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Convexity for invariant differential operators on semisimple symmetric spaces

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Introduction

Let $X = G/H$ be a homogeneous space of a Lie group G , and let $D: C^\infty(X) \rightarrow C^\infty(X)$ be a non-trivial G -invariant differential operator. One of the natural questions one can ask for the operator D is whether it is *solvable*, in the sense that $DC^\infty(X) = C^\infty(X)$. If G is the group of translations of $X = \mathbf{R}^n$ and H is trivial, then D has constant coefficients, and it is a well known result of Ehrenpreis and Malgrange that hence D is solvable.

Assume for simplicity that G/H carries an invariant measure. This measure induces a bilinear pairing of $C_c^\infty(X)$, the space of compactly supported smooth functions on X , with itself. Let D^* denote the adjoint of D with respect to this pairing. The strategy employed by Ehrenpreis and Malgrange was essentially to use the following properties of D :

- (i) There exists a *fundamental solution* for D , that is, $\delta \in D\mathcal{D}'(X)^H$, where δ is the Dirac measure at the origin, and $\mathcal{D}'(X)^H$ is the space of left- H -invariant distributions on X .
- (ii) For each compact set $\Omega \subset X$ there exists a compact set $\Omega' \subset X$ such that

$$\text{supp } D^*f \subset \Omega \Rightarrow \text{supp } f \subset \Omega'$$

for all $f \in C_c^\infty(X)$.

In fact, for $X = \mathbf{R}^n$ one can take as Ω' the convex hull of Ω . For this reason the support property (ii) has become known as the *D-convexity* of X . It follows from (i)–(ii) that D is solvable.

The strategy has been applied in other cases as well, for example by Helgason in [14], where surjectivity is established for all non-trivial invariant differential operators on a Riemannian symmetric space. In a variant of the strategy (i) is replaced by the following weaker property (*semi-global solvability*):

- (i') For each compact set $\Omega \subset X$ and each function $g \in C^\infty(X)$ there exists a function $f \in C^\infty(X)$ such that $Df = g$ on Ω .

The conjunction of (i') and (ii) is equivalent with the solvability of D (see Theorem 1). This is used by Rauch and Wigner in [19] where it is proved that the Casimir operator on a semisimple Lie group is solvable, and more generally by Chang in [6] where the Laplace-Beltrami operator on a semisimple symmetric space is shown to be solvable.

The purpose of the present paper is to give, also for a semisimple symmetric space $X = G/H$, a sufficient condition on an invariant differential operator D to imply (ii), the D -convexity of X . When G/H has rank one, our result follows from the above mentioned result of Chang, since the algebra $\mathbb{D}(G/H)$ of all invariant differential operators in this case is generated by the Laplace-Beltrami operator. In general this is not so, and our result shows the D -convexity for a significantly larger class of operators D . In particular, when G/H is *split* (that is, it has a vectorial Cartan subspace), all non-trivial elements of $\mathbb{D}(G/H)$ satisfy our condition.

Though we do not consider the properties (i) or (i') in this paper, we notice that in the above-mentioned references, an important step towards obtaining (i') is to prove that D^* acts injectively on, say $C_c^\infty(X)$ (see for example [6]). In fact the injectivity of D^* is an immediate consequence of (i'). In the present case of a semisimple symmetric space, the sufficient condition that we give for (ii) is also sufficient for D^* to be injective.

We also give a condition on D , which is necessary for both the D -convexity and the injectivity. When G/H is not split, there exists a non-trivial operator in $\mathbb{D}(G/H)$, which does not satisfy this condition. In particular, we conclude that D -convexity holds for all non-trivial elements of $\mathbb{D}(G/H)$ if and only if G/H is split. This provides a large class of spaces G/H for which there exist non-solvable non-trivial invariant differential operators. Unfortunately, our necessary condition is weaker than the sufficient condition, and the complete classification of all $D \in \mathbb{D}(G/H)$, for which D -convexity holds, remains open (for non-split G/H).

In the special case where the semisimple symmetric space is Riemannian (that is, when H is compact), we have that G/H is split and thus our condition reduces to the requirement that D is non-trivial. In this case our result is part of the above-mentioned proof by Helgason that D is surjective (see [14, p. 473]). Helgason's proof is based on his inversion formula and Paley-Wiener theorem for the Fourier transform on the Riemannian symmetric space X . These results in turn rely heavily on the work of Harish-Chandra. Simplifications avoiding these strong tools were given by Chang [7] and Dadok [8]. In another special case, that of a semisimple Lie group considered as a symmetric space, our result was obtained by Duflo and Wigner [9].

