

The Campbell-Hausdorff Formula and Invariant Hyperfunctions

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Introduction

Let \mathbf{G} be a Lie group and \mathfrak{g} its Lie algebra. We denote by V the underlying vector space of \mathfrak{g} .

There is a canonical isomorphism between the ring $\mathbf{Z}(\mathfrak{g})$ of the biinvariant differential operators on \mathbf{G} and the ring $\mathbf{I}(\mathfrak{g})$ of the constant coefficient operators on V which are invariant by the adjoint action of \mathbf{G} . When \mathfrak{g} is semi-simple, this is the “Harish-Chandra isomorphism”; for a general Lie algebra, this was established by Duflo [4].

We shall prove here, that when \mathbf{G} is solvable the Duflo isomorphism extends to an isomorphism Φ of the algebra of “local” invariant hyperfunctions under the group convolution and the algebra of invariant hyperfunctions on V under additive convolution (the exact result will be stated below). This gives a partial answer to a conjecture of Rais [12].

The existence of such an isomorphism Φ is of importance for the harmonic analysis on \mathbf{G} , and for the study of the solvability of biinvariant operators on \mathbf{G} (see [7]). It reflects and explains the “orbit method” ([8, 9]), i.e. the correspondence between orbits of \mathbf{G} in V^* , the dual vector space of V , and unitary irreducible representations of \mathbf{G} : let T be an irreducible representation of \mathbf{G} , then the infinitesimal character of T is a character of the ring $\mathbf{Z}(\mathfrak{g})$. Let \mathcal{O} be an orbit in V^* , the map $\rho_{\mathcal{O}}(P) = P(f)$ ($f \in \mathcal{O}$) is a character of the ring $\mathbf{I}(\mathfrak{g})$ ($\mathbf{I}(\mathfrak{g})$ being identified with the ring of invariant polynomials on V^*). The principle of the orbit method is to assign to a (good) orbit \mathcal{O} a representation $T_{\mathcal{O}}$ of \mathbf{G} (or \mathfrak{g}), whose infinitesimal character corresponds to $\rho_{\mathcal{O}}$ via the isomorphism Φ . This is the technique used by M. Duflo to construct the ring isomorphism Φ .

Furthermore let $t_{\mathcal{O}}$ be (when defined) the distribution on V which is the Fourier transform of the canonical measure on the orbit \mathcal{O} , then $t_{\mathcal{O}}$ is clearly an invariant positive eigendistribution of every operator P in $\mathbf{I}(\mathfrak{g})$ of eigenvalue $\rho_{\mathcal{O}}(P)$. Kirillov conjectured that the global character of the representation $T_{\mathcal{O}}$ (when

* Supported in part by N.S.F. Contract number MCS76-02762

defined) should be intimately connected with the “orbit distribution” $\Phi^{-1}(t_\theta)$, as proven in numerous cases. It is an essential result of Duflo [4] that these “orbit distributions” are indeed eigenfunctions for every biinvariant operator P in $\mathbf{Z}(\mathfrak{g})$; as in Rais [11], this implies the local solvability of P [4].

We will here derived the existence of Φ from a property of the Campbell-Hausdorff formula, that we conjecture and can prove in the solvable case. It is then a natural corollary of our conjecture, that biinvariant operators are locally solvable and that “orbit distributions” are eigendistributions for $\mathbf{Z}(\mathfrak{g})$. Hence the correspondence between orbits and representations is already engraved in the structure of the multiplication law.

Let us describe with some details our technique and results: We denote by \mathfrak{g}_t the Lie algebra whose underlying vector space is V itself and in which the bracket $[\ast, \ast]_t$ is given by $[X, Y]_t = t[X, Y]$. Then \mathfrak{g}_t gives a deformation between \mathfrak{g} and the abelian Lie algebra, in which the fact is trivial.

In the course of the proof we encounter the following problem: Let \mathbf{L} be the free Lie algebra generated by two indeterminates x and y and $\hat{\mathbf{L}}$ its completion. Since $x + y - \log e^y e^x$ belongs to $[\hat{\mathbf{L}}, \hat{\mathbf{L}}]$, by Campbell-Hausdorff formula, we can write it in $x + y - \log e^y e^x = (1 - e^{-\text{ad } x})F + (e^{\text{ad } y} - 1)G$ for F and G in $\hat{\mathbf{L}}$. F and G are not uniquely determined by this property.

Conjecture. *For any Lie algebra \mathfrak{g} of finite dimension, we can find F and G such that they satisfy*

- a) $x + y - \log e^y e^x = (1 - e^{-\text{ad } x})F + (e^{\text{ad } y} - 1)G.$
- b) F and G give \mathfrak{g} -valued convergent power series on $(x, y) \in \mathfrak{g} \times \mathfrak{g}.$
- c) $\text{tr}((\text{ad } x)(\partial_x F); \mathfrak{g}) + \text{tr}((\text{ad } y)(\partial_y G); \mathfrak{g})$
 $= \frac{1}{2} \text{tr} \left(\frac{\text{ad } x}{e^{\text{ad } x} - 1} + \frac{\text{ad } y}{e^{\text{ad } y} - 1} - \frac{\text{ad } z}{e^{\text{ad } z} - 1} - 1; \mathfrak{g} \right).$

Here $z = \log e^x e^y$ and $\partial_x F$ (resp. $\partial_y G$) is the **End**(\mathfrak{g})-valued real analytic function defined by

$$\mathfrak{g} \ni a \mapsto \frac{d}{dt} F(x + ta, y)|_{t=0} \quad \left(\text{resp. } \mathfrak{g} \ni a \mapsto \frac{d}{dt} G(x, y + ta)|_{t=0} \right),$$

and tr denotes the trace of an endomorphism of \mathfrak{g} .

When \mathfrak{g} is nilpotent, this conjecture is easily verified because $(\text{ad } x)(\partial_x F)$, $1 - (\text{ad } x)/(e^{\text{ad } x} - 1)$ etc. are nilpotent endomorphisms of \mathfrak{g} so that their traces vanish. However, we get the following fact.

Proposition 0. *If \mathfrak{g} is solvable, then Conjecture is true.*

Let K be a non-empty closed cone in \mathfrak{g} . Let $\mathcal{S}(K)$ (resp. $\tilde{\mathcal{F}}(K)$) be the vector space of the germs at the unit element $e \in \mathbf{G}$ (resp. the origin $0 \in \mathfrak{g}$) of the functions (i.e. either distributions, or hyperfunctions or micro-functions) $u(\mathfrak{g})$ (resp. $\tilde{u}(x)$) such that $\text{supp } u \subset \exp K$ (resp. $\text{supp } \tilde{u} \subset K$) infinitesimally (see § 2) and that $u(\mathfrak{g}h\mathfrak{g}^{-1}) = |\det(\text{Ad}(\mathfrak{g}); \mathfrak{g})|^{-1} u(h)$ (resp. $\tilde{u}(\text{Ad}(\mathfrak{g})x) = |\det(\text{Ad}(\mathfrak{g}); \mathfrak{g})|^{-1} \tilde{u}(x)$). We shall set $j(x) = \det((1 - e^{-\text{ad } x})/\text{ad } x; \mathfrak{g})$ for $x \in \mathfrak{g}$ sufficiently near the origin. We

define the isomorphism $\Phi: \mathcal{I}(K) \rightarrow \tilde{\mathcal{I}}(K)$ by $(\Phi u)(x) = j(x)^{1/2} u(e^x)$ for $u \in \mathcal{I}(K)$. If two closed cones K_1 and K_2 satisfy $K_1 \cap (-K_2) = \{0\}$, then we can define the product $\mathcal{I}(K_1) \times \mathcal{I}(K_2) \rightarrow \mathcal{I}(K_1 + K_2)$ (resp. $\tilde{\mathcal{I}}(K_1) \times \tilde{\mathcal{I}}(K_2) \rightarrow \tilde{\mathcal{I}}(K_1 + K_2)$) by the convolution $*$, i.e.

$$(u * v)(g) = \int_{\mathbf{G}} u(h)v(h^{-1}g)dh \quad \text{and} \quad (\tilde{u} * \tilde{v})(x) = \int_{\mathfrak{g}} \tilde{u}(y)\tilde{v}(-y+x)dy.$$

The exact statement which we shall prove is the following:

Theorem. *If Conjecture is true for the group \mathbf{G} , then we have*

$$(\Phi u) * (\Phi v) = \Phi(u * v)$$

for $u \in \mathcal{I}(K_1)$ and $v \in \mathcal{I}(K_2)$.

If we apply this theorem when v is supported at the origin, then we obtain the following corollary:

Corollary 0. *Suppose that Conjecture is true for \mathbf{G} , then with any biinvariant differential operator P on \mathbf{G} we can associate a constant coefficient differential operator \tilde{P} on \mathfrak{g} so that $\tilde{P}\Phi(u) = \Phi(Pu)$ holds for any $u \in \mathcal{I}(\mathfrak{g})$.*

In paragraph 4, we will prove directly this particular case of our theorem. In fact, applying the same technique, we can prove a more precise result, giving a partial answer to a conjecture of Dixmier.

Let $\gamma(P) = \beta(D(j^{1/2})P)$ the Duflo isomorphism from $\mathbf{I}(\mathfrak{g})$ to $\mathbf{Z}(\mathfrak{g})$, where β is the symmetrization map and $D(j^{1/2})$ the ‘‘differential’’ operator (of infinite order) defined by $j^{1/2}$, let us look at the operator $\gamma(P)$ as a biinvariant differential operator on \mathbf{G} ; we denote by $(\exp)^*(\gamma(P))$ the differential operator on \mathfrak{g} with analytic coefficients, which is the inverse image of $\gamma(P)$ by the exponential mapping. Let D be the ring of the germs at 0 of differential operators with analytic coefficients. We consider the left ideal \mathcal{L} of D generated by the elements $\langle [A, x], \partial_x \rangle + \text{tr}(\text{ad } A; \mathfrak{g})$, $A \in \mathfrak{g}$ (here $\langle [A, x], \partial_x \rangle$ is the adjoint vector field given by $\frac{d}{d\varepsilon} \varphi(\exp \varepsilon A \cdot x)|_{\varepsilon=0}$). Every invariant distribution on \mathfrak{g} is annihilated by \mathcal{L} .

So Corollary 0 is implied by:

Corollary 1. *Suppose that Conjecture is true for \mathbf{G} , then*

$$(\exp)^*(\gamma(P)) - j(x)^{-\frac{1}{2}} P j(x)^{\frac{1}{2}} \in \mathcal{L}.$$

Since Conjecture is solved in the solvable case the above theorem and its corollaries are true for a solvable group \mathbf{G} . Recall that the result stated in Corollary 0 holds for \mathfrak{g} semi-simple as proved by Harish-Chandra [6]. Howe [16] says that he proved Theorem for a nilpotent group \mathbf{G} and a restricted class of functions u, v .

Acknowledgement. We wish to thank Weita Chang, Dixmier, Duflo, Rais, and acknowledge that their questions and their work have stimulated our work.

§1

For The Theory of Microfunctions, we Refer to [1, 10, 15]. Let \mathbf{G} be a Lie group, \mathfrak{g} its Lie algebra and $\exp: \mathfrak{g} \rightarrow G$ the exponential map. Let \mathbf{M} be a real analytic manifold on which \mathbf{G} acts real analytically. A hyperfunction $u(x)$ on \mathbf{M} is called a *relative invariant* with respect to a character χ of G if $u(gx) = \chi(g)u(x)$ holds on $G \times \mathbf{M}$. Here $u(gx)$ is the pull-back of u by the map $r: \mathbf{G} \times \mathbf{M} \rightarrow \mathbf{M}$ defined by $(g, x) \mapsto gx$, and $\chi(g)u(x)$ is the product of a real analytic function $\chi(g)$ on $\mathbf{G} \times \mathbf{M}$ and the pull-back of u by the projection from $\mathbf{G} \times \mathbf{M}$ onto \mathbf{M} . More generally, let A be a subset of M , $\mathbf{G}_A = \{g \in \mathbf{G}; gA = A\}$. A hyperfunction $u(x)$ defined in a neighborhood U of A is called *relative invariant* locally at A if there is a neighborhood W of $\mathbf{G}_A \times A$ such that $r(W) \subset U$ and that $u(gx) = \chi(g)u(x)$ on W .

