

## BEREZIN KARPELEVICH FORMULA FOR $\chi$ -SPHERICAL FUNCTIONS ON COMPLEX GRASSMANNIANS

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Abstract. In [5], Berezin and Karpelevich gave, without a proof, an explicit formula for spherical functions on complex Grassmannian manifolds. A first attempt to give a proof of Berezin-Karpelevich formula was taken, in [16], by Takahashi. His proof contained a gap, which was fixed later, in [10], by Hoogenboom. The aim of this paper is to generalize Berezin-Karpelevich formula to the case of  $\chi$ -spherical functions on complex Grassmannian manifolds  $SU(p+q)/S(U(p) \times U(q))$ .

### CONTENTS

1. Introduction	29
2. Preliminary results	31
3. The radial part of the Laplace-Beltrami operator	34
4. Proof of Theorem 1.1	38
5. $\chi$ -spherical functions on complex Grassmannians	46
References	47

### 1. Introduction

Spherical functions lie at the heart of harmonic analysis on Gelfand pairs. Recall that for  $G$  a locally compact group,  $K$  a compact subgroup, the pair  $(G, K)$  is called a Gelfand pair if  $L^1(K \backslash G / K)$  is commutative under convolution. In the case where  $G$  is a connected Lie group and  $K$  a compact subgroup, it is known from [17] that  $(G, K)$  is a Gelfand pair if and only if the algebra  $\mathcal{D}(G/K)$  of  $G$ -invariant differential operators on  $G/K$  is commutative.

In this context, spherical functions are normalized joint eigenfunctions of the commutative algebras  $\mathcal{D}(G/K)$  and they are in one to one correspondence with irreducible unitary representations of  $G$  with a  $K$ -invariant vector.

Spherical functions appear also in the Peter-Weyl Theorem on  $L^2(K \backslash G / K)$  and in the Plancherel Theorem for spherical transform, which is a generalization of the Fourier transform to Gelfand pairs.

Given a Gelfand pair  $(G, K)$ , to find explicitly the corresponding spherical functions is a very difficult problem, which is widely open. In some special cases such as

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complex Grassmannians and their noncompact duals, an explicit formula is given (see [5], [16] and [10]).

In the case where  $G/K$  is a symmetric space of noncompact type, Harish-Chandra gave an integral representation for spherical functions on the pair  $(G, K)$ .

Our main motivation for studying spherical functions came from the study of convolution of orbital measures on symmetric spaces. In a series of papers, [3], [4], [1], and [2], an explicit formula for spherical functions, or some estimates of those functions, was crucial in the study of the regularity of the Radon-Nikodym derivative of convolutions of orbital measures on symmetric spaces.

For a character  $\chi : K \rightarrow \mathbb{C}$ , a notion of  $\chi$ -spherical functions on  $(G, K)$  is defined, and reduces to the usual notion of spherical functions in the case of a trivial character. For more details see Section 2 of this paper, [15], or [7].

The aim of this paper is to extend Hoogenboom's work, [10], to the case of  $\chi$ -spherical functions. To state our main result, let us fix some notations. Consider the non-compact symmetric space  $G/K$ , where  $G = SU(p, q)$ ,  $K = S(U(p) \times U(q))$ ,  $p, q$  are integers such that,  $1 \leq q \leq p$ , and let  $\mathfrak{g}$  (resp.  $\mathfrak{k}$ ) be the Lie algebra of the Lie group  $G$  (resp.  $K$ ),  $\mathfrak{g} = \mathfrak{k} \oplus \mathfrak{p}$  a Cartan decomposition of  $\mathfrak{g}$ ,  $\mathfrak{u} = \mathfrak{k} \oplus \sqrt{-1}\mathfrak{p}$  be a compact real form of  $\mathfrak{g}_{\mathbb{C}}$ , the complexification of  $\mathfrak{g}$ ,  $\mathfrak{a}$  a maximal abelian subspace of  $\mathfrak{p}$ , and  $\mathfrak{a}^*$  its dual. For an integer  $l$ , let  $\chi_l : K \rightarrow \mathbb{C}$  be a character of  $K$  defined as in section 2. Let  $U$  be the group with lie algebra  $\mathfrak{u}$ , then  $U = SU(p+q)$ . Let  $\Lambda_l^+$  be the set of highest restricted weights of  $\chi_l$ -spherical representations of  $U$ . By fixing a basis of  $\mathfrak{a}$  we can identify  $\mathfrak{a}$  with  $\mathbb{R}^q$  and for an element  $H_T = (t_1, \dots, t_q) \in \mathfrak{a}$ , we put  $a_T = \exp(H_T)$ . Our goal in this paper is to prove the following.

**Theorem 1.1.** *Let  $\lambda \in \mathfrak{a}_{\mathbb{C}}^*$ , where  $\mathfrak{a}_{\mathbb{C}}^*$  is the complexification of  $\mathfrak{a}^*$ . The  $\chi_l$ -spherical function  $\varphi_{\lambda, l}$  on  $G = SU(p, q)$  is given by*

$$\begin{aligned} & \varphi_{\lambda, l}(a_T) \\ &= C \frac{\det \left[ \left( {}_2F_1 \left( \frac{1}{2}(k + |l| + 1 + \lambda_i), \frac{1}{2}(k + |l| + 1 - \lambda_i), k + 1; -\sinh^2(t_j) \right) \right)_{i, j} \right]}{2^{\frac{1}{2}q(q-1)} \prod_{i < j} (\lambda_i^2 - \lambda_j^2) \prod_{i < j} (\cosh(2t_i) - \cosh(2t_j))} \\ & \quad \cdot \prod_{i=1}^q \cosh^{|l|}(t_i), \end{aligned}$$

where for  $T = (t_1, \dots, t_q) \in \mathbb{R}^q$ , and

$$C = 2^{2q(q-1)} \prod_{i=1}^{q-1} [(k + j)^{q-j} j!]$$

As a consequence of Theorem 1.1 we deduce the following.

**Theorem 1.2.** *Let  $\lambda \in \Lambda_l^+$  such that*

$$\lambda = (2m_1 + |l|, 2m_2 + |l|, \dots, 2m_q + |l|), m_i \in \mathbb{Z}, m_1 \geq m_2 \geq \dots \geq m_q \geq 0.$$

Then the  $\chi_l$ -spherical function  $\psi_\lambda$  on  $U = SU(p+q)$  is given by

$$\begin{aligned} & \psi_{\lambda,l}(\exp(\sqrt{-1}H_T)) \\ &= \frac{C \det \left[ \left( {}_2F_1(p+|l|-i+1+m_i, i-m_i-q, k+1; \sin^2(t_j)) \right)_{i,j} \right]}{\prod_{i<j} (c(m_i) - c(m_j)) \prod_{i<j} (\cos(2t_i) - \cos(2t_j))} \\ & \quad \cdot \prod_{i=1}^q \cos^{|l|}(t_i) \end{aligned}$$

where

$$C = 2^{\frac{1}{2}q(q-1)} \prod_{i=1}^{q-1} [(k+j)^{q-j} j!],$$

and

$$c(m_i) = (m_i + q - i)(m_i + q - i + |l| + k + 1).$$

The paper is organized as follows. In Section 2 we introduce some notations and structural results on  $\chi$ -spherical functions on Hermitian symmetric spaces and we review basic facts about complex Grassmannians. In Section 3, we give an explicit formula for the radial part of the Laplace-Beltrami operator on  $SU(p, q)/S(U(p) \times U(q))$ . In Section 4 we give a proof of the Theorem 1.1. In Section 5 we review some facts about  $\chi$ -spherical representations on Hermitian symmetric spaces and we state Theorem 1.2.

