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A CENTRAL LIMIT THEOREM ON THE SPACE OF POSITIVE DEFINITE SYMMETRIC MATRICES

by Piotr GRACZYK

0. Introduction.

Central limit theorems for rotation-invariant random variables on the symmetric space \mathcal{P}_n of positive definite symmetric $n \times n$ matrices have been investigated in case $n = 2$ by Karpelevich, Tutubalin and Shur ([6]), Faraut ([1]) and Terras ([9]), in case $n = 3$ by Terras ([10]) and for n arbitrary by Richards ([8]). They find applications in multivariate statistics and in some engineering problems ([9]).

In this paper we prove a central limit theorem of Lindeberg-Feller type on the space \mathcal{P}_n . It generalizes a theorem obtained by Faraut ([1]) for $n = 2$. To state and prove this theorem we introduce on \mathcal{P}_n some analogs of the mean and dispersion in the real case.

Sections 1 and 2 provide the basic definitions and facts from the harmonic analysis on \mathcal{P}_n used in the paper. In Section 3 we define and investigate the mean and the dispersions on \mathcal{P}_n . In Section 4 we derive in a simple way a Taylor expansion of the spherical functions on \mathcal{P}_n . Section 5 contains the main result of the paper.

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1. Preliminaries.

Throughout this paper $G = GL(n, \mathbb{R})$ will denote the general linear group of $n \times n$ nonsingular matrices and $K = O(n)$ the group of $n \times n$ orthogonal matrices. The symmetric space G/K is identified with \mathcal{P}_n , the space of real, positive definite symmetric $n \times n$ matrices.

The transitive action of G on \mathcal{P}_n is defined by

$$X \mapsto X[g] = gXg^t$$

where $g \in G$, $X \in \mathcal{P}_n$ and g^t is the transpose of g . The correspondence of G/K and \mathcal{P}_n is given by $gK \mapsto I[g] = gg^t$, where $I \in \mathcal{P}_n$ is the identity matrix. The space \mathcal{P}_n is a Riemannian manifold with the arc length $ds^2 = \text{Tr}((X^{-1}dX)^2)$ for $X = (x_{ij})_{i,j \leq n}$, $dX = (dx_{ij})_{i,j \leq n}$.

A differential operator L on \mathcal{P}_n is said to be G -invariant if it commutes with the action of G , that is for every $g \in G$ and $f \in C^\infty(\mathcal{P}_n)$

$$(Lf)^g = L(f^g)$$

where $f^g(X) = f(X[g])$ when $X \in \mathcal{P}_n$.

The algebra $\mathbb{D}(\mathcal{P}_n)$ of all G -invariant differential operators on \mathcal{P}_n is commutative and isomorphic with the algebra $I(\mathfrak{a})$ of symmetric polynomials on the Cartan space $\mathfrak{a} = \{H | H \text{ diagonal}\} \cong \mathbb{R}^n$. By Newton's theorem the algebra $I(\mathfrak{a})$ is generated by the symmetric polynomials :

$$(1) \quad p_j(\mathbf{x}) = \sum_{i=1}^n x_i^j, \quad j = 0, \dots, n.$$

We will denote $\gamma : \mathbb{D}(\mathcal{P}_n) \rightarrow I(\mathfrak{a})$ the isomorphism of $\mathbb{D}(\mathcal{P}_n)$ and $I(\mathfrak{a})$. Remark that the order of $L \in \mathbb{D}(\mathcal{P}_n)$ equals to the degree of $\gamma(L)$ ([4], p. 306).

A function $h : \mathcal{P}_n \rightarrow \mathbb{C}$ is K -invariant if $h^k = h$ for all $k \in O(n)$. A K -invariant function h is said to be spherical if $h(I) = 1$ and h is an eigenfunction of all G -invariant differential operators on \mathcal{P}_n . All the spherical functions are given by

$$(2) \quad \Phi_{\mathbf{s}}(X) = \int_K \Delta_1^{s_1 - s_2}(X[k]) \dots \Delta_{n-1}^{s_{n-1} - s_n}(X[k]) \Delta_n^{s_n}(X[k]) dk$$

where $\mathbf{s} = (s_1, \dots, s_n) \in \mathbb{C}^n$, $\Delta_j(Y)$ is the principal minor of order j of Y and dk denotes the normalised Haar measure on K . Formula (2)

corresponds to the classical Harish-Chandra integral formula for spherical functions on G with $\mathbf{s} = \frac{\lambda + \rho}{2}$, where $\rho = (\rho_1, \dots, \rho_n)$, $\rho_j = \frac{1}{2}(2j - n - 1)$, $\lambda \in \mathbb{C}^n$. We will write $\varphi_\lambda = \Phi_{\mathbf{s}}$. By ([4], p. 418) we have then $L\varphi_\lambda = \gamma(L)(\lambda)\varphi_\lambda$ for $L \in \mathbb{D}(\mathcal{P}_n)$.

Terras ([10],[11]) and Richards ([8]) use the coordinates $\mathbf{r} = (r_1, \dots, r_n)$ with $\mathbf{r} = \frac{\lambda}{2}$.

Let W denote the Weyl group of permutations. Then $\varphi_\lambda = \varphi_{w\lambda}$ for all $w \in W$. One has also $\Phi_\rho = \varphi_\rho \equiv 1$. For all the details concerning the spherical functions on \mathcal{P}_n see e.g.[11].

The following lemma describes the relationship between the spherical functions on \mathcal{P}_n and the spherical functions on

$$\mathcal{SP}_n = \{X \in \mathcal{P}_n \mid \det X = 1\}.$$

The space \mathcal{SP}_n may be identified with the symmetric space $SL(n)/SO(n)$.