All of the references mentioned above, except [14], use the uniqueness theorem of Holmgren to derive the D -convexity of X , and so do we. The main difficulty in the present generalization lies in the handling of the more complicated geometry of X . Our main tool to overcome this difficulty is the convexity theorem of [1].

In [3] (see also [4]) the result of the present paper will be applied to obtain injectivity of the *Fourier transform* on $C_c^\infty(X)$. Our reasoning will thus be the opposite of the original reasoning of Helgason in the Riemannian case: we shall *deduce* properties of the Fourier transform from the D -convexity.

Motivation

As mentioned in the introduction the main motivation for studying D -convexity is the following theorem. Here G is a Lie group (with at most countably many connected components) and H is a closed subgroup, of which we only assume that G/H carries an invariant measure (this assumption is only used for defining D^*).

THEOREM 1. *Let $D \in \mathbb{D}(G/H)$ be an invariant differential operator. Then D is solvable if and only if (i') and (ii) hold.*

Proof. This follows from [22, Ch. I, Thm. 3.3], using regularization by $C_c^\infty(G)$ to prove the equivalence of our definition of D -convexity with that of [22, Ch. I, Def. 3.1]. Note also the final remark of that section in loc. cit. □

Notation

From now on, let G be a real reductive Lie group of Harish-Chandra's class, τ an involution of G , and H an open subgroup of the fixed point group G^τ . Then $X = G/H$ is a reductive symmetric space of Harish-Chandra's class (see [2]). Let K be a τ -stable maximal compact subgroup of G , and let θ be the associated Cartan involution. Let $\mathfrak{g} = \mathfrak{h} + \mathfrak{q} = \mathfrak{k} + \mathfrak{p}$ be the eigen-decompositions of the Lie algebra \mathfrak{g} induced by τ and θ , then \mathfrak{h} and \mathfrak{k} are the Lie algebras of H and K , respectively. Let B be a non-degenerate, G - and τ -invariant bilinear form on \mathfrak{g} which extends the Killing form on $[\mathfrak{g}, \mathfrak{g}]$, and which is negative definite on \mathfrak{k} and positive definite on \mathfrak{p} . Then the above-mentioned eigen-decompositions are orthogonal with respect to B .

Fix a maximal abelian subspace \mathfrak{a} of $\mathfrak{p} \cap \mathfrak{q}$, and a maximal abelian subspace (a *Cartan subspace*) \mathfrak{a}_1 of \mathfrak{q} , containing \mathfrak{a} . Then $\mathfrak{a} = \mathfrak{a}_1 \cap \mathfrak{p}$. Let \mathfrak{m} be the orthocomplement (with respect to B) of \mathfrak{a} in its centralizer $\mathfrak{g}^\mathfrak{a}$, and let $\mathfrak{a}_m = \mathfrak{a}_1 \cap \mathfrak{m}$. Via the orthogonal decomposition $\mathfrak{a}_1 = \mathfrak{a}_m + \mathfrak{a}$ we view \mathfrak{a}_m^* and

\mathfrak{a}_c^* as subspaces of \mathfrak{a}_1^* . Let Σ and Σ_1 denote the root systems of \mathfrak{a} and \mathfrak{a}_1 in \mathfrak{g}_c , respectively, then Σ consists of the non-trivial restrictions to \mathfrak{a} of the elements of Σ_1 . Denote by W and W_1 the Weyl groups of these two roots systems, then W is naturally isomorphic to $N_{W_1}(\mathfrak{a})/Z_{W_1}(\mathfrak{a})$, the normalizer modulo the centralizer of \mathfrak{a} in W_1 , and to $N_K(\mathfrak{a})/Z_K(\mathfrak{a})$, the normalizer modulo the centralizer of \mathfrak{a} in K . Let $W_{K \cap H}$ be the canonical image of $N_{K \cap H}(\mathfrak{a})$ in W .

Recall that $G = KAH$, and that if $g = kah$ according to this decomposition, then the orbit $W_{K \cap H} \log a$ is uniquely determined by g . For a $W_{K \cap H}$ -invariant set $S \subset \mathfrak{a}$, we denote the subset $K \exp(S)H$ of X by X_S . Then $S = \{\log a \mid aH \in X_S\}$, and every K -invariant subset of X is of the form X_S .

