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Harmonic analysis on quantum spheres associated with representations of $U_q(\mathfrak{so}_N)$ and q -Jacobi polynomials

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Introduction

In this paper we carry out the q -analogue of harmonic analysis on spheres. Using quantum R -matrices of type B or D , we first construct a quantum analogue of the algebra \mathcal{D} of differential operators with polynomial coefficients on $A_q(V)$, the algebra of regular functions on the quantum vector space. This helps us to analyze the algebra $A_q(S^{N-1})$ of regular functions on quantum sphere S_q^{N-1} . This algebra $A_q(S^{N-1})$ has a structure of $U_q(\mathfrak{so}_N)$ -module. To investigate the zonal spherical functions on S_q^{N-1} , we introduced two kinds of coideal J_q , corresponding to the left ideal $J = \bar{U}(\mathfrak{so}_N) \cdot \mathfrak{k}$ of $U(\mathfrak{so}_N)$ where $\mathfrak{k} = \mathfrak{so}_{N-1} \subset \mathfrak{so}_N$. The zonal spherical functions on S_q^{N-1} are defined as J_q -invariant functions in $A_q(S^{N-1})$.

They are expressed by two kinds of q -orthogonal polynomial associated with discrete and continuous measures, that is, big q -Jacobi polynomials $P_n^{(\alpha, \beta)}(X; q)$ and Rogers' continuous q -ultraspherical polynomials $C_n^\lambda(X; q)$, according to the choice of the coideals J_q . Furthermore, their orthogonality relations are also described by the invariant measure on $A_q(S^{N-1})$. We remark that big q -Jacobi polynomials will be considered only when $N = 2n + 1 \geq 3$.

These results give a generalization of the works of [K1], [K2], and [NM1–4] to the higher dimensional quantum spheres, although we will only consider the zonal spherical functions.

Many authors discussed the differential calculus on quantum groups (cf. [W2], [P1], [NUW1], [WSW] ...). In this paper we use R -matrices (of type B or D), to sew up q -analogues of commutation relations

$$\partial_i X_j - X_j \partial_i = \delta_{ij},$$

with “left $U_q(\mathfrak{so}_N)$ -symmetry”. The structure of the invariant subspace of this algebra of differential operators gives rise to the “oscillator representation” of

$U_q(\mathfrak{sl}_2)$. This fact is closely related to classical invariant theory (cf. [H], [HU] and [NUW2, 3]). U. C. Watamura et al. [WSW] also discussed a differential calculus on $A_q(V)$. They started with the exterior derivative d on $A_q(V)$ with the usual nilpotency and Leibnitz Rule. It is a difference of our algebra \mathcal{D} from their “algebra of differential operators” \mathcal{D}' on $A_q(V)$ that we introduce a new generator c corresponding to the group-like element of $U_q(\mathfrak{sl}_2)$, related to the oscillator representation (see Theorem 3.4). So our construction of the algebra \mathcal{D} gives a more quantization of their algebra \mathcal{D}' , in fact their algebra \mathcal{D}' is obtained by some specialization. Moreover, our approach conversely leads us to the “twisted Leibniz Rule” of the exterior derivative d (more precisely, see comments after Theorem 2.7). We also remark that M. Noumi, T. Umeda and M. Wakayama recently studied the quantized spherical harmonics on the q -commutative polynomial ring “of type A ”, in the sense of a $U_q(\mathfrak{gl}_n)$ -module ([NUW3]). They also obtained an explicit quantum analogue of Capelli identity related to the dual pair $(\mathfrak{sl}_2, \mathfrak{o}_n)$.

Throughout this paper we often use the following q -integers:

$$[n] = \frac{1 - q^n}{1 - q}, \quad \text{and} \quad [n]_q = \frac{q^n - q^{-n}}{q - q^{-1}}.$$

1. Preliminaries on the quantized universal enveloping algebra $U_q(\mathfrak{so}_N)$ and R -matrices

In this section we recall from [J1] and [RTF] about basic properties of quantum groups.

1.1. QUANTIZED UNIVERSAL ENVELOPING ALGEBRAS

Let P be a lattice of rank n with \mathbb{Z} -free basis $\{\varepsilon_j\}_{1 \leq j \leq n}$:

$$P = \mathbb{Z}\varepsilon_1 \oplus \cdots \oplus \mathbb{Z}\varepsilon_n. \tag{1.1}$$

We fix the symmetric bilinear form $(\ , \) : P \times P \rightarrow \mathbb{Z}$ such that $(\varepsilon_i, \varepsilon_j) = \delta_{ij}$. From now on we identify P with its dual $P^* = \text{Hom}_{\mathbb{Z}}(P, \mathbb{Z})$ by the symmetric bilinear form above. From Section 1 to Section 3, as the ground field we take the field $\mathbb{K} = \mathbb{Q}(q^{1/2})$ of rational functions in the indeterminate $q^{1/2}$, or the field $\mathbb{K} = \mathbb{C}$ of complex numbers assuming that q is a real number with $q \neq 0, \pm 1$.

Recall that the simple Lie algebra \mathfrak{so}_N of special orthogonal group corresponds to the root systems of B_n and D_n , according as $N = 2n + 1$ or $2n$. We take its simple roots as $\alpha_1 = \varepsilon_1 - \varepsilon_2, \alpha_2 = \varepsilon_2 - \varepsilon_3, \dots, \alpha_{n-1} = \varepsilon_{n-1} - \varepsilon_n, \alpha_n = \varepsilon_n$ for B_n series, and $\alpha_1 = \varepsilon_1 - \varepsilon_2, \dots, \alpha_{n-1} = \varepsilon_{n-1} - \varepsilon_n, \alpha_n = \varepsilon_{n-1} + \varepsilon_n$ for D_n series, respectively. The quantized universal enveloping algebra $U_q(\mathfrak{so}_N)$ is the associative \mathbb{K} -algebra generated by the elements $q^u (u \in \frac{1}{2}P^*)$ and $e_j, f_j (1 \leq j \leq n)$ with the following fundamental relations:

$$\begin{aligned}
 (1) \quad & q^0 = 1, \quad q^u \cdot q^v = q^{u+v} \quad (u, v \in \frac{1}{2}P^*), \\
 (2) \quad & q^u e_j q^{-u} = q^{(u, \alpha_j)} e_j, \quad q^u f_j q^{-u} = q^{-(u, \alpha_j)} f_j \quad (u \in \frac{1}{2}P^*, 1 \leq j \leq n), \\
 (3) \quad & e_i f_j - f_j e_i = \delta_{ij} \frac{q^{\alpha_j} - q^{-\alpha_j}}{q_j - q_j^{-1}}, \\
 (4) \quad & \sum_{\nu=0}^m \begin{bmatrix} m \\ \nu \end{bmatrix}_{q_i} (-1)^\nu e_i^{m-\nu} e_j e_i^\nu = 0 \quad (i \neq j), \\
 (5) \quad & \sum_{\nu=0}^m \begin{bmatrix} m \\ \nu \end{bmatrix}_{q_i} (-1)^\nu f_i^{m-\nu} f_j f_i^\nu = 0 \quad (i \neq j),
 \end{aligned} \tag{1.2}$$

where $q_j = q^{\frac{(\alpha_j, \alpha_j)}{2}}$, $m = 1 - \frac{2(\alpha_i, \alpha_j)}{(\alpha_i, \alpha_i)}$ and $\begin{bmatrix} m \\ n \end{bmatrix}_q = \frac{[m]_{q \dots [m-n+1]_q}}{[n]_{q \dots [1]_q}$.

We will take the following Hopf algebra structure $U_q(\mathfrak{so}_N)$:

$$\begin{aligned}
 (1) \quad & \Delta(q^u) = q^u \otimes q^u, \quad \varepsilon(q^u) = 1, \quad S(q^u) = q^{-u} \quad (u \in \frac{1}{2}P^*), \\
 (2) \quad & \Delta(e_j) = q^{\alpha_j} \otimes e_j + e_j \otimes 1, \quad \varepsilon(e_j) = 0, \quad S(e_j) = -q^{-\alpha_j} e_j \\
 & \quad (1 \leq j \leq n), \\
 (3) \quad & \Delta(f_j) = 1 \otimes f_j + f_j \otimes q^{-\alpha_j}, \quad \varepsilon(f_j) = 0, \quad S(f_j) = -f_j q^{\alpha_j} \\
 & \quad (1 \leq j \leq n),
 \end{aligned} \tag{1.3}$$

where Δ, ε and S denote the comultiplication, the counit and the antipode of $U_q(\mathfrak{so}_N)$ respectively. From now on we briefly write U_q for $U_q(\mathfrak{so}_N)$.

REMARK 1. In what follows we introduce new symbol e_n for $[2]_{q^{1/2}}^{-1} e_n$ (old) in the case of B_n -series to normalize the vector representations.

REMARK 2. We do not have a canonical embedding of $U_q(\mathfrak{so}_{N-1})$ into $U_q(\mathfrak{so}_N)$ because of the difference of their root systems.

Let V be the N -dimensional \mathbb{K} -vector space with canonical basis $\{X_j\}_{1 \leq j \leq N}$:

$$V = \mathbb{K}X_1 \oplus \dots \oplus \mathbb{K}X_N. \tag{1.4}$$

We consider the fundamental representation:

$$\rho_V: U_q(\mathfrak{so}_N) \rightarrow \text{End}_{\mathbb{K}}(V). \tag{1.5}$$

For B_n series we take ρ_V as follows:

$$\begin{aligned} \rho_V(q^{\varepsilon_j}) &= \sum_{i=1}^N E_{ii} q^{\delta_{ij} - \delta_{ij'}} \quad (1 \leq j \leq n), \\ \rho_V(e_j) &= E_{jj+1} - E_{(j+1)j'}, \quad \rho_V(f_j) = E_{j+1j} - E_{j'(j+1)'} \\ &\quad (1 \leq j \leq n-1), \\ \rho_V(e_n) &= E_{nn+1} q^{1/2} - E_{n+1n'}, \quad \rho_V(f_n) = E_{n+1n} q^{-(1/2)} - E_{n'n+1}, \end{aligned} \tag{1.6}$$

where $j' = N - j + 1$ ($1 \leq j \leq N$). For D_n series the representations $\rho_V(q^{\varepsilon_j})$ ($1 \leq j \leq n$) and $\rho_V(e_j), \rho_V(f_j)$ ($1 \leq j \leq n-1$) are given by the preceding formulae and

$$\rho_V(e_n) = E_{n-1n'} - E_{n(n-1)'}, \quad \rho_V(f_n) = E_{n'n-1} - E_{(n-1)'n}. \tag{1.7}$$

Here $\{E_{ij}\}_{1 \leq i, j \leq N}$ are the linear operators on V corresponding to the matrix units with respect to the basis $\{X_j\}$ such that $E_{ij} \cdot X_k = \delta_{jk} X_i$ and $E_{ij} \cdot E_{kl} = \delta_{jk} E_{il}$ for all i, j, k, l . Note that

$$1 < 2 < \dots < n < n+1 < n' < \dots < 2' < 1' \tag{1.8}$$

for B_n series.

1.2. QUANTUM R -MATRICES

We use a quantum R -matrix $R \in \text{End}_{\mathbb{K}}(V \otimes_{\mathbb{K}} V)$ associated with the quantized universal enveloping algebra $U_q(\mathfrak{so}_N)$. It is explicitly given by

$$\begin{aligned} R = R_q &= \sum_{i,j=1}^N E_{ii} \otimes E_{jj} q^{\delta_{ij} - \delta_{ij'}} \\ &\quad + (q - q^{-1}) \sum_{i>j} (E_{ij} \otimes E_{ji} - E_{ij} \otimes E_{i'j'} q^{\rho_i - \rho_j}) \end{aligned} \tag{1.9}$$

where

$$(\rho_1, \dots, \rho_N) = \begin{cases} (n - \frac{1}{2}, n - \frac{3}{2}, \dots, \frac{1}{2}, 0, -\frac{1}{2}, \dots, -n + \frac{3}{2}, -n + \frac{1}{2}) \\ \text{for } B_n \text{ series} \\ (n - 1, n - 2, \dots, 1, 0, 0, -1, \dots, -n + 2, -n + 1) \\ \text{for } D_n \text{ series.} \end{cases}$$

This R -matrix satisfies the *Yang–Baxter equation*:

$$R_{12}R_{13}R_{23} = R_{23}R_{13}R_{12} \tag{1.10}$$

in $\text{End}_{\mathbb{K}}(V_1 \otimes V_2 \otimes V_3)$. Here $V_1 = V_2 = V_3 = V$, and as usual R_{ab} denotes the action of R on the a th and b th components of $V_1 \otimes V_2 \otimes V_3$ according to this order (e.g. $R_{12} = R \otimes \text{id}$ and $R_{23} = \text{id} \otimes R$). We remark that the Yang–Baxter equation (1.10) is equivalent to

$$(\check{R} \otimes \text{id})(\text{id} \otimes \check{R})(\check{R} \otimes \text{id}) = (\text{id} \otimes \check{R})(\check{R} \otimes \text{id})(\text{id} \otimes \check{R}), \tag{1.11}$$

where $\check{R} = PR$ and $P = \sum_{i,j} E_{ij} \otimes E_{ji}: u \otimes v \mapsto v \otimes u$ for $u, v \in V$. Moreover, this R -matrix has an another basic property below.

