

REMARKS ON HAAR MEASURE

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1. In this note we make simple remarks on Haar measures, which give an alternating expression of their uniqueness.

Let G be a locally compact topological group and K, Z be closed subgroups of G into which G splits, i.e. $G = K \cdot Z$, $K \cap Z = e$.

Denote by dg, dk, dz left invariant Haar measures on G, K, Z respectively, where $k \in K, z \in Z$, then it is known that relations $dg = \Delta(g)dg^{-1}$, $dz = \delta(z)dz^{-1}$, $dk = \delta'(k)dk^{-1}$ hold in which $\Delta(g), \delta(z), \delta'(k)$ are continuous one dimensional representations of G, Z, K , respectively.

2. Our first remark is the following:

For any $f \in L^1(G)$ we have

$$\int f(g) dg = \iint f(kz) \frac{\Delta(z)}{\delta(z)} dz dk = \iint f(zk) \frac{\Delta(k)}{\delta'(k)} dk dz$$

when measures dg, dk and dz are properly normalized.

Proof. Let $f(g)$ be a continuous function on G which has a compact carrier. We prove the above relations for such functions since we lose no generalities by this restriction. Put

$$\bar{f}(k) = \int f(kz) \omega(z) dz$$

where $\omega(z) = \Delta(z)/\delta(z)$, then $\bar{f}(k)$ is continuous on K and of carrier compact. Conversely, any such function $\varphi(k)$ on K i.e. continuous on K and of carrier C compact ($C \subset K$), can be represented as an \bar{f} for some $f(g)$. In fact, let C' be an open set of G containing C and whose closure is compact. If we take a function $f_1(g)$, continuous on G , of carrier compact, non-negative and $f_1(g) \neq 0$ for $g \in C'$, then the function $f(g)$ defined by

$$f(g) = f(kz) = \begin{cases} \varphi(k)f_1(kz) / \int f_1(kz) \omega(z) dz, & \text{if the denominator } \neq 0, \\ 0, & \text{otherwise,} \end{cases}$$

is continuous, of carrier compact and satisfies the relation $\bar{f}(k) = \varphi(k)$. Hence, for any $\varphi(k)$, there exists at least one $f(g)$, for which $\bar{f} = \varphi$. Consider the correspondence

Received March 3, 1958.

$$\varphi \rightarrow \int f(g) dg$$

where $f(g)$ stands for $\varphi(k)$ in the above situation, i.e. $\bar{f} = \varphi$. Then, by the additivity, this correspondence can be uniquely determined if $\varphi = 0$ implies

$$\int f(g) dg = 0.$$

We show that the last is true for the sake of completeness. Firstly, the condition

$$\bar{f} = \int f(kz) \omega(z) dz = 0$$

is equivalent to

$$\int f(gz) \omega(z) dz = 0 \quad \text{for any } g \in G.$$

For, if we decompose $g = k'z'$ then

$$\int f(gz) \omega(z) dz = \int f(k'z'z) \omega(z) dz = \int f(k'z) \omega(z')^{-1} \omega(z) dz = \omega(z')^{-1} \int f(k'z) \omega(z) dz.$$

Thus, if $\bar{f} = 0$, then

$$\int u(g) \left(\int f(gz) \omega(z) dz \right) dg = 0$$

for any measurable $u(g)$. But

$$\begin{aligned} & \int u(g) \left(\int f(gz) \omega(z) dz \right) dg = \int \omega(z) dz \int f(gz) u(g) dg \\ &= \int \omega(z) dz \left(\int f(g) u(gz^{-1}) \Delta(z)^{-1} dg \right) = \int f(g) \left(\int u(gz^{-1}) \delta(z)^{-1} dz \right) dg \\ &= \int f(g) \left(\int u(gz) dz \right) dg. \end{aligned}$$

On the other hand, the function $u(g)$ can be taken such that

$$\int u(gz) dz = 1$$

for g belonging to the carrier of $f(g)$. Hence we obtain

$$\int f(g) dg = 0.$$

Above correspondence

$$\varphi \rightarrow \int f(g) dg = I(\varphi)$$

is obviously left invariant, i.e.

$$I(\varphi(k_0^{-1}k)) = I(\varphi(k))$$

and hence

$$I(\varphi) = \int \varphi(k) dk.$$

Thus

$$\int f(g) dg = \iint f(kz) \omega(z) dz dk.$$

By interchanging K and Z , we have

$$\int f(g) dg = \iint f(zk) \omega'(k) dk dz.$$

3. Our second remark is the following:

Let $d'g$ be a measure on G having the same field of measurable sets as that of dg , i.e. every continuous function of compact carrier is measurable with respect to $d'g$. If $d'kg = d'g$ and $d'gz = \Delta(z) d'g$ where $k \in K$, $z \in Z$, then $d'g$ is equal to dg up to a constant factor.

