

A Description of Discrete Series for Semisimple Symmetric Spaces II

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§ 1. Introduction

In [F], Flensted-Jensen constructed countably many discrete series for a semisimple symmetric space G/H when

$$(1.1) \quad \text{rank}(G/H) = \text{rank}(K/K \cap H).$$

Conversely, [OM1] proved that (1.1) holds if there exist discrete series for G/H . Moreover [OM1] constructed Harish-Chandra modules B_λ^j which parametrize all the discrete series for G/H , where j runs through finite indices and λ runs through lattice points contained in a positive Weyl chamber. In this paper, we give a necessary condition for j and λ so that the module B_λ^j is nontrivial. In the subsequent paper [OM2], we will prove that the condition also assures $B_\lambda^j \neq \{0\}$. We remark that our results also covers “limits of discrete series” for G/H . In the appendix, we give a certain simplification of the proof of a main result in [OM1]. To state the precise result in this paper, we prepare some notations.

Let \mathfrak{g} be a semisimple Lie algebra and σ an involution (automorphism of order 2) of \mathfrak{g} . Fix a Cartan involution θ of \mathfrak{g} such that $\sigma\theta = \theta\sigma$. Let $\mathfrak{g} = \mathfrak{h} + \mathfrak{q}$ (resp. $\mathfrak{g} = \mathfrak{k} + \mathfrak{p}$) be the decomposition of \mathfrak{g} into the $+1$ and -1 eigenspaces for σ (resp. θ). Let \mathfrak{g}_c denote the complexification of \mathfrak{g} and put

$$\begin{aligned} \mathfrak{k}^a &= \mathfrak{k} \cap \mathfrak{h} + \sqrt{-1}(\mathfrak{p} \cap \mathfrak{h}), & \mathfrak{p}^a &= \sqrt{-1}(\mathfrak{k} \cap \mathfrak{q}) + \mathfrak{p} \cap \mathfrak{q}, \\ \mathfrak{h}^a &= \mathfrak{k} \cap \mathfrak{h} + \sqrt{-1}(\mathfrak{k} \cap \mathfrak{q}), & \mathfrak{q}^a &= \sqrt{-1}(\mathfrak{p} \cap \mathfrak{h}) + \mathfrak{p} \cap \mathfrak{q}, \\ \mathfrak{g}^a &= \mathfrak{k}^a + \mathfrak{p}^a = \mathfrak{h}^a + \mathfrak{q}^a. \end{aligned}$$

Let G_c be a connected complex Lie group with Lie algebra \mathfrak{g}_c , and let $G, K, H, G^a, K^a, H^a, H_c$ and K_c be the analytic subgroups of G_c corresponding to $\mathfrak{g}, \mathfrak{k}, \mathfrak{h}, \mathfrak{g}^a, \mathfrak{k}^a, \mathfrak{h}^a, \mathfrak{h}_c$ and \mathfrak{k}_c , respectively.

In [OM1], we studied the discrete series for G/H and proved that

rank $(G/H) = \text{rank}(K/K \cap H)$ if there exist discrete series for G/H . So we may choose a maximal abelian subspace α_p of \mathfrak{p}^a contained in $\mathfrak{p}^a \cap \mathfrak{h}^a$ ($=\sqrt{-1}(\mathfrak{k} \cap \mathfrak{q})$). Let Σ denote the root system of the pair $(\mathfrak{g}^a, \alpha_p)$ and fix a positive system Σ^+ of Σ . Let M be the centralizer of α_p in G^a and put $A_p = \exp \alpha_p$, $\mathfrak{n}^+ = \sum_{\alpha \in \Sigma^+} \mathfrak{g}^a(\alpha_p; \alpha)$, $N^+ = \exp \mathfrak{n}^+$, $\rho = \frac{1}{2} \sum_{\alpha \in \Sigma^+} m_\alpha \alpha$, $\rho_t = \frac{1}{2} \sum_{\alpha \in \Sigma^+} m_\alpha^+ \alpha$ where $\mathfrak{g}^a(\alpha_p; \alpha) = \{X \in \mathfrak{g}^a \mid [Y, X] = \alpha(Y)X \text{ for all } Y \in \alpha_p\}$, $m_\alpha = \dim \mathfrak{g}^a(\alpha_p; \alpha)$ and $m_\alpha^+ = \dim(\mathfrak{g}^a(\alpha_p; \alpha) \cap \mathfrak{h}^a)$ for $\alpha \in \Sigma$. Then $P = MA_p N^+$ is a minimal parabolic subgroup of G^a . For $\lambda \in (\alpha_p)_c^*$, we define the space of hyperfunction sections of class 1 principal series for G^a :

$$\mathcal{B}(G^a/P; L_\lambda) = \{f \in \mathcal{B}(G^a) \mid f(xman) = a^{\lambda-\rho} f(x) \text{ for } x \in G^a, m \in M, a \in A_p, \text{ and } n \in N^+\}$$

where $a^{\lambda-\rho} = e^{\langle \lambda-\rho, \log a \rangle}$.

