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## Convexity for invariant differential operators on semisimple symmetric spaces

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### Introduction

Let  $X = G/H$  be a homogeneous space of a Lie group  $G$ , and let  $D: C^\infty(X) \rightarrow C^\infty(X)$  be a non-trivial  $G$ -invariant differential operator. One of the natural questions one can ask for the operator  $D$  is whether it is *solvable*, in the sense that  $DC^\infty(X) = C^\infty(X)$ . If  $G$  is the group of translations of  $X = \mathbf{R}^n$  and  $H$  is trivial, then  $D$  has constant coefficients, and it is a well known result of Ehrenpreis and Malgrange that hence  $D$  is solvable.

Assume for simplicity that  $G/H$  carries an invariant measure. This measure induces a bilinear pairing of  $C_c^\infty(X)$ , the space of compactly supported smooth functions on  $X$ , with itself. Let  $D^*$  denote the adjoint of  $D$  with respect to this pairing. The strategy employed by Ehrenpreis and Malgrange was essentially to use the following properties of  $D$ :

- (i) There exists a *fundamental solution* for  $D$ , that is,  $\delta \in D\mathcal{D}'(X)^H$ , where  $\delta$  is the Dirac measure at the origin, and  $\mathcal{D}'(X)^H$  is the space of left- $H$ -invariant distributions on  $X$ .
- (ii) For each compact set  $\Omega \subset X$  there exists a compact set  $\Omega' \subset X$  such that

$$\text{supp } D^*f \subset \Omega \Rightarrow \text{supp } f \subset \Omega'$$

for all  $f \in C_c^\infty(X)$ .

In fact, for  $X = \mathbf{R}^n$  one can take as  $\Omega'$  the convex hull of  $\Omega$ . For this reason the support property (ii) has become known as the *D-convexity* of  $X$ . It follows from (i)–(ii) that  $D$  is solvable.

The strategy has been applied in other cases as well, for example by Helgason in [14], where surjectivity is established for all non-trivial invariant differential operators on a Riemannian symmetric space. In a variant of the strategy (i) is replaced by the following weaker property (*semi-global solvability*):

- (i') For each compact set  $\Omega \subset X$  and each function  $g \in C^\infty(X)$  there exists a function  $f \in C^\infty(X)$  such that  $Df = g$  on  $\Omega$ .

The conjunction of (i') and (ii) is equivalent with the solvability of  $D$  (see Theorem 1). This is used by Rauch and Wigner in [19] where it is proved that the Casimir operator on a semisimple Lie group is solvable, and more generally by Chang in [6] where the Laplace-Beltrami operator on a semisimple symmetric space is shown to be solvable.

The purpose of the present paper is to give, also for a semisimple symmetric space  $X = G/H$ , a sufficient condition on an invariant differential operator  $D$  to imply (ii), the  $D$ -convexity of  $X$ . When  $G/H$  has rank one, our result follows from the above mentioned result of Chang, since the algebra  $\mathbb{D}(G/H)$  of all invariant differential operators in this case is generated by the Laplace-Beltrami operator. In general this is not so, and our result shows the  $D$ -convexity for a significantly larger class of operators  $D$ . In particular, when  $G/H$  is *split* (that is, it has a vectorial Cartan subspace), all non-trivial elements of  $\mathbb{D}(G/H)$  satisfy our condition.

Though we do not consider the properties (i) or (i') in this paper, we notice that in the above-mentioned references, an important step towards obtaining (i') is to prove that  $D^*$  acts injectively on, say  $C_c^\infty(X)$  (see for example [6]). In fact the injectivity of  $D^*$  is an immediate consequence of (i'). In the present case of a semisimple symmetric space, the sufficient condition that we give for (ii) is also sufficient for  $D^*$  to be injective.

We also give a condition on  $D$ , which is necessary for both the  $D$ -convexity and the injectivity. When  $G/H$  is not split, there exists a non-trivial operator in  $\mathbb{D}(G/H)$ , which does not satisfy this condition. In particular, we conclude that  $D$ -convexity holds for all non-trivial elements of  $\mathbb{D}(G/H)$  if and only if  $G/H$  is split. This provides a large class of spaces  $G/H$  for which there exist non-solvable non-trivial invariant differential operators. Unfortunately, our necessary condition is weaker than the sufficient condition, and the complete classification of all  $D \in \mathbb{D}(G/H)$ , for which  $D$ -convexity holds, remains open (for non-split  $G/H$ ).

In the special case where the semisimple symmetric space is Riemannian (that is, when  $H$  is compact), we have that  $G/H$  is split and thus our condition reduces to the requirement that  $D$  is non-trivial. In this case our result is part of the above-mentioned proof by Helgason that  $D$  is surjective (see [14, p. 473]). Helgason's proof is based on his inversion formula and Paley-Wiener theorem for the Fourier transform on the Riemannian symmetric space  $X$ . These results in turn rely heavily on the work of Harish-Chandra. Simplifications avoiding these strong tools were given by Chang [7] and Dadok [8]. In another special case, that of a semisimple Lie group considered as a symmetric space, our result was obtained by Duflo and Wigner [9].

