

*A SPHERICAL TRANSFORM ON SCHWARTZ FUNCTIONS
ON THE HEISENBERG GROUP ASSOCIATED
TO THE ACTION OF $U(p, q)$*

BY

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Abstract. Let $\mathcal{S}(H_n)$ be the space of Schwartz functions on the Heisenberg group H_n . We define a spherical transform on $\mathcal{S}(H_n)$ associated to the action (by automorphisms) of $U(p, q)$ on H_n , $p + q = n$. We determine its kernel and image and obtain an inversion formula analogous to the Godement–Plancherel formula.

1. Introduction. Let $n \geq 2$ and let p, q be natural numbers such that $p + q = n$. Let H_n be the Heisenberg group defined by $H_n = \mathbb{C}^n \times \mathbb{R}$ with group law

$$(z, t)(z', t') = (z + z', t + t' - \frac{1}{2} \operatorname{Im} B(z, z'))$$

where

$$B(z, w) = \sum_{j=1}^p z_j \bar{w}_j - \sum_{j=p+1}^n z_j \bar{w}_j.$$

For $x = (x_1, \dots, x_n) \in \mathbb{R}^n$, we write $x = (x', x'')$ with $x' \in \mathbb{R}^p, x'' \in \mathbb{R}^q$. So, \mathbb{R}^{2n} can be identified with \mathbb{C}^n via the map

$$\varphi(x', x'', y', y'') = (x' + iy', x'' - iy''), \quad x', y' \in \mathbb{R}^p, x'', y'' \in \mathbb{R}^q.$$

In this setting, the form $-\operatorname{Im} B(z, w)$ agrees with the standard symplectic form on $\mathbb{R}^{2(p+q)}$, and the vector fields

$$X_j = -\frac{1}{2} y_j \frac{\partial}{\partial t} + \frac{\partial}{\partial x_j}, \quad Y_j = \frac{1}{2} x_j \frac{\partial}{\partial t} + \frac{\partial}{\partial y_j}, \quad j = 1, \dots, n, \quad T = \frac{\partial}{\partial t}$$

form a standard basis for the Lie algebra \mathfrak{h}_n of H_n . Thus H_n can be viewed as $\mathbb{R}^n \times \mathbb{R}^n \times \mathbb{R}$ via the map $(x, y, t) \mapsto (\varphi(x, y), t)$. From now on, we will use freely this identification.

Let $\mathcal{S}(H_n)$ be the Schwartz space on H_n and let $\mathcal{S}'(H_n)$ be the space of corresponding tempered distributions. Consider the action of $U(p, q)$ on H_n given by $g \cdot (z, t) = (gz, t)$ (note that since we have assumed that $p, q \geq 1$, $U(p, q)$ is noncompact). So $U(p, q)$ acts on $L^2(H_n)$, $\mathcal{S}(H_n)$ and $\mathcal{S}'(H_n)$ in

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the canonical way. The subalgebra $\mathcal{U}_{U(p,q)}(h_n)$ of left invariant differential operators which commute with this action is generated by L and T where

$$L = \sum_{j=1}^p (X_j^2 + Y_j^2) - \sum_{j=p+1}^n (X_j^2 + Y_j^2)$$

and T is as above (cf. [5]). We observe that it is commutative, since T belongs to the center of h_n .

Moreover, for $\lambda \in \mathbb{R} - \{0\}$ and $k \in \mathbb{Z}$, there exists a tempered $U(p, q)$ -invariant distribution (on H_n) $S_{\lambda,k}$ satisfying

$$(1.1) \quad LS_{\lambda,k} = -|\lambda|(2k + p - q)S_{\lambda,k}, \quad iT S_{\lambda,k} = \lambda S_{\lambda,k}$$

and such that, for all $f \in \mathcal{S}(H_n)$,

$$(1.2) \quad f = \sum_{k \in \mathbb{Z}} \int_{-\infty}^{\infty} f * S_{\lambda,k} |\lambda|^n d\lambda$$

(cf. [5]).

Let us recall some facts concerning the compact case $p = n, q = 0$, i.e., when $U(p, q) = U(n)$. In this case it is well known (see [6]) that $\mathcal{U}_{U(n)}(h_n)$ is a commutative algebra if and only if the convolution algebra $L^1_{U(n)}(H_n)$ of $U(n)$ -invariant integrable functions is commutative, that is, $(H_n, U(n))$ is a Gelfand pair. Its spectrum, denoted by $\Delta(U(n), H_n)$, can be identified, via integration, with the set of bounded spherical functions of the pair $(U(n), H_n)$. These spherical functions can be classified (see [2]) as:

a) The *spherical functions of type I*, i.e., those that restricted to the center of H_n are nontrivial characters. These are given by

$$\Phi_{\lambda,k}^{n-1}(z, t) := e^{-i\lambda t} \mathcal{L}_k^{n-1}(|\lambda| |z|^2/2) e^{-|\lambda| |z|^2/4}, \quad \lambda \neq 0, k \geq 0,$$

where \mathcal{L}_k^{n-1} is the Laguerre polynomial of order $n - 1$ and degree k normalized by $\mathcal{L}_k^{n-1}(0) = 1$.

b) The *spherical functions of type II*, i.e., those that are constant on the center. They are given, for $w \in \mathbb{C}^n - \{0\}$, by

$$\eta_w(z, t) = \frac{2^{n-1}(n-1)!}{(|z| |w|)^{n-1}} J_{n-1}(|z| |w|)$$

where J_{n-1} is the Bessel function of order $n - 1$ of the first kind, and by

$$\eta_0(z, t) = 1.$$

We set

$$\begin{aligned} \Delta_1(U(n), H_n) &= \{\Psi \in \Delta(U(n), H_n) : \Psi \text{ is of type I}\}, \\ \Delta_2(U(n), H_n) &= \{\Psi \in \Delta(U(n), H_n) : \Psi \text{ is of type II}\}. \end{aligned}$$

For $f \in L^1_{U(n)}(H_n)$, its spherical transform $\widehat{f} : \Delta(U(n), H_n) \rightarrow \mathbb{C}$ is defined by

$$\widehat{f}(\Psi) = \int_{H_n} f(z, t) \overline{\Psi(z, t)} dz dt$$

where $dzdt$ is the Haar measure (i.e., the Lebesgue measure) on H_n .

In this case ($p = n, q = 0$) the image of the radial Schwartz functions on H_n under the map $f \mapsto \widehat{f}$ is explicitly described in [3]. The notion of rapidly decreasing functions on $\Delta(U(n), H_n)$ is introduced and it is proved that the image of $\mathcal{S}(H_n)$ under the spherical transform is the space $\widehat{\mathcal{S}}(U(n), H_n)$ of rapidly decreasing functions F on $\Delta(U(n), H_n)$ such that certain “derivatives” of F are also rapidly decreasing (see Definitions 6.1 and 6.3 in [3]).

Also, in [4], a map $\mathcal{E} : \Delta(U(n), H_n) \rightarrow [0, \infty) \times \mathbb{R}$ is defined by $\mathcal{E}(\Psi) = (-\widehat{L}(\Psi), i\widehat{T}(\Psi))$, where $\widehat{L}(\Psi)$ and $\widehat{T}(\Psi)$ denote the eigenvalues of L and T respectively, associated to Ψ . The image of \mathcal{E} is the so-called Heisenberg fan $\mathcal{A}(U(n), H_n)$ and it is the set

$$\{(|\lambda|(2k + n), \lambda) : \lambda \neq 0, k \in \mathbb{N} \cup \{0\}\} \cup \{[0, \infty) \times \{0\}\}.$$

It is proved that \mathcal{E} is a homeomorphism from $\Delta(U(n), H_n)$ (equipped with the Gelfand topology) onto the Heisenberg fan (provided with the topology induced from \mathbb{R}^2).

From the above considerations it is natural to consider, for arbitrary $p, q \in \mathbb{N}$ with $p + q = n$ and for $f \in \mathcal{S}(H_n)$, the “spherical transform” $\mathcal{F}(f) : (\mathbb{R} - \{0\}) \times \mathbb{Z} \rightarrow \mathbb{C}$ defined by

$$(1.3) \quad \mathcal{F}(f)(\lambda, k) = \langle S_{\lambda, k}, f \rangle.$$

Our aim is to characterize $\mathcal{F}(\mathcal{S}(H_n))$ and $\text{Ker}(\mathcal{F})$. In order to state our results, let us introduce some additional notations.

For $m : (\mathbb{R} - \{0\}) \times \mathbb{Z} \rightarrow \mathbb{C}$ and $(\lambda, k) \in (\mathbb{R} - \{0\}) \times \mathbb{Z}$ define

$$m^*(\lambda, k) = \begin{cases} m(\lambda, k) & \text{if } k \geq 0, \\ (-1)^{n-2}m(\lambda, k) & \text{if } k < 0. \end{cases}$$

$$m^{**}(\lambda, k) = \begin{cases} m(\lambda, k) & \text{if } k < 0, \\ (-1)^{n-2}m(\lambda, k) & \text{if } k \geq 0. \end{cases}$$

We also set

$$(1.4) \quad E(m)(\lambda, k) = \sum_{l=0}^{n-1} (-1)^l \binom{n-1}{l} m(\lambda, k-l),$$

$$\widetilde{E}(m)(\lambda, k) = \sum_{l=0}^{n-1} (-1)^l \binom{n-1}{l} m(\lambda, k+l).$$

Our main result is the following

THEOREM 1.1. *Assume that $p, q \geq 1$ with $p + q = n$. Then $\mathcal{F}(\mathcal{S}(H_n))$ is the space of functions $m : (\mathbb{R} - \{0\}) \times \mathbb{Z} \rightarrow \mathbb{C}$ such that*

(i) *we have the estimate*

$$(1.5) \quad |m(\lambda, k)| \leq c_N \left(|k|^{n-1} + \frac{1}{|\lambda|^{n-1}} \right) \frac{1}{|\lambda|^N (|k| + 1)^N}, \quad N \in \mathbb{N} \cup \{0\},$$

(ii) *the functions defined on $(\mathbb{R} - \{0\}) \times (\mathbb{N} \cup \{0\})$ by*

$$(\lambda, k) \mapsto E(m^*)(\lambda, k + q), \quad (\lambda, k) \mapsto \tilde{E}(m^{**})(\lambda, -k - p)$$

extend to two functions belonging to $\widehat{\mathcal{S}}(U(1), H_1)$.

We also obtain an inversion formula for \mathcal{F} analogous to the Godement–Plancherel formula and we determine the kernel of \mathcal{F} .