Invariant differential operators

Let $\mathbb{D}(G/H)$ be the algebra of invariant differential operators on G/H . Let $U(\mathfrak{g})$ be the enveloping algebra of \mathfrak{g}_c and $U(\mathfrak{g})^H$ the subalgebra of H -invariant elements, then there is a natural isomorphism of the quotient $U(\mathfrak{g})^H / (U(\mathfrak{g})^H \cap U(\mathfrak{g})\mathfrak{h}_c)$ with $\mathbb{D}(G/H)$, induced by the right action R of $U(\mathfrak{g})$ on $C^\infty(G)$ (see [15, p. 285]).

Let Σ_1^+ be a positive system for Σ_1 , and let \mathfrak{n}_1 be the sum of the corresponding positive root spaces \mathfrak{g}_c^α ($\alpha \in \Sigma_1^+$). We have the following direct sum decomposition

$$\mathfrak{g}_c = \mathfrak{n}_1 + \mathfrak{a}_{1c} + \mathfrak{h}_c. \tag{1}$$

Using this decomposition and Poincare-Birkhoff-Witt, a map $\gamma : U(\mathfrak{g}) \rightarrow U(\mathfrak{a}_1)$ is defined by $u \equiv \gamma(u)$ modulo $\mathfrak{n}_1 U(\mathfrak{g}) + U(\mathfrak{g})\mathfrak{h}_c$. From this map an algebra isomorphism γ of $\mathbb{D}(G/H) \simeq U(\mathfrak{g})^H / (U(\mathfrak{g})^H \cap U(\mathfrak{g})\mathfrak{h}_c)$ onto $S(\mathfrak{a}_1)^{W_1}$, the set of W_1 -invariant elements in the symmetric algebra of \mathfrak{a}_{1c} (which is isomorphic to $U(\mathfrak{a}_1)$ because \mathfrak{a}_1 is abelian), is obtained by letting $\gamma(u)(\lambda) = \gamma(u)(\lambda + \rho_1)$ for $u \in U(\mathfrak{g})^H$, $\lambda \in \mathfrak{a}_1^*$ (see [11, p. 15, Thm. 3]). Here $\rho_1 \in \mathfrak{a}_1^*$ is given by half the trace of the adjoint action on \mathfrak{n}_1 . Thus $\mathbb{D}(G/H)$ is identified as a polynomial algebra with $\dim \mathfrak{a}_1$ independent generators.

Assume that Σ_1^+ is chosen to be compatible with \mathfrak{a} , that is, the set of nonzero restrictions to \mathfrak{a} of elements from Σ_1^+ is a positive system Σ^+ for Σ . Let \mathfrak{n} be the sum of the corresponding positive root spaces \mathfrak{g}^α ($\alpha \in \Sigma^+$), then we also have the following direct sum decomposition

$$\mathfrak{g} = \mathfrak{n} + \mathfrak{m} + \mathfrak{a} + \mathfrak{h}. \tag{2}$$

Let $\rho \in \mathfrak{a}^*$ and $\rho_m \in \mathfrak{a}_{m_c}^*$ be given by half the trace of the adjoint actions on \mathfrak{n} , and on $\mathfrak{n}_1 \cap \mathfrak{m}_c$, respectively.

Using the decomposition (2) a map $\eta: U(\mathfrak{g}) \rightarrow U(\mathfrak{a})$ is defined by $u \equiv \eta(u)$ modulo $(\mathfrak{n}_c + \mathfrak{m}_c)U(\mathfrak{g}) + U(\mathfrak{g})\mathfrak{h}_c$, and we obtain by restriction to $U(\mathfrak{g})^H$ a homomorphism, also denoted η , from $\mathbb{D}(G/H) \simeq U(\mathfrak{g})^H / (U(\mathfrak{g})^H \cap U(\mathfrak{g})\mathfrak{h}_c)$ into $S(\mathfrak{a})$. Let $\eta(D) \in S(\mathfrak{a})$ be defined by $\eta(D)(\lambda) = \eta(D)(\lambda + \rho)$.

LEMMA 1. *We have*

$$\eta(D)(\lambda) = \gamma(D)(\lambda - \rho_m) \tag{3}$$

for all $D \in (G/H)$, $\lambda \in \mathfrak{a}_c^*$. Moreover $\eta(D) \in S(\mathfrak{a})^W$, and $\eta(D)$ is independent of the choice of Σ^+ .