All of the references mentioned above, except [14], use the uniqueness theorem of Holmgren to derive the  $D$ -convexity of  $X$ , and so do we. The main difficulty in the present generalization lies in the handling of the more complicated geometry of  $X$ . Our main tool to overcome this difficulty is the convexity theorem of [1].

In [3] (see also [4]) the result of the present paper will be applied to obtain injectivity of the *Fourier transform* on  $C_c^\infty(X)$ . Our reasoning will thus be the opposite of the original reasoning of Helgason in the Riemannian case: we shall *deduce* properties of the Fourier transform from the  $D$ -convexity.

**Motivation**

As mentioned in the introduction the main motivation for studying  $D$ -convexity is the following theorem. Here  $G$  is a Lie group (with at most countably many connected components) and  $H$  is a closed subgroup, of which we only assume that  $G/H$  carries an invariant measure (this assumption is only used for defining  $D^*$ ).

**THEOREM 1.** *Let  $D \in \mathbb{D}(G/H)$  be an invariant differential operator. Then  $D$  is solvable if and only if (i') and (ii) hold.*

*Proof.* This follows from [22, Ch. I, Thm. 3.3], using regularization by  $C_c^\infty(G)$  to prove the equivalence of our definition of  $D$ -convexity with that of [22, Ch. I, Def. 3.1]. Note also the final remark of that section in loc. cit. □

**Notation**

From now on, let  $G$  be a real reductive Lie group of Harish-Chandra's class,  $\tau$  an involution of  $G$ , and  $H$  an open subgroup of the fixed point group  $G^\tau$ . Then  $X = G/H$  is a reductive symmetric space of Harish-Chandra's class (see [2]). Let  $K$  be a  $\tau$ -stable maximal compact subgroup of  $G$ , and let  $\theta$  be the associated Cartan involution. Let  $\mathfrak{g} = \mathfrak{h} + \mathfrak{q} = \mathfrak{k} + \mathfrak{p}$  be the eigen-decompositions of the Lie algebra  $\mathfrak{g}$  induced by  $\tau$  and  $\theta$ , then  $\mathfrak{h}$  and  $\mathfrak{k}$  are the Lie algebras of  $H$  and  $K$ , respectively. Let  $B$  be a non-degenerate,  $G$ - and  $\tau$ -invariant bilinear form on  $\mathfrak{g}$  which extends the Killing form on  $[\mathfrak{g}, \mathfrak{g}]$ , and which is negative definite on  $\mathfrak{k}$  and positive definite on  $\mathfrak{p}$ . Then the above-mentioned eigen-decompositions are orthogonal with respect to  $B$ .

Fix a maximal abelian subspace  $\mathfrak{a}$  of  $\mathfrak{p} \cap \mathfrak{q}$ , and a maximal abelian subspace (a *Cartan subspace*)  $\mathfrak{a}_1$  of  $\mathfrak{q}$ , containing  $\mathfrak{a}$ . Then  $\mathfrak{a} = \mathfrak{a}_1 \cap \mathfrak{p}$ . Let  $\mathfrak{m}$  be the orthocomplement (with respect to  $B$ ) of  $\mathfrak{a}$  in its centralizer  $\mathfrak{g}^\mathfrak{a}$ , and let  $\mathfrak{a}_m = \mathfrak{a}_1 \cap \mathfrak{m}$ . Via the orthogonal decomposition  $\mathfrak{a}_1 = \mathfrak{a}_m + \mathfrak{a}$  we view  $\mathfrak{a}_m^*$  and

$\mathfrak{a}_c^*$  as subspaces of  $\mathfrak{a}_1^*$ . Let  $\Sigma$  and  $\Sigma_1$  denote the root systems of  $\mathfrak{a}$  and  $\mathfrak{a}_1$  in  $\mathfrak{g}_c$ , respectively, then  $\Sigma$  consists of the non-trivial restrictions to  $\mathfrak{a}$  of the elements of  $\Sigma_1$ . Denote by  $W$  and  $W_1$  the Weyl groups of these two roots systems, then  $W$  is naturally isomorphic to  $N_{W_1}(\mathfrak{a})/Z_{W_1}(\mathfrak{a})$ , the normalizer modulo the centralizer of  $\mathfrak{a}$  in  $W_1$ , and to  $N_K(\mathfrak{a})/Z_K(\mathfrak{a})$ , the normalizer modulo the centralizer of  $\mathfrak{a}$  in  $K$ . Let  $W_{K \cap H}$  be the canonical image of  $N_{K \cap H}(\mathfrak{a})$  in  $W$ .

Recall that  $G = KAH$ , and that if  $g = kah$  according to this decomposition, then the orbit  $W_{K \cap H} \log a$  is uniquely determined by  $g$ . For a  $W_{K \cap H}$ -invariant set  $S \subset \mathfrak{a}$ , we denote the subset  $K \exp(S)H$  of  $X$  by  $X_S$ . Then  $S = \{\log a \mid aH \in X_S\}$ , and every  $K$ -invariant subset of  $X$  is of the form  $X_S$ .