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2. Notations and preliminaries. Let us introduce some notation and recall some known facts. Let H denote the Heaviside function (i.e., $H(\tau) = \chi_{(0, \infty)}(\tau)$) and let \mathcal{H} be the space of functions $\varphi : \mathbb{R} \rightarrow \mathbb{C}$ such that

$$\varphi(\tau) = \varphi_1(\tau) + \tau^{n-1} \varphi_2(\tau) H(\tau), \quad \varphi_1, \varphi_2 \in \mathcal{S}(\mathbb{R}).$$

It is proved in [9] that \mathcal{H} , provided with a suitable topology, is a Fréchet space. Moreover, \mathcal{H} is the space of functions $\varphi \in C^\infty(\mathbb{R} - \{0\})$ that are rapidly decreasing at $\pm\infty$ in the usual sense, have the limits $\lim_{\tau \rightarrow 0^+} \partial^j \varphi / \partial \tau^j$ and $\lim_{\tau \rightarrow 0^-} \partial^j \varphi / \partial \tau^j$ for all $j \in \mathbb{N}$, and admit $n - 2$ continuous derivatives at the origin. For $p + q = n$, $p, q \geq 1$, in [9] there is also given a linear, continuous and surjective map $N : \mathcal{S}(\mathbb{R}^n) \rightarrow \mathcal{H}$ whose adjoint $N' : \mathcal{H}' \rightarrow \mathcal{S}'(\mathbb{R}^n)^{O(p,q)}$ is a linear homeomorphism onto the space of $O(p, q)$ -invariant tempered distributions on \mathbb{R}^n . As pointed out in [5], this construction also works to describe the space $\mathcal{S}'(\mathbb{C}^n)^{U(p,q)}$, i.e., there exists a linear, continuous and surjective map, still denoted by $N : \mathcal{S}(\mathbb{C}^n) \rightarrow \mathcal{H}$, whose adjoint $N' : \mathcal{H}' \rightarrow \mathcal{S}'(\mathbb{C}^n)^{U(p,q)}$ is a homeomorphism. For $f \in \mathcal{S}(H_n)$, we will write $Nf(\tau, t)$ for $N(f(\cdot, t))(\tau)$. We have (cf. (2.11) in [5])

$$Nf(\tau, t) = \int_{\varrho > |\tau|} Mf(\cdot, t)(\varrho, \tau) (\varrho + \tau)^{p-1} (\varrho - \tau)^{q-1} d\varrho,$$

where for $\varrho \geq |\sigma|$,

$$Mf(\cdot, t)(\varrho, \sigma) := \int_{S^{2p-1} \times S^{2q-1}} f\left(\left(\frac{\varrho + \sigma}{2}\right)^{1/2} w_u, \left(\frac{\varrho - \sigma}{2}\right)^{1/2} w_v, t\right) dw_u dw_v.$$

Let $\mathcal{H}^\#$ be the space of functions φ on \mathbb{R}^2 of the form

$$\varphi(\tau, t) = \varphi_1(\tau, t) + \tau^{n-1}H(\tau)\varphi_2(\tau, t), \quad \varphi_1, \varphi_2 \in \mathcal{S}(\mathbb{R}^2).$$

REMARK 2.1. A straightforward adaptation of the proofs of Lemmas 4.2 and 4.3 in [9] shows that $N : \mathcal{S}(H_n) \rightarrow \mathcal{H}^\#$ is surjective.

In order to give an explicit expression of the distributions $S_{\lambda,k}$ we recall the definition of the Laguerre polynomials. For nonnegative integers m and α let $L_m^\alpha(\tau)$ (see, e.g., [8, pp. 99–101]) be given by

$$(2.1) \quad L_m^0(\tau) = \sum_{j=0}^m \binom{m}{j} (-1)^j \frac{\tau^j}{j!}, \quad L_{m-1}^{\alpha+1}(\tau) = -\frac{d}{d\tau} L_m^\alpha(\tau).$$

For $\lambda \in \mathbb{R}$, $k, s \in \mathbb{N} \cup \{0\}$ and $(\tau, t) \in [0, \infty) \times \mathbb{R}$ we set

$$(2.2) \quad \psi_{\lambda,k}^s(\tau, t) := e^{-i\lambda t} \mathcal{L}_k^s(|\lambda|\tau/2) e^{-|\lambda|\tau/4},$$

$$(2.3) \quad \varphi_{\lambda,k}^s(\tau, t) := e^{-i\lambda t} L_k^s(|\lambda|\tau/2) e^{-|\lambda|\tau/4},$$

where \mathcal{L}_k^s denotes the Laguerre polynomial of degree k and order s normalized by $\mathcal{L}_k^s(0) = 1$, i.e., given by $\mathcal{L}_k^s(\tau) = L_k^s(\tau) / \binom{k+s}{k}$.

It is well known that the family $e^{-\tau/2} L_m^0(\tau)$, $m \geq 0$, is an orthonormal basis of $L^2(0, \infty)$. Thus (cf. [5, Theorem 4.1 and Remarks 4.2, 4.3])

$$(2.4) \quad S_{\lambda,k} = F_{\lambda,k} \otimes e^{-i\lambda t},$$

with $F_{\lambda,k} \in \mathcal{S}'(\mathbb{C}^n)$ defined by

$$(2.5) \quad \langle F_{\lambda,k}, g \rangle = \langle (L_{k-q+n-1}^0 H)^{(n-1)}, \tau \mapsto 2|\lambda|^{-1} e^{-\tau/2} Ng(2|\lambda|^{-1}\tau) \rangle$$

for $k \geq 0$, $\lambda \neq 0$ and by

$$(2.6) \quad \langle F_{\lambda,k}, g \rangle = \langle (L_{-k-p+n-1}^0 H)^{(n-1)}, \tau \mapsto 2|\lambda|^{-1} e^{-\tau/2} Ng(-2|\lambda|^{-1}\tau) \rangle$$

for $k < 0$, $\lambda \neq 0$.

For $\varphi \in \mathcal{H}$ and $j \in \mathbb{N} \cup \{0\}$ a computation gives

$$(2.7) \quad \begin{aligned} \langle (L_j^0 H)^{(n-1)}, \varphi \rangle &= \int_0^\infty (L_j^0)^{(n-1)} \varphi(\tau) d\tau + \sum_{0 \leq s \leq n-2} (L_j^0)^{(n-2-s)}(0) \langle \delta^{(s)}, \varphi \rangle. \end{aligned}$$

LEMMA 2.2. For $r \in \mathbb{Z}$ such that $0 \leq r \leq n - 2$ and for $\varphi \in \mathcal{H}$,

$$\langle (L_r^0 H)^{(n-1)}, \tau \mapsto e^{-\tau/2} \varphi(\tau) \rangle = (-1)^{n-2} \langle (L_{n-2-r}^0 H)^{(n-1)}, \tau \mapsto e^{-\tau/2} \varphi(-\tau) \rangle.$$

Proof. A computation using (2.7) gives

$$\begin{aligned} &\langle (L_r^0 H)^{(n-1)}, \tau \mapsto e^{-\tau/2} \varphi(\tau) \rangle \\ &= \sum_{0 \leq l \leq n-2} \sum_{\max(n-2-r, l) \leq j \leq n-2} \frac{1}{2^{j-l}} \binom{j}{l} (-1)^{n-j} \binom{r}{n-2-j} \langle \delta^{(l)}, \varphi \rangle \end{aligned}$$

and also

$$\begin{aligned} & \langle (L_{n-2-r}^0 H)^{(n-1)}, \tau \mapsto e^{-\tau/2} \varphi(-\tau) \rangle \\ &= \sum_{0 \leq l \leq n-2} \sum_{\max(r,l) \leq j \leq n-2} \frac{1}{2^{j-l}} \binom{j}{l} (-1)^{n-j+l} \binom{n-2-r}{n-2-j} \langle \delta^{(l)}, \varphi \rangle. \end{aligned}$$

To show the lemma it is enough to see that for $0 \leq r \leq n-2$ and $0 \leq l \leq n-2$,

$$\begin{aligned} & \sum_{\max(n-2-r,l) \leq j \leq n-2} \frac{1}{2^j} \binom{j}{l} (-1)^{n-j} \binom{r}{n-2-j} \\ &= (-1)^{n-2} \sum_{\max(r,l) \leq j \leq n-2} \frac{1}{2^j} \binom{j}{l} (-1)^{n-j+l} \binom{n-2-r}{n-2-j}, \end{aligned}$$

i.e., to show that for $0 \leq r \leq n-2$, the following polynomial identity holds:

$$\begin{aligned} (2.8) \quad & \sum_{0 \leq l \leq n-2} t^l \sum_{\max(n-2-r,l) \leq j \leq n-2} \frac{1}{2^j} \binom{j}{l} (-1)^{n-j} \binom{r}{n-2-j} \\ &= (-1)^{n-2} \sum_{0 \leq l \leq n-2} t^l \sum_{\max(r,l) \leq j \leq n-2} \frac{1}{2^j} \binom{j}{l} (-1)^{n-j+l} \binom{n-2-r}{n-2-j}. \end{aligned}$$

If we change the summation order, (2.8) becomes

$$\begin{aligned} (2.9) \quad & (-1)^n \sum_{n-2-r \leq j \leq n-2} (-1)^j \binom{r}{n-2-j} \frac{1}{2^j} \sum_{0 \leq l \leq j} \binom{j}{l} t^l \\ &= \sum_{r \leq j \leq n-2} \frac{1}{2^j} \binom{n-2-r}{n-2-j} (-1)^j \sum_{0 \leq l \leq j} \binom{j}{l} (-1)^l t^l, \end{aligned}$$

which, by the binomial formula, is equivalent to

$$\begin{aligned} (2.10) \quad & (-1)^n \sum_{n-2-r \leq j \leq n-2} \binom{r}{n-2-j} \left(\frac{-t+1}{2} \right)^j \\ &= \sum_{r \leq j \leq n-2} \binom{n-2-r}{n-2-j} \left(\frac{t-1}{2} \right)^j, \end{aligned}$$

i.e., to

$$\begin{aligned} (2.11) \quad & \left(-\frac{1+t}{2} \right)^{n-2} \sum_{n-2-r \leq j \leq n-2} \binom{r}{n-2-j} \left(-\frac{2}{1+t} \right)^{n-2-j} \\ &= (-1)^n \left(\frac{t-1}{2} \right)^{n-2} \sum_{r \leq j \leq n-2} \binom{n-2-r}{n-2-j} \left(\frac{2}{t-1} \right)^{n-2-j}. \end{aligned}$$

After changing j to $n - 2 - j$ and recalling that $0 \leq r \leq n - 2$, by the binomial formula (2.11) reduces to

$$\left(-\frac{1+t}{2}\right)^{n-2} \left(1 - \frac{2}{1+t}\right)^r = (-1)^n \left(\frac{t-1}{2}\right)^{n-2} \left(1 + \frac{2}{t-1}\right)^{n-2-r},$$

which clearly holds. ■

COROLLARY 2.3. Let $g \in \mathcal{S}(\mathbb{C}^n)$. For $0 \leq k \leq q - 1$, $\lambda \neq 0$ we have

$$(2.12) \quad \langle F_{\lambda,k}, g \rangle = (-1)^{n-2} \langle (L_{-k-p+n-1}^0 H)^{(n-1)}, \tau \mapsto 2|\lambda|^{-1} e^{-\tau/2} N g(-2|\lambda|^{-1} \tau) \rangle,$$

and

$$(2.13) \quad \langle F_{\lambda,k}, g \rangle = (-1)^{n-2} \langle (L_{k-q+n-1}^0 H)^{(n-1)}, \tau \mapsto 2|\lambda|^{-1} e^{-\tau/2} N g(2|\lambda|^{-1} \tau) \rangle$$

for $-p + 1 \leq k < 0$. ■

For a given set X and for $f : X \times \mathbb{R} \rightarrow \mathbb{C}$, $\lambda \in \mathbb{R}$ we set $f(z, \widehat{\lambda}) := (t \mapsto f(z, t))^{\wedge}(\lambda)$ where $()^{\wedge}$ denotes the one-dimensional Fourier transform (provided that it exists).

