

## The index of coset spaces of compact Lie groups

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(Received April 11, 1961)

(Revised Sept. 29, 1961)

### § 1. Introduction.

Let  $G$  be a compact connected Lie group and  $H$  a closed connected subgroup of  $G$ . We shall denote by  $r(G)$  and  $r(H)$  the ranks of  $G$  and  $H$  respectively. In the present note, we shall prove that, if  $r(H) < r(G)$ , then the index  $\tau(G/H)$  of  $G/H$  (in the sense of Thom) vanishes; and that, if  $r(H) = r(G)$ , then the index can be expressed as the integral of some central function on  $H$  over the group manifold  $H$ . The precise statement will be given by Theorem 1 which we shall obtain at the end of § 3.

In the latter case, Borel-Hirzebruch [1] gave a formula which expresses the index  $\tau(G/H)$  in terms of roots of  $G$  and those of  $H$ . They computed actually the  $L$ -genus which, as the index theorem of Thom-Hirzebruch asserts, coincides with the index. In § 4 we evaluate the integral in Theorem 1 to derive the formula of Borel-Hirzebruch. Here we do not make use of the index theorem. Thus our result can be regarded as providing a new proof of the index theorem for the space  $G/H$  with  $r(H) = r(G)$ .

### § 2. The index $\tau(G/H)$ .

Let  $\mathfrak{g}$  be the Lie algebra of  $G$  and  $\mathfrak{h}$  be the Lie subalgebra of  $\mathfrak{g}$  corresponding to the analytic subgroup  $H$ . There exists a subspace  $\mathfrak{m}$  of  $\mathfrak{g}$  which is complementary to  $\mathfrak{h}$  and is invariant under the adjoint representation of  $H$ . We shall denote by  $A$  the exterior algebra of  $\mathfrak{m}$  and by  $A^*$  the exterior algebra of the dual  $\mathfrak{m}^*$  of the vector space  $\mathfrak{m}$ . The adjoint representation of  $H$  on  $\mathfrak{m}$  extends to representations of  $H$  on  $A$  and on  $A^*$  in the standard fashion. Let us denote by  $A^H$  and  $A^{*H}$  the subalgebras of  $A$  and  $A^*$  respectively consisting of elements fixed under all operations of  $H$ . The algebra  $A^{*H}$  may be canonically identified with the algebra of  $G$ -invariant differential forms on  $G/H$ , and, as such, carries a differential operator  $d$ . The real cohomology ring  $H^*(G/H, \mathbf{R})$  is then the derived ring of  $A^{*H}$  with respect to  $d$ .

Let  $e$  be a non zero element of  $A^n$  where  $A^n$  denotes the  $n$ -th exterior product of  $\mathfrak{m}$ , and  $n = \dim \mathfrak{m} = \dim G/H$ . Since  $H$  is compact and connected,  $e$

is invariant under  $H$  and therefore belongs to  $A^H$ . Since the vector spaces  $A^H$  and  $A^{*H}$  are duals of each other,  $e$  determines uniquely an element  $e^*$  of  $A^{*n} \subset A^{*H}$  such that  $\langle e, e^* \rangle = 1$ . The cohomology class  $\bar{e}$  of  $e^*$  is also non zero. The class  $\bar{e}$  determines an orientation of the manifold  $G/H$ . The element  $e$  determines an orientation of the vector space  $\mathfrak{m}$  which is identified with the tangent space at the coset  $H$  to the coset space  $G/H$ . Translating this orientation by  $g \in G$  on the tangent space at  $gH$ , we define an orientation of  $G/H$ , which is just the orientation determined by  $\bar{e}$ .

Since  $A^{*H}$  is a Poincaré ring with a differentiation, its index relative to  $e^*$  is equal, in virtue of Lemma 4 of [2], to the index of the derived ring  $H^*(G/H, \mathbf{R})$  relative to  $\bar{e}$ , that is, to the index of the manifold  $G/H$  relative to the orientation determined by  $\bar{e}$ . (We refer to [2] for the notions of Poincaré ring and its index.)

The algebra  $A^H$  is isomorphic (but not canonically) to the algebra  $A^{*H}$  by an isomorphism which sends  $e$  to  $e^*$ . Thus we have proved the following

PROPOSITION 2.1. *Let an orientation of  $G/H$  be determined by a non zero element  $e$  of  $A^n$  as above. Then the index  $\tau(G/H)$  relative to this orientation is equal to the index  $\tau(A^H)$  relative to  $e$  of the Poincaré ring  $A^H$ .*

The index  $\tau(A^H)$  is obtained as follows. If  $\dim \mathfrak{m} \not\equiv 0 \pmod{4}$ , then  $\tau(A^H)$  is zero. If  $\dim \mathfrak{m} = 4k$ , and if  $\{x_1, \dots, x_N\}$  is a basis of  $(A^{2k})^H$  such that

$$x_i \wedge x_j = \varepsilon_i \delta_{ij} e, \quad \varepsilon_i = \pm 1, \quad (1 \leq i, j \leq N)$$

then  $\tau(A^H) = \sum_{i=1}^N \varepsilon_i$ .