Let M^* denote the normalizer of α_p in K^a and $W = M^*/M$ the Weyl group of Σ . Then by [M1] § 3 Proposition 2, we can choose elements $w_1=1, w_2, \dots, w_m$ of M^* such that $\{H^a w_j P \mid j=1, \dots, m\}$ is the set of all the closed H^a - P double cosets in G^a ($H^a w_i P \neq H^a w_j P$ if $i \neq j$). Put

$$B_\lambda^j = \{f \in \mathcal{B}(G^a/P; L_\lambda) \mid \text{supp } f \subset H^a w_j P \text{ and } f \text{ transforms according to a finite dimensional representation of } H^a \text{ which can be extended to a holomorphic representation of } K_c\}.$$

In [OM1], we proved that all the K -finite functions of all the discrete series for G/H are given by $(\eta^{-1} \circ \mathcal{P}_\lambda) B_\lambda^j$ ($j=1, \dots, m, \lambda \in L_{K/K \cap H} - \rho + 2\rho_t, \langle \lambda, \alpha \rangle > 0$ for all $\alpha \in \Sigma^+$) where $\eta: \mathcal{A}_K(G/H) \xrightarrow{\sim} \mathcal{A}_{H^a}(G^a/K^a)$ is the Flensted-Jensen's isomorphism, $\mathcal{P}_\lambda: \mathcal{B}(G^a/P; L_\lambda) \xrightarrow{\sim} \mathcal{A}(G^a/K^a; \mathcal{M}_\lambda^a)$ is the Poisson transform and $L_{K/K \cap H}$ is the lattice in α_p^* generated by the highest weights of finite-dimensional representations of K having a $K \cap H$ -fixed vector. (See [OM1] for precise notations.) In [OM1] § 1, we announced a proposition which describes the condition for $B_\lambda^j \neq \{0\}$. One of the aim of this paper is to prove a part of the following theorem which is a revised version of the proposition. (There was a mistake in the formulation of the proposition. See the remark following Theorem 1.1.)

Since $\mathcal{B}(G^a/P; L_\lambda) \simeq \mathcal{B}(G^a/w_j P w_j^{-1}; L_{w_j^{-1}\lambda})$ by the identification $xw_j P \rightarrow xw_j P w_j^{-1}$ of G^a/P and $G^a/w_j P w_j^{-1}$, we have only to study B_λ^j for any choice of the positive system Σ^+ of Σ . Put $\mu_\lambda = \lambda + \rho - 2\rho_t, m_\alpha^- = m_\alpha - m_\alpha^+$ and $m_\alpha^0 = m_\alpha^+ - m_\alpha^-$ ($\alpha \in \Sigma$). Let Z denote the ring of integers.

Theorem 1.1. *Suppose that*

$$(1.2) \quad \mu_\lambda \in L_{K/K \cap H}$$

and that

$$(1.3) \quad \langle \lambda, \alpha \rangle \geq 0 \quad \text{for all } \alpha \in \Sigma^+.$$

Then $B_\lambda^1 \neq \{0\}$ if and only if the following condition (P) holds.

(P) Let $\{\beta_1, \dots, \beta_k\}$ be a sequence of roots in Σ^+ satisfying the following conditions (i) and (ii). Then

$$\langle \mu_\lambda, \beta_k \rangle \geq 0.$$

(i) β_i is a simple root in the set $\{\alpha \in \Sigma^+ \mid \langle \alpha, \beta_1 \rangle = \dots = \langle \alpha, \beta_{k-1} \rangle = 0\}$.

(ii) Put $n_i = \sum_{\alpha \in \Sigma \cap (\beta_i + \mathbb{Z}\beta_1 + \dots + \mathbb{Z}\beta_{i-1})} m_\alpha^0$. Then $n_i < m_{\beta_i}$ for $i = 1, \dots, k-1$ and $n_k = m_{\beta_k}$.

We will prove in this paper that $B_\lambda^1 \neq \{0\}$ implies the condition (P). The converse assertion will be proved in a subsequent paper [OM2].

Remark. (i) The condition (P) for $k=1$ is equivalent to the condition

$$(1.4) \quad \langle \mu_\lambda, \alpha \rangle \geq 0 \text{ for any simple root } \alpha \text{ in } \Sigma^+ \text{ satisfying } \mathfrak{g}^a(\alpha_p; \alpha) \subset \mathfrak{h}^a$$

(the condition (a) in [OM1] Theorem (iii)). [OM1] § 1 Proposition is false even for $k=1$. There is a counter example when Σ is of type B_2 and β_1 is the long simple root. The condition (a') in the proposition should be replaced by the condition (P).

