59. Heisenberg's Commutation Relation and the Plancherel Theorem

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1. Let G and X be a locally compact abelian group and its character group, with the Haar measures dg and $d\chi$, respectively. For a Borel subset S of G

1)
$$E(S)f(g) = C_{s}(g)f(g),$$

where $C_s(g)$ is the characteristic function of S, defines a spectral measure dE acting on $L^2(G)$. It is easy to see that dE satisfies

$$(2) U(g)E(S) = E(gS)U(g)$$

for the regular representation $U(g)(f(\cdot) \rightarrow f(g^{-1} \cdot))$ of G on $L^2(G)$. Using dE, one can define

(3)
$$V(\chi) = \int \overline{\chi(g)} dE(g),$$

for each character $\chi \in X$, where the integration ranges over G. It is not hard to see that $V(\chi)$ is a strongly continuous unitary representation of X. The pair U(g) and $V(\chi)$ satisfies the so-called *Heisenberg's* commutation relation:

(4)
$$U(g)V(\chi) = \chi(g)V(\chi)U(g)$$

The representations of a pair of unitary groups satisfying (4) are discussed initially by M. H. Stone [4] and J. von Neumann [3] for n-parameter cases. Their Theorem is generalized to locally compact abelian separable groups by G. W. Mackey [2] and improved away the separability by L. H. Loomis [1], which is stated as the following way: Let U'(g) and $V'(\chi)$ be strongly continuous unitary representations of G and X on a Hilbert space, respectively, satisfying Heisenberg's commutation relation (4), then, according to the pair U'(g) and $V'(\chi)$ being irreducible or not, that pair is unitarily equivalent to the pair of the representations U(g) and $V(\chi)$ or to direct sum of their replicas. This theorem will be referred as Mackey-Loomis' Theorem.

The purpose of the present note is to show that Heisenberg's commutation relation (4), i.e. Mackey-Loomis' Theorem, implies the Plancherel Theorem. Since the proof of Mackey-Loomis does not assume the duality theorem, our task may be observed with some interests.

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2. Let dE' be the spectral measure acting on $L^2(X)$, which is defined by the characteristic functions $C_{S'}$ of Borel sets S' in X. Denote

$$U'(g) = \int \overline{\chi(g)} dE'(\chi).$$

Then U'(g) is a strongly continuous unitary representation of G. It is easy to see that U'(g) is a multiplication operator over $L^2(X)$ by a Borel measurable function $F_g(\chi)$, and hence U'(gh) = U'(g)U'(h) and the strong continuity imply $F_g(\chi) = \chi(g)$, i.e. the inner product (U'(g) $\xi, \eta) = \int \overline{\chi(g)}\xi(\chi)\overline{\eta(\chi)}d\chi$ for every $\xi, \eta \in L^2(X)$. Denote the regular representation of X by $V'(\chi)$. Then the pair U'(g) and $V'(\chi)$ satisfies the commutation relation (4), because $E'(S')V'(\chi) = V'(\chi)E'(\chi^{-1}S')$. Moreover such a pair U'(g) and $V'(\chi)$ is irreducible. Indeed, let a be a bounded operator on $L^2(X)$ commuting with all U'(g) and $V'(\chi)$. Since the von Neumann algebra A generated by $U'(g), g \in G$, is maximally abelian, a belongs to A and a multiplication operator by a Borel measurable function $a(\chi)$. While

 $a(\chi^{-1}\chi_1)\xi(\chi^{-1}\chi_1) = V'(\chi)(a\xi)(\chi_1) = a(V'(\chi)\xi)(\chi_1) = a(\chi_1)\xi(\chi^{-1}\chi_1)$ implies that $a(\chi^{-1}\chi_1) = a(\chi_1)$ for all χ and a.e. $\chi_1 \in X$. Hence a is a constant operator.

