_A} f(g) \Theta_\chi(g) dg$$

where $\Theta_\chi(g) = \frac{\chi(x) + \chi^{-1}(x)}{|x - x^{-1}|}$ **if** g **is conjugate to** a_x .

We can write the first as

$$\int_A \chi(a) \bar{f}_P(a) da \textbf{ where } f_P(a) = \delta^{-1/2}(a) \int_N f(na) dn$$

Because Θ is conjugation-invariant we can write the other integral as

$$\begin{aligned}
 \int_G f(g)\Theta(g) dg &= \frac{1}{2} \int_A |\Delta(a)| \Theta(a) da \int_{G/A} f(xax^{-1}) dx \quad (\mathbf{Weyl}) \\
 &= \frac{1}{2} \int_A |\Delta(a)| \frac{\chi(a) + \chi^{-1}(a)}{|\Delta(a)|^{1/2}} da \int_{G/A} f(xax^{-1}) dx \\
 &= \frac{1}{2} \int_A |\Delta(a)|^{1/2} (\chi(a) + \chi^{-1}(a)) da \int_{G/A} f(xax^{-1}) dx \\
 &= \int_A \chi(a) |\Delta(a)|^{1/2} da \int_{G/A} f(xax^{-1}) dx .
 \end{aligned}$$

Here $\Delta(a_x) = |x - x^{-1}|$.

We want to show that

$$\int_A \chi(a) \bar{f}_P(a) da = \int_A \chi(a) |\Delta(a)|^{1/2} da \int_{G/A} f(xax^{-1}) dx$$

i.e.

$$\delta^{-1/2}(a) \int_N dn \int_K f(knak^{-1}) dk = |\Delta(a)|^{1/2} \int_{G/A} f(xax^{-1}) dx$$

This depends on a lemma of Harish-Chandra's—for any a_x in A with $x^2 \neq 1$ the transformation $n \mapsto n \cdot ana^{-1}$ is bijective with modulus $|\det \text{Ad}_n(a) - 1| = |x^2 - 1|$.

You'll need to know that $|x^2 - 1| = |x||x - x^{-1}| = \delta^{1/2}(a_x)\Delta(a)$.

$SL_2(\mathbb{R})$

The End