

A Poincaré-Birkhoff-Witt theorem for infinite dimensional Lie algebras

Dedicated to Professor Tsunero Takahashi on his sixtieth birthday

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§ 0. Introduction.

Let $(1 <) \lambda_1 \leq \dots \leq \lambda_n \leq \dots$ be a series of positive real numbers such that

$$\sum_{n \geq 1} \lambda_n^{-s_0} < \infty \quad \text{for some integer } s_0.$$

For each $n \in \mathbb{N}$, formally consider e_n to be an eigenvector corresponding to the eigenvalue λ_n . Define for any $s \in \mathbb{Z}$

$$\mathfrak{g}^s = \{p = \sum_{n \in \mathbb{N}} a_n e_n; a_n \in \mathbb{C}, \sum_{n \in \mathbb{N}} |a_n|^2 \lambda_n^{2s} < \infty\}.$$

\mathfrak{g}^s is a Hilbert space for every $s \in \mathbb{Z}$ with the norm $\|p\|_s^2 = \sum_{n \in \mathbb{N}} |a_n|^2 \lambda_n^{2s}$. The inclusion mapping $\iota: \mathfrak{g}^s \rightarrow \mathfrak{g}^{s-1}$ is a compact operator for every $s \in \mathbb{Z}$. Set $\mathfrak{g} = \bigcap_s \mathfrak{g}^s$. $\{\mathfrak{g}, \mathfrak{g}^s; s \in \mathbb{Z}\}$ will be called a *Sobolev chain*. Set $\mathfrak{g}^* = \bigcup_s \mathfrak{g}^s$. As \mathfrak{g}^{-s} is the dual space of \mathfrak{g}^s , \mathfrak{g}^* is the dual space of \mathfrak{g} .

We denote by $C^\infty(\mathfrak{g}^s)$ the commutative algebra of all C^∞ functions on \mathfrak{g}^s . Since $C^\infty(\mathfrak{g}^{s-1}) \subset C^\infty(\mathfrak{g}^s)$, we set $C^\infty(\mathfrak{g}^*) = \bigcap_s C^\infty(\mathfrak{g}^s)$. Any $u \in \mathfrak{g}$, regarded as a linear function on \mathfrak{g}^* , is an element of $C^\infty(\mathfrak{g}^*)$. Let $(\hat{\otimes} \mathfrak{g}^s)^m$ be the Banach space of all continuous symmetric m -linear mappings of $\mathfrak{g}^{-s} \times \dots \times \mathfrak{g}^{-s}$ into \mathbb{C} with the natural operator norm, $\|\cdot\|_s$, and set $(\otimes \mathfrak{g})^m = \bigcap_s (\hat{\otimes} \mathfrak{g}^s)^m$ with the projective limit topology. Hence, any element of $(\otimes \mathfrak{g})^m$ can be naturally viewed as an element of $C^\infty(\mathfrak{g}^*)$ as a homogeneous polynomial of degree m . Thus, we define a *polynomial* of degree m as an element of $\sum_{k=0}^m \bigoplus (\otimes \mathfrak{g})^k$, where we set $(\otimes \mathfrak{g})^0 = \mathbb{C}$. Denote by $\mathcal{P}(\mathfrak{g}^*)$ the space of all polynomials on \mathfrak{g}^* .

We define the C^∞ -topology on $C^\infty(\mathfrak{g}^*)$, i. e. the C^∞ uniform topology on each compact subset: a basis of neighborhoods of 0 is given by the family $\{N(K, m, s, \epsilon)\}$ for compact subsets $K \subset \mathfrak{g}^*$, non-negative integers m , integers s and $\epsilon > 0$, where

$$N(K, m, s, \epsilon) = \{f \in C^\infty(\mathfrak{g}^*); \|(d^k f)(p)\|_s < \epsilon, \text{ for } \forall p \in K, 0 \leq \forall k \leq m\},$$

where $(d^k f)(p)$ is the k -differential of f regarded as an element of $(\otimes \mathfrak{g})^k$.

In the following, we denote $C^\infty(\mathfrak{g}^*)$ with the C^∞ topology by \mathfrak{a} for simplicity.

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\mathfrak{a} is a topological algebra over C .

We are now interested in “deforming” \mathfrak{a} to a noncommutative but associative algebra.

Introducing a formal parameter ν , we consider the direct product

$$\mathfrak{a}[[\nu]] = \prod_{n=0}^{\infty} \nu^n \mathfrak{a}$$

with the direct product topology. We want to define a continuous product $*$ on $\mathfrak{a}[[\nu]]$ with the following properties:

(A.1) $*$: $\mathfrak{a}[[\nu]] \times \mathfrak{a}[[\nu]] \rightarrow \mathfrak{a}[[\nu]]$ is an associative product.

(A.2) ν commutes with any element of $\mathfrak{a}[[\nu]]$ and $1*\tilde{f}=\tilde{f}*1=\tilde{f}$ for any $\tilde{f} \in \mathfrak{a}[[\nu]]$.

For a product $*$ on $\mathfrak{a}[[\nu]]$ with (A.1~2), we set for any $f, g \in \mathfrak{a}$,

$$f*g = \sum_{m=0}^{\infty} \nu^m \pi_m(f, g), \quad \pi_m(f, g) \in \mathfrak{a}.$$

By (A.1~2), we see for any $f, g, h \in \mathfrak{a}$,

$$(0.1) \quad \begin{cases} (\square_m) \quad \sum_{k+l=m} \pi_k(\pi_l(f, g), h) = \sum_{k+l=m} \pi_k(f, \pi_l(g, h)), & \forall m \geq 0, \\ \pi_0(f, 1) = \pi_0(1, f) = f, \pi_m(f, 1) = \pi_m(1, f) = 0, & \forall m > 0. \end{cases}$$

A continuous m -linear mapping $\pi: \mathfrak{a} \times \cdots \times \mathfrak{a} \rightarrow \mathfrak{a}$ is called an *m-differential operator* of order k , if at any $p \in \mathfrak{g}^*$, $\pi(f_1, \dots, f_m)(p) = 0$ holds whenever (f_1, \dots, f_m) satisfies $(d^{k+1}(f_1 f_2 \cdots f_m))(p) = 0$.

Now suppose \mathfrak{g} is a topological Lie algebra with Lie bracket $[\cdot, \cdot]'$. For any $f, g \in \mathfrak{a}$, $df(p), dg(p)$ are elements of $\mathfrak{g}^{**} = \mathfrak{g}$ for any $p \in \mathfrak{g}^*$, and $(df)_*: \mathfrak{g}^* \rightarrow \mathfrak{g}$ is a C^∞ mapping, i.e. $df: \mathfrak{g}^{-s} \rightarrow \mathfrak{g}^t$ is C^∞ for any s, t . Thus, we may define $\{f, g\} \in C^\infty(\mathfrak{g}^*)$ by

$$\{f, g\}(p) = [df(p), dg(p)]'(p).$$

It is obvious that $(\mathfrak{a}, \{, \})$ is a Poisson algebra.

DEFINITION 1. $(\mathfrak{a}[[\nu]], *)$ is called a *deformation quantization* of \mathfrak{a} if $*$ satisfies (A.1~2) and the following (A.3~4):

(A.3) $\pi_0(f, g) = fg$ (the usual product) and $\pi_1(f, g) = -(1/2)\{f, g\}$ for any $f, g \in \mathfrak{a}$.

(A.4) π_m is a bidifferential operator of order $2m$ and $\pi_m(f, g) = (-1)^m \pi_m(g, f)$.

Our main theorem of this paper is as follows:

THEOREM A. *There exists a deformation quantization $(\mathfrak{a}[[\nu]], *)$ of \mathfrak{a} such that $\pi_m(g, g) = 0$ for any $m \geq 2$. Moreover, $\mathcal{P}(\mathfrak{g}^*)[[\nu]]$ is a subalgebra of $(\mathfrak{a}[[\nu]], *)$.*

Thus, the quantized algebra $(\mathfrak{a}[[\nu]], *)$ naturally contains the universal enveloping algebra of the Lie algebra \mathfrak{g}_ν i.e. the Lie algebra generated by \mathfrak{g} and ν with the relations $[X, Y] = \nu[X, Y]'$.

For any $k \in \mathbb{N}$, let x_k be the linear function on \mathfrak{g}^* defined by $x_k(p) = \langle e_k, p \rangle_0$. x_1, \dots, x_k, \dots are elements of $C^\infty(\mathfrak{g}^*)$.

In the quantized algebra $(\mathfrak{a}[[\nu]], *)$, we have

$$x_i * x_j = x_i x_j + \frac{1}{2} \nu [x_i, x_j]', \quad \text{so} \quad x_i * x_j - x_j * x_i = \nu [x_i, x_j]'.$$

Hence, the above theorem extends the Poincaré-Birkhoff-Witt theorem for finite dimensional Lie algebras.

The method of proof of our main theorem is as follows: suppose we have $\{\pi_0, \pi_1, \dots, \pi_{m-1}\}$ satisfying (\square_s) in (0.1) for $0 \leq s \leq m-1$. Our problem is to construct π_m such that (\square_s) is satisfied for $s=m$.

For multi-indices $\alpha = (\alpha_1, \dots, \alpha_k, \dots)$, we set $|\alpha| = \sum \alpha_k$. For α with $|\alpha| < \infty$, we set $x^\alpha = x_1^{\alpha_1} x_2^{\alpha_2} \dots x_k^{\alpha_k} \dots$. We shall first construct $\pi_m(x^\alpha, x^\beta)$ for monomials x^α, x^β , and then applying Taylor's formula. To show key properties of π_m , we use the following polynomial approximation theorem:

THEOREM B. *The space of all polynomials is dense in $C^\infty(\mathfrak{g}^*)$ in the C^∞ topology.*

The condition $\lim_{n \rightarrow \infty} \lambda_n = \infty$ is essentially used in this theorem.

Note that the assumption $\sum_{n \geq 1} \lambda_n^{-s_0} < \infty$, for some integer s_0 , is crucial for Theorem A. In fact, for a separable Hilbert space E , let $H = E \oplus E \oplus \mathbb{C}$ be an infinite dimensional Heisenberg Lie algebra with the skew-symmetric continuous bilinear mapping $\theta: (E \oplus E) \times (E \oplus E) \rightarrow \mathbb{C}$ given by $\theta((u, v), (u', v')) = \langle u, v' \rangle - \langle v, u' \rangle$. Then, $f((u, v, c)) = \|u\|^2$, $g((u, v, c)) = \|v\|^2$ are polynomials of degree 2 on $H^* = H$, but the $*$ -product $f * g$ diverges (cf. [OMY1] (2.9)). Thus, there is no deformation quantization of $C^\infty(H)$.

If \mathfrak{g} is the Lie algebra of all C^∞ vector fields on a compact manifold, then Theorem A can be applied for \mathfrak{g} . Thus, there are several applications including quantizations on coadjoint orbits, which will be given in forthcoming papers.

§ 1. Smooth functions on \mathfrak{g}^* .

1.1. Polynomial approximation theorem.

First, we note the following:

LEMMA 1.1. *There exists an increasing series of compact subsets $K_1 \subset K_2 \subset \dots \subset K_n \subset \dots$ such that $\bigcup K_n = \mathfrak{g}^*$. For any compact subset $K \subset \mathfrak{g}^*$, there is K_n containing K .*

PROOF. For any positive integer s , let D_{-s} be the open ball in \mathfrak{g}^{-s} of radius s . It is easy to see that $D_{-s} \subset D_{-s-1} \subset \dots$. Since the inclusion mapping ι is compact, D_{-s} is a relatively compact subset of \mathfrak{g}^{-s-1} , and hence of \mathfrak{g}^* . Set

$K_s = \overline{D_{-s}}$ in g^* .

Let $p \in g^*$. By the definition of g^* , there exists s such that $p \in g^{-s}$. Suppose $\|p\|_{-s} < m$ for a positive integer m . Setting $n = \max\{s, m\}$, we have $p \in D_{-n}$.