**Invariant differential operators**

Let  $\mathbb{D}(G/H)$  be the algebra of invariant differential operators on  $G/H$ . Let  $U(\mathfrak{g})$  be the enveloping algebra of  $\mathfrak{g}_c$  and  $U(\mathfrak{g})^H$  the subalgebra of  $H$ -invariant elements, then there is a natural isomorphism of the quotient  $U(\mathfrak{g})^H / (U(\mathfrak{g})^H \cap U(\mathfrak{g})\mathfrak{h}_c)$  with  $\mathbb{D}(G/H)$ , induced by the right action  $R$  of  $U(\mathfrak{g})$  on  $C^\infty(G)$  (see [15, p. 285]).

Let  $\Sigma_1^+$  be a positive system for  $\Sigma_1$ , and let  $\mathfrak{n}_1$  be the sum of the corresponding positive root spaces  $\mathfrak{g}_c^\alpha$  ( $\alpha \in \Sigma_1^+$ ). We have the following direct sum decomposition

$$\mathfrak{g}_c = \mathfrak{n}_1 + \mathfrak{a}_{1c} + \mathfrak{h}_c. \tag{1}$$

Using this decomposition and Poincare-Birkhoff-Witt, a map  $\gamma : U(\mathfrak{g}) \rightarrow U(\mathfrak{a}_1)$  is defined by  $u \equiv \gamma(u)$  modulo  $\mathfrak{n}_1 U(\mathfrak{g}) + U(\mathfrak{g})\mathfrak{h}_c$ . From this map an algebra isomorphism  $\gamma$  of  $\mathbb{D}(G/H) \simeq U(\mathfrak{g})^H / (U(\mathfrak{g})^H \cap U(\mathfrak{g})\mathfrak{h}_c)$  onto  $S(\mathfrak{a}_1)^{W_1}$ , the set of  $W_1$ -invariant elements in the symmetric algebra of  $\mathfrak{a}_{1c}$  (which is isomorphic to  $U(\mathfrak{a}_1)$  because  $\mathfrak{a}_1$  is abelian), is obtained by letting  $\gamma(u)(\lambda) = \gamma(u)(\lambda + \rho_1)$  for  $u \in U(\mathfrak{g})^H$ ,  $\lambda \in \mathfrak{a}_1^*$  (see [11, p. 15, Thm. 3]). Here  $\rho_1 \in \mathfrak{a}_1^*$  is given by half the trace of the adjoint action on  $\mathfrak{n}_1$ . Thus  $\mathbb{D}(G/H)$  is identified as a polynomial algebra with  $\dim \mathfrak{a}_1$  independent generators.

Assume that  $\Sigma_1^+$  is chosen to be compatible with  $\mathfrak{a}$ , that is, the set of nonzero restrictions to  $\mathfrak{a}$  of elements from  $\Sigma_1^+$  is a positive system  $\Sigma^+$  for  $\Sigma$ . Let  $\mathfrak{n}$  be the sum of the corresponding positive root spaces  $\mathfrak{g}^\alpha$  ( $\alpha \in \Sigma^+$ ), then we also have the following direct sum decomposition

$$\mathfrak{g} = \mathfrak{n} + \mathfrak{m} + \mathfrak{a} + \mathfrak{h}. \tag{2}$$

Let  $\rho \in \mathfrak{a}^*$  and  $\rho_m \in \mathfrak{a}_{m_c}^*$  be given by half the trace of the adjoint actions on  $\mathfrak{n}$ , and on  $\mathfrak{n}_1 \cap \mathfrak{m}_c$ , respectively.

Using the decomposition (2) a map  $\eta: U(\mathfrak{g}) \rightarrow U(\mathfrak{a})$  is defined by  $u \equiv \eta(u)$  modulo  $(\mathfrak{n}_c + \mathfrak{m}_c)U(\mathfrak{g}) + U(\mathfrak{g})\mathfrak{h}_c$ , and we obtain by restriction to  $U(\mathfrak{g})^H$  a homomorphism, also denoted  $\eta$ , from  $\mathbb{D}(G/H) \simeq U(\mathfrak{g})^H / (U(\mathfrak{g})^H \cap U(\mathfrak{g})\mathfrak{h}_c)$  into  $S(\mathfrak{a})$ . Let  $\eta(D) \in S(\mathfrak{a})$  be defined by  $\eta(D)(\lambda) = \eta(D)(\lambda + \rho)$ .

LEMMA 1. *We have*

$$\eta(D)(\lambda) = \gamma(D)(\lambda - \rho_m) \tag{3}$$

for all  $D \in (G/H)$ ,  $\lambda \in \mathfrak{a}_c^*$ . Moreover  $\eta(D) \in S(\mathfrak{a})^W$ , and  $\eta(D)$  is independent of the choice of  $\Sigma^+$ .