LEMMA 1.

$$(3) \quad \Phi_{\mathbf{s}}(X) = (\det X)^{\frac{1}{n}} \sum_{i=1}^n s_i \Psi_{\mathbf{s}}(X_1)$$

where $X = (\det X)^{\frac{1}{n}} X_1$ with $X_1 \in \mathcal{SP}_n$ and

$$\Psi_{\mathbf{s}}(X_1) = \int_{SO(n)} \Delta_1^{s_1 - s_2}(X_1[k]) \dots \Delta_{n-1}^{s_{n-1} - s_n}(X_1[k]) dk_{SO(n)}$$

is a spherical function on \mathcal{SP}_n .

Proof. — By (2) one gets

$$(4) \quad \Phi_{\mathbf{s}}(X) = (\det X)^{\frac{1}{n}} \sum_{i=1}^n s_i \int_K \Delta_1^{s_1 - s_2} \dots \Delta_{n-1}^{s_{n-1} - s_n}(X_1[k]) dk.$$

Using the fact that $dk|_{SO(n)} = \frac{1}{2} dk_{SO(n)}$ and the invariance of dk it follows that the integral in (4) equals $\frac{1}{2}(\Psi_{\mathbf{s}}(X_1) + \Psi_{\mathbf{s}}(X_1[h]))$ for all $h \in O(n)$ such that $\det(h) = -1$. There exist $k_0 \in SO(n)$ and h_0 , $\det(h_0) = -1$, such that $X_1[k_0]$ is diagonal and $X_1[h_0 k_0] = X_1[k_0]$. Then $\det(h_0 k_0) = -1$ and $\Psi_{\mathbf{s}}(X_1[h_0 k_0]) = \Psi_{\mathbf{s}}(X_1)$. □

Theorem of Helgason-Johnson ([4], p. 458) and Lemma 1 imply that the spherical function φ_λ is bounded on \mathcal{P}_n if and only if $\text{Re} \left(\sum_{i=1}^n \lambda_i \right) = 0$

and $\operatorname{Re}\lambda \in C(\rho)$, where $C(\rho)$ denotes the convex envelope of $\{w\rho|w \in W\}$. Then $|\varphi_\lambda| \leq 1$.

In the sequel we will often use the G -invariant differential operators on \mathcal{P}_n of order 1 and 2. Let us state some of their principal properties now.

All the differential operators of order 1 in $\mathbb{D}(\mathcal{P}_n)$ are given up to a multiplicative constant by the *Euler operator* E which is defined by

$$(5) \quad Ef(X) = \frac{d}{dt}f(tX)|_{t=1}.$$

Note that E is homogeneous of degree 0. Lemma 1 shows that a spherical function $\Phi_{\mathbf{s}}$ is homogeneous of order $\sum_{i=1}^n s_i$, so

$$E\Phi_{\mathbf{s}} = \left(\sum_{i=1}^n s_i\right) \Phi_{\mathbf{s}}.$$

We denote the eigenvalue of E acting on $\Phi_{\mathbf{s}}$ by $\gamma_1(\mathbf{s})$.

If f is K -invariant on \mathcal{P}_n then by the spectral decomposition of \mathcal{P}_n it suffices to know f on

$$A = \{a \in \mathcal{P}_n | a \text{ diagonal with } a_{ii} > 0\}.$$

The Lie algebra of A is given by \mathfrak{a} . One denotes the diagonal entries of $H \in \mathfrak{a}$ by h_1, \dots, h_n . Formula (5) implies

$$(6) \quad Ef(\exp H) = \sum_{i=1}^n \frac{\partial \tilde{f}}{\partial h_i}$$

where $\tilde{f}(h_1, \dots, h_n) = f(\exp H)$.

The G -invariant differential operators of order 2 (without terms of lower order) are given by the linear combinations of E^2 and the *Laplace-Beltrami operator* Δ on \mathcal{P}_n . If f is K -invariant then by [2]VI,4.2

$$(7) \quad \Delta f(\exp H) = \sum_j \frac{\partial^2 \tilde{f}}{\partial h_j^2} + \frac{1}{2} \sum_{i < j} \coth\left(\frac{h_i - h_j}{2}\right) \left(\frac{\partial}{\partial h_i} - \frac{\partial}{\partial h_j}\right) \tilde{f}.$$

In order to find the eigenvalues of Δ acting on $\Phi_{\mathbf{s}}$ one may use the horospherical part of Δ (see [2]VI,4.4). If N denotes the nilpotent group of lower triangular matrices with 1 on the diagonal and if f is N -invariant on

\mathcal{P}_n , then $f(X) = F(a_1, \dots, a_n)$ where $(a_i)_{1 \leq i \leq n}$ are the eigenvalues of X and

$$\Delta f(X) = \sum_{i=1}^n \left(a_i \frac{\partial}{\partial a_i} \right)^2 F - \sum_{i=1}^n \rho_i a_i \frac{\partial F}{\partial a_i}.$$

Remark that the function under the integral in (2) is N -invariant. It follows that

$$\Delta \Phi_{\mathbf{s}} = \gamma_2(\mathbf{s}) \Phi_{\mathbf{s}}$$

with $\gamma_2(\mathbf{s}) = (\mathbf{s} - \rho|\mathbf{s}) = \frac{1}{4}(\|\lambda\|^2 - \|\rho\|^2)$.