Let $K \subset g^*$ be a compact subset. Suppose for each positive n , there exists $p_n \in K$ such that $p_n \in g^* - K_n$. By taking a subsequence if necessary, there exists $p_0 \in g^*$ such that $p_0 \in g^* - D_{-n}$ for any n . This contradicts the above fact. \square

PROOF OF THEOREM B. Consider now a C^∞ function f on g^* . Let K be an arbitrary fixed compact subset of g^* . By Lemma 1.1, one may assume that $K \subset D_{-n}$ for some n . Since D_{-n} is relatively compact in g^{-l} for any $l > n$ and f is C^∞ on g^{-l} , for any ε and N , there exists $\delta > 0$ such that if $\|p - q\|_{-l} < \delta$, then $\|d^j f(p) - d^j f(q)\|_{-l} < \varepsilon$ for any $0 \leq j \leq N$.

Let R^m be the subspace of g spanned by e_1, \dots, e_m and π_m the projection of g^* onto R^m . We regard π_m as a linear mapping of g^* into itself. For any point $p = \sum a_i e_i$ of D_{-n} , set $p_m = \pi_m(p)$ ($= \sum_{i=1}^m a_i e_i$). Then

$$\|p - p_m\|_{-1} < n\lambda_m^{-l+n}$$

for any $p \in D_{-n}$. Since $\lim \lambda_m = \infty$, taking m so large that $n\lambda_m^{-l+n} < \delta$, we find that f is approximated on K by $\pi_m^* f$.

By the polynomial approximation theorem on R^m , we see that on K , $\pi_m^* f$ is approximated by a series of polynomials on g^* . Thus, the space of all polynomials is dense in $C^\infty(g^*)$ in the C^∞ topology. \square

1.2. Tensor products and differential operators.

For a Sobolev chain $\{g, g^s; s \in \mathbb{Z}\}$, we introduced the tensor products $(\hat{\otimes} g^s)^m$ as the Banach space of all continuous symmetric m -linear mappings of $g^{-s} \times \dots \times g^{-s}$ into C with the natural operator norm, and set $(\otimes g)^m = \bigcap_s (\hat{\otimes} g^s)^m$ with the projective limit topology. For $L \in (\hat{\otimes} g^s)^m$, setting $\|L\|_{-s} = \sup_{\|x\|_{-s}=1} |L(x, \dots, x)|$ defines a Banach norm on $(\hat{\otimes} g^s)^m$.

On the other hand, let $(\otimes g^s)^m$ be the usual symmetric tensor product of g^s as a Hilbert space, that is, any element $a \in (\otimes g^s)^m$ can be written as $a = \sum a_{i_1 \dots i_m} e_{i_1} \otimes \dots \otimes e_{i_m}$ with the Hilbert norm $|a|_s$ defined by

$$(1.1) \quad |a|_s^2 = \sum |a_{i_1 \dots i_m}|^2 \lambda_{i_1}^{2s} \dots \lambda_{i_m}^{2s}.$$

Obviously, the dual space of $(\otimes g^s)^m$ is $(\otimes g^{-s})^m$.

There is a natural continuous inclusion of $(\otimes g^s)^m$ into $(\hat{\otimes} g^s)^m$. Moreover, by the assumption that $\sum_{n \geq 1} \lambda_n^{-s_0} < \infty$, we see also that there is a continuous inclusion of $(\hat{\otimes} g^s)^m$ into $(\otimes g^{s-s_0/2})^m$. Hence $(\otimes g)^m$ coincides with the inverse limit of $(\otimes g^s)^m$. Taking its dual, we see that the dual space of $(\otimes g)^m$ is $\bigcup_s (\otimes g^{-s})^m$ with the inductive limit topology, which will be denoted by $(\otimes g^*)^m$.

For multi-indices $\alpha = (\alpha_1, \dots, \alpha_k, \dots)$, we set $|\alpha| = \sum \alpha_k$. For α such that $|\alpha| < \infty$, we set $\alpha! = \alpha_1! \alpha_2! \dots \alpha_k! \dots$, and

$$x^\alpha = x_1^{\alpha_1} x_2^{\alpha_2} \dots x_k^{\alpha_k} \dots, \quad \partial^\alpha = \partial_{x_1}^{\alpha_1} \partial_{x_2}^{\alpha_2} \dots \partial_{x_k}^{\alpha_k} \dots$$

For any $t \in \mathbb{Z}$, $\lambda^{t\alpha} = \lambda_1^{t\alpha_1} \lambda_2^{t\alpha_2} \dots \lambda_k^{t\alpha_k} \dots$.

$\sum_{|\alpha|=m} (1/\alpha!) a_\alpha x^\alpha$ is a homogeneous polynomial of degree m on \mathfrak{g}^* if and only if

$$\sum_{|\alpha|=m} |a_\alpha|^2 \lambda^{2s\alpha} < \infty$$

for any $s > 0$. For any $f \in \mathfrak{a}$, $d^l f(p)$ is a continuous symmetric l -linear mapping of $\mathfrak{g}^{-s} \times \dots \times \mathfrak{g}^{-s}$ into \mathbb{C} for any s , hence $d^l f(p) \in (\otimes \mathfrak{g}^s)^l$ for any s . It follows that $d^l f(p) \in (\otimes \mathfrak{g})^l$. We define the norm $|d^l f(p)|_s$ by

$$(1.2) \quad |d^l f(p)|_s^2 = \sum_{|\gamma|=l} |\partial^\gamma f|^2(p) \lambda^{2s\gamma}.$$

The following is easy to see by the converse of Taylor's theorem:

LEMMA 1.2. $f \in \mathfrak{a}$, if and only if $|d^l f(p)|_s < \infty$ for any non-negative integer l and any integer s , and $d^l f(p)$ is continuous with respect to $p \in \mathfrak{g}^*$.

It is easy to see that any l -differential operator π of order d has the expression

$$\pi = \sum_{|\alpha| + |\delta| \leq d} \pi_{\alpha, \dots, \delta} \underbrace{\partial^\alpha \otimes \dots \otimes \partial^\delta}_l.$$

For any linear differential operator $L = \sum_{|\alpha| \leq m} a_\alpha \partial^\alpha$ of order m mapping \mathfrak{a} to itself, by evaluation at each $p \in \mathfrak{g}^*$, L defines a continuous linear mapping

$$L_p = \sum_{|\alpha| \leq m} a_\alpha(p) \partial^\alpha : \sum_{k=0}^m \oplus (\otimes \mathfrak{g})^k \longrightarrow \mathbb{C}.$$

Thus, $L_p \in \sum_{k=0}^m \oplus (\otimes \mathfrak{g}^*)^k$. This implies that

$$L_p \in \sum_{k=0}^m \oplus (\otimes \mathfrak{g}^{-s})^k \quad \text{for some } s = s(p).$$

Since L is a differential operator of order m , $p \mapsto L_p$ is a C^∞ mapping of \mathfrak{g}^* into $\sum_{k=0}^m \oplus (\otimes \mathfrak{g}^*)^k$. In particular, for any N , $(d^N L_*)_p \in (\otimes \mathfrak{g})^N \otimes \sum_{k=0}^m \oplus (\otimes \mathfrak{g}^*)^k$. This implies that for any t , there exists $s = s(t)$ such that $(d^N L_*)_p \in (\otimes \mathfrak{g}^t)^N \otimes \sum_{k=0}^m \oplus (\otimes \mathfrak{g}^{-s})^k$.

The continuity of $(d^N L_*)_p$ implies that for any $p \in \mathfrak{g}^*$ and for any integers $t, N \geq 0$, there exist $s = s(t, N, p)$ and a neighborhood V_p of p in \mathfrak{g}^{-s} such that $p \mapsto (d^N L_*)_p$ is a continuous mapping of V_p into $(\otimes \mathfrak{g}^t)^N \otimes \sum_{k=0}^m \oplus (\otimes \mathfrak{g}^{-s})^k$.

Similarly, we have the following criterion:

LEMMA 1.3. $\pi = \sum_{|\alpha| + |\beta| \leq m} (1/\alpha! \beta!) \pi_{\alpha, \beta} \partial^\alpha \otimes \partial^\beta$, $\pi_{\alpha, \beta} \in \mathfrak{a}$, is a bidifferential operator of order m , if and only if $\pi_{\alpha, \beta}$ satisfies for any non-negative integers

t, N and for any $p \in \mathfrak{g}^*$,

(i) there is an integer $s = s(t, N, p) > 0$ such that

$$\sum_{|\gamma|=N} \sum_{\alpha, \beta} |\partial^\gamma \pi_{\alpha, \beta}(p)|^2 \lambda^{2|\gamma|} \lambda^{-2s(\alpha+\beta)} < \infty,$$

(ii) for any $\varepsilon > 0$, there exist $s = s(N, t, p, \varepsilon)$ and a neighborhood V_p of p in \mathfrak{g}^* such that

$$\sum_{|\gamma|=N} \sum_{\alpha, \beta} |\partial^\gamma \pi_{\alpha, \beta}(p) - \partial^\gamma \pi_{\alpha, \beta}(q)|^2 \lambda^{2|\gamma|} \lambda^{-2s(\alpha+\beta)} < \varepsilon, \quad \text{for any } q \in V_p.$$

PROOF. Suppose π is a bidifferential operator of order m . Then, we have

$$\pi_{\alpha, \beta}(p) = \pi((x - x(p))^\alpha, (x - x(p))^\beta)(p).$$

At every $p \in \mathfrak{g}^*$, by the same argument as above π induces

$$(1.3) \quad \pi_p = \sum_{|\alpha+\beta| \leq m} \frac{1}{\alpha! \beta!} \pi_{\alpha, \beta}(p) \partial^\alpha \otimes \partial^\beta \in \left(\sum_{k=0}^m \oplus (\otimes \mathfrak{g}^*)^k \right) \otimes \left(\sum_{k=0}^m \oplus (\otimes \mathfrak{g}^*)^k \right).$$

The differentiability of π_p gives the first inequality. The continuity of $p \mapsto (d^N \pi_*)_p$ yields the second one.

Conversely, given $\pi_{\alpha, \beta} \in \mathfrak{a}$, $|\alpha+\beta| \leq m$, satisfying (i) and (ii), we define π_p by (1.3). Then, by (i), we have

$$(1.4) \quad \pi_p \in \left(\sum_{k=0}^m \oplus (\otimes \mathfrak{g}^*)^k \right) \otimes \left(\sum_{k=0}^m \oplus (\otimes \mathfrak{g}^*)^k \right)$$

for any $p \in \mathfrak{g}^*$. The second inequality (ii) gives the smoothness of $p \mapsto \pi_p$. Note that $\pi(f, g)(p) = \pi_p(f, g)$ for any $f, g \in \mathfrak{a}$ and $\pi(f, g)(p)$ depends only on $\partial^\alpha f(p)$, $\partial^\beta g(p)$ for $|\alpha+\beta| \leq m$. Thus, $\pi(f, g) \in \mathfrak{a}$ by (i) and (ii). It is easy to see that π gives a continuous bilinear mapping of $\mathfrak{a} \times \mathfrak{a}$ into \mathfrak{a} . \square

For any $f \in \mathfrak{a}$ and $p \in \mathfrak{g}^*$, we see that $f = f(p) + \sum_{1 \leq i < \infty} F_i(x, p)(x_i - x_i(p))$, where $F_i(x, p) = \int_0^1 (\partial f / \partial x_i)(x(p) + t(x - x(p))) dt$. By Lemma 1.3, we have the following:

LEMMA 1.4. Let π be a bidifferential operator of order m . Then, the operator L defined by

$$L(f)(p) = \sum_{i=1}^{\infty} \pi(F_i, x_i - x_i(p))(p)$$

is a linear differential operator of order m .

Note that a similar criterion is available for 3-differential operators. If π, π' are bidifferential operators of order m, m' respectively, then $\pi(f, \pi'(g, h))$ is a 3-differential operator of order $m+m'$. If $E(f, g, h)$ is a 3-differential operator of order m , then $E(x_i, f, x_i)$ is a linear differential operator of order

$m-2$ with respect to f .

§ 2. Algebraic preliminaries.

To introduce the obstructions R_m given in § 3, we prepare some algebraic tools, called Hochschild and de Rham-Chevalley coboundary operators. This notion is given in a purely algebraic manner. So, in this section, we do not specify \mathfrak{a} and take it only as an abstract topological vector space.

2.1. Hochschild coboundary operators.

Let \mathfrak{a} be a topological vector space over C . Denote by $C^p(\mathfrak{a})$, $p \geq 1$, the space of all continuous p -linear mappings of $\mathfrak{a} \times \cdots \times \mathfrak{a}$ to \mathfrak{a} . We denote by $AC^p(\mathfrak{a})$ and $SC^p(\mathfrak{a})$ ($p \geq 1$) the set of the alternative and the symmetric p -linear mappings, respectively. If $p=0$, we set $C^0(\mathfrak{a})=AC^0(\mathfrak{a})=SC^0(\mathfrak{a})=\mathfrak{a}$.

