

OU-Operators and Identities between Holomorphic Vector Fields on $\Im(z_1) > |z_2|^2$

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Abstract

Consider the group $G = \text{Aut}_{\text{Hol}}\mathcal{D}$ of holomorphic automorphisms of the domain $\mathcal{D} = \{\Im(z_1) > |z_2|^2\}$. We give the expression of the Kähler Laplacian Δ^K in \mathcal{D} in terms of the holomorphic vector fields in the Lie algebra \mathcal{G} of G . We show how some identities between the holomorphic vector fields imply the invariance of the Kähler Laplacian with respect to the volume measure. On \mathcal{D} , we define operators of Ornstein-Uhlenbeck type and we calculate their invariant measure.

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Introduction

Let

$$u(z_1, z_2) = \frac{z_1 - \bar{z}_1}{2i} - z_2 \bar{z}_2 \quad (0.1)$$

On the Siegel domain

$$\mathcal{D} = \{(z_1, z_2) \in \mathbf{C}^2 \mid u(z_1, z_2) > 0\} \quad (0.2)$$

we consider the Bergman metric,

$$ds^2 = - \sum_{k,j} \frac{\partial^2}{\partial z_k \partial \bar{z}_j} \log u(z_1, z_2) dz_k d\bar{z}_j \quad (0.3)$$

$$ds^2 = \frac{1}{4u^2(z_1, z_2)}(dz_1 - 2i\bar{z}_2 dz_2)(d\bar{z}_1 + 2iz_2 d\bar{z}_2) + \frac{1}{u(z_1, z_2)} dz_2 d\bar{z}_2$$

We denote dv the volume measure on \mathcal{D} ,

$$dv = u(z_1, z_2)^{-3} dz_1 d\bar{z}_1 dz_2 d\bar{z}_2 \quad (0.4)$$

The differential two-form

$$\Omega = i \sum_{j,k} \frac{\partial^2 \log u(z_1, z_2)}{\partial z_j \partial \bar{z}_k} dz_j \wedge d\bar{z}_k \quad (0.5)$$

is exact ($d\Omega = 0$). Let S^1 be the unit circle parametrized by $e^{i\theta}$. On $\mathcal{D} \times S^1$, we define the $(1, 0)$ differential forms

$$\sigma_1 = \frac{1}{2iu}(dz_1 - 2i\bar{z}_2 dz_2) \quad \text{and} \quad \sigma_2 = e^{-i\theta} \frac{dz_2}{\sqrt{u}} \quad (0.6)$$

where $u = \Im z_1 - z_2 \bar{z}_2$. It is classical that $\Omega \wedge \Omega = dv$ where dv is the differential form associated to (0.4). Also $\sigma_1 = \partial \log(u)$ and $\bar{\partial} \sigma_1 = \sigma_1 \wedge \bar{\sigma}_1 + \sigma_2 \wedge \bar{\sigma}_2 = -i\Omega$. The Kähler Laplacian Δ^K on \mathcal{D} with the Bergman metric (0.3) is given by

$$\Delta^K = u(z_1, z_2) \times \left[2i(z_1 - \bar{z}_1) \frac{\partial^2}{\partial z_1 \partial \bar{z}_1} - 2i\bar{z}_2 \frac{\partial^2}{\partial z_1 \partial \bar{z}_2} + 2iz_2 \frac{\partial^2}{\partial z_2 \partial \bar{z}_1} - \frac{\partial^2}{\partial z_2 \partial \bar{z}_2} \right] \quad (0.7)$$

See for example [7], p.446 and see [4], [18]. We have

$$\Delta^K = -4u^2 \Delta_1^K + u \frac{1}{2i}(z_1 - \bar{z}_1 - 2iz_2 \bar{z}_2) \Delta_2^K \quad \text{with} \quad \Delta_1^K = \frac{\partial^2}{\partial z_1 \partial \bar{z}_1} \quad (0.8)$$

$$\begin{aligned} \Delta_2^K &= -4z_2 \bar{z}_2 \frac{\partial^2}{\partial z_1 \partial \bar{z}_1} - 2i\bar{z}_2 \frac{\partial^2}{\partial z_1 \partial \bar{z}_2} + 2iz_2 \frac{\partial^2}{\partial z_2 \partial \bar{z}_1} - \frac{\partial^2}{\partial z_2 \partial \bar{z}_2} \quad (0.9) \\ &= -\frac{1}{4} \left(\frac{\partial^2}{\partial x_2^2} + \frac{\partial^2}{\partial y_2^2} \right) - y_2 \left(\frac{\partial^2}{\partial x_1 \partial x_2} + \frac{\partial^2}{\partial y_1 \partial y_2} \right) \\ &\quad + x_2 \left(\frac{\partial^2}{\partial x_1 \partial y_2} - \frac{\partial^2}{\partial y_1 \partial x_2} \right) - (x_2^2 + y_2^2) \left(\frac{\partial^2}{\partial x_1^2} + \frac{\partial^2}{\partial y_1^2} \right) \end{aligned}$$