## 2. Preliminary results

Let  $G$  be a locally compact Hausdorff group and  $K \subseteq G$  a compact subgroup. Let  $\chi : K \rightarrow \mathbb{C}$  be a character of  $K$ . A continuous function  $\varphi : G \rightarrow \mathbb{C}$  is called  $\chi$ -spherical function or elementary  $\chi$ -spherical function if  $\varphi$  is not identically zero and for any  $h, g \in H$ ,

$$\int_K \varphi(gkh) \chi(k) d\mu_L(k) = \varphi(g) \varphi(h),$$

where  $\mu_K$  is the normalized Haar measure on  $K$ . For  $G$  a non-compact, connected, simply connected, and semisimple Lie group, let  $\mathfrak{g}$  be its Lie algebra and

$$\mathfrak{g} = \mathfrak{k} \oplus \mathfrak{p},$$

be a Cartan decomposition of  $\mathfrak{g}$ . Then

$$\mathfrak{u} = \mathfrak{k} \oplus \sqrt{-1}\mathfrak{p},$$

is a compact real form of  $\mathfrak{g}_{\mathbb{C}}$ , the complexification of  $\mathfrak{g}$ . Let  $U, K$  be Lie groups with Lie algebras  $\mathfrak{u}, \mathfrak{k}$ , respectively. Denote by  $\mathfrak{z}(\mathfrak{k})$  and  $Z(K)$  the centers of  $\mathfrak{k}$  and  $K$  respectively. Let  $[K, K]$  be the commutator subgroup of  $K$ , i.e., the subgroup generated by the set

$$\{aba^{-1}b^{-1} \mid a, b \in K\}.$$

Then  $[K, K]$  is the Lie subgroup  $K$  with Lie algebra  $[\mathfrak{k}, \mathfrak{k}]$ . Moreover, we have

$$[\mathfrak{k}, \mathfrak{k}] \oplus \mathfrak{z}(\mathfrak{k}) = \mathfrak{k} \quad \text{and} \quad [K, K]Z(K) = K.$$

Let  $H \in \mathfrak{z}(\mathfrak{k})$  be a non-zero element such that  $\exp(tH) \in Z(K)$  and  $\exp(tH) \in [K, K]$  if and only if  $t \in 2\pi\mathbb{Z}$ . For an integer  $l$ , let  $\chi_l : K \rightarrow \mathbb{C}$  be a character of  $K$  such that

$$\chi_l(x) = \begin{cases} 1 & \text{if } x \in [K, K]; \\ \exp(itl) & \text{if } x = \exp(tH). \end{cases}$$

It is known that every character of  $K$  is of the form  $\chi_l$  for some integer  $l$  (see [12], Proposition 3.4). In all what follows, we will assume that  $\chi_l$  is not trivial i.e.,  $\mathfrak{z}(\mathfrak{k}) \neq \{0\}$ . For  $g \in G$ , let  $\kappa(g) \in K$  and  $H(g) \in \mathfrak{a}$  be elements uniquely determined by the Iwasawa decomposition  $G = KAN$ , i.e.,  $g \in \kappa(g)\exp H(g)N$ . For  $l \in \mathbb{Z}$  and  $\lambda \in \mathfrak{a}_{\mathbb{C}}^*$  let

$$\varphi_{\lambda,l}(g) = \int_K e^{-(\lambda+\rho)(H(g^{-1}k))} \chi_l(k^{-1}\kappa(g^{-1}k)) d\mu_K(k).$$

The function  $\varphi_{\lambda,l}$  is a  $\chi_l$ -spherical function and any  $\chi_l$ -spherical function on  $G/K$  is of this form for some  $\lambda \in \mathfrak{a}_{\mathbb{C}}^*$  (see [14], Proposition 6.1).

In what follows, we consider the non-compact Lie group

$$G = SU(p, q) = \{g \in SL(p+q, \mathbb{C}) \mid g^* I_{p,q} g = I_{p,q}\},$$

where  $I_k$  is the  $k \times k$ -identity matrix and

$$I_{p,q} = \begin{pmatrix} I_p & 0 \\ 0 & I_q \end{pmatrix}.$$

Let  $\mathfrak{g} = \mathfrak{su}(p, q)$  be the Lie algebra of  $SU(p, q)$ , then for  $n = p + q$ ,

$$\mathfrak{su}(p, q) = \{A \in M_n(\mathbb{C}) \mid A^* I_{p,q} + I_{p,q} A = 0, \text{Tr}(A) = 0\}.$$

Fix a Cartan decomposition  $\mathfrak{g} = \mathfrak{k} + \mathfrak{p}$ , where

$$\mathfrak{k} = \left\{ \begin{pmatrix} A & 0 \\ 0 & B \end{pmatrix} \mid A \in \mathfrak{u}(p), B \in \mathfrak{u}(q) \text{ and } \text{Tr}(A) + \text{Tr}(B) = 0 \right\},$$

and

$$\mathfrak{p} = \left\{ \begin{pmatrix} 0 & Z \\ \bar{Z}^T & 0 \end{pmatrix} \mid Z \in M_{p,q}(\mathbb{C}) \right\}.$$

Let  $\mathfrak{u} = \mathfrak{k} + \sqrt{-1}\mathfrak{p}$  be a compact real form of  $\mathfrak{sl}(n, \mathbb{C})$ , the complexification of  $\mathfrak{su}(p, q)$ . Thus  $U = SU(n)$  is the lie group with lie algebra  $\mathfrak{u}$ . Let  $T = (t_1, t_2, \dots, t_q) \in \mathbb{R}^q$ , and let

$$H_T = \begin{pmatrix} & & & & t_1 \\ & 0 & & & \dots \\ & & & & t_q \\ \dots & & & & \\ \dots & 0 & & & 0 \\ \dots & & t_q & & \\ & \dots & & & \\ t_1 & & & & 0 \end{pmatrix}.$$

It can be shown that  $\mathfrak{a} = \{H_T \mid T = (t_1, t_2, \dots, t_q) \in \mathbb{R}^q\}$  is a maximal abelian subspace of  $\mathfrak{p}$ . Let  $\mathfrak{a}^*$  denote the dual space of  $\mathfrak{a}$  and let  $\alpha_i \in \mathfrak{a}^*$  be such that

$$\alpha_i(H_{(t_1, \dots, t_q)}) = t_i.$$

Let  $\Sigma = \Sigma(\mathfrak{g}, \mathfrak{a})$ , be the set of restricted roots which consist of

$$\pm\alpha_i, \pm 2\alpha_i, (1 \leq i \leq q), \text{ and } \pm(\alpha_i \pm \alpha_j), (1 \leq i < j \leq q),$$

with multiplicities

$$m_{\alpha_i} = 2k, \quad m_{2\alpha_i} = 1, \quad \text{and } m_{\alpha_i \pm \alpha_j} = 2,$$

where  $k = p - q$ . Let  $\mathfrak{a}^+$  be a Weyl chamber in  $\mathfrak{a}$  defined by

$$\mathfrak{a}^+ = \{H_{(t_1, \dots, t_q)} \in \mathfrak{a} \mid t_1 > t_2 > \dots > t_q > 0\}.$$

The corresponding system of positive restricted roots  $\Sigma^+$  consists of

$$\alpha_i, 2\alpha_i, (1 \leq i \leq q), \text{ and } (\alpha_i \pm \alpha_j), (1 \leq i < j \leq q).$$

With respect to  $\mathfrak{a}^+$  the simple roots  $\Lambda^+$  consist of the following

$$\alpha_1 - \alpha_2, \alpha_2 - \alpha_3, \dots, \alpha_{q-1} - \alpha_q, \beta_q,$$

where

$$\beta_q = \begin{cases} 2\alpha_q & \text{if } p = q, \\ \alpha_q & \text{if } p > q. \end{cases}$$

For  $T = (t_1, \dots, t_q)$ ,  $a_T = \exp H_T$  and  $l \in \mathbb{Z}$ , put

$$\begin{aligned} \mathcal{O}_s^+ &= \{\alpha_i\}_{i=1}^q, & \mathcal{O}_{s'}^+ &= \{2\alpha_i\}_{i=1}^q, & \mathcal{O}_m^+ &= \{\alpha_i \pm \alpha_j\}_{1 \leq i < j \leq q}, \\ m_{\alpha_i}(l) &= m_{\alpha_i} - 2|l|, & m_{2\alpha_i}(l) &= m_{2\alpha_i} + 2|l|, & m_{\alpha_i \pm \alpha_j}(l) &= m_{\alpha_i \pm \alpha_j}, \end{aligned}$$

and

$$\rho = \frac{1}{2} \sum_{\alpha \in \Sigma^+} m_\alpha \alpha, \quad \rho(l) = \frac{1}{2} \sum_{\alpha \in \Sigma^+} m_\alpha(l) \alpha.$$

Then

$$\rho = \sum_{i=1}^q (k + 1 + 2(q - i)) \alpha_i,$$

and

$$\rho(l) = \rho + |l| \sum_{\alpha \in \mathcal{O}_s^+} \alpha = \sum_{i=1}^q (k + |l| + 1 + 2(q - i)) \alpha_i.$$