For any $\pi \in C^2(\mathfrak{a})$, we define the *Hochschild coboundary operator* $\delta_\pi: C^p(\mathfrak{a}) \rightarrow C^{p+1}(\mathfrak{a})$, $p \geq 1$, by

$$(2.1) \quad \begin{aligned} (\delta_\pi F)(v_1, \dots, v_{p+1}) &= \pi(v_1, F(v_2, \dots, v_{p+1})) \\ &+ \sum_{i=1}^p (-1)^i F(v_1, \dots, \pi(v_i, v_{i+1}), \dots, v_{p+1}) \\ &+ (-1)^{p+1} \pi(F(v_1, \dots, v_p), v_{p+1}) \end{aligned}$$

for $F \in C^p(\mathfrak{a})$, and for $p=0$, we set $(\delta_\pi v)(v_1) = \pi(v_1, v)$ for any $v \in \mathfrak{a}$.

By a direct computation using the linearization, we have the following:

LEMMA 2.1. *For any $\pi, \pi', \pi'' \in C^2(\mathfrak{a})$, we have*

$$\begin{aligned} \delta_\pi \pi' &= \delta_{\pi'} \pi, \quad \delta_\pi I = \pi, \quad (I = \text{identity}) \text{ and } \delta_\pi \delta_\pi \pi = 0, \\ \sum_{(\pi, \pi', \pi'')} \delta_\pi \delta_{\pi'} \pi'' &= 0, \end{aligned}$$

where $\sum_{(\pi, \pi', \pi'')}$ means the cyclic summation with respect to π, π', π'' .

$\delta_\pi \pi = 0$, if and only if (\mathfrak{a}, π) is an associative algebra. If (\mathfrak{a}, π) is an associative algebra, then $\delta_\pi^2 F = 0$, for any $F \in C^p(\mathfrak{a})$ (cf. [Mc]). In particular, $\delta_\pi^2 I = \delta_\pi \pi = 0$. Therefore, $\delta_\pi^2 = 0$ is equivalent to $\delta_\pi \pi = 0$.

Let (\mathfrak{a}, π_0) be any associative algebra. Suppose $\pi_0, \pi_1, \dots, \pi_{k-1} \in C^2(\mathfrak{a})$ satisfy (\square_l) in (0.1) for any integer l such that $0 \leq l \leq k-1$. We denote $\delta_i = \delta_{\pi_i}$ for simplicity. We consider the equation (\square_k) , which is equivalent to

$$(2.2) \quad \delta_0 \pi_k = -Q_k, \quad \text{where } Q_k = \frac{1}{2} \sum_{i+j=k, i, j \geq 1} \delta_i \pi_j.$$

Since $\delta_0^2 = 0$ by the associativity of π_0 , if (2.2) can be solved, then the right hand side must satisfy $\delta_0 Q_k = 0$. At the first glance, this looks like a necessary condition for (\mathfrak{a}, π_0) to be deformed associatively, but in fact this is fulfilled

automatically. Namely, we have

PROPOSITION 2.2. *Let (\mathfrak{a}, π_0) be any associative algebra. If $\pi_0, \pi_1, \dots, \pi_{k-1} \in C^2(\mathfrak{a})$ satisfy (\square_l) for any integer l such that $0 \leq l \leq k-1$, then π_0, \dots, π_{k-1} satisfy also $\delta_0 Q_k = 0$.*

Proof is seen in [OMY2], Proposition 1.3.

2.2. p -derivations.

For $\pi \in C^2(\mathfrak{a})$, we define $\partial_i^\pi : C^p(\mathfrak{a}) \rightarrow C^{p+1}(\mathfrak{a})$ ($1 \leq i \leq p$), $p \geq 1$, by

$$\begin{aligned} (\partial_i^\pi F)(v_1, \dots, v_{p+1}) &= \pi(v_i, F(v_1, \dots, \hat{v}_i, \dots, v_{p+1})) \\ &\quad - F(v_1, \dots, \pi(v_i, v_{i+1}), \dots, v_{p+1}) \\ &\quad + \pi(F(v_1, \dots, \hat{v}_{i+1}, \dots, v_{p+1}), v_{i+1}) \end{aligned} \quad (2.3)$$

for any $F \in C^p(\mathfrak{a})$.

We call $F \in C^p(\mathfrak{a})$ a p -derivation with respect to π , if $\partial_j^\pi F = 0$ for any j , ($1 \leq j \leq p$). By $Der^p(\mathfrak{a}, \pi)$, we denote the space of all p -derivations with respect to π . Set also

$$\mathcal{A}^p(\mathfrak{a}, \pi) = AC^p(\mathfrak{a}) \cap Der^p(\mathfrak{a}, \pi).$$

We define mappings $\sigma_p, c_p : C^p(\mathfrak{a}) \rightarrow C^p(\mathfrak{a})$ by

$$(2.4) \quad (\sigma_p F)(v_1, v_2, \dots, v_{p-1}, v_p) = F(v_p, v_{p-1}, \dots, v_2, v_1),$$

$$(2.5) \quad (c_p F)(v_1, v_2, \dots, v_{p-1}, v_p) = F(v_p, v_1, v_2, \dots, v_{p-1}).$$

Since $c_3^3 = 1$, we have

$$(2.6) \quad (1 + c_3 + c_3^2)(1 - c_3) = 0,$$

$$(2.7) \quad (1 - c_3 + c_3^2)(1 + c_3) = 2.$$

The following formulas are useful for later computations:

LEMMA 2.3. (i) *For any $\pi \in C^2(\mathfrak{a})$ and $F \in C^p(\mathfrak{a})$, we have*

$$\begin{aligned} \delta_\pi \sigma_p F &= (-1)^{p+1} \sigma_{p+1} \delta_{\sigma_2 \pi} F, \\ \partial_j^\pi c_p F &= c_{p+1} \partial_{j+1}^\pi F \quad (1 \leq j \leq p-1), \quad \partial_p^\pi c_p F = c_{p+1}^2 \partial_1^\pi F. \end{aligned}$$

(ii) *In particular, if $\pi \in SC^2(\mathfrak{a})$, we have*

$$\delta_\pi F = \sum_{1 \leq i \leq p} (-1)^{i-1} \partial_i^\pi F, \quad \partial_j^\pi \sigma_p F = \sigma_{p+1} \partial_{p+1-j}^\pi F \quad (1 \leq j \leq p).$$

(iii) *If $\pi \in SC^2(\mathfrak{a})$ and $\delta_\pi \pi = 0$, we have*

$$(\partial_j^\pi - \partial_{j+1}^\pi) \partial_j^\pi = 0 \quad \text{for } 1 \leq j \leq p.$$

2.3. de Rham-Chevalley coboundary operators.

For any $\pi \in AC^2(\mathfrak{a})$, we define the *Chevalley coboundary operator* $d_\pi: AC^p(\mathfrak{a}) \rightarrow AC^{p+1}(\mathfrak{a})$ by

$$(2.8) \quad \begin{aligned} (d_\pi F)(v_1, \dots, v_{p+1}) \\ = \sum_{i=1}^{p+1} (-1)^{i+1} \pi(v_i, F(v_1, \dots, \hat{v}_i, \dots, v_{p+1})) \\ + \sum_{i < j} (-1)^{i+j} F(\pi(v_i, v_j), v_1, \dots, \hat{v}_i, \dots, \hat{v}_j, \dots, v_{p+1}). \end{aligned}$$

By a direct computation using the linearization, we have

LEMMA 2.4. For any $\pi, \pi', \pi'' \in AC^2(\mathfrak{a})$,

$$\begin{aligned} d_\pi \pi' &= d_{\pi'} \pi, \quad d_\pi I = \pi, \quad (I = \text{identity}), \text{ and } d_\pi d_\pi \pi = 0, \\ \sum_{(\pi, \pi', \pi'')} d_\pi d_{\pi'} \pi'' &= 0, \quad (d_\pi \pi)(u, v, w) = 2 \sum_{(u, v, w)} \pi(u, \pi(v, w)). \end{aligned}$$

By the last identity in Lemma 2.4, $d_\pi \pi = 0$ if and only if (\mathfrak{a}, π) is a Lie algebra. If (\mathfrak{a}, π) is a Lie algebra, then $d_\pi^2 F = 0$ for any $F \in AC^p(\mathfrak{a})$ (cf. [Ma]). Therefore, $d_\pi^2 = 0$ is equivalent to $d_\pi \pi = 0$.

In the following, we use the notations

$$(2.9) \quad \pi^\pm(u, v) = \frac{1}{2} \{ \pi(u, v) \pm \pi(v, u) \},$$

for $\pi \in C^2(\mathfrak{a})$.

DEFINITION 2.5. For $\pi_0, \dots, \pi_{m-1} \in C^2(\mathfrak{a})$, we set

$$(2.10) \quad \begin{cases} Q_m = \frac{1}{2} \sum_{i+j=m, i, j \geq 1} \delta_i \pi_j, \text{ (cf. (2.2))} \\ R_m = \frac{1}{2} \sum_{i+j=m, i, j \geq 1} d_i^- \pi_j^-, \end{cases}$$

where $d_i^- = d_{\pi_i^-}$.

By Proposition 2.2, we have $\delta_0 Q_k = 0$, if $\pi_0, \pi_1, \dots, \pi_{k-1}$ satisfy $(\square_l) \ 0 \leq l \leq k-1$.

Assume that $(\mathfrak{a}, \pi_0, \pi_1)$ is a Poisson algebra, i.e. $\pi_0 \in SC^2(\mathfrak{a})$, $\pi_1 \in AC^2(\mathfrak{a})$ such that $\delta_0 \pi_0 = 0$, $\delta_0 \pi_1 = 0$, $d_1 \pi_1 = 0$.

We easily have

$$d_{\pi_1} \mathcal{A}^p(\mathfrak{a}, \pi_0) \subset d_{\pi_1} \mathcal{A}^{p+1}(\mathfrak{a}, \pi_0), \quad d_{\pi_1}^2 = 0.$$

Thus, we can give the following p -th cohomology group $H^p(\mathfrak{a}, \pi_0, \pi_1)$ of the cochain complex

$$\cdots \longrightarrow \mathcal{A}^p(\mathfrak{a}, \pi_0) \xrightarrow{d_{\pi_1}} \mathcal{A}^{p+1}(\mathfrak{a}, \pi_0) \longrightarrow \cdots,$$

which is called the *de Rham-Chevalley cohomology group* of the Poisson algebra. By a similar manner as in Proposition 2.2, we have the following:

PROPOSITION 2.6. *Suppose $(\mathfrak{a}, \pi_0, \pi_1)$ is a Poisson algebra. If $\pi_0, \dots, \pi_{k-1} \in C^2(\mathfrak{a})$ satisfy (\square_l) for $0 \leq l \leq k-1$, then $R_l = 0$ for $2 \leq l \leq k-1$ and $d_1^- R_k = 0$.*

Proof is seen in [OMY2], Propositions 3.2-3.3.

§ 3. Jacobi identities.

3.1. The obstruction R_m .

Let $\mathfrak{a} = C^\infty(g^*)$ and assume the following:

(H.1) Set $\pi_0(f, g) = fg$, $\pi_1(f, g) = -(1/2)\{f, g\}$. Furthermore, $\pi_2, \dots, \pi_{m-1} \in C^2(\mathfrak{a})$ are given so that $(\square_l): \sum_{i+j=l} \delta_i \pi_j = 0$ for any l , $0 \leq l \leq m-1$.

(H.2) $\pi_{\text{odd}}^+ = \pi_{\text{even}}^- = 0$ and $\pi_s(x_i, x_j) = 0$ for $2 \leq s \leq m-1$.

(H.3) π_s is a bidifferential operator of order $2s$ for any $0 \leq s \leq m-1$.

Remark that if m is odd, then $R_m = 0$. $R_m(f, g, h)$ is a 3-differential operator of order $2m$.