Since U' and V' satisfy (4), it is possible to apply Mackey-Loomis' Theorem on U' and V', that is, there exists a unitary transformation T mapping $L^2(G)$ onto $L^2(X)$ such that

(5) U'(g)T = TU(g) for every $g \in G$ and (6) $V'(\chi)T = TV(\chi)$ for every $\chi \in X$.

Let F be the transformation mapping $L^1(G)$ into the space of continuous functions on X, defined by the following:

$$(F\varphi)(\chi) = \int \overline{\chi(g)} \varphi(g) dg$$
 for every $\varphi \in L^1(G)$.

Then it will be proved the followings:

LEMMA 1. $T(\varphi * \psi) = (T\varphi)(F\psi)$ for every $\varphi, \psi \in L^1(G) \cap L^2(G)$, where $\varphi * \psi$ denotes the convolution of φ and ψ .¹⁾

Proof. For a.e.
$$\chi \in X$$
,

$$T(\varphi * \psi)(\chi) = T\left[\int \varphi(g^{-1} \cdot) \psi(g) dg\right](\chi) = T\left[\int U(g) \varphi(\cdot) \psi(g) dg\right](\chi),$$

where the integration is L^2 -valued Bochner integral and T is bounded, and hence the integration commutes with the operator T, therefore

¹⁾ For any bounded linear transformation L from $L^2(G)$ into or onto $L^2(X)$, U'(g)L = LU(g) if and only if $L(\varphi * \varphi) = (L\varphi)(F\varphi)$. Indeed, the 'only if' part is proved by the same way of the proof of Lemma 1, and the 'if' part may be proved by using of the approximate identity $\{e_n\}$ and by similar method of the proof of Lemma 2. We omit it.

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$$= \int \left[(TU(g)\varphi)(\chi)\psi(g) \right] dg = \int (U'(g)T\varphi)(\chi)\psi(g) dg$$
$$= \int \overline{\chi(g)}(T\varphi)(\chi)\psi(g) dg = (T\varphi)(\chi)\int \overline{\chi(g)}\psi(g) dg$$
$$= (T\varphi)(F\psi)(\chi).$$

LEMMA 2. There exists a measurable function $\alpha(\chi)$ on X such that $(T\varphi)(\chi) = \alpha(\chi)(F\varphi)(\chi)$, a.e. in X, for every $\varphi \in L^1(G) \frown L^2(G)$.

Proof. Let $\{e_{\alpha}\}$ be an approximate identity in $L^{1}(G)$ generated by a complete neighbourhood system $\{N_{\alpha}\}$ of the unit of G. Then e_{α} belongs to $L^{1}(G) \frown L^{2}(G)$. For such $e_{\alpha}, e_{\alpha} * \varphi \rightarrow \varphi$ in both L^{1} - and L^{2} means, therefore, $T(e_{\alpha} * \varphi) \rightarrow T\varphi$ in L^{2} -mean. While by Lemma 1, $T(e_{\alpha} * \varphi) = (Te_{\alpha})(F\varphi)$. Since $\{F\varphi; \varphi \in L^{1}(G) \frown L^{2}(G)\}$ is uniformly dense in $C_{\infty}(X)$, where $C_{\infty}(X)$ is the space of all continuous functions on X vanishing at infinite, $\lim_{\alpha} Te_{\alpha}$ exists $(=\alpha, \operatorname{say})$ and is clearly measurable. Therefore $(Te_{\alpha})(F\varphi)(\chi) \rightarrow \alpha(\chi)(F\varphi)(\chi) = (T\varphi)(\chi)$ a.e. in X.

LEMMA 3. The function $\alpha(\chi)$ equals to a non-zero constant α_0 , say $|\alpha_0|=1/c$, a.e. in X.