It is easy to check that Δ is elliptic and E^2 is semi-elliptic on \mathcal{P}_n . All the elliptic second order operators in $\mathbb{D}(\mathcal{P}_n)$ are given by

$$(8) \quad L = a \left(\Delta - \frac{1}{n} E^2 \right) + bE^2 + cE + d, \quad a, b > 0.$$

Observe that the operator $\Omega = \Delta - \frac{1}{n} E^2$ restrained to \mathcal{SP}_n is the Laplace-Beltrami operator on \mathcal{SP}_n . Ω is semi-elliptic on \mathcal{P}_n .

2. K -invariant probability measures on \mathcal{P}_n .

A probability measure μ on \mathcal{P}_n is said to be K -invariant if for any measurable subset B of \mathcal{P}_n and for all $k \in K$ we have $\mu(kBk^t) = \mu(B)$. We shall then write $\mu \in M^{\natural}(\mathcal{P}_n)$.

In this paper we consider only K -invariant measures on \mathcal{P}_n . We can identify such measures with K -biinvariant measures on G . Then the convolution $\mu_1 * \mu_2$ of two measures in $M^{\natural}(\mathcal{P}_n)$ is defined by the convolution of the corresponding measures on G and then projecting on \mathcal{P}_n . This convolution is commutative.

The spherical Fourier transform of a measure $\mu \in M^{\natural}(\mathcal{P}_n)$ is defined by

$$\hat{\mu}(\lambda) = \int_{\mathcal{P}_n} \varphi_{\lambda}(X) d\mu(X)$$

for λ such that φ_{λ} is bounded. In Section 1 we have formulated sufficient and necessary conditions for such λ . We also write

$$\hat{\mu}(\mathbf{s}) = \int_{\mathcal{P}_n} \Phi_{\mathbf{s}}(X) d\mu(X).$$

The spherical Fourier transform carries the convolution of K -invariant measures on \mathcal{P}_n into the usual product

$$\widehat{\mu_1 * \mu_2}(\mathbf{s}) = \hat{\mu}_1(\mathbf{s})\hat{\mu}_2(\mathbf{s}).$$

If $\mu \in M^{\mathfrak{h}}(\mathcal{P}_n)$ is infinitely divisible, the infinitesimal generator of the continuous semigroup of measures $(\mu_t)_{t>0}$ with $\mu_1 = \mu$ is given by the Hunt formula ([5]). It is then natural to call μ *Gaussian* if the generator of $(\mu_t)_{t>0}$ is a second order G -invariant elliptic differential operator on \mathcal{P}_n which annihilates constants (cf.[3]). If the generator is semi-elliptic we say that μ is *Gaussian degenerate*. By (8) the Fourier transform of a Gaussian measure $\mu \in M^{\mathfrak{h}}(\mathcal{P}_n)$ has the following form

$$\hat{\mu}(\mathbf{s}) = \exp \left[a\gamma_2(\mathbf{s}) + \left(b - \frac{1}{n}a \right) \gamma_1^2(\mathbf{s}) + c\gamma_1(\mathbf{s}) \right]$$

with $a, b > 0, c \in \mathbb{R}$.

Examples. — (i) The Laplace-Beltrami operator Δ is the generator of the *heat semigroup* $(\kappa_t)_{t>0}$ on \mathcal{P}_n (cf.[11]). We have

$$\hat{\kappa}_t(\mathbf{s}) = \exp[t(\mathbf{s} - \rho|\mathbf{s})].$$

Certainly, the measures κ_t are Gaussian on \mathcal{P}_n .

(ii) The operator $\Omega = \Delta - \frac{1}{n}E^2$ is the generator of the semigroup $(\nu_t)_{t>0}$ on \mathcal{P}_n which extends naturally the heat semigroup $(\tilde{\nu}_t)_{t>0}$ on \mathcal{SP}_n , i.e. $\nu_t(B) = \tilde{\nu}_t(B \cap \mathcal{SP}_n)$. We have

$$\hat{\nu}_t(\mathbf{s}) = \exp \left\{ t \left[(\mathbf{s} - \rho|\mathbf{s}) - \frac{1}{n} \left(\sum_{i=1}^n s_i \right)^2 \right] \right\}$$

and ν_t are Gaussian degenerate.

(iii) Let \mathbf{n}_t be a random variable on \mathbb{R} with normal distribution of mean 0 and variance t . Let η_t be the probability distribution of the random variable $\exp(\mathbf{n}_t I)$ on \mathcal{P}_n . We have then

$$\hat{\eta}_t(\mathbf{s}) = \exp \left[\frac{t}{2} \left(\sum_{i=1}^n s_i \right)^2 \right].$$

The generator of the semigroup $(\eta_t)_{t>0}$ equals $\frac{1}{2}E^2$. This operator corresponds to the Laplacian in the $\mathbb{R}^+ I$ -direction of the space \mathcal{P}_n considered as a product $\mathcal{SP}_n \times \mathbb{R}^+$. The measures η_t are Gaussian degenerate on \mathcal{P}_n .

(iv) If δ_t is the Dirac delta in $\exp(tI)$ then

$$\hat{\delta}_t(\mathbf{s}) = \exp\left(t \sum_{i=1}^n s_i\right)$$

and the generator of $(\delta_t)_{t>0}$ is E .

Note that $\kappa_t = \nu_t * \eta_{2tn^{-1}}$. All the Gaussian measures on \mathcal{P}_n have the form $\nu_t * \eta_u * \delta_w$ for some t, u positive and $w \in \mathbb{R}$.

3. The mean and the dispersions on \mathcal{P}_n .

In order to analyse the asymptotic behavior of K -invariant measures on \mathcal{P}_n we need some analogs of the mean and the covariance of a measure on \mathbb{R}^n . In this section we introduce in a natural way such analogs and prove some properties of them.

