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## A BOCHNER TYPE THEOREM FOR INDUCTIVE LIMITS OF GELFAND PAIRS

by Marouane RABAoui

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ABSTRACT. — In this article, we prove a generalisation of Bochner-Godement theorem. Our result deals with Olshanski spherical pairs  $(G, K)$  defined as inductive limits of increasing sequences of Gelfand pairs  $(G(n), K(n))_{n \geq 1}$ . By using the integral representation theory of  $G$ . Choquet on convex cones, we establish a Bochner type representation of any element  $\varphi$  of the set  $\mathcal{P}^{\natural}(G)$  of  $K$ -biinvariant continuous functions of positive type on  $G$ .

RÉSUMÉ. — Dans cet article, on démontre une généralisation du théorème de Bochner-Godement. Ce résultat concerne les paires sphériques d'Olshanski qui sont définies comme des limites inductives de suites croissantes de paires de Gelfand  $(G(n), K(n))_{n \geq 1}$ . En utilisant la théorie de la représentation intégrale de  $G$ . Choquet sur les cônes convexes, on établit une représentation intégrale de type Bochner pour tout élément  $\varphi$  de l'ensemble  $\mathcal{P}^{\natural}(G)$  des fonctions continues sur  $G$ , de type positif et biinvariantes par  $K$ .

### 1. Introduction

One of the main problems in harmonic analysis is to decompose a unitary representation by means of irreducible ones. The classical Bochner theorem provides an answer for this problem by giving a decomposition of a continuous function of positive type on  $\mathbb{R}$  as an integral of indecomposable ones.

In harmonic analysis on groups of the type  $G = \bigcup_{n=1}^{\infty} G(n)$ , where  $G(n)$  is a sequence of classical groups, with a subgroup  $K$  of the same type, i.e.  $K = \bigcup_{n=1}^{\infty} K(n)$ ,  $K(n) \subset G(n)$ , several extensions of the Bochner theorem had been proved. For example, E. Thoma in 1964 and S. Kerov, G.

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Olshanski and A. Vershik in 2004 studied the case of the infinite symmetric group  $\mathfrak{S}_\infty = \bigcup_{n=1}^\infty \mathfrak{S}_n$ , with  $G = \mathfrak{S}_\infty \times \mathfrak{S}_\infty$  and  $K = \text{diag}(\mathfrak{S}_\infty \times \mathfrak{S}_\infty)$  (cf. [19], [13]). D. Voiculescu in 1976 and G. Olshanski in 2003 treated the pair  $G = U(\infty) \times U(\infty)$ ,  $K = \text{diag}(U(\infty) \times U(\infty)) \simeq U(\infty)$ , where  $U(\infty) = \bigcup_{n=1}^\infty U(n)$  is the infinite dimensional unitary group (cf. [15], [21]).

G. Olshanski proved that the inductive limit of an increasing sequence of Gelfand pairs is a spherical pair. Hence, the cited examples and many others are part of G. Olshanski's theory for spherical pairs which was elaborated in 1990 (cf. [14]). However, a Bochner type decomposition in this setting has not been established yet. In this paper, by using Choquet's theorem, we prove such generalisation, answering a question asked by J. Faraut in *Infinite Dimensional Harmonic Analysis and Probability* (cf. [8]).

This paper consists of 4 sections devoted to the following topics : in section 2 we begin by recalling some definitions and results concerning continuous functions of positive type, then we prove that, for a classical Gelfand pair  $(H, M)$ , the commutant  $\pi^\varphi(H)'$  is commutative and use this to give a direct proof of the fact that the set  $\mathcal{P}^{\text{h}}(H)$  of  $M$ -biinvariant continuous functions of positive type on  $H$  is a lattice. In section 3, we move to the general setting of an increasing sequence of Gelfand pairs  $(G(n), K(n))_{n \geq 1}$ . Our main tool for establishing the generalised Bochner type decomposition is Choquet's theorem. In order to prove the existence of the decomposition, we embed  $\mathcal{P}^{\text{h}}(G)$ , for  $G = \bigcup_{n=1}^\infty G(n)$ , and  $K = \bigcup_{n=1}^\infty K(n)$ , into a bigger set  $\mathcal{Q}$ . For the uniqueness, we prove that the commutant  $\pi^\varphi(G)'$  remains commutative, and that  $\mathcal{P}^{\text{h}}(G)$  is a lattice too. At the end of this paper, we present some remarks and open questions.

We have tried to keep notations and proofs to a minimum in order to make the presentation as clear as possible, we refer to [1], [9], [10] and [11] for more details on functions of positive type and Bochner theorem. The method we follow in our proof is a generalisation of E. Thoma's method in the case of a countable discrete group (cf. [20]), with some modifications inspired from Olshanski's work on the space of infinite dimensional hermitian matrices (cf. [16]).

## 2. Definitions and results for continuous functions of positive type

We first recall some definitions and results about functions of positive type. Let  $G$  be a Hausdorff topological group having  $e$  as unit, and  $K$  a closed subgroup of  $G$ .

DEFINITION 2.1. — A function  $\varphi : G \rightarrow \mathbb{C}$  is said to be of positive type if the kernel defined on  $G \times G$  by  $(g_1, g_2) \mapsto \varphi(g_2^{-1}g_1)$  is of positive type, i.e. for all  $g_1, g_2, \dots, g_n \in G$  and all  $c_1, c_2, \dots, c_n \in \mathbb{C}$ ,

$$\sum_{i=1}^n \sum_{j=1}^n c_i \overline{c_j} \varphi(g_j^{-1}g_i) \geq 0.$$

PROPOSITION 2.2. — Every function  $\varphi$  of positive type on  $G$  is hermitian, i.e. for all  $g \in G$ ,  $\overline{\varphi(g)} = \varphi(g^{-1})$ . In addition,  $\varphi$  is bounded :  $|\varphi(g)| \leq \varphi(e)$ .

A function  $\varphi$  defined on  $G$  is said to be  $K$ -biinvariant if it verifies  $\varphi(k_1 g k_2) = \varphi(g)$ , for all  $k_1, k_2 \in K$  and all  $g \in G$ . For a unitary representation  $(\pi, \mathcal{H})$ , we denote by  $\mathcal{H}_K$  the subspace of  $K$ -invariant vectors in  $\mathcal{H}$ .

PROPOSITION 2.3. — Let  $(\pi, \mathcal{H})$  be a unitary representation of  $G$  and  $\xi$  a vector in  $\mathcal{H}_K$ . Then, the function  $\varphi : G \rightarrow \mathbb{C}$ ,  $g \mapsto \langle \pi(g)\xi, \xi \rangle_{\mathcal{H}}$  is  $K$ -biinvariant of positive type.

Using the G.N.S. (Gelfand-Naimark-Segal) construction, we can prove that every  $K$ -biinvariant function of positive type on  $G$  can be represented by a unitary representation on  $G$ .

PROPOSITION 2.4 (G.N.S. construction). — Let  $\varphi$  be a  $K$ -biinvariant continuous function of positive type on  $G$ . Then, there exists a triplet  $(\pi^\varphi, \mathcal{H}^\varphi, \xi^\varphi)$  consisting of a unitary representation  $\pi^\varphi$  on a Hilbert space  $(\mathcal{H}^\varphi, \langle \cdot, \cdot \rangle_\varphi)$ , and a cyclic vector  $\xi^\varphi \in \mathcal{H}_K^\varphi$  such that, for all  $g \in G$ ,

$$\varphi(g) = \langle \pi^\varphi(g)\xi^\varphi, \xi^\varphi \rangle_\varphi.$$

Moreover, this triplet is unique in the following sense : if  $(\pi, \mathcal{H}, \xi)$  is another triplet, then there exists an intertwining isomorphism  $T : \mathcal{H}^\varphi \rightarrow \mathcal{H}$  between  $\pi^\varphi$  and  $\pi$  such that  $T\xi^\varphi = \xi$ .

Let  $\mathcal{P}(G)$  be the set of continuous functions of positive type on  $G$ .  $\mathcal{P}(G)$  is a convex cone which is invariant under product and complex conjugation.

For a convex set  $E$ , we denote by  $\text{Ext}(E)$  its subset of extremal points. We also denote by  $\mathcal{P}_{\leq 1}(G)$  (respectively  $\mathcal{P}_1(G)$ ) the set of elements  $\varphi$  of  $\mathcal{P}(G)$  verifying  $\varphi(e) \leq 1$  (respectively  $\varphi(e) = 1$ ).

LEMMA 2.5. —  $\text{Ext}(\mathcal{P}_{\leq 1}(G)) = \text{Ext}(\mathcal{P}_1(G)) \cup \{0\}$ .

Next, we will prove some algebraic characterizations which will be used to establish the uniqueness of the decomposition given by the generalized Bochner theorem.

Let  $\Gamma$  be a convex cone in a topological vector space  $E$ . This cone is equipped with its proper order :  $\gamma_1 \ll \gamma_2$  if  $\gamma_2 - \gamma_1 \in \Gamma$ . The cone  $\Gamma$  is said to be a *lattice* if each couple of elements  $\gamma_1, \gamma_2$  in  $\Gamma$  have (for the order defined by the cone) a *least upper bound* in  $\Gamma$ , denoted by  $\gamma_1 \vee \gamma_2$ , and a *greatest lower bound* in  $\Gamma$ , denoted by  $\gamma_1 \wedge \gamma_2$ .