PROPOSITION 1.1. *The R -matrix \check{R} is an intertwiner from $V \otimes_{\mathbb{K}} V$ to itself. Namely it is a $U_q(\mathfrak{so}_N)$ -homomorphism from $V \otimes_{\mathbb{K}} V$ to itself.*

2. Differential calculus on the quantum vector space

In this section we will introduce the quantum vector space as in [RTF] and construct an algebra of differential operators on it.

2.1. THE ALGEBRAS $\mathcal{A} = A_q(V)$ AND $\hat{\mathcal{A}} = A_q(V^*)$

We keep the notations in Section 1. Recall that the tensor product $V \otimes_{\mathbb{K}} V$ is decomposed into the form

$$V \otimes_{\mathbb{K}} V = V_+ \oplus V_- \oplus V_\phi \tag{2.1}$$

as a U_q -module where V_+, V_- and V_ϕ are the irreducible representations of highest weight $2\varepsilon_1, \varepsilon_1 + \varepsilon_2$ and 0 respectively. Accordingly the intertwiner $\check{R} = PR: V \otimes_{\mathbb{K}} V \rightarrow V \otimes_{\mathbb{K}} V$ has the spectral decomposition

$$\check{R} = qP^{(+)} - q^{-1}P^{(-)} + q^{1-N}P^{(\phi)}, \tag{2.2}$$

where $P^{(+)}, P^{(-)}$ and $P^{(\phi)}$ stand for the corresponding projections to each irreducible component. Note that the projection operator $P^{(-)}$ is explicitly given by

$$P^{(-)} = \frac{\check{R}^2 - (q + q^{1-N})\check{R} + q^{2-N}I}{(q + q^{-1})(q^{-1} + q^{1-N})} \tag{2.3}$$

$$= \frac{1}{(q + q^{-1})} \left(-\check{R} + qI - \frac{q - q^{-1}}{1 + q^{N-2}}J \right), \tag{2.4}$$

where $I = \sum_{i,j=1}^N E_{ii} \otimes E_{jj}$ and $J = \sum_{j=1}^N E_{jj} \otimes E_{j'j'} q^{\rho_{j'}}$.

Following [RTF] we introduce the algebra $\mathcal{A} = A_q(V)$ of regular functions on the quantum vector space defined by

$$\mathcal{A} = A_q(V) := T(V)/(V_-), \tag{2.5}$$

where $T(V)$ is the tensor algebra and (V_-) denotes the two-sided ideal generated by the elements of V_- . In other words, the algebra \mathcal{A} is the \mathbb{K} -algebra generated by X_1, \dots, X_N with fundamental relations:

$$\begin{aligned} (1) \quad & X_l X_k + (q - q^{-1})\delta_{l>k} X_k X_l = q X_k X_l \quad \text{for } k \neq l, l' \\ (2) \quad & X_{k'} X_k q^{\delta_{kk'}-1} + (q - q^{-1})\delta_{k'>k} X_k X_{k'} \\ & - (q - q^{-1}) \sum_{i>k} X_{i'} X_i q^{\rho_i - \rho_k} = q X_k X_{k'} - \frac{q - q^{-1}}{1 + q^{N-2}} Q q^{\rho_k} \end{aligned}$$

for all k (2.6)

where

$$Q = \sum_{j=1}^N X_j X_{j'} q^{\rho_{j'}} \quad \text{and} \quad \delta_{l>k} = \begin{cases} 1 & \text{if } l > k \\ 0 & \text{otherwise.} \end{cases}$$

We remark that Q is the U_q -invariant element of \mathcal{A} , that is, $a \cdot Q = \varepsilon(a)Q$ for all $a \in U_q$.

LEMMA 2.1.

- (1) $X_k X_l = q X_l X_k$ for $k < l$ and $k \neq l, l'$;
- (2) $X_{k'} X_k - X_k X_{k'} = \frac{q - q^{-1}}{q^{\rho_k-1} + q^{-\rho_k+1}} \sum_{j=k+1}^{(k+1)' } X_j X_{j'} q^{\rho_{j'}} \quad (1 \leq k \leq n - 1)$;
- (3) $X_{n'} X_n - X_n X_{n'} = (q^{1/2} - q^{-(1/2)}) X_{n+1}^2$ for B_n series,
 $X_{n'} X_n = X_n X_{n'}$ for D_n series;
- (4) $Q = (1 + q^{N-2}) \left(\sum_{j=1}^n X_j X_{j'} q^{\rho_{j'}} + \frac{q}{q+1} X_{n+1}^2 \right)$ for B_n series,
 $Q = (1 + q^{N-2}) \left(\sum_{j=1}^n X_j X_{j'} q^{\rho_{j'}} \right)$ for D_n series;
- (5) The element $X_{k'} X_k$ ($k' > k$) is expressed by a linear combination of the elements $\{X_l X_{l'}\}$ with l such that $k \leq l \leq l'$.

This proof is immediately obtained by (2.6).

We remark that the fundamental relations of (2.6) are equivalent to (1), (2) and (3) above.

PROPOSITION 2.2. (1) *The algebra \mathcal{A} has a \mathbb{K} -basis $\{X^\nu = X_1^{\nu_1} \cdots X_N^{\nu_N}; \nu_j \in \mathbb{Z}_{\geq 0} \text{ for all } j\}$. (2) *The center of \mathcal{A} is generated by Q .**

The statement (1) is proved by using the *Diamond Lemma* ([B]). See also [NYM, Theorem 1.4].

Before proving Proposition 2.2–(2), we first introduce a total order on the set of monomials of \mathcal{A} . In what follows the symbol X^ν denotes the monomial

$$X^\nu = \begin{cases} X_1^{\nu_1} \cdots X_n^{\nu_n} X_{n+1}^{\nu_{n+1}} X_{n'}^{\nu_{n'}} \cdots X_{1'}^{\nu_{1'}} & \text{for } B_n \text{ series} \\ X_1^{\nu_1} \cdots X_n^{\nu_n} X_{n'}^{\nu_{n'}} \cdots X_{1'}^{\nu_{1'}} & \text{for } D_n \text{ series.} \end{cases} \tag{2.7}$$

Furthermore, $X^{\nu-m\varepsilon_j}$ denotes the element

$$X_1^{\nu_1} \cdots X_j^{\nu_j-m} \cdots X_{1'}^{\nu_{1'}}. \tag{2.8}$$

So the weight of X^ν is $\lambda := (\nu_1 - \nu_{1'})\varepsilon_1 + (\nu_2 - \nu_{2'})\varepsilon_2 + \cdots + (\nu_n - \nu_{n'})\varepsilon_n$, that is, $q^u \cdot X^\nu = q^{(u,\nu)} X^\nu$ for all $u \in \frac{1}{2}P^*$.

To each monomial X^ν we associate a sequence $(\nu) := (|\nu|, \nu_1 - \nu_{1'}, \dots, \nu_n - \nu_{n'}, \nu_1, \nu_2, \dots, \nu_N)$ where $|\nu| = \sum_{j=1}^N \nu_j$. We define a total order \succeq on the set of monomial basis $\{X^\nu\}$ of \mathcal{A} by

$$X^\nu \succeq X^\mu \stackrel{\text{def}}{\iff} (\nu) \succeq_{\text{lex}} (\mu) \tag{2.9}$$

where \succeq_{lex} denotes the usual lexicographic order on $\mathbb{Z}_{\geq 0}^{N+n+1}$.

Proof of Proposition 2.2–(2). We use induction on the total order \succeq above. Let φ be a nonzero element which belongs to the center of \mathcal{A} . We can write $\varphi = d_0 X^\nu + d_1 X^{\nu^1} + \cdots + d_l X^{\nu^l}$ so that $X^\nu \succ X^{\nu^1} \succ \cdots \succ X^{\nu^l}$ and $d_j \in \mathbb{K}, d_j \neq 0$ for all j . Then using Lemma 2.1 we have for each j

$$\begin{aligned} \varphi X_j &\equiv d_0 X^\nu X_j \equiv q^{-\nu_{j+1} \cdots \nu_j^\wedge \cdots \nu_{1'}} d_0 X^{\nu+\varepsilon_j}, \\ X_j \varphi &\equiv d_0 X_j X^\nu \equiv q^{-(\nu_1 + \cdots + \nu_{j-1})} d_0 X^{\nu+\varepsilon_j} \end{aligned}$$

modulo lower order terms, (2.10)

where \wedge indicates the part to be deleted. Since q is not a root of unity, we have

$$\nu_1 + \cdots + \nu_{j-1} - (\nu_{j+1} \cdots + \nu_j^\wedge + \cdots + \nu_{1'}) = 0 \quad (1 \leq j \leq l'). \tag{2.11}$$

Setting $j = 1$, we have $\nu_2 = \cdots = \nu_{2'} = 0$. Furthermore we have $\nu_1 = \nu_{1'}$ from (2.11) for the case of $j \neq 1$.

On the other hand, the leading term of Q^m is $((1 + q^{N-2})q^{-\rho_1})^m X_1^m X_1^m$. So if we put $m = \nu_1 = \nu_1'$ and $\psi = \varphi - d_0((1 + q^{N-2})q^{-\rho_1})^{-m} Q^m$, then ψ belongs to the center of \mathcal{A} and $\varphi \succ \psi$. Hence by induction we complete the proof. \square

Let V^* be the dual space of V with dual basis $\{\partial_j\}_{1 \leq j \leq N}$ such that $\partial_j(X_k) = \delta_{jk}$ for all j, k . We endow V^* with the following U_q -module structure:

$$(a \cdot \xi)(v) = \xi(S(a) \cdot v) \quad \text{for } a \in U_q, \xi \in V^* \quad \text{and } v \in V, \tag{2.12}$$

where S is the antipode of U_q . Then the *contragredient representation* V^* is isomorphic to V as left U_q -module through the map

$$\iota: V \xrightarrow{\sim} V^*, \quad X_j \mapsto \partial_{j'} q^{\rho_{j'}} \quad (1 \leq j \leq N). \tag{2.13}$$

Here we also define the algebra $\hat{\mathcal{A}} = A_q(V^*)$ in a similar way as \mathcal{A} , that is,

$$\hat{\mathcal{A}} = A_q(V^*) := T(V^*)/(V_-^*) \tag{2.14}$$

where $T(V^*)$ is the tensor algebra related to V^* and V_-^* is the irreducible component of $V^* \otimes V^*$ of highest weight $\varepsilon_1 + \varepsilon_2$, corresponding to V_- . It is clear that we can extend ι of (2.13) to the algebra isomorphism of \mathcal{A} to $\hat{\mathcal{A}}$, and the quadratic element

$$\Delta = \sum_{j=1}^N \partial_j \partial_{j'} q^{\rho_j} \tag{2.15}$$

is the U_q -invariant element of $\hat{\mathcal{A}}$ corresponding to Q . The fundamental relations of $\hat{\mathcal{A}}$ are given in the next lemma.

LEMMA 2.3.

- (1) $\partial_k \partial_l = q^{-1} \partial_l \partial_k$ for $k < l$ and $k \neq l, l'$;
- (2) $\partial_{k'} \partial_k - \partial_k \partial_{k'} = -\frac{q - q^{-1}}{q^{\rho_k - 1} + q^{-\rho_k + 1}} \sum_{j=k+1}^{(k+1)' } \partial_j \partial_{j'} q^{\rho_j} \quad (1 \leq k \leq n - 1)$;
- (3) $\partial_{n'} \partial_n - \partial_n \partial_{n'} = -(q^{1/2} - q^{-(1/2)}) \partial_{n+1}^2$ for B_n series,
 $\partial_{n'} \partial_n = \partial_n \partial_{n'}$ for D_n series.