Proof. We first prove the following equation:

$$\rho_1 = \rho + \rho_m. \tag{4}$$

We have

$$\rho_1 = \frac{1}{2} \sum_{\alpha \in \Sigma_1^+} (\dim \mathfrak{g}_c^\alpha) \alpha \quad \text{and} \quad \rho_m = \frac{1}{2} \sum_{\alpha \in \Sigma_1^+, \alpha|_{\mathfrak{a}}=0} (\dim \mathfrak{g}_c^\alpha) \alpha.$$

Let

$$\bar{\rho} = \rho_1 - \rho_m = \frac{1}{2} \sum_{\alpha \in \Sigma_1^+, \alpha|_{\mathfrak{a}} \neq 0} (\dim \mathfrak{g}_c^\alpha) \alpha,$$

then it is clear that $\bar{\rho} = \rho$ on \mathfrak{a} . On the other hand, since the set of $\alpha \in \Sigma_1^+$ with $\alpha|_{\mathfrak{a}} \neq 0$ is $\sigma\theta$ -invariant, we get that $\sigma\theta\bar{\rho} = \bar{\rho}$, and hence $\bar{\rho} = 0$ on \mathfrak{a}_m , so that in fact $\bar{\rho} = \rho$.

Since $\mathfrak{m}_c = \mathfrak{m}_c \cap \mathfrak{n}_1 + \mathfrak{a}_{mc} + \mathfrak{m}_c \cap \mathfrak{h}_c$ it follows from (1) and (2) that $\eta(D)(\lambda) = \gamma(D)(\lambda)$. From this and (4) we get (3).

The proof will be completed by using the following observation: Every element $w \in W$ can be represented by an element $\bar{w} \in N_{W_1}(\mathfrak{a})$; this element also normalizes \mathfrak{a}_m , and can be chosen so that $\bar{w}\rho_m = \rho_m$.

The W -invariance of $\eta(D)$ now follows from (3) and the W_1 -invariance of $\gamma(D)$, in view of the above observation. By using this observation once more, it follows from (3) and the fact that γ is independent of the choice of the positive system Σ_1^+ , that η is independent of the choice of Σ^+ . □

Let $s: S(\mathfrak{g}) \rightarrow U(\mathfrak{g})$ be the symmetrization map, then the restriction of s to the set $S(\mathfrak{q})^H$ of H -invariants in $S(\mathfrak{q})$ gives rise to a linear bijection (also denoted by s) of $S(\mathfrak{q})^H$ with $\mathbb{D}(G/H)$ (see [15, p. 287, Thm. 4.9]). A differential operator $D \in \mathbb{D}(G/H)$ is called *homogeneous* if it is the image of a homogeneous element

of $S(\mathfrak{q})^H$. For $P \in S(\mathfrak{q})^H$ let $r(P) \in S(\mathfrak{a})$ denote the restriction of P to \mathfrak{a} . Here P is identified with a polynomial on \mathfrak{q} by means of the Killing form.

LEMMA 2. Let $D \in \mathbb{D}(G/H)$ be non-constant and let $D = s(P)$, $P \in S(\mathfrak{q})^H$. Then

$$\deg(\eta(D) - r(P)) < \deg P = \text{order } D. \tag{5}$$

In particular, if D is homogeneous then $\deg \eta(D) = \text{order } D$ if and only if $r(P) \neq 0$.

Proof. That $\text{order } D = \deg P$ follows from the explicit expression for $s(P)$ in [15, p. 287, Thm. 4.9]. Let $r_1(P)$ denote the restriction of P to \mathfrak{a}_1 , then it follows from [15, p. 305, Eq. (38)] that

$$\deg(\gamma(D) - r_1(P)) < \deg P. \tag{6}$$

It follows from (3) that $\eta(D) - r(P)$ and the restriction of $\gamma(D) - r_1(P)$ to \mathfrak{a} have the same degree, and hence (5) follows from (6). If P is homogeneous, then either $\deg r(P) = \deg P$ or $r(P) = 0$, and the final statement follows from (5). \square

Notice that $r_1(P)$ has the same degree as P (to see this, let P be homogeneous, then $\deg r_1(P) = \deg P$ unless $r_1(P) = 0$. But $r_1(P) = 0$ implies $P = 0$ by the H -invariance, because $\text{Ad}(H)(\mathfrak{a}_1)$ contains an open subset of \mathfrak{q}). Hence it follows from (6) that also $\gamma(D)$ has this degree (which equals the order of D). Thus γ is a degree preserving isomorphism of $\mathbb{D}(G/H)$ onto $S(\mathfrak{a}_1)^{\mathbb{W}_1}$.