For  $\gamma_0 \in \Gamma$ , we denote by  $\Gamma^{\gamma_0}$  the *face of  $\Gamma$*  defined as:

$$\Gamma^{\gamma_0} = \{\gamma \in \Gamma \mid \exists \lambda \geq 0 ; \gamma \ll \lambda\gamma_0\}.$$

The order of  $\Gamma^{\gamma_0}$  coincides with the one induced by  $\Gamma$ . The cone  $\Gamma$  is a lattice if and only if, for every  $\gamma_0$ , the face  $\Gamma^{\gamma_0}$  is a lattice.

Let now  $\Gamma = \mathcal{P}^{\natural}(G)$  be the subcone of  $\mathcal{P}(G)$  which consists of  $K$ -biinvariant elements. On this convex cone, and similarly on  $\mathcal{P}_{\leq 1}^{\natural}(G)$ , the proper order  $\ll$  is given by:

$$\varphi \ll \psi \quad \text{if and only if} \quad \psi - \varphi \in \mathcal{P}^{\natural}(G) \quad (\varphi, \psi \in \mathcal{P}^{\natural}(G)).$$

Recall that every function  $\varphi \in \mathcal{P}^{\natural}(G)$  is associated to a triplet  $(\pi^{\varphi}, \mathcal{H}^{\varphi}, \xi^{\varphi})$ . Let  $\mathcal{A} = \pi^{\varphi}(G)'$  be the *commutant* of  $\pi^{\varphi}(G)$ . It is a selfadjoint subalgebra of  $\mathcal{L}(\mathcal{H}^{\varphi})$ . We will prove that each face  $\Gamma^{\varphi}$  of  $\mathcal{P}^{\natural}(G)$  is linearly isomorphic to the cone  $\mathcal{A}^+ = \{T \in \mathcal{A} \mid \forall v \in \mathcal{H}^{\varphi}, \langle Tv, v \rangle_{\varphi} \geq 0\}$  of positive operators of  $\mathcal{A}$  on which we define an order, denoted  $\prec$  :

$$P \prec Q \quad \text{if and only if} \quad \langle Pv, v \rangle_{\varphi} \leq \langle Qv, v \rangle_{\varphi} \quad (v \in \mathcal{H}^{\varphi}, P, Q \in \mathcal{A}^+).$$

**THEOREM 2.6.** — *Let  $K$  be a closed subgroup of a Hausdorff topological group  $G$ . For all  $\varphi \in \mathcal{P}^{\natural}(G)$  the face  $\Gamma^{\varphi}$  is linearly isomorphic to the cone  $\mathcal{A}^+$  of positive operator of the algebra  $\mathcal{A} = \pi^{\varphi}(G)'$ . This bijective correspondence identifies an element  $\psi \in \Gamma^{\varphi}$  with an element  $T \in \mathcal{A}^+$  such that*

$$(2.1) \quad \psi(g) = \langle T\pi^{\varphi}(g)\xi^{\varphi}, \xi^{\varphi} \rangle_{\varphi}, \quad g \in G.$$

*Proof.* — Let  $T \in \mathcal{A}^+$ . The operator  $T^{\frac{1}{2}}$  exists and belongs to  $\mathcal{A}^+$  ([5], page 430, 11.17). So, for all  $g \in G$ ,

$$\begin{aligned} \psi(g) &= \langle T\pi^{\varphi}(g)\xi^{\varphi}, \xi^{\varphi} \rangle_{\varphi} = \langle T^{\frac{1}{2}}\pi^{\varphi}(g)\xi^{\varphi}, (T^{\frac{1}{2}})^*\xi^{\varphi} \rangle_{\varphi} \\ &= \langle \pi^{\varphi}(g)T^{\frac{1}{2}}\xi^{\varphi}, T^{\frac{1}{2}}\xi^{\varphi} \rangle_{\varphi}. \end{aligned}$$

The function  $\psi$  is of positive type (Proposition 2). It is also continuous since the map  $\xi \mapsto \pi^{\varphi}(g)\xi$  is continuous for every  $g \in G$ . It is also  $K$ -biinvariant. Hence,  $\psi \in \mathcal{P}^{\natural}(G)$ .

If we put  $\lambda_0 = \|T\|$ , where  $\|\cdot\|$  is the usual operator norm defined on  $\mathcal{L}(\mathcal{H}^\varphi)$ , then  $\lambda_0\varphi - \psi \in \mathcal{P}^{\natural}(G)$ . In fact

$$\begin{aligned} (\lambda_0\varphi - \psi)(g) &= \|T\| \langle \pi^\varphi(g)\xi^\varphi, \xi^\varphi \rangle_\varphi - \langle \pi^\varphi(g)T\xi^\varphi, \xi^\varphi \rangle_\varphi \\ &= \langle \pi^\varphi(g)C\xi^\varphi, \xi^\varphi \rangle_\varphi, \end{aligned}$$

where  $C = \|T\|I - T$ . As, for all  $v \in \mathcal{H}^\varphi$ ,  $0 \leq \langle Tv, v \rangle_\varphi \leq \|T\| \langle v, v \rangle_\varphi$ , the operator  $C \in \mathcal{A}^+$ . Hence  $C = D^2$  with  $D \in \mathcal{A}^+$ , and so

$$(\lambda_0\varphi - \psi)(g) = \langle \pi^\varphi(g)D^2\xi^\varphi, \xi^\varphi \rangle_\varphi = \langle \pi^\varphi(g)D\xi^\varphi, D\xi^\varphi \rangle_\varphi.$$

This proves, by Proposition 2, that  $\lambda_0\varphi - \psi$  is of positive type. It is also continuous and  $K$ -biinvariant. Hence,  $\lambda_0\varphi - \psi \in \mathcal{P}^{\natural}(G)$ .

One can also remark that  $\psi$  uniquely determine  $T$ . In fact, for every  $g, h \in G$ ,

$$\psi(h^{-1}g) = \langle \pi^\varphi(h^{-1}g)T\xi^\varphi, \xi^\varphi \rangle_\varphi = \langle T\pi^\varphi(g)\xi^\varphi, \pi^\varphi(h)\xi^\varphi \rangle_\varphi.$$

If  $\tilde{T}$  is another operator in  $\mathcal{A}^+$  verifying (2.1), then for every  $g, h \in G$ ,

$$\langle \pi^\varphi(g)(T - \tilde{T})\xi^\varphi, \pi^\varphi(h)\xi^\varphi \rangle_\varphi = 0.$$

Since  $V_\varphi = Vect\{\pi^\varphi(g)\xi^\varphi, g \in G\}$  is dense in  $\mathcal{H}^\varphi$ ,

$$T = \tilde{T}.$$

It remains to prove that, for every  $\psi \in \Gamma^\varphi$ , there exists  $T \in \mathcal{A}^+$  verifying (2.1). Let us denote by

$$\mathfrak{M}^\circ(G) := \left\{ \mu = \sum_{i=1}^m a_i \delta_{x_i} \mid (a_i)_i \subset \mathbb{C}, (x_i)_i \subset G \right\},$$

the space of measures with finite support. For a function of positive type  $\varphi$  and  $\mu, \nu \in \mathfrak{M}^\circ(G)$ , put

$$(\varphi, \nu^* * \mu) = \sum_{i=1}^m \sum_{j=1}^n \bar{b}_j a_i \varphi(x_j^{-1}x_i) \geq 0.$$

We can also define the function

$$\mu * \varphi(x) = \int_G \varphi(y^{-1}x) d\mu(y) = \sum_{i=1}^m a_i \varphi(x_i^{-1}x),$$

it is continuous and right  $K$ -invariant. With the previous notation and definitions, the vector space  $V_\varphi$  can also be given by :

$$V_\varphi := \left\{ \varphi^\mu = \mu * \tilde{\varphi} = \sum_{i=1}^m a_i \pi^\varphi(g_i)\xi^\varphi, \mu \in \mathfrak{M}^\circ(G) \right\},$$

where  $\check{\varphi}(g) = \varphi(g^{-1})$ , for all  $g \in G$ . For  $\varphi^\mu, \varphi^\nu \in V_\varphi$ , put

$$\langle \varphi^\mu, \varphi^\nu \rangle_\varphi = (\varphi, \nu^* * \mu).$$

The map  $(\varphi^\mu, \varphi^\nu) \mapsto \langle \varphi^\mu, \varphi^\nu \rangle_\varphi$  is a hermitian positive form on  $V_\varphi$ , which is in addition definite as it verifies, for all  $g \in G$ ,

$$|\varphi^\mu(g)|^2 = |\mu * \varphi(g)|^2 \leq \varphi(e) \langle \varphi^\mu, \varphi^\mu \rangle_\varphi.$$

Now, let  $\psi \in \Gamma^\varphi$ , there exists  $\lambda_0 \geq 0$  such that

$$\lambda_0 \varphi - \psi \in \mathcal{P}^{\natural}(G).$$

So, for all  $\mu \in \mathfrak{M}^{\circ}(G)$ ,

$$(\lambda_0 \varphi - \psi, \mu^* * \mu) \geq 0 \quad \text{or equivalently} \quad (\psi, \mu^* * \mu) \leq (\varphi, \mu^* * \mu).$$

Hence

$$\langle \psi^\mu, \psi^\mu \rangle_\psi \leq \lambda_0 \langle \varphi^\mu, \varphi^\mu \rangle_\varphi.$$