Let $\epsilon = 1$ or -1 and consider the non holomorphic vector fields,

$$X_1 = u(z_1, z_2) \frac{\partial}{\partial z_1} \quad \text{and} \quad X_2 = \sqrt{u(z_1, z_2)} (2i\epsilon \bar{z}_2 \frac{\partial}{\partial z_1} + \frac{\partial}{\partial z_2}) \quad (0.10)$$

The vector fields $2X_1$ and X_2 are orthonormal with respect to the metric (0.3): Let $Y_1 = 2X_1$ and $Y_2 = X_2$ where X_1, X_2 as in (0.10), then $\sigma_j(Y_k) = 0$ if $j \neq k$, $\sigma_1(Y_1) = -i$ and $\sigma_2(Y_2) = 1$. It holds $X_2 u = 0$. It is classical that

$$\Delta^K = -4X_1 \bar{X}_1 - X_2 \bar{X}_2 \quad (0.11)$$

Consider a Kähler domain and the group G of holomorphic automorphisms of this domain. The Lie algebra \mathcal{G} of G is constituted of *holomorphic* vector fields. In [3], for the Siegel disk of complex symmetric matrices and in [1], for the n -dimensional complex ball, the Kähler Laplacian has been expressed in terms of a basis of \mathcal{G} . In the following, we extend to \mathcal{D} , the results obtained in [3]-[1]. By direct calculation, we write Δ^K in terms of the holomorphic vector fields of a basis in the algebra \mathcal{G} . This expression of Δ^K differs from those in [10], [6], p. 49 or [15], Chap. 4 for example and also from (0.8)-(0.11). The domain \mathcal{D} is bi-rationally equivalent to the hyperball, i.e. the unit ball in \mathbf{C}^2 , see [14] or [15], Chap. 2. Identities similar to those in subsection 1.3 have been explicated in [1] for the unit ball in \mathbf{C}^n but their expressions in the case of the domain (0.2) is new. Since the change of variables from \mathcal{D} to the unit ball of \mathbf{C}^2 is not trivial at all, it is interesting to consider the problems for the domain \mathcal{D} . In the present work, we are interested by expressions of the Laplacian Δ^K with vector fields in \mathcal{G} and by operators (OU-operators) which are adjoint of Δ^K with respect to the measure $d\mu = u^{3c} dv$ as explained in [1] for the unit ball of \mathbf{C}^n . Such investigations have not been carried out in [15] or [17]. The following is an attempt to construct OU-operators. It gives one more example for some of the problems raised in [3].

In Part I, let $G = Aut_{Hol}(\mathcal{D})$ be the group of holomorphic automorphisms of \mathcal{D} , see [13]-[15] Chap 2, for more details, we give a calculation of its Lie algebra \mathcal{G} . Then we state the holomorphic identities (1.28)-(1.29)-(1.30)-(1.31) between vector fields in \mathcal{G} . These are new.

In Part II, we verify (0.11). By analogy with [1], we relate Δ^K to \mathcal{G} by proving (2.3). We define a complex Laplacian $\Delta_{\mathbf{C}}^K$ such that $\Delta^K = \Re(\Delta_{\mathbf{C}}^K)$ and we show how the invariance of dv for this complex operator ($\int \Delta_{\mathbf{C}}^K F dv = 0$) is a consequence of the (1.28)-(1.29). In Remark 2.7, we deduce from (2.6) that the Kohn Laplacian on the boundary of \mathcal{D} can be expressed with Lie algebra of the subgroup of affine holomorphic automorphisms of \mathcal{D} .

In Part III, let $\mathcal{D} \subset \mathbf{C}^n$ be a complex domain. We extend the Lie algebra of $Aut_{Hol}\mathcal{D}$: For a holomorphic vector field V , we define the inner contraction $\iota(V)$, see (3.1) and the operator $\rho(V) = V + c \iota(V)$ where c is a constant, see (3.4). This allows us to obtain on \mathcal{D} , Ornstein-Uhlenbeck type operators that we call OU-operators. We find these operators and their invariant measures for the domain (0.2).

1 The group $G = Aut_{Hol}\mathcal{D}$, its Lie algebra, identities between holomorphic vector fields.

Subsections 1.1 and 1.2 are known facts, see [14]- [13] for 1.1 and see [16], p. 215 - [8]- [9]- [11] for 1.2. We need them for our further investigations. The

identities in subsection 1.3 are new.

The domain \mathcal{D} is mapped to the hyperball $\mathcal{B} : 1 - w_1\bar{w}_1 - w_2\bar{w}_2 > 0$ with

$$w_1 = \frac{z_1 - i}{z_1 + i}, \quad w_2 = \frac{2z_2}{z_1 + i} \quad (1.1)$$

since (1.1) implies $1 - w_1\bar{w}_1 - w_2\bar{w}_2 = \frac{4}{|z_1 + i|^2} \left(\frac{z_1 - \bar{z}_1}{2i} - z_2\bar{z}_2 \right)$. The equivalent domain $z_1 + \bar{z}_1 > |z_2|^2$ was introduced in [14] to study the hypersphere $w_1\bar{w}_1 + w_2\bar{w}_2 = 1$. Let

$$w_1 = \frac{z_1 - 1}{z_1 + 1}, \quad w_2 = \frac{\sqrt{2}z_2}{z_1 + 1} \quad \text{then } 1 - w_1\bar{w}_1 - w_2\bar{w}_2 = 2 \frac{z_1 + \bar{z}_1 - z_2\bar{z}_2}{(z_1 + 1)(\bar{z}_1 + 1)} \quad (1.2)$$