We remark that the projection operator of $V^* \otimes V^*$ to V_-^* is expressed by a polynomial in $s^* = PR^t$ as in the case of $P^{(-)}$ of (2.4) (see Proposition 2.6).

PROPOSITION 2.4. (1) The algebra $\hat{\mathcal{A}}$ has a \mathbb{K} -basis $\{\partial^\mu = \partial_1^{\mu_1} \dots \partial_N^{\mu_N}; \mu_j \in \mathbb{Z}_{\geq 0}\}$. (2) The center of $\hat{\mathcal{A}}$ is generated by Δ of (2.15).

We also remark that the algebras \mathcal{A} and $\hat{\mathcal{A}}$ become *algebras with left U_q -symmetry*. Here we call a \mathbb{K} -algebra A an *algebra with left U_q -symmetry* in the sense that A is the left U_q -module satisfying the following conditions:

for $\varphi, \psi \in A$ and $a \in U_q$

$$a \cdot (\varphi\psi) = \sum_j (a_j^1 \cdot \varphi)(a_j^2 \cdot \psi) \quad \text{and} \quad a \cdot 1 = \varepsilon(a)1, \tag{2.16}$$

where $\Delta(a) = \sum_j a_j^1 \otimes a_j^2$, that is, the both multiplication $A \otimes A \rightarrow A$ and the unit homomorphism $\mathbb{K} \rightarrow A$ are homomorphisms of left U_q -modules.

For convenience we describe the action of generators $\{e_k\}, \{f_k\}$ of U_q on \mathcal{A} .

LEMMA 2.5.

$$\begin{aligned} B_n \text{ series : } e_k \cdot X^\nu &= X^{\nu+\varepsilon_k-\varepsilon_{k+1}}[\nu_{k+1}]_q q^{\nu_k-\nu_{k+1}+1} \\ &\quad - X^{\nu+\varepsilon_{(k+1)'}-\varepsilon_{k'}}[\nu_{k'}]_q q^{\nu_k-\nu_{k+1}+\nu_{(k+1)'}-\nu_{k'}+1} \\ &\quad (1 \leq k \leq n-1), \\ e_n \cdot X^\nu &= X^{\nu+\varepsilon_n-\varepsilon_{n+1}}[\nu_{n+1}] q^{\nu_n-\nu_{n+1}+3/2} \\ &\quad - X^{\nu+\varepsilon_{n+1}-\varepsilon_{n'}}[\nu_{n'}]_q q^{\nu_n-\nu_{n'}+1}, \\ f_k \cdot X^\nu &= X^{\nu-\varepsilon_k+\varepsilon_{k+1}}[\nu_k]_q q^{-\nu_k+\nu_{k+1}-\nu_{(k+1)'}+\nu_{k'}+1} \\ &\quad - X^{\nu-\varepsilon_{(k+1)'}+\varepsilon_{k'}}[\nu_{(k+1)'}]_q q^{-\nu_{(k+1)'}+\nu_{k'}+1} \\ &\quad (1 \leq k \leq n-1), \\ f_n \cdot X^\nu &= X^{\nu-\varepsilon_n+\varepsilon_{n+1}}[\nu_n]_q q^{-\nu_n+\nu_{n'}+1/2} \\ &\quad - X^{\nu-\varepsilon_{n+1}+\varepsilon_{n'}}[\nu_{n+1}] q^{-\nu_{n+1}+\nu_{n'}+1}; \end{aligned} \tag{2.17}$$

D_n series: The action of $e_k, f_k (k = 1, \dots, n-1)$ are as same as the above.

$$\begin{aligned} e_n \cdot X^\nu &= X^{\nu+\varepsilon_{n-1}-\varepsilon_{n'}}[\nu_{n'}]_q q^{\nu_{n-1}-\nu_{n'}+1} \\ &\quad - X^{\nu+\varepsilon_n-\varepsilon_{(n-1)'}}[\nu_{(n-1)'}]_q q^{\nu_{n-1}+\nu_n-2\nu_{n'}-\nu_{(n-1)'}+1}, \\ f_n \cdot X^\nu &= X^{\nu-\varepsilon_{n-1}+\varepsilon_{n'}}[\nu_{n-1}]_q q^{-\nu_{n-1}-2\nu_n+\nu_{n'}+\nu_{(n-1)'}+1} \\ &\quad - X^{\nu-\varepsilon_n+\varepsilon_{(n-1)'}}[\nu_n]_q q^{-\nu_n+\nu_{(n-1)'}+1}. \end{aligned}$$

Remark that we use the two kind of q -integers here.

2.2. DIFFERENTIAL CALCULUS ON \mathcal{A}

In this subsection we construct an algebra of “differential operators” on \mathcal{A} .

PROPOSITION 2.6. Put $s = \check{R}$, $s^* = PR^t$ and $s_1 = P(R^{-1})^{t_1}$ (t_1 denotes the transposition in the first component). Then we have the following commutative diagram of U_q -isomorphisms:

$$\begin{array}{ccccc}
 V^* \otimes V & \xleftarrow{\iota \otimes \text{id}} & V \otimes V & \xrightarrow{\iota \otimes \iota} & V^* \otimes V^* \\
 \downarrow s_1 & & \downarrow s & & \downarrow s^* \\
 V \otimes V^* & \xleftarrow{\text{id} \otimes \iota} & V \otimes V & \xrightarrow{\iota \otimes \iota} & V^* \otimes V^*
 \end{array} \tag{2.18}$$

where ι is the U_q -isomorphism of (2.13). Furthermore the following series of Yang–Baxter equations hold:

$$\begin{aligned}
 (s \otimes \text{id})(\text{id} \otimes s_1)(s_1 \otimes \text{id}) &= (\text{id} \otimes s_1)(s_1 \otimes \text{id})(\text{id} \otimes s) \\
 \text{on } V^* \otimes V \otimes V, & \tag{2.19}
 \end{aligned}$$

$$\begin{aligned}
 (s_1 \otimes \text{id})(\text{id} \otimes s_1)(s^* \otimes \text{id}) &= (\text{id} \otimes s^*)(s_1 \otimes \text{id})(\text{id} \otimes s_1) \\
 \text{on } V^* \otimes V^* \otimes V. & \tag{2.20}
 \end{aligned}$$

Proof. The commutativity of the diagram above can be checked by direct calculations with $\iota = \sum_{j=1}^N E_{j'j} q^{\rho_{j'}}$ (Note that $R^{-1} = R_{q^{-1}}$). The equation (2.19) and (2.20) are equivalent to (1.10). \square

REMARK. In general for any pair of representations $(\rho_{V_1}, V_1), (\rho_{V_2}, V_2)$, we can derive the fact that the matrices $PR_{V_1V_2} \in \text{Hom}_{\mathbb{K}}(V_1 \otimes V_2, V_2 \otimes V_1)$, $PR_{V_1V_2}^t \in \text{Hom}_{\mathbb{K}}(V_1^* \otimes V_2^*, V_2^* \otimes V_1^*)$ and $P(R_{V_1V_2}^{-1})^{t_1} \in \text{Hom}_{\mathbb{K}}(V_1^* \otimes V_2, V_2 \otimes V_1^*)$ are actually intertwiners, where $R_{V_1V_2} := (\rho_{V_1} \otimes \rho_{V_2})(\mathcal{R})$ and \mathcal{R} is the universal R -matrix in $U_q(\mathfrak{g}) \otimes U_q(\mathfrak{g})$.

Now, let c be an indeterminate over \mathbb{K} with U_q -invariance: $a \cdot c = \varepsilon(a)c$ for all $a \in U_q$. We want to sew up q -analogues of Heisenberg’s commutation relations:

$$\partial_i X_j - X_j \partial_i = \delta_{ij} \tag{2.21}$$

in a U_q -module $\mathcal{A} \otimes_{\mathbb{K}} \hat{\mathcal{A}} \otimes_{\mathbb{K}} \mathcal{L}$ where $\mathcal{L} = \mathbb{K}[c, c^{-1}]$.

We first consider the following intertwiners:

$$\begin{aligned}
 s_2: V^* \otimes V &\rightarrow V \otimes V^* \oplus \mathbb{K}c, \\
 s_3: \mathbb{K}c \otimes V &\rightarrow V \otimes \mathbb{K}c, \\
 s_4: \mathbb{K}c \otimes V^* &\rightarrow V^* \otimes \mathbb{K}c,
 \end{aligned} \tag{2.22}$$

such that

$$\begin{aligned}
 s_2: \partial_i \otimes X_j &\mapsto s_1(\partial_i \otimes X_j) + \delta_{ij}c, \\
 s_3: c \otimes X_j &\mapsto qX_j \otimes c \quad (1 \leq j \leq N), \\
 s_4: c \otimes \partial_j &\mapsto q^{-1} \partial_j \otimes c \quad (1 \leq j \leq N).
 \end{aligned}
 \tag{2.23}$$

We set a \mathbb{K} -vector space

$$W := V \oplus V^* \oplus \mathbb{K}c \oplus \mathbb{K}c^{-1}.
 \tag{2.24}$$

Furthermore, we set a \mathbb{K} -vector subspace F in the tensor algebra $T(W)$ as follows:

$$\begin{aligned}
 F := & V_- \oplus V_-^* \oplus \mathbb{K}(c \cdot c^{-1} - 1) \oplus \mathbb{K}(c^{-1} \cdot c - 1) \\
 & \oplus \left(\bigoplus_{i,j=1}^N \mathbb{K}(\text{id} - s_2)(\partial_i \otimes X_j) \right) \\
 & \oplus \left(\bigoplus_{j=1}^N \mathbb{K}(\text{id} - s_3)(c \otimes X_j) \right) \oplus \left(\bigoplus_{j=1}^N \mathbb{K}(\text{id} - s_4)(c \otimes \partial_j) \right) \\
 & \text{(see (2.5), (2.14)).}
 \end{aligned}
 \tag{2.25}$$

Then we define “the algebra of differential operators” \mathcal{D} by

$$\mathcal{D} := T(W)/(F),
 \tag{2.26}$$

where (F) denotes the two-sided ideal in $T(W)$. In other words, the algebra \mathcal{D} is the \mathbb{K} -algebra generated by $X_1, \dots, X_N, \partial_1, \dots, \partial_N$ and c, c^{-1} with following fundamental relations:

$$(1), (2) \text{ and } (3) \text{ of Lemma 2.1,}
 \tag{2.27}$$

$$(1), (2) \text{ and } (3) \text{ of Lemma 2.3,}
 \tag{2.28}$$

$$c \cdot c^{-1} = 1 = c^{-1} \cdot c,
 \tag{2.29}$$

$$\begin{aligned}
 \partial_k X_k &= X_k \partial_k q^{\delta_{kk'}-1} - (q - q^{-1}) \sum_{j < k} X_j \partial_j \\
 &+ (q - q^{-1}) \delta_{k > k'} X_{k'} \partial_{k'} q^{2\rho_{k'}} + c \quad (1 \leq k \leq N),
 \end{aligned}
 \tag{2.30}$$

$$\partial_k X_j = X_j \partial_k + (q - q^{-1}) \delta_{k>j} X_k \partial_j q^{-\rho_k + \rho_j} \quad (k \neq j, j'), \tag{2.31}$$

$$\partial_k X_{k'} = q X_{k'} \partial_k \quad (k \neq k'), \tag{2.32}$$

$$c \cdot X_j = q X_j \cdot c, \quad c \cdot \partial_j = q^{-1} \partial_j \cdot c. \tag{2.33}$$

We remark that the relations (2.30)–(2.32) are due to $(\text{id} - s_2)(\partial_i \otimes X_j) = 0$.

THEOREM 2.7. *The \mathbb{K} -algebra \mathcal{D} has \mathbb{K} -basis $\{X^\nu \partial^\mu c^l = X_1^{\nu_1} \cdots X_N^{\nu_N} \partial_1^{\mu_1} \cdots \partial_N^{\mu_N} c^l; \nu_j, \mu_j \in \mathbb{Z}_{\geq 0}, l \in \mathbb{Z}\}$ and has a structure of left U_q -symmetry (see the remarks after Proposition 2.4). Namely, there exists a canonical U_q -isomorphism of $\mathcal{A} \otimes_{\mathbb{K}} \hat{\mathcal{A}} \otimes_{\mathbb{K}} \mathcal{L}$ onto \mathcal{D} .*

Proof. By using the fundamental relations in \mathcal{D} , any element of \mathcal{D} can be expressed in a linear combination of *normally ordered monomials* of the form $X^\nu \partial^\mu c^l = X_1^{\nu_1} \cdots X_N^{\nu_N} \partial_1^{\mu_1} \cdots \partial_N^{\mu_N} c^l$. We call this procedure *normal reduction*. As we know from the way of construction of \mathcal{D} , it is clear that the embeddings $\mathcal{A} \hookrightarrow \mathcal{D}$, $\hat{\mathcal{A}} \hookrightarrow \mathcal{D}$ and $\mathcal{L} \hookrightarrow \mathcal{D}$ are \mathbb{K} -algebra homomorphisms. It is also clear that there is a canonical U_q -homomorphism of $\mathcal{A} \otimes_{\mathbb{K}} \hat{\mathcal{A}} \otimes_{\mathbb{K}} \mathcal{L}$ onto \mathcal{D} . To complete the proof, we will show the independence of the monomials $X^\nu \partial^\mu c^l$ in the statement above.