(ii) Suppose the conditions (1.2), (1.3) and (1.4). If $\langle \mu_\lambda, \alpha \rangle \geq 0$ holds for all $\alpha \in \Sigma(\mathfrak{h}^a; \alpha_p)^+ (= \Sigma(\mathfrak{h}^a; \alpha_p) \cap \Sigma^+)$, for example when Σ is irreducible and is of type A_l ($l \geq 2$), D_l , E_l or G_2 (cf. [OM1] Lemma 10), then $B_\lambda^1 \neq \{0\}$ by [OM1] § 1 Remark 2 (i) (Flensted-Jensen's construction of discrete series for G/H in [F]). Hence the conditions (1.2), (1.3) and (1.4) imply the condition (P) in this case.

(iii) When Σ is of type C_l , then we will show in [OM2] that the conditions (1.2), (1.3) and (1.4) imply the condition (P) and $B_\lambda^1 \neq \{0\}$.

(iv) Suppose that Σ is of type B_l , BC_l or F_4 . Then we will prove in [OM2] that $B_\lambda^1 \neq \{0\}$ if the conditions (1.2), (1.3), (1.4) and the following (1.5) holds.

$$(1.5) \quad \text{The condition (P) holds for the sequence } \{\beta_1, \dots, \beta_k\} \text{ consisting only of short roots.}$$

(v) If Σ is of type B_l or BC_l and $\{\beta_1, \dots, \beta_k\}$ consists only of short roots, then the condition (ii) in [OM1] Proposition is equivalent to the

condition (ii) in Theorem 1.1. (This is the reason why the authors were not aware of the miswriting in [OM1] Proposition.)

After writing [OM1], Oshima [O] found a theorem describing the precise asymptotic behavior of spherical functions on G/H . By this theorem of Oshima, we have only to prove the following lemma to prove Theorem 1 in [OM1] § 4 instead of Lemma 3 in [OM1], which we announced in [OM1] p. 389 as “(iii) we have obtained a simpler proof of Theorem 1 which does not require case-by-case checking, which will appear in another paper.” (We spent 16 pages to prove Lemma 3 in [OM1] by case-by-case checking.)

Let α_p^d be a maximal abelian subspace of \mathfrak{p}^d such that $\alpha = \alpha_p^d \cap \mathfrak{q}^d$ is maximal abelian in $\mathfrak{p}^d \cap \mathfrak{q}^d$. Let $\Sigma(\alpha_p^d)^+$ be a $\sigma\theta$ -compatible positive system of $\Sigma(\alpha_p^d)$ and P^d the minimal parabolic subgroup of G^d defined by the pair $(\alpha_p^d, \Sigma(\alpha_p^d)^+)$. Let y be an element of K^d such that $\text{Ad}(y)\alpha_p^d = \alpha_p$ and that $\Sigma^+ = \{\alpha \circ \text{Ad}(y)^{-1} \mid \alpha \in \Sigma(\alpha_p^d)^+\}$. Then $P = yP^d y^{-1}$. Let $\Sigma(\alpha)^+$ denote the positive system of the root system $\Sigma(\alpha)$ consisting of the nonzero restrictions of roots in $\Sigma(\alpha_p^d)^+$. Let $\{\alpha_1, \dots, \alpha_{l_0}\}$ denote the set of simple roots in $\Sigma(\alpha)^+$ and $\{\omega_1, \dots, \omega_{l_0}\}$ the dual basis of $\{\alpha_1, \dots, \alpha_{l_0}\}$.

Lemma 1.2. *Let λ be an element of $(\alpha_p^d)^*$ such that $\langle \lambda, \alpha \rangle \geq 0$ for all $\alpha \in \Sigma(\alpha_p^d)^+$ and x be an element of G^d . Suppose that one of the following three conditions is satisfied.*

- (i) $\text{rank}(G/H) \neq \text{rank}(K/K \cap H)$.
- (ii) $H^d x P^d$ is not closed in G^d .
- (iii) $\text{rank}(G/K) = \text{rank}(K/K \cap H)$ and there is a j ($1 \leq j \leq m$) such that $H^d x P^d = H^d w_j y P^d$ and that $\langle \lambda, \alpha \rangle = 0$ for a simple root α of $\Sigma(\alpha_p^d)^+$ satisfying $\text{Ad}(w_j y) \mathfrak{g}^d(\alpha_p^d; \alpha) \cap \mathfrak{q}^d \neq \{0\}$.

Then there exists a $w \in W(\alpha_p^d)$ (the Weyl group of $\Sigma(\alpha_p^d)$) such that (a) $H^d x (P^d w P^d)^{\text{cl}}$ contains inner points in G^d and that (b) $(\langle w^{-1} \lambda, \omega_1 \rangle, \dots, \langle w^{-1} \lambda, \omega_{l_0} \rangle) \notin (-\infty, 0)^{l_0}$.