Consequently, we can define on  $V_\varphi \times V_\varphi$  a hermitian form  $\omega$  given, for every  $\mu, \nu \in \mathfrak{M}^{\circ}(G)$ , by

$$\omega(\varphi^\mu, \varphi^\nu) = (\psi, \nu^* * \mu) = \langle \psi^\mu, \psi^\nu \rangle_\psi.$$

In fact

$$|\omega(\varphi^\mu, \varphi^\nu)|^2 = |\langle \psi^\mu, \psi^\nu \rangle_\psi|^2 \leq \lambda_0^2 \langle \varphi^\mu, \varphi^\mu \rangle_\varphi \langle \varphi^\nu, \varphi^\nu \rangle_\varphi.$$

In addition

$$\omega(\varphi^\mu, \varphi^\nu) = (\psi, \nu^* * \mu) = \overline{(\psi, \mu^* * \nu)} = \overline{\omega(\varphi^\nu, \varphi^\mu)}.$$

So,  $\omega$  is a well-defined hermitian form which is continuous on  $V_\varphi \times V_\varphi$ . It is also positive as, for all  $\mu \in \mathfrak{M}^{\circ}(G)$ ,

$$\omega(\varphi^\mu, \varphi^\mu) = (\psi, \mu^* * \mu) \geq 0.$$

As  $V_\varphi$  is dense in  $\mathcal{H}^\varphi$ ,  $\omega$  may be extended to a positive hermitian continuous form on  $\mathcal{H}^\varphi \times \mathcal{H}^\varphi$ . So, by Riesz's theorem, there exists an unique positive hermitian operator  $T$  in  $\mathcal{L}(\mathcal{H}^\varphi)$  such that, for every  $v_1, v_2 \in \mathcal{H}^\varphi$ ,

$$\langle T v_1, v_2 \rangle_\varphi = \omega(v_1, v_2).$$

In particular, for  $\varphi^\mu, \varphi^\nu \in V_\varphi$ ,

$$\langle T \varphi^\mu, \varphi^\nu \rangle_\varphi = \omega(\varphi^\mu, \varphi^\nu) = (\psi, \nu^* * \mu).$$

Consequently, for  $\mu_0 = \delta_g$ ,  $g \in G$  and  $\nu_0 = \delta_e$ ,

$$\langle T \varphi^{\mu_0}, \varphi^{\nu_0} \rangle_\varphi = \langle T \varphi^{\delta_g}, \varphi^{\delta_e} \rangle_\varphi = (\psi, \delta_e^* * \delta_g) = \psi(g).$$

But,  $\varphi^{\delta_g} = \pi^\varphi(g)\xi^\varphi$  and  $\varphi^{\delta_e} = \xi^\varphi$ . Hence  $\psi(g) = \langle T\pi^\varphi(g)\xi^\varphi, \xi^\varphi \rangle_\varphi$ . The operator  $T$  is also selfadjoint and positive. In fact, as  $\psi$  is of positive type, for every  $g, h \in G$ ,  $\psi(g^{-1}h) = \overline{\psi(h^{-1}g)}$ . Hence

$$\langle T\pi^\varphi(h)\xi^\varphi, \pi^\varphi(g)\xi^\varphi \rangle_\varphi = \overline{\langle T\pi^\varphi(g), \pi^\varphi(h)\xi^\varphi \rangle_\varphi},$$

and so

$$\langle \pi^\varphi(h)\xi^\varphi, T^*\pi^\varphi(g)\xi^\varphi \rangle_\varphi = \langle \pi^\varphi(h)\xi^\varphi, T\pi^\varphi(g) \rangle_\varphi.$$

Since  $V_\varphi$  is dense in  $\mathcal{H}^\varphi$ ,

$$T = T^*.$$

The positivity of  $T$  follows from  $\omega$ 's one. The operator  $T$  also commutes with  $\pi^\varphi(g)$ , for all  $g \in G$ . □

Next, we give a necessary and sufficient condition for the cone  $\mathcal{P}^{\natural}(G)$  to be a lattice.

LEMMA 2.7. — *The cone  $\mathcal{A}^+$  is a lattice if and only if the algebra  $\mathcal{A}$  is commutative.*

*Proof.* — The proof is similar to the one given in ([7], Theorem III.2.4, page 129). □

By Theorem 2.6 and this last lemma, we prove the following theorem,

THEOREM 2.8. — *Let  $K$  be a closed subgroup of a Hausdorff topological group  $G$ . The cone  $\mathcal{P}^{\natural}(G)$  is a lattice if and only if, for every function  $\varphi$  of this cone, the algebra  $\mathcal{A} = \pi^\varphi(G)'$  is commutative.*

*Proof.* — From Theorem 2.6, we deduce that, for every function  $\varphi \in \mathcal{P}^{\natural}(G)$ , the face  $\Gamma^\varphi$  is linearly isomorphic to the cone  $\mathcal{A}^+$ , which is a lattice if and only if  $\mathcal{A}$  is commutative. So, for every function  $\varphi \in \mathcal{P}^{\natural}(G)$ ,  $\Gamma^\varphi$  is a lattice if and only if  $\mathcal{A}$  is commutative. □

DEFINITION 2.9. — A pair  $(G, K)$ , where  $G$  is a locally compact group and  $K$  a compact subgroup of  $G$ , is said to be a *Gelfand pair* if the convolution algebra of  $K$ -biinvariant integrable functions is commutative.

We will prove by using some elements of von Neumann algebra theory that, in the case of a Gelfand pair  $(G, K)$ , the algebra  $\pi^\varphi(G)'$  is commutative, for all  $\varphi \in \mathcal{P}^{\natural}(G)$ .

PROPOSITION 2.10. — *Let  $(G, K)$  be a Gelfand pair and  $P$  the orthogonal projection onto  $\mathcal{H}_K^\varphi$  defined by*

$$P = \int_K \pi^\varphi(k) \alpha(dk),$$



where  $\alpha$  is the normalized Haar measure of the subgroup  $K$ . Then  $P$  is an element of  $\pi^\varphi(G)''$ , and the algebra  $P\pi^\varphi(G)''P$  is commutative.

*Proof.* — Let us prove that  $P \in \pi^\varphi(G)''$ . In fact, for every  $T \in \pi^\varphi(G)'$  and every  $v, w \in \mathcal{H}^\varphi$ ,

$$\langle PTv, w \rangle = \langle \pi^\varphi(\alpha)Tv, w \rangle = \langle \pi^\varphi(\alpha)v, T^*w \rangle = \langle TPv, w \rangle.$$

So, for every  $v$  in  $\mathcal{H}^\varphi$ ,  $PTv = TPv$ . Hence  $P \in \pi^\varphi(G)''$ . As  $(G, K)$  is a Gelfand pair, for every  $\mu, \nu \in \mathfrak{M}^\circ(G)$ , the  $K$ -biinvariant measures  $\alpha * \mu * \alpha$  and  $\alpha * \nu * \alpha$  commute. Thus, for every  $\mu, \nu \in \mathfrak{M}^\circ(G)$ ,

$$P\pi^\varphi(\mu)P\pi^\varphi(\nu)P = P\pi^\varphi(\nu)P\pi^\varphi(\mu)P.$$

As  $\pi^\varphi(\mathfrak{M}^\circ(G))$  is a selfadjoint subalgebra containing the identity of  $\mathcal{L}(\mathcal{H}^\varphi)$ , it is dense in  $\pi^\varphi(G)''$  in the strong topology of operators ([3], Theorem 2 and Corollary 1, page 45). Hence, for every  $A, B \in \pi^\varphi(G)''$ ,

$$PAPBP = PBPAP.$$

Put  $S = PAP$  and  $T = PBP$ . The operators  $S$  and  $T$  are two arbitrary elements of the algebra  $P\pi^\varphi(G)''P$  and they verify

$$ST = PAPPBP = PAPBP = PBPAP = TS.$$

It follows that the algebra  $P\pi^\varphi(G)''P$  is commutative. □

For an operator  $A$  of the von Neumann algebra  $\pi^\varphi(G)'$ , let us denote by  $A_P$  the restriction of the operator  $PA$  to  $\mathcal{H}_K^\varphi$ . Put

$$[\pi^\varphi(G)']_P = \{A_P, A \in \pi^\varphi(G)'\}.$$

By ([3], Proposition 1, page 18), the algebras  $[\pi^\varphi(G)']_P$  and  $[\pi^\varphi(G)'' ]_P$  are von Neumann algebras and they verify

$$([\pi^\varphi(G)'' ]_P)' = [\pi^\varphi(G)']_P.$$

Since  $\xi^\varphi$  is a cyclic vector for the algebra  $\pi^\varphi(\mathfrak{M}^\circ(G))$ , by ([4], Appendice A, A14), it is a separating vector for the von Neumann algebra  $\pi^\varphi(\mathfrak{M}^\circ(G))' = \pi^\varphi(G)'$ . Thus it is also separating for the von Neumann algebra  $[\pi^\varphi(G)']_P$ . Hence it is cyclic for the von Neumann algebra  $[\pi^\varphi(G)'' ]_P$ .