Let Q_m be given in (2.2). Under the assumptions (H.1)~(H.3), we want to solve the equation $\delta_0 \pi_m = -Q_m$ (cf. (2.2)). By remarking $\sigma_2 = c_2$, and using Lemma 2.3, the above equation is rewritten as

$$(3.1) \quad \begin{cases} (1 - c_3) \delta_2^0 \pi_m^+ = -\delta_0 \pi_m^+ = -\frac{1}{2}(1 - \sigma_3) \delta_0 \pi_m = \frac{1}{2}(1 - \sigma_3) Q_m, \\ (1 + c_3) \delta_2^0 \pi_m^- = -\delta_0 \pi_m^- = -\frac{1}{2}(1 + \sigma_3) \delta_0 \pi_m = \frac{1}{2}(1 + \sigma_3) Q_m, \end{cases}$$

where $\delta_i^{\pi_0} = \delta_i^0$. By (2.7), the equation (3.1) splits into two equations:

$$(3.2) \quad \delta_2^0 \pi_m^- = \frac{1}{4}(1 - c_3 + c_3^2)(1 + \sigma_3) Q_m,$$

$$(3.3) \quad (1 - c_3) \delta_2^0 \pi_m^+ = \frac{1}{2}(1 - \sigma_3) Q_m.$$

Assume (3.1) has a solution π_m . By applying Lemma 2.3, and (2.6), (2.7), in addition to $\delta_0 Q_m = 0$, Q_m must satisfy the following consistency conditions for (3.2-3):

$$(3.4) \quad (\delta_2^0 - \delta_3^0)(1 - c_3 + c_3^2)(1 + \sigma_3) Q_m = 0,$$

$$(3.5) \quad (1 + c_3 + c_3^2)(1 - \sigma_3) Q_m = 0.$$

However, (3.4) is not a new condition. Namely, we have the following:

LEMMA 3.1. *If $\delta_0 Q = 0$ for $Q \in C^3(\mathfrak{a})$, then (3.4) is satisfied.*

Proof is seen in Appendix 6.1.

Next, we consider (3.5), the consistency condition for (3.3).

LEMMA 3.2. $(1+c_3+c_3^2)(1-\sigma_3)Q_m=4R_m$. Thus, the consistency condition of (3.3) is $R_m=0$.

PROOF. Since $\delta_i=\delta_i^++\delta_i^-$, where $\delta_i^\pm=\delta_{\pi_i^\pm}$, we see by the definition of Q_m , that

$$(3.6) \quad Q_m = \frac{1}{2} \sum_{i+j=m, i, j \geq 1} (\delta_i^+ \pi_j^+ + \delta_i^- \pi_j^-) + \sum_{i+j=m, i, j \geq 1} \delta_i^+ \pi_j^-.$$

Note $\sigma_3 \delta_i^+ \pi_j^- = \delta_i^+ \pi_j^-$, $\sigma_3 \delta_i^+ \pi_j^+ = -\delta_i^+ \pi_j^+$, $\sigma_3 \delta_i^- \pi_j^- = -\delta_i^- \pi_j^-$ by Lemma 2.3. Then, we have

$$(3.7) \quad \begin{cases} Q_m - \sigma_3 Q_m = \sum_{i+j=m, i, j \geq 1} (\delta_i^+ \pi_j^+ + \delta_i^- \pi_j^-), \\ Q_m + \sigma_3 Q_m = 2 \sum_{i+j=m, i, j \geq 1} \delta_i^+ \pi_j^-. \end{cases}$$

By (2.2), (3.7) and Lemma 2.4, we have

$$(3.8) \quad \begin{aligned} (1+c_3+c_3^2)(1-\sigma_3)Q_m(f, g, h) &= 4 \sum_{i+j=m, i, j \geq 1} \sum_{(f, g, h)} \pi_i^-(f, \pi_j^-(g, h)) \\ &= 4R_m(f, g, h). \quad \square \end{aligned}$$

3.2. Cohomological property for R_m .

By Lemma 3.2, $R_m=0$ must hold for π_m to exist. First, recall the following fact whose proof is seen in [OMY2], Theorem 3.4.

THEOREM 3.3. Suppose $\pi_2, \dots, \pi_{m-1} \in C^2(\mathfrak{a})$ satisfy (H.1)~(H.3). Then,

$$\delta_j^0 R_m = 0, \quad \text{for } j = 1, 2, 3 \text{ i. e. } R_m \in \mathcal{A}_3(\mathfrak{a}, \pi_0).$$

Hence, by Proposition 2.6 R_m is a de Rham-Chevalley 3-cocycle.

Using Theorem 3.3, we have

COROLLARY 3.4. Assume that (H.1)~(H.3) hold for $\mathfrak{a}=C^\infty(\mathfrak{g}^*)$. Then, $R_m=0$.

PROOF. $\pi_l(x_i, x_j)=0$ for $l \geq 2$. By the 3-derivation property and by the polynomial approximation theorem, we have only to check the quantities

$$R_m(x_i, x_j, x_k) = \sum_{(i, j, k)} \pi_{m-1}^-(x_i, \pi_1^-(x_j, x_k)).$$

R_2 always vanishes because $d_{\pi_1} \pi_1 = 0$. Hence, if $\pi_1(x_i, x_j) = c_{ij} + \sum_k c_{ij}^k x_k$, then $R_m=0$. \square

REMARK. We shall call $R_m=0$ the Jacobi identities.

For the convenience sake, in what follows, we use the notation:

$$(3.9) \quad \begin{cases} f \cdot g = \pi_0(f, g), & \langle f, g \rangle_m^\pm = \pi_m^\pm(f, g), & (m \geq 1), \\ \langle f, g \cdot \langle h, t \rangle^\pm \rangle_m^\pm = \sum_{i+j=m, i, j \geq 1} \pi_i^\pm(f, g \cdot \pi_j^\pm(h, t)) & (m \geq 2), \\ \langle \langle f, \langle g, h \rangle^\pm \rangle^\pm, t \rangle_m^\pm = \sum_{a+b+c=m, a, b, c \geq 1} \pi_a^\pm(\pi_b^\pm(f, \pi_c^\pm(g, h)), t) & (m \geq 3), \\ \langle \langle f, g \rangle^\pm, \langle h, t \rangle^\pm \rangle_m^\pm = \sum_{a+b+c=m, a, b, c \geq 1} \pi_a^\pm(\pi_b^\pm(f, g), \pi_c^\pm(h, t)) & (m \geq 3). \end{cases}$$

Now, we shall discuss the cases m =even and m =odd separately.

(E) Case $m=2k$: The equations (3.2-3) for $\pi_{2k} = \pi_{2k}^+ + \pi_{2k}^-$ are rewritten as follows:

$$(3.10) \quad \begin{cases} (a) & (1 - c_3) \partial_2^0 \pi_{2k}^+ = \frac{1}{2} \sum_{i+j=2k, i, j \geq 1} (\delta_i^+ \pi_j^+ + \delta_i^- \pi_j^-) \\ (b) & \partial_2^0 \pi_{2k}^- = 0, \end{cases}$$

where we used (3.7). One may set $\pi_{2k}^- = 0$, for this is the trivial solution of (3.10, (b)). By a little careful computation together with the definition of $\delta_i^+ \pi_j^+$, $\delta_i^- \pi_j^-$, we see that (3.10, (a)) is equivalent to the following:

$$(3.11) \quad \pi_{2k}^+(f, gh) - \pi_{2k}^+(h, gf) = E_{2k}(f, g, h),$$

where

$$(3.12) \quad \begin{aligned} E_{2k}(f, g, h) = & \pi_{2k}^+(f, g)h - \pi_{2k}^+(h, g)f \\ & + \langle \langle f, g \rangle^+, h \rangle_{2k}^+ - \langle \langle h, g \rangle^+, f \rangle_{2k}^+ \\ & - \langle \langle h, f \rangle^-, g \rangle_{2k}^-. \end{aligned}$$

$E_{2k}(f, g, h)$ is a 3-differential operator of order $4k$.

(O) Case $m=2l+1$: The equations (3.2-3) are changed into

$$(3.13) \quad \begin{cases} (a) & \partial_2^0 \pi_{2l+1}^- = \frac{1}{4} (1 - c_3 + c_3^2) (1 + \sigma_3) Q_{2l+1} \\ (b) & (1 - c_3) \partial_2^0 \pi_{2l+1}^+ = \frac{1}{2} \sum_{i+j=2l+1, i, j \geq 1} (\delta_i^+ \pi_j^+ + \delta_i^- \pi_j^-). \end{cases}$$

By (H.2), the right hand side of (3.13, (b)) vanishes. In what follows we set $\pi_{2l+1}^+ = 0$.

§ 4. Construction of π_{odd} .

In this section, we prove the following:

THEOREM 4.1. *Let $l \geq 1$. Under the assumptions (H.1-3), there exists $\pi_{2l+1} \in AC^2(\mathfrak{a})$ such that $\sum_{i+j=2l+1, i, j \geq 0} \delta_i \pi_j = 0$ and π_{2l+1} is a bidifferential operator of order $2(2l+1)$ satisfying $\pi_{2l+1}(\pi_i, x_j) = 0$.*

Let x_k be the linear functional on \mathfrak{g}^* defined by $x_k(p) = \langle e_k, p \rangle_0$ and set

$$(4.1) \quad \pi_{2l+1}^-(x_i, x_j) = 0.$$

4.1. Construction of π_{odd}^- .

First, we show how to construct π_{2l+1}^- . By (3.7), we see that (3.13, (a)) is equivalent to

$$(4.2) \quad \begin{aligned} \pi_{2l+1}^-(f, gh) &= g\pi_{2l+1}^-(f, h) + \pi_{2l+1}^-(f, g)h \\ &\quad + \langle \langle f, g \rangle^-, h \rangle_{2l+1}^+ + \langle \langle f, h \rangle^-, g \rangle_{2l+1}^+ - \langle f, \langle g, h \rangle^+ \rangle_{2l+1}^- . \end{aligned}$$

Setting $\zeta_j = x_j - x_j(p)$, we have

$$g(x) = g(p) + \sum_{j=1}^1 G_j(x, p)\zeta_j,$$

where $G_j(x, p) = \int_0^1 (\partial g / \partial x_j)(p + t(x-p))dt$. Putting $f = x_i$ in (4.2), we get

$$(4.3) \quad \begin{aligned} \pi_{2l+1}^-(x_i, g)(p) &= \sum_{j=1}^1 \{ \langle \langle x_i, G_j \rangle^-, x_j \rangle_{2l+1}^+(p) \\ &\quad + \langle \langle x_i, x_j \rangle^-, G_j \rangle_{2l+1}^+(p) - \langle x_i, \langle G_j, x_j \rangle^+ \rangle_{2l+1}^-(p) \}. \end{aligned}$$

Remark that $\partial_x^\alpha G_j(x, p)|_{x=p} = (1/(|\alpha|+1))(\partial_x^\alpha \partial_{x_j} g)(p)$. By the assumptions (H.1-3) and Lemma 1.4, the right hand side (4.3) is a linear differential operator of order $4l+1$ with respect to g .

Define $\pi_{2l+1}^-(h, x_i)$ by

$$(4.4) \quad \pi_{2l+1}^-(h, x_i) = -\pi_{2l+1}^-(x_i, h).$$

By (4.2), we have

$$(4.5) \quad \begin{aligned} \pi_{2l+1}^-(f, g)(p) &= \sum_{j=1}^1 \left\{ \frac{\partial g}{\partial x_j}(p) \pi_{2l+1}^-(f, x_j)(p) \right. \\ &\quad \left. + \langle \langle f, G_j \rangle^-, x_j \rangle_{2l+1}^+(p) + \langle \langle f, x_j \rangle^-, G_j \rangle_{2l+1}^+(p) - \langle f, \langle G_j, x_j \rangle^+ \rangle_{2l+1}^-(p) \right\}. \end{aligned}$$

By a similar proof as in Lemma 1.4, the right hand side of (4.5) is a bidifferential operator of order $2(2l+1)$ with respect to f, g .

Thus, we obtain $\pi_{2l+1}^-(f, g)$ for any $f, g \in \mathfrak{a}$. However, we only see that $\pi_{2l+1}^-(x_i, x_j) = 0$ for $l \geq 1$ and $\pi_{2l+1}^-(x_i, h) = -\pi_{2l+1}^-(h, x_i)$.

4.2. Skewness of π_{2l+1}^- .

To prove Theorem 4.1, we only show the following:

PROPOSITION 4.2. $\pi_{2l+1}^-(f, h)$ given by (4.5) is skew-symmetric.