For any $X \in \mathfrak{g}$, we denote by D_X the vector field defined by $(D_X u)(x) = \frac{d}{dt} u(\exp(-tX)x)|_{t=0}$, and by $\delta\chi$ the derivative of χ (i.e. $\delta\chi(X) = \frac{d}{dt} \chi(\exp tX)|_{t=0}$).

Lemma 1.1. *If u is a relative invariant locally on A hyperfunction then $(D_X + \delta\chi(X))u = 0$ in a neighborhood of A for any $X \in \mathfrak{g}$.*

Proof. We define the map $\varphi: \mathbb{R} \times \mathbf{M} \rightarrow \mathbf{G} \times \mathbf{M}$ by $(t, x) \mapsto (\exp(-tX), x)$. Then the pull-back of $u(gx)$ is the pull-back $(r\varphi)^*u$ of u by the map $r \circ \varphi$, and the pull-back of $\chi(g)u(x)$ is $\chi(e^{-tX})u(x)$. Since $r \circ \varphi$ has maximal rank, this is justified. Thus $(r \circ \varphi)^*u = \chi(e^{-tX})u(x)$. If we differentiate the both-sides with respect to t , and restrict them at the variety $t=0$ in $\mathbb{R} \times \mathbf{M}$, we obtain $D_X u$ from the left hand side and $-\delta\chi(X)u$ from the right hand side. Q.E.D.

§2

Let \mathbf{G} be a Lie group, \mathfrak{g} its Lie algebra and $\exp: \mathfrak{g} \rightarrow \mathbf{G}$ the exponential map. We denote by $\mathbf{d}\mathfrak{g}$ the left invariant Haar measure and by $\mathbf{d}x$ the Euclidean measure on \mathfrak{g} . After the normalization, $\mathbf{d}\mathfrak{g}$ and $\mathbf{d}x$ are related under the exponential map by the formula: $d(e^x) = j(x)dx$ where $j(x) = \det((1 - e^{-\text{ad}x})/\text{ad}x; \mathfrak{g})$ in a neighborhood of $x=0$, because the derivative of $\exp x$ at x is given by $(1 - e^{-\text{ad}x})/\text{ad}x$ when we identify $\mathbf{T}\mathbf{G}$ with $\mathfrak{g} \times \mathbf{G}$ by the left translation. We define the character $\chi_0(g)$ of G by $|\det(\text{Ad}(g); \mathfrak{g})|$, we denote by $d\chi_0$ the corresponding character of \mathfrak{g} , i.e. $d\chi_0(x) = \text{tr}(\text{ad}x; \mathfrak{g})$.

Let A and B be subsets of a C^1 -manifold \mathbf{M} , x a point in \mathbf{M} . Take a local coordinate system (x_1, \dots, x_l) of \mathbf{M} . The set of limits of the sequence $a_n(y_n - z_n)$ where $a_n > 0$, $y_n \in A$, $z_n \in B$ and y_n, z_n converge to x when $n \rightarrow \infty$, is denoted by $\mathbf{C}_x(A; B)$ regarded as a closed subset of the tangent space $\mathbf{T}_x\mathbf{M}$ of \mathbf{M} at x . $\mathbf{C}_x(A; \{x\})$ is simply denoted by $\mathbf{C}_x(A)$. If f is a differential map from \mathbf{M} to a C^1 manifold N , then we have $(df)_x(\mathbf{C}_x(A; B)) \subset \mathbf{C}_{f(x)}(fA; fB)$. If $\mathbf{C}_x(A; B) \cap \text{Ker } df(x) = \{0\}$, then there is a neighborhood U of x such that

$$(df)_x \mathbf{C}_x(A; B) = \mathbf{C}_{f(x)}(f(A \cap U); f(B \cap U)).$$

If $C_x(A; B) = \{0\}$, then x is an isolated point of \bar{A} and \bar{B} . $C_x(A; B) = \emptyset$ if and only if $\bar{A} \cap \bar{B} \neq x$.

Let K be a closed cone of \mathfrak{g} . We shall denote by $\mathcal{S}(K)$ (resp. $\tilde{\mathcal{S}}(K)$) the space of the germs of function $u(g)$ (resp. $\tilde{u}(x)$) on \mathbf{G} (resp. on \mathfrak{g}) at $e \in \mathbf{G}$ (resp. $0 \in \mathfrak{g}$) satisfying

$$(2.1) \quad C_e(\text{supp } u) \subset K \subset \mathfrak{g} = \mathbf{T}_e \mathbf{G} \quad (\text{resp. } C_0(\text{supp } \tilde{u}) \subset K \subset \mathfrak{g} = \mathbf{T}_0 \mathfrak{g})$$

and

$$(2.2) \quad u \text{ is a relative invariant locally at } e \text{ with respect to the character } \chi_0(g)^{-1}.$$

Let K_1 and K_2 be two closed cones in \mathfrak{g} such that $K_1 \cap (-K_2) = \{0\}$. If $u \in \mathcal{S}(K_1)$ and $v \in \mathcal{S}(K_2)$, then $(\text{supp } u) \cap (\text{supp } v)^{-1}$ is contained in $\{e\}$ locally. Suppose that u and v are defined on a neighborhood U_0 of e . For any open neighborhood $U \subset U_0$ of e , we can find neighborhoods W and V of e such that $W \subset U$, $W^{-1} \subset U$, $\{h \in W; h \in \text{supp } u, h^{-1} \in \text{supp } v\} \subset \{e\}$ and that the map $(g, h) \mapsto g$ from $\{(g, h) \in V \times W; h^{-1}g \in \text{supp } v, h \in \text{supp } u\}$ to V is a proper map. Hence we can define $(u * v)(g)$ by

$$\int_W u(h)v(h^{-1}g)dh \quad \text{on } g \in V.$$

This gives the bilinear homomorphism $\mathcal{S}(K_1) \times \mathcal{S}(K_2) \rightarrow \mathcal{S}(K_1 + K_2)$ because $C_e((\text{supp } u) \cdot (\text{supp } v)) \subset K_1 + K_2$. In the same way, we can define the convolution

$$(\tilde{u} * \tilde{v})(x) = \int_{\mathfrak{g}} \tilde{u}(y)\tilde{v}(-y+x)dy$$

which gives the homomorphism $\tilde{\mathcal{S}}(K_1) \times \tilde{\mathcal{S}}(K_2) \rightarrow \tilde{\mathcal{S}}(K_1 + K_2)$.

Note that if u belongs to $\mathcal{S}(\mathfrak{g})$, then we have $\chi_0(g)u(g) = u(g)$. In fact, if we restrict the identity $u(g_1g_1^{-1}) = \chi_0(g_1)^{-1}u(g)$ on the submanifold $\{(g_1, g) \in \mathbf{G} \times \mathbf{G}; g_1 = g^{-1}\}$, then we obtain the above identity. Hence we have $u(g) = \chi_0(g)^\lambda u(g)$ for any $\lambda \in \mathbb{C}$. We shall define the isomorphism $\Phi: \mathcal{S}(K) \rightarrow \tilde{\mathcal{S}}(K)$ by $(\Phi u)(x) = j(x)^{\frac{1}{2}}u(e^x)$. The above remark shows us $(\Phi u)(x) = \chi_0(e^x)^\lambda j(x)^{\frac{1}{2}}u(e^x)$ for any λ .

For any $\tilde{u}(x)$ in $\tilde{\mathcal{S}}(\mathfrak{g})$, we have $d\chi_0(x)\tilde{u}(x) = 0$. In fact, by Lemma 1.1, we have $\langle [A, x], \partial_x \rangle \tilde{u}(x) = -d\chi_0(A)\tilde{u}(x)$ for any $A \in \mathfrak{g}$. Here, for any \mathfrak{g} -valued real analytic function $E(x)$ on \mathfrak{g} , $\langle E(x), \partial_x \rangle$ is the vector field defined by $\langle E(x), \partial_x \rangle u(x) = \frac{d}{dt}u(x + tE(x))|_{t=0}$. Thus, we have the identity $\langle [A, x], \partial_x \rangle \tilde{u}(x) = -d\chi_0(A)\tilde{u}(x)$ on $(x, A) \in \mathfrak{g} \times \mathfrak{g}$. If we restrict this on the submanifold $A = x$, we obtain $d\chi_0(x)\tilde{u}(x) = 0$. These observations also show the following:

Let us denote by \mathbf{G}_0 the kernel of χ_0 and \mathfrak{g}_0 its Lie algebra. Then, \mathbf{G}_0 is a unimodular group. For any $u \in \mathcal{S}(\mathfrak{g})$, we can find an absolute invariant v on \mathbf{G}_0 such that $u = v\delta(\chi_0)$. Similarly, for any $\tilde{u} \in \tilde{\mathcal{S}}(\mathfrak{g})$, we can find an absolute invariant \tilde{v} on \mathfrak{g}_0 such that $\tilde{u} = \tilde{v}\delta(d\chi_0)$. Thus we can reduce the study of $\mathcal{S}(\mathfrak{g})$ and $\tilde{\mathcal{S}}(\mathfrak{g})$ into the case where the group is unimodular, although we will not employ this fact.

§3. We Shall Prove Theorem

Take two closed cones K_1 and K_2 of \mathfrak{g} such that $K_1 \cap (-K_2) = \{0\}$ and two functions u in $\mathcal{S}(K_1)$ and v in $\mathcal{S}(K_2)$. Set $w(\mathfrak{g}) = \int_{\mathfrak{g}} u(h)v(h^{-1}\mathfrak{g})d\mathfrak{h}$, and $\tilde{u} = \Phi u$, $\tilde{v} = \Phi v$, $\tilde{w} = \Phi w$.

In order to prove Theorem we shall compute \tilde{w} .

$$\begin{aligned} \tilde{w}(z) &= j(z)^{\frac{1}{2}} \int_{\mathfrak{g}} u(h)v(h^{-1}e^z)dh \\ &= j(z)^{\frac{1}{2}} \int_{\mathfrak{g}} u(e^x)v(e^{-x}e^z)j(x)dx \\ &= j(z)^{\frac{1}{2}} \int_{\mathfrak{g}} dx \int_{\mathfrak{g}} dy u(e^x)v(e^y)j(x)\delta(y - \log e^{-x}e^z). \end{aligned}$$

Lemma 3.1. $\delta(y - \log e^{-x}e^z) = j(y)j(z)^{-1} \delta(z - \log e^x e^y)$.

Proof. We have $\delta(y - f(z)) = |Jf|^{-1} \delta(z - f^{-1}(y))$ where Jf is the Jacobian of f . Setting $f(z) = \log e^{-x}e^z$, we shall apply this. We have, for $a \in \mathfrak{g}$

$$f(z + \varepsilon a) = \log e^{-x}e^{z + \varepsilon a}$$

which equals $\log e^{-x}e^z \exp(\varepsilon(1 - e^{-\text{ad}z})/\text{ad}z) a$ modulo ε^2 . As we can set $y = \log e^{-x}e^z$, this is equal to

$$\log e^y \exp(\varepsilon(1 - e^{-\text{ad}z})/\text{ad}z) a = y + \varepsilon \frac{\text{ad}y}{1 - e^{-\text{ad}y}} \frac{1 - e^{-\text{ad}z}}{\text{ad}z} a \text{ modulo } \varepsilon^2.$$

Thus we obtain $Jf = \det \frac{\text{ad}y}{1 - e^{-\text{ad}y}} \frac{1 - e^{-\text{ad}z}}{\text{ad}z}$, which implies the desired result. Q.E.D.

