

## Lecture 19

19.1

### $\tau/4$ -Twisted Convolutions of Hermite Functions on $\mathbb{R}^2$

Theorem: Let  $\tau \in \mathbb{R} \setminus \{0\}$ . Then for all nonnegative integers  $\alpha, \beta, \mu$  and  $\nu$ ,

$$e_{\alpha, \beta}^{\tau} *_{\tau/4} e_{\mu, \nu}^{\tau} = (2\pi)^{1/2} |\tau|^{-1/2} \delta_{\beta, \mu} e_{\alpha, \nu}^{\tau}.$$

Proof: Let  $z = (q, p)$  and  $w = (x, \xi)$  be points in  $\mathbb{C}$ . Then

$$\begin{aligned} & (e_{\alpha, \beta}^{\tau} *_{\tau/4} e_{\mu, \nu}^{\tau})(z) \\ &= \int_{\mathbb{C}} e_{\alpha, \beta}^{\tau}(z-w) e_{\mu, \nu}^{\tau}(w) e^{i\frac{\tau}{2}[z, w]} dw \\ &= |\tau| \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} e_{\alpha, \beta}^{\tau}\left(\frac{\tau}{\sqrt{|\tau|}}(q-x), \sqrt{|\tau|}(p-\xi)\right) \\ & \quad e_{\mu, \nu}^{\tau}\left(\frac{\tau}{\sqrt{|\tau|}}x, \sqrt{|\tau|}\xi\right) e^{i\frac{\tau}{2}(xp - \xi q)} dx d\xi. \end{aligned}$$

Let  $q' = \frac{\tau}{\sqrt{|\tau|}}x$  and  $p' = \sqrt{|\tau|}\xi$ . Then

$$\begin{cases} dx = \frac{1}{\sqrt{|\tau|}} dq', \\ d\xi = \frac{1}{\sqrt{|\tau|}} dp'. \end{cases}$$

$$\begin{aligned} & \therefore (e_{\alpha, \beta}^{\tau} *_{\tau/4} e_{\mu, \nu}^{\tau})(z) \\ &= |\tau| \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} e_{\alpha, \beta}^{\tau}\left(\frac{\tau}{\sqrt{|\tau|}}q - q', \sqrt{|\tau|}p - p'\right) \\ & \quad e_{\mu, \nu}^{\tau}(q', p') e^{i\frac{\tau}{2}\left(\frac{\sqrt{|\tau|}}{\tau}q'p - \frac{1}{\sqrt{|\tau|}}p'q\right)} dq' dp' \end{aligned}$$

$$\begin{aligned}
& \therefore (e_{\alpha, \beta}^z *_{\tau/4} e_{\mu, \nu}^z)(z) \\
&= |z|^{-1/2} |z|^{1/2} (e_{\alpha, \beta}^z *_{\tau/4} e_{\mu, \nu}^z) \left( \frac{z}{\sqrt{|z|}} q, \sqrt{|z|} p \right) \\
&= (2\pi)^{1/2} |z|^{-1/2} \delta_{\beta, \mu} |z|^{1/2} e_{\alpha, \nu}^z \left( \frac{z}{\sqrt{|z|}} q, \sqrt{|z|} p \right) \\
&= (2\pi)^{1/2} |z|^{-1/2} \delta_{\beta, \mu} e_{\alpha, \nu}^z(q, p).
\end{aligned}$$

### Mehler's Formulas for Hermite Functions on $\mathbb{R}$

Theorem: For all  $x$  and  $y$  in  $\mathbb{R}$ , and all  $w \in \mathbb{C}$  with  $|w| < 1$ ,

$$\sum_{k=0}^{\infty} e_k(x) e_k(y) w^k = \frac{1}{\sqrt{\pi}} (1-w^2)^{-1/2} e^{-\frac{1}{2} \frac{1+w^2}{1-w^2} (x^2+y^2) + \frac{2w}{1-w^2} xy},$$

where the series is uniformly and absolutely convergent on every compact subset of  $\{w \in \mathbb{C} : |w| < 1\}$ .

Remarks: To be specific, we use the principal branch

$$\begin{aligned}
& \text{of } (1-w^2)^{-1/2}, \text{ i.e.,} \\
& (1-w^2)^{-1/2} = e^{-\frac{1}{2} \text{Log}(1-w^2)},
\end{aligned}$$

where

$$\text{Log } \zeta = \ln |\zeta| + i \text{Arg } \zeta, \quad -\pi < \text{Arg } \zeta < \pi$$

$\therefore (1-w^2)^{-1/2}$  is holomorphic on  $\{w \in \mathbb{C} : |w| < 1\}$  and

for any  $w \in \mathbb{C}$  with  $|w| < 1$ , we get

$$(1-w^2)^{-1/2} = e^{-\frac{1}{2} \ln |1-w^2|} > 0.$$