THE FUNDAMENTAL SOLUTION OF THE HEAT EQUATION ON A COMPACT LIE GROUP

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1. Introduction

The purpose of this paper is to study the fundamental solution of the heat equation on a compact Lie group. Our main result is to express this function in terms of a product over the roots of the Lie group. The terms in this product are then identified as classical functions. The result is the following.

Theorem 1.1. Let G be a compact semisimple, simply connected Lie group. Then the fundamental solution of the heat equation is

$$K(x, t) = \frac{\operatorname{vol} Ge^{(2\mu+l)t/24}}{\pi^{2(2\mu+l)/3} 2^{2(\mu+l)/3+\mu}} (-\theta'(t/8))^{-(\mu-l)/3}$$
$$\times \prod_{\alpha>0} -\frac{\theta'_3(\pi\alpha(x)/2, it/8\pi)}{\sin\pi\alpha(x)}.$$

The notation in this theorem is the following. Firstly,

(1.1)
$$\theta(t) = \sum e^{-n^2 t}$$

with the sum over all integers and $\theta'(t)$ is the usual derivative of θ . Then

(1.2)
$$\theta'_3(z,t) = \frac{\partial \theta_3}{\partial z}(z,t)$$

where θ_3 is the classical theta function of [5]. Notice that we are using t for the second variable rather than $q = e^{i\pi t}$ which is used in [5]. The constant μ is the number of positive roots and l is the rank of the Lie group.

The trace of the heat kernel is K(1, t), where 1 is the identity element of the group. It follows immediately from Theorem 1.1 that we can express K(1, t) in terms of classical functions.

Corollary 1.2. The trace of the heat kernel is

$$K(1, t) = \frac{\operatorname{vol} Ge^{(2\mu+l)t/24}}{\pi^{2(2\mu+l)/3} 2^{2(2\mu+l)/3}} (-\theta'(t/8))^{(2\mu+l)/3}.$$

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