By this lemma, we have

$$\begin{aligned} (3.1) \quad \tilde{w}(z) &= \iint u(e^x)v(e^y)j(x)j(y)j(z)^{-\frac{1}{2}} \delta(z - \log e^x e^y) dx dy \\ &= \iint \left(\frac{j(x)j(y)}{j(z)} \right)^{\frac{1}{2}} \tilde{u}(x)\tilde{v}(y)\delta(z - \log e^x e^y) dx dy. \end{aligned}$$

We want to prove that this integral equals

$$(\tilde{u} * \tilde{v})(z) = \int \tilde{u}(x)\tilde{v}(y)\delta(z - x - y) dx dy.$$

Given a vector space V and two functions \tilde{u} and \tilde{v} on V , given a structure μ of Lie algebra on V , we want to prove for the Lie algebra $\mathfrak{g} = (V, \mu)$ the equality:

$$\int \left(\frac{j(x)j(y)}{j(z)} \right)^{\frac{1}{2}} \tilde{u}(x)\tilde{v}(y)\delta(z - \log e^x e^y) dx dy = \int \tilde{u}(x)\tilde{v}(y)\delta(z - x - y) dx dy.$$

If we consider the Lie algebra $\mathfrak{g}_t = (V, t\mu)$ i.e. $[x, y]_t = t[x, y]$, the first member of the equality becomes

$$(3.2) \quad \varphi_t(z) = \int \left(\frac{j(tx)j(ty)}{j(tz)} \right)^{\frac{1}{2}} \tilde{u}(x)\tilde{v}(y)\delta\left(z - \frac{1}{t} \log e^{tx} e^{ty}\right) dx dy,$$

and this must be equal to the second member which is the value of φ_t for $t=0$. Therefore it is enough to show that φ_t does not depend on t , or equivalently $\frac{\partial}{\partial t} \varphi_t = 0$. Let us calculate this derivative.

Lemma 3.2. *Let $F(x, y)$ and $G(x, y)$ be two \mathfrak{g} -valued real analytic functions on $(x, y) \in \mathfrak{g} \times \mathfrak{g}$ defined in a neighborhood of the origin. Suppose that $F(0, 0) = G(0, 0) = 0$ and that*

$$x + y - \log e^y e^x = (1 - e^{-\text{ad}x})F(x, y) + (e^{\text{ad}y} - 1)G(x, y).$$

Then, we have

$$(3.3) \quad \frac{\partial}{\partial t} \frac{1}{t} \log e^{tx} e^{ty} = \left\langle \left\langle \left[x, \frac{1}{t} F(tx, ty) \right], \partial_x \right\rangle + \left\langle \left[y, \frac{1}{t} G(tx, ty) \right], \partial_y \right\rangle \right\rangle \frac{1}{t} \log e^{tx} e^{ty}.$$

Here $\langle A(x), \partial_x \rangle$ is the derivation defined by

$$\langle A(x), \partial_x \rangle u(x) = \frac{d}{d\varepsilon} u(x + \varepsilon A(x))|_{\varepsilon=0}.$$

Proof. Set $F_t = t^{-1} F(tx, ty)$ and $G_t = t^{-1} G(tx, ty)$. Then, the right hand side of (3.3) is the value of

$$t^{-1} \frac{d}{d\varepsilon} \log \exp(tx + \varepsilon [tx, F_t]) \exp(ty + \varepsilon [ty, G_t])$$

at $\varepsilon=0$. We shall calculate

$$A = \exp(tx + \varepsilon [tx, F_t]) \exp(ty + \varepsilon [ty, G_t])$$

modulo ε^2 . We have

$$\begin{aligned} \exp(tx + \varepsilon [tx, F_t]) &= e^{tx} \exp \varepsilon \frac{1 - e^{-\text{ad}tx}}{\text{ad}(tx)} [tx, F_t] \\ &= e^{tx} \exp \varepsilon (1 - e^{-\text{ad}tx}) F_t \quad \text{modulo } \varepsilon^2, \end{aligned}$$

and similarly $\exp(ty + \varepsilon [ty, G_t]) = \exp \varepsilon (e^{\text{ad}ty} - 1) G_t \exp ty$ modulo ε^2 . Thus, we have

$$\begin{aligned} A &= e^{tx} \exp \varepsilon ((1 - e^{-\text{ad}tx}) F_t + (e^{\text{ad}ty} - 1) G_t) e^{ty} \\ &= e^{tx} \exp \varepsilon \left(x + y - \frac{1}{t} \log e^{ty} e^{tx} \right) e^{ty} \\ &= e^{(t+\varepsilon)x} \exp \varepsilon \left(y - \frac{1}{t} \log e^{ty} e^{tx} \right) e^{ty} \\ &= e^{(t+\varepsilon)x} e^{ty} \exp \varepsilon \left(y - \frac{1}{t} \log e^{tx} e^{ty} \right) \\ &= e^{(t+\varepsilon)x} e^{(t+\varepsilon)y} \exp -\varepsilon \left(\frac{1}{t} \log e^{tx} e^{ty} \right) \quad \text{modulo } \varepsilon^2. \end{aligned}$$

We have therefore

$$\begin{aligned} \log A &= \log e^{(t+\varepsilon)x} e^{(t+\varepsilon)y} - \frac{\varepsilon}{t} \log e^{tx} e^{ty} \\ &= \frac{t}{t+\varepsilon} \log e^{(t+\varepsilon)x} e^{(t+\varepsilon)y}. \end{aligned}$$

This implies Lemma 3.2. Q.E.D.

This lemma shows in particular

$$(3.4) \quad \frac{\partial}{\partial t} \delta \left(z - \frac{1}{t} \log e^{tx} e^{ty} \right) = (\langle [x, F_t], \partial_x \rangle + \langle [y, G_t], \partial_y \rangle) \delta \left(z - \frac{1}{t} \log e^{tx} e^{ty} \right).$$

Therefore, integrating by parts, we have the equality

$$\begin{aligned} (3.5) \quad p_1 &= \int \left(\frac{j(tx)j(ty)}{j(tz)} \right)^{\frac{1}{2}} \tilde{u}(x) \tilde{v}(y) \frac{\partial}{\partial t} \delta \left(z - \frac{1}{t} \log e^{tx} e^{ty} \right) dx dy \\ &= - \int \left\{ \langle [x, F_t], \partial_x \rangle + \langle [y, G_t], \partial_y \rangle + \operatorname{div}_x [x, F_t] \right. \\ &\quad \left. + \operatorname{div}_y [y, G_t] \right\} \left(\frac{j(tx)j(ty)}{j(tz)} \right)^{\frac{1}{2}} \tilde{u}(x) \tilde{v}(y) \delta \left(z - \frac{1}{t} \log e^{tx} e^{ty} \right) dx dy. \end{aligned}$$

Here div_x (resp. div_y) signifies the divergent with respect to the variable x (resp. y), i.e. the function $\operatorname{div}_x E(x)$ is the sum of the vector field $\langle E(x), \partial_x \rangle$ and its formal adjoint.

If a function $\varphi(x)$ satisfies $\varphi(\operatorname{Ad}(g)x) = \chi(g)\varphi(x)$ with a character $\chi(g)$, then we have

$$\langle [A, x], \partial_x \rangle \varphi = (\delta \chi)(A) \varphi(x) \quad \text{for } A \in \mathfrak{g}.$$

Here, $\delta \chi$ is the derivative of χ . Hence, if φ is an absolute invariant, φ and $\langle [A, x], \partial_x \rangle$ commute. Since $(j(x)j(y)/j(z))^{\frac{1}{2}}$ is an absolute invariant

$$\langle [x, F_t], \partial_x \rangle + \langle [y, G_t], \partial_y \rangle + \operatorname{div}_x [x, F_t] + \operatorname{div}_y [y, G_t]$$

commutes with this function. Since $\tilde{u}(x)$ is a relative invariant with respect to the character $|\det(\operatorname{Ad}(g); \mathfrak{g})^{-1}|$, we have

$$\langle [A, x], \partial_x \rangle \tilde{u}(x) = -\operatorname{tr}(\operatorname{ad} A) \tilde{u}(x).$$

Thus, we obtain

$$(3.6) \quad p_1 = - \int (\operatorname{tr}(\operatorname{ad}(F_t + G_t), \mathfrak{g}) + \operatorname{div}_x [x, F_t] + \operatorname{div}_y [y, G_t]) (j(tx)j(ty)/j(tz))^{\frac{1}{2}} \tilde{u}(x) \tilde{v}(y) \delta \left(z - \frac{1}{t} \log e^{tx} e^{ty} \right) dx dy.$$

Lemma 3.3. $\frac{\partial}{\partial t} \log j(tx) = \operatorname{tr} \left(\frac{\operatorname{ad} x}{e^{t \operatorname{ad} x} - 1} - \frac{1}{t} \right).$

Proof.

$$\begin{aligned} \frac{\partial}{\partial t} \log \det \frac{1 - e^{-\text{ad} t x}}{\text{ad}(t x)} &= \text{tr} \frac{\text{ad} t x}{1 - e^{-\text{ad} t x}} \frac{\partial}{\partial t} \frac{1 - e^{-\text{ad} t x}}{\text{ad} t x} \\ &= \text{tr} \left(\frac{\text{ad} x}{e^{t \text{ad} x} - 1} - \frac{1}{t} \right). \end{aligned}$$

By this lemma we have

$$\frac{\partial}{\partial t} \left(\frac{j(t x) j(t y)}{j(t z)} \right)^{\frac{1}{2}} = \frac{1}{2} \text{tr} \left(\frac{\text{ad} x}{e^{t \text{ad} x} - 1} + \frac{\text{ad} y}{e^{t \text{ad} y} - 1} - \frac{\text{ad} z}{e^{t \text{ad} z} - 1} - \frac{1}{t} \right) \left(\frac{j(t x) j(t y)}{j(t z)} \right)^{\frac{1}{2}}.$$

We obtain finally

$$\begin{aligned} \frac{\partial}{\partial t} \varphi_t &= - \int \left\{ \text{div}_x [x, F_t] + \text{div}_y [y, G_t] + \text{tr} \text{ad}(F_t + G_t) \right. \\ &\quad \left. - \frac{1}{2} \text{tr} \left(\frac{\text{ad} x}{e^{t \text{ad} x} - 1} + \frac{\text{ad} y}{e^{t \text{ad} y} - 1} - \frac{\text{ad} z}{e^{t \text{ad} z} - 1} - \frac{1}{t} \right) \right\} \\ &\quad \cdot \left(\frac{j(t x) j(t y)}{j(t z)} \right)^{\frac{1}{2}} \tilde{u}(x) \tilde{v}(y) \delta \left(z - \frac{1}{t} \log e^{t x} e^{t y} \right) dx dy. \end{aligned}$$

In order to see that $\partial \varphi_t / \partial t$ vanishes, it is enough to show

$$(3.7) \quad \text{div}_x [x, F_t] + \text{div}_y [y, G_t] + \text{tr} \text{ad}(F_t + G_t) - \frac{1}{2} \text{tr} \left(\frac{\text{ad} x}{e^{t \text{ad} x} - 1} + \frac{\text{ad} y}{e^{t \text{ad} y} - 1} - \frac{\text{ad} z}{e^{t \text{ad} z} - 1} - \frac{1}{t} \right) = 0$$

when $z = \frac{1}{t} \log e^{t x} e^{t y}$. Since the left hand side of this formula is homogeneous of degree 1 when we assign degree -1 to t and degree 1 to x and y , it is enough to show (3.7) when $t = 1$.

For a \mathfrak{g} -valued function $A(x)$, let us denote by $\partial_x A$ the endomorphism of \mathfrak{g} defined by $\mathfrak{g} \ni a \mapsto \frac{d}{dt} A(x + t a)|_{t=0}$. Then $\text{div}_x A(x) = \text{tr} \partial_x A(x)$.

Since $\partial_x [x, A(x)] = (\text{ad} x) \partial_x A - \text{ad} A$, the formula (3.7) is equivalent to

$$(3.8) \quad \text{tr}(\text{ad} x)(\partial_x F) + \text{tr}(\text{ad} y)(\partial_y G) = \frac{1}{2} \text{tr} \left(\frac{\text{ad} x}{e^{\text{ad} x} - 1} + \frac{\text{ad} y}{e^{\text{ad} y} - 1} - \frac{\text{ad} z}{e^{\text{ad} z} - 1} - 1 \right)$$

with $z = \log e^x e^y$. This completes the proof of Theorem.