Introduce an  $H$ -invariant inner product  $(, )$  on  $\mathfrak{m}$ . This inner product extends to an  $H$ -invariant inner product  $(, )$  on  $A^p$ ,  $p = 1, \dots, n$ . If  $X_1 \wedge \dots \wedge X_p, Y_1 \wedge \dots \wedge Y_p \in A^p$ ,  $X_i, Y_j \in \mathfrak{m}$ , then we have by definition

$$(X_1 \wedge \dots \wedge X_p, Y_1 \wedge \dots \wedge Y_p) = \det((X_i, Y_j)).$$

Orient  $\mathfrak{m}$  by a base  $e \in A^n$  such that  $(e, e) = 1$ . Denote by  $\omega_p: A^p \rightarrow A^{n-p}$  the star operation of Hodge with respect to this inner product and to  $e$ . The linear map  $\omega_p$  is characterized by the formula

$$(\omega_p(x), y) = (x \wedge y, e), \quad x \in A^p, y \in A^{n-p}.$$

Let  $\{X_1, \dots, X_n\}$  be an orthonormal basis of  $\mathfrak{m}$ . Then we have  $X_1 \wedge \dots \wedge X_n = \alpha e$  with  $\alpha = \pm 1$ . If  $(i_1, \dots, i_p, j_1, \dots, j_{n-p})$  is a permutation of  $(1, \dots, n)$  with  $i_1 < \dots < i_p, j_1 < \dots < j_{n-p}$ , then  $\omega_p$  is also given by the formula

$$\omega_p(X_{i_1} \wedge \dots \wedge X_{i_p}) = \alpha \operatorname{sgn}(i_1, \dots, i_p, j_1, \dots, j_{n-p}) X_{j_1} \wedge \dots \wedge X_{j_{n-p}}.$$

We have the following identities:

$$(2.2) \quad \omega_{n-p} \circ \omega_p = (-1)^{p(n-p)},$$

$$(2.3) \quad (\omega_p(x), \omega_p(y)) = (x, y), \quad x, y \in A^p,$$

where the right hand side of (2.2) means the scalar multiplication by  $(-1)^{p(n-p)}$  on  $A^p$ .

Hereafter we assume that  $n = \dim \mathfrak{m}$  is a multiple of 4;  $n = 4k$ .

To abbreviate write  $\omega$  for the endomorphism  $\omega_{2k}$  which is an involutive orthogonal transformation by (2.2) and (2.3). Let  $V_+$  be the eigenspace of  $\omega$  with eigenvalue  $+1$  and  $V_-$  be the eigenspace of  $\omega$  with eigenvalue  $-1$ . The vector space  $A^{2k}$  decomposes into direct sum of  $V_+$  and  $V_-$ .  $V_+$  and  $V_-$  are orthogonal to each other. Since the inner product is  $H$ -invariant, operations of  $H$  commute with  $\omega$ . In particular  $V_+$  and  $V_-$  are  $H$ -invariant subspaces of  $A^{2k}$ , and we have

$$(2.4) \quad (A^{2k})^H = V_+^H + V_-^H \quad (\text{direct sum}),$$

where  $V_+^H = (A^{2k})^H \cap V_+$ ,  $V_-^H = (A^{2k})^H \cap V_-$ .

LEMMA 2.5. *Let  $\{x_i\}$  be an orthonormal basis of  $V_+$  and  $\{y_j\}$  be an orthonormal basis of  $V_-$ . Then we have*

- i)  $x_i \wedge x_j = \delta_{ij}e$ ,
- ii)  $y_i \wedge y_j = -\delta_{ij}e$ ,
- iii)  $x_i \wedge y_j = 0$ .

In fact we have

$$\delta_{ij} = (x_i, x_j) = (\omega(x_i), x_j) = (x_i \wedge x_j, e).$$

Hence  $x_i \wedge x_j = \delta_{ij}e$ .

Similarly we have

$$\delta_{ij} = (y_i, y_j) = (-\omega(y_i), y_j) = -(y_i \wedge y_j, e).$$

Hence  $y_i \wedge y_j = -\delta_{ij}e$ .

$x_i \wedge y_j = 0$  follows from

$$0 = (x_i, y_j) = (\omega(x_i), y_j) = (x_i \wedge y_j, e).$$

The following proposition is an immediate consequence of (2.4) and Lemma 2.5.

PROPOSITION 2.6. *We have*

$$\tau(A^H) = \dim V_+^H - \dim V_-^H.$$

We shall denote by  $U_C$  the complexification of a real vector space  $U$ .

The representation of  $H$  on  $V_+$  (respectively on  $V_-$ ) extends in an obvious way to a complex representation of  $H$  on  $(V_+)_C$  (respectively on  $(V_-)_C$ ), which we call also the adjoint representation of  $H$  on  $(V_+)_C$  (respectively on  $(V_-)_C$ ). The complex vector space  $(V_+^H)_C$  (respectively  $(V_-^H)_C$ ) is then canonically identified with  $(V_+)_C^H$  (respectively  $(V_-)_C^H$ ). We have

$$(2.7) \quad \begin{aligned} \text{complex dim } (V_+)_C^H &= \dim V_+^H, \\ \text{complex dim } (V_-)_C^H &= \dim V_-^H. \end{aligned}$$

Let  $\chi_+$  and  $\chi_-$  be the characters of the representations of  $H$  on  $(V_+)_\mathbb{C}$  and  $(V_-)_\mathbb{C}$  respectively. By a formula of Weyl [3] we have

$$(2.8) \quad \begin{aligned} \text{complex dim}(V_+)_\mathbb{C}^H &= \int_H \chi_+ \omega_H, \\ \text{complex dim}(V_-)_\mathbb{C}^H &= \int_H \chi_- \omega_H, \end{aligned}$$

where  $\omega_H$  denotes the Haar measure on  $H$  with total measure  $\int_H \omega_H = 1$ .