The holomorphic transformation (1.2) leaves \mathcal{D} invariant since

$$\frac{w_1 - \bar{w}_1}{2i} - w_2\bar{w}_2 = \frac{2}{|z_1 + 1|^2} \left(\frac{z_1 - \bar{z}_1}{2i} - z_2\bar{z}_2 \right)$$

1.1 The group of holomorphic automorphisms of \mathcal{D}

The group G is generated by $\Psi_{t,\xi}$, $(t, \xi) \in \mathbf{R} \times \mathbf{C}$, the dilations \mathcal{H}_c , $c \in \mathbf{C}$ and the involution \mathcal{I} ,

$$\Psi_{t,\xi} \begin{pmatrix} z_1 \\ z_2 \end{pmatrix} = \begin{pmatrix} z_1 + 2i\bar{\xi}z_2 + t + i\xi\bar{\xi} \\ z_2 + \xi \end{pmatrix} = \begin{pmatrix} 1 & 2i\bar{\xi} \\ 0 & 1 \end{pmatrix} \begin{pmatrix} z_1 \\ z_2 \end{pmatrix} + \begin{pmatrix} t + i\xi\bar{\xi} \\ \xi \end{pmatrix} \quad (1.3)$$

$$\mathcal{H}_c : (z_1, z_2) \rightarrow (c\bar{c}z_1, cz_2) \quad \text{and} \quad \mathcal{I}(z_1, z_2) = \left(-\frac{1}{z_1}, -i\frac{z_2}{z_1} \right) \quad (1.4)$$

The subgroup of affine holomorphic transformations of \mathcal{D} is generated by $\Psi_{t,\xi}$, \mathcal{H}_c . We have $\mathcal{I}(i, 0) = (i, 0)$ and $(i, 0)$ is the only point fixed under \mathcal{I} . The subgroup $G^+ = \{\Psi_{t,\xi}, t \in \mathbf{R}, \xi \in \mathbf{C}\}$ of $Aut_{Hol}(\mathcal{D})$ is isomorphic to $\mathcal{D}_0 = \{\mathfrak{S}(z_1) = |z_2|^2\} = \{(x_1 + iz_2\bar{z}_2, z_2)\}$ since $\Psi_{t,\xi}$ is determined by $\Psi_{t,\xi}(0, 0) = (t + i\xi\bar{\xi}, \xi) \in \mathcal{D}_0$. The composition $\Psi_{t_1,\xi_1} \circ \Psi_{t_2,\xi_2} = \Psi_{\tau,\xi_1+\xi_2}$ induces the Heisenberg group law on \mathcal{D}_0 , $(t_1, \xi_1) * (t_2, \xi_2) = (\tau, \xi_1 + \xi_2)$ where τ is given by $\tau = t_1 + t_2 + i(\bar{\xi}_1 \xi_2 - \xi_1 \bar{\xi}_2)$.

Let $(u_1, u_2) = (\mathcal{I} \circ \Psi_{t,\xi} \circ \mathcal{I})(z_1, z_2)$. Then

$$(u_1, u_2) = \left(\frac{z_1}{Q}, \frac{i\xi z_1 + z_2}{Q} \right) \quad \text{with} \quad Q = Q(t, \xi) = 1 - 2\bar{\xi}z_2 - (t + i\xi\bar{\xi})z_1 \quad (1.5)$$

and $u_1 - \bar{u}_1 - 2iu_2\bar{u}_2 = \frac{1}{|Q|^2} (z_1 - \bar{z}_1 - 2iz_2\bar{z}_2)$. The Jacobian J of the map $\mathcal{I} \circ \Psi_{t,\xi} \circ \mathcal{I}$ and its determinant are

$$J = \frac{1}{Q^2} \times \begin{pmatrix} 1 - 2\bar{\xi}z_2 & 2\bar{\xi}z_1 \\ i\xi + z_2(t - i\xi\bar{\xi}) & 1 - z_1(t - i\xi\bar{\xi}) \end{pmatrix} \quad \text{and} \quad \det J = \frac{1}{Q^3}$$

Let $Q(t, \xi)$ as in (1.5). For a holomorphic function $f(z_1, z_2)$ and $g = (t, \xi,)$, we define

$$T_g^p f(z_1, z_2) = Q(t, \xi)^p f\left(\frac{z_1}{Q}, \frac{z_2 + i\xi z_1}{Q}\right) \tag{1.6}$$

then

$$\int |T_g^p f(z_1, z_2)|^2 u^{-p} dv = \int |f(z_1, z_2)|^2 u^{-p} dv \tag{1.7}$$

$(T_g^p, u^{-p} dv)$ is a holomorphic unitary representation for the subgroup of transformations (1.5).