### 3. The radial part of the Laplace-Beltrami operator

For  $X = G/K$  a non-compact symmetric space, let  $\Delta_l(\mathcal{L}_X)$  be the  $\chi_l$ -radial part of the Laplace-Beltrami Operator on  $X$ . Then

$$\Delta_l(\mathcal{L}_X) = \mathcal{L}_A + \sum_{\alpha \in \Sigma^+} m_\alpha(l) \coth(\alpha) A_\alpha,$$

where  $\mathcal{L}_A$  is the Laplacian of  $A.o$ , where  $o = eK$ , where  $e$  is the identity of  $G$ , and  $A_\alpha \in \mathfrak{a}$  is determined by

$$\langle A_\alpha, H \rangle = \alpha(H), \text{ for all } H \in \mathfrak{a}.$$

The goal of this section is to prove the following

**Proposition 3.1.** *For  $X = SU(p, q)/S(u(p) \times U(q))$ , we have*

$$\Delta_l(\mathcal{L}_X) = \frac{1}{4n} \left[ \omega^{-1} \left( \sum_{i=1}^q \mathcal{L}_{i,l} \right) \circ \omega - c_l \right],$$

where

$$\omega(a_T) = 2^{-\frac{1}{2}q(q-1)} \prod_{i < j} (\cosh(2t_i) - \cosh(2t_j)),$$

$$\mathcal{L}_{i,l} = \frac{\partial^2}{\partial t_i^2} + (2k \coth(t_i) + 2 \coth(2t_i) + 2|l| \tanh(t_i)) \frac{\partial}{\partial t_i},$$

and

$$c_l = q(q-1) \left( \frac{4}{3}(q+1) + 2(k+|l|) \right).$$

To prove Proposition 3.1 we need the following

**Lemma 3.2.** *Let  $a_1, \dots, a_d \in \mathbb{R}$  be such that  $a_i \neq a_j$  for all  $i \neq j$ . Thus for  $d \geq 3$ , we have*

$$\sum_{i=1}^d \left[ [a_i + a_i^2] \sum_{\substack{j=1 \\ j \neq i}}^{d-1} \frac{1}{a_i - a_j} \left( \sum_{\substack{s=j+1 \\ s \neq i}}^d \frac{1}{a_i - a_s} \right) \right] = \frac{1}{6} d(d-1)(d-2). \quad (3.1)$$

*Proof.* From the identity

$$\frac{a_i + a_i^2}{(a_i - a_j)(a_i - a_s)} + \frac{a_j + a_j^2}{(a_j - a_i)(a_j - a_s)} + \frac{a_s + a_s^2}{(a_s - a_i)(a_s - a_j)} = 1$$

where  $a_i \neq a_j$  for all  $i \neq j$ , we deduce that for  $d = 3$  we have

$$\begin{aligned} & \sum_{i=1}^3 \left[ [a_i + a_i^2] \sum_{\substack{j=1 \\ j \neq i}}^2 \frac{1}{a_i - a_j} \left( \sum_{\substack{s=j+1 \\ s \neq i}}^3 \frac{1}{a_i - a_s} \right) \right] \\ &= \frac{a_1 + a_1^2}{(a_1 - a_2)(a_1 - a_3)} + \frac{a_2 + a_2^2}{(a_2 - a_1)(a_2 - a_3)} + \frac{a_3 + a_3^2}{(a_3 - a_1)(a_3 - a_2)} \\ &= 1. \end{aligned}$$

Assume that formula (3.1) is true for some  $d \geq 3$ , then

$$\begin{aligned}
 & \sum_{i=1}^{d+1} \left[ [a_i + a_i^2] \sum_{\substack{j=1 \\ j \neq i}}^d \frac{1}{a_i - a_j} \left( \sum_{\substack{s=j+1 \\ s \neq i}}^{d+1} \frac{1}{a_i - a_s} \right) \right] \\
 &= \sum_{i=1}^d \left[ [a_i + a_i^2] \sum_{\substack{j=1 \\ j \neq i}}^{d-1} \frac{1}{a_i - a_j} \left( \sum_{\substack{s=j+1 \\ s \neq i}}^d \frac{1}{a_i - a_s} \right) \right] \\
 & \quad + \sum_{i=1}^d \left[ [a_i + a_i^2] \sum_{\substack{j=1 \\ j \neq i}}^d \frac{1}{a_i - a_j} \left( \frac{1}{a_i - a_{d+1}} \right) \right] \\
 & \quad + (a_{d+1} + a_{d+1}^2) \sum_{j=1}^d \frac{1}{a_{d+1} - a_j} \left( \sum_{s=j+1}^d \frac{1}{a_{d+1} - a_s} \right) \\
 &= \frac{1}{6} d(d-1)(d-2) + \sum_{i < j} \frac{a_i + a_i^2}{(a_i - a_j)(a_i - a_{d+1})} \\
 & \quad + \sum_{i < j} \frac{a_j + a_j^2}{(a_j - a_i)(a_j - a_{d+1})} + \sum_{i < j} \frac{a_{d+1} + a_{d+1}^2}{(a_{d+1} - a_i)(a_{d+1} - a_j)} \\
 &= \frac{1}{6} d(d-1)(d-2) + \sum_{i < j} \left( \frac{a_i + a_i^2}{(a_i - a_j)(a_i - a_{d+1})} \right. \\
 & \quad \left. + \frac{a_j + a_j^2}{(a_j - a_i)(a_j - a_{d+1})} + \frac{a_{d+1} + a_{d+1}^2}{(a_{d+1} - a_i)(a_{d+1} - a_j)} \right) \\
 &= \frac{1}{6} d(d-1)(d-2) + \frac{d(d-1)}{2} \\
 &= \frac{1}{6} d(d+1)(d-1).
 \end{aligned}$$

□

**Lemma 3.3.**

$$\omega^{-1} \left( \sum_{i=1}^q \mathcal{L}_{i,l} \right) \omega = q(q-1) \left( \frac{4}{3}(q+1) + 2(k+|l|) \right).$$

*Proof.* Note that

$$\omega^{-1} \frac{\partial \omega}{\partial t_i} = \sum_{\substack{j=1 \\ j \neq i}}^q \frac{2 \sinh(2t_i)}{\cosh(2t_i) - \cosh(2t_j)},$$

and

$$\begin{aligned} \omega^{-1} \frac{\partial^2 \omega}{\partial t_i^2} &= \sum_{\substack{j=1 \\ j \neq i}}^q \frac{4 \cosh(2t_i)}{\cosh(2t_i) - \cosh(2t_j)} \\ &\quad + 8 \sinh^2(2t_i) \sum_{\substack{j=1 \\ j \neq i}}^{q-1} \frac{1}{\cosh(2t_i) - \cosh(2t_j)} \left( \sum_{\substack{s=j+1 \\ s \neq i}}^q \frac{1}{\cosh(2t_i) - \cosh(2t_s)} \right). \end{aligned}$$

Then

$$\begin{aligned} &\sum_{i=1}^q \left[ \sum_{\substack{j=1 \\ j \neq i}}^q \frac{4 \cosh(2t_i)}{\cosh(2t_i) - \cosh(2t_j)} + (2k \coth(t_i) + 2 \coth(2t_i) + 2 |l| \tanh(t_i)) \omega^{-1} \frac{\partial \omega}{\partial t_i} \right] \\ &= 4 \sum_{i=1}^q \sum_{\substack{j=1 \\ j \neq i}}^q \frac{(2 + 2 |l|) \cosh(2t_i) + 2(k - |l|) \cosh^2(t_i)}{\cosh(2t_i) - \cosh(2t_j)} \\ &= 2q(q-1)(k + |l| + 2). \end{aligned} \tag{3.2}$$

By Lemma 3.2, we get

$$\begin{aligned} &\sum_{i=1}^q \left[ \sinh^2(2t_i) \sum_{\substack{j=1 \\ j \neq i}}^{q-1} \frac{1}{\cosh(2t_i) - \cosh(2t_j)} \left( \sum_{\substack{s=j+1 \\ s \neq i}}^q \frac{1}{\cosh(2t_i) - \cosh(2t_s)} \right) \right] \\ &= \sum_{i=1}^q \left[ (\sinh^2(t_i) + \sinh^4(t_i)) \sum_{\substack{j=1 \\ j \neq i}}^{q-1} \frac{1}{\sinh^2(t_i) - \sinh^2(t_j)} \left( \sum_{\substack{s=j+1 \\ s \neq i}}^q \frac{1}{\sinh^2(t_i) - \sinh(t_s)} \right) \right] \\ &= \frac{1}{6} q(q-1)(q-2). \end{aligned} \tag{3.3}$$