Combining (2.6), (2.7) and (2.8), we get

PROPOSITION 2.9.

$$\tau(A^H) = \int_H (\chi_+ - \chi_-) \omega_H.$$

### § 3. Calculation of $\chi_+ - \chi_-$ .

We identify  $\mathcal{A}_\mathbb{C}$  with the exterior algebra  $\tilde{\mathcal{A}}$  over the complex vector space  $\mathfrak{m}_\mathbb{C}$ , and denote by  $\tilde{\omega}: \tilde{\mathcal{A}}^{2k} \rightarrow \tilde{\mathcal{A}}^{2k}$  the complexification of  $\omega$ . The spaces  $(V_+)_\mathbb{C}$  and  $(V_-)_\mathbb{C}$  are identified with eigenspaces  $U_+$  and  $U_-$  of  $\tilde{\omega}$  with eigenvalues  $+1$  and  $-1$  respectively. We extend the inner product on  $\mathcal{A}$  to a hermitian inner product on  $\tilde{\mathcal{A}}$ ; if  $x, y \in \mathcal{A}^p$  and  $a, b$  are complex numbers, then the product  $(ax, by)$  on  $\tilde{\mathcal{A}}^p$  is given by the formula

$$(ax, by) = a\bar{b}(x, y).$$

The map  $\tilde{\omega}$  is characterised by the formula

$$(\tilde{\omega}(x), y) = (x \wedge \bar{y}, e), \quad x, y \in \tilde{\mathcal{A}}^{2k},$$

where  $\bar{y}$  denotes the conjugate of  $y$  in  $\tilde{\mathcal{A}} = \mathcal{A}_\mathbb{C}$ .

If  $\{X_1, \dots, X_{4k}\}$  is an orthonormal basis of  $\mathfrak{m}_\mathbb{C}$  with  $X_1 \wedge \dots \wedge X_{4k} = \alpha e$ ,  $|\alpha| = 1$ , and if  $(i_1, \dots, i_{2k}, j_1, \dots, j_{2k})$  is a permutation of  $(1, \dots, 4k)$  with  $i_1 < \dots < i_{2k}$ ,  $j_1 < \dots < j_{2k}$ , then we have

$$(3.1) \quad \tilde{\omega}(X_{i_1} \wedge \dots \wedge X_{i_{2k}}) = \alpha \operatorname{sgn}(i_1, \dots, i_{2k}, j_1, \dots, j_{2k}) \bar{X}_{j_1} \wedge \dots \wedge \bar{X}_{j_{2k}}.$$

Let  $T$  be a maximal torus of  $H$ . The adjoint representation of  $T$  on  $\mathfrak{m}$  decomposes  $\mathfrak{m}$  into a direct sum of  $T$ -invariant subspaces  $\mathfrak{m}_0$  and  $\mathfrak{m}_i$ ,  $i = 1, \dots, n_1$ , orthogonal to each other, such that  $\mathfrak{m}_0$  is the largest subspace on which  $T$  acts trivially and  $\dim \mathfrak{m}_i = 2$ ,  $1 \leq i \leq n_1$ .

Note that  $n_0 = \dim \mathfrak{m}_0$  vanishes if and only if  $r(H) = r(G)$ , that is, if and only if  $T$  is also a maximal torus of  $G$ .

Let  $\{F_1, \dots, F_{n_0}\}$  be an orthonormal basis of  $\mathfrak{m}_0$ , and  $\{X_i, Y_i\}$  be an orthonormal basis of  $\mathfrak{m}_i$ ,  $1 \leq i \leq n_1$ . Then we have

$$(3.2) \quad \begin{aligned} \operatorname{Ad}(g)X_i &= \cos 2\pi\lambda_i(g)X_i - \sin 2\pi\lambda_i(g)Y_i, \\ \operatorname{Ad}(g)Y_i &= \sin 2\pi\lambda_i(g)X_i + \cos 2\pi\lambda_i(g)Y_i, \end{aligned}$$

for  $g \in T$ , where  $\lambda_i: T \rightarrow \mathbf{R}/\mathbf{Z}$  is a continuous homomorphism.

Let  $\mathfrak{t}$  be the Lie algebra of  $T$ . To a continuous homomorphism  $\lambda: T \rightarrow \mathbf{R}/\mathbf{Z}$  there corresponds a unique integral linear form  $\alpha$  on  $\mathfrak{t}$  such that

$$e^{2\pi\sqrt{-1}\lambda(\exp X)} = e^{2\pi\sqrt{-1}\alpha(X)}, \quad X \in \mathfrak{t}.$$

We write  $e^\alpha(g) = e^{2\pi\sqrt{-1}\lambda(g)}$ . If  $\alpha$  and  $\beta$  are integral forms on  $\mathfrak{t}$ , then  $e^{\alpha+\beta}(g) = e^\alpha(g)e^\beta(g)$  and  $e^{-\alpha}(g) = \overline{e^\alpha(g)}$ . Let  $\alpha_i$  be the form corresponding to  $\lambda_i$ . If  $r(H) = r(G)$ , then the linear forms  $\pm\alpha_i$  are the roots of  $G$  complementary to those of  $H$  [1].

We put

$$E_i = \frac{1}{\sqrt{2}}(X_i + \sqrt{-1}Y_i), \quad i = 1, \dots, n_1.$$

$E_i$  and  $\bar{E}_i = \frac{1}{\sqrt{2}}(X_i - \sqrt{-1}Y_i)$  form a basis of  $\mathfrak{m}_{iG}$ . We have by (3.2) that

$$(3.3) \quad \begin{aligned} \text{Ad}(g)E_i &= e^{2\pi\sqrt{-1}\lambda_i(g)}E_i = e^{\alpha_i(g)}E_i, \\ \text{Ad}(g)\bar{E}_i &= e^{-2\pi\sqrt{-1}\lambda_i(g)}\bar{E}_i = e^{-\alpha_i(g)}\bar{E}_i, \quad g \in T. \end{aligned}$$