We will give a simple proof of this lemma in Appendix.

§ 2. H^d - P double cosets in G^d

Let \mathfrak{t} be a maximal abelian subspace of \mathfrak{p}^d , \mathfrak{t}^* the space of real linear forms on \mathfrak{t} and \mathfrak{s} a subalgebra of \mathfrak{g}^d . Then we put $\mathfrak{s}(\mathfrak{t}; \alpha) = \{X \in \mathfrak{s} \mid [Y, X] = \alpha(Y)X \text{ for all } Y \in \mathfrak{t}\}$ for $\alpha \in \mathfrak{t}^*$ and $\Sigma(\mathfrak{s}; \mathfrak{t}) = \{\alpha \in \mathfrak{t}^* \mid \mathfrak{s}(\mathfrak{t}; \alpha) \neq \{0\}\}$. Then $\Sigma = \Sigma(\mathfrak{g}^d; \alpha_p)$.

Put $\Sigma_0^+ = \{\alpha \in \Sigma^+ \mid \alpha \notin \Sigma\}$. Let D be an H^d - P double coset in G^d . Then we define a number $N(D)$ by

$$N(D) = \frac{1}{2} \#((\Sigma_y^+)_0 \cap \theta(\Sigma_y^+)_0) + \frac{1}{2} \dim(\text{Ad}(y)\alpha_p \cap \mathfrak{h}^d)$$

where $y \in K^a$ is a representative of D such that $\text{Ad}(y)\alpha_{\mathfrak{p}}$ is σ -stable and $(\Sigma_y^+)_0 = \{\alpha \circ \text{Ad}(y)^{-1} \in \Sigma(\mathfrak{g}^a; \text{Ad}(y)\alpha_{\mathfrak{p}}) \mid \alpha \in \Sigma_0^+\}$. By [M1] Theorem 1, we can see that the definition of $N(D)$ does not depend on the choice of $y \in K^a$.

Lemma 2.1. *Let D and D' be H^a - P double cosets in G^a .*

(i) *If $D' \subset DP_{\gamma}$ for a simple root γ in Σ^+ ($P_{\gamma} = P \cup Pw_{\gamma}P$). Then*

$$N(D') - N(D) = \text{sgn}(\dim D - \dim D').$$

Here sgn is the usual signature function with the range $\{-1, 0, 1\}$.

(ii) *If $w \in W$ satisfies $l(w) < |N(D) - N(D')|$. Then*

$$D(PwP)^{cl} \cap D' = \emptyset.$$

Here $l(w) = \#(\Sigma_0^+ \cap -w\Sigma_0^+)$ is the length of w .

Proof. (i) follows easily from the argument in [M2] Lemma 3. (ii) is clear from (i) because $(PwP)^{cl} = P_{\gamma_1}P_{\gamma_2} \cdots P_{\gamma_{l(w)}}$ for a minimal expression $w = w_{\gamma_1}w_{\gamma_2} \cdots w_{\gamma_{l(w)}}$. ($\gamma_1, \dots, \gamma_{l(w)}$ are simple roots in Σ^+ .)

Let β be a simple root of Σ^+ such that $m_{\beta}^- > 0$. Choose an element X_{β} of $\mathfrak{g}^a(\alpha_{\mathfrak{p}}; \beta) \cap \mathfrak{q}^a$ so that $2\langle \beta, \beta \rangle B(X_{\beta}, \sigma X_{\beta}) = -1$ and put $c_{\beta} = \exp(\pi/2)(X_{\beta} + \sigma X_{\beta})$, $\alpha_{\mathfrak{p}}'' = \text{Ad}(c_{\beta})\alpha_{\mathfrak{p}}$ (cf. [M1] § 2). Then $\alpha_{\mathfrak{p}}'' = \alpha_{\mathfrak{p}}'' \cap \mathfrak{h}^a + \alpha_{\mathfrak{p}}'' \cap \mathfrak{q}^a$, $\alpha_{\mathfrak{p}}'' \cap \alpha_{\mathfrak{p}} = \alpha_{\mathfrak{p}}'' \cap \mathfrak{h}^a$ and $\dim(\alpha_{\mathfrak{p}}'' \cap \mathfrak{q}^a) = 1$. Let Y_{β} be the element of $\alpha_{\mathfrak{p}}$ defined by $B(Y, Y_{\beta}) = \beta(Y)$ ($Y \in \alpha_{\mathfrak{p}}$). Then $Y'_{\beta} = \text{Ad}(c_{\beta})Y_{\beta}$ generates the one-dimensional space $\alpha_{\mathfrak{p}}'' \cap \mathfrak{q}^a$.