The lemma follows from (3.2) and (3.3).  $\square$

**Proof of Proposition 3.1.** Let  $\{H_i\}_{i=1}^q$  be a basis of  $\mathfrak{a}$ ,  $H_j = H_{(0, \dots, 0, 1, 0, \dots, 0)}$ , where 1 is on the  $j$ -th position. Note that

$$A_{\alpha_i} = \frac{1}{4n} H_i, \quad A_{2\alpha_i} = \frac{1}{2n} H_i, \quad \text{and} \quad A_{(\alpha_i \pm \alpha_j)} = \frac{1}{4n} (H_i \pm H_j).$$



So

$$\begin{aligned}
\sum_{i=1}^q \omega^{-1} \frac{\partial \omega}{\partial t_i} \frac{\partial}{\partial t_i} &= \sum_{i=1}^q \left[ 2 \sinh(2t_i) \sum_{\substack{1 \leq j \leq q \\ j \neq i}} \frac{1}{\cosh(2t_i) - \cosh(2t_j)} \right] \frac{\partial}{\partial t_i} \\
&= \sum_{i < j} \left( 2 \frac{\sinh(2t_i)}{\cosh(2t_i) - \cosh(2t_j)} \frac{\partial}{\partial t_i} - 2 \frac{\sinh(2t_j)}{\cosh(2t_i) - \cosh(2t_j)} \frac{\partial}{\partial t_j} \right) \\
&= \sum_{i < j} \left( \frac{\sinh(2t_i)}{\sinh(t_i - t_j) \sinh(t_i + t_j)} \frac{\partial}{\partial t_i} - \frac{\sinh(2t_j)}{\sinh(t_i - t_j) \sinh(t_i + t_j)} \frac{\partial}{\partial t_j} \right) \\
&= \sum_{i < j} \coth(t_i - t_j) \left( \frac{\partial}{\partial t_i} - \frac{\partial}{\partial t_j} \right) + \sum_{i < j} \coth(t_i + t_j) \left( \frac{\partial}{\partial t_i} + \frac{\partial}{\partial t_j} \right).
\end{aligned}$$

Thus by definition of  $\Delta_l$  we have

$$\begin{aligned}
4n\Delta_l(\mathcal{L}_X) &= 4n\mathcal{L}_A + 4n \sum_{\alpha \in \Sigma^+} m_\alpha(l) \coth(\alpha) A_\alpha \\
&= \sum_{j=1}^q \frac{\partial^2}{\partial t_j^2} + \sum_{j=1}^q (2(k - |l|) \coth(t_j) + 2(1 + 2|l|) \coth(2t_j)) \frac{\partial}{\partial t_j} \\
&\quad + \sum_{i < j} 2 \coth(t_i - t_j) \left( \frac{\partial}{\partial t_i} - \frac{\partial}{\partial t_j} \right) + \sum_{i < j} 2 \coth(t_i + t_j) \left( \frac{\partial}{\partial t_i} + \frac{\partial}{\partial t_j} \right) \\
&= \sum_{i=1}^q \left[ \frac{\partial^2}{\partial t_i^2} + 2 \left( (k - |l|) \coth(t_i) + (1 + 2|l|) \coth(2t_i) + \omega^{-1} \frac{\partial \omega}{\partial t_i} \right) \frac{\partial}{\partial t_i} \right] \\
&= \sum_{i=1}^q \left[ \frac{\partial^2}{\partial t_i^2} + 2 \left( k \coth(t_i) + \coth(2t_i) + |l| \tanh(t_i) \right) + \omega^{-1} \frac{\partial \omega}{\partial t_i} \right] \frac{\partial}{\partial t_i} \\
&= \sum_{i=1}^q \left[ \mathcal{L}_{i,l} + 2\omega^{-1} \frac{\partial \omega}{\partial t_i} \frac{\partial}{\partial t_i} \right].
\end{aligned}$$

For  $f \in C^2(\mathbb{R})$ , we have

$$\begin{aligned}
\mathcal{L}_{i,l} \circ \omega f &= \left( \frac{\partial^2}{\partial t_i^2} + 2((k - |l|) \coth(t_i) + (1 + 2|l|) \coth(2t_i)) \frac{\partial}{\partial t_i} \right) (\omega f) \\
&= \left( 2 \frac{\partial \omega}{\partial t_i} \frac{\partial}{\partial t_i} + \omega \mathcal{L}_{i,l} + \mathcal{L}_{i,l} \omega \right) f.
\end{aligned}$$

Hence

$$\omega^{-1} (\mathcal{L}_{i,l} \circ \omega) - \omega^{-1} \mathcal{L}_{i,l} \omega = \mathcal{L}_{i,l} + 2\omega^{-1} \frac{\partial \omega}{\partial t_i} \frac{\partial}{\partial t_i}. \quad (3.4)$$

Therefore by using (3.4) we have

$$\begin{aligned} 4n\Delta_l(\mathcal{L}_X) &= \sum_{i=1}^q \left[ \mathcal{L}_{i,l} + 2\omega^{-1} \frac{\partial \omega}{\partial t_i} \frac{\partial}{\partial t_i} \right] \\ &= \sum_{i=1}^q \omega^{-1} \mathcal{L}_{i,l} \circ \omega - \sum_{i=1}^q \omega^{-1} \mathcal{L}_{i,l} \omega \end{aligned}$$

The Proposition follows from Lemma 3.3.  $\square$

#### 4. Proof of Theorem 1.1

The aim of this section is to give a proof of Theorem 1.1 and to prove it the following is needed.

**Lemma 4.1.** *Let  $\alpha, \beta, \lambda \in \mathbb{C}$ ,  $\lambda \neq 1, 2, \dots$ ,  $t > 0$ . Then*

$$\begin{aligned} \Phi_\lambda^{\alpha, \beta}(t) &= (e^t - e^{-t})^{\lambda - (\alpha + \beta + 1)} \\ &\quad \cdot {}_2F_1 \left( \frac{1}{2}(-\alpha + \beta + 1 - \lambda), \frac{1}{2}(\alpha + \beta + 1 - \lambda), 1 - \lambda; -\sinh^{-2}(t) \right). \end{aligned}$$

is a solution of

$$\delta_{\alpha, \beta}^{-1}(t) \frac{d}{dt} \left\{ \delta_{\alpha, \beta}(t) \frac{du(t)}{dt} \right\} = (\lambda^2 - (\alpha + \beta + 1)^2)u(t), \quad (4.1)$$

where  ${}_2F_1(\cdot, \cdot, \cdot; \cdot)$  is the Gauss hypergeometric function and

$$\begin{aligned} \delta_{\alpha, \beta}(t) &= (e^t - e^{-t})^{2\alpha+1} (e^t + e^{-t})^{2\beta+1} \\ &= 2^{2(\alpha+\beta+1)} \sinh^{2\alpha+1}(t) \cosh^{2\beta+1}(t). \end{aligned}$$

*Proof.* The differential equation (4.1) can be written as follows

$$\begin{aligned} \frac{d^2u(t)}{dt^2} + [(2\alpha + 1) \cosh(t) \sinh^{-1}(t) + (2\beta + 1) \cosh^{-1}(t) \sinh(t)] \frac{du(t)}{dt} \\ = (\lambda^2 - (\alpha + \beta + 1)^2)u(t). \end{aligned}$$

Let  $a = \frac{1}{2}(\alpha + \beta + 1 - \lambda)$ ,  $b = \frac{1}{2}(\alpha + \beta + 1 + \lambda)$ ,  $c = \alpha + 1$ , and  $z = -\sinh^2(t)$ . Then

$$\begin{aligned} (ab)u &= -\frac{1}{4} ((\lambda^2 - (\alpha + \beta + 1)^2)u) \\ &= -\frac{1}{4} \left( \frac{d^2u}{dt^2} + [(2\alpha + 1) \cosh(t) \sinh^{-1}(t) + (2\beta + 1) \cosh^{-1}(t) \sinh(t)] \frac{du}{dt} \right) \\ &= z(1-z) \frac{d^2u}{dz^2} + \frac{1}{2}(1-2z) \frac{du}{dz} + \frac{1}{2} [(2\alpha + 1) \cosh^2(t) + (2\beta + 1) \sinh^2(t)] \frac{du}{dz} \\ &= z(1-z) \frac{d^2u}{dz^2} + (c - (a+b+1)z) \frac{du}{dz}. \end{aligned}$$