3.1. Choice of dispersions on \mathcal{P}_n .

To have an analog of the covariance on \mathcal{P}_n one seeks an application

$$D : M^{\natural}(\mathcal{P}_n) \rightarrow [0, \infty]$$

satisfying for all $\mu_1, \mu_2 \in M^{\natural}(\mathcal{P}_n)$ the condition

$$(9) \quad D(\mu_1 * \mu_2) = D(\mu_1) + D(\mu_2).$$

One also assumes that there exists an analytic, K -invariant function Q on \mathcal{P}_n such that

$$(10) \quad D(\mu) = \int Q(X) d\mu(X)$$

for all $\mu \in M^{\natural}(\mathcal{P}_n)$. The function D will be called a *dispersion* on \mathcal{P}_n . Observe that the condition (9) is equivalent to

$$(11) \quad \int_K Q(Y[xk]) dk = Q(I[x]) + Q(Y)$$

for all $x \in G$ and $Y \in \mathcal{P}_n$.

In the real case the covariance of a centralised measure may be represented by a second order derivative of its Fourier transform in 0. In

the case of \mathcal{P}_n the spherical function $\varphi_\lambda \equiv 1$ if $\lambda = \rho$. It turns out that on \mathcal{P}_n we have the following analogous property.

THEOREM 1. — *If Q is an analytic, K -invariant function on \mathcal{P}_n verifying (11) then there exists a vector $\mathbf{v} = (v_1, \dots, v_n) \in \mathbb{R}^n$ such that*

$$(12) \quad Q(X) = \frac{\partial \varphi_\lambda(X)}{\partial \mathbf{v}} \Big|_{\lambda=\rho}, \quad X \in \mathcal{P}_n.$$

Proof. — First observe that if Q satisfies (11) then for all $L \in \mathbb{D}(\mathcal{P}_n)$ annihilating constants $LQ = \text{const}$. Indeed, let us apply L to (11) for x fixed and then put $Y = I$. One gets $LQ(xx^t) = LQ(I)$ for all $x \in G$, so LQ is constant on \mathcal{P}_n .

Next remark that if Q_1 and Q_2 verify (11) and $LQ_1 = LQ_2$ for all $L \in \mathbb{D}(\mathcal{P}_n)$ annihilating constants then $Q_1 = Q_2$. This property comes out from the analyticity of Q_1 and Q_2 and the fact that (11) implies $Q_1(I) = Q_2(I) = 0$.

If $Q = \frac{\partial \varphi_\lambda}{\partial \mathbf{v}} \Big|_{\lambda=\rho}$ for any vector \mathbf{v} then by the convolution property of the spherical Fourier transform on \mathcal{P}_n the condition (9) holds for D corresponding to such Q .

Let now Q be arbitrary satisfying (11). To prove the theorem it suffices to show that there exists a vector $\mathbf{v} = (v_1, \dots, v_n)$ such that

$$L_j Q = L_j \left(\frac{\partial \varphi_\lambda}{\partial \mathbf{v}} \Big|_{\lambda=\rho} \right) = \mathbf{v} \cdot \text{grad}(L_j \varphi_\lambda) \Big|_{\lambda=\rho}$$

for $L_j = \gamma^{-1}(p_j)$ with p_j as in (1), $j = 1, \dots, n$. We have $\mathbf{l}_j = \text{grad}(L_j \varphi_\lambda) \Big|_{\lambda=\rho} = \text{grad } \gamma(L_j) \Big|_{\lambda=\rho} = \text{grad } p_j \Big|_{\lambda=\rho} = j(\rho_1^{j-1}, \dots, \rho_n^{j-1})$. It follows that $\mathbf{l}_1, \dots, \mathbf{l}_n$ are independent and the system of equations

$$L_j Q = \mathbf{v} \cdot \mathbf{l}_j, \quad j = 1, \dots, n$$

has a solution. □

Now we want to choose the directions \mathbf{v} of derivation in (12) so as the function Q was nonnegative. The decomposition (3) shows that this is possible only for $\sum_{i=1}^n v_i = 0$.

By reasons of convexity (or more generally by the Helgason-Johnson theorem) the spherical functions verify $0 < \varphi_\lambda \leq 1$ for $\lambda \in C(\rho)$. Thus, if

$\rho + t\mathbf{v} \in C(\rho)$ for t positive sufficiently small then $-\frac{\partial \varphi_\lambda}{\partial \mathbf{v}}|_{\lambda=\rho}$ is nonnegative. One will differentiate in the directions of neighbour vertices of ρ in $C(\rho)$. They are given by the permutations of neighbour entries of ρ :

$$\begin{aligned} \beta_1 &= (\rho_2, \rho_1, \rho_3, \dots, \rho_n) \\ &\dots \\ \beta_{n-1} &= (\rho_1, \rho_2, \dots, \rho_n, \rho_{n-1}). \end{aligned}$$

Then the vectors $\mathbf{v}_j = \beta_j - \rho = (0, \dots, 1, -1, \dots, 0)$ lie on the edges of $C(\rho)$ beginning in ρ . Observe that $\mathbf{v}_j = -\alpha_j$, $j = 1, \dots, n - 1$, where α_j are the simple positive roots corresponding to the Iwasawa decomposition $G = NAK$ with N lower triangular. The vectors \mathbf{v}_j , $j = 1, \dots, n - 1$, are independent and span all the hyperplane $\{\lambda | \sum \lambda_i = 0\}$. By reasons of normalisation we will differentiate with respect to the vectors $2\mathbf{v}_j$.