*Proof.* We first prove the following equation:

$$\rho_1 = \rho + \rho_m. \tag{4}$$

We have

$$\rho_1 = \frac{1}{2} \sum_{\alpha \in \Sigma_1^+} (\dim \mathfrak{g}_c^\alpha) \alpha \quad \text{and} \quad \rho_m = \frac{1}{2} \sum_{\alpha \in \Sigma_1^+, \alpha|_{\mathfrak{a}}=0} (\dim \mathfrak{g}_c^\alpha) \alpha.$$

Let

$$\bar{\rho} = \rho_1 - \rho_m = \frac{1}{2} \sum_{\alpha \in \Sigma_1^+, \alpha|_{\mathfrak{a}} \neq 0} (\dim \mathfrak{g}_c^\alpha) \alpha,$$

then it is clear that  $\bar{\rho} = \rho$  on  $\mathfrak{a}$ . On the other hand, since the set of  $\alpha \in \Sigma_1^+$  with  $\alpha|_{\mathfrak{a}} \neq 0$  is  $\sigma\theta$ -invariant, we get that  $\sigma\theta\bar{\rho} = \bar{\rho}$ , and hence  $\bar{\rho} = 0$  on  $\mathfrak{a}_m$ , so that in fact  $\bar{\rho} = \rho$ .

Since  $\mathfrak{m}_c = \mathfrak{m}_c \cap \mathfrak{n}_1 + \mathfrak{a}_{mc} + \mathfrak{m}_c \cap \mathfrak{h}_c$  it follows from (1) and (2) that  $\eta(D)(\lambda) = \gamma(D)(\lambda)$ . From this and (4) we get (3).

The proof will be completed by using the following observation: Every element  $w \in W$  can be represented by an element  $\bar{w} \in N_{W_1}(\mathfrak{a})$ ; this element also normalizes  $\mathfrak{a}_m$ , and can be chosen so that  $\bar{w}\rho_m = \rho_m$ .

The  $W$ -invariance of  $\eta(D)$  now follows from (3) and the  $W_1$ -invariance of  $\gamma(D)$ , in view of the above observation. By using this observation once more, it follows from (3) and the fact that  $\gamma$  is independent of the choice of the positive system  $\Sigma_1^+$ , that  $\eta$  is independent of the choice of  $\Sigma^+$ . □

Let  $s: S(\mathfrak{g}) \rightarrow U(\mathfrak{g})$  be the symmetrization map, then the restriction of  $s$  to the set  $S(\mathfrak{q})^H$  of  $H$ -invariants in  $S(\mathfrak{q})$  gives rise to a linear bijection (also denoted by  $s$ ) of  $S(\mathfrak{q})^H$  with  $\mathbb{D}(G/H)$  (see [15, p. 287, Thm. 4.9]). A differential operator  $D \in \mathbb{D}(G/H)$  is called *homogeneous* if it is the image of a homogeneous element

of  $S(\mathfrak{q})^H$ . For  $P \in S(\mathfrak{q})^H$  let  $r(P) \in S(\mathfrak{a})$  denote the restriction of  $P$  to  $\mathfrak{a}$ . Here  $P$  is identified with a polynomial on  $\mathfrak{q}$  by means of the Killing form.

LEMMA 2. Let  $D \in \mathbb{D}(G/H)$  be non-constant and let  $D = s(P)$ ,  $P \in S(\mathfrak{q})^H$ . Then

$$\deg(\eta(D) - r(P)) < \deg P = \text{order } D. \tag{5}$$

In particular, if  $D$  is homogeneous then  $\deg \eta(D) = \text{order } D$  if and only if  $r(P) \neq 0$ .

*Proof.* That  $\text{order } D = \deg P$  follows from the explicit expression for  $s(P)$  in [15, p. 287, Thm. 4.9]. Let  $r_1(P)$  denote the restriction of  $P$  to  $\mathfrak{a}_1$ , then it follows from [15, p. 305, Eq. (38)] that

$$\deg(\gamma(D) - r_1(P)) < \deg P. \tag{6}$$

It follows from (3) that  $\eta(D) - r(P)$  and the restriction of  $\gamma(D) - r_1(P)$  to  $\mathfrak{a}$  have the same degree, and hence (5) follows from (6). If  $P$  is homogeneous, then either  $\deg r(P) = \deg P$  or  $r(P) = 0$ , and the final statement follows from (5).  $\square$

Notice that  $r_1(P)$  has the same degree as  $P$  (to see this, let  $P$  be homogeneous, then  $\deg r_1(P) = \deg P$  unless  $r_1(P) = 0$ . But  $r_1(P) = 0$  implies  $P = 0$  by the  $H$ -invariance, because  $\text{Ad}(H)(\mathfrak{a}_1)$  contains an open subset of  $\mathfrak{q}$ ). Hence it follows from (6) that also  $\gamma(D)$  has this degree (which equals the order of  $D$ ). Thus  $\gamma$  is a degree preserving isomorphism of  $\mathbb{D}(G/H)$  onto  $S(\mathfrak{a}_1)^{\mathbb{W}_1}$ .