By [6] Equation 2.9(9) the result follows.  $\square$

Since

$$\begin{aligned}\Phi_{\lambda_i, l} &= \Phi_{\lambda_i}^{k, |l|} \\ &= (e^t - e^{-t})^{\lambda - (k + |l| + 1)} \\ &\quad \cdot {}_2F_1\left(\frac{1}{2}(-k + |l| + 1 - \lambda), \frac{1}{2}(k + |l| + 1 - \lambda), 1 - \lambda; -\sinh^{-2}(t)\right),\end{aligned}$$

is a solution of

$$\delta_{k, |l|}^{-1}(t) \frac{\partial}{\partial t_i} \left\{ \delta_{k, |l|}(t_i) \frac{\partial u(t)}{\partial t} \right\} = (\lambda_i^2 - (k + |l| + 1)^2)u(t),$$

and since

$$\begin{aligned}\delta_{k, |l|}^{-1}(t) \frac{\partial}{\partial t} \left\{ \delta_{k, |l|}(t) \frac{\partial u}{\partial t} \right\} &= \frac{\partial^2 u}{\partial t^2} + ((2|l| + 1) \tanh(t) + (2k + 1) \coth(t)) \frac{\partial u}{\partial t} \\ &= \frac{\partial^2 u}{\partial t^2} + 2(k \coth(t) + \coth(2t) + |l| \tanh(t)) \frac{\partial u}{\partial t} \\ &= \mathcal{L}_{i, l} u,\end{aligned}$$

we deduce that  $\Phi_{\lambda_i, l}$  is an eigenvector of the operator  $\mathcal{L}_{i, l}$  and the corresponding eigenvalue is  $(\lambda_i^2 - (k + |l| + 1)^2)$ , i.e.,

$$\mathcal{L}_{i, l} \Phi_{\lambda_i, l} = (\lambda_i^2 - (k + |l| + 1)^2) \Phi_{\lambda_i, l}.$$

For  $H_T \in \mathfrak{a}^+$ ,  $\lambda = (\lambda_1, \dots, \lambda_q) \in \mathfrak{a}_{\mathbb{C}}^*$ ,  $l \in \mathbb{Z}$  and  $\lambda_i \neq 1, 2, 3, \dots$ , put

$$\Phi_{\lambda, l}(a_T) = \frac{\prod_{i=1}^q \Phi_{\lambda_i, l}(t_i)}{\omega(a_T)}, \quad (4.2)$$

and

$$\Lambda = \left\{ \sum_{j=1}^s n_j \alpha_j \mid n_j \in \mathbb{Z}^+, \alpha_j \in \Sigma \right\}.$$

**Theorem 4.2.** *The function  $\Phi_{\lambda, l}$ , defined in (4.2) has the following properties*

(1)  $\Phi_{\lambda, l}$  satisfies

$$\Delta_l(\mathcal{L}_X) \Phi_{\lambda, l} = (\langle \lambda, \lambda \rangle - \langle \rho(l), \rho(l) \rangle) \Phi_{\lambda, l}.$$

(2)  $\Phi_{\lambda, l}$  has the series expansion

$$\Phi_{\lambda, l}(a_T) = e^{(\lambda - \rho(l))(T)} \sum_{\mu \in \Lambda} \Gamma_{\mu, l}(\lambda) e^{-\mu(T)},$$

where  $H_T \in \mathfrak{a}^+$ , and  $(\Gamma_{\mu, l})_{\mu \in \Lambda}$  is defined by the recurrence relation

$$\begin{cases} \Gamma_{0, l} = 1, \\ \langle \mu, \mu - 2\lambda \rangle \Gamma_{\mu, l} = 2 \sum_{\alpha \in \Sigma^+} (m(l))_{\alpha} \sum_{k \in \mathbb{N}} \Gamma_{\mu - 2k\alpha, l}(\lambda) \langle \mu + \rho(l) - 2k\alpha - \lambda, \alpha \rangle. \end{cases}$$

Let

$$\Omega_{\lambda_i, s}^l = \begin{cases} 0, & \text{if } s \text{ is odd} \\ \sum_{j=0}^{s/2} \gamma_{\lambda_i, j} \binom{-2j + \lambda_i - (k + |l| + 1)}{s/2 - j}, & \text{if } s \text{ is even} \end{cases} \quad (4.3)$$

where

$$\gamma_{\lambda_i, j} = \frac{2^{2j} \left( \left( \frac{1}{2}(k + |l| + 1 - \lambda_i) \right)_j \right) \left( \left( \frac{1}{2}(k - |l| + 1 - \lambda_i) \right)_j \right)}{(1 - \lambda_i)_j j!}.$$

To prove Theorem 4.2 we need the following.

**Lemma 4.3.** *For  $t > 0$ ,  $\Phi_{\lambda_i, l}$  has a convergent series expansion*

$$\Phi_{\lambda_i, l}(t) = e^{(\lambda_i - (k + |l| + 1))t} \sum_{s=0}^{\infty} \Omega_{\lambda_i, s}^l e^{-st},$$

where  $\Omega_{\lambda_i, s}^l$  is as in (4.3).

*Proof.* Using the identity

$${}_2F_1(a, b, c; z) = (1 - z)^{-b} {}_2F_1\left(b, c - a, c; \frac{z}{z - 1}\right),$$

we deduce that

$$\begin{aligned} & \Phi_{\lambda_i, l}(t) \\ &= (e^t - e^{-t})^{\lambda_i - (k + |l| + 1)} {}_2F_1\left(\frac{1}{2}(-k + |l| + 1 - \lambda_i), \frac{1}{2}(k + |l| + 1 - \lambda_i), 1 - \lambda_i; -\sinh^{-2}(t)\right) \\ &= \left[ (e^t - e^{-t})^2 (1 + \sinh^{-2}(t)) \right]^{\frac{1}{2}(\lambda_i - (k + |l| + 1))} \\ & \quad \cdot {}_2F_1\left(\frac{1}{2}(k + |l| + 1 - \lambda_i), \frac{1}{2}(k - |l| + 1 - \lambda_i), 1 - \lambda_i; \frac{\sinh^{-2}(t)}{\sinh^{-2}(t) + 1}\right) \\ &= (e^t + e^{-t})^{\lambda_i - (k + |l| + 1)} {}_2F_1\left(\frac{1}{2}(k + |l| + 1 - \lambda_i), \frac{1}{2}(k - |l| + 1 - \lambda_i), 1 - \lambda_i; \cosh^{-2}(t)\right) \\ &= e^{(\lambda_i - (k + |l| + 1))t} (1 + e^{-2t})^{\lambda_i - (k + |l| + 1)} \\ & \quad \cdot \sum_{j=0}^{\infty} \frac{\left( \left( \frac{1}{2}(k + |l| + 1 - \lambda_i) \right)_j \right) \left( \left( \frac{1}{2}(k - |l| + 1 - \lambda_i) \right)_j \right)}{(1 - \lambda_i)_j j!} (\cosh^{-2}(t))^j \end{aligned} \quad (4.4)$$

Since for  $t \neq 0$ ,  $0 < \cosh^{-2} t < 1$ , and since  $\lambda_i \neq 1, 2, \dots$ , the series (4.4) is absolutely convergent. Therefore, we have

$$\begin{aligned} \Phi_{\lambda_i, l}(t) &= e^{(\lambda_i - (k + |l| + 1))t} (1 + e^{-2t})^{\lambda_i - (k + |l| + 1)} \sum_{j=0}^{\infty} \gamma_{\lambda_i, j} (e^t + e^{-t})^{-2j} \\ &= e^{(\lambda_i - (k + |l| + 1))t} \sum_{j=0}^{\infty} \gamma_{\lambda_i, j} e^{-2jt} (1 + e^{-2t})^{-2j + \lambda_i - (k + |l| + 1)} \\ &= e^{(\lambda_i - (k + |l| + 1))t} \sum_{j=0}^{\infty} \gamma_{\lambda_i, j} e^{-2jt} \sum_{s=0}^{\infty} \binom{-2j + \lambda_i - (k + |l| + 1)}{s} e^{-2st} \\ &= \sum_{s=0}^{\infty} \left( \sum_{j=0}^s \gamma_{\lambda_i, j} \binom{-2j + \lambda_i - (k + |l| + 1)}{s - j} \right) e^{-2st}. \end{aligned}$$