DEFINITION. — The dispersions D_j on \mathcal{P}_n , $j = 1, \dots, n - 1$, are defined by

$$D_j(\mu) = \int Q_j(X) d\mu(X)$$

where

$$Q_j(X) = -2 \frac{\partial \varphi_\lambda(X)}{\partial \mathbf{v}_j} \Big|_{\lambda=\rho}.$$

Then one has

$$(13) \quad Q_j(X) = 2 \left(\frac{\partial}{\partial \lambda_{j+1}} - \frac{\partial}{\partial \lambda_j} \right) \varphi_\lambda(X) \Big|_{\lambda=\rho} = \left(\frac{\partial}{\partial s_{j+1}} - \frac{\partial}{\partial s_j} \right) \Phi_{\mathbf{s}}(X) \Big|_{\mathbf{s}=\rho}$$

and for $\mu \in M^{\mathfrak{h}}(\mathcal{P}_n)$

$$(14) \quad D_j(\mu) = 2 \left(\frac{\partial}{\partial \lambda_{j+1}} - \frac{\partial}{\partial \lambda_j} \right) \hat{\mu}(\lambda) \Big|_{\lambda=\rho} = \left(\frac{\partial}{\partial s_{j+1}} - \frac{\partial}{\partial s_j} \right) \hat{\mu}(\mathbf{s}) \Big|_{\mathbf{s}=\rho}.$$

Example. — A direct calculation using (14) allows to find the dispersions of the measures considered in Section 2 :

$$\begin{aligned} D_j(\kappa_t) &= D_j(\nu_t) = t ; \\ D_j(\eta_t) &= 0 ; \\ D_j(\delta_t) &= 0. \end{aligned}$$

We shall give now some properties of the functions Q_j .

THEOREM 2.

- (i) $Q_j(X) = Q_j(tX)$, $j = 1, \dots, n - 1$, for all $X \in \mathcal{P}_n$ and $t > 0$.
- (ii) $Q_j(I) = 0$, $j = 1, \dots, n - 1$.
- (iii) $Q_1(X) + \dots + Q_{n-1}(X) > 0$ for all $X \neq tI$.

Proof. — (i) follows obviously from (3) and (13). (ii) follows from $\Phi_{\mathbf{s}}(I) = 1$ for all \mathbf{s} . To prove (iii) it suffices to consider $X \in \mathcal{SP}_n$, $X \neq I$. Suppose that $Q_1(X) = \dots = Q_{n-1}(X) = 0$. Then $\frac{\partial \varphi_\lambda}{\partial \mathbf{u}}|_{\lambda=\rho} = 0$ for all the directions \mathbf{u} such that $\sum u_i = 0$. If $\sum \lambda_i = 0$, by (3) $\varphi_\lambda(X) = \psi_\lambda(X)$ where ψ_λ denotes the spherical function on \mathcal{SP}_n in the Harish-Chandra notation. Thus the application $\lambda \mapsto \psi_\lambda(X)$, $\sum \lambda_i = 0$, has a critical point in $\lambda = \rho$, and by W -invariance also in $\lambda = w\rho$ for $w \in W$.

On the other hand ψ_λ is given by the formula of Harish-Chandra :

$$(15) \quad \psi_\lambda(X) = \int_{SO(n)} e^{(\lambda - \rho|\mathcal{H}(ak))} dk_{SO(n)}$$

where $a \in A \cap SL(n)$ is such that $X = a^2[k_0]$ for some $k_0 \in SO(n)$ and $g = k \exp \mathcal{H}(g).n$ is the Iwasawa decomposition of $SL(n)$. Denote by μ_X the image of $dk_{SO(n)}$ by the mapping $k \mapsto \mathcal{H}(ak)$. Then μ_X is a probability measure on $\tilde{\mathfrak{a}} = \{H|H \text{ diagonal and } \text{Tr}H = 0\}$. By (15) we have then for any $\mathbf{u} \in \mathbb{R}^n$

$$\begin{aligned} \psi_\lambda(X) &= \int_{\tilde{\mathfrak{a}}} e^{(\lambda - \rho|H)} d\mu_X(H) \\ \frac{\partial \psi_\lambda}{\partial \mathbf{u}}(X) &= \int_{\tilde{\mathfrak{a}}} (\mathbf{u}|H) e^{(\lambda - \rho|H)} d\mu_X(H) \\ (16) \quad \frac{\partial^2 \psi_\lambda}{\partial \mathbf{u}^2}(X) &= \int_{\tilde{\mathfrak{a}}} (\mathbf{u}|H)^2 e^{(\lambda - \rho|H)} d\mu_X(H). \end{aligned}$$

By a theorem of Kostant ([7]) $\text{supp } \mu_X = C(\log a)$. Since $X \neq I$ we have $a \neq I$ and $\log a \neq 0$. The space \mathcal{SP}_n is irreducible so by [4]IV,10.11 $\dim C(\log a) = \dim \tilde{\mathfrak{a}}$ and (16) implies $\frac{\partial^2 \psi_\lambda}{\partial \mathbf{u}^2}(X) > 0$ for all λ and $\mathbf{u} \neq 0$. It means that $\psi_\lambda(X)$ is strictly convex and in particular it has at most one critical point on $\tilde{\mathfrak{a}}$. For $w \in W$ different from identity $w\rho \neq \rho$. That gives a contradiction. □

COROLLARY 1. — Let $\mu \in M^{\natural}(\mathcal{P}_n)$. Then

$$D_1(\mu) = \cdots = D_{n-1}(\mu) = 0$$

if and only if μ is concentrated on $\{tI | t > 0\}$. □

Example. — In the case $n = 2$ the explicit form of the dispersion density is known ([1]) :

$$Q(a_r) = 2 \log \left(\operatorname{ch} \frac{r}{2} \right)$$

where

$$a_r = \begin{pmatrix} e^r & 0 \\ 0 & e^{-r} \end{pmatrix}.$$

For $n \geq 3$ one may give the following integral formula

$$Q_j(X) = \int_K \{ \log \Delta_{j-1}(X[k]) - 2 \log \Delta_j(X[k]) + \log \Delta_{j+1}(X[k]) \} dk$$

but the explicit form of $Q_j(X)$ is not known.