By using the fact that every von Neumann algebra  $\mathcal{M}$  which is commutative and possesses a cyclic vector verifies  $\mathcal{M}' = \mathcal{M}$  ([3], Corollaire 2, page 89), and by noticing that the algebra  $[\pi^\varphi(G)'' ]_P$  is nothing but  $P\pi^\varphi(G)''P$ , we obtain  $([\pi^\varphi(G)'' ]_P)' = [\pi^\varphi(G)'' ]_P$ . Hence

$$[\pi^\varphi(G)']_P = [\pi^\varphi(G)'' ]_P.$$

Now, to get the commutativity of  $\pi^\varphi(G)'$ , it is sufficient to prove the following proposition,

PROPOSITION 2.11. — *Let  $(G, K)$  be a Gelfand pair. The commutant  $\pi^\varphi(G)'$ , seen as a von Neumann algebra, is isomorphic to the algebra  $[\pi^\varphi(G)']_P$ .*

*Proof.* — Let  $\Psi : \pi^\varphi(G)' \rightarrow [\pi^\varphi(G)']_P, A \mapsto A_P$ .  $\Psi$  is well-defined, it is also a homomorphism of algebras, since for every  $S, T \in \pi^\varphi(G)'$ ,

$$\Psi(ST) = [ST]_P = PSTP = PSPPTP = S_P T_P = \Psi(S)\Psi(T),$$

$$\Psi(T^*) = PT^*P = P^*T^*P^* = (PTP)^* = (T_P)^* = \Psi(T)^*.$$

It is evident that  $\Psi$  is onto by construction. Let us prove that it is one to one. Let  $S \in \pi^\varphi(G)'$  such that  $\Psi(S) = 0$ . Then,

$$\Psi(S) = 0 \Rightarrow PS\xi^\varphi = 0 \Rightarrow SP\xi^\varphi = 0 \Rightarrow S\xi^\varphi = 0.$$

Hence, for every  $g \in G, S\pi^\varphi(g)\xi^\varphi = \pi^\varphi(g)S\xi^\varphi = 0$ . And since  $\xi^\varphi$  is cyclic, we get immediately  $S = 0$ . Therefore,  $\Psi$  is one to one.  $\square$

THEOREM 2.12. — *Let  $(G, K)$  be a Gelfand pair and  $\varphi$  a  $K$ -biinvariant continuous function of positive type on  $G$ . Then, the algebra  $\pi^\varphi(G)'$  is commutative.*

*Proof.* — By the previous proposition,  $\pi^\varphi(G)'$  is isomorphic to  $[\pi^\varphi(G)']_P$ . Also we know that  $[\pi^\varphi(G)']_P = [\pi^\varphi(G)'' ]_P = P\pi^\varphi(G)'' P$ . The result follows since the algebra  $P\pi^\varphi(G)'' P$  is commutative.  $\square$

COROLLARY 2.13. — *Let  $(G, K)$  be a Gelfand pair. Then, the cone  $\mathcal{P}^{\natural}(G)$  is a lattice.*

*Proof.* — By Theorem 2.8,  $\mathcal{P}^{\natural}(G)$  is a lattice if and only if, for every element  $\varphi$  in this cone, the algebra  $\pi^\varphi(G)'$  is commutative, which is satisfied in this case as shown by the previous theorem. Hence  $\mathcal{P}^{\natural}(G)$  is a lattice.  $\square$

We know that every function of positive type is bounded. Since  $G$  is a locally compact topological group,  $\mathcal{P}(G)$  can be seen as a subset of  $L^\infty(G)$  for a left invariant Haar measure on  $G$ . We add, from now on, the condition that  $G$  is separable and we consider on  $\mathcal{P}(G)$  the topology induced by the weak-\* topology  $\sigma(L^\infty(G), L^1(G))$ , denoted by  $\tau^*(L^\infty(G))$ . By the Banach-Alaoglu theorem (cf. [18]), the unit ball of  $L^\infty(G)$  is compact in this topology. In addition,  $\mathcal{P}_{\leq 1}^{\natural}(G)$  considered as a subset of  $L^\infty(G)$ , is closed in this topology(cf. [18], [6]). Therefore,  $\mathcal{P}_{\leq 1}^{\natural}(G)$  is compact. Furthermore, the unit ball of  $L^\infty(G)$ , for  $G$  separable, is metrisable in the weak-\* topology  $\tau^*(L^\infty(G))$  (cf. [4], [18]). Hence  $\mathcal{P}_{\leq 1}^{\natural}(G)$  is metrisable. Thus  $\mathcal{P}_{\leq 1}^{\natural}(G)$  is convex, compact and metrisable in the topological space  $L^\infty(G)$  which is

locally convex in the weak- $*$  topology  $\tau^*(L^\infty(G))$ . Furthermore, by Corollary 1, the cone generated by  $\mathcal{P}_{\leq 1}^{\natural}(G)$ , namely  $\mathcal{P}^{\natural}(G)$ , is a lattice. Therefore, we get by applying Choquet's theorem that every element  $\varphi \in \mathcal{P}^{\natural}(G)$  has an integral representation :

$$\varphi(g) = \int_{\text{Ext}(\mathcal{P}_1^{\natural}(G))} \omega(g)\mu(d\omega).$$

This last formula constitutes Bochner-Godement's theorem. It is evident now that Choquet's theorem is fundamental for the proof. Because of its importance, we finish this section by giving its statement.

**THEOREM 2.14 (Choquet's theorem, see [17] sections 3 and 10).** — *Let  $\mathcal{U}$  be a convex subset of a locally convex topological vector space  $E$ . If  $\mathcal{U}$  is compact and metrisable, then*

- (i)  $\text{Ext}(\mathcal{U})$  is a Borel subset of  $\mathcal{U}$ .
- (ii) For every  $a \in \mathcal{U}$ , there exists a probability measure  $\mu$  on  $\text{Ext}(\mathcal{U})$ , such that for all continuous linear form  $L$  on  $E$ ,

$$L(a) = \int_{b \in \text{Ext}(\mathcal{U})} L(b)\mu(db).$$

- (iii)  $\mu$  is unique if and only if the cone generated by  $\mathcal{U}$  is a lattice.

### 3. A Bochner type theorem for Olshanski spherical pairs

**DEFINITION 3.1.** — *Let  $H$  be a Hausdorff topological group and  $M$  a closed subgroup of  $H$ . The pair  $(H, M)$  is said to be spherical if, for every irreducible unitary representation  $\pi$  of  $H$  on a Hilbert space  $\mathcal{H}$ ,*

$$\dim \mathcal{H}_M \leq 1.$$

*If  $H$  is locally compact, and  $M$  compact, then the pair  $(H, M)$  is spherical if and only if it is a Gelfand pair.*

Let  $(G(n), K(n))_{n \geq 1}$  be a sequence of Gelfand pairs such that  $G(n)$  is a locally compact topological group which is in addition a closed subgroup of  $G(n + 1)$ . Also  $K(n)$  is a closed subgroup of  $K(n + 1)$  and  $K(n) = K(n + 1) \cap G(n)$ . The family of Gelfand pairs  $(G(n), K(n))_{n \geq 1}$ , equipped with the system of canonical continuous embeddings from  $G(i)$  to  $G(j)$  with  $i \leq j$ , constitute an inductive countable system of topological groups (cf. [2]). Hence we may define the following inductive limit groups :  $G = \bigcup_{n=1}^{\infty} G(n)$  and  $K = \bigcup_{n=1}^{\infty} K(n)$ . The topology defined on  $G$  is the inductive limit topology. It is the finest topology such that all the

canonical embeddings from  $G(n)$  into  $G$  are continuous. Olshanski proved that  $(G, K)$  is a spherical pair (cf. [8], [14]). Hence we can introduce the following definition:

**DEFINITION 3.2.** — *Let  $(G(n), K(n))_{n \geq 1}$  be an increasing sequence of Gelfand pairs as above. The inductive limit pair  $(G, K)$  is called an Olshanski spherical pair.*

The group  $G$  equipped with the inductive limit topology is Hausdorff. But, such topology does not make  $G$  locally compact. Therefore we can not directly apply Choquet’s theorem to  $\mathcal{P}^{\natural}(G)$  as in the classical case. In order to solve this problem, we embed  $\mathcal{P}^{\natural}(G)$  in the cone of subprojective systems :

$$\mathcal{Q} := \left\{ \varphi = \{\varphi^{(i)}\}_i \in \prod_{i=1}^{\infty} \mathcal{P}^{\natural}(G(i)) \mid \mathbf{Res}_i^{i+1}(\varphi^{(i+1)}) \ll \varphi^{(i)} \ i = 1, 2, \dots \right\}.$$

$\mathbf{Res}_n^{n+1}$  is the restriction to  $G(n)$  of a function defined on  $G(n+1)$ . Choquet’s theory of integral representation applied to  $\mathcal{Q}$  will give us a Bochner type theorem for the spherical pairs of Olshanski. Let  $\mathbf{Res}_n$  be the restriction to  $G(n)$  of a function defined on  $G$ , and put  $\mathcal{P}_m^n = \prod_{k=m}^n \mathcal{P}^{\natural}(G(k))$ , where  $1 \leq m \leq n \leq \infty$ .

**Remark 3.3.** — If  $G_1 \subset G_2$  are two locally compact groups the set of pairs  $\{(\varphi, \psi) \in \mathcal{P}(G_1) \times \mathcal{P}(G_2) \mid \mathbf{Res}(\psi) = \varphi\}$ , where  $\mathbf{Res}$  is the restriction to  $G_1$  of a function on  $G_2$ , is not closed in general, and in some cases it can be shown that it is dense in  $\{(\varphi, \psi) \in \mathcal{P}(G_1) \times \mathcal{P}(G_2) \mid \mathbf{Res}(\psi) \ll \varphi\}$ .