Let w_1 be the element of W satisfying

$$w_1\Sigma^+ = \{\gamma \in \Sigma \mid \langle \gamma, \beta \rangle > 0\} \cup \{\gamma \in \Sigma^+ \mid \langle \gamma, \beta \rangle = 0\}.$$

Put $P'' = c_{\beta}w_1Pw_1^{-1}c_{\beta}^{-1}$. Let L_1 (resp. \mathfrak{l}_1) be the centralizer of Y'_{β} in G^a (resp. \mathfrak{g}^a). Put $\mathfrak{l} = [\mathfrak{l}_1, \mathfrak{l}_1]$ and let L be the analytic subgroup of G^a for \mathfrak{l} . Let P_1 (resp. \mathfrak{P}_1) be the parabolic subgroup of G^a (resp. subalgebra of \mathfrak{g}^a) defined by the element Y'_{β} (i.e. $\mathfrak{P}_1 = \sum_{c \geq 0} \{X \in \mathfrak{g}^a \mid [Y'_{\beta}, X] = cX\}$). Then we have the following natural maps ([M2] § 4)

$$(2.1) \quad \begin{aligned} L \cap H^a \backslash L/L \cap P'' &\xrightarrow{q} L_1 \cap H^a \backslash L_1/L_1 \cap P'' \xleftarrow{\sim_p} P_1 \cap H^a \backslash P_1/P'' \\ &\xrightarrow{\sim} H^a \backslash H^a P_1/P'' \end{aligned}$$

given by the inclusions $L \rightarrow L_1$, $P_1 \rightarrow H^a P_1$ and the projection $p: P_1 \rightarrow L_1$ with respect to the Langlands decomposition $P_1 = L_1 \exp \mathfrak{n}_1$. Here \mathfrak{n}_1 is the nilpotent radical of \mathfrak{P}_1 and q is surjective.

Lemma 2.2. (i) $H^a P_1$ is open in G^a .

(ii) $(L \cap H^a)(L \cap P'')$ is closed in L .

(iii) $N(H^a c_\beta w_1 P) = N(H^a P) - l(w_\beta w_1)$.

(iv) $N(D) \leq N(H^a P) - l(w_\beta w_1)$ for any H^a - P double coset D contained in $H^a P_1 c_\beta w_1$.

(v) $N(D) < N(H^a P) - l(w_\beta w_1)$ for any H^a - P double coset D contained in $H^a P_1 c_\beta w_1$ such that $\dim D > \dim H^a c_\beta w_1 P$.

Proof. (i) $\mathfrak{h}^a + \mathfrak{A}_1 = \mathfrak{h}^a + \mathfrak{A}_1 + \theta \mathfrak{A}_1 = \mathfrak{g}^a$ since $\theta Y'_\beta = -Y'_\beta$. Hence $H^a P_1$ is open in G^a .

(ii) Since $\alpha'' \cap \mathfrak{h}^a \subset \mathfrak{l} \cap \mathfrak{A}''$ and since $\alpha'' \cap \mathfrak{h}^a$ is a maximal abelian subspace of $\mathfrak{l} \cap \mathfrak{p}^a$, $(L \cap H^a)(L \cap P'')$ is closed in L by [M1] § 3.

(iii) Since $\#((\Sigma^+_{c_\beta w_1})_0 \cap \theta(\Sigma^+_{c_\beta w_1})_0) = \#((\Sigma^+_{c_\beta w_1})_0 \cap \Sigma(\mathfrak{l}_1; \alpha''_p)) = \#\Sigma^+_0 - 2l(w_1) - 1$ by the definition of w_1 , we have $N(H^a c_\beta w_1 P) = N(H^a P) - l(w_1) - 1 = N(H^a P) - l(w_\beta w_1)$.

(iv) By (2.1), we can choose a representative y of D such that $y \in (L \cap K^a)_{c_\beta w_1}$ and that $\alpha''_y = \text{Ad}(y)\alpha_p$ is σ -stable. Since $P_y = y P y^{-1} \subset P_1$, we have $P_y \cap \theta P_y \subset P_1 \cap \theta P_1 = L_1$ and therefore

$$\begin{aligned} \#((\Sigma^+_y)_0 \cap \theta(\Sigma^+_y)_0) &\leq \#((\Sigma^+_y)_0 \cap \Sigma(\mathfrak{l}_1; \alpha''_y)) \\ (2.2) \qquad \qquad \qquad &= \#((\Sigma^+_{c_\beta w_1})_0 \cap \Sigma(\mathfrak{l}_1; \alpha''_p)) \\ &= \#\Sigma^+_0 - 2l(w_1) - 1. \end{aligned}$$

Hence $N(D) \leq N(H^a P) - l(w_\beta w_1)$.