§4. Biinvariant Differential Operators

We consider the algebra $\mathbf{I}(\mathfrak{g})$ of the \mathbf{G} -invariant elements of $\mathbf{S}(\mathfrak{g})$. We identify $\mathbf{S}(\mathfrak{g})$ with the algebra of constant coefficient differential operators on \mathfrak{g} , hence $\mathbf{I}(\mathfrak{g})$ is identified with the ring of constant coefficient differential operators on \mathfrak{g}

invariant by the action of \mathbf{G} . We consider the universal enveloping algebra $\mathbf{U}(\mathfrak{g})$ of \mathfrak{g} and its center $\mathbf{Z}(\mathfrak{g})$. We identify $\mathbf{U}(\mathfrak{g})$ with the algebra of the left invariant differential operators, hence $\mathbf{Z}(\mathfrak{g})$ will be identified with the ring of biinvariant differential operators on \mathbf{G} .

We denote by δ the Dirac function on \mathbf{G} supported at the unit e , then $u * \delta = \delta * u = u$. On the other hand, we have $P(u * v) = u * Pv$ for $P \in \mathbf{U}(\mathfrak{g})$. This shows that $Pu = u * P\delta$. We shall denote by the same letter δ the Dirac function on \mathfrak{g} supported at the origin. Similarly if $P \in \mathbf{S}(\mathfrak{g})$, $Pu = u * P\delta = P\delta * u$. We shall denote by $(\exp)^*$ (resp. $(\exp)_*$) the pull-back of functions or differential operators on \mathbf{G} to those on \mathfrak{g} (resp. the inverse of $(\exp)^*$), by the exponential map.

We shall denote by β the linear mapping from $\mathbf{S}(\mathfrak{g})$ onto $\mathbf{U}(\mathfrak{g})$ obtained by symmetrization. We have $(\beta(P)\varphi)(e) = (P\tilde{\varphi})(0)$ with $\tilde{\varphi}(x) = \varphi(e^x)$, hence $(\beta(P)\delta)(e^x) = j(-x)^{-1}(P\delta)(x)$.

For a real analytic function $f(x)$ on \mathfrak{g} defined on a neighborhood of the origin, and $P \in \mathbf{S}(\mathfrak{g})$, we define

$$D(f)P \in \mathbf{S}(\mathfrak{g}) \quad \text{by} \quad ((D(f)P)\delta)(x) = f(-x)P\delta(x),$$

or

$$((D(f)P)\varphi)(0) = P(x \mapsto f(x)\varphi(x))(0).$$

We shall denote by γ the map from $\mathbf{I}(\mathfrak{g})$ onto $\mathbf{Z}(\mathfrak{g})$ defined by $P \mapsto \beta(D(j^{\frac{1}{2}})P)$.

Duflo [4] has proved that for any Lie algebra \mathfrak{g} , γ is an isomorphism of the rings $\mathbf{I}(\mathfrak{g})$ and $\mathbf{Z}(\mathfrak{g})$.

We have seen that for any $P \in \mathbf{I}(\mathfrak{g})$,

$$\chi_0(e^x)(P\delta)(x) = P\delta(x),$$

and hence $\chi_0(e^x)$ and P commute. In fact,

$$\chi_0(e^{x-y})(P\delta)(x-y) = (P\delta)(x-y)$$

and this implies

$$\chi_0(e^x)(P\delta)(x-y) = \chi_0(e^y)(P\delta)(x-y).$$

Let us denote by $\mathfrak{g}_0 = \{A \in \mathfrak{g}; \text{tr ad } A = 0\}$, this implies that $P \in \mathbf{S}(\mathfrak{g}_0)$ (see also [3, 13]). In particular, we have $j(x)^{\frac{1}{2}}(P\delta)(x) = j(-x)^{\frac{1}{2}}(P\delta)(x)$, as $j(x) = (\det e^{-\text{ad } x})j(-x)$. So we have $\Phi(\gamma(P)\delta) = P\delta$. If we take $v = \gamma(P)\delta$ then we can get from Theorem the following proposition.

Proposition 4.1. *If Conjecture is true for \mathfrak{g} , then for every $\tilde{u} \in \tilde{\mathcal{F}}(\mathfrak{g})$ and $P \in \mathbf{I}(\mathfrak{g})$*

$$((\exp)^* \gamma(P))\tilde{u} = (j(x)^{-\frac{1}{2}}Pj(x)^{\frac{1}{2}})\tilde{u}.$$

(In particular γ is an isomorphism of the ring $\mathbf{I}(\mathfrak{g})$ and $\mathbf{Z}(\mathfrak{g})$.)

However, we can get a more precise result applying the same method as in the preceding paragraphs. Let us denote by \mathbf{D} the ring of the germs of the differential operators at the origin.

Proposition 4.2. *Suppose that Conjecture is true for \mathfrak{g} , then for any $P \in \mathbf{I}(\mathfrak{g})$*

$$j(x)^{\frac{1}{2}}((\exp)^* \gamma(P))j(x)^{-\frac{1}{2}} - P$$

is contained in the left ideal of \mathbf{D} generated by the $(\langle [A, x], \partial_x \rangle + \text{tr ad } A)$'s ($A \in \mathfrak{g}$).

(As we have $(\langle [A, x], \partial_x \rangle + \text{tr ad } A) \tilde{u}(x) = 0$ for every $\tilde{u} \in \tilde{\mathcal{F}}(\mathfrak{g})$, this implies Proposition 4.1.)

Proof. Remark that for $P \in \mathbf{S}(\mathfrak{g})$, $\exp^*(\beta(P))$ is the differential operator defined by

$$((\exp)^* \beta(P)u)(x) = P_y(u(\log e^x e^y))|_{y=0},$$

where P_y means that P operates on the y variable. Hence

$$Q = j(x)^{\frac{1}{2}}((\exp)^* \gamma(P))j(x)^{-\frac{1}{2}}$$

is the operator:

$$(Qu)(x) = P_y \left(\frac{j(x)^{\frac{1}{2}} j(y)^{\frac{1}{2}}}{j(\log e^x e^y)^{\frac{1}{2}}} u(\log e^x e^y) \right) \Big|_{y=0}.$$

As before we introduce the Lie algebra \mathfrak{g}_t and the corresponding operator Q_t , then

$$(Q_t u)(x) = P_y \left(\frac{j(tx)^{\frac{1}{2}} j(ty)^{\frac{1}{2}}}{j(\log e^{tx} e^{ty})^{\frac{1}{2}}} u \left(\frac{1}{t} \log e^{tx} e^{ty} \right) \right) \Big|_{y=0}.$$

Let us remark that if we define the left ideal \mathcal{L}_t of \mathbf{D} generated by the element $\langle [x, A]_t, \partial_x \rangle + \text{tr}(\text{ad}_t A; \mathfrak{g}_t)$ then for $t \neq 0$ $\mathcal{L}_t = \mathcal{L}$. Hence we have to prove that: $Q_t - P \in \mathcal{L}$. As $Q_0 = P$, it is sufficient to prove that $\frac{\partial}{\partial t} Q_t \in \mathcal{L}$, where

$$\begin{aligned} \left(\left(\frac{\partial}{\partial t} Q_t \right) u \right) (x) &= \frac{\partial}{\partial t} (Q_t u)(x) \\ &= P_y \left(\frac{\partial}{\partial t} \frac{j(tx)^{\frac{1}{2}} j(ty)^{\frac{1}{2}}}{j(\log e^{tx} e^{ty})^{\frac{1}{2}}} u \left(\frac{1}{t} \log e^{tx} e^{ty} \right) \right) \Big|_{y=0}. \end{aligned}$$

Let F and G be as in Lemma 3.2,

$$F_t(x, y) = \frac{F(tx, ty)}{t}, \quad G_t(x, y) = \frac{G(tx, ty)}{t},$$

and

$$\begin{aligned} d(x, y, t) &= \frac{1}{2} \text{tr} \left(\frac{\text{ad } x}{e^{t \text{ad } x} - 1} + \frac{\text{ad } y}{e^{t \text{ad } y} - 1} - \frac{\text{ad } z}{e^{t \text{ad } z} - 1} - \frac{1}{t} \right) \\ &\quad - \text{tr}((\text{ad } x) \partial_x F_t + (\text{ad } y) \partial_y G_t) \end{aligned}$$

where $z = \frac{\log e^{tx} e^{ty}}{t}$. Then we prove:

$$\begin{aligned}
(4.1) \quad & \frac{\partial}{\partial t} \left(j(tx)^{\frac{1}{2}} j(ty)^{\frac{1}{2}} j(\log e^{tx} e^{ty})^{-\frac{1}{2}} u \left(\frac{1}{t} \log e^{tx} e^{ty} \right) \right) \\
& = d(x, y, t) j(tx)^{\frac{1}{2}} j(ty)^{\frac{1}{2}} j(\log e^{tx} e^{ty})^{-\frac{1}{2}} u \left(\frac{1}{t} \log e^{tx} e^{ty} \right) \\
& \quad + \sum_{i=1}^n \alpha_i(x, y, t) (\langle [e_i, z], \partial_z \rangle + \text{tr ad } e_i \cdot u) \left(\frac{1}{t} \log e^{tx} e^{ty} \right) \\
& \quad + \sum_{i=1}^n \langle [y, e_i], \partial_y \rangle \cdot \beta_i(x, y, t) u \left(\frac{1}{t} \log e^{tx} e^{ty} \right).
\end{aligned}$$

Here, $e_i (i=1, 2, \dots, n)$ is a basis of the Lie algebra \mathfrak{g} , $\langle [e_i, z], \partial_z \rangle$ denotes the adjoint field corresponding to e_i , and $\alpha_i(x, y, t)$, $\beta_i(x, y, t)$ are analytic functions defined near the origin.

To prove (4.1), we compute as in Lemma 3.2

$$\begin{aligned}
& \frac{1}{t+\varepsilon} \log e^{(t+\varepsilon)x} e^{(t+\varepsilon)y} \quad \text{modulo } \varepsilon^2 \\
& = \frac{1}{t} \log e^{tx} e^{\varepsilon x} e^{ty} e^{\varepsilon y} e^{-\varepsilon \frac{\log e^{tx} e^{ty}}{t}} \\
& = \frac{1}{t} \log e^{tx} e^{ty} e^{\varepsilon \left(e^{-t \text{ad } y} \left(x + y - \frac{\log e^{ty} e^{tx}}{t} \right) \right)} \\
& = \frac{1}{t} \log e^{tx} e^{ty} e^{\varepsilon (e^{-t \text{ad } y} ((1 - e^{-t \text{ad } x}) F_t + (e^{t \text{ad } y} - 1) G_t))}.
\end{aligned}$$

We write

$$\begin{aligned}
& e^{-t \text{ad } y} ((1 - e^{-t \text{ad } x}) F_t + (e^{t \text{ad } y} - 1) G_t) \\
& = (1 - e^{-\text{ad}(\log e^{tx} e^{ty})}) F_t + (1 - e^{-t \text{ad } y}) (G_t - F_t).
\end{aligned}$$

So we have

$$\frac{d}{dt} \left(\frac{1}{t} \log e^{tx} e^{ty} \right) = \langle [z, F_t], \partial_z \rangle \left(\frac{1}{t} \log e^{tx} e^{ty} \right) + \langle [y, G_t - F_t], \partial_y \rangle \left(\frac{1}{t} \log e^{tx} e^{ty} \right)$$

(if $F_t(x, y) = \sum f_i(x, y, t) e_i$, and $\mathbf{I}(x) = x$)

$$\langle [F_t, z], \partial_z \rangle \left(\frac{1}{t} \log e^{tx} e^{ty} \right) = \sum f_i(x, y) (\langle [e_i, z], \partial_z \rangle \cdot \mathbf{I}) \left(\frac{1}{t} \log e^{tx} e^{ty} \right).$$

We write

$$\begin{aligned}
& \left. \frac{\partial}{\partial t} j(tx)^{\frac{1}{2}} j(ty)^{\frac{1}{2}} j(\log e^{tx} e^{ty})^{-\frac{1}{2}} u \left(\frac{1}{t} \log e^{tx} e^{ty} \right) \right|_{t=t_0} \\
& = \left. \frac{\partial}{\partial t} j(tx)^{\frac{1}{2}} j(ty)^{\frac{1}{2}} j \left(t \frac{\log e^{tx} e^{ty}}{t} \right)^{-\frac{1}{2}} u \left(\frac{1}{t} \log e^{tx} e^{ty} \right) \right|_{t=t_0}
\end{aligned}$$

$$\begin{aligned}
 &= \frac{1}{2} \operatorname{tr} \left(\frac{\operatorname{ad} x}{e^{t \operatorname{ad} x} - 1} + \frac{\operatorname{ad} y}{e^{t \operatorname{ad} y} - 1} - \frac{\operatorname{ad} z}{e^{t \operatorname{ad} z} - 1} - \frac{1}{t} \right) \\
 &\quad \cdot j(t x)^{\frac{1}{2}} j(t y)^{\frac{1}{2}} j(\log e^{t x} e^{t y})^{-\frac{1}{2}} u \left(\frac{1}{t} \log e^{t x} e^{t y} \right) \\
 &\quad + j(t x)^{\frac{1}{2}} j(t y)^{\frac{1}{2}} \frac{\partial}{\partial t} \left(j \left(t_0 \frac{\log e^{t x} e^{t y}}{t} \right)^{-\frac{1}{2}} u \left(\frac{1}{t} \log e^{t x} e^{t y} \right) \right) \Big|_{t=t_0}
 \end{aligned}$$

by Lemma 3.3.