PROPOSITION 2.4. $\text{Ker}(\mathcal{F}) = \text{Ker}(N)$.

Proof. If $f \in \mathcal{S}(H_n)$ and $Nf = 0$, then, by (2.5) and (2.6), $\mathcal{F}(f)(\lambda, k) = \langle S_{\lambda,k}, f \rangle = \langle F_{\lambda,k} \otimes e^{-i\lambda t}, f \rangle = 0$ and so $\mathcal{F}(f) = 0$.

If $\mathcal{F}(f) = 0$, from the definition of $S_{\lambda,k}$, for $k \geq 0$ and $\lambda \neq 0$ we have

$$\langle (L_{k-q+n-1}^0 H)^{(n-1)}, \tau \mapsto 2|\lambda|^{-1} e^{-\tau/2} N f(2|\lambda|^{-1} \tau, \widehat{\lambda}) \rangle = 0$$

and, by Lemma 2.2, for $-p + 1 \leq k < 0$,

$$\begin{aligned} &\langle (L_{k-q+n-1}^0 H)^{(n-1)}, \tau \mapsto 2|\lambda|^{-1} e^{-\tau/2} N f(2|\lambda|^{-1} \tau, \widehat{\lambda}) \rangle \\ &= (-1)^{n-2} \langle (L_{-k-p+n-1}^0 H)^{(n-1)}, \tau \mapsto 2|\lambda|^{-1} e^{-\tau/2} N f(-2|\lambda|^{-1} \tau, \widehat{\lambda}) \rangle = 0. \end{aligned}$$

Thus, for $j \geq 0$,

$$2|\lambda|^{-1} \int_0^{\infty} e^{-\tau/2} L_j^0(\tau) e^{\tau/2} \frac{d^{n-1}}{d\tau^{n-1}} (e^{-\tau/2} N f(2|\lambda|^{-1} \tau, \widehat{\lambda})) d\tau = 0.$$

Thus

$$\frac{d^{n-1}}{d\tau^{n-1}} (e^{-\tau/2} N f(2|\lambda|^{-1} \tau, \widehat{\lambda})) = 0 \quad \text{for } \tau \geq 0, \lambda \neq 0.$$

So for such τ and λ , $e^{-\tau/2} N f(2|\lambda|^{-1} \tau, \widehat{\lambda}) = P_{\lambda}(\tau)$ where $P_{\lambda}(\tau)$ is a polynomial of degree at most $n - 2$ with coefficients which (in principle) depend on λ . Thus $N f(2|\lambda|^{-1} \tau, \widehat{\lambda}) = e^{\tau/2} P_{\lambda}(\tau)$. For each $\lambda \neq 0$, $\lim_{\tau \rightarrow \infty} N f(2|\lambda|^{-1} \tau, \widehat{\lambda}) = 0$ and so $P_{\lambda} \equiv 0$. This implies $N f(\tau, \widehat{\lambda}) = 0$ for $\tau \geq 0$ and $\lambda \in \mathbb{R}$.

A similar argument starting with the fact that, for $k < 0$,

$$\langle (L^0_{-k-p+n-1}H)^{(n-1)}, \tau \mapsto 2|\lambda|^{-1}e^{-\tau/2}Nf(-2|\lambda|^{-1}\tau, \widehat{\lambda}) \rangle = 0$$

shows that $Nf(\tau, \widehat{\lambda}) = 0$ for $\tau < 0$, $\lambda \in \mathbb{R}$. ■

3. Necessary conditions. In this section we find necessary conditions for a function m defined on $(\mathbb{R} - \{0\}) \times \mathbb{Z}$ to belong to the image of \mathcal{F} . To do this, we recall the definition of the space $\widehat{\mathcal{S}}(U(n), H_n)$. We say that $F : \Delta(U(n), H_n) \rightarrow \mathbb{C}$ is *rapidly decreasing* (cf. [3, Definition 6.1]) if

- (i) F is continuous,
- (ii) for $w \in \mathbb{C}^n$, $w \mapsto F(\eta_w)$ belongs to $\mathcal{S}_{U(n)}(\mathbb{C}^n)$ where η_w is the spherical function of type II described in the introduction,
- (iii) the map $\lambda \mapsto F(\lambda, k)$ is smooth on $\mathbb{R} - \{0\}$,
- (iv) for each $j, N \geq 0$ there exists a constant $c_{j,N}$ such that

$$\left| \frac{\partial^j}{\partial \lambda^j} F(\lambda, k) \right| \leq \frac{c_{j,N}}{|\lambda|^{j+N}(2k+n)^N}.$$

Also we set (see [3, Definition 6.2])

$$M^-F(\lambda, k) = \begin{cases} \frac{\partial F}{\partial \lambda}(\lambda, k) - \frac{k}{\lambda} [F(\lambda, k) - F(\lambda, k - 1)] & \text{for } \lambda > 0, \\ \frac{\partial F}{\partial \lambda}(\lambda, k) - \frac{k+n}{\lambda} [F(\lambda, k+1) - F(\lambda, k)] & \text{for } \lambda < 0, \end{cases}$$

and

$$M^+F(\lambda, k) = \begin{cases} \frac{\partial F}{\partial \lambda}(\lambda, k) - \frac{k+n}{\lambda} [F(\lambda, k+1) - F(\lambda, k)] & \text{for } \lambda > 0, \\ \frac{\partial F}{\partial \lambda}(\lambda, k) - \frac{k}{\lambda} [F(\lambda, k) - F(\lambda, k - 1)] & \text{for } \lambda < 0. \end{cases}$$

The space $\widehat{\mathcal{S}}(U(n), H_n)$ is defined as the set of all functions $F : \Delta(U(n), H_n) \rightarrow \mathbb{C}$ for which $(M^+)^l(M^-)^m F$ is rapidly decreasing for all $l, m \geq 0$.

Our results in this section are as follows:

THEOREM 3.1. *For $f \in \mathcal{S}(H_n)$ and $k \in \mathbb{Z}$, $\partial^j(\mathcal{F}f(\lambda, k))/\partial \lambda^j$ exists for all $j \in \mathbb{N}$ and $\lambda \neq 0$. Moreover, for each $j, N \in \mathbb{N} \cup \{0\}$ there exists a positive constant c independent of λ and k such that*

$$(3.1) \quad \left| \frac{\partial^j(\mathcal{F}f(\lambda, k))}{\partial \lambda^j} \right| \leq c \left(|k|^{n-1} + \frac{1}{|\lambda|^{n-1}} \right) \frac{1}{|\lambda|^{N+j}(|k|+1)^N}.$$

THEOREM 3.2. *Let $f \in \mathcal{S}(H_n)$ and let $m = \mathcal{F}f$. Then the function defined on $(\mathbb{R} - \{0\}) \times (\mathbb{N} \cup \{0\})$ by $(\lambda, k) \mapsto E(m^*)(\lambda, k+q)$ (with E, m^* as in the introduction) can be extended to a function belonging to $\widehat{\mathcal{S}}(U(1), H_1)$.*

Moreover, for $k \geq 0$ and $\lambda \neq 0$,

$$(3.2) \quad E(m^*)(\lambda, k + q) = (-1)^{n-1} \int_0^\infty L_k^0(|\lambda|\tau/2) e^{-|\lambda|\tau/4} Nf(\tau, \widehat{\lambda}) \, d\tau.$$

THEOREM 3.3. *Let $f \in \mathcal{S}(H_n)$ and let m as in Theorem 3.2. Then the function defined on $(\mathbb{R} - \{0\}) \times (\mathbb{N} \cup \{0\})$ by $(\lambda, k) \mapsto \widetilde{E}(m^{**})(\lambda, -k - p)$ (\widetilde{E} and m^{**} as in the introduction) extends to a function in $\widehat{\mathcal{S}}(U(1), H_1)$. Furthermore*

$$(3.3) \quad \widetilde{E}(m^{**})(\lambda, -k - p) = (-1)^{n-1} \int_0^\infty L_k^0(|\lambda|\tau/2) e^{-|\lambda|\tau/4} Nf(-\tau, \widehat{\lambda}) \, d\tau.$$

For $j, s \in \mathbb{N} \cup \{0\}$, let $\varphi_{\lambda,j}^s(\tau, t)$ be defined by (2.3). From (2.7) and the definition of $S_{\lambda,k}$ we have

$$(3.4) \quad \mathcal{F}f(\lambda, k) = I(\lambda, k) + II(\lambda, k)$$

where

$$(3.5) \quad I(\lambda, k) = \begin{cases} (-1)^{n-1} \int_{\mathbb{R} \tau > 0} \int e^{-i\lambda t} \varphi_{\lambda, k-q}(\tau, t) e^{-|\lambda|/4\tau} Nf(\tau, t) \, d\tau \, dt & \text{for } k \geq q, \\ (-1)^{n-1} \int_{\mathbb{R} \tau > 0} \int \varphi_{\lambda, -k-p}(\tau, t) Nf(-\tau, t) \, d\tau \, dt & \text{for } k \leq -p, \\ 0 & \text{for } -p + 1 \leq k \leq q - 1, \end{cases}$$

$$(3.6) \quad II(\lambda, k) = \sum_{r=0}^{n-2} c_{r,k} |\lambda|^{-(l+1)} \langle \delta^{(r)}, Nf(\cdot, \widehat{\lambda}) \rangle \quad \text{for } k \in \mathbb{Z},$$

with

$$c_{r,k} = \begin{cases} 4^r \sum_{j=r}^{n-2} \frac{1}{2^j} \binom{j}{r} (L_{k-q+n-1}^0)^{(n-j-2)}(0) & \text{for } k \geq 0, \\ (-1)^r 4^r \sum_{j=r}^{n-2} \frac{1}{2^j} \binom{j}{r} (L_{-k-p+n-1}^0)^{(n-j-2)}(0) & \text{for } k < 0. \end{cases}$$

Proof of Theorem 3.1. Since $Nf \in \mathcal{H}^\#$ we have $\frac{\partial}{\partial \tau}(\tau Nf(\tau, t)) \in \mathcal{H}^\#$, so by Remark 2.1, there is $g \in \mathcal{S}(H_n)$ such that $Ng(\tau, t) = \frac{\partial}{\partial \tau}(\tau Nf(\tau, t))$.