(v) Let y be as above. Then $\dim D - \dim H^a c_\beta w_1 P = \dim(L \cap H^a)(L \cap P_y) - \dim(L \cap H^a)(L \cap P'')$ by (2.1). Thus the assertion follows from (2.2) since the equality holds in (2.2) only when $\alpha''_y \cap \mathfrak{l} \subset \mathfrak{h}^a$ ($\Leftrightarrow (L \cap H^a)(L \cap P_y)$ is closed in L by [M1] § 3 Proposition 2) and since all the closed $(L \cap H^a)(L \cap P_y)$ double cosets in L have the same dimension (cf. [M2] § 5 Lemma 7). Q.E.D.

For a root $\alpha \in \Sigma(\alpha_p)$, define a root α'' of $\Sigma(\mathfrak{g}^a; \alpha''_p)$ by $\alpha'' = \alpha \circ \text{Ad}(c_\beta)^{-1}$. Then the positive system $\Sigma(\mathfrak{l})^+ = \Sigma(\mathfrak{l}; \alpha''_p)^+ = \{\alpha'' \in \Sigma(\mathfrak{l}; \alpha''_p) \mid \alpha \in \Sigma^+\}$ of $\Sigma(\mathfrak{l}; \alpha''_p)$ corresponds to the minimal parabolic subgroup $L \cap P''$ of L because of the choice of w_1 . Put $m_{\alpha''} = \dim \mathfrak{g}^a(\alpha''_p; \alpha)$, $m_{\alpha''}^+ = \dim(\mathfrak{g}^a(\alpha''_p; \alpha'') \cap \mathfrak{h}^a)$, $m_{\alpha''}^- = m_{\alpha''} - m_{\alpha''}^+$ and $m_{\alpha''}^0 = m_{\alpha''}^+ - m_{\alpha''}^-$ for $\alpha'' \in \Sigma(\mathfrak{l}; \alpha''_p)$. Put $\rho^L = \frac{1}{2} \sum_{\alpha'' \in \Sigma(\mathfrak{l})^+} m_{\alpha''} \alpha''$ and $\rho_t^L = \frac{1}{2} \sum_{\alpha'' \in \Sigma(\mathfrak{l})^+} m_{\alpha''}^+ \alpha''$.

Lemma 2.3. (i) Let α be an element of α_p^* such that $\langle \alpha, \beta \rangle = 0$. Then $\sum_{\gamma \in \Sigma \cap (\alpha + \mathbf{R}\beta)} m_\gamma^0 = m_{\alpha''}^0$. (We put $m_{\alpha''}^0 = 0$ when $\alpha \notin \Sigma$. \mathbf{R} is the field of real numbers.)

(ii) $(2\rho_t - \rho)|_{\alpha''_p \cap \mathfrak{l}} = 2\rho_t^L - \rho^L$.

Proof. (i) Put $V = \sum_{\gamma \in \Sigma \cap (\alpha + R\beta)} g^a(\alpha_\beta; \gamma)$. Then $\sum_{\gamma \in \Sigma \cap (\alpha + R\beta)} m_\gamma^0 = \dim(V \cap \mathfrak{h}^a) - \dim(V \cap \mathfrak{q}^a)$. On the other hand, it is clear that $V = \sum_{\gamma'' \in \Sigma(\alpha''') \cap (\alpha'' + R\beta'')} g^a(\alpha'''; \gamma'')$. Since $\theta g^a(\alpha'''; \alpha'' + c\beta'') = g^a(\alpha'''; \alpha'' - c\beta'')$, we have

$$\begin{aligned} & \dim((g^a(\alpha'''; \alpha'' + c\beta'') + g^a(\alpha'''; \alpha'' - c\beta'')) \cap \mathfrak{h}^a) \\ &= \dim((g^a(\alpha'''; \alpha'' + c\beta'') + g^a(\alpha'''; \alpha'' - c\beta'')) \cap \mathfrak{q}^a) \end{aligned}$$

when $c \neq 0$. Hence $\dim(V \cap \mathfrak{h}^a) - \dim(V \cap \mathfrak{q}^a) = m_{\alpha''}^0$.

(ii) Since $2\rho_t - \rho = \sum_{\alpha \in \Sigma^+} m_\alpha^0$ and since $\Sigma \cap (\gamma + R\beta) \subset \Sigma^+$ if $\gamma \in \Sigma^+ - \{\beta, 2\beta\}$, the assertion follows easily from (i). Q.E.D.

§ 3. Proof of $B_\lambda^1 \neq \{0\} \Rightarrow (P)$

Suppose that $B_\lambda^1 \neq \{0\}$ and let $\{\beta_1, \dots, \beta_k\}$ be a sequence of roots satisfying the conditions (i) and (ii) in (P). Then we want to prove that $\langle \mu_\lambda, \beta_k \rangle \geq 0$. We will prove this assertion by induction on the rank l of \mathfrak{g}^a .