We orient  $\mathfrak{m}$  by  $e \in \mathcal{A}^{4k}$  defined by

$$\begin{aligned} e &= F_1 \wedge \dots \wedge F_{n_0} \wedge X_1 \wedge Y_1 \wedge \dots \wedge X_{n_1} \wedge Y_{n_1} \\ &= (\sqrt{-1})^{n_1} (-1)^{\frac{1}{2}n_1(n_1-1)} F_1 \wedge \dots \wedge F_{n_0} \wedge E_1 \wedge \dots \wedge E_{n_1} \wedge \bar{E}_1 \wedge \dots \wedge \bar{E}_{n_1}. \end{aligned}$$

If  $r(H) = r(G)$ , then we have  $n_0 = 0$ ,  $n_1 = n/2 = 2k$ , so that

$$(3.4) \quad e = E_1 \wedge \dots \wedge E_{2k} \wedge \bar{E}_1 \wedge \dots \wedge \bar{E}_{2k}.$$

Consider the basis of  $\tilde{\mathcal{A}}^{2k}$  consisting of elements of the form

$$F_{i_1} \wedge \dots \wedge F_{i_r} \wedge E_{j_1} \wedge \dots \wedge E_{j_s} \wedge \bar{E}_{k_1} \wedge \dots \wedge \bar{E}_{k_t}, \quad (r+s+t=2k),$$

with  $i_1 < \dots < i_r$ ,  $j_1 < \dots < j_s$  and  $k_1 < \dots < k_t$ . We put

$$\begin{aligned} \{i'_1, \dots, i'_{n_0-r}\} &= \{1, \dots, n_0\} - \{i_1, \dots, i_r\}, & i'_1 < \dots < i'_{n_0-r}; \\ \{j'_1, \dots, j'_{n_1-s}\} &= \{1, \dots, n_1\} - \{j_1, \dots, j_s\}, & j'_1 < \dots < j'_{n_1-s}; \\ \{k'_1, \dots, k'_{n_1-t}\} &= \{1, \dots, n_1\} - \{k_1, \dots, k_t\}, & k'_1 < \dots < k'_{n_1-t}. \end{aligned}$$

We put also

$$\begin{aligned} \{\mu_1, \dots, \mu_c\} &= \{j_1, \dots, j_s\} \cap \{k_1, \dots, k_t\}, & \mu_1 < \dots < \mu_c; \\ \{\nu_1, \dots, \nu_d\} &= \{j'_1, \dots, j'_{n_1-s}\} \cap \{k'_1, \dots, k'_{n_1-t}\}, & \nu_1 < \dots < \nu_d; \\ \{\bar{j}_1, \dots, \bar{j}_{s-c}\} &= \{j_1, \dots, j_s\} - \{\mu_1, \dots, \mu_c\}, & \bar{j}_1 < \dots < \bar{j}_{s-c}; \\ \{\bar{k}_1, \dots, \bar{k}_{t-c}\} &= \{k_1, \dots, k_t\} - \{\mu_1, \dots, \mu_c\}, & \bar{k}_1 < \dots < \bar{k}_{t-c}. \end{aligned}$$

Note that we have

$$\{k'_1, \dots, k'_{n_1-t}\} - \{\nu_1, \dots, \nu_d\} = \{\bar{j}_1, \dots, \bar{j}_{s-c}\};$$

$$\{j'_1, \dots, j'_{n_1-s}\} - \{\nu_1, \dots, \nu_d\} = \{\bar{k}_1, \dots, \bar{k}_{t-c}\};$$

and  $n_1 = s+t-c+d$ .

Using (3.1), it is easily checked that that effect of  $\tilde{\omega}$  on elements of the basis above is given by

$$(3.5) \quad \begin{aligned} & \tilde{\omega}(F_{i_1} \wedge \dots \wedge F_{i_r} \wedge E_{j_1} \wedge \dots \wedge E_{j_s} \wedge \bar{E}_{k_1} \wedge \dots \wedge \bar{E}_{k_t}) \\ &= \varepsilon F_{i'_1} \wedge \dots \wedge F_{i'_{n_0-r}} \wedge E_{k'_1} \wedge \dots \wedge E_{k'_{n_1-t}} \wedge \bar{E}_{j'_1} \wedge \dots \wedge \bar{E}_{j'_{n_1-s}}, \end{aligned}$$

where  $\varepsilon = (\sqrt{-1})^{n_1} (-1)^{(n_0-r)(s+t) + (n_1-s)n_1 + \frac{1}{2}n_1(n_1-1)} \varepsilon(i)\varepsilon(j)\varepsilon(k)$ ,  $\varepsilon(i)$ ,  $\varepsilon(j)$  and  $\varepsilon(k)$  denoting the signs of permutations  $(i_1, \dots, i_r, i'_1, \dots, i'_{n_0-r})$ ,  $(j_1, \dots, j_s, j'_1, \dots, j'_{n_1-s})$  and  $(k_1, \dots, k_t, k'_1, \dots, k'_{n_1-t})$  respectively.

But we have

$$(3.6) \quad \begin{aligned} & F_{i_1} \wedge \dots \wedge F_{i_r} \wedge E_{j_1} \wedge \dots \wedge E_{j_s} \wedge \bar{E}_1 \wedge \dots \wedge \bar{E}_{k_t} \\ &= \pm F_{i_1} \wedge \dots \wedge F_{i_r} \wedge E_{j_1} \wedge \dots \wedge E_{j_{s-c}} \\ &\quad \wedge \bar{E}_{\bar{k}_1} \wedge \dots \wedge \bar{E}_{\bar{k}_{t-c}} \wedge E_{\mu_1} \wedge \bar{E}_{\mu_1} \wedge \dots \wedge E_{\mu_c} \wedge \bar{E}_{\mu_c}, \end{aligned}$$

and

$$(3.7) \quad \begin{aligned} & F_{i'_1} \wedge \dots \wedge F_{i'_{n_0-r}} \wedge E_{k'_1} \wedge \dots \wedge E_{k'_{n_1-t}} \wedge \bar{E}_{j'_1} \wedge \dots \wedge \bar{E}_{j'_{n_1-s}} \\ &= \pm F_{i'_1} \wedge \dots \wedge F_{i'_{n_0-r}} \wedge E_{j_1} \wedge \dots \wedge E_{j_{s-c}} \wedge \bar{E}_{\bar{k}_1} \wedge \dots \wedge \bar{E}_{\bar{k}_{t-c}} \\ &\quad \wedge E_{\nu_1} \wedge \bar{E}_{\nu_1} \wedge \dots \wedge E_{\nu_d} \wedge \bar{E}_{\nu_d}. \end{aligned}$$