Proof of (1.7). Denote $T_g^p f(z_1, z_2) = Q(t, \xi)^p f(k_g(Z))$ with $Z = (z_1, z_2)$. The Jacobien determinant of $k_g(Z)$ is equal to J . Let $R(Z, \bar{Z})$ such that

$$\int |Q(Z)|^{2p} |f(k_g(Z))|^2 R(Z, \bar{Z}) dx_1 dy_1 dx_2 dy_2 = \int |f(Z)|^2 R(Z, \bar{Z}) dx_1 dy_1 dx_2 dy_2$$

We have $\int |Q(Z)|^{2p} |f(k_g(Z))|^2 R(Z, \bar{Z}) dx_1 dy_1 dx_2 dy_2$

$$\begin{aligned} &= \int |Q(Z)|^{2p+6} |f(k_g(Z))|^2 R(Z, \bar{Z}) |J|^2 dx_1 dy_1 dx_2 dy_2 \\ &= \int |Q(k_g^{-1}(Z))|^{2p+6} |f(Z)|^2 R(k_g^{-1}(Z), \overline{k_g^{-1}(Z)}) dx_1 dy_1 dx_2 dy_2 \end{aligned}$$

Then (1.7) is a consequence of $|Q(Z)|^{2p+6} R(Z, \bar{Z}) = R(k_g(Z), \overline{k_g(Z)})$. •

1.1.1 Some interesting holomorphic transformations of \mathcal{D} .

Holomorphic involutions of \mathcal{D} are $(z_1, z_2) \rightarrow (z_1, -z_2)$ and

$$\mathcal{I}_\beta(z_1, z_2) = \left(-\frac{\beta^2}{z_1}, i\beta \frac{z_2}{z_1}\right) = \mathcal{H}_{-\beta} \circ \mathcal{I} \quad \text{for } \beta \in \mathbf{R} \tag{1.8}$$

More generally, for $\beta \in \mathbf{R}, \theta \in \mathbf{R}$, let

$$\mathcal{I}_{\theta, \beta}(z_1, z_2) = \left(-\frac{\beta^2}{z_1}, i e^{i\theta} \beta \frac{z_2}{z_1}\right) \quad \text{then } \mathcal{I}_{\theta_1, \beta_1} \circ \mathcal{I}_{\theta_2, \beta_2} = \mathcal{H}_{e^{i(\theta_1+\theta_2)} (\beta_1/\beta_2)}$$

Consider (1.2), $\mathcal{T}(z_1, z_2) = \left(\frac{z_1 - 1}{z_1 + 1}, \frac{\sqrt{2} z_2}{z_1 + 1}\right)$

$$= [\mathcal{H}_{i\sqrt{2}} \circ \Psi_{1/2, 0} \circ \mathcal{I} \circ \Psi_{1, 0}](z_1, z_2) = [\Psi_{1, 0} \circ \mathcal{I} \circ \Psi_{(1/2), 0} \circ \mathcal{H}_{(i/\sqrt{2})}](z_1, z_2) \tag{1.9}$$

We have $\mathcal{T} \circ \mathcal{T} = \mathcal{H}_i \circ \mathcal{I}$ and $\mathcal{T}^4(z_1, z_2) = (z_1, -z_2)$ with $\mathcal{T}^4 = \mathcal{T} \circ \mathcal{T} \circ \mathcal{T} \circ \mathcal{T}$.

$$\begin{aligned} \text{Let } \mathcal{T}_\theta(z_1, z_2) &= \left(\frac{\cos \theta z_1 - \sin \theta}{\sin \theta z_1 + \cos \theta}, \frac{z_2}{\sin \theta z_1 + \cos \theta}\right) \\ &= [\Psi_{-\tan \theta, 0} \circ \mathcal{H}_{1/\cos \theta} \circ \mathcal{I} \circ \Psi_{-\tan \theta, 0} \circ \mathcal{I}](z_1, z_2) \end{aligned} \tag{1.10}$$

If $\theta = \pi/4$, (1.10) gives (1.9). We have $\mathcal{T}_{\theta_1+\theta_2} = \mathcal{T}_{\theta_1} \circ \mathcal{T}_{\theta_2}$.

Let $\mathcal{S}(z_1, z_2) = \left(\frac{z_1 - 1}{z_1 + 1}, \frac{\sqrt{2} e^{-i(\pi/4)} z_2}{z_1 + 1}\right)$, then $\mathcal{S} \circ \mathcal{S} = \mathcal{I}$ and

$$\mathcal{S}^{-1}(u_1, u_2) = \left(\frac{1 + u_1}{1 - u_1}, \frac{\sqrt{2} e^{i(\pi/4)} u_2}{1 - u_1}\right) \tag{1.11}$$

1.1.2 The non holomorphic vector fields (0.10)

Let X_1 and X_2 as in (0.10).

$$X_1 \overline{X_1} = u^2 \Delta_1^K + \frac{u}{2i} \frac{\partial}{\partial \overline{z_1}} \quad (1.12)$$

$$\begin{aligned} X_2 \overline{X_2} &= u \left(2i\epsilon \overline{z_2} \frac{\partial}{\partial z_1} + \frac{\partial}{\partial z_2} \right) \left(-2iz_2 \frac{\partial}{\partial \overline{z_1}} + \frac{\partial}{\partial \overline{z_2}} \right) \\ &= -u \Delta_2^K - 2iu \frac{\partial}{\partial \overline{z_1}} \end{aligned} \quad (1.13)$$

Adding (1.12) and (1.13) and comparing with (0.8), we obtain (0.11).