□

**Proof of Theorem 4.2.** (1) Denote by  $\langle \cdot, \cdot \rangle$ , the inner product induced by the Killing form of  $\mathfrak{su}(p, q)$  on  $\mathfrak{a}_{\mathbb{C}}^*$ . Then for  $\lambda = (\lambda_1, \dots, \lambda_q)$ ,  $\mu = (\mu_1, \dots, \mu_q) \in \mathfrak{a}_{\mathbb{C}}^*$

$$\langle \lambda, \mu \rangle = 4n \sum_{i=1}^q \lambda_i \mu_i.$$

So we have

$$\begin{aligned} & \left[ \omega^{-1} \left( \sum_{i=1}^q \mathcal{L}_{i,l} \right) \circ \omega \right] \Phi_{\lambda,l}(a_T) \\ &= \left[ \omega^{-1} \left( \sum_{i=1}^q \mathcal{L}_{i,l} \right) \circ \omega \right] \left( \omega^{-1} \prod_{i=1}^q \Phi_{\lambda_i,l}(t_i) \right) \\ &= \omega^{-1} \left( \sum_{i=1}^q \mathcal{L}_{i,l} \right) \left( \prod_{i=1}^q \Phi_{\lambda_i,l}(t_i) \right) \\ &= \omega^{-1} \left( \sum_{j=1}^q \mathcal{L}_{j,l}(\Phi_{\lambda_j,l}(t_j)) \left( \prod_{\substack{i=1 \\ i \neq j}}^q \Phi_{\lambda_i,l}(t_i) \right) \right) \\ &= \omega^{-1} \left( \sum_{j=1}^q (\lambda_j^2 - (k + |l| + 1)^2) \Phi_{\lambda_j,l}(t_j) \left( \prod_{\substack{i=1 \\ i \neq j}}^q \Phi_{\lambda_i,l}(t_i) \right) \right) \\ &= \left( \sum_{j=1}^q (\lambda_j^2 - (k + |l| + 1)^2) \right) \omega^{-1} \prod_{i=1}^q \Phi_{\lambda_i,l}(t_i) \\ &= (4n \langle \lambda, \lambda \rangle - q(k + |l| + 1)^2) \Phi_{\lambda,l}(a_T). \end{aligned}$$

Since

$$\begin{aligned} 4n \langle \rho(l), \rho(l) \rangle &= \sum_{i=1}^q (k + |l| + 1 + 2(q - i))^2 \\ &= \sum_{i=1}^q ((k + |l| + 1)^2 + 4(q - i)^2 + 4(k + |l| + 1)(q - i)) \\ &= q(k + |l| + 1)^2 + \sum_{i=1}^{q-1} 4i(i + k + |l| + 1) \\ &\quad + 4 \sum_{i=1}^{q-1} [(q^2 - 2qi) + ((k + |l|)q - 2(k + |l|)i) + (q - 2i)] \\ &= q(k + |l| + 1)^2 + c_l, \end{aligned}$$

we get

$$\begin{aligned} 4n \Delta(\mathcal{L}_X) \Phi_{\lambda,l} &= \left( \omega^{-1} \left( \sum_{i=1}^q \mathcal{L}_{i,l} \right) \circ \omega - c_l \right) \Phi_{\lambda,l} \\ &= 4n \left( \langle \lambda, \lambda \rangle - \langle \rho(l), \rho(l) \rangle \right) \Phi_{\lambda,l}. \end{aligned}$$

(2) Since  $a_T \in A^+$  and  $t_i - t_j > 0$  for all  $i < j$  with

$$\frac{1}{1 - e^{-2(t_i - t_j)}} = \sum_{r=0}^{\infty} e^{-2r(t_i - t_j)},$$

so

$$\begin{aligned} \Phi_{\lambda, l}(a_T) &= \frac{\prod_{i=1}^q \Phi_{\lambda_i, l}(t_i)}{\omega(a_T)} \\ &= \frac{e^{\sum_{i=1}^q (\lambda_i - (k + |l| + 1)) t_i} \prod_{i=1}^q \left[ \sum_{s=1}^{\infty} \Omega_{\lambda_i, s}^l e^{-s t_i} \right]}{e^{2(n-1)t_1 + 2(n-2)t_2 + \dots + 2t_{n-1}} \prod_{i < j} (1 - e^{-2(t_i - t_j)}) (1 - e^{-2(t_i + 2t_j)})} \\ &= e^{\sum_{i=1}^q (\lambda_i - (k + |l| + 1) - 2(q-i)) t_i} \prod_{i=1}^q \left[ \sum_{s_i=0}^{\infty} \Omega_{\lambda_i, s_i}^l e^{-2s_i t_i} \right] \\ &\quad \cdot \prod_{i < j} \left[ \sum_{r=0}^{\infty} e^{-2r(t_i - t_j)} \sum_{s=0}^{\infty} e^{-2s(t_i + t_j)} \right] \\ &= e^{(\lambda - \rho(l))(T)} \prod_{i=1}^q \left[ \sum_{s_i=0}^{\infty} \Omega_{\lambda_i, s_i}^l e^{-2s_i t_i} \right] \prod_{i < j} \left[ \sum_{r=0}^{\infty} e^{-2r(t_i - t_j)} \sum_{s=0}^{\infty} e^{-2s(t_i + t_j)} \right]. \end{aligned}$$

The recurrence relation follows from part (1) and the expansion in part (2).  $\square$

Let  $\lambda = (\lambda_1, \dots, \lambda_q) \in \mathfrak{a}_{\mathbb{C}}^*$  and suppose that  $\lambda_i \notin \mathbb{Z}$ ,  $\lambda_i \neq \lambda_j$  for  $i \neq j$ , and put

$$C(\lambda, l) = \frac{c_l(\lambda_1) \dots c_l(\lambda_q)}{(-1)^{\frac{1}{2}q(q-1)} \det \left[ \left( \lambda_i^{2(j-1)} \right)_{i,j} \right]}, \quad (4.5)$$

where

$$c_l(\lambda_i) = \frac{2^{k+|l|+1-\lambda_i} \Gamma(1+k) \Gamma(\lambda_i)}{\Gamma(\frac{1}{2}(k+|l|+1+\lambda_i)) \Gamma(\frac{1}{2}(k-|l|+1+\lambda_i))}. \quad (4.6)$$

**Lemma 4.4.** *Let  $C(\lambda, l)$  be as in (4.5), then*

$$\begin{aligned} C(\lambda, l) &= c_0 \prod_{\alpha \in \mathcal{O}_m^+} \frac{\Gamma(\langle \lambda, \alpha \rangle / \langle \alpha, \alpha \rangle)}{\Gamma(\frac{1}{2}m_{\alpha} + \langle \lambda, \alpha \rangle / \langle \alpha, \alpha \rangle)} \\ &\quad \cdot \prod_{i=1}^q \frac{2^{-\lambda_i} \Gamma(\lambda_i)}{\Gamma(\frac{1}{2}(\frac{1}{2}m_{\alpha_i} + 1 + \lambda_i + |l|)) \Gamma(\frac{1}{2}(\frac{1}{2}m_{\alpha_i} + 1 + \lambda_i - |l|))}. \end{aligned}$$

*Proof.* Since

$$\begin{aligned}
 \prod_{\alpha \in \mathcal{O}_m^+} \frac{\Gamma(\langle \lambda, \alpha \rangle / \langle \alpha, \alpha \rangle)}{\Gamma(\frac{1}{2}m_\alpha + \langle \lambda, \alpha \rangle / \langle \alpha, \alpha \rangle)} &= \prod_{\alpha \in \mathcal{O}_m^+} \frac{\Gamma(\langle \lambda, \alpha \rangle / \langle \alpha, \alpha \rangle)}{\Gamma(1 + \langle \lambda, \alpha \rangle / \langle \alpha, \alpha \rangle)} \\
 &= \prod_{\alpha \in \mathcal{O}_m^+} \frac{1}{\langle \lambda, \alpha \rangle / \langle \alpha, \alpha \rangle} \\
 &= \prod_{i < j} \frac{4}{(\lambda_i^2 - \lambda_j^2)} \\
 &= \frac{(2)^{q(q-1)} (-1)^{\frac{1}{2}q(q-1)}}{\det \left[ \left( \lambda_i^{2(j-1)} \right)_{i,j} \right]},
 \end{aligned}$$

we have

$$C(\lambda, l) = c_0 \frac{2^{q(q-1)} (-1)^{\frac{1}{2}q(q-1)}}{\det \left[ \left( \lambda_i^{2(j-1)} \right)_{i,j} \right]} \cdot \prod_{i=1}^q \frac{2^{-\lambda_i} \Gamma(\lambda_i)}{\Gamma(\frac{1}{2}(k + |l| + 1 + \lambda_i)) \Gamma(\frac{1}{2}(k - |l| + 1 + \lambda_i))}$$