However, a similar statement is not valid for $\eta(D)$; its degree can be strictly smaller than that of D . In fact η is not injective in general: Since $\mathbb{D}(G/H)$ and $S(\mathfrak{a})^{\mathbb{W}}$ are polynomial algebras in $\dim \mathfrak{a}_1$ and $\dim \mathfrak{a}$ algebraically independent generators, respectively, η is not injective if $\mathfrak{a} \neq \mathfrak{a}_1$ (otherwise it would cause the existence of an injection of the quotient field of $\mathbb{D}(G/H)$ into the quotient field of $S(\mathfrak{a})^{\mathbb{W}}$, which is impossible, since their transcendence degrees over \mathbb{C} are $\dim \mathfrak{a}_1$ and $\dim \mathfrak{a}$, respectively (see [23, Ch. II, §12])). On the other hand, if $\mathfrak{a}_1 = \mathfrak{a}$, in which case the symmetric space G/H is called *split*, then η is injective since it equals γ . Examples of split symmetric spaces are the Riemannian symmetric spaces and the symmetric spaces of K_ϵ -type (see [18]). In the special case (the ‘group case’) of a semisimple Lie group G' considered as a symmetric space, where G is $G' \times G'$ and H is the diagonal, the notion of split for the space G/H coincides with the notion of split (also called a normal real form) for G' .

Notice also that η in general is not surjective. This can be seen already in the group case mentioned above, where $\mathbb{D}(G/H)$ is naturally isomorphic with $Z(\mathfrak{g}')$, the center of $U(\mathfrak{g}')$, and where η by transference under a suitable isomorphism can be identified with the natural homomorphism of $Z(\mathfrak{g}')$ into $\mathbb{D}(G'/K')$. It is known from [13, 16] that this homomorphism is surjective when G' is classical, but not surjective for certain exceptional groups G' .

For $v \in S(\mathfrak{a}_1)$ or $v \in S(\mathfrak{a})$ we define v^* by $v^*(v) = v(-v)$, where $v \in \mathfrak{a}_1^*$ or $v \in \mathfrak{a}_c^*$.

LEMMA 3. Let $D \in \mathbb{D}(G/H)$. Then $\gamma(D^*) = \gamma(D)^*$ and $\eta(D^*) = \eta(D)^*$.

Proof. Choose $u \in U(\mathfrak{g})^H$ such that $D = R_u$, and let $v \mapsto \check{v}$ be the antiautomorphism of $U(\mathfrak{g})$ determined by $\check{v} = -v$ for $v \in \mathfrak{g}$. Using [15, Ch. I, Thm. 1.9 and Lemma 1.10] it is easily seen that $D^* = R_{\check{u}}$. The equality for γ will follow if we prove that $\gamma(\check{u}) = \gamma(u)^*$ for $u \in U(\mathfrak{g})^H$. Using [11, p. 16, Cor. 4] it is now seen that it suffices to consider the case of a Riemannian symmetric space, that is, we may assume that H is compact. In this special case, the statement is proved in [15, p. 307]. This proves that $\gamma(D^*) = \gamma(D)^*$.

From (3) we now get that

$$\eta(D^*)(\lambda) = \gamma(D^*)(\lambda - \rho_m) = \gamma(D)(-\lambda + \rho_m).$$

Using the fact that there exists an element w in the Weyl group of the root system of \mathfrak{a}_m in \mathfrak{m} such that $w\rho_m = -\rho_m$, and that this Weyl group is a subgroup of W_1 , we get that

$$\gamma(D)(-\lambda + \rho_m) = \gamma(D)(-\lambda - \rho_m) = \eta(D)(-\lambda),$$

proving the equality for η . □

In the final section of this paper we relate $\eta(D)$ to the *radial part* of D with respect to the *KAH* decomposition. In particular we shall prove that the condition $\eta(D) = 0$ has the following strong consequence:

LEMMA 4. Let $D \in \mathbb{D}(G/H)$ and assume that $\eta(D) = 0$. Then $Df = 0$ for all K -invariant smooth functions f on G/H .

Convexity

We are now ready to state our main theorem:

THEOREM 2. Let $D \in \mathbb{D}(G/H)$ be non-zero.

(i) If $\deg \eta(D) = \text{order } D$ then

$$\text{supp } f \subset X_S \Leftrightarrow \text{supp } Df \subset X_S \Leftrightarrow \text{supp } D^*f \subset X_S$$

for all $f \in C_c^\infty(X)$ and all convex, compact $W_{K \cap H}$ -invariant sets $S \subset \mathfrak{a}$. In particular, X is D -convex, and D^* is injective on $C_c^\infty(X)$.

(ii) If $\eta(D) = 0$ there exists for each closed ball $S \subset \mathfrak{a}$, centered at the origin, a function $f \in C_c^\infty(X)$ such that $D^*f = 0$ and $\text{supp } f = X_S$. In particular, X is not D -convex, and D^* is not injective on $C_c^\infty(X)$.