Now if $(G_t - F_t)(x, y) = \sum \lambda_i(x, y, t) e_i$ we have

$$\langle [y, G_t - F_t], \partial_y \rangle = \sum_{i=1}^n \langle [y, e_i], \partial_y \rangle \lambda_i(x, y, t) - \operatorname{tr} \operatorname{ad} y \partial_y (G_t - F_t).$$

As j is an absolute invariant, j commutes with the adjoint fields.

Hence from the preceding calculation, we obtain that the left hand side of (4.1) is equal to

$$\begin{aligned}
 &\left(\frac{1}{2} \operatorname{tr} \left(\frac{\operatorname{ad} x}{e^{t \operatorname{ad} x} - 1} + \frac{\operatorname{ad} y}{e^{t \operatorname{ad} y} - 1} - \frac{\operatorname{ad} z}{e^{t \operatorname{ad} z} - 1} - \frac{1}{t} \right) - \operatorname{tr} \operatorname{ad} y \partial_y (G_t - F_t) \right) \\
 &\quad \cdot j(t x)^{\frac{1}{2}} j(t y)^{\frac{1}{2}} j(\log e^{t x} e^{t y})^{-\frac{1}{2}} u \left(\frac{1}{t} \log e^{t x} e^{t y} \right) \\
 &\quad + j(t x)^{\frac{1}{2}} j(t y)^{\frac{1}{2}} j(\log e^{t x} e^{t y})^{-\frac{1}{2}} (\langle [z, F_t], \partial_z \rangle \cdot u) \left(\frac{1}{t} \log e^{t x} e^{t y} \right) \\
 &\quad + \sum_{i=1}^n \langle [y, e_i], \partial_y \rangle \cdot \left(\beta_i(x, y, t) u \left(\frac{1}{t} \log(e^{t x} e^{t y}) \right) \right).
 \end{aligned}$$

But, we have

$$\begin{aligned}
 &\frac{1}{2} \operatorname{tr} \left(\frac{\operatorname{ad} x}{e^{t \operatorname{ad} x} - 1} + \frac{\operatorname{ad} y}{e^{t \operatorname{ad} y} - 1} - \frac{\operatorname{ad} z}{e^{t \operatorname{ad} z} - 1} - \frac{1}{t} \right) - \operatorname{tr} \operatorname{ad} y \partial_y (G_t - F_t) \\
 &= d(x, y, t) + \operatorname{tr}(\operatorname{ad} y \partial_y F_t + \operatorname{ad} x \partial_x F_t).
 \end{aligned}$$

Let us remark here that if E is in $\hat{\mathbf{L}}$, we have $g \cdot E(x, y) = E(g x, g y)$ for every $g \in \mathbf{G}$. The operator $(\partial_x E) \operatorname{ad} x + (\partial_y E) \operatorname{ad} y$ is the linear operator

$$\begin{aligned}
 c &\mapsto \frac{d}{d\varepsilon} E(x + \varepsilon[x, c], y + \varepsilon[y, c])|_{\varepsilon=0} \\
 &= \frac{d}{d\varepsilon} E(\exp \varepsilon c \cdot x, \exp \varepsilon c \cdot y)|_{\varepsilon=0} \\
 &= \frac{d}{d\varepsilon} \exp \varepsilon c \cdot E(x, y)|_{\varepsilon=0} \\
 &= -[E(x, y), c]
 \end{aligned}$$

hence is the operator $- \operatorname{ad} E$.

We then obtain that the left side of (4.1) is equal to

$$\begin{aligned}
 & d(x, y, t)j(tx)^{\frac{1}{2}}j(ty)^{\frac{1}{2}}j(\log e^{tx} e^{ty})^{-\frac{1}{2}} u \left(\frac{1}{t} \log e^{tx} e^{ty} \right) \\
 & - j(tx)^{\frac{1}{2}}j(ty)^{\frac{1}{2}}j(\log e^{tx} e^{ty})^{-\frac{1}{2}} ((\langle [F_t, z], \partial_z \rangle + \text{tr ad } F_t) \cdot u) \left(\frac{1}{t} \log e^{tx} e^{ty} \right) \\
 & + \sum_{i=1}^n \langle [y, e_i], \partial_y \rangle \beta_i(x, y, t) u \left(\frac{1}{t} \log(e^{tx} e^{ty}) \right),
 \end{aligned}$$

which is of the required form.

Now if our conjecture is true for \mathfrak{g} , then we can find F and G such that $d(x, y, t) = 0$. Now we remark that if $P \in \mathbf{I}(\mathfrak{g})$,

$$P_y \langle [y, e_i], \partial_y \rangle = \langle [y, e_i], \partial_y \rangle P_y$$

hence $(P_y \langle [y, e_i], \partial_y \rangle \psi(y))|_{y=0} = 0$. Let $R_i(t)$ denote the differential operator

$$(R_i(t)\varphi)(x) = P_y \left(\alpha_i(x, y, t) \varphi \left(\frac{1}{t} \log e^{tx} e^{ty} \right) \right) \Big|_{y=0}.$$

We obtain from (4.1)

$$\frac{\partial}{\partial t} Q_t = \sum_{i=1}^n R_i(t) (\langle [e_i, x], \partial_x \rangle + \text{tr ad } e_i),$$

i.e. $\frac{\partial}{\partial t} Q_t \in \mathcal{L}$. Q.E.D.

Remark. The same proof shows the corresponding fact for biinvariant integral operators.

Remark. We will see in the next section that our conjecture is true for \mathbf{G} solvable; we can easily deduce from Proposition 4.1, the fact that every biinvariant operator on \mathbf{G} is locally solvable, which was already obtained by Rouvière [14] and Duflo-Raïs [5]. In fact P being invariant by the action of \mathbf{G} we can find a fundamental solution for P , which is invariant by \mathbf{G} . It follows that $(\exp)^* \gamma(P)$ has a local fundamental solution. If \mathbf{G} is exponential solvable, the maps F and G can be constructed in the whole space \mathfrak{g} hence the Propositions 4.1 and 4.2 hold on the whole space \mathfrak{g} . So $\exp^*(j(P))$ has a fundamental solution on the space G , (Weita Chang [2] has proven recently that every biinvariant operator on an simply connected solvable group is globally solvable). We recall that M. Duflo has shown that every biinvariant differential operator on a Lie group \mathbf{G} is locally solvable [4].

§ 5. Proof of Proposition 0

First we shall translate our conjecture into another form. Let us write for an $A \in \hat{\mathbf{L}}$

$$2(x + y - \log e^y e^x) = ((x + y - \log e^y e^x) + A) + (x + y - \log e^y e^x) - A.$$

Hence we will consider $A \in \widehat{\mathfrak{L}}$ such that $(x + y - \log e^y e^x) + A$ is divisible by x (i.e. in $[x, \widehat{\mathfrak{L}}]$) and $(x + y - \log e^y e^x) - A$ is divisible by y (i.e. in $[y, \widehat{\mathfrak{L}}]$). As $x + y - \log e^y e^x \equiv \frac{1}{2}[x, y] \pmod{[[\widehat{\mathfrak{L}}, \widehat{\mathfrak{L}}], \widehat{\mathfrak{L}}]}$ and $[x, y]$ is divisible by x and y , we may take A in $[[\widehat{\mathfrak{L}}, \widehat{\mathfrak{L}}], \widehat{\mathfrak{L}}]$. We will write $x + y - \log e^y e^x + A = [x, P]$, $A - (x + y - \log e^y e^x) = [y, Q]$, choose $F = \frac{1}{2} \frac{\text{ad } x}{1 - e^{-\text{ad } x}} P$, $G = -\frac{1}{2} \frac{\text{ad } y}{e^{\text{ad } y} - 1} Q$ and translate our conjecture in terms of A .

We shall first give two preliminary lemmata.

Lemma 5.1.

$$i) \quad \partial_x \log e^x e^y = \frac{\text{ad } z}{e^{\text{ad } z} - 1} \frac{e^{\text{ad } x} - 1}{\text{ad } x}$$

and

$$ii) \quad \partial_y \log e^x e^y = \frac{\text{ad } z}{1 - e^{-\text{ad } z}} \frac{1 - e^{-\text{ad } y}}{\text{ad } y}.$$

Here $z = \log e^x e^y$.

Proof. We have, modulo ε^2 ,

$$\begin{aligned} \log e^{(x+\varepsilon a)} e^y &= \log e^{\varepsilon \frac{e^{\text{ad } x} - 1}{\text{ad } x} a} e^x e^y = \log e^{\varepsilon \frac{e^{\text{ad } x} - 1}{\text{ad } x} a} e^z \\ &= z + \varepsilon \frac{\text{ad } z}{e^{\text{ad } z} - 1} \frac{e^{\text{ad } x} - 1}{\text{ad } x} a. \end{aligned}$$

The formula ii) is shown in the same way. Q.E.D.

Lemma 5.2. Let $a \in \mathfrak{g}$, $f(\lambda)$ and $g(\lambda)$ two power series on λ . Then

$$\text{tr}(f(\text{ad } x) \partial_x (g(\text{ad } x) a)) = \text{tr} \left(f(\text{ad } x) \frac{g(0) - g(\text{ad } x)}{\text{ad } x} \text{ad } a; \mathfrak{g} \right).$$

Proof. By linearity, we may assume $g(\lambda) = \lambda^n$. If $n=0$, the lemma is evident. Suppose $n \geq 1$. Then we have

$$\begin{aligned} \text{ad}(x + \varepsilon c)^n a - (\text{ad } x)^n a &= \varepsilon \sum_{k=0}^{n-1} (\text{ad } x)^{n-1-k} (\text{ad } c) (\text{ad } x)^k a \\ &= -\varepsilon \sum_{k=0}^{n-1} (\text{ad } x)^{n-1-k} \text{ad}((\text{ad } x)^k a) c \pmod{\varepsilon^2}. \end{aligned}$$

Thus we have

$$\partial_x (g(\text{ad } x) a) = - \sum_{k=0}^{n-1} (\text{ad } x)^{n-1-k} \text{ad}((\text{ad } x)^k a).$$

If $k > 0$, $\text{tr } f(\text{ad } x) (\text{ad } x)^{n-1-k} \text{ad}((\text{ad } x)^k a)$ vanishes. In fact, if we set $b = (\text{ad } x)^{k-1} a$ and $\varphi(\lambda) = \lambda^{n-1-k} f(\lambda)$, then

$$\text{tr } \varphi(\text{ad } x) \text{ad}((\text{ad } x) b) = \text{tr } \varphi(\text{ad } x) (\text{ad } x \text{ad } b - \text{ad } b \text{ad } x) = 0.$$

Therefore, we obtain

$$\text{tr } f(\text{ad } x) \partial_x g(\text{ad } x) a = - \text{tr } f(\text{ad } x) (\text{ad } x)^{n-1} (\text{ad } a). \quad \text{Q.E.D.}$$

Proposition 5.3. Conjecture is implied from the following: For any Lie algebra \mathfrak{g} , we can find A in $[[\hat{\mathbf{L}}, \hat{\mathbf{L}}], \hat{\mathbf{L}}]$ satisfying the conditions i), ii) and iii):

i) There is P in $\hat{\mathbf{L}}$ such that $A + x + y - \log e^y e^x = [x, P]$ and that P gives a convergent power series on $(x, y) \in \mathfrak{g} \times \mathfrak{g}$.

ii) There is Q in $\hat{\mathbf{L}}$ such that $A - (x + y - \log e^y e^x) = [y, Q]$ and that Q gives a convergent power series on $(x, y) \in \mathfrak{g} \times \mathfrak{g}$.

$$\text{iii) } \operatorname{tr} \frac{\operatorname{ad} x}{1 - e^{-\operatorname{ad} x}} \partial_x A - \operatorname{tr} \frac{\operatorname{ad} y}{e^{\operatorname{ad} y} - 1} \partial_y A = \operatorname{tr} \left(\frac{\operatorname{ad} z}{e^{\operatorname{ad} z} - 1} - 1 + \frac{1}{2} \operatorname{ad} z \right),$$

where $z = \log e^x e^y$.