where

$$c_0 = 2^{q(k+|l|-q+2)} \Gamma(1+k)^q.$$

□

**Proof of Theorem 1.1.** Assume that  $\lambda_i \notin \mathbb{Z}$  and  $\lambda_i \neq \pm \lambda_j$ , for  $i \neq j$ . The idea of the proof is to make use of Harish-Chandra expansion (Theorem 3.6, [15]), where we show that  $\varphi_{\lambda, l}$  can be written as

$$\varphi_{\lambda, l} = \eta_l \sum_{w \in W} c(w\lambda, l) \Phi_{w\lambda, l},$$

where  $W$  is the Weyl group of  $G$ , and  $c(\lambda, l)$  is given by

$$\begin{aligned}
 c(\lambda, l) &= c_0 \prod_{\alpha \in \mathcal{O}_m^+} \frac{\Gamma(\langle \lambda, \alpha \rangle / \langle \alpha, \alpha \rangle)}{\Gamma(\frac{1}{2}m_\alpha + \langle \lambda, \alpha \rangle / \langle \alpha, \alpha \rangle)} \\
 &\quad \cdot \prod_{i=1}^q \frac{2^{-\lambda_i} \Gamma(\lambda_i)}{\Gamma(\frac{1}{2}(\frac{1}{2}m_{\alpha_i} + 1 + \lambda_i + l)) \Gamma(\frac{1}{2}(\frac{1}{2}m_{\alpha_i} + 1 + \lambda_i - l))}.
 \end{aligned}$$

Using the fact that  $\varphi_{\lambda, l}(a_{(0, \dots, 0)}) = 1$  we deduce the value of the constant  $C$ .

Let

$$\tilde{\varphi}_{\lambda, l}(t_j) = {}_2F_1 \left( \frac{1}{2}(k + |l| + 1 + \lambda_i), \frac{1}{2}(k + |l| + 1 - \lambda_i), k + 1; -\sinh^2(t_j) \right).$$

Since

$$\begin{aligned}
 {}_2F_1(a, b, c; z) &= B_1(-z)^{-a} {}_2F_1(a, 1 - c + a, 1 - b + a; z^{-1}) \\
 &\quad + B_2(-z)^{-b} {}_2F_1(b, 1 - c + b, 1 - a + b; z^{-1}),
 \end{aligned}$$

where

$$B_1 = \frac{\Gamma(c)\Gamma(b-a)}{\Gamma(b)\Gamma(c-a)}, \quad \text{and} \quad B_2 = \frac{\Gamma(c)\Gamma(a-b)}{\Gamma(a)\Gamma(c-b)},$$

$$\begin{aligned} & \tilde{\varphi}_{\lambda_i, l}(t_j) \\ &= {}_2F_1\left(\frac{1}{2}(k+|l|+1+\lambda_i), \frac{1}{2}(k+|l|+1-\lambda_i), k+1; -\sinh^2(t_j)\right) \\ &= B_1 \sinh^{-(k+|l|+1)-\lambda_i}(t_j) \\ &\quad \cdot {}_2F_1\left(\frac{1}{2}(k+|l|+1+\lambda_i), \frac{1}{2}(-k+|l|+1+\lambda_i), 1+\lambda_i; -\sinh^{-2}(t_j)\right) \\ &\quad + B_2 \sinh^{-(k+|l|+1)+\lambda_i}(t_j) \\ &\quad \cdot {}_2F_1\left(\frac{1}{2}(k+|l|+1-\lambda_i), \frac{1}{2}(-k+|l|+1-\lambda_i), 1-\lambda_i; -\sinh^{-2}(t_j)\right) \\ &= c_l(-\lambda_i)\Phi_{-\lambda_i, l}(t_j) + c_l(\lambda_i)\Phi_{\lambda_i, l}(t_j), \end{aligned}$$

where  $c_l(\lambda_i)$  as in (4.6). So we have

$$\begin{aligned} & \frac{C^{-1}\omega(a_T)\varphi_{\lambda, l}(a_T)}{\eta_l} \\ &= \frac{\det\left[(\tilde{\varphi}_{\lambda_i, l}(t_j))_{i, j}\right]}{\prod_{i < j}(\lambda_i^2 - \lambda_j^2)} \\ &= \frac{\sum_{\sigma \in S_q} (\text{sgn}(\sigma) \prod_{s=1}^q \tilde{\varphi}_{\lambda_{\sigma(s)}}(t_i))}{\prod_{i < j}(\lambda_i^2 - \lambda_j^2)} \\ &= \frac{\sum_{\sigma \in S_q} (\text{sgn}(\sigma) \prod_{s=1}^q (c_l(\lambda_{\sigma(s)})\Phi_{\lambda_{\sigma(s)}, l}(t_i) + c_l(-\lambda_{\sigma(s)})\Phi_{-\lambda_{\sigma(s)}, l}(t_i)))}{\prod_{i < j}(\lambda_i^2 - \lambda_j^2)} \\ &= \frac{\sum_{\sigma \in S_q} \left( \text{sgn}(\sigma) \sum_{i=1, \dots, q}^{\varepsilon_i = \pm 1} c_l(\varepsilon_1 \lambda_{\sigma(1)})\Phi_{\varepsilon_1 \lambda_{\sigma(1)}, l}(t_1) \dots c_l(\varepsilon_q \lambda_{\sigma(q)})\Phi_{\varepsilon_q \lambda_{\sigma(q)}, l}(t_q) \right)}{\prod_{i < j}(\lambda_i^2 - \lambda_j^2)} \\ &= \sum_{\substack{\sigma \in S_q \\ \varepsilon_i = \pm 1}} \frac{\text{sgn}(\sigma) c_l(\varepsilon_1 \lambda_{\sigma(1)}) \dots c_l(\varepsilon_q \lambda_{\sigma(q)})}{\prod_{\sigma(i) < \sigma(j)} ((\varepsilon_i \lambda_{\sigma(i)})^2 - (\varepsilon_j \lambda_{\sigma(j)})^2)} \prod_{s=1}^q \Phi_{\varepsilon_s \lambda_{\sigma(s)}, l}(t_s). \end{aligned}$$

Thus we have

$$\varphi_{\lambda, l}(a_T) = \eta_l \sum_{s \in W} C(s\lambda, l)\Phi_{s\lambda, l}(a_T)$$

where  $C(\lambda, l)$  as in (4.5) and

$$W = \{s : s(t_1, \dots, t_q) = (\varepsilon_1 t_{\sigma(1)}, \dots, \varepsilon_q t_{\sigma(q)}), \varepsilon_i = \pm 1, \sigma \in S_q\}.$$

To complete the proof we need to show that

$$C = 2^{2q(q-1)} \prod_{i=1}^{q-1} [(k+j)^{q-j} j!].$$



Note that

$$\begin{aligned} \frac{d^m}{dz^m} \Big|_{z=0} {}_2F_1 \left( \frac{1}{2} (k + |l| + 1 + \lambda_i), \frac{1}{2} (k + |l| + 1 - \lambda_i), k + 1; -z \right) \\ = \left( \frac{-1}{4} \right)^m \frac{[(k + |l| + 1)^2 - \lambda_i^2] \dots [(k + |l| + 2m - 1)^2 - \lambda_i^2]}{(k + 1)(k + 2) \dots (k + m)}. \end{aligned}$$

Put

$$\mathcal{I}_{i,j} = ((k + |l| + 1)^2 - \lambda_j^2) ((k + |l| + 3)^2 - \lambda_j^2) \dots ((k + |l| + 2i - 1)^2 - \lambda_j^2),$$