We claim that for $\lambda \neq 0$ and $k \in \mathbb{Z}$, $\partial \mathcal{F}f(\lambda, k)/\partial \lambda$ exists and

$$(3.7) \quad \frac{\partial \mathcal{F}f(\lambda, k)}{\partial \lambda} = -i\mathcal{F}(tf)(\lambda, k) - \frac{1}{\lambda} \mathcal{F}g(\lambda, k).$$

Indeed, consider the case $k \geq q$. Let $I(\lambda, k)$ and $II(\lambda, k)$ be given by (3.5) and (3.6) respectively. Since for $j \geq 0$ we have

$$\frac{\partial}{\partial \lambda} \varphi_{\lambda,j}(\tau, t) = -it\varphi_{\lambda,j}(\tau, t) + \frac{\tau}{\lambda} \frac{\partial}{\partial \tau} \varphi_{\lambda,j}(\tau, t),$$

after integration by parts we obtain

$$\begin{aligned}
 (3.8) \quad \frac{\partial I}{\partial \lambda}(\lambda, k) &= \frac{\partial}{\partial \lambda} \left(\int_{\mathbb{R} \tau > 0} \int (-1)^{n-1} \varphi_{\lambda, k-q}(\tau, t) Nf(\tau, t) d\tau dt \right) \\
 &= \int_{\mathbb{R} \tau > 0} \int (-1)^{n-1} \varphi_{\lambda, k-q}(\tau, t) (-itNf(\tau, t)) d\tau dt \\
 &\quad - \frac{1}{\lambda} \int_{\mathbb{R} \tau > 0} \int (-1)^{n-1} \varphi_{\lambda, k-q}(\tau, t) \frac{\partial}{\partial \tau} (\tau Nf(\tau, t)) d\tau dt.
 \end{aligned}$$

Also,

$$\begin{aligned}
 (3.9) \quad \frac{\partial II}{\partial \lambda}(\lambda, k) &= \frac{\partial}{\partial \lambda} \left(\sum_{l=0}^{n-2} c_{l,k} |\lambda|^{-(l+1)} \langle \delta^{(l)}, Nf(\cdot, \widehat{\lambda}) \rangle \right) \\
 &= - \sum_{l=0}^{n-2} (l+1) c_{l,k} |\lambda|^{-(l+2)} sg(\lambda) \langle \delta^{(l)}, Nf(\cdot, \widehat{\lambda}) \rangle \\
 &\quad + \sum_{l=0}^{n-2} c_{l,k} |\lambda|^{-(l+1)} \langle \delta^{(l)}, -i(tNf(\cdot, t))^{\wedge}(\lambda) \rangle
 \end{aligned}$$

where $(\cdot)^{\wedge}$ denotes the Fourier transform in the variable t . Thus the derivative $\partial \mathcal{F}f(\lambda, k)/\partial \lambda$ exists. On the other hand,

$$\begin{aligned}
 (3.10) \quad -i\mathcal{F}(tf(z, t))(\lambda, k) &= \int_{\mathbb{R} \tau > 0} \int (-1)^{n-1} \varphi_{\lambda, k-q}(\tau, t) (-itNf(\tau, t)) d\tau dt \\
 &\quad + \sum_{l=0}^{n-2} c_{l,k} |\lambda|^{-(l+1)} \langle \delta^{(l)}, -i(tNf(\cdot, t))^{\wedge}(\lambda) \rangle.
 \end{aligned}$$

Since $\langle \delta^{(l)}, \frac{\partial}{\partial \tau} (\tau Nf(\tau, t)) \rangle = (l+1) \langle \delta^{(l)}, Nf(\cdot, t) \rangle$ we have

$$\begin{aligned}
 (3.11) \quad -\frac{1}{\lambda} \mathcal{F}g(\lambda, k) &= - \sum_{l=0}^{n-2} (l+1) c_{l,k} |\lambda|^{-(l+2)} sg(\lambda) \langle \delta^{(l)}, Nf(\cdot, \widehat{\lambda}) \rangle \\
 &\quad - \frac{1}{\lambda} \int_{\mathbb{R} \tau > 0} \int (-1)^{n-1} \varphi_{\lambda, k-q}(\tau, t) \frac{\partial}{\partial \tau} (\tau Nf(\tau, t)) d\tau dt
 \end{aligned}$$

and now (3.8)–(3.11) give (3.7) for $k \geq q$. The case $k < q$ follows from a similar argument and using the corresponding expressions for $I(\lambda, k)$ and $II(\lambda, k)$.

Now, induction on j implies that $\partial^j \mathcal{F}f(\lambda, k)/\partial \lambda^j$ exists for $\lambda \neq 0$, $k \in \mathbb{Z}$ and all j .

In the rest of the proof, c_1, c_2, \dots, c', c'' , will denote positive constants independent of λ and k . To prove (3.1) we first consider the case $k \geq q$.

From (3.4), we have

$$|\mathcal{F}f(\lambda, k)| \leq L_{k-q}^{n-1}(0) \|Nf\|_{L^1((0, \infty) \times \mathbb{R})} + c_1 \sum_{l=0}^{n-2} |c_{l,k}| |\lambda|^{-(l+1)}.$$

Since $L_{k-q}^{n-1}(0) = \binom{k-q+n-1}{n-1} \leq c_2 k^{n-1}$ and $|c_{l,k}| \leq c_3 k^{n-l-2}$ we have

$$\begin{aligned} (3.12) \quad |\mathcal{F}f(\lambda, k)| &\leq c_4 \left(k^{n-1} + \sum_{l=0}^{n-2} k^{n-1-(l+1)} |\lambda|^{-(l+1)} \right) \\ &\leq c_4 \left(k + \frac{1}{|\lambda|} \right)^{n-1} \leq c_5 \left(k^{n-1} + \frac{1}{|\lambda|^{n-1}} \right). \end{aligned}$$

Applying (3.12) to $L^N f$ instead of f and recalling (1.1) we get

$$|2k + p - q|^N |\lambda|^N |\mathcal{F}f(\lambda, k)| = |\mathcal{F}(L^N f)(\lambda, k)| \leq c' \left(|k|^{n-1} + \frac{1}{|\lambda|^{n-1}} \right)$$

and since $2k + p - q \neq 0$ because $k \geq q$, this gives

$$(3.13) \quad |\mathcal{F}f(\lambda, k)| \leq c'' \left(|k|^{n-1} + \frac{1}{|\lambda|^{n-1}} \right) \frac{1}{|2k + p - q|^N |\lambda|^N}.$$

A similar argument applies to the case $k < q$, giving (3.13) except when $q - p \in 2\mathbb{Z}$ and $k = (q - p)/2$. In this case we take $(iT)^N f$ instead of $L^N f$ above to get

$$(3.14) \quad |\mathcal{F}f(\lambda, k)| \leq c \left(|k|^{n-1} + \frac{1}{|\lambda|^{n-1}} \right) \frac{1}{|\lambda|^N}$$

for $k = (q - p)/2$. From (3.13) and (3.14) we obtain (3.1) for $j = 0$ and all k and N .

Observe that for $r \in \mathbb{N} \cup \{0\}$, (3.1) used with $j = 0$ and $N + r$ instead of N gives immediately that

$$(3.15) \quad |\lambda|^r |\mathcal{F}f(\lambda, k)| \leq c \left(|k|^{n-1} + \frac{1}{|\lambda|^{n-1}} \right) \frac{1}{|\lambda|^N (|k| + 1)^N}.$$

An easy induction using (3.7) shows that for $j \geq 1$,

$$(3.16) \quad \lambda^j \frac{\partial^j \mathcal{F}f}{\partial \lambda^j}(\lambda, k) = \sum_{0 \leq r \leq j} \lambda^r \mathcal{F}f_r(\lambda, k)$$

for some f_1, \dots, f_j belonging to $\mathcal{S}(H_n)$ and independent of λ and k . Now, (3.15) and (3.16) give (3.1) for all j . ■

LEMMA 3.4. *Let $f \in \mathcal{S}(H_n)$. If either $k \geq q$ or $k \leq -p$, then*

$$\sum_{r=0}^{n-2} |\lambda|^{-(r+1)} \sum_{l=0}^{n-1} (-1)^l \binom{n-1}{l} c_{r,k-l} \langle \delta^{(r)}, Nf(\cdot, \hat{\lambda}) \rangle = 0.$$

Proof. Assume $k \geq q$. For $r = 0, 1, \dots, n - 2$ we have

$$\begin{aligned} & \sum_{l=0}^{n-1} (-1)^l \binom{n-1}{l} c_{r,k-l} \\ &= \sum_{l=0}^{n-1} (-1)^l \binom{n-1}{l} \sum_{j=r}^{n-2} \frac{1}{2^j} \binom{j}{r} (-1)^{n-j} \binom{k-l-q+n-1}{n-j-2} \\ &= \sum_{j=r}^{n-2} \frac{1}{2^j} \binom{j}{r} (-1)^{n-j} \sum_{l=0}^{n-1} (-1)^l \binom{n-1}{l} \binom{k-l-q+n-1}{n-j-2}. \end{aligned}$$

Let

$$\beta := \sum_{l=0}^{n-1} (-1)^l \binom{n-1}{l} \binom{k-l-q+n-1}{n-j-2}.$$

We claim that if $0 \leq r \leq j \leq n - 2$ then $\beta = 0$. To see this we note that β is the coefficient of y^s in the polynomial $\sum_{l=0}^{n-1} (-1)^l \binom{n-1}{l} (1+y)^{m-l}$ (where $m = k - q + n - 1$ and $s = n - j - 2$), i.e. β is the coefficient of y^s in $(1+y)^{m-(n-1)} \sum_{l=0}^n (-1)^l \binom{n-1}{l} (1+y)^{n-1-l} = (1+y)^{m-(n-1)} y^{n-1}$. So $\beta = 0$ since $s = n - j - 2 < n - 1$. The proof for the case $k \leq -p$ is similar, replacing $k - q$ by $-k - p$. ■

We recall that (cf. [8, p. 101])

$$(3.17) \quad L_j^n(x) = L_j^{n+1}(x) - L_{j-1}^{n+1}(x).$$

LEMMA 3.5. For $j \geq 0$,

$$(3.18) \quad \sum_{l=0}^{\min(j,n-1)} (-1)^l \binom{n-1}{l} L_{j-l}^{n-1}(x) = L_j^0(x).$$

Proof. We first give the proof for the case $j \geq n - 1$. We proceed by induction on n . For $n = 1$ the lemma is clear. Suppose that it holds for n and $j \geq n - 1$. Then for $j \geq n$,

$$\begin{aligned} \sum_{l=0}^n (-1)^l \binom{n}{l} L_{j-l}^n(x) &= L_j^n(x) + (-1)^n L_{j-n}^n(x) \\ &+ \sum_{l=1}^{n-1} (-1)^l \binom{n-1}{l} L_{j-l}^n(x) + \sum_{l=1}^{n-1} (-1)^l \binom{n-1}{l-1} L_{j-l}^n(x). \end{aligned}$$

An index change in the last sum gives

$$\begin{aligned} \sum_{l=0}^n (-1)^l \binom{n}{l} L_{j-l}^n(x) &= L_j^n(x) + (-1)^n L_{j-n}^n(x) \\ &+ \sum_{l=1}^{n-1} (-1)^l \binom{n-1}{l} L_{j-l}^n(x) + \sum_{l=0}^{n-2} (-1)^{l-1} \binom{n-1}{l} L_{j-l-1}^n(x) \end{aligned}$$

$$\begin{aligned}
 &= L_j^n(x) + (-1)^n L_{j-n}^n(x) - L_{j-1}^n(x) + (-1)^{n-1} L_{j-(n-1)}^n(x) \\
 &\quad + \sum_{l=1}^{n-2} (-1)^l \binom{n-1}{l} (L_{j-l}^n - L_{j-l-1}^n)(x) \\
 &= \sum_{l=0}^{n-1} (-1)^l \binom{n-1}{l} (L_{j-l}^n(x) - L_{j-l-1}^n(x)) \\
 &= \sum_{l=0}^{n-1} (-1)^l \binom{n-1}{l} L_{j-l}^{n-1}(x) = L_j^0(x).
 \end{aligned}$$

The last equality follows from (3.17) and the inductive hypothesis.