Next we will prove that  $\mathcal{Q}$  is closed in  $\mathcal{P}_1^{\infty}$  in the product topology  $\tau^* = \prod_{n=1}^{\infty} \tau^*(L^{\infty}(G(n)))$ . To establish this, it is sufficient to prove that the set

$$\mathcal{R}_k = \left\{ (\varphi^{(k)}, \varphi^{(k+1)}) \in \mathcal{P}_k^{k+1} \mid \mathbf{Res}_k^{k+1}(\varphi^{(k+1)}) \ll \varphi^{(k)} \right\}$$

is closed in the topology  $\tau^*(L^{\infty}(G(k))) \times \tau^*(L^{\infty}(G(k+1)))$ .

Let  $H$  be a locally compact group,  $\alpha$  its left invariant Haar measure, and  $M$  a compact subgroup of  $H$  such that  $(H, M)$  is a Gelfand pair.

**LEMMA 3.4.** — *For every function  $\varphi \in \mathcal{P}^{\natural}(H)$  and  $f \in L^1(H)^{\natural}$  such that  $\|f\|_1 \leq 1$ , one has*

$$f^* * \varphi * f \ll \varphi.$$

*Proof.* — Let  $(\pi^{\varphi}, \mathcal{H}^{\varphi})$  be the unitary representation associated to  $\varphi$  :

$$\varphi(h) = \langle \pi^{\varphi}(h)\xi^{\varphi}, \xi^{\varphi} \rangle_{\varphi} \quad (h \in H).$$

Since  $(H, M)$  is a Gelfand pair, the operator  $\pi^\varphi(f)$  commutes, for every  $h \in H$ , with  $\pi^\varphi(h)$ , and

$$f^* * \varphi * f(h) = \langle \pi^\varphi(h)\pi^\varphi(f)\xi^\varphi, \pi^\varphi(f)\xi^\varphi \rangle_\varphi.$$

Therefore

$$\begin{aligned} \sum_{i,j=1}^N f^* * \varphi * f(h_j^{-1}h_i)c_i\bar{c}_j &= \left\| \sum_{i=1}^N c_i\pi^\varphi(h_i)\pi^\varphi(f)\xi^\varphi \right\|_\varphi^2 \\ &= \left\| \pi^\varphi(f) \sum_{i=1}^N c_i\pi^\varphi(h_i)\xi^\varphi \right\|_\varphi^2 \\ &\leq \left\| \pi^\varphi(f) \right\|^2 \left\| \sum_{i=1}^N c_i\pi^\varphi(h_i)\xi^\varphi \right\|_\varphi^2 \\ &\leq \left\| \sum_{i=1}^N c_i\varphi(h_i)\xi^\varphi \right\|_\varphi^2 \\ &= \sum_{i,j=1}^N \varphi(h_j^{-1}h_i)c_i\bar{c}_j. \end{aligned}$$

□

Under the same assumptions as Lemma 3.4, we prove the following lemma,

LEMMA 3.5. — *The linear form  $L$  defined, for every bounded measure  $\mu$  on  $H$ , by*

$$L(\varphi) = \int_{H \times H} \varphi(y^{-1}x)\mu(dx)\overline{\mu(dy)}$$

*is lower-semicontinuous on  $\mathcal{P}^{\natural}(H)$  in the weak-\* topology  $\tau^*(L^\infty(H))$ .*

*Proof.* — Firstly, let us remark that  $L$  is positive on  $\mathcal{P}^{\natural}(H)$  and that if  $\mu = \delta$ , then  $L(\varphi) = \varphi(e)$ . We will prove that, for every constant  $C \geq 0$ , the set

$$\{\varphi \in \mathcal{P}^{\natural}(H) \mid L(\varphi) \leq C\}$$

is closed. Let  $(\varphi_n)$  be a sequence of  $\mathcal{P}^{\natural}(H)$  that converges to  $\varphi$ , i.e. for every  $f \in L^1(H)$ ,

$$\lim_{n \rightarrow \infty} \int_H \varphi_n(h)f(h)\alpha(dh) = \int_H \varphi(h)f(h)\alpha(dh).$$

Suppose that, for every  $n$ ,  $L(\varphi_n) \leq C$ . We know that, for every bounded measure  $\mu$  and  $f \in L^1(H)^{\natural}$ ,  $f * \mu \in L^1(H)$ . Suppose  $\|f\|_1 \leq 1$ . By hypothesis, for every  $n$ ,

$$\mu^* * \varphi_n * \mu(e) \leq C.$$

Therefore, by Lemma 3.4,

$$\mu^* * f^* * \varphi_n * f * \mu(e) \leq C,$$

and since

$$\lim_{n \rightarrow \infty} \mu^* * f^* * \varphi_n * f * \mu(e) = \mu^* * f^* * \varphi * f * \mu(e),$$

it follows that

$$\mu^* * f^* * \varphi * f * \mu(e) \leq C.$$

By considering an approximation of the identity  $(f_k) : f_k \in L^1(H)^{\natural}, f_k \geq 0$ ,

$$\int_H f_k(h) \alpha(dh) = 1,$$

and observing that for every continuous bounded function  $\psi :$

$$\lim_{k \rightarrow \infty} \int_H \psi(h) f_k(h) \alpha(dh) = \psi(e),$$

we deduce that

$$\mu^* * \varphi * \mu(e) \leq C.$$

□

PROPOSITION 3.6. — Let  $U$  be a closed unimodular subgroup of  $H$ ,  $\alpha_U$  its left invariant Haar measure and **Res** the application that for a function on  $H$  associates its restriction to  $U$ . The set

$$\{(\phi, \psi) \in \mathcal{P}^{\natural}(H) \times \mathcal{P}^{\natural}(U) \mid \mathbf{Res}(\phi) \ll \psi\}$$

is closed.

*Proof.* — Let  $(\phi_n, \psi_n)$  be a sequence in  $\mathcal{P}^{\natural}(H) \times \mathcal{P}^{\natural}(U)$  that converges to  $(\phi, \psi)$ , and suppose that, for every  $n$  and every function  $f \in L^1(U)$ ,

$$\int_{U \times U} \phi_n(y^{-1}x) f(x) \overline{f(y)} \alpha_U(dx) \alpha_U(dy) \leq \int_{U \times U} \psi_n(y^{-1}x) f(x) \overline{f(y)} \alpha_U(dx) \alpha_U(dy).$$

Let

$$C > \int_{U \times U} \psi(y^{-1}x) f(x) \overline{f(y)} \alpha_U(dx) \alpha_U(dy).$$

There exists  $n_0$  such that, if  $n \geq n_0$

$$\int_{U \times U} \psi_n(y^{-1}x) f(x) \overline{f(y)} \alpha_U(dx) \alpha_U(dy) \leq C,$$

and thus

$$\int_{U \times U} \phi_n(y^{-1}x) f(x) \overline{f(y)} \alpha_U(dx) \alpha_U(dy) \leq C.$$

Lemma 3.5 applied to the measure  $\mu(dx) = f(x)\alpha_U(dx)$  gives

$$\int_{U \times U} \phi(y^{-1}x)f(x)\overline{f(y)}\alpha_U(dx)\alpha_U(dy) \leq C.$$

This being true for every constant  $C$  verifying

$$C > \int_{U \times U} \psi(y^{-1}x)f(x)\overline{f(y)}\alpha_U(dx)\alpha_U(dy),$$

we can deduce that

$$\int_{U \times U} \phi(y^{-1}x)f(x)\overline{f(y)}\alpha_U(dx)\alpha_U(dy) \leq \int_{U \times U} \psi(y^{-1}x)f(x)\overline{f(y)}\alpha_U(dx)\alpha_U(dy).$$

Therefore  $\mathbf{Res}(\phi) \ll \psi$ . It follows that the set

$$\{(\phi, \psi) \in \mathcal{P}^{\natural}(H) \times \mathcal{P}^{\natural}(U) \mid \mathbf{Res}(\phi) \ll \psi\}$$

is closed. □

Since, for all  $n$ , the pair  $(G(n), K(n))$  is supposed to be a Gelfand pair, the groups  $G(n)$  are all unimodular (see [6], Proposition I.1). Hence we can apply the previous proposition in the case where  $H = G(k + 1)$  and  $U = G(k)$ . Then, one gets that  $\mathcal{R}_k$  is closed, for every  $k$ , and hence  $\mathcal{Q}$  is closed in  $\mathcal{P}_1^{\infty}$ . As a consequence, the set

$$\mathcal{Q}_{\leq 1} := \left\{ \varphi = \{\varphi^{(i)}\}_i \in \prod_{i=1}^{\infty} \mathcal{P}_{\leq 1}^{\natural}(G(i)) \mid \mathbf{Res}_i^{i+1}(\varphi^{(i+1)}) \ll \varphi^{(i)} \ i = 1, 2, \dots \right\},$$

is compact. In order to get the metrisability of  $\mathcal{Q}_{\leq 1}$ , it is sufficient to suppose that all the  $G(n)$  are separable.

It remains to prove that the cone  $\mathcal{Q}$  is a lattice in order to apply Choquet's theorem.

