

## On the irreducible components of the solutions of Matsuo's differential equations

Dedicated to Professor Kiyosato Okamoto on his sixtieth birthday

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(Received January 11, 1994)

### 0. Introduction

Studying the Knizhnik-Zamolodchikov equation in conformal field theory, Matsuo found a new system of differential equations of first order for a function taking values in the group algebra  $\mathbf{C}[W]$  of the Weyl group  $W$  associated with an arbitrary root system in [4]. His system is equivalent to the system of the differential equations given by Heckman and Opdam which is a deformation of the system satisfied by the zonal spherical function of the Riemannian symmetric space  $G/K$  of non compact type ([4] Theorem 5.4.1).

Let  $\Phi$  be a solution of Matsuo's equations (see (1.1)).  $\hat{W}$  denotes the set of the equivalence classes of the irreducible representations of  $W$ . For  $\delta \in \hat{W}$  let  $E_\delta$  be a representation space of  $\delta$  and  $n_\delta = \dim E_\delta$ . Then  $\mathbf{C}[W] = \sum_{\delta \in \hat{W}} \mathbf{C}[W]_\delta$ , where  $\mathbf{C}[W]_\delta = \bigoplus_{i=1}^{n_\delta} E_{\delta,i}$  and  $E_{\delta,i}$  is equivalent to  $E_\delta$  ( $1 \leq i \leq n_\delta$ ). Let  $\delta_0$  be the trivial representation and  $\Phi_0$  be the  $\mathbf{C}[W]_{\delta_0}$ -component of  $\Phi$ . The Correspondence  $\Phi \rightarrow \Phi_{\delta_0}$  gives the equivalence of the above two systems.

For  $\delta \in \hat{W}$  We consider the other  $\mathbf{C}[W]_\delta$ -components  $\Phi_\delta$  of  $\Phi$ . In this paper we obtain a system of differential equations satisfied by  $\Phi_\delta$ .

### 1. Preliminaries

Let  $E$  be an  $n$ -Euclidean space with the inner product  $(\ , \ )$  and  $E^*$  be the dual space of  $E$ . For  $\alpha \in E$  with  $\alpha \neq 0$  put  $\alpha^\vee = 2(\alpha, \alpha)^{-1}\alpha$  and denote  $s_\alpha(\lambda) = \lambda - (\lambda, \alpha^\vee)\alpha$  for the orthogonal reflection in the hyperplane perpendicular to  $\alpha$  ( $\lambda \in E$ ). Let  $\Sigma \subset E$  be a root system with  $\text{rank}(\Sigma) = \dim E = n$ . Fix a system of positive roots  $\Sigma^+$  in  $\Sigma$ . Furthermore we put  $\Sigma_0 = \{\alpha \in \Sigma; \alpha \notin 2\Sigma\}$  and  $\Sigma_0^+ = \Sigma_0 \cap \Sigma^+$ . Let  $W$  be the Weyl group and  $\mathbf{C}[W]$  be the group algebra of  $W$ . Put  $\mathfrak{a} = E^*$ ,  $\mathfrak{h} = E^* \oplus iE^*$ . The inner product in  $E$  and the reflections can be extended to  $\mathfrak{h}^*$  naturally. We identify  $\mathfrak{h}^*$  with  $\mathfrak{h}$  via the inner product  $(\ , \ )$ :