Proof. We have $x + y - \log e^y e^x = \frac{1}{2}[x, P] - \frac{1}{2}[y, Q]$. Let $F = \frac{1}{2} \frac{\operatorname{ad} x}{1 - e^{-\operatorname{ad} x}} P$ and $G = -\frac{1}{2} \frac{\operatorname{ad} y}{e^{\operatorname{ad} y} - 1} Q$. Then we have

$$x + y - \log e^y e^x = (1 - e^{-\operatorname{ad} x})F + (e^{\operatorname{ad} y} - 1)G.$$

We have $[x, P] = 2(1 - e^{-\operatorname{ad} x})F$. Therefore, by Lemma 5.2, we have

$$\begin{aligned} \operatorname{tr} \frac{\operatorname{ad} x}{1 - e^{-\operatorname{ad} x}} \partial_x [x, P] &= 2 \operatorname{tr} \frac{\operatorname{ad} x}{1 - e^{-\operatorname{ad} x}} \frac{0 - (1 - e^{-\operatorname{ad} x})}{\operatorname{ad} x} \operatorname{ad} F + 2 \operatorname{tr} (\operatorname{ad} x) \partial_x F \\ &= 2 \operatorname{tr} (\operatorname{ad} x) \partial_x F - 2 \operatorname{tr} \operatorname{ad} F. \end{aligned}$$

Similarly, we have $-\operatorname{tr} \frac{\operatorname{ad} y}{e^{\operatorname{ad} y} - 1} \partial_y [y, Q] = 2 \operatorname{tr} (\operatorname{ad} y) \partial_y G - 2 \operatorname{tr} \operatorname{ad} G$. Set $\tilde{z} = \log e^y e^x$, we have, by Lemma 5.1

$$\partial_x [x, P] = \partial_x (x + y - \log e^y e^x + A) = 1 - \frac{\operatorname{ad} \tilde{z}}{1 - e^{-\operatorname{ad} \tilde{z}}} \frac{1 - e^{-\operatorname{ad} x}}{\operatorname{ad} x} + \partial_x A.$$

Hence, we obtain

$$\begin{aligned} \operatorname{tr} \frac{\operatorname{ad} x}{1 - e^{-\operatorname{ad} x}} \partial_x [x, P] &= \operatorname{tr} \frac{\operatorname{ad} x}{1 - e^{-\operatorname{ad} x}} \partial_x A + \operatorname{tr} \left(\frac{\operatorname{ad} x}{1 - e^{-\operatorname{ad} x}} - \frac{\operatorname{ad} \tilde{z}}{1 - e^{-\operatorname{ad} \tilde{z}}} \right) \\ &= \operatorname{tr} \frac{\operatorname{ad} x}{1 - e^{-\operatorname{ad} x}} \partial_x A + \operatorname{tr} \left(\frac{\operatorname{ad} x}{1 - e^{-\operatorname{ad} x}} - \frac{\operatorname{ad} z}{1 - e^{-\operatorname{ad} z}} \right). \end{aligned}$$

In the same way, we have

$$-\operatorname{tr} \frac{\operatorname{ad} y}{e^{\operatorname{ad} y} - 1} \partial_y [y, Q] = -\operatorname{tr} \frac{\operatorname{ad} y}{e^{\operatorname{ad} y} - 1} \partial_y A + \operatorname{tr} \left(\frac{\operatorname{ad} y}{e^{\operatorname{ad} y} - 1} - \frac{\operatorname{ad} z}{e^{\operatorname{ad} z} - 1} \right).$$

Thus, we obtained

$$\begin{aligned} &\operatorname{tr} (\operatorname{ad} x) (\partial_x F) + \operatorname{tr} (\operatorname{ad} y) (\partial_y G) \\ &= \operatorname{tr} (\operatorname{ad} F) + \operatorname{tr} (\operatorname{ad} G) + \frac{1}{2} \operatorname{tr} \left(\frac{\operatorname{ad} x}{1 - e^{-\operatorname{ad} x}} \partial_x A - \frac{\operatorname{ad} y}{e^{\operatorname{ad} y} - 1} \partial_y A \right) \\ &\quad + \frac{1}{2} \operatorname{tr} \left(\frac{\operatorname{ad} x}{1 - e^{-\operatorname{ad} x}} + \frac{\operatorname{ad} y}{e^{\operatorname{ad} y} - 1} - \frac{\operatorname{ad} z}{e^{\operatorname{ad} z} - 1} - \frac{\operatorname{ad} z}{1 - e^{-\operatorname{ad} z}} \right) \end{aligned}$$

$$= \text{tr}(\text{ad} F) + \text{tr}(\text{ad} G) + \frac{1}{2} \text{tr} \left(\frac{\text{ad} x}{1 - e^{-\text{ad} x}} + \frac{\text{ad} y}{e^{\text{ad} y} - 1} - \frac{\text{ad} z}{1 - e^{-\text{ad} z}} - 1 + \frac{1}{2} \text{ad} z \right).$$

Since $\lambda/(1 - e^{-\lambda}) = \lambda/(e^\lambda - 1) + \lambda$ and $\text{tr} \text{ad} z = \text{tr}(\text{ad} x + \text{ad} y)$, this equals

$$\text{tr}(\text{ad} F) + \text{tr}(\text{ad} G) + \frac{1}{4} \text{tr}(\text{ad} x - \text{ad} y) + \frac{1}{2} \text{tr} \left(\frac{\text{ad} x}{e^{\text{ad} x} - 1} + \frac{\text{ad} y}{e^{\text{ad} y} - 1} - \frac{\text{ad} z}{e^{\text{ad} z} - 1} - 1 \right).$$

Hence, it is enough to show that

$$(5.1) \quad \text{tr}(\text{ad} F) + \text{tr}(\text{ad} G) = \frac{1}{4} \text{tr}(\text{ad} y - \text{ad} x).$$

However, adding a constant multiple of x (resp. y) to P (resp. Q), we may assume that P (resp. Q) is equal to αy (resp. βx) modulo $[\hat{\mathbf{L}}, \hat{\mathbf{L}}]$. However $x + y - \log e^y e^x \equiv -\frac{1}{2}[x, y]$ modulo $[[\hat{\mathbf{L}}, \hat{\mathbf{L}}], \hat{\mathbf{L}}]$ and hence $P \equiv \frac{1}{2}y$ (resp. $Q \equiv \frac{1}{2}x$). Thus, we have $F \equiv \frac{1}{4}y$ (resp. $G = -\frac{1}{4}x$) modulo $[\hat{\mathbf{L}}, \hat{\mathbf{L}}]$. Since $\text{tr} \text{ad} [\hat{\mathbf{L}}, \hat{\mathbf{L}}] = 0$, (5.1) is satisfied. Q.E.D.

Let A satisfy i), ii), iii), of the Proposition 4.3. We may remark that $A'(x, y) = \frac{1}{4}(A(x, y) - A(y, x) - A(-x, -y) + A(-y, -x))$ satisfies also 1), 2), and 3). This follows from the following observations:

a) if $m(x, y) = x + y - \log e^y e^x$, then $m(x, y) = -m(-y, -x)$;

$$\begin{aligned} m(x, y) - m(y, x) &= \log e^x e^y - \log e^y e^x \\ &= (e^{\text{ad} x} - 1) \log e^y e^x \\ &= (1 - e^{\text{ad} y}) \log e^x e^y \end{aligned}$$

hence is divisible by x and y .

b) if $t(x, y) = \text{tr} \left(\frac{\text{ad} z}{e^{\text{ad} z} - 1} - 1 + \frac{\text{ad} z}{2} \right)$ then $t(x, y) = t(y, x) = t(-x, -y)$.

c) for any $E \in [\hat{\mathbf{L}}, \hat{\mathbf{L}}]$,

$$\text{tr} \frac{\text{ad} x}{1 - e^{-\text{ad} x}} \partial_x E - \text{tr} \frac{\text{ad} y}{e^{\text{ad} y} - 1} \partial_y E = \text{tr} \frac{\text{ad} x}{e^{\text{ad} x} - 1} \partial_x E - \text{tr} \frac{\text{ad} y}{1 - e^{-\text{ad} y}} \partial_y E.$$

In fact the difference is

$$\begin{aligned} \text{tr}(\text{ad} x \partial_x E + \text{ad} y \partial_y E) &= \text{tr}(\partial_x E \text{ad} x + \partial_y E \text{ad} y) \\ &= -\text{tr} \text{ad} E(x, y) \quad (\text{see 4.2}) \\ &= 0 \quad \text{as } E \in [\hat{\mathbf{L}}, \hat{\mathbf{L}}]. \end{aligned}$$

We will now construct A in $[[\hat{\mathbf{L}}, \hat{\mathbf{L}}], \hat{\mathbf{L}}]$ such that

$$A(x, y) = -A(y, x) = -A(-x, -y)$$

and i) $x + y - \log e^y e^x + A(x, y) = [x, P]$ and P gives a convergent power series on $(x, y) \in \mathfrak{g} \times \mathfrak{g}$. ((ii) follows then). If \mathfrak{g} is solvable we will be able to prove that A satisfies also the condition iii).

We consider now the condition i):

$$x + y - \log e^y e^x + A(x, y) = [x, P(x, y)].$$

Then for every t , we will have

$$tx + ty - \log e^{ty} e^{tx} + A(tx, ty) = t[x, P(tx, ty)].$$

Hence $\frac{\partial}{\partial t}(tx + ty - \log e^{ty} e^{tx}) + \frac{\partial}{\partial t} A(tx, ty) \in [x, \hat{\mathbf{L}}]$ and $\frac{\partial}{\partial t} A(tx, ty)$ satisfies the same antisymmetry relation as A .

Let θ be the vector field $\langle x, \partial_x \rangle + \langle y, \partial_y \rangle$ (or the derivation of $\hat{\mathbf{L}}$ defined by $\theta|_{\mathbf{L}_n} = n \text{id } \mathbf{L}_n$ where \mathbf{L}_n is the space of elements of \mathbf{L} of degree n) then $t \frac{\partial}{\partial t} B(tx, ty)|_{t=1} = \theta B$, for $B \in \hat{\mathbf{L}}$. We compute

$$\theta(x + y - \log e^y e^x) = x + y - \frac{\text{ad } \tilde{z}}{e^{\text{ad } \tilde{z}} - 1} \cdot y - \frac{\text{ad } \tilde{z}}{1 - e^{-\text{ad } \tilde{z}}} \cdot x$$

with $\tilde{z} = \log e^y e^x$ and we will write $\theta(x + y - \log e^y e^x)$ as an antisymmetric element mod $[x, \hat{\mathbf{L}}]$.