For the case $j < n - 1$ we write

$$\sum_{l=0}^j (-1)^l \binom{n-1}{l} L_{j-l}^{n-1}(x) = \sum_{l=0}^{n-1} (-1)^l \binom{n-1}{l} c_l L_{j-l}^{n-1}(x),$$

where $c_l = 1$ for $0 \leq l \leq j$ and $c_l = 0$ for $j \leq l \leq n - 1$, and now we proceed as above. ■

Proof of Theorem 3.2. Let $m = \mathcal{F}f$. For $k \geq n - 1$,

$$\begin{aligned}
 (3.19) \quad E(m^*)(\lambda, k + q) &= \sum_{l=0}^{n-1} (-1)^l \binom{n-1}{l} m(\lambda, k + q - l) \\
 &= \sum_{l=0}^{n-1} (-1)^l \binom{n-1}{l} (-1)^{n-1} \int_0^\infty L_{k-l}^{n-1}(|\lambda|\tau/2) e^{-|\lambda|\tau/4} Nf(\tau, \widehat{\lambda}) \, d\tau \\
 &\quad + \sum_{l=0}^{n-1} (-1)^l \binom{n-1}{l} \sum_{r=0}^{n-2} c_{r, k+q-l} |\lambda|^{-(r+1)} \langle \delta^{(r)}, Nf(\cdot, \widehat{\lambda}) \rangle = I + II.
 \end{aligned}$$

Now, by Lemma 3.4, $II = 0$ and Lemma 3.5 gives

$$I = (-1)^{n-1} \int_0^\infty L_k^0(|\lambda|\tau/2) e^{-|\lambda|\tau/4} Nf(\tau, \widehat{\lambda}) \, d\tau.$$

Thus, for $k \geq n - 1$,

$$(3.20) \quad E(m^*)(\lambda, k + q) = (-1)^{n-1} \int_0^\infty L_k^0(|\lambda|\tau/2) e^{-|\lambda|\tau/4} Nf(\tau, \widehat{\lambda}) \, d\tau.$$

On the other hand, if $0 \leq k < n - 1$,

$$\begin{aligned}
 E(m^*)(\lambda, k + q) &= \sum_{0 \leq l \leq \min(k+q, n-1)} (-1)^l \binom{n-1}{l} m(\lambda, k + q - l) \\
 &\quad + \sum_{k+q < l \leq n-1} (-1)^l \binom{n-1}{l} (-1)^{n-2} m(\lambda, k + q - l)
 \end{aligned}$$

(with the convention that a sum on an empty set is zero). Since, for $0 \leq l \leq \min(k + q, n - 1)$,

$$m(\lambda, k + q - l) = \langle (L_{k-l+n-1}^0 H)^{(n-1)}, \tau \mapsto 2|\lambda|^{-1} e^{-\tau/2} N g(2|\lambda|^{-1} \tau) \rangle$$

and since for $k + q < l \leq n - 1$ Corollary 2.3 gives

$$\begin{aligned} (-1)^{n-2} m(\lambda, k + q - l) &= \langle (L_{k-l+n-1}^0 H)^{(n-1)}, \tau \mapsto 2|\lambda|^{-1} e^{-\tau/2} N g(2|\lambda|^{-1} \tau) \rangle, \end{aligned}$$

we obtain $E(m^*)(\lambda, k + q) = I + II$ also for $0 \leq k < n - 1$ (with I and II as in (3.19)). Proceeding as in the case $k \geq n - 1$ we conclude that (3.20) holds for all k .

Let \mathcal{F}_1 be the $U(1)$ -spherical transform on $\mathcal{S}(H_1)$ defined in [3] and let f_1 be the radial function in $\mathcal{S}(H_1)$ given by $f_1(z, t) = N f(|z|^2, t)$. Then, by definition,

$$\mathcal{F}_1(f_1)(\lambda, k) = \int_C L_k^0(|\lambda| |z|^2/2) e^{-|\lambda| |z|^2/4} N f(|z|^2, \widehat{\lambda}) dz.$$

We use polar coordinates $z = r e^{i\theta}$ and then we perform the change of variable $s = r^2$ to get

$$\mathcal{F}_1(f_1)(\lambda, k) = \pi \int_0^\infty L_k^0(|\lambda| s/2) e^{-|\lambda| s/4} N f(s, \widehat{\lambda}) ds,$$

i.e. $(-1)^{n-1} E(\mathcal{F}f)(\lambda, k + q) = \mathcal{F}_1(f_1)(\lambda, k)$ for $k \geq 0$. ■

Proof of Theorem 3.3. As before, it is enough to find $g_1 \in \mathcal{S}(H_1)$ such that for $k \geq 0$, $\mathcal{F}_1 g_1(\lambda, k) = (-1)^{n-1} \widetilde{E}(m^{**})(\lambda, -k - p)$. Set $g_1(z, t) = N f(-|z|^2, t)$. Following the lines of the proof of Theorem 3.2 we obtain

$$\begin{aligned} \mathcal{F}_1(g_1)(\lambda, k) &= \pi \int_0^\infty L_k^0(|\lambda| s/2) e^{-|\lambda| s/4} N f(-s, \widehat{\lambda}) ds \\ &= (-1)^{n-1} \widetilde{E}(m^{**})(\lambda, -k - p) \end{aligned}$$

for $k \geq 0$. ■

4. The image of the spherical transform

LEMMA 4.1. For $k \geq 0$,

$$(4.1) \quad \frac{d^{n-1}}{d\tau^{n-1}} \left(\frac{1}{(n-1)!} \tau^{n-1} \mathcal{L}_k^{n-1}(\tau) e^{-\tau} \right) = L_{k+n-1}^0(\tau) e^{-\tau}.$$

Proof. We have

$$\begin{aligned} & \frac{1}{(n-1)!} \frac{d^{n-1}}{d\tau^{n-1}} (\tau^{n-1} \mathcal{L}_k^{n-1}(\tau) e^{-\tau}) \\ &= \frac{1}{(n-1)!} \frac{(n-1)!k!}{(k+n-1)!} \frac{d^{n-1}}{d\tau^{n-1}} (\tau^{n-1} L_k^{n-1}(\tau) e^{-\tau}) \\ &= \frac{1}{(k+n-1)!} \left(\frac{d}{d\tau}\right)^{n-1+k} (\tau^{n-1+k} e^{-\tau}) = L_{k+n-1}^0(\tau) e^{-\tau} \end{aligned}$$

where we have used (twice) the fact that

$$L_j^\alpha(\tau) \tau^\alpha e^{-\tau} = \frac{1}{j!} \frac{d^j}{d\tau^j} (\tau^{\alpha+j} e^{-\tau}) \quad \text{for } j \geq 0 \text{ (Rodrigues formula). } \blacksquare$$

Let D be the linear operator defined on the space of polynomial functions by $DL_k^0 = L_k^0 - L_{k-1}^0$ for $k \geq 1$ and $D1 = 1$.

LEMMA 4.2. For all $m \geq 0$,

$$(4.2) \quad \left(\frac{d}{d\tau}\right)^m (e^{-\tau} D^m(P(\tau))) = (-1)^m e^{-\tau} P(\tau).$$

Proof. We proceed by induction on m . For $m = 0$ there is nothing to prove. Assume that (4.2) holds. Then, for $k \geq 0$,

$$\begin{aligned} \left(\frac{d}{d\tau}\right)^{m+1} (e^{-\tau} D^{m+1}(L_k^0(\tau))) &= \frac{d}{d\tau} \left(\frac{d}{d\tau}\right)^m (e^{-\tau} D^m(DL_k^0(\tau))) \\ &= (-1)^m \frac{d}{d\tau} (e^{-\tau} DL_k^0(\tau)) = (-1)^{m+1} e^{-\tau} L_k^0(\tau). \end{aligned}$$

In fact, the last equality follows from a direct computation for $k = 0, 1$, and for $k \geq 2$ observe that, taking into account (2.1) and (3.17),

$$\begin{aligned} (-1)^m \frac{d}{d\tau} (e^{-\tau} DL_k^0(\tau)) &= (-1)^m \frac{d}{d\tau} (e^{-\tau} (L_k^0(\tau) - L_{k-1}^0(\tau))) \\ &= (-1)^m (-e^{-\tau} L_k^0(\tau) + e^{-\tau} L_{k-1}^0(\tau) - e^{-\tau} L_{k-1}^1(\tau) + e^{-\tau} L_{k-2}^1(\tau)) \\ &= (-1)^m (-e^{-\tau} L_k^0(\tau) + e^{-\tau} L_{k-1}^0(\tau) - e^{-\tau} L_{k-1}^0(\tau)) = (-1)^{m+1} e^{-\tau} L_k^0(\tau). \quad \blacksquare \end{aligned}$$

LEMMA 4.3. (a) For $k \geq 0$ and $m \geq 0$,

$$(4.3) \quad D^m(L_k^0) = \sum_{l=0}^{\min(m,k)} (-1)^l \binom{m}{l} L_{k-l}^0.$$

(b) If $k > m$ then $D^m(L_k^0)(0) = 0$.

Proof. The proof proceeds along similar lines to the proof of Lemma 3.5. ■

LEMMA 4.4. For $r \geq n - 1$,

$$(4.4) \quad D^{n-1}(L_r^0)(\tau) = (-1)^{n-1} \frac{1}{(n-1)!} \tau^{n-1} \mathcal{L}_{r-(n-1)}^{n-1}(\tau)$$

Proof. From Lemma 4.2 we have

$$\left(\frac{d}{d\tau}\right)^{n-1} (e^{-\tau} D^{n-1}(L_r^0(\tau))) = (-1)^{n-1} e^{-\tau} L_r^0(\tau),$$

thus $e^{-\tau} D^{n-1}(L_r^0(\tau))$ is an $(n - 1)$ -primitive of $(-1)^{n-1} e^{-\tau} L_r^0(\tau)$ and then, by Lemma 4.1,

$$e^{-\tau} D^{n-1}(L_r^0(\tau)) = (-1)^{n-1} \frac{1}{(n-1)!} \tau^{n-1} \mathcal{L}_{r-n-1}^{n-1}(\tau) e^{-\tau} + Q(\tau)$$

for some polynomial Q of degree at most $n - 2$. But this is impossible if Q does not vanish identically. ■

THEOREM 4.5. Let $a : (\mathbb{R} - \{0\}) \times (\mathbb{N} \cup \{0\}) \rightarrow \mathbb{C}$ be such that for each $N \in \mathbb{N} \cup \{0\}$ there exists a positive constant c independent of λ and k such that

$$(4.5) \quad |a(\lambda, k)| \leq c_N \left(|k|^{n-1} + \frac{1}{|\lambda|^{n-1}} \right) \frac{1}{|\lambda|^N (|k| + 1)^N}.$$

Then for each $s \in \mathbb{N} \cup \{0\}$ the function $\Psi : [0, \infty) \times \mathbb{R} \rightarrow \mathbb{R}$ defined by

$$(4.6) \quad \Psi(\tau, t) := \sum_{k \geq 0} \int_{-\infty}^{\infty} a(\lambda, k) \mathcal{L}_k^s(|\lambda|\tau/2) e^{-|\lambda|\tau/4} e^{-i\lambda t} |\lambda|^n d\lambda$$

is well defined and belongs to $C^\infty([0, \infty) \times \mathbb{R})$. Moreover, the series in (4.6) converges absolutely and uniformly on $[0, \infty) \times \mathbb{R}$.