Proof. The proof proceeds in the same way as in the proof of uniqueness of Haar measure. Let $\varphi(g)$, $\theta(g)$ be any two continuous functions of compact carriers. We consider the integral

$$I = \int \varphi(g) dg \int \theta(h) d'h = \int \theta(h) \left(\int \varphi(g) dg \right) d'h.$$

In the inner integral of the last member, we replace g by $k'^{-1}gz'^{-1}$ where $h = k'z'$, then we get

$$I = \int \theta(h) \left(\int \varphi(k'^{-1}gz'^{-1}) \Delta(z'^{-1}) dg \right) d'h.$$

Uniqueness and continuity of the decomposition $h = k'z'$ imply that both elements $k' = \kappa(h)$ and $z' = \zeta(h)$ are continuous in h , and thus $\varphi(k'^{-1}gz'^{-1}) \Delta(z'^{-1})$ is a continuous function in h . By the theorem of Fubini, we can change the order of integration and we get

$$I = \int \left(\Delta(z')^{-1} \theta(h) \varphi(k'^{-1}gz'^{-1}) d'h \right) dg.$$

Again, in the inner integral, we replace h by khz where $g = kz$, then $k' = \kappa(h)$ and $z' = \zeta(h)$ are replaced by $\kappa(khz) = k\kappa(h) = kk'$ and $\zeta(khz) = \zeta(h)z = zz'$, respectively. From our assumption for $d'h$

$$\begin{aligned} I &= \int \left(\int \Delta(z')^{-1} \Delta(z)^{-1} \theta(khz) \varphi(k'^{-1}z'^{-1}) \Delta(z) d'h \right) dg \\ &= \int \Delta(z')^{-1} \varphi(k'^{-1}z'^{-1}) \left(\int \theta(khz) dg \right) d'h. \end{aligned}$$

By our first remark this is equal to

$$= \int \Delta(z')^{-1} \varphi(k'^{-1}z'^{-1}) \left(\iint \theta(khz) \omega(z) dz dk \right) d'h.$$

Finally we replace in the above integral z by $z'^{-1}z$ and k by kk'^{-1} , then

$$\begin{aligned} I &= \int \Delta(z')^{-1} \varphi(k'^{-1}z'^{-1}) \left(\iint \theta(kz) \omega(z')^{-1} \omega(z) \delta'(k')^{-1} dz dk \right) d'h \\ &= \int \theta(g) dg \int \Delta(z')^{-1} \omega(z')^{-1} \delta'(k')^{-1} \varphi(k'^{-1}z'^{-1}) d'h. \end{aligned}$$

Thus we have

$$\int \varphi(g) dg \int \theta(h) d'h = \int \theta(g) dg \int \Delta(z')^{-1} \omega(z')^{-1} \delta'(k')^{-1} \varphi(k'^{-1}z'^{-1}) d'h.$$

If we take as θ a fixed function θ_0 for which

$$\int \theta_0(g) dg \neq 0,$$

then we have

$$\int \Delta(z')^{-1} \omega(z')^{-1} \delta'(k')^{-1} \varphi(k'^{-1}z'^{-1}) d'h = c \int \varphi(g) dg$$

where

$$c = \int \theta_0(g) d'g \int \theta_0(g) dg = \text{const.}$$

Now put

$$\varphi(g) = \varphi(kz) = \Delta(z)^{-1} \omega(z)^{-1} \delta'(k)^{-1} \psi(k^{-1}z^{-1})$$

for any continuous function $\psi(g)$ with a compact carrier, then we have

$$\begin{aligned} \int \psi(g) d'g &= c \int \Delta(z)^{-1} \omega(z)^{-1} \delta'(k)^{-1} \psi(k^{-1}z^{-1}) dg \\ &= c \int \Delta(z)^{-1} \delta'(k)^{-1} \psi(k^{-1}z^{-1}) dz dk = c \int \psi(g) dg. \end{aligned}$$