It follows from (3.3) and (3.6) that, for the element

$$x = F_{i_1} \wedge \dots \wedge F_{i_r} \wedge E_{j_1} \wedge \dots \wedge E_{j_s} \wedge \bar{E}_{k_1} \wedge \dots \wedge \bar{E}_{k_t},$$

we have

$$\text{Ad}(g)x = e^{\gamma}(g)x, \quad g \in T,$$

where

$$(3.8) \quad \gamma = \alpha_{j_1} + \dots + \alpha_{j_{s-c}} - \alpha_{\bar{k}_1} - \dots - \alpha_{\bar{k}_{t-c}}.$$

It follows also from (3.3), (3.5) and (3.7) that, for the same  $x$ , we have

$$\text{Ad}(g)\tilde{\omega}(x) = e^{\gamma}(g)\tilde{\omega}(x), \quad g \in T.$$

We note also that  $x$  and  $\tilde{\omega}(x)$  is linearly dependent if and only if  $n_0 = 0$  (i. e.,  $r(H) = r(G)$ ) and  $\{j_1, \dots, j_s\} \cap \{k_1, \dots, k_t\} = \emptyset$ . If  $n_0 = 0$  and  $\{j_1, \dots, j_s\} \cap \{k_1, \dots, k_t\} = \emptyset$ , then we have, by (3.5) and (3.7), that

$$\tilde{\omega}(E_{j_1} \wedge \dots \wedge E_{j_s} \wedge \bar{E}_{k_1} \wedge \dots \wedge \bar{E}_{k_t}) = \pm E_{j_1} \wedge \dots \wedge E_{j_s} \wedge \bar{E}_{k_1} \wedge \dots \wedge \bar{E}_{k_t}.$$

It is easily checked that the sign  $\pm 1$  is given by  $(-1)^s$ . Thus, in this case,

$$\tilde{\omega}(E_{j_1} \wedge \dots \wedge E_{j_s} \wedge \bar{E}_{k_1} \wedge \dots \wedge \bar{E}_{k_t}) = (-1)^s E_{j_1} \wedge \dots \wedge E_{j_s} \wedge \bar{E}_{k_1} \wedge \dots \wedge \bar{E}_{k_t}.$$

We have thereby proved the following facts.

Suppose that  $r(H) = r(G)$ . Then, there exists a set of linearly independent elements  $x_1, \dots, x_N$  of  $\tilde{A}^{2k}$  such that

i)  $U_+$  has a basis consisting of elements  $x_i + \tilde{\omega}(x_i)$ ,  $1 \leq i \leq N$ , together with

- $E_{j_1} \wedge \cdots \wedge E_{j_s} \wedge \bar{E}_{k_1} \wedge \cdots \wedge \bar{E}_{k_t}$ ,  $\{j_1, \dots, j_s\} \cap \{k_1, \dots, k_t\} = \phi$ ,  $s$  being even ;  
 ii)  $U_-$  has a basis consisting of elements  $x_i - \tilde{\omega}(x_i)$ ,  $1 \leq i \leq N$ , together with  $E_{j_1} \wedge \cdots \wedge E_{j_s} \wedge \bar{E}_{k_1} \wedge \cdots \wedge \bar{E}_{k_t}$ ,  $\{j_1, \dots, j_s\} \cap \{k_1, \dots, k_t\} = \phi$ ,  $s$  being odd ;  
 iii) for  $g \in T$ , we have

$$\text{Ad}(g)(x_i + \tilde{\omega}(x_i)) = e^{\gamma_i(g)}(x_i + \tilde{\omega}(x_i)),$$

$$\text{Ad}(g)(x_i - \tilde{\omega}(x_i)) = e^{\gamma_i(g)}(x_i - \tilde{\omega}(x_i)),$$

where  $\gamma_i$  is a linear form on the Lie algebra of  $T$ .

Suppose that  $r(H) < r(G)$ . Then, there exists a set of linearly independent elements  $x_1, \dots, x_N$  of  $\tilde{A}^{2k}$  such that

- i)  $U_+$  has a basis consisting of elements  $x_i + \tilde{\omega}(x_i)$ ,  $1 \leq i \leq N$ ,  
 ii)  $U_-$  has a basis consisting of elements  $x_i - \tilde{\omega}(x_i)$ ,  $1 \leq i \leq N$ ,  
 iii)  $\text{Ad}(g)(x_i + \tilde{\omega}(x_i)) = e^{\gamma_i(g)}(x_i + \tilde{\omega}(x_i))$ ,  
 $\text{Ad}(g)(x_i - \tilde{\omega}(x_i)) = e^{\gamma_i(g)}(x_i - \tilde{\omega}(x_i))$ ,  $g \in T$ .

Taking the trace of  $\text{Ad}(g)$  with respect to the basis given above of  $U_+$  and  $U_-$  respectively we get the values of  $\chi_+$  and  $\chi_-$  on  $g$ . By subtracting and using (3.8) we find the following formulas.