Proof. We first prove (i). The implication of $\text{supp } Df \subset X_S$ from $\text{supp } f \subset X_S$ is obvious. Assume $\text{supp } Df \subset X_S$. Expanding f as a sum of K -finite functions, we have, since X_S is K -invariant, that f is supported in X_S if and only if all the summands are supported in X_S . Moreover, D can be applied termwise to the sum, and hence we see that we may assume f to be K -finite. Then the support of f is K -invariant, and it suffices to prove that $\text{supp } f \cap AH \subset \exp(S)H$.

Let $m = \text{order } D$, then $m = \text{deg } \eta(D)$ by the assumption on D . Let u_0 denote the homogeneous part of $\eta(D)$ of degree m , then $u_0 \neq 0$. Notice that u_0 is also the homogeneous part of $\eta(D)$ of degree $m = \text{deg } \eta(D)$ for any choice of Σ^+ .

Assume that $\text{supp } f \cap AH \not\subset \exp(S)H$, and write

$$\text{supp}_\alpha f = \{Y \in \mathfrak{a} \mid \exp(Y)H \in \text{supp } f\}.$$

Then $\text{supp}_\alpha f$ is compact and not contained in S . By the convexity of S there exists a non-empty open set of linear forms $\lambda \in \mathfrak{a}^*$ with the property that

$$0 < \max_{Y \in S} \lambda(Y) < \max_{Y \in \text{supp}_\alpha f} \lambda(Y). \tag{7}$$

Since $u_0 \neq 0$ there exists a $\lambda \in \mathfrak{a}^*$ with $u_0(\lambda) \neq 0$, and satisfying (7). Let $Y_0 \in \text{supp}_\alpha f$ be a point where the value on the right side of (7) is attained. Then $Y_0 \notin S$ and we have that

$$\lambda(Y) \leq \lambda(Y_0), \quad (Y \in \text{supp}_\alpha f). \tag{8}$$

Let $a_0 = \exp Y_0$, then

$$a_0 H \notin \text{supp } Df \tag{9}$$

by the assumption on $\text{supp } Df$, and

$$a_0 H \in \text{supp } f. \tag{10}$$

Choose a positive system Σ^+ such that λ is antidominant, and let n and N be given correspondingly. Let Ω denote the open (see [21, Prop. 7.1.8]) subset $\Omega = NMAH$ of $X = G/H$, and define $g \in C^\infty(\Omega)$ by $g(nmaH) = \lambda(\log a)$ for $n \in N$, $m \in M$, $a \in A$. We claim that

$$f = 0 \quad \text{on } \{x \in \Omega \mid g(x) > g(a_0)\}. \tag{11}$$

To prove (11) let $x = nmaH \in \Omega \cap \text{supp } f$. Then we must show that $g(x) \leq g(a_0)$,

or equivalently, that $\lambda(\log a) \leq \lambda(Y_0)$. To see that this holds, write

$$nma = k \exp(Z)h, \quad (k \in K, Z \in \mathfrak{a}, h \in H_e)$$

according to the $G = KAH_e$ decomposition; here H_e denotes the identity component of H . Then

$$\exp(Z)h \in KNMa = KMaN,$$

and by the convexity theorem of [1, Thm. 3.8] it follows that $\log a = U + V$, where U is contained in the convex hull of $W_{K \cap H}Z$, and V belongs to a certain subcone of the closed convex cone $\{V \in \mathfrak{a} \mid \langle V, Y \rangle \geq 0, Y \in \mathfrak{a}^+\}$, which is dual to the positive Weyl chamber \mathfrak{a}^+ . In particular, $\lambda(V) \leq 0$ by the antidominance of λ , and hence

$$\lambda(\log a) \leq \lambda(U) \leq \max_{w \in W_{K \cap H}} \lambda(wZ).$$

Now $\exp(wZ)H = w \exp(Z)H = wk^{-1}xH$ for $w \in W_{K \cap H}$, and from $x \in \text{supp } f$ and the K -invariance of the support we then see that $\exp(wZ)H \in \text{supp } f$. Hence $wZ \in \text{supp}_a f$, and we conclude by (8) that

$$\lambda(\log a) \leq \lambda(Y_0).$$

This implies (11).