Let F be a holomorphic function on \mathcal{D} . We have

$$(X_k F)(z_1, z_2) = \frac{d}{dz'_k|_{z'_1=i, z'_2=0}} F([\Psi_{\Re z_1, z_2} \circ \mathcal{H}_{\sqrt{u}}](z'_1, z'_2)), \quad k = 1, 2 \quad (1.14)$$

We denote $u = \Im z_1 - z_2 \overline{z_2}$ and $\Re z_1 = (1/2)(z_1 + \overline{z_1})$. On $\mathcal{D} \times S^1$, we define the group law

$$(\mathcal{Z}_1, \mathcal{Z}_2, \Theta) = (z_1, z_2, \theta) * (z'_1, z'_2, \theta') \quad (1.15)$$

where $\Theta = \theta + \theta'$ and $(\mathcal{Z}_1, \mathcal{Z}_2) = (\Psi_{\Re z_1, z_2} \circ \mathcal{H}_{e^{i\theta} \sqrt{u}})(z'_1, z'_2)$. The neutral element is $(i, 0, 0)$. In (1.15), we have

$$\begin{aligned} \mathcal{Z}_1 &= z_1 + uz'_1 + 2ie^{i\theta} \sqrt{u} \overline{z_2} z'_2 - iu \\ \mathcal{Z}_2 &= z_2 + e^{i\theta} \sqrt{u} z'_2 \end{aligned} \quad (1.16)$$

With (0.11), we verify that the Laplacian Δ^K is left invariant with respect to this group operation. Moreover in (1.16), we have

$$\begin{aligned} \Im \mathcal{Z}_1 - \mathcal{Z}_2 \overline{\mathcal{Z}_2} &= uu' = U \quad \text{where} \quad u' = \Im z'_1 - z'_2 \overline{z'_2} \\ \Re \mathcal{Z}_1 &= \Re z_1 + u \Re z'_1 + i\sqrt{u}(e^{i\theta} \overline{z_2} z'_2 - e^{-i\theta} z_2 \overline{z'_2}) \end{aligned} \quad (1.17)$$

1.2 The Lie algebra \mathcal{G} of $Aut_{Hol}(\mathcal{D})$

Let ϕ_ϵ be a parametrized curve in $Aut_{Hol}(\mathcal{D})$ such that $\phi_0 = Identity$ and let F be a holomorphic function. We consider $VF = \frac{d}{d\epsilon|_{\epsilon=0}} (F \circ \phi_\epsilon)$. In the following, $t \in \mathbf{R}$ and $\xi = \alpha + i\beta \in \mathbf{C}$. The real vector space \mathcal{G}_{-1} is generated by

$$L_{-1} = \frac{\partial}{\partial z_1} \quad (1.18)$$

where $(L_{-1}F)(z_1, z_2) = \frac{\partial}{\partial t}|_{t=0, \xi=0} F(\Psi_{t, \xi}(z_1, z_2)) = \frac{\partial}{\partial z_1} F$. On the other hand,

$$\begin{aligned} V_1 F &= \frac{\partial}{\partial \alpha}|_{t=0, \xi=0} F(\Psi_{t, \xi}(z_1, z_2)) = (2i z_2 \frac{\partial}{\partial z_1} + \frac{\partial}{\partial z_2}) F \\ V_i F &= \frac{\partial}{\partial \beta}|_{t=0, \xi=0} F(\Psi_{t, \xi}(z_1, z_2)) = (2 z_2 \frac{\partial}{\partial z_1} + i \frac{\partial}{\partial z_2}) F \end{aligned}$$

If $\gamma = a + ib$, we denote $V_\gamma = a \frac{\partial}{\partial \alpha} + b \frac{\partial}{\partial \beta}$. The two dimensional real vector space $\mathcal{G}_{-1/2}$ is the set of vectors

$$V_\gamma = 2i z_2 \bar{\gamma} \frac{\partial}{\partial z_1} + \gamma \frac{\partial}{\partial z_2} = L_{-(1/2)} \quad (1.19)$$

It holds

$$\begin{aligned} W_i F &= \frac{\partial}{\partial \alpha}|_{t=0, \xi=0} F(\mathcal{I} \circ \Psi_{t, \xi} \circ \mathcal{I}(z_1, z_2)) = (2 z_1 z_2 \frac{\partial}{\partial z_1} + i z_1 \frac{\partial}{\partial z_2} + 2 z_2^2 \frac{\partial}{\partial z_2}) F \\ W_{-1} F &= \frac{\partial}{\partial \beta}|_{t=0, \xi=0} F(\mathcal{I} \circ \Psi_{t, \xi} \circ \mathcal{I}(z_1, z_2)) = (-2i z_1 z_2 \frac{\partial}{\partial z_1} - z_1 \frac{\partial}{\partial z_2} - 2i z_2^2 \frac{\partial}{\partial z_2}) F \end{aligned}$$