If  $r(H) = r(G)$ , then

$$(\chi_+ - \chi_-)(g) = \sum (-1)^s e^{\alpha_{j_1} + \cdots + \alpha_{j_s} - \alpha_{k_1} - \cdots - \alpha_{k_t}}(g), \quad g \in T,$$

where the summation is extended over all permutations  $(j_1, \dots, j_s, k_1, \dots, k_t)$  of  $(1, \dots, 2k)$  with  $j_1 < \cdots < j_s$ ,  $k_1 < \cdots < k_t$  and  $0 \leq s \leq 2k$ . Or

$$(3.9) \quad (\chi_+ - \chi_-)(g) = \prod_{1 \leq i \leq 2k} (e^{\alpha_i} - e^{-\alpha_i})(g), \quad g \in T.$$

If  $r(H) < r(G)$ , then

$$(3.10) \quad (\chi_+ - \chi_-)(g) = 0.$$

Since a central function on  $H$  is determined completely by its values on  $T$ , formulas (3.9) and (3.10) determine  $\chi_+ - \chi_-$ .

Combining with (2.1) and (2.9), we have

**THEOREM 1.** *If  $r(H) = r(G)$ , then we have*

$$\tau(G/H) = \int_H \prod_{1 \leq i \leq 2k} (e^{\alpha_i} - e^{-\alpha_i}) \omega_H,$$

where  $\prod(e^{\alpha_i} - e^{-\alpha_i})$  denotes the central function on  $H$  whose value on  $g \in T$  is given by  $\prod(e^{\alpha_i} - e^{-\alpha_i})(g)$ . If  $r(H) < r(G)$ , then we have

$$\tau(G/H) = 0.$$

**REMARK.** Let  $H$  be a compact connected Lie group and  $\rho$  a real representation of  $H$  on a real vector space  $\mathfrak{m}$  of dimension  $2k'$ . We may suppose that  $\mathfrak{m}$  is endowed with an  $H$ -invariant inner product. Let  $\omega_p: A^p(\mathfrak{m}) \rightarrow A^{2k'-p}(\mathfrak{m})$  be the Hodge operation with respect to the inner product and to an orientation of  $\mathfrak{m}$ . Let  $\tilde{\omega}: A^{k'}(\mathfrak{m}_{\mathbb{C}}) \rightarrow A^{k'}(\mathfrak{m}_{\mathbb{C}})$  be the complexification of  $\omega_{k'}$ , multiplied by  $\sqrt{-1}$

if  $k'$  is odd. We have a direct sum decomposition  $\mathcal{A}^{k'}(\mathfrak{m}_G) = V_+ + V_-$  such that  $\tilde{\omega}|V_+ = 1$  and  $\tilde{\omega}|V_- = -1$ . We denote by  $\chi_+$  (respectively by  $\chi_-$ ) the character of the representation  $\lambda_+$  (respectively  $\lambda_-$ ) of  $H$  on  $V_+$  (respectively on  $V_-$ ). Let  $\pm\alpha_1, \dots, \pm\alpha_{k'}$  be the weights of the complexification of the representation  $\rho$  (possibly some of  $\alpha_i$  may be zero). From the argument in this section it follows that

$$\chi_+ - \chi_- = \pm \prod_{1 \leq i \leq k'} (e^{\alpha_i} - e^{-\alpha_i}).$$

To get this fact more quickly we may proceed as follows. Via inner product on  $\mathfrak{m}$  we may regard  $\rho$  as a homomorphism  $H \rightarrow SO(2k')$ , so that we have only to prove (3.11) when  $H$  coincides with  $SO(2k')$  and  $\rho$  is the natural representation of  $SO(2k')$  on  $R^{2k'}$ . But in this case (3.11) holds since  $\lambda_+ - \lambda_- = \pm(\Delta_+ \otimes \Delta_+ - \Delta_- \otimes \Delta_-)$  where  $\Delta_+$  and  $\Delta_-$  are half spinor representations of  $\text{Spin}(2k')$  (cf. M. Atiyah-F. Hirzebruch, Bull. Soc. math. France, 87 (1959), 383-396; § 4.1, Formula (5)).

#### § 4. Formula of Borel-Hirzebruch.

In this section we assume  $r(H) = r(G)$ ,  $\dim G/H = 2n_1$  not being assumed to be a multiple of 4.

We will denote by  $\Sigma_H$  (respectively by  $\Sigma_G$ ) the set of all roots of  $H$  (respectively of  $G$ ) with respect to  $T$ ;  $\Sigma_H \subset \Sigma_G$ . Elements of  $\Sigma_G - \Sigma_H$  are roots of  $G$  complementary to those of  $H$ . A subset  $\Theta$  of  $\Sigma_H$  (respectively of  $\Sigma_G$ ) is called a system of positive roots of  $H$  (respectively of  $G$ ) if there exists an ordering of the Lie algebra of  $T$  such that  $\Theta$  consists of all roots of  $H$  (respectively of  $G$ ) which are positive relative to the ordering [1]. We denote by  $\mathfrak{P}_H$  (respectively by  $\mathfrak{P}_G$ ) the set of all systems of positive roots of  $H$  (respectively of  $G$ ).

Let  $\Psi = \{\alpha_i\}$  be a subset of  $\Sigma_G - \Sigma_H$  which contains for each complementary root  $\alpha$  exactly one of the roots  $\alpha, -\alpha$ . Let  $\Theta \in \mathfrak{P}_H$ . According to Borel-Hirzebruch we define  $k^p(G/H; \Psi, \Theta)$  as the number of those elements  $\Phi$  of  $\mathfrak{P}_G$  such that 1)  $\Theta \subset \Phi$  and 2)  $\Phi \cap \Psi$  consists of  $(n_1 - p)$  roots (or equivalently  $\Phi \cap (-\Psi)$  consists of  $p$  roots).