PROOF. By the polynomial approximation theorem, we have only to show the skewness for polynomials. Thus in what follows, we assume the following:

$$(S)_s \quad \pi_{2l+1}^-(x^\alpha, x^\beta) = -\pi_{2l+1}^-(x^\beta, x^\alpha) \quad \text{for any } \alpha, \beta \text{ such that } |\alpha| + |\beta| \leq s.$$

Consider $\pi_{2l+1}^-(x^\alpha, x^\beta)$ such that $|\alpha| + |\beta| = s+1$. If either of $|\alpha|, |\beta|$ is 1, then

(4.4) shows the skew-symmetry. We now show (S)_{s+1} for $|\alpha|, |\beta| \geq 2$. Since π_{2l+1} is a continuous bilinear mapping, it is enough to show that

$$\pi_{2l+1}^-(x^\alpha x^{\alpha'}, x^\beta x^{\beta'}) = -\pi_{2l+1}^-(x^\beta x^{\beta'}, x^\alpha x^{\alpha'}) \quad \text{for } |\alpha|, |\alpha'|, |\beta|, |\beta'| \geq 1.$$

For simplicity, set $f=x^\alpha$, $g=x^{\alpha'}$, $h=x^\beta$, $t=x^{\beta'}$. By the assumption (S)_s, one obtains

$$(4.6) \quad \pi_{2\bar{l}+1}(fg, h) = -\pi_{2\bar{l}+1}(h, fg), \quad \pi_{2\bar{l}+1}(f, gh) = -\pi_{2\bar{l}+1}(gh, f), \quad \text{etc..}$$

By (4.2), we have

$$\begin{aligned} \pi_{\bar{2}l+1}(fg, ht) &= \pi_{\bar{2}l+1}(fg, h)t + \pi_{\bar{2}l+1}(fg, t)h + \langle \langle fg, h \rangle^-, t \rangle_{\bar{2}l+1}^+ \\ &\quad + \langle \langle fg, t \rangle^-, h \rangle_{\bar{2}l+1}^+ - \langle fg, \langle h, t \rangle^+ \rangle_{\bar{2}l+1}. \end{aligned}$$

Using (4.2), and the assumption $(S)_s$, we have

$$\begin{aligned}
(4.7) \quad \pi_{\bar{2}l+1}(fg, ht) = & \pi_{\bar{2}l+1}(f, h)gt + \pi_{\bar{2}l+1}(g, h)ft + \pi_{\bar{2}l+1}(f, t)gh + \pi_{\bar{2}l+1}(g, t)fh \\
& - t\langle\langle h, f \rangle^-, g \rangle_{\bar{2}l+1}^+ - t\langle\langle h, g \rangle^-, f \rangle_{\bar{2}l+1}^+ + t\langle h, \langle f, g \rangle^+ \rangle_{\bar{2}l+1} \\
& - h\langle\langle t, f \rangle^-, g \rangle_{\bar{2}l+1}^+ - h\langle\langle t, g \rangle^-, f \rangle_{\bar{2}l+1}^+ + h\langle t, \langle f, g \rangle^+ \rangle_{\bar{2}l+1} \\
& + \langle\langle fg, h \rangle^-, t \rangle_{\bar{2}l+1}^+ + \langle\langle fg, t \rangle^-, h \rangle_{\bar{2}l+1}^+ - \langle fg, \langle h, t \rangle^+ \rangle_{\bar{2}l+1}.
\end{aligned}$$

The first line of the right hand side of (4.7) is skew-symmetric under the permutation of $(f, g, h, t) \rightarrow (h, t, f, g)$, which we shall denote by σ . Let \mathfrak{S} denote $1 + \sigma$. Then, using (4.2) and applying the assumption to the last line of (4.7), we have the following:

$$\begin{array}{lll}
\mathfrak{E}\pi_{2l+1}^-(fg, ht) = & & \\
-\mathfrak{E}t\langle\langle h, f\rangle^-, g\rangle_{2l+1}^+ & -\mathfrak{E}t\langle\langle h, g\rangle^-, f\rangle_{2l+1}^+ & +\mathfrak{E}t\langle h, \langle f, g\rangle^+\rangle_{2l+1}^- \\
& \blacktriangle & \\
-\mathfrak{E}h\langle\langle t, f\rangle^-, g\rangle_{2l+1}^+ & -\mathfrak{E}h\langle\langle t, g\rangle^-, f\rangle_{2l+1}^+ & +\mathfrak{E}h\langle t, \langle f, g\rangle^+\rangle_{2l+1}^- \\
& \blacktriangle & \\
& -\mathfrak{E}f\langle g, \langle h, t\rangle^+\rangle_{2l+1}^- & -\mathfrak{E}g\langle f, \langle h, t\rangle^+\rangle_{2l+1}^- \\
& \blacktriangle & \blacktriangle \\
+\mathfrak{E}\langle\langle f, g\rangle^+, \langle h, t\rangle^+\rangle_{2l+1}^- & & \\
& \blacklozenge & \\
& +\mathfrak{E}\langle\langle\langle h, t\rangle^+, f\rangle^-, g\rangle_{2l+1}^+ & +\mathfrak{E}\langle\langle\langle h, t\rangle^+, g\rangle^-, f\rangle_{2l+1}^+ \\
& \blacktriangledown & \blacktriangledown \\
-\mathfrak{E}\langle\langle\langle h, f\rangle^-, g\rangle^+, t\rangle_{2l+1}^+ & -\mathfrak{E}\langle\langle\langle h, g\rangle^-, f\rangle^+, t\rangle_{2l+1}^+ & -\mathfrak{E}\langle\langle\langle f, g\rangle^+, h\rangle^-, t\rangle_{2l+1}^+ \\
& \blacktriangledown & \blacktriangledown \\
-\mathfrak{E}\langle\langle\langle t, f\rangle^-, g\rangle^+, h\rangle_{2l+1}^+ & -\mathfrak{E}\langle\langle\langle t, g\rangle^-, f\rangle^+, h\rangle_{2l+1}^+ & -\mathfrak{E}\langle\langle\langle f, g\rangle^+, t\rangle^-, h\rangle_{2l+1}^+ \\
& \blacktriangledown & \blacktriangledown \\
+\mathfrak{E}\langle f\langle g, h\rangle^-, t\rangle_{2l+1}^+ & +\mathfrak{E}\langle g\langle f, h\rangle^-, t\rangle_{2l+1}^+ & \\
+\mathfrak{E}\langle f\langle g, t\rangle^-, h\rangle_{2l+1}^+ & +\mathfrak{E}\langle g\langle f, t\rangle^-, h\rangle_{2l+1}^+ &
\end{array}$$

The terms marked by $\blacktriangle, \blacktriangledown, \blacklozenge$ are cancelled out. Denoting by σ_{12}, σ_{34} the permutations $(f, g, h, t) \rightarrow (g, f, h, t), (f, g, h, t) \rightarrow (f, g, t, h)$ respectively, we have :

$$(4.8) \quad \begin{aligned} \mathfrak{S}\pi_{2l+1}^{-}(fg, ht) = & -\mathfrak{S}(1+\sigma_{34})(1+\sigma_{12})\{t\langle\langle h, f \rangle^{-}, g \rangle_{2l+1}^{+} \\ & +\langle\langle\langle h, f \rangle^{-}, g \rangle^{+}, t \rangle_{2l+1}^{+} - \langle f\langle g, h \rangle^{-}, t \rangle_{2l+1}^{+}\}. \end{aligned}$$

Substitute the equality (ε_{2l}) given in Appendix 6.2 to the last term of (4.8), where we remark that (ε_{2l}) is valid for any π_m^+ such that $m \leq 2l$. Note that

$$(4.9) \quad \mathfrak{S}(1+\sigma_{34})(1+\sigma_{12})S_a(f, \pi_b^{-}(g, h), t) = 0.$$

By a little complicated calculation, we have

$$(4.10) \quad \begin{aligned} \mathfrak{S}\pi_{2l+1}^{-}(fg, ht) = & -\frac{1}{3}\mathfrak{S}(1+\sigma_{34})(1+\sigma_{12})\langle f, \langle t, \langle g, h \rangle^{-} \rangle^{-} \rangle_{2l+1}^{-} \\ = & \frac{1}{3}\langle t, \langle f, \langle g, h \rangle^{-} \rangle^{-} \rangle_{2l+1}^{-} - \frac{1}{3}\langle f, \langle t, \langle g, h \rangle^{-} \rangle^{-} \rangle_{2l+1}^{-} \\ & + \frac{1}{3}\langle t, \langle g, \langle f, h \rangle^{-} \rangle^{-} \rangle_{2l+1}^{-} - \frac{1}{3}\langle g, \langle t, \langle f, h \rangle^{-} \rangle^{-} \rangle_{2l+1}^{-} \\ & + \frac{1}{3}\langle h, \langle f, \langle g, t \rangle^{-} \rangle^{-} \rangle_{2l+1}^{-} - \frac{1}{3}\langle f, \langle h, \langle g, t \rangle^{-} \rangle^{-} \rangle_{2l+1}^{-} \\ & + \frac{1}{3}\langle h, \langle g, \langle f, t \rangle^{-} \rangle^{-} \rangle_{2l+1}^{-} - \frac{1}{3}\langle g, \langle h, \langle f, t \rangle^{-} \rangle^{-} \rangle_{2l+1}^{-}. \end{aligned}$$

We see by (3.8) that

$$\begin{aligned} & \langle t, \langle f, \langle g, h \rangle^{-} \rangle^{-} \rangle_{2l+1}^{-} - \langle f, \langle t, \langle g, h \rangle^{-} \rangle^{-} \rangle_{2l+1}^{-} \\ & = -\langle\langle g, h \rangle^{-}, \langle t, f \rangle^{-} \rangle_{2l+1}^{-} + R_{2l}(t, f, \pi_1^{-}(g, h)). \end{aligned}$$

Substituting these to (4.10), we have

$$(4.11) \quad \begin{aligned} \mathfrak{S}\pi_{2l+1}^{-}(fg, ht) = & \frac{1}{3}R_{2l}(t, f, \pi_1^{-}(g, h)) + \frac{1}{3}R_{2l}(\pi_1^{-}(t, f), g, h) \\ & + \frac{1}{3}R_{2l}(t, g, \pi_1^{-}(f, h)) + \frac{1}{3}R_{2l}(\pi_1^{-}(t, g), f, h) \\ = & 0, \end{aligned}$$

because $R_m=0$ by Corollary 3.4. Proposition 4.2 is thereby proved. \square

§ 5. The construction of π_{even} .

The goal of this section is as follows

THEOREM 5.1. *Assume (H.1)~(H.3) for $m=2k$. There exists $\pi_{2k} \in SC^2(\mathfrak{a})$*

such that $\sum_{i+j=2k} \delta_i \pi_j = 0$, and π_{2k} is a bidifferential operator of order $4k$.

Notice at first that several existence theorems which will be given in what follows for monomials x^α, x^β etc. are evenly valid for monomials $(x - x(p))^\alpha, (x - x(p))^\beta$ etc. for any $p \in \mathfrak{g}^*$ by usual parallel displacements.

5.1. Induction for constructing π_{ev} .

To construct π_{2k}^+ , we work at first on monomials of x_1, \dots, x_n, \dots . We set

$$(5.1) \quad \pi_{2k}^+(x_i, x_j) = 0, \quad (k \geq 1).$$

For multi-indices α, β , we construct $\pi_{2k}^+(x^\alpha, x^\beta)$ inductively.

Assume the following:

(B)_s $\pi_{2k}^+(x^\alpha, x^\beta)$ are obtained for any x^α, x^β such that $|\alpha + \beta| \leq s$, and these satisfy (3.10), and $\pi_{2k}^+(x^\alpha, x^\beta) = \pi_{2k}^+(x^\beta, x^\alpha)$.

In what follows, we put unknown quantities $\pi_{2k}^+(x^\alpha, x^\beta)$ by $\varpi_{2k}^+(x^\alpha, x^\beta)$ for $|\alpha + \beta| = s + 1$. Under (B)_s, we want at first to obtain $\varpi_{2k}^+(x_i, x^r)$ for $|\gamma| + 1 = s + 1$.

Use the following notation:

$$(x^\alpha) \in x^\mu, \quad (x^\alpha, x^\beta, x^r) \in x^\mu, \quad \text{etc.},$$

if there exist $x^\delta, x^{\delta'}$ such that $x^\alpha x^\delta = x^\mu, x^\alpha x^\beta x^r x^{\delta'} = x^\mu$, etc..