Let  $(\pi^{\varphi}, \mathcal{H}^{\varphi}, \xi^{\varphi})$  be the triplet associated to a function  $\varphi \in \mathcal{P}^{\natural}(G)$ . We are going to prove that the algebra  $\pi^{\varphi}(G)'$  is commutative. Since  $G(n)$  is a subgroup of  $G$ , the representation  $\pi^{\varphi}$  of  $G$  remains a continuous unitary representation of  $G(n)$  on  $\mathcal{H}^{\varphi}$ . Put  $\mathcal{H}_n^{\varphi} = \overline{Vect\{\pi^{\varphi}(g)\xi^{\varphi}, g \in G(n)\}}$ . It is a  $G(n)$ -invariant closed subspace of  $\mathcal{H}^{\varphi}$ . Hence we may restrict, for every  $g \in G(n)$ , the operator  $\pi^{\varphi}(g)$  to  $\mathcal{H}_n^{\varphi}$ . We obtain a continuous unitary representation of  $G(n)$  on  $\mathcal{H}_n^{\varphi}$  that will be denoted by  $\pi_n^{\varphi}$ .

Let  $P_n$  be the orthogonal projection onto  $\mathcal{H}_n^{\varphi}$ ,

LEMMA 3.7. —

- (i)  $\bigcup_{n=1}^{\infty} \mathcal{H}_n^\varphi$  is dense in  $\mathcal{H}^\varphi$ .
- (ii)  $P_n$  converges strongly to the identity  $I$  of  $\mathcal{H}^\varphi$ .

PROPOSITION 3.8. — Let  $(G, K)$  be an Olshanski spherical pair. For every  $\varphi \in \mathcal{P}^\natural(G)$ , the commutant  $\mathcal{A} = \pi^\varphi(G)'$  of the representation  $\pi^\varphi$  which is associated to  $\varphi$  by the G.N.S. construction, is a commutative algebra.

*Proof.* — Let  $B$  be an arbitrary operator of  $\mathcal{A}$ . Then, for every  $g$  in  $G$ ,  $B$  commutes with  $\pi^\varphi(g)$ . This is also true on  $G(n)$ , for every  $n \in \mathbb{N}^*$ . On the other hand, for every  $n \in \mathbb{N}^*$ ,  $P_n B P_n$  which is an operator of  $\mathcal{L}(\mathcal{H}_n^\varphi)$  commutes with the representation  $\pi_n^\varphi$  of  $G(n)$  on  $\mathcal{H}_n^\varphi$ .

Since  $\mathcal{H}_n^\varphi$  is  $G(n)$ -invariant, for every  $g \in G(n)$ ,  $P_n$  commutes with  $\pi^\varphi(g)$ . Therefore, for every  $g \in G(n)$ ,

$$P_n B P_n \pi_n^\varphi(g) = P_n B \pi_n^\varphi(g) P_n = P_n \pi_n^\varphi(g) B P_n = \pi_n^\varphi(g) P_n B P_n.$$

By Theorem 2.12, the algebra  $\pi_n^\varphi(G(n))'$  is commutative. So, for two operators  $B_1$  and  $B_2$  of  $\pi^\varphi(G)'$ , and for every  $n \in \mathbb{N}^*$ ,

$$\begin{aligned} P_n B_1 P_n P_n B_2 P_n &= P_n B_2 P_n P_n B_1 P_n, \\ P_n B_1 P_n B_2 P_n &= P_n B_2 P_n B_1 P_n. \end{aligned}$$

Since  $K_n \subset K_{n+1}$ , then  $\mathcal{H}_{K_{n+1}} \subset \mathcal{H}_{K_n}$ , and therefore

$$P_{n+1} = P_n P_{n+1} = P_{n+1} P_n.$$

Also, for every  $n, m \geq 1$ ,

$$P_{n+m} = P_{n+m} P_n = P_n P_{n+m}.$$

Hence, for every  $m, m', n \geq 1$ ,

$$P_{n+m} B_1 P_n B_2 P_{n+m'} = P_{n+m} B_2 P_n B_1 P_{n+m'}.$$

By using the fact that  $P_n$  converges strongly to  $I$  and by pushing  $m, m'$  to  $\infty$ , one obtains

$$B_1 P_n B_2 = B_2 P_n B_1.$$

Finally, by pushing  $n$  to  $\infty$ , one gets

$$B_1 B_2 = B_2 B_1.$$

□

THEOREM 3.9. — For an Olshanski spherical pair  $(G, K)$ , the cone  $\mathcal{P}^\natural(G)$  is a lattice.



*Proof.* — By the previous proposition, the algebra  $\mathcal{A} = \pi^\varphi(G)'$  is commutative. Hence, by Theorem 2.8, the cone  $\mathcal{P}^{\natural}(G)$  is a lattice.  $\square$

Let us prove that  $\mathcal{Q}$  is a lattice. We start by giving a decomposition of the elements of  $\mathcal{Q}$ .

LEMMA 3.10. — *Let  $H$  be a locally compact topological group having  $e$  as unit,  $L$  a closed subgroup of  $H$  and  $(u_n)_n$  a sequence of  $L$ -biinvariant continuous functions of positive type on  $H$ .*

(a) *If*

$$\sum_{n=1}^{\infty} u_n(e) < \infty,$$

*then the series  $\sum_{n=1}^{\infty} u_n$  converges uniformly on  $H$  and its sum is a  $L$ -biinvariant continuous function of positive type.*

(b) *Furthermore if, for  $n \geq 1$ ,*

$$\sum_{k=1}^n u_k \ll \varphi,$$

*where  $\varphi$  is a  $L$ -biinvariant continuous function of positive type, then*

$$\sum_{n=1}^{\infty} u_n \ll \varphi.$$

(c) *If  $v_n$  is another sequence such that  $v_n \ll u_n$ , then*

$$\sum_{n=1}^{\infty} v_n \ll \sum_{n=1}^{\infty} u_n.$$

PROPOSITION 3.11. — *For every subprojective system  $\varphi = \{\varphi^{(k)}\}_k$  in  $\mathcal{Q}$ , there exists a projective system  $\Phi = \{\Phi^{(k)}\}_k$  and functions  $\psi^{(k)}$  in  $\mathcal{P}^{\natural}(G(k))$  such that, for every  $k$ ,*

$$(3.1) \quad \varphi^{(k)} = \Phi^{(k)} + \sum_{j=0}^{\infty} \mathbf{Res}_k^{k+j}(\psi^{(k+j)}).$$

*The functions  $\Phi^{(k)}$  and  $\psi^{(k)}$  are unique.*

*Proof.* — Let  $\varphi \in \mathcal{Q}$ . Put, for every  $k \geq 1$ ,

$$(3.2) \quad \psi^{(k)} = \varphi^{(k)} - \mathbf{Res}_k^{k+1}(\varphi^{(k+1)}).$$

By the definition of  $\mathcal{Q}$ , for every  $k \geq 1$ ,  $\psi^{(k)}$  is a function of positive type on  $G(k)$ . By iteration, equality (3.2) gives, for every  $k \geq 1$ ,

$$\begin{aligned} \varphi^{(k)} &= \psi^{(k)} + \mathbf{Res}_k^{k+1}(\psi^{(k+1)}) + \dots \\ &\quad + \mathbf{Res}_k^{k+n-1}(\psi^{(k+n-1)}) + \mathbf{Res}_k^{k+n}(\varphi^{(k+n)}). \end{aligned}$$

Put  $\Psi^{(k,n)} = \sum_{j=0}^{n-1} \mathbf{Res}_k^{k+j}(\psi^{(k+j)})$ , then for every  $k \geq 1$ ,

$$\varphi^{(k)} = \Psi^{(k,n)} + \mathbf{Res}_k^{k+n}(\varphi^{(k+n)}).$$

It follows that, for every  $n \geq 1$ ,  $\Psi^{(k,n)} \ll \varphi^{(k)}$ . This implies, by (b) of Lemma 3.10, that the sequence  $\{\Psi^{(k,n)}\}_n$  converges uniformly on  $G(k)$  to  $\Psi^{(k)} \in \mathcal{P}^{\natural}(G(k))$ , where  $\Psi^{(k)} = \sum_{j=0}^{\infty} \mathbf{Res}_k^{k+j}(\psi^{(k+j)})$ . Hence the sequence  $\mathbf{Res}_k^{k+n}(\varphi^{(k+n)})$  converges uniformly on  $G(k)$ . Let us denote by  $\Phi^{(k)}$  its limit. Since  $\mathbf{Res}_k^{k+1}$  is continuous in the topology of uniform convergence on  $G(k)$ ,

$$\begin{aligned} \Phi^{(k)} &= \lim_{n \rightarrow +\infty} \mathbf{Res}_k^{k+n}(\varphi^{(k+n)}) = \lim_{n \rightarrow +\infty} \mathbf{Res}_k^{k+1+n}(\varphi^{(k+1+n)}) \\ &= \lim_{n \rightarrow +\infty} (\mathbf{Res}_k^{k+1} \circ \mathbf{Res}_{k+1}^{k+1+n})(\varphi^{(k+1+n)}) \\ &= \mathbf{Res}_k^{k+1} \left( \lim_{n \rightarrow +\infty} \mathbf{Res}_{k+1}^{k+1+n}(\varphi^{(k+1+n)}) \right) \\ &= \mathbf{Res}_k^{k+1}(\Phi^{(k+1)}). \end{aligned}$$