Let \mathcal{D}' be the subalgebra of \mathcal{D} generated by $\{X_j\}, \{\partial_j\}$ and c with fundamental relations (2.27)–(2.23) except (2.29). We will first show that \mathcal{D}' has \mathbb{K} -basis $\{X^\nu \partial^\mu c^l = X_1^{\nu_1} \cdots X_N^{\nu_N} \partial_1^{\mu_1} \cdots \partial_N^{\mu_N} c^l; \nu_j, \mu_j, l \in \mathbb{Z}_{\geq 0}\}$. Then one can easily show that the algebra \mathcal{D} has desired bases. Owing to the Diamond Lemma ([B]), we have enough to show that the normal reduction of the monomials $\partial_i X_j X_k$ ($j > k$) and $\partial_i \partial_j X_k$ ($i > j$) are compatible with the relations of \mathcal{A} and $\hat{\mathcal{A}}$ (Other cases are trivial). In other words the normal reduction has no ambiguities (see [B, Theorem 1.2]). Let

$$\partial_i X_j = \sum_{\alpha, \beta} r_{\alpha\beta}^{ij} X_\alpha \partial_\beta + \delta_{ij} c \quad \text{and} \quad X_j X_k = f(X) = \sum_{\alpha \leq \beta} m_{\alpha\beta}^{jk} X_\alpha X_\beta$$

$$(\text{we put } s_1 = P(R^{-1})^{t_1} = \sum E_{\alpha i} \otimes E_{\beta j} r_{\alpha\beta}^{ij}, \quad \text{and}$$

$$r_{\alpha\beta}^{ij}, m_{\alpha\beta}^{jk} \in \mathbb{K}) \tag{2.34}$$

be the results of normal reductions of the monomials $\partial_i X_j$ and $X_j X_k$ respectively. Then one can consider the following two ways of reductions (\smile indicates the part to be reduced):

$$\partial_i X_j X_k = \left\{ \begin{array}{l} \partial_i \underbrace{X_j X_k} = (\sum_{\alpha, \beta} r_{\alpha\beta}^{ij} X_\alpha \partial_\beta + \delta_{ij} c) X_k \\ \qquad \qquad \qquad = \sum_{\alpha, \beta} r_{\alpha\beta}^{ij} X_\alpha \partial_\beta X_k + \delta_{ij} c \cdot X_k = \dots \\ \qquad \qquad \qquad = \sum_{l=1}^N g_l(X) \partial_l + g_0(X) \cdot c \\ \partial_i \underbrace{X_j X_k} = \partial_i f(X) = \partial_i (\sum_{\alpha \leq \beta} m_{\alpha\beta}^{jk} X_\alpha X_\beta) \\ \qquad \qquad \qquad = \sum_{\alpha \leq \beta} m_{\alpha\beta}^{jk} \partial_i \underbrace{X_\alpha X_\beta} \\ \qquad \qquad \qquad = \sum_{\alpha \leq \beta} m_{\alpha\beta}^{jk} (\sum_{\gamma, \delta} r_{\gamma\delta}^{i\alpha} X_\gamma \partial_\delta X_\beta + \delta_{i\alpha} c \cdot X_\beta) \\ \qquad \qquad \qquad = \dots \\ \qquad \qquad \qquad = \sum_{l=1}^N h_l(X) \partial_l + h_0(X) \cdot c, \end{array} \right. \tag{2.35}$$

where $g_l(X), h_l(X) (0 \leq l \leq N)$ are polynomials in \check{R} , determined by the normal reductions above. So, we have to show that $g_l(X) = h_l(X)$ for all l . Since the projection $P^{(-)}$ is a polynomial in \check{R} (see (2.3)), one gets

$$(P^{(-)} \otimes \text{id})(\text{id} \otimes s_1)(s_1 \otimes \text{id}) = (\text{id} \otimes s_1)(s_1 \otimes \text{id})(\text{id} \otimes P^{(-)}) \tag{2.36}$$

by using (2.19) successively. From (2.36) and the definition of s_2 one gets

$$\partial_j V_- \subset \sum_{l=1}^N V_- \partial_l + \sum_{l=1}^N \mathbb{K} X_l \cdot c. \tag{2.37}$$

Hence we have $g_l(X) = h_l(X)$ in \mathcal{A} for $l = 1, \dots, N$, since $X_j X_k - f(X) \in V_-$. To show that $g_0(X) = h_0(X)$, we have to investigate case by case. For example, for any $k > j, k \neq j, j'$ and $k \neq k'$ we have

$$\begin{aligned} \partial_k \underbrace{X_k X_j} &= \left\{ X_k \partial_k q^{-1} - (q - q^{-1}) \sum_{l < k} X_l \partial_l \right. \\ &\quad \left. + (q - q^{-1}) \delta_{k > k'} X_{k'} \partial_{k'} q^{2\rho_{k'}} + c \right\} \cdot X_j \\ &\equiv -(q - q^{-1}) X_j \partial_j X_j + c \cdot X_j \pmod{\mathcal{A} \otimes \hat{\mathcal{A}}} \\ &\equiv -(q - q^{-1}) X_j \cdot c + q X_j \cdot c \pmod{\mathcal{A} \otimes \hat{\mathcal{A}}} \\ &= q^{-1} X_j \cdot c. \end{aligned} \tag{2.38}$$

On the other hand,

$$\begin{aligned}
 \partial_k X_k X_j &= \partial_k X_j X_k q^{-1} \\
 &= X_j \partial_k X_k q^{-1} \\
 &\equiv q^{-1} X_j \cdot c \text{ mod } \mathcal{A} \otimes \hat{\mathcal{A}}.
 \end{aligned}
 \tag{2.39}$$

We can check that $g_0(X) = h_0(X)$ about all other cases in the same way. So we have proved that the fundamental relations in \mathcal{A} are compatible with the multiplication in \mathcal{D} . As to the monomial $\partial_i \partial_j X_k$, we can prove it in the same way. \square

Here we must refer to the work of U. C. Watamura, M. Schlieker and S. Watamura [WSW]. As mentioned in the introduction, they also constructed “the algebra of differential operators” \mathcal{D}' starting from introducing the exterior derivative with left $A_q(\text{SO}(N))$ -covariance where $A_q(\text{SO}(N))$ is the coordinate ring of quantum group $\text{SO}_q(N)$ (see [RTF]). Their algebra $\mathcal{D}' = \mathbb{K}[x^1, \dots, x^N, \partial_1, \dots, \partial_N]$ in [WSW] should have the “right” U_q -module structure and the “right” U_q -symmetry. But these do not seem clear from their construction.

To clarify the difference between their algebra \mathcal{D}' and our algebra \mathcal{D} , we will first construct a “right U_q -symmetry” version of \mathcal{D} . Let \mathcal{D}'' be the algebra obtained by replacing s, s_1 and s^* by PR^{-1}, PR^{t_2} and $P(R^{-1})^t$, moreover s_3 and s_4 by $c \otimes X_j \rightarrow q^{-1} X_j \otimes c$ and $c \otimes \partial_j \rightarrow q \partial_j \otimes c$. Then the algebra \mathcal{D}'' has the same properties of \mathcal{D} with right U_q -symmetry and the algebra \mathcal{D}' in [WSW] is obtained by resetting $c \rightarrow q^{-1} c, \partial_j c^{-1} \rightarrow \partial_j$ and $X_j \rightarrow x^j$. Here remark that our matrix $\hat{R} = PR$ coincides with \hat{R} in [WSW].

Conversely the structure of our algebra \mathcal{D}'' leads us to “the twisted Leibniz Rule”, that is, for $f, g \in A_q(V)$ we have $d(fg) = (df)c(g) + f(dg) (= (df)gq^{-\text{deg}g} + f(dg)$ if g is homogeneous). In fact the calculations of (II.19) and (II.26) in [WSW], by using this twisted exterior derivative d and the derivatives ∂_j such that $d = \sum_j dX_j \partial_j$, determines the same structure of \mathcal{D}'' . As we will know later (Theorem 3.4), our generator c is essentially corresponding to a group-like element of $U_q(\mathfrak{sl}_2)$ related to the oscillator representation.

We now consider a canonical map

$$\mathcal{D} \mapsto \mathcal{D} / \left(\sum_{j=1}^N \mathcal{D} \partial_j + \mathcal{D}(c - 1) + \mathcal{D}(c^{-1} - 1) \right) \simeq \mathcal{A}.
 \tag{2.40}$$

We denote by $\partial(\varphi)$ the canonical image of $\partial \otimes \varphi$ for $\partial \in \mathcal{A} \otimes \hat{\mathcal{A}} \otimes \mathbb{K}[c, c^{-1}]$ and $\varphi \in \mathcal{A}$. Then we can directly calculate the action of ∂_k on the monomial basis in \mathcal{A} .

PROPOSITION 2.8.

$$\begin{aligned}
 \partial_k(X^\nu) &= X^{\nu-\varepsilon_k}[\nu_k]_q q^{\nu_{k+1}+\dots+\nu_{l'}} \quad (1 \leq k \leq n) \\
 \partial_{n+1}(X^\nu) &= X^{\nu-\varepsilon_{n+1}}[\nu_{n+1}]_q q^{\nu_{n'}+\dots+\nu_{l'}} \quad (B_n \text{ series only}) \\
 \partial_{k'}(X^\nu) &= X^{\nu-\varepsilon_{k'}}[\nu_{k'}]_q q^{\nu_{k'}+\nu_{(k-1)'}+\dots+\nu_{l'}} \\
 &+ \sum_{j=k+1}^n X^{\nu+\varepsilon_k-\varepsilon_j-\varepsilon_{j'}}[\nu_j]_q[\nu_{j'}]_q (q - q^{-1})q^{\rho_k-\rho_j} \\
 &\times q^{\nu_k+\dots+\nu_{j-1}+\nu_{(j-1)'}+\dots+\nu_{l'}} \\
 &+ X^{\nu+\varepsilon_k-2\varepsilon_{n+1}} \frac{q - q^{-1}}{1 + q} [\nu_{n+1} - 1][\nu_{n+1}]_q q^{\rho_k+2} \\
 &\times q^{(\nu_k+\dots+\nu_{l'})-2\nu_{n+1}} \quad (1 \leq k \leq n). \tag{2.41}
 \end{aligned}$$

REMARK. In the notations above we distinguish ν_{n+1} of B_n series and $\nu_{n'}$ of D_n series, so the last term of the third equation does not appear for D_n series.

2.3. SOME FUNDAMENTAL IDENTITIES IN \mathcal{D}

In this subsection we investigate the structure of \mathcal{D} related to the oscillator representation of $U_q(\mathfrak{sl}_2)$ (see Theorem 3.4).