However, a similar statement is not valid for  $\eta(D)$ ; its degree can be strictly smaller than that of  $D$ . In fact  $\eta$  is not injective in general: Since  $\mathbb{D}(G/H)$  and  $S(\mathfrak{a})^{\mathbb{W}}$  are polynomial algebras in  $\dim \mathfrak{a}_1$  and  $\dim \mathfrak{a}$  algebraically independent generators, respectively,  $\eta$  is not injective if  $\mathfrak{a} \neq \mathfrak{a}_1$  (otherwise it would cause the existence of an injection of the quotient field of  $\mathbb{D}(G/H)$  into the quotient field of  $S(\mathfrak{a})^{\mathbb{W}}$ , which is impossible, since their transcendence degrees over  $\mathbb{C}$  are  $\dim \mathfrak{a}_1$  and  $\dim \mathfrak{a}$ , respectively (see [23, Ch. II, §12])). On the other hand, if  $\mathfrak{a}_1 = \mathfrak{a}$ , in which case the symmetric space  $G/H$  is called *split*, then  $\eta$  is injective since it equals  $\gamma$ . Examples of split symmetric spaces are the Riemannian symmetric spaces and the symmetric spaces of  $K_\epsilon$ -type (see [18]). In the special case (the ‘group case’) of a semisimple Lie group  $G'$  considered as a symmetric space, where  $G$  is  $G' \times G'$  and  $H$  is the diagonal, the notion of split for the space  $G/H$  coincides with the notion of split (also called a normal real form) for  $G'$ .

Notice also that  $\eta$  in general is not surjective. This can be seen already in the group case mentioned above, where  $\mathbb{D}(G/H)$  is naturally isomorphic with  $Z(\mathfrak{g}')$ , the center of  $U(\mathfrak{g}')$ , and where  $\eta$  by transference under a suitable isomorphism can be identified with the natural homomorphism of  $Z(\mathfrak{g}')$  into  $\mathbb{D}(G'/K')$ . It is known from [13, 16] that this homomorphism is surjective when  $G'$  is classical, but not surjective for certain exceptional groups  $G'$ .

For  $v \in S(\mathfrak{a}_1)$  or  $v \in S(\mathfrak{a})$  we define  $v^*$  by  $v^*(v) = v(-v)$ , where  $v \in \mathfrak{a}_1^*$  or  $v \in \mathfrak{a}_c^*$ .

LEMMA 3. Let  $D \in \mathbb{D}(G/H)$ . Then  $\gamma(D^*) = \gamma(D)^*$  and  $\eta(D^*) = \eta(D)^*$ .

*Proof.* Choose  $u \in U(\mathfrak{g})^H$  such that  $D = R_u$ , and let  $v \mapsto \check{v}$  be the antiautomorphism of  $U(\mathfrak{g})$  determined by  $\check{v} = -v$  for  $v \in \mathfrak{g}$ . Using [15, Ch. I, Thm. 1.9 and Lemma 1.10] it is easily seen that  $D^* = R_{\check{u}}$ . The equality for  $\gamma$  will follow if we prove that  $\gamma(\check{u}) = \gamma(u)^*$  for  $u \in U(\mathfrak{g})^H$ . Using [11, p. 16, Cor. 4] it is now seen that it suffices to consider the case of a Riemannian symmetric space, that is, we may assume that  $H$  is compact. In this special case, the statement is proved in [15, p. 307]. This proves that  $\gamma(D^*) = \gamma(D)^*$ .

From (3) we now get that

$$\eta(D^*)(\lambda) = \gamma(D^*)(\lambda - \rho_m) = \gamma(D)(-\lambda + \rho_m).$$

Using the fact that there exists an element  $w$  in the Weyl group of the root system of  $\mathfrak{a}_m$  in  $\mathfrak{m}$  such that  $w\rho_m = -\rho_m$ , and that this Weyl group is a subgroup of  $W_1$ , we get that

$$\gamma(D)(-\lambda + \rho_m) = \gamma(D)(-\lambda - \rho_m) = \eta(D)(-\lambda),$$

proving the equality for  $\eta$ . □

In the final section of this paper we relate  $\eta(D)$  to the *radial part* of  $D$  with respect to the *KAH* decomposition. In particular we shall prove that the condition  $\eta(D) = 0$  has the following strong consequence:

LEMMA 4. Let  $D \in \mathbb{D}(G/H)$  and assume that  $\eta(D) = 0$ . Then  $Df = 0$  for all  $K$ -invariant smooth functions  $f$  on  $G/H$ .

### Convexity

We are now ready to state our main theorem:

THEOREM 2. Let  $D \in \mathbb{D}(G/H)$  be non-zero.

(i) If  $\text{deg } \eta(D) = \text{order } D$  then

$$\text{supp } f \subset X_S \Leftrightarrow \text{supp } Df \subset X_S \Leftrightarrow \text{supp } D^*f \subset X_S$$

for all  $f \in C_c^\infty(X)$  and all convex, compact  $W_{K \cap H}$ -invariant sets  $S \subset \mathfrak{a}$ . In particular,  $X$  is  $D$ -convex, and  $D^*$  is injective on  $C_c^\infty(X)$ .

(ii) If  $\eta(D) = 0$  there exists for each closed ball  $S \subset \mathfrak{a}$ , centered at the origin, a function  $f \in C_c^\infty(X)$  such that  $D^*f = 0$  and  $\text{supp } f = X_S$ . In particular,  $X$  is not  $D$ -convex, and  $D^*$  is not injective on  $C_c^\infty(X)$ .