For any real analytic function $g(\lambda)$, we have $g(\text{ad } z) = e^{\text{ad } x} g(\text{ad } \tilde{z}) e^{-\text{ad } x}$, in particular $g(\text{ad } \tilde{z}) \cdot x \equiv g(\text{ad } z) \cdot x$ modulo $[x, \hat{\mathbf{L}}]$ and

$$g(\text{ad } z) \cdot y \equiv g(\text{ad } \tilde{z}) e^{-\text{ad } x} y \equiv g(\text{ad } \tilde{z}) e^{-\text{ad } \tilde{z}} \cdot y \quad \text{modulo } [x, \hat{\mathbf{L}}].$$

Hence we write modulo $[x, \hat{\mathbf{L}}]$

$$\begin{aligned} \theta(x + y - \log e^y e^x) &= \left(1 - \frac{\text{ad } \tilde{z}}{1 - e^{-\text{ad } \tilde{z}}}\right) \cdot x + y - \frac{\text{ad } \tilde{z}}{1 - e^{-\text{ad } \tilde{z}}} e^{-\text{ad } \tilde{z}} \cdot y \\ &\equiv f(\text{ad } \tilde{z}) \cdot x + f(\text{ad } z) \cdot y, \quad \text{where } f(\lambda) = \left(1 - \frac{\lambda}{1 - e^{-\lambda}}\right) \\ &\equiv f(\text{ad } \tilde{z}) \cdot x - f(\text{ad } z) \cdot y + 2f(\text{ad } z) \cdot y. \end{aligned}$$

We write, as $f(0) = 0$,

$$\begin{aligned} f(\text{ad } z) \cdot y &= \frac{f(\text{ad } z)}{e^{\text{ad } z} - 1} (e^{\text{ad } z} - 1) y \\ &= \frac{f(\text{ad } z)}{e^{\text{ad } z} - 1} (e^{\text{ad } x} - 1) y, \end{aligned}$$

therefore $f(\text{ad } z) \cdot y \equiv \left(\frac{f(\text{ad } \tilde{z})}{e^{\text{ad } \tilde{z}} - 1} - \frac{f(\text{ad } z)}{e^{\text{ad } z} - 1}\right) \cdot y$.

As $\left(\frac{f(\text{ad } \tilde{z})}{e^{\text{ad } \tilde{z}} - 1} - \frac{f(\text{ad } z)}{e^{\text{ad } z} - 1}\right) \cdot x \equiv 0$ we obtain that

$$\theta(x + y - \log e^y e^x) \equiv f(\text{ad } z) \cdot x - f(\text{ad } z) \cdot y + 2 \left(\frac{f(\text{ad } \tilde{z})}{e^{\text{ad } \tilde{z}} - 1} - \frac{f(\text{ad } z)}{e^{\text{ad } z} - 1}\right) \cdot (x + y).$$

Let us denote by $\alpha(x, y)$ the second member of this equality. We have obviously $\alpha(x, y) = -\alpha(y, x)$, hence if we define $\beta(x, y) = \frac{1}{2}(\alpha(x, y) + \alpha(-y, -x))$, β will satisfy the relation $\beta(x, y) = -\beta(y, x) = -\beta(-x, -y)$ and $\theta(x + y - \log e^y e^x) \equiv \beta(x, y) \pmod{[x, \hat{L}]}$. We remark that the function $h(\lambda) = \left(1 - \frac{\lambda}{1 - e^{-\lambda}}\right) \frac{1}{e^\lambda - 1}$ verifies $h(\lambda) = -h(-\lambda) - 1$ as $\frac{1}{1 - e^{-\lambda}} = \frac{1}{e^\lambda - 1} + 1$, hence

$$\beta(x, y) = 2 \left(\frac{f(\text{ad } \tilde{z})}{e^{\text{ad } \tilde{z}} - 1} - \frac{f(\text{ad } z)}{e^{\text{ad } z} - 1} \right) \cdot (x + y) + \frac{1}{2}(f(\text{ad } \tilde{z}) + f(-\text{ad } z)) \cdot x - \frac{1}{2}(f(\text{ad } z) + f(-\text{ad } \tilde{z})) \cdot y.$$

We can therefore define $A(x, y)$ by the differential equation:

$$(5.2) \quad \theta A = 2 \left(1 - \frac{\text{ad } z}{1 - e^{-\text{ad } z}}\right) \frac{1}{e^{\text{ad } z} - 1} (x + y) - 2 \left(1 - \frac{\text{ad } \tilde{z}}{1 - e^{-\text{ad } \tilde{z}}}\right) \frac{1}{e^{\text{ad } \tilde{z}} - 1} \cdot (x + y) + \frac{1}{2} \left(\frac{\text{ad } z}{e^{\text{ad } z} - 1} - 1\right) \cdot x + \frac{1}{2} \left(\frac{\text{ad } \tilde{z}}{1 - e^{-\text{ad } \tilde{z}}} - 1\right) \cdot x - \frac{1}{2} \left(\frac{\text{ad } \tilde{z}}{e^{\text{ad } \tilde{z}} - 1} - 1\right) \cdot y - \frac{1}{2} \left(\frac{\text{ad } z}{1 - e^{-\text{ad } z}} - 1\right) \cdot y,$$

with the initial condition $A(0, 0) = 0$ ($\tilde{z} = \log e^y e^x$, $z = \log e^x e^y$). As the second member is a convergent power series at the origin, so is $A(x, y)$.

The preceding calculation implies now 1) and 2) of the:

Lemma 5.4.

- 1) $A(x, y) = -A(y, x) = -A(-x, -y)$,
- 2) $x + y - \log e^y e^x + A \in [x, \hat{L}]$,
- 3) $A \in [\hat{L}, [\hat{L}, \hat{L}]]$.

For 3) we remark that $A \in [\hat{L}, \hat{L}]$, and the properties $A(x, y) = -A(-x, -y)$ implies that $A \in [\hat{L}, [\hat{L}, \hat{L}]]$. The lemma is proven. Q.E.D.

Let q be a power series of the two non commutative variables x and y , i.e. q is in the completion of the tensor algebra $\hat{T}(x, y)$ of the vector space $\mathbb{C}x + \mathbb{C}y$. We denote by $c(q)$ the image of q under the map $\hat{T}(x, y) \rightarrow \hat{S}(x, y) = C[[x, y]]$, i.e. $c(q)$ is a power series in the commutative variables x and y .

Lemma 5.5. *If \mathfrak{g} is solvable, $\text{tr}(q(\text{ad } x, \text{ad } y))$ depends only on $c(q)$.*

Proof. There is a basis of $\mathfrak{g}^{\mathbb{C}}$ where the operators $\text{ad } x, \text{ad } y$ are lower triangular, then $\text{ad } [x, y] = \text{ad } x \text{ad } y - \text{ad } y \text{ad } x$ have zeros on the diagonal, and the lemma follows.

Let us write $A = p(\text{ad } x, \text{ad } y) \cdot [x, y]$, where p is a convergent power series in the non commutative variables x and y .

Lemma 5.6. *Let \mathfrak{g} be solvable, then*

$$\text{tr} \frac{\text{ad } x}{1 - e^{-\text{ad } x}} \partial_x A - \text{tr} \frac{\text{ad } y}{e^{\text{ad } y} - 1} \partial_y A$$

$$= -\text{tr} \left((e^{\text{adz}} - 1) \left(\frac{\text{adx}}{e^{\text{adx}} - 1} \right) \left(\frac{\text{ady}}{e^{\text{ady}} - 1} \right) p(\text{adx}, \text{ady}) \right).$$

Proof. Let us consider the endomorphism

$$\mathfrak{g} \ni c \mapsto \frac{d}{d\varepsilon} p(\text{adx} + \varepsilon \text{adc}, \text{ady}) \cdot [x, y] |_{\varepsilon=0};$$

this is a sum of terms of the form

$$\begin{aligned} p_1(\text{adx}, \text{ady}) \text{adc} p_2(\text{adx}, \text{ady}) \cdot [x, y] \\ = -p_1(\text{adx}, \text{ady}) \text{ad}(p_2(\text{adx}, \text{ady}) \cdot [x, y]) \cdot c. \end{aligned}$$

The trace of the endomorphism $\frac{\text{adx}}{1 - e^{-\text{adx}}} p_1(\text{adx}, \text{ady}) \text{ad}(p_2(\text{adx}, \text{ady}) \cdot [x, y])$ vanishes by the preceding lemma. So the only term appearing in $\text{tr} \frac{\text{adx}}{1 - e^{-\text{adx}}} \partial_x A$ will come from the trace of the endomorphism

$$c \mapsto \frac{d}{d\varepsilon} \frac{\text{adx}}{1 - e^{-\text{adx}}} p(\text{adx}, \text{ady}) [x + \varepsilon c, y] |_{\varepsilon=0}.$$

We obtain that the left side of the equality is:

$$\begin{aligned} -\text{tr} \left(\frac{\text{adx}}{1 - e^{-\text{adx}}} \text{ady} + \frac{\text{ady}}{e^{\text{ady}} - 1} \text{adx} \right) p(\text{adx}, \text{ady}) \\ = -\text{tr} \left(\frac{\text{adx}}{e^{\text{adx}} - 1} \right) \left(\frac{\text{ady}}{e^{\text{ady}} - 1} \right) (e^{\text{adz}} - 1) p(\text{adx}, \text{ady}). \end{aligned}$$

If we restrict our attention when \mathfrak{g} is solvable, we have to prove:

$$-\text{tr} \left(\frac{\text{adx}}{e^{\text{adx}} - 1} \frac{\text{ady}}{e^{\text{ady}} - 1} (e^{\text{adz}} - 1) p(\text{adx}, \text{ady}) \right) = \text{tr} \left(\frac{\text{adz}}{e^{\text{adz}} - 1} - 1 + \frac{1}{2} \text{adz} \right).$$

Hence, considering the commutative ring $\mathbb{C}[[x, y]]$ we need only to prove:

$$\mathbf{c}(p)(x, y) = \left(1 - \frac{x+y}{2} - \frac{x+y}{e^{x+y} - 1} \right) \frac{1}{e^{x+y} - 1} \frac{e^x - 1}{x} \frac{e^y - 1}{y}.$$

We denote by $q(x, y)$ the right hand side.

Let us consider the homomorphism $h: [\hat{\mathbf{L}}, \hat{\mathbf{L}}] \rightarrow [\hat{\mathbf{L}}, \hat{\mathbf{L}}]/[[\hat{\mathbf{L}}, \hat{\mathbf{L}}], [\hat{\mathbf{L}}, \hat{\mathbf{L}}]]$ and let us write for $m \in [\hat{\mathbf{L}}, \hat{\mathbf{L}}]$, $m = \varphi(\text{adx}, \text{ady}) \cdot [x, y]$ then clearly $\mathbf{h}(m)$ depends only on $\mathbf{c}(\varphi)$. Therefore, for $f(x, y) \in \mathbb{C}[[x, y]]$, we shall write $f(\text{adx}, \text{ady})[x, y]$ for the element $\varphi(\text{adx}, \text{ady})[x, y]$ modulo $[[\hat{\mathbf{L}}, \hat{\mathbf{L}}], [\hat{\mathbf{L}}, \hat{\mathbf{L}}]]$ with $f = \mathbf{c}(\varphi)$.

Remark 5.7. If $f(x, y) \in \mathbb{C}[[x, y]]$ is such that $f(\text{adx}, \text{ady}) \cdot [x, y] \equiv 0$ modulo $[[\hat{\mathbf{L}}, \hat{\mathbf{L}}], [\hat{\mathbf{L}}, \hat{\mathbf{L}}]]$, then $f(x, y) = 0$. In fact if $\varphi(\text{adx}, \text{ady}) \cdot [x, y] \in [[\hat{\mathbf{L}}, \hat{\mathbf{L}}], [\hat{\mathbf{L}}, \hat{\mathbf{L}}]]$, with $f = \mathbf{c}(\varphi)$ then $\text{tr}(\partial_x \varphi(\text{adx}, \text{ady}) \cdot [x, y]; \mathfrak{g}) = 0$ for any solvable Lie algebra \mathfrak{g} .

On the other hand the same calculation as in Lemma 5.6 shows that

$$\text{tr}(\partial_x(\varphi(\text{ad } x, \text{ad } y) \cdot [x, y]); \mathfrak{g}) = -\text{tr}(\varphi(\text{ad } x, \text{ad } y) \text{ad } y; \mathfrak{g}).$$

Considering the 2 dimension Lie algebra \mathfrak{g} with basis H, A and relation $[H, A] = A$, we have for $x = x_1 H + x_2 A, y = y_1 H + y_2 A$,

$$\text{tr}(\varphi(\text{ad } x, \text{ad } y) \text{ad } y; \mathfrak{g}) = f(x_1, y_1) y_1,$$

hence $f(x_1, y_1) y_1 = 0$, and so is f .

Proposition 0 will result from the following lemma.