Then  $\{\Phi^{(k)}\}_{k \geq 1}$  is a projective system. In order to prove the uniqueness, let us suppose that, for every  $k \geq 1$ ,  $\varphi^{(k)}$  is given by another decomposition

$$\varphi^{(k)} = \Phi_1^{(k)} + \sum_{j=0}^{\infty} \mathbf{Res}_k^{k+j}(\psi_1^{(k+j)}),$$

then

$$\begin{aligned} \psi^{(k)} &= \varphi^{(k)} - \mathbf{Res}_k^{k+1}(\varphi^{(k+1)}) \\ &= \Phi_1^{(k)} + \sum_{j=0}^{\infty} \mathbf{Res}_k^{k+j}(\psi_1^{(k+j)}) \\ &\quad - \mathbf{Res}_k^{k+1} \left( \Phi_1^{(k+1)} + \sum_{j=0}^{\infty} \mathbf{Res}_{k+1}^{k+1+j}(\psi_1^{(k+1+j)}) \right) \\ &= \sum_{j=0}^{\infty} \mathbf{Res}_k^{k+j}(\psi_1^{(k+j)}) - \sum_{j=1}^{\infty} \mathbf{Res}_k^{k+j}(\psi_1^{(k+j)}) = \psi_1^{(k)}. \end{aligned}$$

□

**COROLLARY 3.12.** — Let  $\varphi_1 = \{\varphi_1^{(n)}\}_n$  and  $\varphi_2 = \{\varphi_2^{(n)}\}_n$  be two subprojective systems of  $\mathcal{Q}$  such that  $\varphi_1 \lll \varphi_2$ , in the sense that, for every  $n$ ,  $\varphi_1^{(n)} \ll \varphi_2^{(n)}$ . Then, for every  $n$ ,  $\Phi_1^{(n)} \ll \Phi_2^{(n)}$  and  $\psi_1^{(n)} \ll \psi_2^{(n)}$ .

*Proof.* — We may write

$$\varphi_2 = \varphi_1 + \varphi_0, \text{ with } \varphi_0 \in \mathcal{Q}.$$

By the uniqueness of the decomposition given by formula (3.1),

$$\Phi_2 = \Phi_1 + \Phi_0,$$

and for every  $n$ ,

$$\psi_2^{(n)} = \psi_1^{(n)} + \psi_0^{(n)}.$$

Since  $\Phi_0^{(n)}$  and  $\psi_0^{(n)}$  are in  $\mathcal{P}^{\natural}(G(n))$ , we can deduce that, for every  $n$ ,  $\Phi_1^{(n)} \ll \Phi_2^{(n)}$  and  $\psi_1^{(n)} \ll \psi_2^{(n)}$ . □

By Corollary 2.13, for every  $n \geq 1$ ,  $\mathcal{P}^{\natural}(G(n))$  is a lattice. Moreover, by Theorem 3.9,  $\mathcal{P}^{\natural}(G)$  is a lattice. Using the previous decomposition, we prove the following proposition,

PROPOSITION 3.13. — *The cone  $\mathcal{Q}$  is a lattice.*

*Proof.* — Let  $\varphi_1 = \{\varphi_1^{(n)}\}_n$ ,  $\varphi_2 = \{\varphi_2^{(n)}\}_n$  be two subprojective systems of  $\mathcal{Q}$ . By Proposition 3.11,

$$\varphi_1^{(n)} = \Phi_1^{(n)} + \sum_{j=0}^{\infty} \mathbf{Res}_n^{n+j}(\psi_1^{(n+j)}),$$

$$\varphi_2^{(n)} = \Phi_2^{(n)} + \sum_{j=0}^{\infty} \mathbf{Res}_n^{n+j}(\psi_2^{(n+j)}).$$

Put  $\Phi_{Min}^{(n)} = \Phi_1^{(n)} \wedge \Phi_2^{(n)}$  and  $\psi_{Min}^{(n)} = \psi_1^{(n)} \wedge \psi_2^{(n)}$ . Let  $\varphi = \{\varphi^{(n)}\}_n \in \mathcal{Q}$ . If  $\varphi \ll \varphi_1$  and  $\varphi \ll \varphi_2$ , then by Corollary 3.12,  $\Phi^{(n)} \ll \Phi_1^{(n)}$ ,  $\Phi^{(n)} \ll \Phi_2^{(n)}$ , and thus  $\Phi^{(n)} \ll \Phi_{Min}^{(n)}$ . Also  $\psi^{(n)} \ll \psi_1^{(n)}$ ,  $\psi^{(n)} \ll \psi_2^{(n)}$ , which implies that  $\psi^{(n)} \ll \psi_{Min}^{(n)}$ . Since, for every  $n$ ,  $\psi_{Min}^{(n)} \ll \psi_1^{(n)}$ , then by (c) of Lemma 3.10,  $\sum_{j=0}^{\infty} \mathbf{Res}_n^{n+j}(\psi_{Min}^{(n+j)})$  converges in  $\mathcal{P}^{\natural}(G(n))$  uniformly on  $G(n)$ . We put then, for every  $n$ ,

$$\varphi_{Min}^{(n)} = \Phi_{Min}^{(n)} + \sum_{j=0}^{\infty} \mathbf{Res}_n^{n+j}(\psi_{Min}^{(n+j)}).$$

We get, for every  $n$ ,  $\varphi^{(n)} \ll \varphi_{Min}^{(n)}$ , and so  $(\varphi_1, \varphi_2)$  has a greatest lower bound  $\varphi_{Min} = \{\varphi_{Min}^{(n)}\}_n$ . Now, put for every  $n$ ,  $\Phi_{Max}^{(n)} = \Phi_1^{(n)} \vee \Phi_2^{(n)}$ , and  $\psi_{Max}^{(n)} = \psi_1^{(n)} \vee \psi_2^{(n)}$ . Since, for every  $n$ ,  $\psi_{Max}^{(n)} \ll \psi_1^{(n)} + \psi_2^{(n)}$ , then by (c) of Lemma 3.10, we can put, for every  $n$ ,

$$\varphi_{Max}^{(n)} = \Phi_{Max}^{(n)} + \sum_{j=0}^{\infty} \mathbf{Res}_n^{n+j}(\psi_{Max}^{(n+j)}).$$

Thus,  $(\varphi_1, \varphi_2)$  has a least upper bound  $\varphi_{Max} = \{\varphi_{Max}^{(n)}\}_n$ . As a consequence,  $\mathcal{Q}$  is a lattice. □

Next, we will determine the set of extremal points of  $\mathcal{Q}_{\leq 1}$ . We need to define, for  $n \geq 1$ , the following subset :

$$\mathcal{P}^n = \left\{ \varphi \in \prod_{i=1}^{\infty} \mathcal{P}_{\leq 1}^{\natural}(G(i)) \mid \varphi^{(i)} = \mathbf{Res}_i^n(\varphi^{(n)}), \text{ for } 1 \leq i \leq n \right. \\ \left. \text{and } \varphi^{(i)} = 0, \text{ for } i \geq n + 1 \right\},$$

where, for every  $i = 1, \dots, n - 1$ ,

$$\mathbf{Res}_i^n = \mathbf{Res}_i^{i+1} \circ \mathbf{Res}_{i+1}^{i+2} \circ \dots \circ \mathbf{Res}_{n-1}^n.$$

The set  $\mathcal{P}^n$ , with finite  $n$ , consists of projective systems of finite order  $n$  obtained via the following linear isomorphism :

$$\iota : \mathcal{P}_{\leq 1}^{\natural}(G(n)) \rightarrow \mathcal{P}^n \\ \varphi^{(n)} \longmapsto (\mathbf{Res}_1^n(\varphi^{(n)}), \mathbf{Res}_2^n(\varphi^{(n)}), \dots, \mathbf{Res}_{n-1}^n(\varphi^{(n)}), \varphi^{(n)}, 0, \dots).$$

Since  $\mathbf{Res}_n^{n+1}(\mathcal{P}_{\leq 1}^{\natural}(G(n + 1))) \subset \mathcal{P}_{\leq 1}^{\natural}(G(n))$ , the set  $\mathcal{P}_{\leq 1}^{\natural}(G)$  can be identified with the projective limit of  $\{\mathcal{P}_{\leq 1}^{\natural}(G(n))\}_{n \geq 1}$  and an element  $\varphi$  in  $\mathcal{P}_{\leq 1}^{\natural}(G)$  determines a projective system  $\{\varphi^{(n)}\}$  with  $\varphi^{(n)} = \mathbf{Res}_n(\varphi)$ . The same holds for an element  $\omega$  of the set  $\mathcal{E}_{\infty}$  of non zero extremal points of  $\mathcal{P}_{\leq 1}^{\natural}(G)$ , i.e.  $\mathcal{E}_{\infty} = \text{Ext}(\mathcal{P}_1^{\natural}(G))$ .

Let  $\mathcal{E}_n$  denote the set of non zero extremal points of  $\mathcal{P}^n$ . An element  $\varphi$  in  $\mathcal{E}_n$  is the image by the isomorphism  $\iota$  of an element  $\varphi^{(n)} \in \text{Ext}(\mathcal{P}_1^{\natural}(G(n)))$ .

