

43. A Formula of Eigenfunction Expansions II.

Exterior Dirichlet Problem in a Lattice

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We apply the method used in my previous note to exterior Dirichlet problems in a lattice. It is shown there is no point spectrum.

1. Let Γ be a free abelian group with g generators $\sigma_1, \dots, \sigma_g$ and A_0 be a self-adjoint bounded linear operator on $\ell^2(\Gamma)$ described by a symmetric stochastic walk on Γ :

$$(1.1) \quad A_0 u(\gamma) = \sum_{i=1}^g p_i (u(\gamma\sigma_i) + u(\gamma\sigma_i^{-1})).$$

Let A be the restriction of A_0 on $\ell^2(\Gamma - \Omega)$ corresponding to the exterior Dirichlet problem outside a finite subset Ω . Physically this corresponds to a random walk with traps Ω (see [5]). The Green function for A_0 is described by the Fourier integral formula

$$(1.2) \quad G_0(\gamma, \gamma' | z) = \frac{1}{(2\pi i)^g} \int_{S^1 \times \dots \times S^1} \frac{\omega_1^{-m_1+m'_1} \dots \omega_g^{-m_g+m'_g}}{z - \sum_{j=1}^g p_j (\omega_j + \omega_j^{-1})} \cdot \frac{d\omega_1}{\omega_1} \wedge \dots \wedge \frac{d\omega_g}{\omega_g}$$

for $\gamma = \sigma_1^{m_1} \dots \sigma_g^{m_g}$ and $\gamma' = \sigma_1^{m'_1} \dots \sigma_g^{m'_g}$ where $z \in \mathbb{C} - [-1, 1]$. The integral depends only on $|m_1 - m'_1|, \dots, |m_g - m'_g|$.

Let S^{g-1} be the unit sphere of dimension $g-1$ and $S^{g-1}(\varepsilon_1, \dots, \varepsilon_g)$ be the quadrant of S^{g-1} consisting of points $(\xi_1, \dots, \xi_g) \in S^{g-1}$ such that $\varepsilon_1 \xi_1 > 0, \dots, \varepsilon_g \xi_g > 0$ for $\varepsilon_j = \pm 1$. We denote by V_z the analytic hypersurface (so called complex Fermi hypersurface) in $(\mathbb{C}^*)^g$ defined by

$$(1.3) \quad F(z, \omega, \omega^{-1}) \equiv z - \sum_{j=1}^g p_j (\omega_j + \omega_j^{-1}) = 0.$$

For a given direction at infinity $\xi = (\xi_1, \dots, \xi_g) \in S^{g-1}(\varepsilon_1, \dots, \varepsilon_g)$ consider the following equation with respect to the variables $\omega_j = \exp(\sqrt{-1}\theta_j)$ which is the inverse of the Gauss map κ from V_z to S^{g-1} :

$$(1.4) \quad \frac{1}{i} \frac{\partial F}{\partial \theta_j} \left(\equiv \omega_j \frac{\partial F}{\partial \omega_j} \right) = \xi_j \rho, \quad 1 \leq j \leq g$$

for an unknown ρ . This has the following solution $\hat{\omega} = (\hat{\omega}_1, \dots, \hat{\omega}_g) \in V_z$:

$$(1.5) \quad \hat{\omega}_j = \frac{-\varepsilon_j \xi_j \rho + \sqrt{(\rho \xi_j)^2 + 4p_j^2}}{2p_j}$$

where ρ denotes the unique solution of the equation

$$(1.6) \quad \sum_{j=1}^g \sqrt{\zeta_j^2 + 4p_j^2} = z \quad \text{for } \zeta_j = \xi_j \rho$$

such that $\rho > 0$ for $z > 1$.

By saddle point method and Lagrangean analysis for the Hamiltonian $I_m \sum_{j=1}^g m'_j \log \omega_j$ in the Kähler manifold V_z ([1]), we can prove