Proof. For $\lambda \neq 0$ and $k, s \in \mathbb{N} \cup \{0\}$ let $\psi_{\lambda, k}^s$ be defined by (2.2). Since $|\psi_{\lambda, k}^s| \leq 1$ (cf. [3]), in order to prove the absolute and uniform convergence of the series in (4.6) it is enough to show that

$$(4.7) \quad \sum_{k \geq q - \infty}^{\infty} \int |\!| a(\lambda, k) |\!| |\lambda|^n d\lambda < \infty.$$

From (4.5) used with $N = 0$ and since $k^{n-1} + 1/|\lambda|^{n-1} \leq 2/|\lambda|^{n-1}$ if $|\lambda(k + 1)| \leq 1$, we get

$$\sum_{k \geq 0} \int_{|\lambda(k+1)| \leq 1} |\!| a(\lambda, k) |\!| |\lambda|^n d\lambda \leq c \sum_{k \geq 0} \int_{|\lambda(k+1)| \leq 1} \frac{|\lambda|}{2} d\lambda \leq c'' \sum_{k \geq 0} \frac{1}{(k+1)^2} < \infty.$$

Also, from (4.5) used with $N = n + 2$ and since $k^{n-1} + 1/|\lambda|^{n-1} \leq 2(k+1)^{n-1}$ if $|\lambda(k+1)| > 1$, we get

$$\begin{aligned} \sum_{k \geq 0} \int_{|\lambda(k+1)| > 1} |a(\lambda, k)| |\lambda|^n d\lambda &\leq c \sum_{k \geq 0} \int_{|\lambda(k+1)| > 1} \frac{(k+1)^{n-1} |\lambda|^n}{(k+1)^{n+2} |\lambda|^{n+2}} d\lambda \\ &= c \sum_{k > 0} \frac{1}{(k+1)^2} < \infty. \end{aligned}$$

Thus we have (4.7) and so the series in (4.6) converges absolutely and uniformly.

To prove the remaining assertion of the lemma we observe that for $k \geq 1$,

$$\frac{d}{d\tau} \mathcal{L}_k^s(|\lambda|\tau/2) = -\frac{|\lambda|}{2} \frac{k}{s+1} \mathcal{L}_{k-1}^{s+1}(|\lambda|\tau/2)$$

and so, for $k \geq 1$,

$$\begin{aligned} \frac{\partial}{\partial \tau} (a(\lambda, k) \mathcal{L}_k^s(|\lambda|\tau/2) e^{-|\lambda|\tau/4}) \\ = \left(-\frac{1}{2(s+1)} a_1(\lambda, k) \mathcal{L}_{k-1}^{s+1}(|\lambda|\tau/2) - \frac{1}{4} a_2(\lambda, k) \mathcal{L}_k^s(|\lambda|\tau/2) \right) e^{-|\lambda|\tau/4} \end{aligned}$$

where $a_1(\lambda, k) := |\lambda|ka(\lambda, k)$ and $a_2(\lambda, k) := |\lambda|a(\lambda, k)$. A similar identity holds for $k = 0$ with the term involving \mathcal{L}_{k-1}^{s+1} deleted. Since a_1 and a_2 satisfy the same estimates assumed for a , it follows that the series defining Ψ can be differentiated term by term and that $\partial\Psi/\partial\tau$ is a series of the form (4.6) with $a(\lambda, k)$ replaced by a new $\tilde{a}(\lambda, k)$ satisfying the estimates (4.5). Similarly, we can show that the same conclusion holds for $\partial\Psi/\partial t$. Now the lemma follows by induction. ■

REMARK 4.6. Let $a = a(\lambda, k)$ satisfy the conditions of Theorem 4.5. Then for $\tau \geq 0$ and $\lambda \neq 0$, the series

$$\Psi(\tau, \lambda) = \frac{|\lambda|}{2} \sum_{k \geq 0} a(\lambda, k) L_k^0(|\lambda|\tau/2) e^{-|\lambda|\tau/4}$$

converges absolutely (so it can be rearranged) and $\Psi(\tau, \cdot) \in L^1(\mathbb{R})$. Indeed, this follows from the assumption on $a(\lambda, k)$ and the fact that $|\varphi_{\lambda, k}^0| \leq 1$. Moreover, for each $l \geq 0$,

$$\frac{\partial^l \Psi(2|\lambda|^{-1}\tau, \lambda)}{\partial \tau^l} = \frac{|\lambda|}{2} \sum_{k \geq 0} a(\lambda, k) \frac{\partial^l}{\partial \tau^l} (L_k^0(\tau) e^{-\tau/2}).$$

THEOREM 4.7. Let $f \in \mathcal{S}(H_n)$. Then, for $(\tau, t) \in [0, \infty) \times \mathbb{R}$,

$$\begin{aligned} (4.8) \quad Nf(\tau, t) \\ = (-1)^{n-1} \int_{\mathbb{R}} \frac{|\lambda|}{2} \sum_{k \geq 0} E(m^*)(\lambda, k+q) L_k^0(|\lambda|\tau/2) e^{-|\lambda|\tau/4} e^{-i\lambda t} d\lambda \end{aligned}$$

and for $(\tau, t) \in (-\infty, 0] \times \mathbb{R}$,

$$(4.9) \quad Nf(\tau, t) = (-1)^{n-1} \int_{\mathbb{R}} \frac{|\lambda|}{2} \sum_{k \geq 0} \tilde{E}(m^{**})(\lambda, -k - p) L_k^0(-|\lambda|\tau/2) e^{|\lambda|\tau/4} e^{-i\lambda t} d\lambda.$$

Proof. Let $f \in \mathcal{S}(H_n)$ and $m = \mathcal{F}f$. Since $\{L_k^0(\tau)e^{-\tau/2}\}_{k \geq 0}$ is an orthonormal basis of $L^2(0, \infty)$, Theorems 3.2 and 3.3 imply that for all $\lambda \neq 0$,

$$(4.10) \quad Nf(\tau, \hat{\lambda}) = (-1)^{n-1} \frac{|\lambda|}{2} \sum_{k \geq 0} E(m^*)(\lambda, k + q) L_k^0(|\lambda|\tau/2) e^{-|\lambda|\tau/4}$$

for a.e. $\tau > 0$, and

$$(4.11) \quad Nf(\tau, \hat{\lambda}) = (-1)^{n-1} \frac{|\lambda|}{2} \sum_{k \geq 0} \tilde{E}(m^{**})(\lambda, -k - p) L_k^0(-|\lambda|\tau/2) e^{|\lambda|\tau/4}$$

for a.e. $\tau < 0$. We multiply these equalities by $e^{-i\lambda t}$ and then integrate with respect to λ . Since, by Lemma 4.5, the above series can be integrated term by term, (4.8) and (4.9) follow (because they hold for a.e. $\tau > 0$ and a.e. $\tau < 0$ respectively and have both sides continuous in τ). ■

REMARK 4.8. Theorem 4.7 also follows from formula (1.1) in [3] since the restrictions to $(\mathbb{R} - \{0\}) \times (\mathbb{N} \cup \{0\})$ can be extended to $\hat{\mathcal{S}}(U(1), H_1)$.

In order to obtain, for a given $m(\lambda, k)$ satisfying the hypothesis of Theorem 1.1, a function $f \in \mathcal{S}(H_n)$ such that $\mathcal{F}f = m$, Theorem 4.7 suggests considering the functions $\varphi_1 : [0, \infty) \times \mathbb{R} \rightarrow \mathbb{C}$ and $\varphi_2 : (-\infty, 0] \times \mathbb{R} \rightarrow \mathbb{C}$ defined by the right sides of (4.8) and (4.9) respectively. After checking that they agree for $\tau = 0$, we will prove that the function $\varphi : \mathbb{R}^2 \rightarrow \mathbb{C}$ given by φ_1 and φ_2 belongs to $\mathcal{H}^\#$, and then we will choose f such that $\mathcal{N}f = \varphi$. We fix such φ_1 and φ_2 from now on.

$\mathcal{S}([0, \infty) \times \mathbb{R})$ will denote the space of functions $h : [0, \infty) \times \mathbb{R} \rightarrow \mathbb{C}$ which are C^∞ and rapidly decreasing at infinity (with the derivatives at $\tau = 0$ understood as lateral derivatives).

LEMMA 4.9. *Assume that m satisfies the conditions of Theorem 1.1. Then $\varphi_1 \in \mathcal{S}([0, \infty) \times \mathbb{R})$ and $\varphi_2 \in \mathcal{S}((-\infty, 0] \times \mathbb{R})$.*

Proof. From our assumptions on m , Theorem 6.1 in [3] gives functions $f_1 = f_1(z, t)$ and $f_2 = f_2(z, t)$ which are radial in z , belong to $\mathcal{S}(H_1)$ and

$$f_1(z, t) = (-1)^{n-1} \int_{\mathbb{R}} \frac{|\lambda|}{2} \sum_{k \geq 0} E(m^*)(\lambda, k + q) L_k^0(|\lambda||z|^2/2) e^{-|\lambda||z|^2/4} e^{-i\lambda t} d\lambda$$

and

$$f_2(z, t) = (-1)^{n-1} \int_{\mathbb{R}} \frac{|\lambda|}{2} \sum_{k \geq 0} E(m^{**})(\lambda, -k - p) L_k^0(|\lambda| |z|^2/2) e^{-|\lambda| |z|^2/4} e^{-i\lambda t} d\lambda.$$

So $\varphi_1(\tau, t) = f_1(\tau^{1/2}, t)$ for $(\tau, t) \in [0, \infty) \times \mathbb{R}$ and $\varphi_2(\tau, t) = f_2(|\tau|^{1/2}, t)$ for $(\tau, t) \in (-\infty, 0] \times \mathbb{R}$, and the lemma follows by proceeding as in the proof of Theorem 6.1 in [3, pp. 410–412]. ■

From the definition of φ_1 we have

$$\varphi_1(\tau, t) = (-1)^{n-1} \sum_{k \geq 0} \sum_{0 \leq l \leq n-1} \int_{\mathbb{R}} (-1)^l \binom{n-1}{l} \frac{|\lambda|}{2} m^*(\lambda, k + q - l) \varphi_{\lambda, k}^0(\tau, t) d\lambda.$$

Note that this series can be rearranged by Theorem 4.5. We first change the summation order, then we change the index in the sum on k setting $j = k - q - l$, and finally we change l to $n - 1 - l$ to obtain

$$\varphi_1(\tau, t) = \sum_{0 \leq l \leq n-1} \sum_{j \geq -p+1+l} \int_{\mathbb{R}} (-1)^l \binom{n-1}{n-1-l} \frac{|\lambda|}{2} m^*(\lambda, j) \varphi_{\lambda, j-q+n-1-l}^0(\tau, t) d\lambda.$$