*Proof.* We first prove (i). The implication of  $\text{supp } Df \subset X_S$  from  $\text{supp } f \subset X_S$  is obvious. Assume  $\text{supp } Df \subset X_S$ . Expanding  $f$  as a sum of  $K$ -finite functions, we have, since  $X_S$  is  $K$ -invariant, that  $f$  is supported in  $X_S$  if and only if all the summands are supported in  $X_S$ . Moreover,  $D$  can be applied termwise to the sum, and hence we see that we may assume  $f$  to be  $K$ -finite. Then the support of  $f$  is  $K$ -invariant, and it suffices to prove that  $\text{supp } f \cap AH \subset \exp(S)H$ .

Let  $m = \text{order } D$ , then  $m = \text{deg } \eta(D)$  by the assumption on  $D$ . Let  $u_0$  denote the homogeneous part of  $\eta(D)$  of degree  $m$ , then  $u_0 \neq 0$ . Notice that  $u_0$  is also the homogeneous part of  $\eta(D)$  of degree  $m = \text{deg } \eta(D)$  for any choice of  $\Sigma^+$ .

Assume that  $\text{supp } f \cap AH \not\subset \exp(S)H$ , and write

$$\text{supp}_\alpha f = \{Y \in \mathfrak{a} \mid \exp(Y)H \in \text{supp } f\}.$$

Then  $\text{supp}_\alpha f$  is compact and not contained in  $S$ . By the convexity of  $S$  there exists a non-empty open set of linear forms  $\lambda \in \mathfrak{a}^*$  with the property that

$$0 < \max_{Y \in S} \lambda(Y) < \max_{Y \in \text{supp}_\alpha f} \lambda(Y). \tag{7}$$

Since  $u_0 \neq 0$  there exists a  $\lambda \in \mathfrak{a}^*$  with  $u_0(\lambda) \neq 0$ , and satisfying (7). Let  $Y_0 \in \text{supp}_\alpha f$  be a point where the value on the right side of (7) is attained. Then  $Y_0 \notin S$  and we have that

$$\lambda(Y) \leq \lambda(Y_0), \quad (Y \in \text{supp}_\alpha f). \tag{8}$$

Let  $a_0 = \exp Y_0$ , then

$$a_0 H \notin \text{supp } Df \tag{9}$$

by the assumption on  $\text{supp } Df$ , and

$$a_0 H \in \text{supp } f. \tag{10}$$

Choose a positive system  $\Sigma^+$  such that  $\lambda$  is antidominant, and let  $n$  and  $N$  be given correspondingly. Let  $\Omega$  denote the open (see [21, Prop. 7.1.8]) subset  $\Omega = NMAH$  of  $X = G/H$ , and define  $g \in C^\infty(\Omega)$  by  $g(nmaH) = \lambda(\log a)$  for  $n \in N$ ,  $m \in M$ ,  $a \in A$ . We claim that

$$f = 0 \quad \text{on } \{x \in \Omega \mid g(x) > g(a_0)\}. \tag{11}$$

To prove (11) let  $x = nmaH \in \Omega \cap \text{supp } f$ . Then we must show that  $g(x) \leq g(a_0)$ ,

or equivalently, that  $\lambda(\log a) \leq \lambda(Y_0)$ . To see that this holds, write

$$nma = k \exp(Z)h, \quad (k \in K, Z \in \mathfrak{a}, h \in H_e)$$

according to the  $G = KAH_e$  decomposition; here  $H_e$  denotes the identity component of  $H$ . Then

$$\exp(Z)h \in KNMa = KMaN,$$

and by the convexity theorem of [1, Thm. 3.8] it follows that  $\log a = U + V$ , where  $U$  is contained in the convex hull of  $W_{K \cap H}Z$ , and  $V$  belongs to a certain subcone of the closed convex cone  $\{V \in \mathfrak{a} \mid \langle V, Y \rangle \geq 0, Y \in \mathfrak{a}^+\}$ , which is dual to the positive Weyl chamber  $\mathfrak{a}^+$ . In particular,  $\lambda(V) \leq 0$  by the antidominance of  $\lambda$ , and hence

$$\lambda(\log a) \leq \lambda(U) \leq \max_{w \in W_{K \cap H}} \lambda(wZ).$$

Now  $\exp(wZ)H = w \exp(Z)H = wk^{-1}xH$  for  $w \in W_{K \cap H}$ , and from  $x \in \text{supp } f$  and the  $K$ -invariance of the support we then see that  $\exp(wZ)H \in \text{supp } f$ . Hence  $wZ \in \text{supp}_\mathfrak{a} f$ , and we conclude by (8) that

$$\lambda(\log a) \leq \lambda(Y_0).$$

This implies (11).