We denote $\mathcal{G}_{1/2}$, the 2-dimensional real vector space constituted of vectors

$$W_\delta = 2i \bar{\delta} z_2^2 \frac{\partial}{\partial z_2} + 2i \bar{\delta} z_1 z_2 \frac{\partial}{\partial z_1} + \delta z_1 \frac{\partial}{\partial z_2} = L_{1/2} \quad (1.20)$$

where $\delta \in \mathbf{C}$ is a constant. The real vector space \mathcal{G}_1 is generated by

$$L_1 = z_1 z_2 \frac{\partial}{\partial z_2} + z_1^2 \frac{\partial}{\partial z_1} \quad (1.21)$$

where $L_1 F = \frac{\partial}{\partial t}|_{t=0, \xi=0} F(\mathcal{I} \circ \Psi_{t, \xi} \circ \mathcal{I}(z_1, z_2))$. Let $H_\alpha F = \frac{\partial}{\partial \alpha}|_{\lambda=1} F(\mathcal{H}_\lambda(z_1, z_2))$ and $H_\beta F = \frac{\partial}{\partial \beta}|_{\beta=0} F((z_1, e^{i\beta} z_2))$. We denote \mathcal{G}_0 , the real vector space generated by the two vector fields

$$H_\alpha = 2z_1 \frac{\partial}{\partial z_1} + z_2 \frac{\partial}{\partial z_2} \quad \text{and} \quad H_\beta = iz_2 \frac{\partial}{\partial z_2} \quad (1.22)$$

Equivalently \mathcal{G}_0 is the set of vectors $L_0(\gamma) = (\gamma + \bar{\gamma}) z_1 \frac{\partial}{\partial z_1} + \gamma z_2 \frac{\partial}{\partial z_2}$ with $\gamma \in \mathbf{C}$. The Lie algebra \mathcal{G} of the group G is the direct sum of real vector spaces

$$\mathcal{G} = \mathcal{G}_{-1} \oplus \mathcal{G}_{-1/2} \oplus \mathcal{G}_0 \oplus \mathcal{G}_{1/2} \oplus \mathcal{G}_1 \quad (1.23)$$

We denote $\mathcal{G}_{aff} = \mathcal{G}_{-1} \oplus \mathcal{G}_{-1/2} \oplus \mathcal{G}_0$, the Lie algebra of *Affine*_{Hol}(\mathcal{D}). The Lie algebra structure on the real vector space \mathcal{G} is given by the Lie brackets

$$[V_\delta, V_\gamma] = 2i(\delta \bar{\gamma} - \gamma \bar{\delta}) L_{-1}, \quad [V_\delta, L_{-1}] = 0, \quad [L_{-1}, L_1] = H_\alpha$$

$$\begin{aligned}
[V_\gamma, H_\beta] &= V_{i\gamma}, & [L_{-1}, H_\beta] &= 0 \\
[L_{-1}, H_\alpha] &= 2L_{-1}, & [W_\delta, H_\alpha] &= -W_\delta, & [L_{-1}, W_\delta] &= V_\delta \\
[L_1, H_\alpha] &= -2L_1, & [L_1, H_\beta] &= 0, & [H_\alpha, H_\beta] &= 0 & [W_\delta, L_1] &= 0 \\
[W_\delta, W_\gamma] &= 2i(\delta\bar{\gamma} - \gamma\bar{\delta})L_1, & [W_\delta, V_\gamma] &= i(\delta\bar{\gamma} - \gamma\bar{\delta})H_\alpha - 3(\delta\bar{\gamma} + \gamma\bar{\delta})H_\beta
\end{aligned} \tag{1.24}$$

We have $[\mathcal{G}_{-(1/2)}, \mathcal{G}_{-(1/2)}] \subset \mathcal{G}_{-1}$, $[\mathcal{G}_{-(1/2)}, \mathcal{G}_{-1}] = 0$, $[\mathcal{G}_{-(1/2)}, \mathcal{G}_0] = \mathcal{G}_{-(1/2)}$ and $[\mathcal{G}_j, \mathcal{G}_k] \subset \mathcal{G}_{j+k}$. We assign weights to the variables z_1 and z_2 by saying that the constants have weight zero, z_1 has weight 1 and z_2 has weight $1/2$. With this convention, $\frac{\partial}{\partial z_1}$ has weight -1 and $\frac{\partial}{\partial z_2}$ has weight $-(1/2)$. The subspace \mathcal{G}_k is constituted of vector fields of weight k . The brackets in (1.24) show that

$$\mathcal{G}_{-1} \oplus \mathcal{G}_{-1/2} \quad \text{and} \quad \mathcal{A}_0 = \mathcal{G}_{-1} \oplus \mathcal{G}_{-1/2} \oplus \mathbf{R}.H_\beta \tag{1.25}$$

are subalgebras of \mathcal{G} . The direct sum \mathcal{A}_0 is the Lie algebra of the group A_0 of holomorphic affine automorphisms with Jacobian determinant equal to one.