Now we change the summation order again to get

$$\varphi_1(\tau, t) = \sum_{j \geq -p+1} \int_{\mathbb{R}} \frac{|\lambda|}{2} m^*(\lambda, j) \sum_{0 \leq l \leq \min(j+p-1, n-1)} (-1)^l \binom{n-1}{l} \varphi_{\lambda, j-q+n-1-l}^0(\tau, t) d\lambda$$

and so by Lemma 4.3,

$$(4.12) \quad \varphi_1(\tau, t) = \sum_{j \geq q} \int_{\mathbb{R}} \frac{|\lambda|}{2} m^*(\lambda, j) (D^{n-1} L_{j-q+n-1}^0)(|\lambda|\tau/2) e^{-|\lambda|\tau/4} e^{-i\lambda t} d\lambda + \sum_{-p+1 \leq j \leq q-1} \int_{\mathbb{R}} \frac{|\lambda|}{2} m^*(\lambda, j) (D^{n-1} L_{j-q+n-1}^0)(|\lambda|\tau/2) e^{-|\lambda|\tau/4} e^{-i\lambda t} d\lambda.$$

Then, by Lemma 4.4,

$$\varphi_1(\tau, t) = \sum_{j \geq q} \int_{\mathbb{R}} \frac{|\lambda|}{2} m(\lambda, j) (-1)^{n-1} \frac{1}{(n-1)!} (|\lambda|\tau/2)^{n-1} \psi_{\lambda, j-q}^{n-1}(\tau, t) d\lambda + \sum_{-p+1 \leq j \leq q-1} \int_{\mathbb{R}} \frac{|\lambda|}{2} m^*(\lambda, j) (D^{n-1} L_{j-q+n-1}^0)(|\lambda|\tau/2) e^{-|\lambda|\tau/4} e^{-i\lambda t} d\lambda$$

Thus, $\varphi_1(\tau, t) = \xi_1(\tau, t) + \eta_1(\tau, t)$ where

$$\xi_1(\tau, t) = \sum_{j \geq q} \int_{\mathbb{R}} \frac{|\lambda|}{2} m(\lambda, j) (-1)^{n-1} \frac{1}{(n-1)!} (|\lambda|\tau/2)^{n-1} \psi_{\lambda, j-q}^{n-1}(\tau, t) d\lambda,$$

$$\eta_1(\tau, t)$$

$$= \sum_{-p+1 \leq j \leq q-1} \int_{\mathbb{R}} \frac{|\lambda|}{2} m^*(\lambda, j) \sum_{0 \leq l \leq j+p-1} (-1)^l \binom{n-1}{l} \psi_{\lambda, j-q+n-1-l}^0(\tau, t) d\lambda.$$

Similarly, $\varphi_2(\tau, t) = \xi_2(\tau, t) + \eta_2(\tau, t)$ where

$$\xi_2(\tau, t) = \sum_{j \leq -p} \int_{\mathbb{R}} \frac{|\lambda|}{2} m(\lambda, j) (-1)^{n-1} \frac{1}{(n-1)!} (|\lambda|\tau/2)^{n-1} \psi_{\lambda, -j-p}^{n-1}(-\tau, t) d\lambda,$$

$$\eta_2(\tau, t)$$

$$= \sum_{-p < j \leq q-1} \int_{\mathbb{R}} \frac{|\lambda|}{2} m^{**}(\lambda, j) \sum_{0 \leq l \leq q-1-j} (-1)^l \binom{n-1}{l} \psi_{\lambda, -j-p+n-1-l}^0(-\tau, t) d\lambda.$$

Observe that by Theorem 4.5, $\xi_1(\tau, t) = \tau^{n-1} \tilde{\xi}_1(\tau, t)$ with $\tilde{\xi}_1 \in C^\infty([0, \infty) \times \mathbb{R})$, and so $\frac{\partial^l \xi_1}{\partial \tau^l}(0, t) = 0$ for $0 \leq l \leq n-2$ and all $t \in \mathbb{R}$. Analogously, $\frac{\partial^l \xi_2}{\partial \tau^l}(0, t) = 0$ for $0 \leq l \leq n-2, t \in \mathbb{R}$.

Our next step is to prove that

$$(4.13) \quad \frac{\partial^s \varphi_1}{\partial \tau^s}(0, t) = \frac{\partial^s \varphi_2}{\partial \tau^s}(0, t), \quad 0 \leq s \leq n-2, t \in \mathbb{R},$$

i.e., for each t ,

$$(4.14) \quad \frac{\partial^s \eta_1}{\partial \tau^s}(0, t) = \frac{\partial^s \eta_2}{\partial \tau^s}(0, t), \quad 0 \leq s \leq n-2.$$

Observe that from Theorem 4.5 we have, for $t \in \mathbb{R}$ and $0 \leq l \leq n-2$,

$$\frac{\partial^l \eta_1}{\partial \tau^l}(0, t) = \int_{\mathbb{R}} \frac{|\lambda|}{2} \left(\sum_{j=-p+1}^{-1} (-1)^{n-2} m(\lambda, j) G_{j,l}(\lambda) + \sum_{j=0}^{q-1} m(\lambda, j) G_{j,l}(\lambda) \right) e^{-i\lambda t} d\lambda$$

and

$$\frac{\partial^l \eta_2}{\partial \tau^l}(0, t) = \int_{\mathbb{R}} \frac{|\lambda|}{2} \left(\sum_{j=-p+1}^{-1} m(\lambda, j) H_{j,l}(\lambda) + \sum_{j=0}^{q-1} (-1)^{n-2} m(\lambda, j) H_{j,l}(\lambda) \right) e^{-i\lambda t} d\lambda$$

with $G_{j,l}, H_{j,l}$ independent of m and the integrals being absolutely convergent. But (4.14) holds if and only if

$$(4.15) \quad \sum_{j=-p+1}^{-1} (-1)^{n-2} m(\lambda, j) G_{j,l}(\lambda) + \sum_{j=0}^{q-1} m(\lambda, j) G_{j,l}(\lambda) \\ = \sum_{j=-p+1}^{-1} m(\lambda, j) H_{j,l}(\lambda) + \sum_{j=0}^{q-1} (-1)^{n-2} m(\lambda, j) H_{j,l}(\lambda)$$

for all $\lambda \neq 0$.

From Theorem 4.7, this clearly holds if $m = \mathcal{F}f$ for some $f \in \mathcal{S}(H_n)$, because the first $n - 2$ derivatives of $Nf(\cdot, t)$ are continuous at the origin.

Moreover, for each λ and j such that $\lambda \neq 0$ and $-p + 1 \leq j \leq q - 1$, Proposition 4.10 below gives an $f \in \mathcal{S}(H_n)$ (depending of λ and j) such that for $-p + 1 \leq k \leq q - 1$, $\mathcal{F}f(\lambda, k) = 1$ if $k = j$, and $\mathcal{F}f(\lambda, k) = 0$ if $k \neq j$. So for such λ and j , $G_{j,l}(\lambda) = (-1)^{n-2}H_{j,l}(\lambda)$, $0 \leq l \leq n - 2$.

PROPOSITION 4.10. *Given $\lambda \neq 0$ and $n - 1$ complex numbers $\{a_j\}_{j=p+1}^{q-1}$, there exists $f \in \mathcal{S}(H_n)$ such that*

$$(4.16) \quad \mathcal{F}f(\lambda, j) = a_j, \quad -p + 1 \leq j \leq q - 1.$$

Proof. We take f such that $Nf(\tau, \widehat{\lambda}) := \omega(|\lambda|\tau/2)e^{|\lambda|\tau/4}\widehat{\psi}(\lambda)$ where $\omega, \psi \in \mathcal{S}(\mathbb{R})$, $\omega \in C_c(\mathbb{R})$ and $\widehat{\psi}(\lambda) = 1$. We recall that from the definition of $\mathcal{F}f$,

$$\mathcal{F}f(\lambda, k) = \langle (L_{k-q+n-1}^0 H)^{(n-1)}, \tau \mapsto 2|\lambda|^{-1}e^{-\tau/2}Nf(2|\lambda|^{-1}\tau, \widehat{\lambda}) \rangle, \quad 0 \leq k \leq q - 1,$$

and

$$\mathcal{F}f(\lambda, k) = \langle (L_{-k-p+n-1}^0 H)^{(n-1)}, \tau \mapsto 2|\lambda|^{-1}e^{-\tau/2}Nf(-2|\lambda|^{-1}\tau, \widehat{\lambda}) \rangle, \quad -p + 1 \leq k < 0,$$

and from Corollary 2.3,

$$\mathcal{F}f(\lambda, k) = (-1)^{n-2} \langle (L_{k-q+n-1}^0 H)^{(n-1)}, \tau \mapsto 2|\lambda|^{-1}e^{-\tau/2}Nf(2|\lambda|^{-1}\tau, \widehat{\lambda}) \rangle$$

for $-p + 1 \leq k < 0$. So, from our choice of f and since $\widehat{\psi}(\lambda) = 1$, (4.16) reads $a_k = 2|\lambda_0|^{-1} \langle (L_{k-q+n-1}^0 H)^{(n-1)}, \omega \rangle$ for $0 \leq k \leq q - 1$, and $a_k = (-1)^{n-2}2|\lambda_0|^{-1} \langle (L_{k-q+n-1}^0 H)^{(n-1)}, \omega \rangle$ for $-p + 1 \leq k < 0$. But for $-p + 1 \leq k \leq q - 1$ we have $0 \leq k - q + n - 1 \leq n - 2$. So, by (2.7),

$$(L_{k-q+n-1}^0 H)^{(n-1)} = \sum_{s=0}^{n-2} (L_{k-q+n-1}^0)^{(n-2-s)}(0)\delta^{(s)}.$$

To obtain (4.16) it is enough to find $\beta_0, \dots, \beta_{n-2}$ solving

$$\sum_{s=0}^{n-2} (L_{k-q+n-1}^0)^{(n-2-s)}(0)(-1)^{(s)}\beta_s = |\lambda|a_k/2, \quad 0 \leq k \leq q - 1,$$

$$\sum_{s=0}^{n-2} (L_{k-q+n-1}^0)^{(n-2-s)}(0)(-1)^{(s)}\beta_s = (-1)^{n-2}|\lambda|a_k/2, \quad -p + 1 \leq k < 0,$$

and then to find $\omega \in C_c^\infty(\mathbb{R})$ such that $\omega^{(s)}(0) = \beta_s$ for $s = 0, 1, \dots, n - 2$. This is a linear system in $\{\omega^{(s)}(0)\}_{s=0}^{n-2}$. Since $(L_k^0)^{(s)}(0) = (-1)^s \binom{k}{s}$, the associated $(n - 1) \times (n - 1)$ matrix A is lower triangular with ± 1 on the diagonal. So A is nonsingular and the existence of $\beta_0, \dots, \beta_{n-2}$ follows. Now, we take

$\omega = P(\tau)\tilde{\omega}(\tau)$, where P is a polynomial of degree $n - 1$ with $P^{(s)}(0) = \beta_s$ for $s = 0, \dots, n - 2$ and where $\tilde{\omega} \in C_c^\infty(\mathbb{R})$, $\text{supp}(\tilde{\omega}) \subset (-2, 2)$ and $\tilde{\omega}(\tau) = 1$ for $\tau \in (-1, 1)$. ■

A classical result due to Borel states that given a sequence $\{a_j\}_{j=1}^\infty$ of complex numbers, there exists a $C^\infty(\mathbb{R})$ function ψ such that $\psi^{(j)}(0) = a_j$ for all j . Moreover ψ can be taken in $C_c^\infty(\mathbb{R})$. A similar result holds in two variables. Since we have not been able to find it in the literature we give a proof for completeness.