Let $\sigma(D)$ be the principal symbol of D . We have

$$\sigma(D)(dg(a_0)) = \frac{1}{m!} D((g - g(a_0))^m)(a_0). \tag{12}$$

It follows immediately from the definition of g that $R_u g = 0$ for $u \in U(\mathfrak{g})\mathfrak{h}_c$. Moreover, since g is left NM -invariant, and since \mathfrak{n} and \mathfrak{m} are normalized by A , we also have that $R_u g(a) = 0$ for $a \in A$, $u \in (\mathfrak{n} + \mathfrak{m})_c U(\mathfrak{g})$. Hence $Dg(a) = R_{\eta(D)}g(a)$. Applying the same reasoning to the function $(g - g(a_0))^m$ we obtain that

$$D((g - g(a_0))^m)(a) = R_{\eta(D)}((g - g(a_0))^m)(a) = m!u_0(\lambda). \tag{13}$$

Combining (12) and (13) we obtain that $\sigma(D)(dg(a_0)) = u_0(\lambda)$ and hence

$$\sigma(D)(dg(a_0)) \neq 0 \tag{14}$$

by the assumption on λ .

From (9), (11) and (14) it follows by Holmgren’s uniqueness theorem ([17, Thm. 5.3.1]) that $f = 0$ on a neighbourhood of a_0H , contradicting (10). This completes the proof of the first biimplication in (i). From Lemma 3 we get that D^* also satisfies the assumption of (i), and hence the remaining statements in (i) follow.

We now prove (ii). Let S be the ball of radius R centered at the origin, and let $\varphi \in C^\infty(\mathbb{R})$ be positive on $[0; R^2[$ and zero on $[R^2; \infty[$. Define $f(kaH) = \varphi(\|\log a\|^2)$ for $k \in K, a \in A$. Then $f \in C^\infty(X)$ by [10, Thm. 4.1], and we clearly have $\text{supp } f = X_S$. Now (ii) follows from Lemma 4. □

COROLLARY 1

- (i) *If $X = G/H$ is split, then X is D -convex and D is injective on $C_c^\infty(X)$ for all non-trivial invariant differential operators D .*
- (ii) *If X is not split there exists a non-trivial invariant differential operator D , such that X is not D -convex and such that D is not injective on $C_c^\infty(X)$.*

REMARK 1. By regularization it follows that the statements of Theorem 2 and its corollary hold with $C_c^\infty(X)$ replaced by the space of compactly supported distributions on X .

REMARK 2. An explicit example of an operator D as in part (ii) of Theorem 2 and its corollary is given in [5] (see also [20]), where it is shown that the “imaginary part” C'_1 of the Casimir operator on a complex semisimple Lie group G' is not solvable. Viewing G' as a symmetric space for $G' \times G'$ it is easily seen that $\eta(C'_1) = 0$ (see [5, p. X.8]).

The radial part

Let $D \in \mathbb{D}(G/H)$. Choose a positive system Σ^+ and let $A^+ \subset A$ be the corresponding open chamber. Via the canonical map from G to G/H we identify A^+ with a submanifold of X . According to [15, p. 259] there exists a unique differential operator $\Pi(D)$ on A^+ such that $(Df)|_{A^+} = \Pi(D)(f|_{A^+})$ for all K -invariant smooth functions f on X . $\Pi(D)$ is called the *radial part* of D . The following result establishes a connection between $\Pi(D)$ and $\eta(D)$. It is a generalization of [12, p. 267, Lemma 26] (see also [15, p. 308, Prop. 5.23]).

Let \mathfrak{R}^+ denote the ring of analytic functions φ on A^+ which can be expanded in an absolutely convergent series on A^+ with zero constant term:

$$\varphi = \sum_{\nu \in \Lambda} c_\nu e^{-\nu}, \quad c_\nu \in \mathbb{C}, c_0 = 0$$

where the sum is over the set $\Lambda = \mathbb{N}\Sigma^+$ and where $e^{-\nu}$ is defined by $e^{-\nu}(a) = e^{-\nu(\log a)}$.

PROPOSITION 1. *Let $D \in \mathbb{D}(G/H)$. There exist a finite number of elements $v_i \in S(\mathfrak{a})$ and functions $g_i \in \mathfrak{R}^+$ such that*

$$\Pi(D) = e^{-\rho} R_{\eta(D)} \circ e^\rho + \sum_i g_i R_{v_i} \tag{15}$$

on A^+ . Moreover the order m of $\Pi(D)$ equals the degree of $\eta(D)$, and we can select the v_i such that

$$\text{deg } v_i \leq m - 1 \tag{16}$$

for all i (where a negative degree of v_i means that $v_i = 0$). In particular, $\Pi(D) = 0$ if and only if $\eta(D) = 0$.