3.2. The mean and the variance in \mathbb{R}^+I -direction.

Theorem 2 and Corollary 1 show that the dispersions D_j do not control the behaviour of measures in $M^{\natural}(\mathcal{P}_n)$ in the direction \mathbb{R}^+I . In fact, via (3) one may say that D_j are the dispersions in the direction of \mathcal{SP}_n . We will introduce now some complementary characteristics of $\mu \in M^{\natural}(\mathcal{P}_n)$.

Having in mind the decomposition (3) of a spherical function on \mathcal{P}_n and denoting $w = \sum_{i=1}^n s_i$ it is natural to have the following definition.

DEFINITION. — Let $\mu \in M^{\natural}(\mathcal{P}_n)$. We define :

the mean of μ by

$$M(\mu) = \frac{\partial}{\partial w} \hat{\mu} \Big|_{s=\rho} = \frac{1}{n} \int \log(\det X) d\mu(X)$$

the second moment of μ by

$$M_2(\mu) = \frac{\partial^2}{\partial w^2} \hat{\mu} \Big|_{s=\rho} = \frac{1}{n^2} \int \log^2(\det X) d\mu(X)$$

the variance of μ by $d^2(\mu) = M_2(\mu) - M^2(\mu)$.

Note that any measure $\mu \in M^{\natural}(\mathcal{P}_n)$ may be centralised by putting

$$\tilde{\mu}(B) = \mu(e^{M(\mu)} B)$$

for B measurable. Then $M(\tilde{\mu}) = 0$ and $d^2(\mu) = M_2(\tilde{\mu})$. Observe that

$$\begin{aligned} M(\mu_1 * \mu_2) &= M(\mu_1) + M(\mu_2) \\ d^2(\mu_1 * \mu_2) &= d^2(\mu_1) + d^2(\mu_2) \end{aligned}$$

but $d^2(\mu) = \int q(X)d\mu(X)$ with $q(X) = \frac{1}{n^2} \log^2(\det X)$ only for centralised measures μ .

The derivative $\frac{\partial}{\partial w}$ in the definition of M and d^2 equals in the (s_i) -coordinates

$$\frac{\partial}{\partial w} = \frac{1}{n} \sum_{i=1}^n \frac{\partial}{\partial s_i}.$$

This makes possible to calculate $M(\mu)$ and $d^2(\mu)$ if one knows the spherical Fourier transform of μ .

Example. — For the measures considered in Section 2 we have :

$$\begin{aligned} M(\kappa_t) &= 0, & d^2(\kappa_t) &= 2tn^{-1}; \\ M(\nu_t) &= 0, & d^2(\nu_t) &= 0; \\ M(\eta_t) &= 0, & d^2(\eta_t) &= t; \\ M(\delta_t) &= t, & d^2(\delta_t) &= 0. \end{aligned}$$

COROLLARY 2. — *If $\mu \in M^{\natural}(\mathcal{P}_n)$ and $M(\mu) = d^2(\mu) = 0$, $D_j(\mu) = 0$ for $j = 1, \dots, n - 1$, then $\mu = \delta_I$.* □

Note that a Gaussian measure μ on \mathcal{P}_n is fully characterized by its mean $M(\mu)$, variance $d^2(\mu)$ and dispersion $D_1(\mu)$.

4. Taylor expansion of spherical functions.

In this section we will derive a useful Taylor expansion of spherical functions on \mathcal{P}_n . This expansion will be more detailed than that of Richards ([8]) and we will prove it in a simpler way.

A spherical function $\Phi_{\mathfrak{s}}$ is K -invariant so it is enough to consider $\Phi_{\mathfrak{s}}(\exp H)$, $H \in \mathfrak{a}$. One may treat $\Phi_{\mathfrak{s}}(\exp H)$ as a function of h_1, \dots, h_n . It is then symmetric in h_1, \dots, h_n . Remark that $\Phi_{\mathfrak{s}}(\exp H)$ is real analytic

since $\Phi_{\mathbf{s}}$ is a solution of an elliptic differential equation with analytic coefficients : $\Delta\Phi_{\mathbf{s}} = \gamma_2(\mathbf{s})\Phi_{\mathbf{s}}$. Making use of the symmetry and analyticity of the function in the h_j we get the following Taylor expansion at $H = 0$:

$$(17) \quad \Phi_{\mathbf{s}}(\exp H) = 1 + a(\mathbf{s}) \sum h_i + b(\mathbf{s}) \sum h_i^2 + c(\mathbf{s})(\sum h_i)^2 + R_{\mathbf{s}}(H)$$

with

$$(18) \quad R_{\mathbf{s}}(H) = \sum f_{\alpha}(\mathbf{s})P_{\alpha}(H)$$

where $P_{\alpha}(H)$ are symmetric polynomials in h_1, \dots, h_n homogeneous of order greater or equal to 3.

In order to find the functions a, b, c in (17) let us apply the operators E, E^2 and Δ to (17) at $H = 0$.