Let  $\sigma(D)$  be the principal symbol of  $D$ . We have

$$\sigma(D)(dg(a_0)) = \frac{1}{m!} D((g - g(a_0))^m)(a_0). \tag{12}$$

It follows immediately from the definition of  $g$  that  $R_u g = 0$  for  $u \in U(\mathfrak{g})\mathfrak{h}_c$ . Moreover, since  $g$  is left  $NM$ -invariant, and since  $\mathfrak{n}$  and  $\mathfrak{m}$  are normalized by  $A$ , we also have that  $R_u g(a) = 0$  for  $a \in A$ ,  $u \in (\mathfrak{n} + \mathfrak{m})_c U(\mathfrak{g})$ . Hence  $Dg(a) = R_{\eta(D)}g(a)$ . Applying the same reasoning to the function  $(g - g(a_0))^m$  we obtain that

$$D((g - g(a_0))^m)(a) = R_{\eta(D)}((g - g(a_0))^m)(a) = m!u_0(\lambda). \tag{13}$$

Combining (12) and (13) we obtain that  $\sigma(D)(dg(a_0)) = u_0(\lambda)$  and hence

$$\sigma(D)(dg(a_0)) \neq 0 \tag{14}$$

by the assumption on  $\lambda$ .

From (9), (11) and (14) it follows by Holmgren’s uniqueness theorem ([17, Thm. 5.3.1]) that  $f = 0$  on a neighbourhood of  $a_0H$ , contradicting (10). This completes the proof of the first biimplication in (i). From Lemma 3 we get that  $D^*$  also satisfies the assumption of (i), and hence the remaining statements in (i) follow.

We now prove (ii). Let  $S$  be the ball of radius  $R$  centered at the origin, and let  $\varphi \in C^\infty(\mathbb{R})$  be positive on  $[0; R^2[$  and zero on  $[R^2; \infty[$ . Define  $f(kaH) = \varphi(\|\log a\|^2)$  for  $k \in K, a \in A$ . Then  $f \in C^\infty(X)$  by [10, Thm. 4.1], and we clearly have  $\text{supp } f = X_S$ . Now (ii) follows from Lemma 4. □

**COROLLARY 1**

- (i) *If  $X = G/H$  is split, then  $X$  is  $D$ -convex and  $D$  is injective on  $C_c^\infty(X)$  for all non-trivial invariant differential operators  $D$ .*
- (ii) *If  $X$  is not split there exists a non-trivial invariant differential operator  $D$ , such that  $X$  is not  $D$ -convex and such that  $D$  is not injective on  $C_c^\infty(X)$ .*

**REMARK 1.** By regularization it follows that the statements of Theorem 2 and its corollary hold with  $C_c^\infty(X)$  replaced by the space of compactly supported distributions on  $X$ .

**REMARK 2.** An explicit example of an operator  $D$  as in part (ii) of Theorem 2 and its corollary is given in [5] (see also [20]), where it is shown that the “imaginary part”  $C'_1$  of the Casimir operator on a complex semisimple Lie group  $G'$  is not solvable. Viewing  $G'$  as a symmetric space for  $G' \times G'$  it is easily seen that  $\eta(C'_1) = 0$  (see [5, p. X.8]).

**The radial part**

Let  $D \in \mathbb{D}(G/H)$ . Choose a positive system  $\Sigma^+$  and let  $A^+ \subset A$  be the corresponding open chamber. Via the canonical map from  $G$  to  $G/H$  we identify  $A^+$  with a submanifold of  $X$ . According to [15, p. 259] there exists a unique differential operator  $\Pi(D)$  on  $A^+$  such that  $(Df)|_{A^+} = \Pi(D)(f|_{A^+})$  for all  $K$ -invariant smooth functions  $f$  on  $X$ .  $\Pi(D)$  is called the *radial part* of  $D$ . The following result establishes a connection between  $\Pi(D)$  and  $\eta(D)$ . It is a generalization of [12, p. 267, Lemma 26] (see also [15, p. 308, Prop. 5.23]).

Let  $\mathfrak{R}^+$  denote the ring of analytic functions  $\varphi$  on  $A^+$  which can be expanded in an absolutely convergent series on  $A^+$  with zero constant term:

$$\varphi = \sum_{\nu \in \Lambda} c_\nu e^{-\nu}, \quad c_\nu \in \mathbb{C}, c_0 = 0$$

where the sum is over the set  $\Lambda = \mathbb{N}\Sigma^+$  and where  $e^{-\nu}$  is defined by  $e^{-\nu}(a) = e^{-\nu(\log a)}$ .

**PROPOSITION 1.** *Let  $D \in \mathbb{D}(G/H)$ . There exist a finite number of elements  $v_i \in S(\mathfrak{a})$  and functions  $g_i \in \mathfrak{R}^+$  such that*

$$\Pi(D) = e^{-\rho} R_{\eta(D)} \circ e^\rho + \sum_i g_i R_{v_i} \tag{15}$$

on  $A^+$ . Moreover the order  $m$  of  $\Pi(D)$  equals the degree of  $\eta(D)$ , and we can select the  $v_i$  such that

$$\deg v_i \leq m - 1 \tag{16}$$

for all  $i$  (where a negative degree of  $v_i$  means that  $v_i = 0$ ). In particular,  $\Pi(D) = 0$  if and only if  $\eta(D) = 0$ .