Lemma 5.8. *Let*

$$\alpha = \left(1 - \frac{\text{ad } \tilde{z}}{e^{\text{ad } \tilde{z}} - 1}\right) \frac{1}{\text{ad } \tilde{z}} \cdot (x + y - \tilde{z}) + \frac{1}{2} \tilde{z} - \left(1 - \frac{\text{ad } z}{e^{\text{ad } z} - 1}\right) \frac{1}{\text{ad } z} \cdot (x + y - z) - \frac{1}{2} z$$

then

- 1) $\mathbf{h}(\alpha) = q(\text{ad } x, \text{ad } y) \cdot [x, y]$,
- 2) $\mathbf{h}(\alpha) = \mathbf{h}(A)$.

Proof. 1) We have as $(x + y - \tilde{z}) \in [[\hat{\mathbf{L}}, \hat{\mathbf{L}}]$,

$$\begin{aligned} \alpha &\equiv \left(1 - \frac{\text{ad } z}{e^{\text{ad } z} - 1}\right) \frac{1}{\text{ad } z} \cdot (x + y - \tilde{z}) + \frac{1}{2} \tilde{z} \\ &\quad - \left(1 - \frac{\text{ad } z}{e^{\text{ad } z} - 1}\right) \frac{1}{\text{ad } z} (x + y - z) - \frac{1}{2} z \quad \text{modulo } [[[\hat{\mathbf{L}}, \hat{\mathbf{L}}], [\hat{\mathbf{L}}, \hat{\mathbf{L}}]] \\ &\equiv \left(1 - \frac{\text{ad } z}{e^{\text{ad } z} - 1}\right) \frac{1}{\text{ad } z} (z - \tilde{z}) - \frac{1}{2} (z - \tilde{z}) \end{aligned}$$

and 1) will result from the following formula:

$$(5.3) \quad (z - \tilde{z}) \equiv \frac{\text{ad } z}{e^{\text{ad } z} - 1} \frac{e^{\text{ad } x} - 1}{\text{ad } x} \frac{e^{\text{ad } y} - 1}{\text{ad } y} \cdot [x, y] \quad \text{modulo } [[[\hat{\mathbf{L}}, \hat{\mathbf{L}}], [\hat{\mathbf{L}}, \hat{\mathbf{L}}]].$$

Proof of (5.3). Let

$$\begin{aligned} \varphi_1(x, y) &= (e^x - e^{-y})^{-1} \left(\frac{e^x - 1}{x} - \frac{1 - e^{-y}}{y} \right) \\ \varphi_2(x, y) &= (e^y - e^{-x})^{-1} \left(\frac{1 - e^{-x}}{x} - \frac{e^y - 1}{y} \right) \end{aligned}$$

then φ_1 and φ_2 are analytic functions at the origin. We have

- a) $x + y - \tilde{z} \equiv \varphi_1(\text{ad } x, \text{ad } y) \cdot [x, y]$,
- b) $(x + y - z) \equiv \varphi_2(\text{ad } x, \text{ad } y) \cdot [x, y] \quad \text{mod } [[[\hat{\mathbf{L}}, \hat{\mathbf{L}}], [\hat{\mathbf{L}}, \hat{\mathbf{L}}]].$

For a) we consider

$$e^{\text{ad } x} - e^{-\text{ad } y} (x + y - \tilde{z}) = (e^{\text{ad } x} - e^{-\text{ad } y})(x + y)$$

(as $(e^{\text{ad } x} - e^{-\text{ad } y})(\tilde{z}) = e^{-\text{ad } y}(e^{\text{ad } \tilde{z}} - 1) \cdot \tilde{z} = 0$) so

$$\begin{aligned} (e^{\text{ad } x} - e^{-\text{ad } y})(x + y - \tilde{z}) &= (e^{\text{ad } x} - 1) + (1 - e^{-\text{ad } y}) \cdot (x + y) \\ &= \left(\frac{e^{\text{ad } x} - 1}{\text{ad } x} - \frac{1 - e^{-\text{ad } y}}{\text{ad } y} \right) \cdot [x, y] \end{aligned}$$

and we obtain the equality a) by Remark 5.7. Now

$$z - \tilde{z} \equiv (\varphi_1 - \varphi_2)(\text{ad } x, \text{ad } y) \cdot [x, y]$$

but

$$\varphi_1 = (e^z - 1)^{-1} \left(\frac{e^z - e^y}{x} - \frac{e^y - 1}{y} \right), \quad \varphi_2 = (e^z - 1)^{-1} \left(\frac{e^x - 1}{x} - \frac{e^z - e^x}{y} \right),$$

with $z = x + y$, and

$$\begin{aligned} \varphi_1 - \varphi_2 &= (e^z - 1)^{-1} \left(\frac{(e^x - 1)(e^y - 1)}{x} + \frac{(e^x - 1)(e^y - 1)}{y} \right) \\ &= (e^z - 1)^{-1} \frac{z}{xy} (e^x - 1)(e^y - 1) \end{aligned}$$

and this proves Formula (5.3).

Let us prove 2) in Lemma 5.8. We let

$$\zeta(x, y) = \left(1 - \frac{\text{ad } \tilde{z}}{e^{\text{ad } \tilde{z}} - 1} \right) \frac{1}{\text{ad } \tilde{z}} (x + y - \tilde{z}) + \frac{1}{2} \tilde{z},$$

then $\alpha(x, y) = \zeta(x, y) - \zeta(y, x)$. As $x + y - \tilde{z} \in [[\hat{\mathbf{L}}, \hat{\mathbf{L}}]]$, we have

$$\begin{aligned} \zeta(tx, ty) &\equiv \left(1 - \frac{t \text{ad } \tilde{z}}{e^{t \text{ad } \tilde{z}} - 1} \right) \frac{1}{t \text{ad } \tilde{z}} (tx + ty - \tilde{z}(tx, ty)) + \frac{1}{2} \tilde{z}(tx, ty) \\ &\equiv \left(1 - \frac{t \text{ad } \tilde{z}}{e^{t \text{ad } \tilde{z}} - 1} \right) \frac{1}{\text{ad } \tilde{z}} \left(x + y - \frac{1}{t} \tilde{z}(tx, ty) \right) + \frac{1}{2} \tilde{z}(tx, ty) \\ &\quad \text{modulo } [[[\hat{\mathbf{L}}, \hat{\mathbf{L}}], [\hat{\mathbf{L}}, \hat{\mathbf{L}}]]]. \end{aligned}$$

Here \tilde{z} still denotes $\log e^y e^x$ and $\tilde{z}(tx, ty) = \log e^{t^y} e^{t^x}$. We have

$$\frac{\partial}{\partial t} \left(\left(1 - \frac{tz}{e^{tz} - 1} \right) \frac{1}{z} \right)_{t=1} = \frac{1}{e^z - 1} \left(\frac{z}{1 - e^{-z}} - 1 \right).$$

So

$$\begin{aligned} (\theta \zeta)(x, y) &\equiv \left(\frac{\text{ad } \tilde{z}}{1 - e^{-\text{ad } \tilde{z}}} - 1 \right) \frac{1}{e^{\text{ad } \tilde{z}} - 1} \cdot (x + y - \tilde{z}) + \left(1 - \frac{\text{ad } \tilde{z}}{e^{\text{ad } \tilde{z}} - 1} \right) \frac{1}{\text{ad } \tilde{z}} (\tilde{z} - \theta \tilde{z}) + \frac{1}{2} \theta \tilde{z} \\ &\equiv \left(\frac{\text{ad } \tilde{z}}{1 - e^{-\text{ad } \tilde{z}}} - 1 \right) \frac{1}{e^{\text{ad } \tilde{z}} - 1} \cdot (x + y) - \left(1 - \frac{\text{ad } \tilde{z}}{e^{\text{ad } \tilde{z}} - 1} \right) \frac{1}{\text{ad } \tilde{z}} \cdot \theta \tilde{z} + \frac{1}{2} \theta \tilde{z} \end{aligned}$$

as

$$\left(\frac{\text{ad } \tilde{z}}{1 - e^{-\text{ad } \tilde{z}}} - 1\right) \frac{1}{e^{\text{ad } \tilde{z}} - 1} \cdot \tilde{z} = \frac{1}{2} \tilde{z} = \left(1 - \frac{\text{ad } \tilde{z}}{e^{\text{ad } \tilde{z}} - 1}\right) \frac{1}{\text{ad } \tilde{z}} \cdot \tilde{z}.$$

Recalling that

$$\theta \tilde{z} = \frac{\text{ad } \tilde{z}}{e^{\text{ad } \tilde{z}} - 1} \cdot y + \frac{\text{ad } \tilde{z}}{1 - e^{-\text{ad } \tilde{z}}} \cdot x = \frac{\text{ad } \tilde{z}}{e^{\text{ad } \tilde{z}} - 1} \cdot (x + y) + \text{ad } \tilde{z} \cdot x,$$

we obtain:

$$\begin{aligned} \theta \zeta(x, y) &\equiv \left(\frac{\text{ad } \tilde{z}}{1 - e^{-\text{ad } \tilde{z}}} - 1\right) \frac{1}{e^{\text{ad } \tilde{z}} - 1} \cdot (x + y) + \left(\frac{\text{ad } \tilde{z}}{e^{\text{ad } \tilde{z}} - 1} - 1\right) \frac{1}{e^{\text{ad } \tilde{z}} - 1} \cdot (x + y) \\ &\quad + \left(\frac{\text{ad } \tilde{z}}{e^{\text{ad } \tilde{z}} - 1} - 1\right) \cdot x + \frac{1}{2} \frac{\text{ad } \tilde{z}}{e^{\text{ad } \tilde{z}} - 1} \cdot y + \frac{1}{2} \frac{\text{ad } \tilde{z}}{1 - e^{-\text{ad } \tilde{z}}} \cdot x \\ &\equiv 2 \left(\frac{\text{ad } \tilde{z}}{1 - e^{-\text{ad } \tilde{z}}} - 1\right) \frac{1}{e^{\text{ad } \tilde{z}} - 1} \cdot (x + y) - \frac{\text{ad } \tilde{z}}{e^{\text{ad } \tilde{z}} - 1} \cdot (x + y) \\ &\quad + \frac{\text{ad } \tilde{z}}{e^{\text{ad } \tilde{z}} - 1} x - x + \frac{1}{2} \frac{\text{ad } \tilde{z}}{e^{\text{ad } \tilde{z}} - 1} \cdot y + \frac{1}{2} \frac{\text{ad } \tilde{z}}{1 - e^{-\text{ad } \tilde{z}}} \cdot x \\ &\equiv 2 \left(\frac{\text{ad } \tilde{z}}{1 - e^{-\text{ad } \tilde{z}}} - 1\right) \frac{1}{e^{\text{ad } \tilde{z}} - 1} \cdot (x + y) + \frac{1}{2} \frac{\text{ad } \tilde{z}}{1 - e^{-\text{ad } \tilde{z}}} \cdot x - x - \frac{1}{2} \frac{\text{ad } \tilde{z}}{e^{\text{ad } \tilde{z}} - 1} \cdot y. \end{aligned}$$

After antisymmetrization, we obtain

$$\begin{aligned} \theta \alpha(x, y) &\equiv 2 \left(1 - \frac{\text{ad } z}{1 - e^{-\text{ad } z}}\right) \frac{1}{e^{\text{ad } z} - 1} \cdot (x + y) - 2 \left(1 - \frac{\text{ad } \tilde{z}}{1 - e^{-\text{ad } \tilde{z}}}\right) \frac{1}{e^{\text{ad } \tilde{z}} - 1} \cdot (x + y) \\ &\quad + \left(\frac{1}{2} \frac{\text{ad } z}{e^{\text{ad } z} - 1} + \frac{1}{2} \frac{\text{ad } \tilde{z}}{1 - e^{-\text{ad } \tilde{z}}} - 1\right) \cdot x - \left(\frac{1}{2} \frac{\text{ad } \tilde{z}}{e^{\text{ad } \tilde{z}} - 1} + \frac{1}{2} \frac{\text{ad } z}{1 - e^{-\text{ad } z}} - 1\right) \cdot y \\ &\equiv \theta A. \quad \text{c.q.f.d.} \end{aligned}$$

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Received December 15, 1977/April 10, 1978