LEMMA 4.11. *Let $\{a_j(t)\}_{j=1}^\infty$ be a sequence of functions in $\mathcal{S}(\mathbb{R})$. Then there exists a $\psi \in \mathcal{S}(\mathbb{R}^2)$ such that $\frac{\partial^j \psi}{\partial \tau^j}(0, t) = a_j(t)$.*

Proof. Let $\tilde{\omega}$ be as in the proof of Proposition 4.10. For a given sequence $\{\lambda_n\}_{n=1}^\infty$ of positive numbers we set

$$g_n(\tau, t) := \frac{a_n(t)}{n!} \tau^n \tilde{\omega}(\tau), \quad f_n(\tau, t) := \frac{1}{\lambda_n^{2n}} g_n(\lambda_n \tau, t) = \frac{1}{\lambda_n^n} \frac{a_n(t)}{n!} \tau^n \tilde{\omega}(\lambda_n \tau).$$

Let

$$f(\tau, t) := \sum_{n=1}^\infty f_n(\tau, t).$$

Clearly, the lemma will follow if we can prove (for a suitable sequence $\{\lambda_n\}$) that

$$(4.17) \quad \left\| t^s \frac{\partial^l}{\partial t^l} \frac{\partial^k}{\partial \tau^k} f_n \right\|_\infty \leq \frac{1}{2^n} \quad \text{for all } 0 \leq k, l, s \leq n - 1,$$

We take $\lambda_n \geq 1$ for all n . Taking into account that $k \leq n - 1$ and $a_j(t) \in \mathcal{S}(\mathbb{R})$, we can apply the Leibniz rule to get a positive constant c_n such that

$$\left| t^s \frac{\partial^l}{\partial t^l} \frac{\partial^k}{\partial \tau^k} f_n \right| \leq t^s \frac{c_n}{\lambda_n n!} \left| \frac{\partial^l a_n}{\partial t^l} \right| \leq \frac{c_n}{\lambda_n n!} \sum_{s,l=0}^{n-1} \left\| t^s \frac{\partial^l a_n}{\partial t^l} \right\|_\infty.$$

Now (4.17) follows by choosing λ_n such that, in addition,

$$\frac{1}{\lambda_n} \leq \frac{c_n}{2^n n!} \sum_{s,l=0}^{n-1} \left\| t^s \frac{\partial^l a_n}{\partial t^l} \right\|_\infty. \quad \blacksquare$$

DEFINITION 4.12. Let $m = m(\lambda, k)$ be a function satisfying the conditions of the statement of Theorem 1.1. We define $\varphi : \mathbb{R}^2 \rightarrow \mathbb{R}$ by

$$(4.18) \quad \varphi(\tau, t) = \begin{cases} \varphi_1(\tau, t) & \text{for } \tau > 0, t \in \mathbb{R}, \\ \varphi(\tau, t) = \varphi_2(\tau, t) & \text{for } \tau \leq 0, t \in \mathbb{R}. \end{cases}$$

Proof of Theorem 1.1. Let m and φ be as in Definition 4.12. By Theorems 3.2 and 3.3, it remains to see that φ belongs to $\mathcal{H}^\#$ and that if we take $f \in \mathcal{S}(H_n)$ such that $Nf = \varphi$ then $\mathcal{F}f = m$. To see that $\varphi \in \mathcal{H}^\#$ we must

find ψ_1 and ψ_2 in $\mathcal{S}(\mathbb{R}^2)$ such that

$$\varphi(\tau, t) = \psi_2(\tau, t) + \tau^{n-1}\psi_1(\tau, t)H(\tau)$$

(where H is the Heaviside function), i.e.,

$$(4.19) \quad \psi_2(\tau, t) = \begin{cases} \varphi_2(\tau, t) & \text{for } \tau \leq 0, \\ \varphi_1(\tau, t) - \tau^{n-1}\psi_1(\tau, t) & \text{for } \tau > 0. \end{cases}$$

For a given $\psi_1 \in \mathcal{S}(\mathbb{R}^2)$, we define ψ_2 by (4.19). In view of Lemma 4.9 and (4.13), $\psi_2 \in \mathcal{S}(\mathbb{R}^2)$ if and only if for a suitable $\psi_1 \in \mathcal{S}(\mathbb{R}^2)$,

$$(4.20) \quad \frac{\partial^j \varphi_2}{\partial \tau^j}(0, t) = \frac{\partial^j \varphi_1}{\partial \tau^j}(0, t) - \binom{j}{n-1} (n-1)! \frac{\partial^{j-(n-1)} \psi_1}{\partial \tau^{j-(n-1)}}(0, t).$$

for all $j \geq n-1$. But Lemma 4.11 gives a function $\psi_1 \in \mathcal{S}(\mathbb{R}^2)$ such that

$$\frac{\partial^k \psi_1}{\partial \tau^k}(0, t) = \frac{1}{\binom{k+n-1}{n-1} (n-1)!} \frac{\partial^{k+n-1} (\varphi_2 - \varphi_1)}{\partial \tau^{k+n-1}}(0, t)$$

for $k \in \mathbb{N} \cup \{0\}$, i.e., (4.20) holds. Thus $\varphi \in \mathcal{H}^\#$.

Let $f \in \mathcal{S}(H_n)$ be such that $Nf = \varphi$. To see that $\mathcal{F}f = m$ we proceed as follows. For $k \geq 0$ and $\lambda \neq 0$ we have

$$(4.21) \quad \begin{aligned} \mathcal{F}f(\lambda, k) &= \langle (L_{k-q+n-1}^0 H)^{(n-1)}, \tau \mapsto 2|\lambda|^{-1} e^{-\tau/2} Nf(2|\lambda|^{-1}\tau, \widehat{\lambda}) \rangle \\ &= (-1)^{n-1} \int_0^\infty L_{k-q+n-1}^0(\tau) \frac{\partial^{n-1}}{\partial \tau^{n-1}} (2|\lambda|^{-1} e^{-\tau/2} \varphi_1(2|\lambda|^{-1}\tau, \widehat{\lambda})) d\tau. \end{aligned}$$

From the definition of φ_1 and Remark 4.6,

$$2|\lambda|^{-1} e^{-\tau/2} \varphi_1(2|\lambda|^{-1}\tau, \widehat{\lambda}) = \sum_{j \geq 0} E(m^*)(\lambda, j+q) L_j^0(\tau) e^{-\tau}.$$

Now, from similar computations to those that give (4.12) (allowed again by Remark 4.6) we get

$$\begin{aligned} 2|\lambda|^{-1} e^{-\tau/2} \varphi_1(2|\lambda|^{-1}\tau, \widehat{\lambda}) &= \frac{(-1)^{n-1} |\lambda|}{(n-1)!} \sum_{j \geq q} m(\lambda, j) D^{n-1}(L_{j-q+n-1}^0)(\tau) e^{-\tau} \\ &\quad + \frac{|\lambda|}{2} \sum_{-p+1 \leq j \leq q-1} m^*(\lambda, j) D^{n-1}(L_{j-q+n-1}^0)(\tau) e^{-\tau}. \end{aligned}$$

Then, by Lemma 4.2,

$$\begin{aligned} &2|\lambda|^{-1} (-1)^{n-1} \left(\frac{d}{d\tau}\right)^{n-1} e^{-\tau/2} Nf(2|\lambda|^{-1}\tau, \widehat{\lambda}) \\ &= \sum_{j \geq q} m(\lambda, j) L_{j-q+n-1}^0 e^{-\tau} + \sum_{-p+1 \leq j \leq q-1} m^*(\lambda, j) L_{j-q+n-1}^0(\tau) e^{-\tau}. \end{aligned}$$

Our assumptions on m imply that $\sum_{j \geq q} m(\lambda, j)L_{j-q+n-1}^0 e^{-\tau/2}$ belongs to $L^2((0, \infty), d\tau)$. Also $\int_0^\infty L_{k-q+n-1}^0(\tau)L_{j-q+n-1}^0 e^{-\tau} = \delta_{jk}$; then from (4.21) it follows that $Ff(\lambda, k) = m(\lambda, k)$ for $k \geq q$ and $Ff(\lambda, k) = m^*(\lambda, k)$ for $0 \leq k \leq q - 1$. Since $m(\lambda, k) = m^*(\lambda, k)$ for $k \geq 0$ we have proved that $Ff(\lambda, k) = m(\lambda, k)$ for $k \geq 0$.

A completely similar argument starting with the facts that

$$\begin{aligned} \mathcal{F}f(\lambda, k) &= \langle (L_{-k-p+n-1}^0 H)^{(n-1)}, \tau \mapsto 2|\lambda|^{-1} e^{-\tau/2} Nf(-2|\lambda|^{-1}\tau, \widehat{\lambda}) \rangle \\ &= (-1)^{n-1} \int_0^\infty L_{-k-p+n-1}^0(\tau) \frac{\partial^{n-1}}{\partial \tau^{n-1}} (2|\lambda|^{-1} e^{-\tau/2} \varphi_2(-2|\lambda|^{-1}\tau, \widehat{\lambda})) d\tau \end{aligned}$$

and that for $\tau < 0$,

$$2|\lambda|^{-1} e^{\tau/2} \varphi_2(2|\lambda|^{-1}\tau, \widehat{\lambda}) = \sum_{j \geq 0} E(m^{**})(\lambda, j + q) L_j^0(-\tau) e^\tau$$

can be used in the case $k < 0$ to complete the proof of the theorem. ■

REMARK 4.13. Recall that for $h \in \mathcal{S}(H_1)$ and $H(\lambda, k) = \mathcal{F}_1 h(\lambda, k)$ we have $M^+ H = \mathcal{F}_1((|z|^2/4 + it)h)$ and $M^- H = \mathcal{F}_1((|z|^2/4 - it)h)$ (cf. [3, p. 407]).

For $f \in \mathcal{S}(H_n)$ let $f_1 \in \mathcal{S}(H_1)$ be the function given by

$$f_1(z, t) = Nf(|z|^2, t).$$

We have seen that

$$\mathcal{F}_1(f_1)(\lambda, k) = E(\mathcal{F}f)(\lambda, k + q).$$

Consider the map $\Xi : \mathcal{S}(H_n) \rightarrow \mathcal{S}(H_1)$ defined by $\Xi(f) = f_1$, let $B(z, w)$ be the quadratic form given in the introduction and set $B(z) = B(z, z)$. It is immediate to see that $N(B(z)f) = \tau Nf$ and this says that $\Xi((B(z)/4 \pm it)f) = (|z|^2/4 \pm it)f_1$. Then we can conclude that

$$M^\pm(\mathcal{F}_1 f_1) = E(\mathcal{F}(B(z)/4 \pm it)f).$$

A similar expression can be obtained for $M^\pm(\mathcal{F}_1 g_1)(\lambda, k)$ (where $g_1(z, t) = Nf(-|z|^2, t)$) that involves $E(\mathcal{F}(B(z)/4 \pm it)f)(\lambda, -k - p)$ for $k \geq n - 1$ and $\widetilde{E}(\mathcal{F}(B(z)/4 \pm it)f)(\lambda, k)$ for $0 \leq k \leq n - 2$.

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