PROPOSITION 2.9. For any j the following relations hold in \mathcal{D} :

- (1) $E X_j = q^{-1} X_j E + \frac{q - q^{-1}}{1 + q^{N-2}} q^{N-2-\rho_j} Q \partial_{j'} + X_j \cdot c;$
 where $E = \sum_{k=1}^N X_k \partial_k;$
- (2) $\Delta X_j = X_j \Delta + (1 + q^{N-2}) q^{-\rho_j} \partial_{j'} \cdot c;$
- (3) $\tilde{E} X_j = q^{-1} X_j \tilde{E} + X_j \cdot c;$
 where $\tilde{E} = E - \frac{q - q^{-1}}{(1 + q^{N-2})^2} q^{N-1} Q \Delta \cdot c^{-1},$
- (4) $\partial_j Q = Q \partial_j + (1 + q^{N-2}) q^{-\rho_j+1} X_{j'} \cdot c;$
- (5) $\partial_j E = q^{-1} E \partial_j + \frac{q - q^{-1}}{1 + q^{N-2}} q^{N-2-\rho_j} X_{j'} \Delta + q^{-1} \partial_j \cdot c;$

$$\begin{aligned}
 (6) \quad EQ &= QE + (1 + q^{N-2})qQ \cdot c; \\
 (7) \quad \Delta E &= E\Delta + (1 + q^{N-2})q^{-1}\Delta \cdot c.
 \end{aligned}
 \tag{2.42}$$

We remark that E is the trivial element of $V \otimes V^*$. From Proposition 2.9–(3), we have

$$\tilde{E}(X^\nu) = [\nu_1 + \cdots + \nu_{1'}]_q X^\nu.
 \tag{2.43}$$

Hence for any $\varphi \in \mathcal{A}$ we have

$$\tilde{E}(\varphi) = \frac{c - c^{-1}}{q - q^{-1}}(\varphi).
 \tag{2.44}$$

Now we shall write q^ε for c conveniently, so we have

$$\tilde{E} = \frac{q^\varepsilon - q^{-\varepsilon}}{q - q^{-1}} = [\varepsilon]_q
 \tag{2.45}$$

as an operator on \mathcal{A} . So it is convenient to use \tilde{E} for E .

We can show the following most important relations in \mathcal{D} .

PROPOSITION 2.10. *There exists a following identity between Laplacian Δ and length Q :*

$$\Delta Q = Q\Delta + (1 + q^{N-2})^2 q^{-N+2} E \cdot c + \frac{(1 + q^{N-2})^2}{1 + q} q^{-N+3} [N] c^2.
 \tag{2.46}$$

Furthermore, for any $s \geq 1$ we have using \tilde{E} ,

$$\begin{aligned}
 \Delta Q^s &= q^{2s} Q^s \Delta + \frac{(1 + q^{N-2})^2}{1 + q} q^{-N+2} [2s] Q^{s-1} \tilde{E} \cdot c \\
 &\quad + \frac{(1 + q^{N-2})^2}{(1 + q)^2} q^{-N+3} [2s][N + 2s - 2] Q^{s-1} \cdot c^2.
 \end{aligned}
 \tag{2.47}$$

COROLLARY 2.11. *As an operator on \mathcal{A} one has*

$$\begin{aligned}
 \Delta Q^s &= \\
 &= q^{2s} Q^s \Delta + Q^{s-1} \frac{(1 + q^{N-2})^2}{(1 + q)^2} q^{-N+3} [2s][N + 2s - 2 + 2\varepsilon].
 \end{aligned}
 \tag{2.48}$$

In particular we have

$$\Delta(Q^s) = Q^{s-1} \frac{(1 + q^{N-2})^2}{(1 + q)^2} q^{-N+3} [2s][N + 2s - 2].
 \tag{2.49}$$

Proposition 2.10 can be shown by direct calculation using next lemma.

LEMMA 2.12. *The following nontrivial relations hold in \mathcal{A} and $\hat{\mathcal{A}}$:*

$$X_1 X_N q^{-1} = X_N X_1 q - \frac{q - q^{-1}}{1 + q^{N-2}} Q q^{\rho_1}, \tag{2.50}$$

$$\partial_N \partial_1 q^{-1} = \partial_1 \partial_N q - \frac{q - q^{-1}}{1 + q^{N-2}} \Delta q^{\rho_1}. \tag{2.51}$$

Proof. This immediately follows from (2.6)–(2) and the algebra isomorphism ι of (2.13). □

Finally we describe the action of Δ to \mathcal{A} .

PROPOSITION 2.13. *The action of Laplacian Δ to the monomial basis of \mathcal{A} is given by*

$$\begin{aligned} \Delta(X^\nu) &= (1 + q^{N-2})q^{\nu_1 + \dots + \nu_{l'} - 1} \\ &\times \left\{ \sum_{j=1}^n X^{\nu - \varepsilon_j - \varepsilon_{j'}} [\nu_j]_q [\nu_{j'}]_q q^{-\rho_j} \times q^{\nu_1 + \dots + \nu_{j-1} + \nu_{(j-1)'} + \dots + \nu_{l'}} \right. \\ &\left. + X^{\nu - 2\varepsilon_{n+1}} \frac{1}{1 + q} [\nu_{n+1} - 1] [\nu_{n+1}] q^{\nu_1 + \dots + \nu_{l'} - 2\nu_{n+1} + 2} \right\}. \tag{2.52} \end{aligned}$$

REMARK. For D_n series we put $\nu_{n+1} = 0$ (see Proposition 2.10).

3. Quantum spheres and the space of harmonic polynomials

3.1. QUANTIZED HARMONICS

We will first study the irreducible decomposition of the algebra $\mathcal{A} = \mathcal{A}_q(V)$.

From Proposition 2.2–(1) we immediately get the homogeneous decomposition of \mathcal{A} :

$$\mathcal{A} = \bigoplus_{k=0}^{\infty} \mathcal{A}_k, \tag{3.1}$$

where \mathcal{A}_k denotes the subspace of homogeneous polynomials of degree k . Let H_k be the space of harmonic polynomials of degree k defined by

$$H_k := \{\varphi \in \mathcal{A}_k; \Delta(\varphi) = 0\}. \tag{3.2}$$

THEOREM 3.1. *The space \mathcal{A}_k is decomposed as follows:*

$$\mathcal{A}_k = \begin{cases} H_k & (k = 0, 1) \\ H_k \oplus Q\mathcal{A}_{k-2} & (k \geq 2). \end{cases} \tag{3.3}$$

In particular

$$\mathcal{A}_k = \bigoplus_{j=0}^{\lfloor \frac{k}{2} \rfloor} Q^j H_{k-2j}, \tag{3.4}$$

where $\lfloor p \rfloor$ denotes the maximum integer less than or equals to p .

Proof. (Step 1) This is clear when $k = 0, 1$. Suppose that $k \geq 2$, and we will show that $H_k \cap Q\mathcal{A}_{k-2} = 0$ in \mathcal{A}_k . Let F be a nonzero element of $H_k \cap Q\mathcal{A}_{k-2}$. We can take the maximum integer $j \geq 1$ such that $F = Q^j G$ for some nonzero element of \mathcal{A}_{k-2j} . Then from (2.48) we have

$$\begin{aligned} 0 = \Delta(F) &= \Delta(Q^j G) = q^{2j} Q^j \Delta(G) + Q^{j-1} \frac{(1 + q^{N-2})^2}{(1 + q)^2} q^{-N+3} \\ &\quad \times [2j][N + 2j - 2 + 2(k - 2j)]G. \end{aligned} \tag{3.5}$$

Hence we have

$$\begin{aligned} F = Q^j G &= \frac{(1 + q)^2}{(1 + q^{N-2})^2} q^{N-3+2j} \\ &\quad \times \frac{(-1)}{[2j][N - 2j - 2 + 2k]} Q^{j+1} \Delta(G). \end{aligned} \tag{3.6}$$

Here $\Delta(G)$ and the denominator in the right-hand side are not zero, so we have contradiction about the maximality of j .

(Step 2) We put $d_k = \dim_{\mathbb{K}} \mathcal{A}_k$ and $h_k = \dim_{\mathbb{K}} H_k$, then we have $h_k + d_{k-2} \leq d_k$ from (Step 1). On the other hand, the kernel of $\Delta: \mathcal{A}_k \rightarrow \mathcal{A}_{k-2}$ is just H_k , so we have $d_k - h_k \leq d_{k-2}$. Hence $h_k + d_{k-2} = d_k$. \square

THEOREM 3.2. *Suppose $N \geq 3$, then the spaces H_k ($k \geq 0$) are irreducible U_q -modules with highest weight vector X_1^k .*

Before proving Theorem 3.2, we remark the general results by Lusztig [L].

Let P' be a \mathbb{Z} -lattice $\sum_{j=1}^n \mathbb{Z} \Lambda_j$ where Λ_j are the fundamental weights associated with a simple Lie algebra \mathfrak{g} of rank n , and P^+ be the set of all dominant integral weights in P' :

$$P^+ := \left\{ \lambda \in P'; \frac{2(\lambda, \alpha_j)}{(\alpha_j, \alpha_j)} \in \mathbb{Z}_{\geq 0} \text{ for all } j \right\}. \tag{3.7}$$

For each $\lambda \in P^+$ we denote by $V(\lambda)$ the unique irreducible $U_q(\mathfrak{g})$ -module with highest weight λ . Lusztig ([L]) showed that every finite dimensional irreducible “ P' -weighted” $U_q(\mathfrak{g})$ -module is isomorphic to $V(\lambda)$ for some $\lambda \in P^+$. Here “ P' -weighted” module means that it has a \mathbb{K} -basis consisting of weight vectors with weights in P' . Furthermore, for each $V(\lambda)(\lambda \in P^+)$ the analogue of the Weyl’s character formula holds. So one sees that $V(\lambda)$ has the same degree as the classical one.

LEMMA 3.3. *Let \mathcal{D}^{U_q} be the set of all left U_q -invariant element in \mathcal{D} :*

$$\mathcal{D}^{U_q} := \{\eta \in \mathcal{D}; a \cdot \eta = \varepsilon(a)\eta \text{ for all } a \in U_q\}. \tag{3.8}$$

Then the action of \mathcal{D}^{U_q} and U_q on \mathcal{A} are commuting with each other.

Proof. For each $a \in U_q, \eta \in \mathcal{D}^{U_q}$ and $\varphi \in \mathcal{A}$, we have

$$\begin{aligned} a \cdot (\eta \otimes \varphi) &= \sum_j (a_j^1 \cdot \eta) \otimes (a_j^2 \cdot \varphi) = \sum_j \varepsilon(a_j^1)\eta \otimes (a_j^2 \cdot \varphi) \\ &= \eta \otimes (((\varepsilon \otimes \text{id})\Delta)(a)) \cdot \varphi \\ &= \eta \otimes (a \cdot \varphi) \end{aligned} \tag{3.9}$$

where $\Delta(a) = \sum_j a_j^1 \otimes a_j^2$. Then we have $a \cdot (\eta(\varphi)) = \eta(a \cdot \varphi)$. □

Proof of Theorem 3.2. From Lemma 3.3 and Proposition 2.13, we see that $H_k (k \geq 0)$ are left U_q -modules and X_1^k is a highest weight vector of H_k of weight $k\varepsilon_1$ for all k . Therefore there is a U_q -isomorphism of $V(k\varepsilon_1)$ into H_k . On the other hand we can see that $\dim_{\mathbb{K}} H_k = \binom{N+k-1}{k} - \binom{N+k-3}{k-2}$ from Proposition 2.2 and Theorem 3.1, which coincides with that of $V(k\varepsilon_1)$ where $\binom{n}{m} := \frac{n(n-1)\cdots(n-m+1)}{m!}$. So we have $H_k \simeq V(k\varepsilon_1)$ for all k . □

The canonical map of (2.40) induces a \mathbb{K} -algebra homomorphism

$$\rho: \mathcal{D} \rightarrow \text{End}_{\mathbb{K}}(\mathcal{A}) \tag{3.10}$$

such that $\rho(\eta)(\varphi) = \eta(\varphi)$ for $\eta \in \mathcal{D}$ and $\varphi \in \mathcal{A}$. Then we have the next statement.

THEOREM 3.4. *The space \mathcal{D}^{U_q} of \mathcal{D} becomes an algebra and is generated by Q, Δ, E and c, c^{-1} over \mathbb{K} . Furthermore, the image $\rho(\mathcal{D}^{U_q})$ gives rise to a representation of $U_q(\mathfrak{sl}_2)$ on \mathcal{A} (there is a \mathbb{K} -algebra homomorphism of $U_q(\mathfrak{sl}_2)$ onto $\rho(\mathcal{D}^{U_q})$).*

Proof. Let $\hat{\mathcal{A}}_k$ be the homogeneous subspace of degree k in $\hat{\mathcal{A}}$, and \hat{H}_k be a left U_q -module generated by ∂_1^k . Then the module \hat{H}_k is an irreducible U_q -module with highest weight vector ∂_1^k , isomorphic to $V(k\varepsilon_1)$ through the algebra isomorphism ι of (2.13). Moreover we have

$$\hat{\mathcal{A}}_k = \bigoplus_{j=0}^{\lfloor \frac{k}{2} \rfloor} \hat{H}_{k-2j} \Delta^j. \tag{3.11}$$

Hence we have

$$\mathcal{A} \otimes \hat{\mathcal{A}} = \bigoplus_{k=0}^{\infty} \left[\bigoplus_{l=0}^k (\mathcal{A}_l \otimes \hat{\mathcal{A}}_{k-l}) \right] \tag{3.12}$$

and

$$\mathcal{A}_l \otimes \hat{\mathcal{A}}_{k-l} = \bigoplus_{\substack{0 \leq s \leq \lfloor \frac{l}{2} \rfloor \\ 0 \leq t \leq \lfloor \frac{k-l}{2} \rfloor}} Q^s H_{l-2s} \otimes \hat{H}_{k-l-2t} \Delta^t. \tag{3.13}$$

So we have enough to investigate the U_q -invariant subspace of $H_{r_1} \otimes \hat{H}_{r_2}$.