Now, for any (x_i, x^β, x_j) such that $x_i x_j x^\beta = x^\mu$, (3.10, (a)) is read as follows:

$$(5.2) \quad \varpi_{2k}^+(x_i, x^\beta x_j) - \varpi_{2k}^+(x_j, x^\beta x_i) = E_{2k}(x_i, x^\beta, x_j),$$

where E_{2k} is defined by (3.12). Set the right hand side of (5.2) by $A_{ij} (= -A_{ji})$. Under the assumption (B)_s, A_{ij} 's known quantities.

5.2. Left extremals.

We now assume that x^μ is fixed as $|\mu| = s + 1$. $\varpi_{2k}^+(x_i, x^\beta x_j)$ depends only on i such that $(x_i) \in x^\mu$. Set

$$(5.3) \quad T_i = \varpi_{2k}^+(x_i, x^\beta x_j).$$

Then, (5.2) is nothing but an over determined linear system

$$T_i - T_j = A_{ij} \quad \text{for } (x_i, x_j) \in x^\mu.$$

This can be solved if and only if A_{ij} satisfy

$$(5.4) \quad A_{ij} + A_{jh} + A_{hi} = 0 \quad \text{for any } (x_i, x_j, x_h) \in x^\mu.$$

First of all, we remark the following:

PROPOSITION 5.2. *For any fixed x^μ such that $|\mu| = s + 1$, the solubility condition (5.4) is satisfied.*

Proof is seen in Appendix 6.2.

By Proposition 5.2, T_i is given by

$$(5.5) \quad T_i = \frac{1}{n(\mu)} \sum_l A_{il} + K_{2k}(x^\mu),$$

where $n(\mu)$ is the number of (l) such that $(x_l) \in x^\mu$, and

$K_{2k}(x^\mu)$ = arbitrary element of $C^\infty(\mathfrak{g}^*)$ depending only on x^μ .

We choose simply $K_{2k}=0$ in what follows.

For a fixed μ such that $|\mu|=s+1$, we define a set of pairs of multi-indices by

$$S_\mu = \{(\alpha, \beta); \alpha + \beta = \mu, |\alpha| \geq 1, |\beta| \geq 1\}.$$

For any $i, i \geq 1$, we denote $\langle i \rangle = (0, \dots, 0, 1, 0, \dots)$. An element $(\langle i \rangle, \mu - \langle i \rangle)$ (resp. $(\mu - \langle i \rangle, \langle i \rangle)$) will be called a *left extremal point* (resp. a *right extremal point*) of S_μ .

For a fixed x^μ , set $\mu(i) = \mu - \langle i \rangle$, $\mu(i, j) = \mu - \langle i \rangle - \langle j \rangle$ for any $(x_i), (x_i, x_j) \in x^\mu$. Then, we have by (5.5)

$$(5.6) \quad \begin{aligned} & \varpi_{2k}^+(x_i - x_i(p), (x - x(p))^\mu(i)) \\ &= \frac{1}{n(\mu)} \sum_j E_{2k}(x_i - x_i(p), (x - x(p))^{\mu(i, j)}, x_j - x_j(p)) \quad \forall p \in \mathfrak{g}^*. \end{aligned}$$

LEMMA 5.3. Let $L_i(f)(p) = \sum_\alpha \varpi_{2k}^+(x_i - x(p), (x - x(p))^\alpha)(p) \partial^\alpha f(p)$ by using $\varpi_{2k}^+(x_i - x_i(p), (x - x(p))^\alpha)$ obtained by (5.6) for any $(x_i - x(p), (x - x(p))^\alpha)$. Then, L_i is a linear differential operator of order $4k-1$ for any i .

PROOF. Replace $\varpi_{2k}^+(x_i - x(p), (x - x(p))^\alpha)(p)$ in $L_i(f)(p)$ by the right hand side of (5.6) and remark that $E_{2k}(x_i - x_i(p), (x - x(p))^{\alpha - \langle j \rangle}, x_j - x_j(p))(p)$ involves only the terms $\langle \langle, \rangle^\pm, \rangle_{2k}^\pm$. Since $\langle \langle, \rangle^\pm, \rangle_{2k}^\pm$ is a 3-differential operator of order $4k$ by the assumptions (H.1)-(H.3), L_i satisfies that at every $p \in \mathfrak{g}^*$ that

$$\varpi_{2k}^+(x_i, (x - x(p))^\alpha)(p) = 0 \quad \text{for } |\alpha| > 4k-1.$$

By using the similar criterion of Lemma 1.3 for 3-differential operators $\langle \langle, \rangle^\pm, \rangle_{2k}^\pm$, we have that there is an integer s such that

$$\sum_{|\mu| \leq 4k} |\varpi_{2k}^+(x_i, (x - x(p))^\mu)(p)|^2 \lambda^{-2s\mu} < \infty.$$

Similarly, for any $\varepsilon > 0$, and for any $p \in \mathfrak{g}^*$, there is a neighborhood V_p of p and an integer $s > 0$ such that for any $q \in V_p$,

$$\sum_\mu |\varpi_{2k}^+(x_i, (x - x(q))^\mu)(q) - \varpi_{2k}^+(x_i, (x - x(p))^\mu)(p)|^2 \lambda^{-2s\mu} < \varepsilon.$$

Now, assume that

(1) For a fixed integer $l-1$ and an arbitrary t , there is $s=s(l-1, t)$ such that

$$\sum_{|r|=l-1} \sum_{\mu} |\partial^r \varpi_{2k}^+(x_i - x(p), (x - x(p))^\mu)(p)|^2 \lambda^{2tr} \lambda^{-2s\mu} < \infty.$$

(2) For any $\varepsilon > 0$, t , and for any $p \in \mathfrak{g}^*$, there is a neighborhood V_p of p and an integer $s=s(l-1, t, V_p)$ such that for any $q \in V_p$,

$$\sum_{|r|=l-1} \sum_{\mu} |\partial^r \varpi_{2k}^+(x_i, (x - x(q))^\mu)(q) - \partial^r \varpi_{2k}^+(x_i, (x - x(p))^\mu)(p)|^2 \lambda^{2tr} \lambda^{-2s\mu} < \varepsilon.$$

We shall show that same inequalities as (1), (2) hold for l . Recall (3.11), and we see that $(\partial^r E_{2k}(x_i - x_i(p), (x - x(p))^\alpha, x_j - x_j(p))(p)$ involves the partial derivatives $\partial^\beta \varpi_{2k}^+$ up to only $|\beta| \leq l-1$. Hence, the assumptions (1), (2) can be applied. Other terms are written as $\langle\langle, \rangle^\pm, \rangle_{2k}^\pm$. By using the similar criterion as in Lemma 1.3 for 3-differential operators $\langle\langle, \rangle^\pm, \rangle_{2k}^\pm$, we obtain the lemma. \square

5.3. Bridges.

Using the left extremal points, we shall construct $\varpi_{2k}^+(x^\alpha, x^\beta)$ for the pair of multi-indices (α, β) with $\alpha + \beta = \mu$,

DEFINITION 5.4. For pairs of multi-indices (α, β) and (α', β') such that there is γ with $\alpha' = \alpha + \gamma$, $\beta' = \beta - \gamma$, and $\alpha + \beta = \alpha' + \beta' = \mu$. The *bridge relation* $(Br)_\gamma$ from (α, β) to (α', β') is the following:

$$(Br)_\gamma \quad \varpi_{2k}^+(x^{\alpha'}, x^{\beta'}) - \varpi_{2k}^+(x^\alpha, x^\beta) = -E_{2k}(x^\alpha, x^\gamma, x^{\beta'}),$$

where

$$\begin{aligned} E_{2k}(x^\alpha, x^\gamma, x^{\beta'}) &= \pi_{2k}^+(x^\alpha, x^\gamma) x^{\beta'} - x^\alpha \pi_{2k}^+(x^\gamma, x^{\beta'}) \\ &\quad + \langle\langle x^\alpha, x^\gamma \rangle^+, x^{\beta'} \rangle_{2k}^+ - \langle x^\alpha, \langle x^\gamma, x^{\beta'} \rangle^+ \rangle_{2k}^+ \\ &\quad - \langle x^\gamma, \langle x^\alpha, x^{\beta'} \rangle^- \rangle_{2k}^- \quad (\text{cf. (3.12)}). \end{aligned}$$

If $(\alpha, \beta), (\alpha', \beta') \in S_\mu$ have the bridge relation $(Br)_\gamma$, we denote by $(\alpha, \beta) \xrightarrow{\gamma} (\alpha', \beta')$ (or $(x^\alpha, x^\beta) \xrightarrow{\gamma} (x^{\alpha'}, x^{\beta'})$).

Note that if $(\alpha, \beta) \xrightarrow{\gamma} (\alpha', \beta')$, then $(\beta', \alpha') \xrightarrow{\gamma} (\beta, \alpha)$, which is called the *dual bridge relation* to $(\alpha, \beta) \xrightarrow{\gamma} (\alpha', \beta')$. The following lemma shows that any chain of bridges from a point of S_μ to another can be replaced by a direct bridge:

LEMMA 5.5. For $(\alpha, \beta + \gamma + \gamma'), (\alpha + \gamma, \beta + \gamma'), (\alpha + \gamma + \gamma', \beta) \in S_\mu$, the relations $(\alpha, \beta + \gamma + \gamma') \xrightarrow{\gamma} (\alpha + \gamma, \beta + \gamma')$ and $(\alpha + \gamma, \beta + \gamma') \xrightarrow{\gamma'} (\alpha + \gamma + \gamma', \beta)$ generate the relation $(\alpha, \beta + \gamma + \gamma') \xrightarrow{\gamma + \gamma'} (\alpha + \gamma + \gamma', \beta)$.

PROOF. Let $f = x^\alpha$, $g = x^\gamma$, $h = x^{\gamma'}$, $k = x^\beta$ for the simplicity. By Proposition 2.2, we see that $\delta_0 Q_{2k} = 0$. Using (3.6) and Corollary 3.4, we have

$$(5.7) \quad Q_{2k}(a, b, c) = \langle a, \langle b, c \rangle^+ \rangle_{2k}^+ - \langle \langle a, b \rangle^+, c \rangle_{2k}^+ + \langle b, \langle a, c \rangle^- \rangle_{2k}^-.$$

The bridge relations $(Br)_r, (Br)_{r'}, (Br)_{r+r'}$ are written as follows:

$$\begin{cases} -f\pi_{2k}^+(g, ht) + \varpi_{2k}^+(fg, ht) - \varpi_{2k}^+(f, ght) + \pi_{2k}^+(f, g)ht = Q_{2k}(f, g, ht), \\ -fg\pi_{2k}^+(h, t) + \varpi_{2k}^+(fgh, t) - \varpi_{2k}^+(fg, ht) + \pi_{2k}^+(fg, h)t = Q_{2k}(fg, h, t), \\ -f\pi_{2k}^+(gh, t) + \varpi_{2k}^+(fgh, t) - \varpi_{2k}^+(f, ght) + \pi_{2k}^+(f, gh)t = Q_{2k}(f, gh, t). \end{cases}$$

Computing $-(Br)_r - (Br)_{r'} + (Br)_{r+r'}$, we get

$$(5.8) \quad \begin{aligned} & f(\delta_0\pi_{2k}^+)(g, h, t) + (\delta_0\pi_{2k}^+)(f, g, h)t \\ &= -Q_{2k}(f, g, ht) - Q_{2k}(fg, h, t) + Q_{2k}(f, gh, t). \end{aligned}$$

By the assumption (B)_s, we have

$$(\delta_0\pi_{2k}^+)(g, h, t) = -Q_{2k}(g, h, t), \quad (\delta_0\pi_{2k}^+)(f, g, h) = -Q_{2k}(f, g, h).$$

Hence, (5.8) is

$$-fQ_{2k}(g, h, t) - Q_{2k}(f, g, ht) = -Q_{2k}(fg, h, t) + Q_{2k}(f, gh, t) - Q_{2k}(f, g, ht).$$

This holds because of $\delta_0 Q_{2k} = 0$. \square

Note that by (5.7), we see easily that

$$(5.9) \quad \sum_{(f, g, h)} Q_{2k}(f, g, h) = 0.$$

By a similar manner, we have

LEMMA 5.6. *If there are relations*

$$(\langle i \rangle, \mu - \langle i \rangle) \xrightarrow{\mathcal{M}}^r (\alpha, \beta), \quad (\langle j \rangle, \mu - \langle j \rangle) \xrightarrow{\mathcal{M}}^{r'} (\alpha, \beta),$$

then the computation of $\varpi_{2k}^+(x^\alpha, x^\beta)$ does not depend on $(Br)_r$ and $(Br)_{r'}$, where the initial conditions for the bridges are given by (5.3), (5.5).