Proof. The existence of the v_i and g_i such that (15) holds follows from [2, Lemma 3.9]. It remains to prove (16) (from the lemma of loc. cit. we only get that $\text{deg } v_i < \text{order}(D)$, which is not sharp enough to conclude (16), because the order of $\Pi(D)$ in general may be smaller than that of D).

Let

$$\Pi(D) = \sum_{v \in \Lambda} e^{-v} R_{v_v} \tag{17}$$

be the expansion of $\Pi(D)$ derived from (15), where $v_v \in S(\mathfrak{a})$ and where v_0 is given by $v_0(\lambda) = \eta(D)(\lambda + \rho)$. We claim that

$$\text{deg } v_v \leq \text{deg } v_0 - 1 \quad \text{for all } v \neq 0, \tag{18}$$

from which both the statement that $\text{order } \Pi(D) = \text{deg } \eta(D)$ and (16) follow. We shall obtain (18) by means of a recursion formula for the v_v , derived from the relation $L_X D = D L_X$, where L_X is the Laplace-Beltrami operator on X given in terms of the Casimir operator $\omega \in U(\mathfrak{g})^H$ by $L_X = R_\omega$.

The radial part of L_X is easily computed (see [10, Eq. (4.12)]):

$$\Pi(L_X) = J^{-1/2} (L_A \circ J^{1/2} - L_A(J^{1/2})) \tag{19}$$

where L_A is the Laplacian on A , and $J = \prod_{\alpha \in \Sigma^+} (e^\alpha - e^{-\alpha})^{p_\alpha} (e^\alpha + e^{-\alpha})^{q_\alpha}$. Here p_α and q_α are certain integers given by root space dimensions, see [21, Thm. 8.1.1].

Put $\tilde{\Pi}(D) = J^{1/2} \Pi(D) \circ J^{-1/2}$, then it follows from the commutation relation $[L_X, D] = 0$ and (19) that $\tilde{\Pi}(D)$ commutes with $L_A - d$, where d is the function $J^{-1/2} L_A(J^{1/2})$. Expanding d in a power series $d(a) = \sum_{\gamma \in \Lambda} d_\gamma a^{-\gamma}$ on A^+ and expanding $\tilde{\Pi}(D)$ in analogy with (17) as

$$\tilde{\Pi}(D) = \sum_{v \in \Lambda} e^{-v} R_{\tilde{v}_v}$$

we obtain the following expression

$$\sum_{\nu, \gamma \in \Lambda} ([L_{A^+}, e^{-\nu}]R_{\tilde{v}_\nu} - d_\gamma e^{-\nu} [e^{-\gamma}, R_{\tilde{v}_\nu}]) = 0.$$

Comparing coefficients to $e^{-\nu}$ we get

$$[L_{A^+}, e^{-\nu}]R_{\tilde{v}_\nu} = \sum_{\gamma \in \Lambda, \nu - \gamma \in \Lambda} d_\gamma e^{-(\nu - \gamma)} [e^{-\gamma}, R_{\tilde{v}_{\nu - \gamma}}],$$

where the sum is finite. In this equation, if $\nu \neq 0$ and $\tilde{v}_\nu \neq 0$, the left side is a differential operator on A^+ of order $1 + \deg \tilde{v}_\nu$, whereas the order of the operator on the other side is less than the maximum of the degrees of all $\tilde{v}_{\nu - \gamma}$, $\gamma \in \Lambda \setminus \{0\}$. In particular, it follows by an easy induction that $\deg \tilde{v}_\nu \leq \deg \tilde{v}_0 - 2$ for $\nu \neq 0$.

In the series

$$\Pi(D) = J^{-1/2} \tilde{\Pi}(D) \circ J^{1/2} = J^{-1/2} \sum_{\nu \in \Lambda} e^{-\nu} R_{\tilde{v}_\nu} \circ J^{1/2}$$

it is seen that the only contribution in degree $\deg \tilde{v}_0$ is obtained in the e^0 term. Hence v_0 and \tilde{v}_0 have the same degree (in fact it is easily seen that $\tilde{v}_0 = \eta(D)$), and v_ν has a lower degree for all other ν . From this the claimed property (18) of the v_ν follows.

The final statement of the proposition follows from the previous statements. □

PROOF OF LEMMA 4. Assume $\eta(D) = 0$ and let f be smooth and K -invariant. It follows from the final statement of Proposition 1 that $Df = 0$ on A^+ . Since Σ^+ was arbitrary we conclude that $Df = 0$ on an open dense subset of the submanifold AH of X . By $G = KAH$ and the K -invariance of f we conclude that $Df = 0$. □

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