For the operators E and E^2 one uses (6). E considered as a differential operator on functions of h_1, \dots, h_n is homogeneous of order 1 while the polynomials P_{α} are homogeneous of order at least 3. That implies $ER_{\mathbf{s}}(0) = E^2R_{\mathbf{s}}(0) = 0$ and

$$\begin{aligned} \gamma_1(\mathbf{s}) &= na(\mathbf{s}) \\ \gamma_1^2(\mathbf{s}) &= 2nb(\mathbf{s}) + 2n^2c(\mathbf{s}). \end{aligned}$$

For the operator Δ one applies (7). By an argument of homogeneity one obtains $\Delta R_{\mathbf{s}}(0) = 0$. We have then

$$\gamma_2(\mathbf{s}) = (n^2 + n)b(\mathbf{s}) + 2nc(\mathbf{s}).$$

Solving these equations we get

THEOREM 3.

$$\Phi_{\mathbf{s}}(\exp H) = 1 + a(\mathbf{s}) \sum h_i + b(\mathbf{s}) \sum h_i^2 + c(\mathbf{s})(\sum h_i)^2 + R_{\mathbf{s}}(H)$$

with

$$(19) \quad \begin{aligned} a(\mathbf{s}) &= \frac{1}{n} \gamma_1(\mathbf{s}) \\ b(\mathbf{s}) &= \frac{n\gamma_2(\mathbf{s}) - \gamma_1^2(\mathbf{s})}{n(n-1)(n+2)} \\ c(\mathbf{s}) &= \frac{(n+1)\gamma_1^2(\mathbf{s}) - 2\gamma_2(\mathbf{s})}{2n(n-1)(n+2)} \end{aligned}$$

where $\gamma_1(\mathbf{s}) = \sum s_i$, $\gamma_2(\mathbf{s}) = (\mathbf{s} - \rho|\mathbf{s})$ and $R_{\mathbf{s}}(H)$ is as in (18). □

By (13) and by differentiating of (19) one obtains the following expansion of the functions Q_j at $H = 0$:

COROLLARY 3.

$$(20) \quad Q_j(\exp H) = \frac{1}{(n-1)(n+2)} \sum h_i^2 - \frac{1}{n(n-1)(n+2)} (\sum h_i)^2 + R'_j(H)$$

where $R'_j(H) = \sum c_{\alpha j} P_\alpha(H)$ with P_α as in (18), $j = 1, \dots, n-1$. \square

Writing as in Section 3 $q(X) = \frac{1}{n^2} \log^2(\det X)$ we have $(\sum h_i)^2 = n^2 q(X)$. Replacing $\sum h_i^2$ in (19) by the expression for $\sum h_i^2$ obtained from (20) we get :

$$(21) \quad \Phi_{\mathbf{s}}(\exp H) = 1 + \frac{1}{n} \gamma_1(\mathbf{s}) \sum h_i + \left(\gamma_2 - \frac{1}{n} \gamma_1^2 \right) Q_j(\exp H) + \frac{1}{2} \gamma_1^2 q(\exp H) + R_{j,\mathbf{s}}(H)$$

where

$$(22) \quad R_{j,\mathbf{s}}(H) = \sum f_{j\alpha}(\mathbf{s}) P_\alpha(H)$$

with $P_\alpha(H)$ as in (18).

For $H = (h_1, \dots, h_n)$ we put $\|H\| = \sum |h_i|$. Then we have

$$(23) \quad R_{j,\mathbf{s}}(H) = \mathcal{O}(\|H\|^3) \quad \text{if } H \rightarrow 0.$$

In order to estimate $R_{j,\mathbf{s}}(H)$ when $\|H\| \rightarrow \infty$ and $\Phi_{\mathbf{s}}$ is bounded one has to estimate Q_j in infinity.

LEMMA 2. — $Q_j(\exp H) \leq \|H\|$ for all $H \in \mathfrak{a}$ and $j = 1, \dots, n-1$.

Proof. — By Theorem 2(i) $Q_j(\exp H) = Q_j(\exp H')$ with $H' = (h_1 - \frac{1}{n} \sum h_i, \dots, h_n - \frac{1}{n} \sum h_i) \in \tilde{\mathfrak{a}}$. Then $Q_j(\exp H') = -2 \frac{\partial \psi_\lambda}{\partial \mathbf{v}_j} |_{\lambda=\rho}$ where ψ_λ is spherical on \mathcal{SP}_n . By the Harish-Chandra formula

$$\begin{aligned} Q_j(\exp H') &= 2 \int_{SO(n)} \left(-\mathbf{v}_j | \mathcal{H} \left(\exp \frac{1}{2} H'.k \right) \right) dk_{SO(n)} \\ &= 2 \int_{SO(n)} \left(\alpha_j | \mathcal{H} \left(\exp \frac{1}{2} H'.k \right) \right) dk_{SO(n)}. \end{aligned}$$

By K -invariance of Q_j one may assume that $H' \in \tilde{\mathfrak{a}}^+$, i.e. $h'_1 \leq \dots \leq h'_n$.
 By [4]IV,6.5 $\mathcal{H}(ak) \leq \mathcal{H}(a)$ for $a \in \exp(\tilde{\mathfrak{a}}^+)$, $k \in SO(n)$, so

$$Q_j(\exp H') \leq 2 \left(\alpha_j |\mathcal{H} \left(\exp \frac{1}{2} H' \right) \right) = h'_{j+1} - h'_j = h_{j+1} - h_j.$$

Finally

$$Q_j(\exp H) \leq |h_j| + |h_{j+1}| \leq \|H\|.$$

□

COROLLARY 4. — For every $j = 1, \dots, n - 1$ and \mathfrak{s} such that $\Phi_{\mathfrak{s}}$ is bounded

$$R_{j,\mathfrak{s}}(H) = \mathcal{O}(\|H\|) + \mathcal{O}(\left(\sum h_i\right)^2)$$

when $\|H\| \rightarrow \infty$.