**THEOREM 3.14.** — *The set of extremal points of  $\mathcal{Q}_{\leq 1}$  consists of two types of elements :*

$$\text{type } \infty : \mathcal{E}_{\infty}, \text{ and type } n : \mathcal{E}_n,$$

and we have

$$(3.3) \quad \text{Ext}(\mathcal{Q}_{\leq 1}) = \{0\} \cup \mathcal{E}_{\infty} \cup \left( \bigcup_{n=1}^{\infty} \mathcal{E}_n \right).$$

The sets  $\mathcal{E}_{\infty}, \mathcal{E}_n$  ( $n \geq 1$ ) are disjoint.

*Proof.* — (a) Let us prove that every  $\varphi$  in  $\mathcal{E}_n$  is extremal. Suppose that  $\varphi = \varphi_1 + \varphi_2, \varphi_1, \varphi_2 \in \mathcal{Q}_{\leq 1}$ . Then, for every  $n$ ,

$$\varphi^{(n)} = \varphi_1^{(n)} + \varphi_2^{(n)}.$$

So,  $\varphi_1^{(n)} = \lambda_1 \varphi^{(n)}, \varphi_2^{(n)} = \lambda_2 \varphi^{(n)}$ . On the other hand,

$$\varphi^{(n-1)} = \mathbf{Res}_{n-1}^n \varphi^{(n)} = \varphi_1^{(n-1)} + \varphi_2^{(n-1)} \\ \gg \lambda_1 \mathbf{Res}_{n-1}^n \varphi^{(n)} + \lambda_2 \mathbf{Res}_{n-1}^n \varphi^{(n)} = \mathbf{Res}_{n-1}^n \varphi^{(n)}.$$

Therefore

$$\varphi_1^{(n-1)} = \lambda_1 \mathbf{Res}_{n-1}^n \varphi^{(n)}, \quad \varphi_2^{(n-1)} = \lambda_2 \mathbf{Res}_{n-1}^n \varphi^{(n)},$$

and hence

$$\varphi_1 = \lambda_1 \varphi, \quad \varphi_2 = \lambda_2 \varphi.$$

(b) Let us prove that  $\varphi \in \mathcal{E}_\infty$  is extremal. Suppose that  $\varphi = \varphi_1 + \varphi_2$ ,  $\varphi_1, \varphi_2 \in \mathcal{Q}_{\leq 1}$ . Since  $\varphi$  is a projective system, for every  $n$ ,  $\psi^{(n)} = 0$ . Thus,  $\psi_1^{(n)} = 0$ ,  $\psi_2^{(n)} = 0$ , and hence  $\varphi_1, \varphi_2 \in \mathcal{P}_1^{\natural}(G)$ . Therefore

$$\varphi_1 = \lambda_1 \varphi, \quad \varphi_2 = \lambda_2 \varphi.$$

(c) Let  $\varphi$  be a non zero extremal point of  $\mathcal{Q}_{\leq 1}$ , we can write

$$\varphi^{(n)} = \Phi^{(n)} + \sum_{j=0}^{\infty} \mathbf{Res}_n^{n+j}(\psi^{(n+j)}),$$

it's a decomposition into two elements of  $\mathcal{Q}_{\leq 1}$ :

First case :  $\psi^{(n)} = 0$ , for every  $n$ , and so  $\varphi \in \mathcal{E}_\infty$ .

Second case :  $\Phi^{(n)} = 0$ , for every  $n$ , and hence

$$\varphi = \Phi + \Psi_1 + \Psi_2 + \dots,$$

where

$$\begin{aligned} \Psi_n^{(j)} &= \mathbf{Res}_j^n(\psi^{(n)}) && \text{if } j \leq n, \\ &= 0 && \text{if } j > n. \end{aligned}$$

As a result, there exists  $n_0$  such that  $\varphi = \Psi_{n_0}$ , with  $\psi^{(n_0)} \in \text{Ext}(\mathcal{P}_1^{\natural}(G(n_0)))$ . We can then conclude that  $\varphi \in \mathcal{E}_{n_0}$ . □

Assuming all  $G(n)$  separable, we can now state a Bochner type theorem for the corresponding Olshanski spherical pairs.

**THEOREM 3.15.** — *Let  $(G, K)$  be an Olshanski spherical pair defined as inductive limit of an increasing sequence of Gelfand pairs  $(G(n), K(n))_n$ , with the assumption that all  $G(n)$  are separable. Then, for every function  $\varphi \in \mathcal{P}^{\natural}(G)$ , there exists, on the Borel set  $\Omega = \text{Ext}(\mathcal{P}_1^{\natural}(G))$ , a unique bounded and positive measure  $\mu$  such that*

$$\varphi(g) = \int_{\Omega} \omega(g) \mu(d\omega).$$

*Proof.* — The set  $\mathcal{Q}_{\leq 1}$  being convex, compact and metrisable in  $\mathcal{Q}$ , it satisfies the hypothesis of Choquet's theorem. Hence  $\text{Ext}(\mathcal{Q}_{\leq 1})$  is a Borel

set and every element of  $\mathcal{Q}_{\leq 1}$  can be represented via a probability measure  $\nu$  on  $\text{Ext}(\mathcal{Q}_{\leq 1})$  such that, for every continuous linear form  $L$  on  $\mathcal{Q}$ ,

$$(3.4) \quad L(q) = \int_{\text{Ext}(\mathcal{Q}_{\leq 1})} L(p)\nu(dp).$$

Moreover, as  $\mathcal{Q}$  is a lattice (Proposition 3.13), by (iii) of Choquet's theorem, the measure  $\nu$  is unique. Furthermore, we can deduce from formula (3.3) that

$$\Omega = \text{Ext}(\mathcal{Q}_{\leq 1}) \setminus \left( \bigcup_{n=1}^{\infty} \mathcal{E}_n \cup \{0\} \right).$$

Hence  $\Omega$  is a Borel set.

Let  $\varphi$  be an element of  $\mathcal{P}_{\leq 1}^{\natural}(G)$ . We know that  $\varphi$  determines a sequence  $\{\varphi^{(n)}\}_{n \geq 1}$  where  $\varphi^{(n)} = \mathbf{Res}_n(\varphi)$ . Let us take, for  $L$  in (3.4), the linear form

$$\varphi^{(n)} \mapsto (\varphi^{(n)}, f) = \int_{G(n)} \varphi^{(n)}(h)f(h)\alpha_n(dh),$$

where  $f \in L^1(G(n))$  and  $\alpha_n$  is the left invariant Haar measure of  $G(n)$ . By considering, for every  $n$ , the approximation  $(f_k) : f_k \in L^1(G(n)), f_k \geq 0$ ,

$$\int_{G(n)} f_k(h)\alpha_n(dh) = 1,$$

and for every continuous bounded function  $\psi$  :

$$\lim_{k \rightarrow \infty} \int_{G(n)} \psi(h)f_k(h)\alpha_n(dh) = \psi(g),$$

we get that, for every  $n \geq 1$ ,

$$\varphi^{(n)}(g) = \int_{\Omega} \omega(g) \nu^{(\infty)}(d\omega) + \sum_{k=n}^{\infty} \int_{\mathcal{E}_k} \omega(g) \nu^{(k)}(d\omega),$$

where  $\nu^{(\infty)}$  (respectively  $\{\nu^{(k)}\}_{k \geq n}$ ), are the restrictions of  $\nu$  to  $\Omega$  (respectively  $\{\mathcal{E}_k\}_{k \geq n}$ ). Therefore we obtain, for  $g \in G(n)$ ,

$$\varphi^{(n)}(g) - \varphi^{(n+1)}(g) = \int_{\mathcal{E}_n} \omega(g) \nu^{(n)}(d\omega).$$

Since  $\{\varphi^{(n)}\}_{n \geq 1}$  is a projective system, for every  $g \in G(n)$  and every  $n \geq 1$ ,

$$\int_{\mathcal{E}_n} \omega(g) \nu^{(n)}(d\omega) = 0.$$

As  $\omega(e) = 1$  we get, for every  $n \geq 1$ ,

$$\nu^{(n)}(\mathcal{E}_n) = 0.$$

Hence  $\nu$  is concentrated on  $\mathcal{E}_\infty = \Omega$ . It follows that every element  $\varphi$  in  $\mathcal{P}_{\leq 1}^{\natural}(G)$  has the following integral representation :

$$\varphi(g) = \int_{\Omega} \omega(g) \nu^{(\infty)}(d\omega), \quad (g \in G).$$

Finally, every element  $\varphi$  in  $\mathcal{P}^{\natural}(G)$  can be uniquely written as  $\varphi(g) = \lambda \varphi_0(g)$  with  $\varphi_0$  in  $\mathcal{P}_{\leq 1}^{\natural}(G)$  and  $\lambda = \varphi(e) \geq 0$ . Hence  $\varphi$  is represented via a measure  $\mu$  equal to  $\lambda \nu_0^{(\infty)}$ , where  $\nu_0^{(\infty)}$  verifies

$$\varphi_0(g) = \int_{\Omega} \omega(g) \nu_0^{(\infty)}(d\omega).$$

□

#### 4. Remarks and open questions

(1) We do not know a topology making  $\mathcal{P}_{\leq 1}^{\natural}(G)$  compact and enabling in consequence a direct application of Choquet's theorem without using  $\mathcal{Q}$ . T. HIRAI and E. HIRAI had studied this problem in [12].

(2) Given a generalized Gelfand pair, i.e. an Olshanski spherical pair, one problem is to find the set of extremal points  $\Omega$ . This is known in several cases. Another problem is, given  $\varphi \in \mathcal{P}^{\natural}(G)$ , to find the representing measure  $\mu$ .

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