Proof. By (6) and Lemma 2, for any $\varphi \in L^1(G) \frown L^2(G)$

 $(TV(\chi)\varphi)(\chi_1) = (V'(\chi)T\varphi)(\chi_1) = V'(\chi)(\alpha \cdot F\varphi)(\chi_1) = \alpha(\chi^{-1} \chi_1)(F\varphi)(\chi^{-1} \chi_1).$ While, $(TV(\chi)\varphi)(\chi_1) = \alpha(\chi_1) \cdot F(V(\chi)\varphi)(\chi_1) = \alpha(\chi_1)(F\varphi)(\chi^{-1} \chi_1).$ Hence $\alpha(\chi_1)$ = constant a.e. in X.

3. Summing up Lemmas 1, 2 and 3, one has immediately

THE PLANCHEREL THEOREM. Denote the Fourier transformation by \mathcal{F} which is defined such that²³

$$\mathscr{F}\colon arphi\in L^2(G) o rac{1}{c}\int\overline{\chi(g)}arphi(g)dg.$$

Then, for every $\varphi, \psi \in L^2(G)$

(7)
$$\int |(\mathcal{F}\varphi)(\chi)|^2 d\chi = \int |\varphi(g)|^2 dg$$

and

(8)
$$\int (\mathscr{F}\varphi)(\chi)(\overline{\mathscr{F}\psi})(\chi)d\chi = \int \varphi(g)\overline{\psi(g)}dg.$$

In this Theorem, the formula (8) follows immediately from (7). Let \mathcal{F}^{-1} be the inverse of \mathcal{F} , then \mathcal{F}^{-1} is unitary transformation from $L^2(X)$ onto $L^2(G)$, and we prove the following

THE FOURIER INVERSION FORMULA. $(\mathcal{F}^{-1}\xi)(g) = \frac{1}{c} \int \chi(g)\xi(\chi)d\chi$

a.e. $g \in G$ for every $\xi \in L^1(X) \frown L^2(X)$.

Proof. For every $\psi \in L^1(G) \frown L^2(G)$, the inner product $(\mathcal{F}^{-1}\xi, \psi) = (\mathcal{F}\mathcal{F}^{-1}\xi, \mathcal{F}\psi) = (\xi, \mathcal{F}\psi) = \int \xi(\chi) \overline{(\mathcal{F}\psi)(\chi)} d\chi$ 241

²⁾ For the function $\varphi \in L^2(G)$ not belonging to $L^1(G)$, the transformation is defined by the L^2 -approximation.

$$=\frac{1}{c}\int_{x}\left[\int_{G}\xi(\chi)\chi(g)\overline{\psi(g)}dg\right]d\chi=\frac{1}{c}\int_{G}\left[\int_{x}\xi(\chi)\chi(g)\,d\chi\right]\overline{\psi(g)}dg$$
(by Fubini Theorem)
$$=\left(\frac{1}{c}\int_{x}\xi(\chi)\chi(\cdot)d\chi,\psi\right).$$

Therefore $(\mathcal{F}^{-1}\xi)(g) = \frac{1}{c} \int_{\chi} \chi(g)\xi(\chi)d\chi$ a.e. $g \in G$.

Finally, it will be remarked, that $c=\sqrt{2\pi}$ when G is the real line, that is,

$$(\mathcal{F}\varphi)(\lambda) = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} e^{-it\lambda}\varphi(t)dt.$$

Indeed, let $C_1(t)$ be the characteristic function of the interval [-1, 1], then by Lemma 2 $(TC_1)(\lambda) = (1/c)(FC_1)(\lambda) = (e^{i\lambda} - e^{-i\lambda})/ic\lambda = (2/c)(\sin \lambda/\lambda)$. Since T is unitary,

$$2 = \int_{-\infty}^{\infty} |C_1(t)|^2 dt = \int_{-\infty}^{\infty} |(TC_1)(\lambda)|^2 d = \left(\frac{2}{c}\right)^2 \int_{-\infty}^{\infty} \left|\frac{\sin\lambda}{\lambda}\right|^2 d = \frac{4\pi}{c^2},$$

i.e. $c = \sqrt{2\pi}$.

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