by [10] Lemma 4.1, we have

$$\begin{aligned} C^{-1} &= \varphi_{\lambda,l}(a_0) \\ &= C^{-1} \lim_{T \rightarrow 0} \varphi_{\lambda,l}(a_T) \\ &= \lim_{T \rightarrow 0} \frac{\det \left[ \left( {}_2F_1 \left( \frac{1}{2} (k + |l| + 1 + \lambda_i), \frac{1}{2} (k + |l| + 1 - \lambda_i), k + 1; -\sinh^2(t_j) \right) \right)_{i,j} \right]}{2^{\frac{1}{2}q(q-1)} \prod_{i < j} (\lambda_i^2 - \lambda_j^2) \prod_{i < j} (\cosh(2t_i) - \cosh(2t_j))} \\ &= \lim_{T \rightarrow 0} \frac{\det \left[ \left( {}_2F_1 \left( \frac{1}{2} (k + |l| + 1 + \lambda_i), \frac{1}{2} (k + |l| + 1 - \lambda_i), k + 1; -\sinh^2(t_j) \right) \right)_{i,j} \right]}{2^{q(q-1)} \prod_{i < j} (\lambda_i^2 - \lambda_j^2) \prod_{i < j} (\sinh^2(t_i) - \sinh^2(t_j))} \\ &= \frac{2^{-q(q-1)} (-1)^{\frac{1}{2}q(q-1)}}{\prod_{i=1}^{q-1} i! \prod_{i < j} (\lambda_i^2 - \lambda_j^2)} \cdot \left| \begin{array}{ccc} 1 & \dots & 1 \\ \frac{(-1)\mathcal{I}_{1,1}}{2^2(k+1)} & \dots & \frac{(-1)\mathcal{I}_{1,q}}{2^2(k+1)} \\ \vdots & \vdots & \vdots \\ \frac{(-1)^{q-1}\mathcal{I}_{q-1,1}}{2^{2(q-1)}(k+1)(k+2)\dots(k+q-1)} & \dots & \frac{(-1)^{q-1}\mathcal{I}_{q-1,q}}{2^{2(q-1)}(k+1)(k+2)\dots(k+q-1)} \end{array} \right| \\ &= \frac{(-1)^{q(q-1)} 2^{-2q(q-1)}}{\prod_{i=1}^{q-1} i! (k+i)^{q-i} \prod_{i < j} (\lambda_i^2 - \lambda_j^2)} \cdot \left| \begin{array}{ccc} 1 & \dots & 1 \\ \mathcal{I}_{1,1} & \dots & \mathcal{I}_{1,q} \\ \vdots & \vdots & \vdots \\ \mathcal{I}_{q-1,1} & \dots & \mathcal{I}_{q-1,q} \end{array} \right| \\ &= \frac{2^{-2q(q-1)}}{\prod_{i=1}^{q-1} i! (k+i)^{q-i} \prod_{i < j} (\lambda_i^2 - \lambda_j^2)} \cdot \left| \begin{array}{ccc} 1 & \dots & 1 \\ ((k + |l| + 1)^2 - \lambda_1^2) & \dots & ((k + |l| + 1)^2 - \lambda_q^2) \\ \vdots & \vdots & \vdots \\ ((k + |l| + 1)^2 - \lambda_1^2)^{q-1} & \dots & ((k + |l| + 1)^2 - \lambda_q^2)^{q-1} \end{array} \right| \\ &= \frac{2^{-2q(q-1)}}{\prod_{i=1}^{q-1} i! (k+i)^{q-i}}. \end{aligned}$$

The result for arbitrary  $\lambda_j$  follows from analytic continuation (see [10], Lemma 4.1).  $\square$

### 5. $\chi$ -spherical functions on complex Grassmannians

By the notation of Section 2, let  $\pi : U \rightarrow GL(E_\pi)$  be a representation of  $U$ ,  $\chi_l$  be a character of  $K$  and let

$$E_\pi^l = \{X \in E_\pi \mid \pi(k)(X) = \chi_l(k)X \text{ for all } k \in K\}.$$

An irreducible unitary representation  $(\pi, E_\pi)$  of  $U$  is said to be  $\chi_l$ -spherical if  $E_\pi^l \neq 0$ . Lets denote by  $\widehat{U}_l$  the set of  $\chi_l$ -spherical representations of  $U$  and  $\Lambda_l^+$  the set highest restricted weights of  $\chi_l$ -spherical representations of  $U$ .

**Theorem 5.1.** *Let  $\{\alpha_1, \dots, \alpha_r\}$  be an orthonormal basis of  $\mathfrak{a}^*$ , the dual space of  $\mathfrak{a}$ . Then the positive restricted roots  $\Sigma^+$  is one of the following two sets:*

$$\text{Case I: } \Sigma^+ = \{2\alpha_i, (\alpha_j \pm \alpha_k) \mid 1 \leq i \leq r, 1 \leq k < j \leq r\}$$

$$\text{Case II: } \Sigma^+ = \{\alpha_i, 2\alpha_i, (\alpha_j \pm \alpha_k) \mid 1 \leq i \leq r, 1 \leq k < j \leq r\}.$$

Put

$$m_j = \begin{cases} \frac{\langle \lambda, \alpha_j \rangle}{\langle \alpha_j, \alpha_j \rangle} & j = 1, \dots, r, \\ \lambda(iX) & j = 0. \end{cases}$$

then by [12], Proposition 7.1 and Theorem 7.2, we have the following

$$\Lambda_l^+ = \left\{ \lambda \in \mathfrak{a}^* \mid m_j - m_i \in 2\mathbb{Z}^+ (1 \leq i < j \leq n), \right. \quad (5.1)$$

$$\left. m_1 \in |l| + 2\mathbb{Z}^+, m_0 = \begin{cases} 0 & \text{(Case I)} \\ l & \text{(Case II)} \end{cases} \right\}.$$

For  $\lambda \in \Lambda_l^+$ , lets denote by  $(\pi_\lambda, E_\lambda)$  a  $\chi_l$ -spherical representation of  $U$  with highest weight  $\lambda$  and put  $E_\lambda^l = E_{\pi_\lambda}^l$ . Let  $e_\lambda \in E_\lambda^l$  be such that  $\|e_\lambda\| = 1$ . Let

$$\psi_{\lambda, l}(u) := (e_\lambda, \pi_\lambda(u)e_\lambda)_{E_\pi}, \quad \text{for all } u \in U.$$

The function  $\psi_{\lambda, l}$  is a  $\chi$ -spherical function on  $U$  and any  $\chi_l$ -spherical function on  $U$  is of this form (see [9], Lemma 4.3).

Let  $U = SU(p+q)$ ,  $K = S(U(p) \cdot U(q))$ ,  $\lambda = (\lambda_1, \dots, \lambda_q) \in \Lambda_l^+$ . Then by (5.1) we have

$$\frac{\langle \lambda, \alpha_1 \rangle}{\langle \alpha_1, \alpha_1 \rangle} = \lambda_1 \in |l| + 2\mathbb{Z}^+,$$

so

$$\lambda_1 = |l| + 2m_1, \text{ for some } m_1 \in \mathbb{Z}^+.$$

Also for  $2 \leq i \leq q$ , we have

$$\lambda_i - \lambda_1 \in 2\mathbb{Z}^+,$$

that is

$$\lambda_i = |l| + 2m_i, \text{ for some } m_i \in \mathbb{Z}^+.$$

Hence  $\Lambda_l^+$  consist of all  $\lambda \in \Lambda_l^+$  such that

$$\lambda = (2m_1 + |l|, 2m_2 + |l|, \dots, 2m_q + |l|), m_i \in \mathbb{Z}, m_1 \geq m_2 \geq \dots \geq m_q \geq 0$$

By Theorem 1.1 and [9] Lemma 4.6 we get Theorem 1.2.

To adopt Berezin-Karpelevich notation, let

$$P_n^{(\alpha, \beta)}(x) = \frac{(\alpha + 1)_n}{n!} {}_2F_1(-n, n + \alpha + \beta + 1, \alpha + 1; \frac{1-x}{2})$$

be the Jacobi polynomial of degree  $n$  and let

$$\tilde{P}_{n,l}(\cos(2x)) = \frac{P_n^{(k, |l|)}(\cos(2x))}{P_n^{(k, |l|)}(1)} = {}_2F_1(n + k + |l| + 1, -n, k + 1; \sin^2(x)).$$

Therefore we have

**Theorem 5.2.** *Let  $\lambda \in \Lambda_l^+$ ,*

$$\lambda = (2m_1 + |l|, 2m_2 + |l|, \dots, 2m_q + |l|), m_i \in \mathbb{Z}, m_1 \geq m_2 \geq \dots \geq m_q \geq 0.$$

*Then the  $\chi_l$ -spherical function  $\psi_\lambda$  on  $U = SU(p + q)$  is given by*

$$\psi_{\lambda, l}(\sqrt{-1}H_{(t_1, \dots, t_q)}) = \frac{C \det \left[ \left( \tilde{P}_{n_i, l}(\cos(2t_j)) \right)_{i, j} \right] \prod_{i=1}^q \cos^{|l|}(t_i)}{\prod_{i < j} (c(n_i) - c(n_j)) \prod_{i < j} (\cos(2t_i) - \cos(2t_j))}$$

where  $n_i = m_i + q - j$ ,  $c(n_i) = n_i(n_i + |l| + k + 1)$ , and

$$C = 2^{\frac{1}{2}q(q-1)} \prod_{i=1}^{q-1} [(k + j)^{q-j} j!].$$

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