THEOREM 2.

$$\int_H \prod_{\alpha_i \in \Psi} (e^{-\alpha_i} - e^{+\alpha_i}) \omega_H = \sum_{0 \leq p \leq n_1} (-1)^p k^p(G/H; \Psi, \Theta).$$

We denote by  $W_H$  and  $W_G$  the Weyl groups of  $H$  and  $G$  with respect to  $T$ .  $O_H$  and  $O_G$  denote the orders of  $W_H$  and  $W_G$  respectively.

Theorem 2 is a special case of

THEOREM 2'.

$$\int_H \sum_{\sigma \in W_H} \sigma \left( \prod_{\alpha_i \in \Psi} (1 + ye^{-\alpha_i})(1 - e^{\alpha_i}) \right) \omega_H$$



$$= \sum_{0 \leq p \leq n_1} (-y)^p \sum_{\Theta' \in \mathfrak{P}_H} k^p(G/H; \Psi, \Theta'),$$

where  $y$  is an independent variable.

Let  $\Theta_1$  and  $\Theta_2$  be any two systems of positive roots of  $H$ . There exists a unique element  $\tau$  of  $W_H$  such that  $\tau(\Theta_1) = \Theta_2$ .  $\tau$  transforms the set of systems of positive roots of  $G$  which contain  $\Theta_1$  onto the set of systems of positive roots of  $G$  which contain  $\Theta_2$  in one to one fashion. The transformation  $\tau$  is induced by an automorphism  $g \rightarrow hgh^{-1}$  of  $T$  where  $h$  is an appropriate element of  $H$ . Then  $\text{Ad}(h)$  permutes among themselves the vector spaces  $\mathfrak{m}_i$ ,  $1 \leq i \leq n_1$ . If  $\tau(\alpha_i) = \varepsilon_i \alpha_j$ , then the determinant of  $\text{Ad}(h)$  considered as an automorphism of  $\mathfrak{m}$  is equal to  $\prod \varepsilon_i$ . But  $h$  is an element of a connected group  $H$  which operates on  $\mathfrak{m}$  via adjoint operation. Therefore  $\prod \varepsilon_i$  must be equal to 1.

Let  $\Psi' \cup \Theta_1$  be a system of positive roots of  $G$  which contains  $p$  roots of  $-\Psi$ . Suppose that the transformed system  $\tau(\Psi' \cup \Theta_1) = \tau(\Psi') \cup \Theta_2$  contains  $q$  roots of  $-\Psi$ , then we have  $(-1)^{p-q} = \prod \varepsilon_i = 1$ .

It follows that

$$\sum_{0 \leq p \leq n_1} (-1)^p k^p(G/H; \Psi, \Theta_1) = \sum_{0 \leq p \leq n_1} (-1)^p k^p(G/H; \Psi, \Theta_2).$$

Hence Theorem 2' reduces to Theorem 2 for  $y=1$ .

PROOF OF THEOREM 2'. Fix an ordering of the Lie algebra of  $T$  and let  $\beta_1, \dots, \beta_m$  (respectively  $\beta_1, \dots, \beta_m, \delta_1, \dots, \delta_{n_1}$ ) be the system of positive roots of  $H$  (respectively of  $G$ ) with respect to the ordering. Let  $Q_H$  and  $Q_G$  be the operators defined by

$$Q_H = \sum_{\sigma \in W_H} (\text{sgn } \sigma) \cdot \sigma, \quad Q_G = \sum_{\sigma \in W_G} (\text{sgn } \sigma) \cdot \sigma.$$

Set  $\Delta_H = \prod_{1 \leq i \leq m} (e^{\frac{1}{2}\beta_i} - e^{-\frac{1}{2}\beta_i})$  and  $\Delta_G = \prod_{1 \leq i \leq m} (e^{\frac{1}{2}\beta_i} - e^{-\frac{1}{2}\beta_i}) \prod_{1 \leq i \leq n_1} (e^{\frac{1}{2}\delta_i} - e^{-\frac{1}{2}\delta_i})$ . We have

[3]

$$\Delta_H = Q_H(e^{\frac{1}{2}(\beta_1 + \dots + \beta_m)}), \quad \Delta_G = Q_G(e^{\frac{1}{2}(\beta_1 + \dots + \beta_m + \delta_1 + \dots + \delta_{n_1})}).$$

Note that we have

$$\bar{\Delta}_H = \prod (e^{-\frac{1}{2}\beta_i} - e^{+\frac{1}{2}\beta_i}),$$

$$\bar{\Delta}_G = \prod (e^{-\frac{1}{2}\beta_i} - e^{+\frac{1}{2}\beta_i}) \prod (e^{-\frac{1}{2}\delta_i} - e^{+\frac{1}{2}\delta_i}),$$

where  $\bar{\quad}$  denotes the conjugate operation.

Let  $\omega_T$  be the Haar measure on  $T$  with  $\int_T \omega_T = 1$ .

By a formula of Weyl [3] we have

$$I = \int_H \sum_{\sigma \in W_H} \sigma(\prod (1 + ye^{-\alpha_i})(1 - e^{\alpha_i})) \omega_H$$

$$= \frac{1}{O_H} \int_T \sum_{\sigma \in W_H} \sigma(\prod (1 + ye^{-\alpha_i})(1 - e^{\alpha_i})) \Delta_H \bar{\Delta}_H \omega_T.$$

Hence

$$(4.1) \quad I = \frac{1}{O_G O_H} \int_T \sum_{\tau \in W_G} \tau \left\{ \sum_{\sigma \in W_H} \sigma(\Pi(1+ye^{-\alpha_i})(1-e^{\alpha_i})\Delta_H \bar{\Delta}_H) \right\} \omega_T.$$