If $k=1$, then the condition (ii) implies that $g^a(\alpha_\beta; \beta_1) \subset \mathfrak{h}^a$. In this case we have already proved in [OM1] Theorem (iii) (a) that $\langle \mu_\lambda, \beta_1 \rangle = \langle \lambda - \rho, \beta_1 \rangle \geq 0$.

So we may assume that $k > 1$. Then we have $g^a(\alpha_\beta; \beta_1) \not\subset \mathfrak{h}^a$. Write $\beta = \beta_1$ and define $c_\beta, \alpha''', w_1, P_1, L$ and P'' as in § 2.

Put $\mu = w_1^{-1} w_\beta \lambda$ and $U = G^a - \bigcup_{w' < w_\beta w_1} H^a(Pw'P)^{\text{cl}}$. Then applying [O] Lemma 3.2 to a nonzero function f in B_λ^1 , we get a function $g \in \mathcal{B}_{H^a}(U/P; L_\mu)$ such that $\text{supp } g = U \cap H^a(Pw_\beta w_1 P)^{\text{cl}}$. Here $\mathcal{B}_{H^a}(U/P; L_\mu)$ is the space of H^a -finite hyperfunctions h on the open subset U of G^a satisfying $h(xman) = a^{n-\rho} h(x)$ for any $(x, m, a, n) \in U \times M \times A \times N$ and the hyperfunction g is given as the image of $f \in B_\lambda^1$ by the "local intertwining operator" corresponding to $w^{-1} w_\beta$.

On the other hand, by Lemma 2.1 (ii) and Lemma 2.2 we have

$$(3.1) \quad H^a P_1 c_\beta w_1 \subset U,$$

$$(3.2) \quad H^a P_1 c_\beta w_1 \cap H^a (Pw_\beta w_1 P)^{\text{cl}} \supset H^a c_\beta w_1 P$$

and that

$$(3.3) \quad \text{every } H^a\text{-}P \text{ double coset contained in } H^a P_1 c_\beta w_1 \cap H^a (Pw_\beta w_1 P)^{\text{cl}} \text{ has the same dimension as } H^a c_\beta w_1 P.$$

So by (3.1), (3.2) and (3.3), we can define the restriction g' of g to $H^a P_1 c_\beta w_1$ such that $\text{supp } g' \supset H^a c_\beta w_1 P$ and that $\dim \text{supp } g' = \dim H^a c_\beta w_1 P$.

Put $g''(x) = g'(x c_\beta w_1)$ for $x \in H^a P_1$ and $\mu'' = \mu \circ \text{Ad}(c_\beta w_1)^{-1} \in (\alpha'_p)^*$. Then $g'' \in \mathcal{B}_{H^a}(H^a P_1 / P''; L_{\mu''})$ and $\text{supp } g'' \supset H^a P''$. Since $P_1 = L P''$ and since g'' is left H^a -finite and right P'' -finite, we can define $g''|_L \in \mathcal{B}_{L \cap H^a}(L / L \cap P''; L_{\mu''})$ so that $\text{supp } g''|_L \supset (L \cap H^a)(L \cap P'')$ and that $\dim \text{supp } g''|_L = \dim (L \cap H^a)(L \cap P'')$. (If necessary, we take a left H^a -translation of g'' instead of g'' itself.)

Define the roots $\beta'_2, \dots, \beta'_k$ of $\Sigma(\mathfrak{l}; \alpha'_p)$ as in § 2. Then it follows from Lemma 2.3 (i) that

$$\begin{aligned} n_i &= \sum_{\alpha \in \Sigma \cap (\beta_i + \mathbf{Z}\beta_1 + \dots + \mathbf{Z}\beta_{i-1})} m_\alpha^0 \\ &= \sum_{\alpha'' \in \Sigma \cap (\alpha'_p) \cap (\beta'_i + \mathbf{Z}\beta'_2 + \dots + \mathbf{Z}\beta'_{i-1})} m_{\alpha''}^0. \end{aligned}$$

Thus the sequence $\{\beta'_2, \dots, \beta'_k\}$ of roots in $\Sigma(\mathfrak{l})^+$ satisfies the conditions (i) and (ii) in (P) for the Lie algebra \mathfrak{l} . So the assumption of induction implies

$$\langle \mu'' + \rho^L - 2\rho^L_i, \beta'_k \rangle \geq 0$$

because of the existence of the hyperfunction $g''|_L$ on L which we considered above. It is clear that $\lambda|_{\alpha'_p \cap \mathfrak{l}} = \mu''|_{\alpha'_p \cap \mathfrak{l}}$ from the definition of μ'' . Thus we have

$$\langle \mu_i, \beta_k \rangle = \langle \lambda + \rho - 2\rho^L_i, \beta_k \rangle = \langle \mu'' + \rho^L - 2\rho^L_i, \beta'_k \rangle \geq 0$$

by Lemma 2.3 (ii) and therefore we have proved that the condition (P) is satisfied. Q.E.D.