□

5. Central limit theorem.

Let $\{\mu_{mj}\}$, $m \in \mathbb{N}$, $1 \leq j \leq k_m$ be a family of K -invariant probability measures on \mathcal{P}_n . Put

$$\mu_m = \mu_{m1} * \mu_{m2} * \dots * \mu_{mk_m}.$$

Denote by $H(X)$ the diagonal matrix of logarithms of eigenvalues of $X \in \mathcal{P}_n$. Then we have the following central limit theorem :

THEOREM 4. — Suppose that the measures $\{\mu_{mj}\}_{m \in \mathbb{N}, 1 \leq j \leq k_m}$ satisfy the following conditions :

$$(24) \quad \begin{aligned} &M(\mu_{mj}) = 0 \\ &\lim_{m \rightarrow \infty} D_1(\mu_m) = t \end{aligned}$$

$$(25) \quad \lim_{m \rightarrow \infty} d^2(\mu_m) = u$$

$$(26) \quad \lim_{m \rightarrow \infty} \sum_{j=1}^{k_m} \int \frac{\|H\|^3}{1 + \|H\|^2} d\mu_{mj} = 0$$

$$(27) \quad \lim_{m \rightarrow \infty} \sum_{j=1}^{k_m} \int_{\{\|H\| > 1\}} (\text{Tr} H)^2 d\mu_{mj} = 0.$$

Then the measures μ_m converge weakly to the Gaussian measure $\nu_t * \eta_u$.

Proof. — First observe that for any $\varepsilon > 0$

$$\begin{aligned} \int \|H\| d\mu_{mj} &= \int_{\{\|H\| \leq \varepsilon\}} \|H\| d\mu_{mj} + \int_{\{\|H\| > \varepsilon\}} \|H\| d\mu_{mj} \\ &\leq \varepsilon + \frac{1 + \varepsilon^2}{\varepsilon^2} \int \frac{\|H\|^3}{1 + \|H\|^2} d\mu_{mj}. \end{aligned}$$

Then Lemma 2 and (26) imply that $\lim_m D_1(\mu_{mj}) = 0$ uniformly in j . Similarly,

$$\int (\sum h_i)^2 d\mu_{mj} \leq \int \|H\| d\mu_{mj} + \int_{\{\|H\| > 1\}} (\text{Tr} H)^2 d\mu_{mj}$$

and by (27) $\lim_m d^2(\mu_{mj}) = 0$ uniformly in j .

Fix \mathbf{s} such that $\Phi_{\mathbf{s}}$ is bounded. By Corollary 4 and (23) the conditions (26) and (27) imply

$$(28) \quad \lim_m \sum_{j=1}^{k_m} \int |R_{1,\mathbf{s}}(H)| d\mu_{mj} = 0.$$

In particular $\int |R_{1,\mathbf{s}}(H)| d\mu_{mj}$ tends to 0 uniformly with respect to j . Then (21) implies

$$(29) \quad \lim_m \sup_{1 \leq j \leq k_m} |\hat{\mu}_{mj}(\mathbf{s}) - 1| = 0.$$

By (21)

$$\sum_j [1 - \hat{\mu}_{mj}(\mathbf{s})] = - \left(\gamma_2 - \frac{1}{n} \gamma_1^2 \right) D_1(\mu_m) - \frac{1}{2} \gamma_1^2 d^2(\mu_m) - \sum_j \int R_{1,\mathbf{s}}(H) d\mu_{mj}.$$

By (24),(25),(28) and (29) we have then

$$\begin{aligned} \lim_m \sum_j [1 - \hat{\mu}_{mj}(\mathbf{s})] &= - \left(\gamma_2 - \frac{1}{n} \gamma_1^2 \right) t - \frac{1}{2} \gamma_1^2 u; \\ \lim_m \sum_j [1 - \hat{\mu}_{mj}(\mathbf{s})]^2 &= 0. \end{aligned}$$

Using again (29) we get

$$\begin{aligned} \lim_m \hat{\mu}_m(\mathbf{s}) &= \exp \left[\lim_m \sum_j \log \hat{\mu}_{mj}(\mathbf{s}) \right] \\ &= \exp \left[\left(\gamma_2 - \frac{1}{n} \gamma_1^2 \right) t + \frac{1}{2} \gamma_1^2 u \right] = \nu_t * \widehat{\eta}_u(\mathbf{s}). \end{aligned}$$

By the Lévy continuity theorem on \mathcal{P}_n (look [5]Thm.4.2 in the case of G semisimple; the proof of Gangolli works on \mathcal{P}_n) we get $\mu_m \Rightarrow \nu_t * \eta_u$. \square

Remark. — Under the hypotheses of Theorem 4 $\lim_m D_l(\mu_m) = t$ for $l = 2, \dots, n - 1$ (see Corollary 3).

COROLLARY 5. — Let $(\kappa_t)_{t>0}$ be the heat semigroup on \mathcal{P}_n . Let the family of measures $\{\mu_{m_j}\}$ be centralised and verify (26) and (27). If

$$\begin{aligned} \lim_m D_1(\mu_m) &= D_1(\kappa_t) = t \\ \lim_m d^2(\mu_m) &= d^2(\kappa_t) = 2tn^{-1} \end{aligned}$$

then

$$\mu_m \Rightarrow \kappa_t. \quad \square$$

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