Recall that $V(r_1\varepsilon_1) \otimes V(r_2\varepsilon_1)$ has trivial representation with multiplicity one if $r = r_1 = r_2$ and otherwise it has no trivial representation, since the dual of $V(r_1\varepsilon_1)$ is isomorphic to itself in this case. Therefore we have to show that the U_q -invariant element of $H_r \otimes \hat{H}_r$ is expressed by a polynomial in Q, Δ, E and c, c^{-1} . We will prove this by induction on r .

We can easily see that a U_q -invariant element E^r has a nonzero term $X_1^r \partial_1^r q^{-r}$ when we reduce E^r to the normal order in \mathcal{D} (see the proof of Theorem 2.7). Hence it is clear that the image φ of the projection E^r to the trivial representation of $H_r \otimes \hat{H}_r \simeq V(r\varepsilon_1) \otimes V(r\varepsilon_1)$ does not disappear. We remark that this φ is the unique U_q -invariant element of $H_r \otimes \hat{H}_r$ up to constant multiple. Hence, from the decomposition of (3.13) with $l = k - l = r$ and by induction on r , φ can be expressed by a polynomial in E, Q, Δ and c, c^{-1} .

From first statement and the definition of \tilde{E} , we can say that the algebra \mathcal{D}^{U_q} is generated by Q, Δ, \tilde{E} and c, c^{-1} . Furthermore, from (2.44) and (2.45), the image $\rho(\mathcal{D}^{U_q})$ is generated by Q, Δ and c, c^{-1} . Let

$$\begin{aligned} \tilde{\Delta} &:= \Delta c^{-1} \frac{(-1)q^{N/2}}{(1 + q^{N-2})^2}, \\ \tilde{c} &:= q^{N/2+\varepsilon} = q^{N/2} \cdot c, \end{aligned} \tag{3.14}$$

then we have from (2.48)

$$Q\tilde{\Delta} - \tilde{\Delta}Q = \frac{\tilde{c} - \tilde{c}^{-1}}{q - q^{-1}}$$

$$\tilde{c} \cdot Q = q^2 Q \cdot \tilde{c}, \quad \tilde{c} \cdot \Delta = q^{-2} \Delta \cdot \tilde{c}. \tag{3.15}$$

This completes the proof. □

REMARK. This theorem inspire us with an analogue of classical Capelli identity. In fact for lower dimensions (e.g. $N = 3, 5$) we can find central elements of $U_q(\mathfrak{so}_N)$ which coincides with the Casimir element of $U_q(\mathfrak{sl}_2)$ on $\text{End}_{\mathbb{K}}(\mathcal{A})$. But we have not yet found the general expression of the central element of $U_q(\mathfrak{so}_N)$ for the Capelli identity, although a class of central elements are obtained in [RTF].

3.2. QUANTUM SPHERES

Here we will introduce a quantum sphere S_q^{N-1} following [RTF]. We define the quotient algebra

$$A_q(S^{N-1}) := \mathcal{A}/(Q - 1), \tag{3.16}$$

where $(Q - 1)$ denotes the two-sided ideal in \mathcal{A} generated by $Q - 1$. The algebra $A_q(S^{N-1})$ is regarded as a ring of regular functions on the quantum complex $(N - 1)$ -dimensional sphere.

PROPOSITION 3.5. *The algebra $A_q(S^{N-1})$ is a left U_q -module and is decomposed as follows:*

$$A_q(S^{N-1}) = \bigoplus_{k=0}^{\infty} \tilde{H}_k \tag{3.17}$$

where \tilde{H}_k is an irreducible U_q -module isomorphic to H_k .

Proof. Since Q is a trivial element, it is clear that $A_q(S^{N-1})$ is a left U_q -module. Let \tilde{H}_k be the canonical image of the projection of H_k to $A_q(S^{N-1})$. Then it is also clear that \tilde{H}_k is a left U_q -module with highest weight vector X_1^k . So we have $\tilde{H}_k \simeq H_k \simeq V(k\varepsilon_1)$. From Theorem 3.1, we have

$$A_q(S^{N-1}) = \sum_{k=0}^{\infty} \sum_{j=0}^{\lfloor \frac{k}{2} \rfloor} \tilde{H}_{k-2j} = \sum_{k=0}^{\infty} \tilde{H}_k = \bigoplus_{k=0}^{\infty} \tilde{H}_k, \tag{3.18}$$

as desired. □

4. The q -orthogonal polynomials as zonal spherical functions

In Sections 4 and 5 we take the field $\mathbb{K} = \mathbb{C}$ of complex numbers assuming that q as a real number with $q \neq 0, \pm 1$. We will first introduce the coideals in

$U_q = U_q(\mathfrak{so}_N)$, corresponding to the left ideal $J = U(\mathfrak{so}_N) \cdot \mathfrak{k}$ where \mathfrak{k} is the Lie subalgebra $\mathfrak{k} = \mathfrak{so}_{N-1} \subset \mathfrak{so}_N$. Here coideal J_q in U_q means a \mathbb{K} -linear subspace of U_q such that

$$\Delta(J_q) \subset J_q \otimes U_q + U_q \otimes J_q, \quad \text{and} \quad \varepsilon(J_q) = 0. \tag{4.1}$$

The subgroup $SO(N - 1)$ of $SO(N)$ is realized as the stabilizer of a fixed vector of V . We will define two types of left ideal as follows:

$$\begin{aligned} \text{Type I} \quad J_q &:= \left\langle e_1, \dots, e_{n-1}, f_1, \dots, f_{n-1}, \frac{q^{\varepsilon_1} - 1}{q - 1}, \dots, \frac{q^{\varepsilon_n} - 1}{q - 1} \right\rangle \\ &\quad \text{for } B_n \text{ series only} \\ \text{Type II} \quad J_q &:= \begin{cases} \left\langle e_2, \dots, e_n, f_2, \dots, f_n, \theta_1, \theta_2, \frac{q^{\varepsilon_2} - 1}{q - 1}, \dots, \frac{q^{\varepsilon_n} - 1}{q - 1} \right\rangle \\ \quad \text{for } B_n(n > 1) \text{ and } D_n(n > 2) \text{ series} \\ \langle \theta_1 \rangle \quad (N = 3) \\ \left\langle \theta_1, \theta_2, \frac{q^{\varepsilon_2} - 1}{q - 1} \right\rangle \quad (N = 4), \end{cases} \end{aligned} \tag{4.2}$$

where

$$\theta_1 := \begin{cases} s \cdot e_1 + (-1)^{n-1} t \cdot q^{1/2} q^{\varepsilon_1} f_2 \cdots f_n f_n \cdots f_2 f_1 \\ \quad \text{for } B_n(n > 1) \text{ series,} \\ s \cdot e_1 + (-1)^{n-2} t \cdot q^{\varepsilon_1} f_2 \cdots f_{n-1} f_n f_{n-2} \cdots f_2 f_1 \\ \quad \text{for } D_n(n > 2) \text{ series,} \\ s \cdot e_1 + t \cdot q^{1/2} q^{\varepsilon_1} f_1 \quad (N = 3), \\ s \cdot e_1 + t \cdot q^{\varepsilon_1} f_2 \quad (N = 4), \end{cases} \tag{4.3}$$

$$\theta_2 := \begin{cases} t \cdot q^{1/2} q^{\varepsilon_1} f_1 + (-1)^{n-1} s \cdot e_2 \cdots e_n e_n \cdots e_2 e_1 \\ \quad \text{for } B_n(n > 1) \text{ series,} \\ t \cdot q^{\varepsilon_1} f_1 + (-1)^{n-2} s \cdot e_2 \cdots e_{n-1} e_n e_{n-2} \cdots e_2 e_1 \\ \quad \text{for } D_n(n > 2) \text{ series,} \\ t \cdot q^{\varepsilon_1} f_1 + s \cdot e_2 \quad (N = 4), \end{cases} \tag{4.4}$$

for $s, t \in \mathbb{R} (s \neq 0, t \neq 0)$, and $\langle a_1, \dots, a_r \rangle (a_j \in U_q)$ means the left ideal in U_q generated by a_1, \dots, a_r . Note that

$$\Delta \left(\frac{q^{\varepsilon_j} - 1}{q - 1} \right) = q^{\varepsilon_j} \otimes \frac{q^{\varepsilon_j} - 1}{q - 1} + \frac{q^{\varepsilon_j} - 1}{q - 1} \otimes 1. \tag{4.5}$$

PROPOSITION 4.1. *The left ideals defined above become coideals in U_q .*

Our coideals defined above are to be regarded as q -analogues of $J = U(\mathfrak{so}_N) \cdot \mathfrak{k}$ by the next proposition.

PROPOSITION 4.2. *The J_q -invariant subspace of \mathcal{A} is a commutative ring generated by Q and ζ , where $\zeta = X_{n+1}$ for type I and $\zeta = s \cdot X_1 + t \cdot X_{1'}$ for type II.*

Proof. We only prove the case of Type II, because it is more complicated than the case of Type I. We use the induction on the total order \succeq in \mathcal{A} of (2.9).

One can directly check that the J_q -invariant element of degree less than three is expressed by a polynomial in Q and ζ . Let φ be a J_q -invariant element of \mathcal{A} . We take

$$\varphi = d_0 X^\nu + d_1 X^{\nu^1} + \dots + d_l X^{\nu^l} \quad (d_j \in \mathbb{K}, d_j \neq 0) \tag{4.6}$$

so that $|\nu| = |\nu^1| = \dots = |\nu^l| = k > 2$ and $X^\nu \succ X^{\nu^1} \succ \dots \succ X^{\nu^l}$. One can show that the leading term X^ν equals $X_1^{\nu_1} X_{1'}^{\nu_{1'}}$ by the conditions:

$$e_j \cdot \varphi = 0 \quad (2 \leq j \leq n), \quad \frac{q^{\varepsilon_j} - 1}{q - 1} \cdot \varphi = 0 \quad (2 \leq j \leq n) \quad \text{and} \\ \theta_1 \cdot \varphi = 0. \tag{4.7}$$

We remark that the leading term of Q^m is $\{(1 + q^{N-2})q^{\rho_{1'}}\}^m X_1^m X_{1'}^m$. If $\nu_1 \geq \nu_{1'}$, then we have

$$\varphi \succ \psi := \varphi - d_0 Q^{\nu_{1'}} \zeta^{\nu_1 - \nu_{1'}} \cdot s^{-\nu_1 + \nu_{1'}} \{(1 + q^{N-2})q^{\rho_{1'}}\}^{-\nu_{1'}}. \tag{4.8}$$

Hence ψ is a polynomial of Q and ζ by induction, so is φ . To complete the proof, we will show that the case $\nu_1 < \nu_{1'}$ does not happen. Suppose $\nu_1 < \nu_{1'}$ and let m be the maximum number such that

$$\nu_1 - \nu_{1'} = \nu_1^1 - \nu_{1'}^1 = \dots = \nu_1^m - \nu_{1'}^m. \tag{4.9}$$

Then we have

$$\varphi = d_0 X^\nu + d_1 X^{\nu^1} + \dots + d_m X^{\nu^m} + \text{lower order terms.} \tag{4.10}$$

Since $\nu_1^m > \nu_{1'}^m \geq 0$, the term $X^{\nu^m + \varepsilon_{2'} - \varepsilon_{1'}}$ does not disappear in $\theta_1 \cdot X^{\nu^m}$. So φ must have the term $X^{\nu^m + \varepsilon_1 - \varepsilon_{1'}}$ by the condition $\theta_1 \cdot \varphi = 0$ (Note that φ does not have the term $X^{\nu^m - \varepsilon_1 + \varepsilon_2 + \varepsilon_{2'} - \varepsilon_{1'}}$ by the maximality of m). But the weight of $X^{\nu^m + \varepsilon_1 - \varepsilon_{1'}}$ is higher than that of X^ν . This is contradiction. \square

We call $\varphi \in A_q(S^{N-1})$ the *zonal spherical function* associated with the irreducible representation \tilde{H}_k if and only if $\varphi \in \tilde{H}_k$ and $J_q \cdot \varphi = 0$. We denote by \mathcal{H} the J_q -invariant subspace of $A_q(S^{N-1})$.