PROOF. One may assume that $i \neq j$. Since there are bridges, (x^α, x^β) must be given in the shape $(x_i x_j h, x^\beta)$. We set $t = x^\beta$ for simplicity. Then, $(Br)_r, (Br)_{r'}$ are written as follows:

$$(5.10) \quad \varpi_{2k}^+(x_i x_j h, t) = \varpi_{2k}^+(x_i, x_j ht) + x_i \pi_{2k}^+(x_j h, t) - \pi_{2k}^+(x_i, x_j h)t + Q_{2k}(x_i, x_j h, t),$$

$$(5.11) \quad \varpi_{2k}^+(x_j x_i h, t) = \varpi_{2k}^+(x_j, x_i ht) + x_j \pi_{2k}^+(x_i h, t) - \pi_{2k}^+(x_j, x_i h)t + Q_{2k}(x_j, x_i h, t).$$

We have only to show the right hand side of (5.10)-(5.11) vanishes. Note that $\varpi_{2k}^+(x_i, x^\alpha)$ satisfies (5.2). By (5.2), we have

$$(5.12) \quad \begin{aligned} & \varpi_{2k}^+(x_i, ht x_j) - \varpi_{2k}^+(x_j, ht x_i) \\ &= -x_i \pi_{2k}^+(ht, x_j) + \pi_{2k}^+(x_i, ht) x_j - Q_{2k}(x_i, ht, x_j). \end{aligned}$$

Using (5.12), we compute the right hand side of (5.11). So, the right hand side of (5.10)-(5.11) is

$$\begin{aligned}
 (5.13) \quad & x_i(\pi_{2k}^+(x_j h, t) - \pi_{2k}^+(ht, x_j)) \\
 & + x_j(\pi_{2k}^+(x_i, ht) - \pi_{2k}^+(x_i h, t)) \\
 & + t(\pi_{2k}^+(x_j, x_i h) - \pi_{2k}^+(x_i, x_j h)) \\
 & + Q_{2k}(x_i, x_j h, t) - Q_{2k}(x_j, x_i h, t) - Q_{2k}(x_i, ht, x_j).
 \end{aligned}$$

By the assumption (B)_s, (5.13) is

$$\begin{aligned}
 & x_i Q_{2k}(x_j, h, t) - x_j Q_{2k}(x_i, h, t) - t Q_{2k}(x_j, h, x_i) \\
 & + Q_{2k}(x_i, x_j h, t) + Q_{2k}(t, x_i h, x_j) + Q_{2k}(x_j, ht, x_i).
 \end{aligned}$$

Recalling the definition of $\delta_0 Q_{2k}$ and using (5.9), we see that the above quantity is

$$(5.14) \quad (\delta_0 Q_{2k})(x_i, x_j, h, t) - (\delta_0 Q_{2k})(x_j, x_i, h, t) = 0. \quad \square$$

5.4. Right extremals.

As we have shown in 5.2, we have obtained $\varpi_{2k}^+(x_i, x^\alpha)$ for $\alpha + \langle i \rangle = \mu$, $|\mu| = s+1$. Next, we shall determine $\varpi_{2k}^+(x^\alpha, x_i)$ for $\alpha + \langle i \rangle = \mu$, $|\mu| = s+1$. Given (x^α, x_i) , there are a pair (x_j, x^β) and a multi-index γ such that $(x_j, x^\beta) \xrightarrow{\gamma} (x^\alpha, x_i)$. Thus, we can get $\varpi_{2k}^+(x^\alpha, x_i)$ by $(Br)_\gamma$. By Lemma 5.6, $\varpi_{2k}^+(x^\alpha, x_i)$ is independent of the choice of γ and (x_j, x^β) . We now show that $\varpi_{2k}^+(x_i, x^\alpha) = \varpi_{2k}^+(x^\alpha, x_i)$.

First of all, we easily have

LEMMA 5.7. *For any i, j and a multi-index α , we have*

$$(5.15) \quad \varpi_{2k}^+(x^\alpha x_i, x_j) = \varpi_{2k}^+(x_j, x^\alpha x_i).$$

PROOF. Consider a bridge relation $(\langle i \rangle, \alpha + \langle j \rangle) \xrightarrow{\alpha} (\alpha + \langle i \rangle, \langle j \rangle)$ and we have

$$(5.16) \quad \varpi_{2k}^+(x^\alpha x_i, x_j) = \varpi_{2k}^+(x_i, x^\alpha x_j) - E_{2k}(x_i, x^\alpha, x_j)$$

by $(Br)_\alpha$. On the other hand, we write down (5.2) for $(x_j, x^\alpha x_i)$:

$$(5.17) \quad \varpi_{2k}^+(x_j, x^\alpha x_i) = \varpi_{2k}^+(x_i, x^\alpha x_j) + A_{ji}.$$

Combining (5.16) with (5.17), we have (5.15). \square

Using Lemma 5.7, we have:

LEMMA 5.8. $\varpi_{2k}^+(x_i, x^\alpha) = \varpi_{2k}^+(x^\alpha, x_i)$ for any i and α .

5.5. Determination for $\varpi_{2k}^+(x^\alpha, x^\beta)$.

To determine $\varpi_{2k}^+(x^\alpha, x^\beta)$, we choose a left extremal point (x_i, x^δ) such that $(x_i, x^\delta) \xrightarrow{\gamma} (x^\alpha, x^\beta)$. Thus, we put $\varpi_{2k}^+(x^\alpha, x^\beta)$ by $(Br)_\gamma$, which also does not depend on the choice of γ and (x_i, x^δ) .

We now prove

PROPOSITION 5.9. *Under the assumptions (HE.1-3), $\varpi_{2k}^+(x^\alpha, x^\beta)$ can be constructed so that they satisfy $(Br)_\gamma$, $\varpi_{2k}^+(x^\alpha, x^\beta) = \varpi_{2k}^+(x^\beta, x^\alpha)$, and ϖ_{2k}^+ is a bidifferential operator of order $4k$.*

PROOF. Using the bridge relation

$$(5.18) \quad \begin{cases} \varpi_{2k}^+(x^{\gamma+\langle i \rangle}, x^\beta) - \varpi_{2k}^+(x_i, x^{\gamma+\beta}) = -E_{2k}(x_i, x^\gamma, x^\beta), \\ \varpi_{2k}^+(x^{\gamma+\beta}, x_i) - \varpi_{2k}^+(x^\beta, x^{\gamma+\langle i \rangle}) = -E_{2k}(x^\beta, x^\gamma, x_i). \end{cases}$$

Hence, we have $\varpi_{2k}^+(x^\alpha, x^\beta) = \varpi_{2k}^+(x^\beta, x^\alpha)$ for $|\alpha+\beta|=s+1$. This implies that for any α, β, γ with $\alpha+\beta+\gamma=\mu$, the equation $(Br)_\gamma$ is equal to that of (3.11) substituted by $f=x^\alpha, g=x^\gamma, h=x^\beta$. Then, we get the first and the second part of Proposition 5.9. This construction can be applied for monomials $(x-x(p))^\alpha, (x-x(q))^\beta$, etc..

To prove the last part, remark that

$$\begin{aligned} & \varpi_{2k}^+((x-x(p))^\alpha, (x-x(p))^\beta) \\ &= \varpi_{2k}^+(x_i, (x-x(p))^{\alpha+\beta-\langle i \rangle}) - E_{2k}(x_i, (x-x(p))^{\alpha-\langle i \rangle}, (x-x(p))^\beta), \end{aligned}$$

for an $(x_i) \in x^\alpha$. By a similar proof as in Lemma 5.3, we have the desired result. Namely, we obtain by induction that ϖ_{2k}^+ satisfies that for any l, t , there is an integer $s=s(l, t)$ such that

$$\sum_{|\gamma|=l} \sum_{\alpha, \beta} |\partial^\gamma \varpi_{2k}^+((x-x(p))^\alpha, (x-x(p))^\beta)(p)|^2 \lambda^{2l\gamma} \lambda^{-2s(\alpha+\beta)} < \infty,$$

and that for any $\varepsilon > 0$ and l, t , there is a neighborhood V_p of p in \mathfrak{g}^* and s such that for any $q \in V_p$,

$$\begin{aligned} & \sum_{|\gamma|=k} \sum_{\alpha, \beta} |\partial^\gamma \varpi_{2k}^+((x-x(p))^\alpha, (x-x(p))^\beta)(p) - \partial^\gamma \varpi_{2k}^+((x-x(q))^\alpha, (x-x(q))^\beta)(q)|^2 \\ & \quad \times \lambda^{2l\gamma} \lambda^{-2s(\alpha+\beta)} < \varepsilon. \quad \square \end{aligned}$$

We now put $\pi_{2k}^+(x^\alpha, x^\beta) = \varpi_{2k}^+(x^\alpha, x^\beta)$. The symmetricity of π_{2k}^+ is obtained by the polynomial approximation theorem and Proposition 5.9. Theorem 5.1 is thereby proved, and we obtain Theorem A.

§ 6. Appendix.

6.1. Proof of Lemma 3.1.

If $\delta_0 Q = 0$, then $\delta_0(1+\sigma_3)Q = 0$ by Lemma 2.3. Set $Q^+ = (1/2)(1+\sigma_3)Q$. Note

that $\delta_0 = \delta_1^0 - \delta_2^0 + \delta_3^0$ by Lemma 2.3, (ii). Thus, we have $(\delta_2^0 - \delta_3^0)Q^+ = \delta_1^0 Q^+$. Using Lemma 2.3, we have $(\delta_2^0 - \delta_3^0)c_3^2 = c_4^3(\delta_1^0 - \delta_2^0)$. So, we get

$$(\delta_2^0 - \delta_3^0)c_3^2 Q^+ = -c_4^3 \delta_3^0 Q^+.$$

Hence,

$$(6.1) \quad (\delta_2^0 - \delta_3^0)(1 - c_3 + c_3^2)Q^+ = \delta_1^0 Q^+ - (\delta_2^0 - \delta_3^0)c_3 Q^+ - c_4^3 \delta_3^0 Q^+.$$

Evaluating the right hand side of (6.1) at (f, g, h, t) , we have

$$(6.2) \quad \begin{aligned} & f \cdot Q^+(g, h, t) - Q^+(f \cdot g, h, t) + \underline{Q^+(f, h, t) \cdot g} \\ & \quad \blacktriangle \\ & - g \cdot Q^+(t, f, h) + Q^+(t, f, g \cdot h) - \underline{Q^+(h \cdot t, f, g) + Q^+(h, f, g) \cdot t} \\ & - t \cdot Q^+(f, h, g) + Q^+(g, h, t \cdot f) - Q^+(g, h, t) \cdot f, \\ & \quad \blacktriangle \end{aligned}$$

where $f \cdot g = \pi_0(f, g)$. The terms marked by \blacktriangle are trivially cancelled. Use $\sigma_3 Q^+ = Q^+$, $\delta_0 Q = 0$, to the underlined terms of (6.2). Then, these terms are changed into $Q^+(g \cdot f, h, t) - Q^+(g, f \cdot h, t)$. Hence (6.2) is

$$-Q^+(g, f \cdot h, t) - g \cdot Q^+(t, f, h) + Q^+(t, f, g \cdot h) - t \cdot Q^+(f, h, g) + Q^+(g, h, t \cdot f).$$

Using $\sigma_3 Q^+ = Q^+$ to $Q^+(g, h, t \cdot f)$, we see that (6.2) is $-(\delta_0 Q^+)(t, f, h, g) = 0$. \square

6.2. Proof of Proposition 5.2.

We shall show that (5.4) is satisfied under the assumptions (H.1-2). For that purpose, we shall investigate (3.11) more precisely. For any fixed (f, g, h) , (3.11) can be regarded as a linear system with unknowns $\pi_{2k}^+(f, gh)$, $\pi_{2k}^+(g, hf)$, $\pi_{2k}^+(h, fg)$:

$\pi_{2k}^+(f, gh)$	$\pi_{2k}^+(g, hf)$	$\pi_{2k}^+(h, fg)$	
1	0	-1	: $E_{2k}(f, g, h)$
-1	1	0	: $E_{2k}(g, h, f)$
0	-1	1	: $E_{2k}(h, f, g)$

The solubility condition of the above linear system is satisfied by virtue of $R_{2k} = 0$. Set

$$(6.3) \quad S_{2k}(f, g, h) = \sum_{(f, g, h)} \pi_{2k}^+(f, gh).$$

Then, $S_{2k} \in SC^3(\alpha)$. By using (3.12), the solution of the linear system is written as follows:

$$(\varepsilon_{2k}) \quad \pi_{2k}^+(f, gh) = \frac{1}{3} S_{2k}(f, g, h) + \frac{1}{3} \pi_{2k}^+(f, g)h + \frac{1}{3} \pi_{2k}^+(f, h)g - \frac{2}{3} f \pi_{2k}^+(g, h)$$

$$\begin{aligned}
& + \frac{1}{3} \langle \langle f, g \rangle^+, h \rangle_{2k}^+ + \frac{1}{3} \langle \langle f, h \rangle^+, g \rangle_{2k}^+ - \frac{2}{3} \langle \langle g, h \rangle^+, f \rangle_{2k}^+ \\
& + \frac{1}{3} \langle \langle f, g \rangle^-, h \rangle_{2k}^- + \frac{1}{3} \langle \langle f, h \rangle^-, g \rangle_{2k}^-.
\end{aligned}$$

All others are obtained by the cyclic permutation of (f, g, h) . Note also that the above formula can be applied for π_m^+ such that $m \leq 2k-1$.