*Proof.* The existence of the  $v_i$  and  $g_i$  such that (15) holds follows from [2, Lemma 3.9]. It remains to prove (16) (from the lemma of loc. cit. we only get that  $\deg v_i < \text{order}(D)$ , which is not sharp enough to conclude (16), because the order of  $\Pi(D)$  in general may be smaller than that of  $D$ ).

Let

$$\Pi(D) = \sum_{v \in \Lambda} e^{-v} R_{v_v} \tag{17}$$

be the expansion of  $\Pi(D)$  derived from (15), where  $v_v \in S(\mathfrak{a})$  and where  $v_0$  is given by  $v_0(\lambda) = \eta(D)(\lambda + \rho)$ . We claim that

$$\deg v_v \leq \deg v_0 - 1 \quad \text{for all } v \neq 0, \tag{18}$$

from which both the statement that  $\text{order } \Pi(D) = \deg \eta(D)$  and (16) follow. We shall obtain (18) by means of a recursion formula for the  $v_v$ , derived from the relation  $L_X D = D L_X$ , where  $L_X$  is the Laplace-Beltrami operator on  $X$  given in terms of the Casimir operator  $\omega \in U(\mathfrak{g})^H$  by  $L_X = R_\omega$ .

The radial part of  $L_X$  is easily computed (see [10, Eq. (4.12)]):

$$\Pi(L_X) = J^{-1/2} (L_A \circ J^{1/2} - L_A(J^{1/2})) \tag{19}$$

where  $L_A$  is the Laplacian on  $A$ , and  $J = \prod_{\alpha \in \Sigma^+} (e^\alpha - e^{-\alpha})^{p_\alpha} (e^\alpha + e^{-\alpha})^{q_\alpha}$ . Here  $p_\alpha$  and  $q_\alpha$  are certain integers given by root space dimensions, see [21, Thm. 8.1.1].

Put  $\tilde{\Pi}(D) = J^{1/2} \Pi(D) \circ J^{-1/2}$ , then it follows from the commutation relation  $[L_X, D] = 0$  and (19) that  $\tilde{\Pi}(D)$  commutes with  $L_A - d$ , where  $d$  is the function  $J^{-1/2} L_A(J^{1/2})$ . Expanding  $d$  in a power series  $d(a) = \sum_{\gamma \in \Lambda} d_\gamma a^{-\gamma}$  on  $A^+$  and expanding  $\tilde{\Pi}(D)$  in analogy with (17) as

$$\tilde{\Pi}(D) = \sum_{v \in \Lambda} e^{-v} R_{\tilde{v}_v}$$

we obtain the following expression

$$\sum_{\nu, \gamma \in \Lambda} ([L_{A^+}, e^{-\nu}]R_{\tilde{v}_\nu} - d_\gamma e^{-\nu} [e^{-\gamma}, R_{\tilde{v}_\nu}]) = 0.$$

Comparing coefficients to  $e^{-\nu}$  we get

$$[L_{A^+}, e^{-\nu}]R_{\tilde{v}_\nu} = \sum_{\gamma \in \Lambda, \nu - \gamma \in \Lambda} d_\gamma e^{-(\nu - \gamma)} [e^{-\gamma}, R_{\tilde{v}_{\nu - \gamma}}],$$

where the sum is finite. In this equation, if  $\nu \neq 0$  and  $\tilde{v}_\nu \neq 0$ , the left side is a differential operator on  $A^+$  of order  $1 + \deg \tilde{v}_\nu$ , whereas the order of the operator on the other side is less than the maximum of the degrees of all  $\tilde{v}_{\nu - \gamma}$ ,  $\gamma \in \Lambda \setminus \{0\}$ . In particular, it follows by an easy induction that  $\deg \tilde{v}_\nu \leq \deg \tilde{v}_0 - 2$  for  $\nu \neq 0$ .

In the series

$$\Pi(D) = J^{-1/2} \tilde{\Pi}(D) \circ J^{1/2} = J^{-1/2} \sum_{\nu \in \Lambda} e^{-\nu} R_{\tilde{v}_\nu} \circ J^{1/2}$$

it is seen that the only contribution in degree  $\deg \tilde{v}_0$  is obtained in the  $e^0$  term. Hence  $v_0$  and  $\tilde{v}_0$  have the same degree (in fact it is easily seen that  $\tilde{v}_0 = \eta(D)$ ), and  $v_\nu$  has a lower degree for all other  $\nu$ . From this the claimed property (18) of the  $v_\nu$  follows.

The final statement of the proposition follows from the previous statements. □

**PROOF OF LEMMA 4.** Assume  $\eta(D) = 0$  and let  $f$  be smooth and  $K$ -invariant. It follows from the final statement of Proposition 1 that  $Df = 0$  on  $A^+$ . Since  $\Sigma^+$  was arbitrary we conclude that  $Df = 0$  on an open dense subset of the submanifold  $AH$  of  $X$ . By  $G = KAH$  and the  $K$ -invariance of  $f$  we conclude that  $Df = 0$ . □

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