LEMMA 4.3. *For each k , let $H_k^{J_q}$ and $\tilde{H}_k^{J_q}$ be the J_q -invariant subspace of H_k and \tilde{H}_k respectively. Then*

$$\mathcal{H} = \bigoplus_{k=0}^{\infty} \tilde{H}_k^{J_q} \quad \text{and} \quad \dim_{\mathbb{K}} H_k^{J_q} = \dim_{\mathbb{K}} \tilde{H}_k^{J_q} = 1 \quad \text{for all } k \geq 0. \quad (4.11)$$

Proof. The Littlewood–Richardson Rule ([Na]) shows the decomposition

$$H_k \otimes H_1 \simeq \tilde{H}_k \otimes \tilde{H}_1 \simeq \begin{cases} V((k+1)\varepsilon_1) \oplus V(k\varepsilon_1) \oplus V((k-1)\varepsilon_1) & (N=3), \\ V((k+1)\varepsilon_1) \oplus V((k-1)\varepsilon_1) \oplus V(k\varepsilon_1 + \varepsilon_2) \\ \qquad \qquad \qquad \oplus V(k\varepsilon_1 - \varepsilon_2) & (N=4), \\ V((k+1)\varepsilon_1) \oplus V((k-1)\varepsilon_1) \oplus V(k\varepsilon_1 + \varepsilon_2) & (N \geq 5). \end{cases} \quad (4.12)$$

Let P_k be a nonzero J_q -invariant polynomial in H_k . From Proposition 4.2 we may write

$$P_k = a_{k,0}\zeta^k + a_{k,1}\zeta^{k-2}Q + a_{k,2}\zeta^{k-4}Q^2 + \dots, \quad (4.13)$$

where $a_{k,j} \in \mathbb{K}$ for all j . Since $\mathcal{A}_{k+1} = \bigoplus_{j=0}^{\lfloor \frac{k+1}{2} \rfloor} Q^j H_{k+1-2j}$, from (4.12) we have

$$P_k \zeta = \zeta P_k \in H_{k+1}^{J_q} \oplus Q H_{k-1}^{J_q}. \quad (4.14)$$

From this one can inductively show that $a_{k,0} \neq 0$ for all k and that the projection of ζP_k to $H_{k+1}^{J_q}$ is not zero. So we have $\dim_{\mathbb{K}} H_k^{J_q} \geq 1$. On the other hand, let $P'_k = \sum_{j=0}^{\lfloor \frac{k}{2} \rfloor} a'_{k,j} \zeta^{k-2j} Q^j$ be another polynomial in $H_k^{J_q}$. Then we have $P'_k - a_{k,0}^{-1} a'_{k,0} \times P_k \in \bigoplus_{j \geq 1}^{\lfloor \frac{k}{2} \rfloor} H_{k-2j}^{J_q} \cdot Q^j$. Again by the argument above, it must be zero. Hence $\dim_{\mathbb{K}} H_k^{J_q} = 1$ for all k . The similar argument shows that $\dim_{\mathbb{K}} \tilde{H}_k^{J_q} = 1$. \square

REMARK. From this lemma it is clear that the J_q -invariant space $\tilde{H}_k^{J_q}$ is generated by the canonical image of a nonzero J_q -invariant polynomial in \tilde{H}_k .

To describe the zonal spherical functions we shall introduce some q -orthogonal polynomials.

The *big q -Jacobi polynomials* are defined by

$$P_n^{(\alpha,\beta)}(z; c, d : q) := {}_3\phi_2 \left[\begin{matrix} q^{-n}, q^{n+\alpha+\beta+1}, zq^{\alpha+1}/c \\ q^{\alpha+1}, -q^{\alpha+1}d/c \end{matrix} ; q, q \right], \tag{4.15}$$

where

$${}_{r+1}\phi_r \left[\begin{matrix} a_0, a_1, \dots, a_r \\ b_1, \dots, b_r \end{matrix} ; q, x \right] := \sum_{j=0}^{\infty} \frac{(a_0; q)_j (a_1; q)_j \cdots (a_r; q)_j}{(q; q)_j (b_1; q)_j \cdots (b_r; q)_j} x^j, \tag{4.16}$$

and

$$(a; q)_n := \begin{cases} 1 & \text{if } n = 0 \\ (1 - a)(1 - aq) \cdots (1 - aq^{n-1}) & \text{if } n \geq 1. \end{cases} \tag{4.17}$$

We also use the notation

$$(a_1, a_2, \dots, a_r; q)_n := (a_1; q)_n (a_2; q)_n \cdots (a_r; q)_n. \tag{4.18}$$

Our parametrization follows [NM2] (see also [GR]). The big q -Jacobi polynomials $P_n^{(\alpha,\beta)}(z; c, d : q)$ satisfy the following q -difference equation (see [NM2]).

$$\begin{aligned} &\{(c - zq^{\alpha+1})(d + zq^{\beta+1})T_{q,z} - (1 + q)cd - q(c(1 + q^\beta) - d(1 + q^\alpha))z \\ &\quad + q^{-n+1}(1 + q^{\alpha+\beta+2n+1})z^2 \\ &\quad + q(c - z)(d + z)T_{q,z}^{-1}\} P_n^{(\alpha,\beta)}(z; c, d : q) = 0 \end{aligned} \tag{4.19}$$

where $T_{q,z}$ is q -shift operator defined by

$$T_{q,z} \cdot z^n = q^n z^n \quad \text{for all } n \in \mathbb{Z}. \tag{4.20}$$

Another q -orthogonal polynomial is *Rogers' continuous q -ultraspherical polynomial* defined by (see pp. 168–172 in [GR])

$$\begin{aligned} C_n^\lambda(X; q) &:= \frac{(q^{2\lambda}; q)_n}{(q; q)_n} q^{-(n\lambda/2)} \\ &{}_4\phi_3 \left[\begin{matrix} q^{-n}, q^{2\lambda+n}, zq^{\lambda/2}, z^{-1}q^{\lambda/2} \\ q^{\lambda+1/2}, -q^{\lambda+1/2}, -q^\lambda \end{matrix} ; q, q \right], \end{aligned} \tag{4.21}$$

where $X = (z + z^{-1})/2$. This satisfies the following recurrence relation:

$$2XC_n^\lambda(X; q) = F_n C_{n+1}^\lambda(X; q) + G_n C_{n-1}^\lambda(X; q) \tag{4.22}$$

with $C_{-1}^\lambda(X; q) \equiv 0, C_0^\lambda(X; q) \equiv 1$, where

$$F_n = \frac{1 - q^{n+1}}{1 - q^{\lambda+n}} \quad \text{and} \quad G_n = \frac{1 - q^{2\lambda+n-1}}{1 - q^{\lambda+n}}. \tag{4.23}$$

REMARK. $C_n^\lambda(X; q) = 2^n(F_0 F_1 \cdots F_{n-1})^{-1} X^n + \text{lower terms}$.

THEOREM 4.4. *If we take J_q of type I, then for each $k \geq 0$ the zonal spherical function φ_k associated with \tilde{H}_k is expressed by big q -Jacobi polynomial up to constant multiple:*

$$\varphi_k = P_k^{(N-3)/2, (N-3)/2}(z; 1, 1 : q) \tag{4.24}$$

where

$$z = L_1^{1/2} \zeta = L_1^{1/2} X_{n+1} \quad \text{and} \quad L_1 = \frac{1 + q^{N-2}}{(1 + q)q^{N-2}}. \tag{4.25}$$

REMARK. The leading coefficient of ζ^k in φ_k is $\frac{(q^{N+k-2}; q)_k}{(q^{N-1}; q^2)_k} (L_1^{1/2} q^{(N-1)/2})^k$.

LEMMA 4.5. *We keep the notations in Theorem 4.4. We define a q -difference operator D_k on \mathcal{H} by*

$$D_k = \frac{(1 + q^{N-2})q^k}{(1 + q)(1 - q)^2} \zeta^{-2} \times [(1 - q^{N-1} z^2)T_{q,z} + q(1 - z^2)T_{q,z}^{-1} - (1 + q) + (1 + q^{N+2k-2})q^{-k+1} z^2]. \tag{4.26}$$

Then D_k satisfies the following commutative diagram:

$$\begin{array}{ccccc}
 \mathbb{K}[Q, \zeta]_k & \xrightarrow{\Delta} & \mathbb{K}[Q, \zeta]_{k-2} & \xrightarrow{Q} & \mathbb{K}[Q, \zeta]_k \\
 \downarrow Q \rightarrow 1 & & \downarrow Q \rightarrow 1 & & \downarrow Q \rightarrow 1 \\
 \mathbb{K}[\zeta] & \xrightarrow{D_k} & \mathbb{K}[\zeta] & \xrightarrow{\text{id}} & \mathbb{K}[\zeta]
 \end{array}, \tag{4.27}$$

where $\mathbb{K}[Q, \zeta]_k$ is the homogeneous subspace of degree k in $\mathbb{K}[Q, \zeta]$.

Proof. The action of the Laplace operator Δ to the basis $Q^j X_{n+1}^{k-2j}$ ($0 \leq j \leq \lfloor \frac{k}{2} \rfloor$) of $\mathbb{K}[Q, \zeta]_k$ is described as

$$\Delta(Q^j X_{n+1}^{k-2j}) = q^{2j} Q^j \frac{(1 + q^{N-2})q}{1 + q} [k - 2j - 1][k - 2j] X_{n+1}^{k-2j-2} +$$

$$\begin{aligned}
 &+ Q^{j-1} \frac{(1 + q^{N-2})^2}{(1 + q)^2} q^{-N+3} [2j] \\
 &\times [N - 2j - 2 + 2k] X_{n+1}^{k-2j} \tag{4.28}
 \end{aligned}$$

using (2.48) and (2.52). Taking $Q \rightarrow 1$, we rewrite the right-hand side of (4.28) by using q -shift operators, and we obtain the expression of (4.26). \square

Proof of Theorem 4.4. Let Φ_k be a nonzero J_q -invariant polynomial in H_k . Then the image of canonical limit $Q \rightarrow 1$ of Φ_k is a nonzero zonal spherical function belonging to \tilde{H}_k . From Lemma 4.4, we have $D_k \cdot \varphi_k = 0$ since $\Delta(\Phi_k) = 0$. Comparing (4.19) with this, we have the expression of φ_k as desired. \square

THEOREM 4.6. *If we take J_q of type II, then for each $k \geq 0$ the zonal spherical function φ_k associated with \tilde{H}_k is expressed by Rogers' continuous q -ultraspherical polynomial up to constant multiple:*

$$\varphi_k(Y) = C_k^{(N-2)/2}(Y; q^2), \tag{4.29}$$

where $2L^{-1}Y = \zeta$ and $L = \sqrt{\frac{(1+q^{N-2})}{st}} q^{-(N-2)/2}$.

REMARK. The leading coefficient of ζ^k in φ_k is $L^k(F_0 F_1 \cdots F_{k-1})^{-1}$ (see (4.22)).

Proof. Let Φ_k be the nonzero J_q -invariant polynomial in the form:

$$\Phi_k = \zeta^k + a_1^{(k)} Q \zeta^{k-2} + a_2^{(k)} Q^2 \zeta^{k-4} + \dots \tag{4.30}$$

From Lemma 3.4, we can write

$$\Delta(\zeta^k) = b_0^{(k)} \zeta^{k-2} + b_1^{(k)} Q \zeta^{k-4} + \dots \tag{4.31}$$

So we have

$$\begin{aligned}
 \Delta(\Phi_k) &= b_0^{(k)} \zeta^{k-2} + b_1^{(k)} Q \zeta^{k-4} + \dots \\
 &+ a_1^{(k)} (q^2 Q \Delta + \frac{(1 + q^{N-2})^2}{(1 + q)^2} q^{-N+3} [2][N + 2\epsilon]) (\zeta^{k-2}) \\
 &+ \dots \\
 &= 0. \tag{4.32}
 \end{aligned}$$

Noting the coefficient of ζ^{k-2} in (4.32), we have

$$a_1^{(k)} = \frac{(1 + q)^2}{(1 + q^{N-2})^2} \times \frac{-q^{N-3}}{[2][N + 2k - 4]} b_0^{(k)}. \tag{4.33}$$

From Lemma 4.3, we have

$$\zeta \cdot \Phi_k - \Phi_{k+1} = (a_1^{(k)} - a_1^{(k+1)})Q\Phi_{k-1}. \tag{4.34}$$

Thus we will obtain the three-term recurrence relation of Φ_k by calculating $b_0^{(k)}$.