Appendix.

Proof of Lemma 1.2. By [M1] Theorem 1, there exist an $h \in H^a$ and a $p \in P^a$ such that $x' = hxp \in K^a$ and that $\alpha'_p = \text{Ad}(x')\alpha_p^a$ is σ -stable. If either of the conditions (i) or (ii) is satisfied, then

$$(A.1) \quad \alpha'_p \cap \mathfrak{q}^a \neq \{0\}$$

by [M1] § 3 Proposition 2. The case (iii) is reduced to the case (ii) by a similar argument as in [OM1] § 5. So we may assume (A.1) in the followings.

We may moreover assume that $\alpha'_p \cap \mathfrak{q}^a \subset \alpha$ by [M1] Theorem 2. Put $t = \dim(\alpha'_p \cap \mathfrak{q}^a)$ and choose an orthogonal basis $\{Y_1, \dots, Y_t\}$ of α'_p so that $\{Y_1, \dots, Y_t\}$ and $\{Y_1, \dots, Y_{t_0}\}$ are the basis of $\alpha'_p \cap \mathfrak{q}^a$ and α , respectively.

Let w_1 be the element of $W(\alpha_p^d)$ such that $w_1\Sigma(\alpha_p^d)^+$ is the lexicographic order defined by the sequence $\{Y_1, \dots, Y_l\}$. (i.e. $\alpha \in w_1\Sigma(\alpha_p^d)^+$ if and only if there exists a u ($1 \leq u \leq l$) such that $\alpha(Y_1) = \dots = \alpha(Y_{u-1}) = 0$ and that $\alpha(Y_u) > 0$.) Since $w_1\Sigma(\alpha_p^d)^+$ is $\sigma\theta$ -compatible, $H^d w_1 P^d$ is open in G^d by [M1] § 3 Proposition 1. Let w_2 be the element of $W(\alpha_p^d)$ such that $w_2\Sigma(\alpha_p^d)^+ = -w_1\Sigma(\alpha_p^d)^+$. Then $H^d w_2 P^d$ is also open in G^d .

By the choice of w_1 , there exists an i ($1 \leq i \leq l_0$) such that $w_1\omega_i \in \alpha'_p \cap \mathfrak{q}^d$. There also exists a j ($1 \leq j \leq l_0$) such that $w_2\omega_j = -w_1\omega_i$.

First consider the case $\langle \lambda, \text{Ad}(x'^{-1}w_1)\omega_i \rangle \geq 0$. Choose $w_3 \in W(\alpha_p^d)$ so that $\text{Ad}(w_3^{-1}x'^{-1}w_1)\omega_i$ is dominant for $\Sigma(\alpha_p^d)^+$. Then $w_1^{-1}x'w_3$ is contained in the parabolic subgroup P_{ω_i} of G^d defined by the element $\omega_i \in \alpha \subset \alpha_p^d$. Hence

$$(A.2) \quad w_1^{-1}x'w_3P^d w_4P^d \ni 1 \quad \text{and} \quad w_4\omega_i = \omega_i$$

for some $w_4 \in W(\alpha_p^d)$. Since $w_1^{-1}x'w_3 \in K^d$, we have

$$(A.3) \quad w_1^{-1}x'w_3 \in P_{\omega_i} \cap \sigma P_{\omega_i} = Z_G^d(\omega_i).$$

There exists a $w'_3 \in W(\alpha_p^d)$ such that

$$(A.4) \quad w'_3 \leq w_3 \quad \text{and} \quad w_3P^d w_4P^d \subset (P^d w'_3 w_4P^d)^{cl}.$$

Put $w = w'_3 w_4$. Then we have

$$H^d x(P^d w P^d)^{cl} = H^d x'(P^d w P^d)^{cl} \supset H^d x'w_3P^d w_4P^d \supset H^d w_1P^d$$

by (A.2) and (A.4). On the other hand,

$$\begin{aligned} \langle w^{-1}\lambda, \omega_i \rangle &= \langle w_4^{-1}w'_3{}^{-1}\lambda, \omega_i \rangle \\ &= \langle \lambda, w'_3\omega_i \rangle \\ &\geq \langle \lambda, w_3\omega_i \rangle \\ &= \langle \lambda, \text{Ad}(x'^{-1}w_1)\omega_i \rangle \\ &\geq 0 \end{aligned}$$

by (A.2) and (A.3).

In the case that $\langle \lambda, \text{Ad}(x'^{-1}w_1)\omega_i \rangle < 0$, we can prove the assertion by the same argument as above because $\langle \lambda, \text{Ad}(x'^{-1}w_2)\omega_j \rangle > 0$. Q.E.D.

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