Since the coefficient of  $y^p$  in  $\tau\sigma\{\Pi(1+ye^{-\alpha_i})(1-e^{\alpha_i})\Delta_H \bar{\Delta}_H\}$  is divisible by  $\bar{\Delta}_G$ , and since

$$\sum_{\tau \in W_G} \tau \left\{ \sum_{\sigma \in W_H} \sigma(\Pi(1+ye^{-\alpha_i})(1-e^{\alpha_i})\Delta_H \bar{\Delta}_H) \right\} / \bar{\Delta}_G$$

is  $W_G$ -antisymmetric, we may write [3]

$$(4.2) \quad \sum_{\tau \in W_G} \tau \left\{ \sum_{\sigma \in W_H} \sigma(\Pi(1+ye^{-\alpha_i})(1-e^{\alpha_i})\Delta_H \bar{\Delta}_H) \right\} = \sum_{A,p} a_{A,p} y^p Q_G e^{A+\rho} \bar{\Delta}_G,$$

where  $\rho = \frac{1}{2}(\delta_1 + \dots + \delta_{n_1} + \beta_1 + \dots + \beta_m)$  and the sum is extended over a finite number of dominant integral forms  $A$ .

Compare in (4.2) the coefficients of  $y^p$ . At the left hand side, the coefficient of  $y^p$  is

$$\sum_{\tau \in W_G} \tau \left\{ \sum_{\sigma \in W_H} \sigma(\sum e^{-\alpha_{i_1} - \dots - \alpha_{i_p}} (1-e^{\alpha_1}) \dots (1-e^{\alpha_{n_1}}) \Delta_H \bar{\Delta}_H) \right\}.$$

The highest term in this expression is

$$(4.3) \quad (-1)^m (-1)^{n_1-p} b_p e^{\delta_1 + \dots + \delta_{n_1} + \beta_1 + \dots + \beta_m}$$

where  $b_p$  is equal to the number of  $(\tau, \sigma) \in W_G \times W_H$  such that there exists a system  $\Phi = \{-\alpha_{i_1}, \dots, -\alpha_{i_p}, \alpha_{j_1}, \dots, \alpha_{j_{n_1-p}}, \varepsilon_1 \beta_1, \dots, \varepsilon_m \beta_m\}$  ( $\varepsilon_i = \pm 1$ ) of positive roots of  $G$  such that  $\tau\sigma$  transforms  $\Phi$  in  $\{\delta_1, \dots, \delta_{n_1}, \beta_1, \dots, \beta_m\}$ . Now if  $\Phi \in \mathfrak{P}_G$  then there is a unique element  $\tau'$  of  $W_G$  such that  $\tau'\Phi = \{\delta_1, \dots, \delta_{n_1}, \beta_1, \dots, \beta_m\}$ . Therefore the number of elements  $(\tau, \sigma)$  of  $W_G \times W_H$  such that  $\tau\sigma$  sends  $\Phi$  to  $\{\delta_1, \dots, \delta_{n_1}, \beta_1, \dots, \beta_m\}$  is equal to  $O_H$ . Thus

$$(4.4) \quad b_p = O_H \sum_{\theta' \in \mathfrak{P}_H} k^p(G/H; \Psi, \theta').$$

On the other hand, at the right hand side of (4.2), the highest term in the coefficient of  $y^p$  is

$$(4.5) \quad (-1)^{m+n_1} a_{A,p} e^{A_p+\rho} e^\rho = (-1)^{m+n_1} a_{A,p} e^{A_p+\delta_1+\dots+\delta_{n_1}+\beta_1+\dots+\beta_m}$$

where  $A_p$  is the highest form among  $A$ 's for which  $a_{A,p} \neq 0$ .

Since (4.3) and (4.5) must be equal, we have  $A_p = 0$ ,

$$a_{A,p} = (-1)^p b_p = (-1)^p O_H \sum_{\theta' \in \mathfrak{P}_H} k^p(G/H; \Psi, \theta') \text{ and } a_{A,p} = 0 \text{ for } A \neq 0.$$

Therefore from (4.2) we get the following formula

$$(4.6) \quad \begin{aligned} & \sum_{\tau \in W_G} \tau \left\{ \sum_{\sigma \in W_H} \sigma(\Pi(1+ye^{-\alpha_i})(1-e^{\alpha_i})\Delta_H \bar{\Delta}_H) \right\} \\ &= O_H \cdot \sum_p (-y)^p \sum_{\theta' \in \mathfrak{P}_H} k^p(G/H; \Psi, \theta') \Delta_G \bar{\Delta}_G. \end{aligned}$$

Consequently we have

$$I = \frac{1}{O_G} \int_T \Delta_G \bar{\Delta}_G \omega_T \cdot \sum_p (-y)^p \sum_{\Theta'} k^p(G/H; \Psi, \Theta').$$

Since  $\frac{1}{O_G} \int_T \Delta_G \bar{\Delta}_G \omega_T = 1$  by Wely's formula, we have

$$I = \sum_p (-y)^p \sum_{\Theta \in \mathfrak{P}_H} k^p(G/H; \Psi, \Theta).$$

REMARK. If we assume that  $G/H$  admits an invariant almost complex structure and that  $\Psi$  is the set of roots of an invariant almost complex structure on  $G/H$  [1], then we have

$$k^p(G/H; \Psi, \Theta_1) = k^p(G/H; \Psi, \Theta_2)$$

for any systems  $\Theta_1, \Theta_2$  of positive roots of  $H$ . Thus, under the above assumption, Theorem 2' reduces to the formula

$$\frac{1}{O_H} \int_H \sum_{\sigma \in \mathcal{W}_H} \sigma \left( \prod_{\alpha_i \in \Psi} (1 + ye^{-\alpha_i})(1 - e^{\alpha_i}) \right) \omega_H = \sum_{0 \leq p \leq n_1} (-y)^p k^p(G/H; \Psi, \Theta).$$

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