1.2.1 The involution \mathcal{I}^* on the Lie algebra \mathcal{G} .

The involution \mathcal{I} induces an involution \mathcal{I}^* on \mathcal{G} , see for example [5],

$$\mathcal{I}^*(\mathcal{G}_k) = \mathcal{G}_{-k} \quad \text{for} \quad k \in \{-1, -\frac{1}{2}, 0, \frac{1}{2}, 1\} \tag{1.26}$$

Let X be a vector field on \mathcal{D} , we define the vector field X^* as

$$(X^*F)(z_1, z_2) = X(F \circ \mathcal{I})(\mathcal{I}^{-1}(z_1, z_2)) \tag{1.27}$$

where $F : \mathcal{D} \rightarrow \mathbf{C}$ is differentiable and $\mathcal{I} = \mathcal{I}^{-1}$ is the involution. It holds $X(F \circ \mathcal{I}) = (X^*(F)) \circ \mathcal{I}$. The map \mathcal{I}^* defined by $\mathcal{I}^*(X) = X^*$, is an involution on \mathcal{G} . We have $\mathcal{I}^*(L_{-1}) = L_1$, $\mathcal{I}^*(L_1) = L_{-1}$, $\mathcal{I}^*(V_\gamma) = W_{i\gamma}$, $\mathcal{I}^*(W_\delta) = V_{-i\delta}$ and $\mathcal{I}^*(H_\alpha) = -H_\alpha$, $\mathcal{I}^*(H_\beta) = H_\beta$, $\mathcal{I}^*(L_0(\gamma)) = -L_0(\bar{\gamma})$.

1.2.2 The map \mathcal{S} such that $\mathcal{S} \circ \mathcal{S} = \mathcal{I}$.

Let $\mathcal{S}(z_1, z_2) = (\frac{z_1 - 1}{z_1 + 1}, \frac{\sqrt{2}e^{-i(\pi/4)}z_2}{z_1 + 1})$ as in (1.11). The inverse map \mathcal{S}^{-1} is given by $\mathcal{S}^{-1} = \mathcal{S} \circ \mathcal{I} = \mathcal{I} \circ \mathcal{S}$. For a vector field X in \mathcal{G} and a differentiable function F , we put

$$\mathcal{S}^*(X)F = [X(F \circ \mathcal{S})](\mathcal{S}^{-1})$$

We have $\mathcal{S}^*(\mathcal{G}) \subset \mathcal{G}$ and $\mathcal{S}^* \circ \mathcal{S}^* = \mathcal{I}^*$, $\mathcal{S}^*(H_\alpha) = L_{-1} - L_1$, $\mathcal{S}^*(H_\beta) = H_\beta$

$$\mathcal{S}^*(L_{-1}) = \frac{1}{2}(L_1 + L_{-1} - H_\alpha), \quad \mathcal{S}^*(L_1) = \frac{1}{2}(L_1 + L_{-1} + H_\alpha)$$

$$\mathcal{S}^*(V_\gamma) = \frac{1}{2}(V_\delta - W_\delta) \quad \text{and} \quad \mathcal{S}^*(W_\gamma) = \frac{1}{2}(V_\delta + W_\delta) \quad , \quad \delta = \sqrt{2}e^{-i(\pi/4)}\gamma$$

1.3 Identities between holomorphic vector fields

By direct calculation, we verify the holomorphic identities where the right hand side is a first order *holomorphic* operator,

$$\begin{aligned} (i) \quad & 4L_{-1}L_1 - H_\alpha^2 - H_\beta^2 = 4\left(z_1\frac{\partial}{\partial z_1} + z_2\frac{\partial}{\partial z_2}\right) \\ (ii) \quad & 4L_1L_{-1} - H_\alpha^2 - H_\beta^2 = -4z_1\frac{\partial}{\partial z_1} \end{aligned} \quad (1.28)$$

Let $\gamma \in \mathbf{R}$, $\delta \in \mathbf{R}$ and $\epsilon \in \mathbf{R}$, then

$$\begin{aligned} (i) \quad & \frac{1}{\gamma\delta}[V_\gamma W_{-\epsilon i\delta} + V_{\epsilon i\gamma} W_\delta] - 4\epsilon H_\beta^2 = -4\epsilon z_1\frac{\partial}{\partial z_1} \\ (ii) \quad & \frac{1}{\gamma\delta}[W_{-\epsilon i\delta} V_\gamma + W_\delta V_{\epsilon i\gamma}] - 4\epsilon H_\beta^2 = 4\epsilon\left(z_1\frac{\partial}{\partial z_1} + z_2\frac{\partial}{\partial z_2}\right) \end{aligned} \quad (1.29)$$