Suppose $(x_i, x_j, x_h) \in x^\mu$, i.e. there is a monomial g such that $x_i x_j x_h g = x^\mu$. By (3.12), we have

$$\begin{aligned}
(6.4) \quad A_{ij} + A_{jh} + A_{hi} &= \sum_{(i,j,h)} [\pi_{2k}^+(x_i, gx_h)x_j - \pi_{2k}^+(x_j, gx_h)x_i \\
&+ \langle \langle x_i, gx_h \rangle^+, x_j \rangle_{2k}^+ - \langle \langle x_j, gx_h \rangle^+, x_i \rangle_{2k}^+ \\
&+ \langle \langle x_i, x_j \rangle^-, gx_h \rangle_{2k}^-] \\
&= (1) + (2) + (3),
\end{aligned}$$

where

$$\begin{aligned}
(1) &= \sum_{(i,j,h)} x_i \{ \pi_{2k}^+(x_h, gx_j) - \pi_{2k}^+(x_j, gx_h) \} = \sum_{(i,j,h)} x_i E_{2k}(x_h, g, x_j) \\
(2) &= \sum_{(i,j,h)} \langle x_i, \langle x_h, gx_j \rangle^+ - \langle x_j, gx_h \rangle^+ \rangle_{2k}^+ \\
(3) &= \sum_{(i,j,h)} \langle \langle x_i, x_j \rangle^-, gx_h \rangle_{2k}^-.
\end{aligned}$$

Recalling (3.8) and using (4.2) for the term (3), we have

$$\begin{aligned}
(6.5) \quad (3) &= \sum x_h \langle \langle x_i, x_j \rangle^-, g \rangle_{2k}^- \\
&+ \sum \langle \langle \langle x_i, x_j \rangle^-, g \rangle^-, x_h \rangle_{2k}^+ - \sum \langle \langle x_i, x_j \rangle^-, \langle g, x_h \rangle^+ \rangle_{2k}^-,
\end{aligned}$$

where we used

$$\sum \langle \langle \langle x_i, x_j \rangle^-, x_h \rangle^-, g \rangle_{2k}^+ = \sum_{a+b=2k, a, b \geq 1} \pi_a^+(R_b(x_i, x_j, x_h), g) = 0.$$

From (3.12), we have

$$\begin{aligned}
(6.6) \quad (1) &= \sum x_i \{ \langle \langle x_h, g \rangle^+, x_j \rangle_{2k}^+ - \langle \langle x_j, g \rangle^+, x_h \rangle_{2k}^+ \} \\
&+ \sum x_i \langle \langle x_h, x_j \rangle^-, g \rangle_{2k}^-.
\end{aligned}$$

Note that in (1)+(3) the last term of (6.6) and the first term of (6.5) are cancelled out. Use (3.11-12) to (2), and remark that $R_m = 0$. Then, we see

$$\begin{aligned}
(6.7) \quad A_{ij} + A_{jh} + A_{hi} &= \sum \langle \langle g, x_h \rangle^+, \langle x_i, x_j \rangle^- \rangle_{2k}^- + \sum \langle \langle \langle x_i, x_j \rangle^-, g \rangle^-, x_h \rangle_{2k}^+ \\
&+ \sum x_i \{ \langle \langle x_h, g \rangle^+, x_j \rangle_{2k}^+ - \langle \langle x_j, g \rangle^+, x_h \rangle_{2k}^+ \} + \sum \langle x_i, \langle x_h, g \rangle^+ x_j - \langle x_j, g \rangle^+ x_h \rangle_{2k}^+ \\
&+ \sum \langle x_i, \langle \langle x_h, g \rangle^+, x_j \rangle^+ - \langle \langle x_j, g \rangle^+, x_h \rangle^+ \rangle_{2k}^+ + \sum \langle x_i, \langle \langle x_h, x_j \rangle^-, g \rangle^- \rangle_{2k}^+.
\end{aligned}$$

Note that the second term and the last term of the right hand side of (6.7) are cancelled out. We now use (ε_{2k}) to the second term of the second line in (6.7). After a little complicated rearrangement of the terms, we have

(6.8)

$$\begin{aligned}
& A_{ij} + A_{jh} + A_{hi} \\
&= \mathfrak{D}x_i \cdot \langle \langle x_h, g \rangle^+, x_j \rangle_{2k}^+ - \mathfrak{D}x_i \cdot \langle \langle x_j, g \rangle^+, x_h \rangle_{2k}^+ + \mathfrak{D} \langle \langle g, x_h \rangle^+, \langle x_i, x_j \rangle^- \rangle_{2k}^- \\
&\quad + \mathfrak{D} \langle x_i, \langle x_j, \langle x_h, g \rangle^+ \rangle^+ \rangle_{2k}^+ - \mathfrak{D} \langle x_i, \langle x_h, \langle x_j, g \rangle^+ \rangle^+ \rangle_{2k}^+ \\
&\quad + \frac{1}{3} \mathfrak{D} \sum_{a+b=2k} S_a(x_i, \pi_b^+(x_h, g), x_j) - \frac{1}{3} \mathfrak{D} \sum_{a+b=2k} S_a(x_i, \pi_b^+(x_j, g), x_h) \\
&\quad \quad \quad \star \quad \quad \quad \star \\
&\quad + \frac{1}{3} \mathfrak{D} \langle x_i, x_j \rangle^+ \cdot \langle x_h, g \rangle^+ + \frac{1}{3} \mathfrak{D} x_j \cdot \langle x_i, \langle x_h, g \rangle^+ \rangle_{2k}^+ - \frac{2}{3} \mathfrak{D} x_i \cdot \langle x_j, \langle x_h, g \rangle^+ \rangle_{2k}^+ \\
&\quad \quad \quad \blacktriangle \\
&\quad - \frac{1}{3} \mathfrak{D} \langle x_i, x_h \rangle^+ \cdot \langle x_j, g \rangle^+ - \frac{1}{3} \mathfrak{D} x_h \cdot \langle x_i, \langle x_j, g \rangle^+ \rangle_{2k}^+ + \frac{2}{3} \mathfrak{D} x_i \cdot \langle x_h, \langle x_j, g \rangle^+ \rangle_{2k}^+ \\
&\quad \quad \quad \blacktriangle \\
&\quad + \frac{1}{3} \mathfrak{D} \langle \langle x_i, x_j \rangle^+, \langle x_h, g \rangle^+ \rangle_{2k}^+ + \frac{1}{3} \mathfrak{D} \langle \langle x_i, \langle x_h, g \rangle^+ \rangle^+, x_j \rangle_{2k}^+ \\
&\quad \quad \quad \blacklozenge \\
&\quad \quad \quad - \frac{2}{3} \mathfrak{D} \langle x_i, \langle x_j, \langle x_h, g \rangle^+ \rangle^+ \rangle_{2k}^+ \\
&\quad - \frac{1}{3} \mathfrak{D} \langle \langle x_i, x_h \rangle^+, \langle x_j, g \rangle^+ \rangle_{2k}^+ - \frac{1}{3} \mathfrak{D} \langle \langle x_i, \langle x_j, g \rangle^+ \rangle^+, x_h \rangle_{2k}^+ \\
&\quad \quad \quad \blacklozenge \\
&\quad \quad \quad + \frac{2}{3} \mathfrak{D} \langle x_i, \langle x_h, \langle x_j, g \rangle^+ \rangle^+ \rangle_{2k}^+ \\
&\quad + \frac{1}{3} \mathfrak{D} \langle \langle x_i, x_j \rangle^-, \langle x_h, g \rangle^+ \rangle_{2k}^- + \frac{1}{3} \mathfrak{D} \langle \langle x_i, \langle x_h, g \rangle^+ \rangle^-, x_j \rangle_{2k}^- \\
&\quad - \frac{1}{3} \mathfrak{D} \langle \langle x_i, x_h \rangle^-, \langle x_j, g \rangle^+ \rangle_{2k}^- - \frac{1}{3} \mathfrak{D} \langle \langle x_i, \langle x_j, g \rangle^+ \rangle^-, x_h \rangle_{2k}^-,
\end{aligned}$$

where $A^+ \cdot B^+$ means $\sum_{a+b=2k, a, b \geq 1} A_a^+ B_b^+$. The terms marked by \blacktriangle , \star , \blacklozenge are cancelled out respectively. Since

$$\mathfrak{D}x_i \cdot \langle \langle x_h, g \rangle^+, x_j \rangle_{2k}^+ = \mathfrak{D}x_i \cdot \langle x_j, \langle x_h, g \rangle^+ \rangle_{2k}^+ = \mathfrak{D}x_h \cdot \langle x_i, \langle x_j, g \rangle^+ \rangle_{2k}^+,$$

the six terms involving \cdot of (6.8) are cancelled out. Note also that

$$\begin{aligned}
(6.9) \quad & \mathfrak{D} \langle \langle x_i, \langle x_j, g \rangle^+ \rangle^+, x_h \rangle_{2k}^+ = \mathfrak{D} \langle x_i, \langle x_j, \langle x_h, g \rangle^+ \rangle^+ \rangle_{2k}^+ \\
& \mathfrak{D} \langle \langle x_i, x_h \rangle^-, \langle x_j, g \rangle^+ \rangle_{2k}^- = -\mathfrak{D} \langle \langle x_i, x_j \rangle^-, \langle x_h, g \rangle^+ \rangle_{2k}^-.
\end{aligned}$$

Finally, (6.8) is reduced to the following:

(6.10)

$$\begin{aligned}
& -\frac{1}{3} \mathfrak{D} \langle \langle x_i, x_j \rangle^-, \langle x_h, g \rangle^+ \rangle_{2k} + \frac{1}{3} \mathfrak{D} \langle \langle x_i, \langle x_h, g \rangle^+ \rangle^-, x_j \rangle_{2k} \\
& -\frac{1}{3} \mathfrak{D} \langle \langle x_i, \langle x_j, g \rangle^+ \rangle^-, x_h \rangle_{2k} \\
& = -\frac{1}{3} \mathfrak{D}_{(i,j,h)} \{ \langle \langle x_i, x_j \rangle^-, \langle x_h, g \rangle^+ \rangle_{2k} + \langle \langle x_h, g \rangle^+, x_i \rangle^-, x_j \rangle_{2k} \\
& \quad + \langle \langle x_i, \langle x_j, g \rangle^+ \rangle^-, x_h \rangle_{2k} \} \\
& = -\frac{1}{3} \sum_{a+b=2k, a, b \geq 1} \mathfrak{D}_{(i,j,h)} R_a(x_i, x_j, \pi_b^+(x_h, g)) = 0.
\end{aligned}$$

So, $\varpi_{2k}^+(x_i, x^\alpha)$ is obtained by (5.5) for any (x_i, x^α) such that $x_i x^\alpha = x^\mu$. Thus, Proposition 5.2 is proved. \square

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