We set $2L^{-1}Y = \zeta$ and $\varphi_k(Y) := L^k(F_0 \cdots F_{k-1})^{-1}\Phi_k|_{Q \rightarrow 1}$ where $L \in \mathbb{K}, L \neq 0$. Of course, $\varphi_k(Y)$ is the zonal spherical function associated with \tilde{H}_k . Thus the recurrence relation (4.34) is reduced to the following form:

$$2Y\varphi_k = F_k\varphi_{k+1} + L^2(a_1^{(k)} - a_1^{(k+1)})F_{k-1}^{-1}\varphi_{k-1}. \tag{4.35}$$

Carrying out the calculation of $\Delta((s \cdot X_1 + t \cdot X_{1'})^k)$ with noting the coefficient of the lowest weight term $X_{1'}^{k-2}$, we have

$$b_0^{(k)} = st(1 + q^{N-2}) \sum_{j=1}^{k-1} ([j]_q q^j q^{\rho_{1'}} + j \cdot q^{2j-1} q^{\rho_1}). \tag{4.36}$$

From (4.34) and (4.37), we have

$$\begin{aligned} a_1^{(k)} - a_1^{(k+1)} &= st \frac{q^{(N-2)/2}}{1 + q^{N-2}} \times \frac{(1 - q^k)(1 - q^{2N+2k-6})(1 + q^k)}{(1 - q^{N+2k-4})(1 - q^{N+2k-2})} \\ &= L^{-2}F_{k-1}G_k, \end{aligned} \tag{4.37}$$

with $\lambda = \frac{N-2}{2}$ and q^2 -base. Hence by comparing (4.35) with (4.22), we have Theorem 4.6. □

5. Invariant measure and orthogonality

In this section we will show that the orthogonality relations of zonal spherical functions in the previous section are expressed by the invariant functional on $A_q(S^{N-1})$. Here we keep the notations in Section 4.

PROPOSITION 5.1. *There is a unique left U_q -invariant functional (intertwiner)*

$$h: A_q(S^{N-1}) \rightarrow \mathbb{K} \tag{5.1}$$

with $h(1) = 1$. The value of h on the elements $\{X^\nu\}$ is given by

$$h(X^\nu) =$$

$$= \begin{cases} \frac{(q^{-2}; q^{-2})_{\nu_1} \cdots (q^{-2}; q^{-2})_{\nu_n} (q^{-1}; q^{-2})_m}{(q^{-N}; q^{-2})_{\nu_1 + \cdots + \nu_n + m}} q^{-(\rho_1 \nu_1 + \cdots + \rho_n \nu_n) - m} \\ \times \frac{(1+q)^m}{(1+q^{N-2})_{\nu_1 + \cdots + \nu_n + m}} \\ \text{if } \nu_1 = \nu_{1'}, \dots, \nu_n = \nu_{n'} \text{ and } \nu_{n+1} = 2m \in 2\mathbb{Z}_{\geq 0} \\ \text{(for } D_n \text{ series we set } m = 0) \\ 0 \text{ otherwise.} \end{cases} \tag{5.2}$$

The proof is carried out by the similar arguments in [NYM, Proposition 4.5].

We now introduce involutive algebra anti-automorphisms (**-operations*) on $A_q(S^{N-1})$ and $U_q(\mathfrak{so}_N)$ as follows:

$$X_j^* = X_{j'} q^{\rho_{j'}} \quad \text{in } A_q(S^{N-1}) \quad (1 \leq j \leq N) \tag{5.3}$$

and

$$\begin{aligned} (q^u)^* &= q^u \quad (u \in P^*), \quad e_j^* = q_j^{-1} f_j q^{\alpha_j}, \\ f_j^* &= q_j q^{-\alpha_j} e_j \quad (1 \leq j \leq n). \end{aligned} \tag{5.4}$$

Then $U_q(\mathfrak{so}_N)$ becomes a Hopf **-algebra* with this **-operation*. These **-operations* on $A_q(S^{N-1})$ and $U_q(\mathfrak{so}_n)$ are compatible in the sense that

$$(a \cdot \varphi)^* = S(a)^* \cdot \varphi^* \quad \text{for } a \in U_q \text{ and } \varphi \in A_q(S^{N-1}). \tag{5.5}$$

This fact can be checked by direct calculations. We now define a *hermitien form* \langle , \rangle on $A_q(S^{N-1})$ by the formula

$$\langle \varphi, \psi \rangle := h(\varphi^* \psi) \quad \text{for } \varphi, \psi \in A_q(S^{N-1}). \tag{5.6}$$

This form satisfies the following invariance

$$\langle \varphi, a \cdot \psi \rangle = \langle a^* \cdot \varphi, \psi \rangle \tag{5.7}$$

for any $a \in U_q$ and $\varphi, \psi \in A_q(S^{N-1})$. As to the detail arguments, we can refer to [N1, Sections 1 and 6], [RTF] and [W1].

We denote by $\langle , \rangle_{\mathcal{H}}$ the restricted form of \langle , \rangle to $\mathcal{H} = \mathbb{K}[\zeta]$. In the following we use the *q-integral*:

$$\begin{aligned} \int_0^a F(z) d_q z &:= a(1-q) \sum_{n=0}^{\infty} F(aq^n) q^n, \quad \text{and} \\ \int_b^a d_q z &:= \int_0^a d_q z - \int_0^b d_q z. \end{aligned} \tag{5.8}$$

PROPOSITION 5.2. *If we take J_q of type I, then we have*

$$h(\varphi) = M_1^{-1} \int_{-1}^1 \varphi(z) w_1(z; q) d_q z \quad \text{for } \varphi = \varphi(z) \in \mathcal{H}, \tag{5.9}$$

where

$$w_1(z; q) = (q^2 z^2; q^2)_{(N-3)/2},$$

$$z = L_1^{1/2} \zeta = \left(\frac{1 + q^{N-2}}{(1 + q)q^{N-2}} \right)^{1/2} X_{n+1} \text{ (see (4.25)),} \tag{5.10}$$

$$M_1 = \int_{-1}^1 w_1(z; q) d_q z = 2(1 - q) \frac{(q^2; q^2)_{(N-3)/2}}{(q; q^2)_{(N-1)/2}} = 2 \frac{[N - 3]!!}{[N - 2]!!}, \tag{5.11}$$

and $[2m + 1]!! = [2m + 1][2m - 1] \cdots [1]$, $[2m]!! = [2m][2m - 2] \cdots [2]$.

From Proposition 5.1 we have

$$h(\zeta^{2m}) = h(X_{n+1}^{2m}) = L_1^{-m} \frac{(q; q^2)_m}{(q^N; q^2)_m},$$

$$h(\zeta^{2m+1}) = 0 \quad (m \in \mathbb{Z}_{\geq 0}). \tag{5.12}$$

On the other hand, we have a kind of *q-beta integral*

$$\int_0^1 z^\alpha (q^2 z^2; q^2)_\beta d_q z = \frac{[\alpha - 1]!! [2\beta]!!}{[2\beta + \alpha + 1]!!} \quad (\alpha, \beta \in \mathbb{Z}_{\geq 0}) \tag{5.13}$$

Then Proposition 5.2 immediately follows from (5.12) and (5.13).

REMARK. We have

$$\langle \varphi_m, \varphi_n \rangle_{\mathcal{H}} = \frac{\delta_{m,n}}{M_1} \frac{(q; q)_m (1 - q^{N-2})}{(q^{N-2}; q)_m (1 - q^{N+2m-2})}, \tag{5.14}$$

from the following orthogonality relations of big *q*-Jacobi polynomials;

$$\int_{-d}^c P_n^{(\alpha, \beta)} P_m^{(\alpha, \beta)} \times (qz/c; q)_\alpha (-qz/d; q)_\beta d_q z$$

$$= \frac{\delta_{m,n}}{M} \frac{(q; q)_m (1 - q^{\alpha+\beta+1})(q^{\beta+1}, -q^{\beta+1}c/d; q)_m}{(q^{\alpha+\beta+1}; q)_m (1 - q^{\alpha+\beta+2m+1})(q^{\alpha+1}, -q^{\alpha+1}d/c; q)_m}, \tag{5.15}$$

where

$$M = \int_{-d}^c (qz/c; q)_\alpha (-qz/d; q)_\beta d_q z =$$

$$= c \frac{(1-q)(q; q)_\alpha (-d/c; q)_{\alpha+1} (-qc/d; q)_\beta}{(q^{\beta+1}; q)_{\alpha+1}}. \tag{5.16}$$

We also remark that our big q -Jacobi polynomials $P_n^{(\alpha, \beta)}(z; c, d : q)$ and their orthogonalities are obtained by transforming $x \mapsto q^{\alpha+1}z/c, a \mapsto q^\alpha, b \mapsto q^\beta$ and $c \mapsto -q^\alpha d/c$ of $P_n(X; a, b, c : q)$ in [GR, pp. 166–168].

PROPOSITION 5.4. *We take J_q of type II, keeping the notations of Theorem 4.5 with fixing $s = q^{(1/2)\rho_1}$ and $t = q^{(1/2)\rho_1'}$. Then we have*

$$\langle \varphi_m, \varphi_n \rangle_{\mathcal{H}} = \delta_{m,n} \frac{(1 - q^{N-2})(q^{2N-4}; q^2)_m}{(1 - q^{N+2m-2})(q^2; q^2)_m}. \tag{5.17}$$

COROLLARY 5.5.

$$h(\varphi(Y)) = M_2^{-1} \int_{-1}^1 \varphi(Y) W_{(N-2)/2}(Y; q^2) dY \quad (\varphi(Y) \in \mathcal{H}), \tag{5.18}$$

where

$$W_\lambda(Y; q) := \frac{\prod_{k=0}^\infty (1 - 2q^k(2Y^2 - 1) + q^{2k})}{\prod_{k=0}^\infty (1 - 2q^{\lambda+k}(2Y^2 - 1) + q^{2\lambda+2k})} \tag{5.19}$$

and

$$M_2 = \int_{-1}^1 W_{(N-2)/2}(Y; q^2) dY = \frac{2\pi(q^{N-2}, q^N; q^2)_\infty}{(q^2, q^{2N-4}; q^2)_\infty}. \tag{5.20}$$

Proof of Proposition 5.4. Since $\tilde{H}_k \otimes \tilde{H}_l$ has the trivial representation if and only if $k = l$, subspaces $\tilde{H}_k (k \geq 0)$ of $A_q(S^{N-1})$ are orthogonal to each other with respect to the hermitien form \langle , \rangle . Hence we have $\langle \varphi_m, \varphi_n \rangle = 0$ if $m \neq n$. From (4.23) and (4.30) we have

$$\begin{aligned} 2^2 Y^2 \varphi_k &= F_k(F_{k+1}\varphi_{k+2} + G_{k+1}\varphi_k) + G_k(F_{k-1}\varphi_k + G_{k-1}\varphi_{k-2}) \\ &\dots \\ 2^k Y^k \varphi_k &= G_k G_{k-1} \dots G_1 \varphi_0 + \sum_{l=1}^{2k} c_l \varphi_l \quad \text{for some } c_l \in \mathbb{K}. \end{aligned} \tag{5.21}$$

Then we have

$$h(Y^j \varphi_k) = \begin{cases} 0 & \text{if } 0 \leq j \leq k-1 \\ 2^{-k} G_1 \dots G_k & \text{if } j = k. \end{cases} \tag{5.22}$$

Since the leading coefficient of Y^k in φ_k is $2^k(F_0 \cdots F_{k-1})^{-1}$, we have from (5.22)

$$\begin{aligned} \langle \varphi_k, \varphi_k \rangle_{\mathcal{H}} &= h(\varphi_k \varphi_k) \quad (\because Y^* = Y) \\ &= \frac{G_1 \cdots G_k}{F_0 \cdots F_{k-1}} = \frac{(1 - q^{N-2})(q^{2N-4}; q^2)_k}{(1 - q^{N+2k-2})(q^2; q^2)_k} \end{aligned} \quad (5.23)$$

as desired. \square

Corollary 5.5 is directly obtained by comparing Proposition 5.4 with the orthogonality relations of $C_n^\lambda(Y; q)$ in [GR, pp. 171–172].

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