For $\gamma, \delta \in \mathbf{C}$,

$$\begin{aligned} (i) \quad & V_\delta V_\gamma + V_{i\delta} V_{i\gamma} - 4(\bar{\gamma}\delta + \bar{\delta}\gamma)L_{-1}H_\beta = 4i\delta\bar{\gamma}L_{-1} \\ (ii) \quad & W_\delta W_\gamma + W_{i\delta} W_{i\gamma} - 4(\bar{\gamma}\delta + \bar{\delta}\gamma)L_1H_\beta = 4i\delta\bar{\gamma}L_1 \\ (iii) \quad & W_\delta V_\gamma + W_{i\gamma} V_{i\delta} = 2(\bar{\delta}\gamma + \bar{\gamma}\delta)\left[H_\alpha H_\beta + z_1\frac{\partial}{\partial z_1} + z_2\frac{\partial}{\partial z_2}\right] \\ (iv) \quad & W_\delta V_\gamma - W_\gamma V_\delta = 2i(\bar{\delta}\gamma - \bar{\gamma}\delta)z_2^2\frac{\partial^2}{\partial z_2^2} + 2i(\bar{\delta}\gamma - \bar{\gamma}\delta)z_1\frac{\partial}{\partial z_1} \end{aligned} \quad (1.30)$$

In (1.29)-(1.30), we pass from (i) to (ii) with the involution \mathcal{I}^* , see (1.26). If $\bar{\delta}\gamma - \bar{\gamma}\delta = 0$, then $W_\delta V_\gamma - W_\gamma V_\delta = 0$. Moreover,

$$4[L_1, L_{-1}] + [V_1, W_i] + [V_{-i}, W_1] = 0 \quad (1.31)$$

since $4[L_1, L_{-1}] = -4H_\alpha$, $[V_1, W_i] = 2H_\alpha$, $[V_{-i}, W_1] = 2H_\alpha$.

2 The Kähler Laplacian Δ^K on \mathcal{D}

2.1 Δ^K calculated with the Bergman metric.

Let $H(z_1, z_2) = \log u(z_1, z_2)$. We have

$$\frac{\partial^2}{\partial z_1 \partial \bar{z}_1} H = (z_1 - \bar{z}_1 - 2iz_2\bar{z}_2)^{-2}, \quad \frac{\partial^2}{\partial z_1 \partial \bar{z}_2} H = 2iz_2 \times (z_1 - \bar{z}_1 - 2iz_2\bar{z}_2)^{-2}$$

$$\frac{\partial^2}{\partial z_2 \partial \bar{z}_2} H = -2i(z_1 - \bar{z}_1) \times (z_1 - \bar{z}_1 - 2iz_2\bar{z}_2)^{-2}$$

We find for the Bergman metric (0.3),

$$\begin{aligned} ds^2 &= \frac{1}{4u^2} [dz_1 d\bar{z}_1 + 2iz_2 dz_1 d\bar{z}_2 - 2i\bar{z}_2 dz_2 d\bar{z}_1 + 4\left(\frac{z_1 - \bar{z}_1}{2i}\right) dz_2 d\bar{z}_2] \\ &= \frac{1}{4u^2} [dz_1 d\bar{z}_1 + 2idz_2(\bar{z}_1 d\bar{z}_2 - \bar{z}_2 d\bar{z}_1) + (z_1 dz_2 - z_2 dz_1)(\overline{2i dz_2})] \end{aligned}$$

The inverse of $P = (2iu)^{-2} \times \begin{pmatrix} 1 & 2iz_2 \\ -2i\bar{z}_2 & -2i(z_1 - \bar{z}_1) \end{pmatrix}$ is

$$P^{-1} = (2iu) \times \begin{pmatrix} z_1 - \bar{z}_1 & z_2 \\ -\bar{z}_2 & -\frac{1}{2i} \end{pmatrix} = (2iu)^3 \times \begin{pmatrix} \frac{i}{2} \frac{\partial}{\partial y_1} \frac{1}{u} & -\frac{1}{4} \frac{\partial}{\partial \bar{z}_2} \frac{1}{u} \\ \frac{1}{4} \frac{\partial}{\partial z_2} \frac{1}{u} & -\frac{i}{8u^2} \end{pmatrix}$$

The determinant of the matrix P^{-1} is $(1/4)(u(z_1, z_2))^{-3}$. We find (0.7) since the Kähler Laplacian is $\Delta^K = \sum_{jk} m_{jk} \frac{\partial^2}{\partial z_j \partial \bar{z}_k}$ where the matrix $(m_{jk}) = \overline{P^{-1}}$.

Lemma 2.1 *We have $\int \Delta^K F dv = 0$. The volume measure is invariant for Δ^K as well as for Δ_1^K and Δ_2^K .*

Proof. We integrate by parts or we verify that $\sum_j \frac{\partial}{\partial z_j} m_{jk} (\Im(z_1) - z_2 \bar{z}_2)^{-3} = 0$ for $k = 1, 2$, as in [3], Theor. 10.2. •

In (2.14)-(2.16) of [3], the vector field

$$\mathcal{V}^K = \sum_{jk} m_{jk} \left[\frac{\partial}{\partial z_j} \log u \right] \frac{\partial}{\partial \bar{z}_k} \quad (2.1)$$

is associated to $\Delta^K = \sum_{jk} m_{jk} \frac{\partial^2}{\partial z_j \partial \bar{z}_k}$. The operator $\Delta^K - c\mathcal{V}^K$ has the measure $\exp(-c \log u) dv$ as invariant measure. When m_{jk} is given by (0.7), this gives

$$\begin{aligned} \mathcal{V}^K &= u \left[2i(z_1 - \bar{z}_1) \left(\frac{\partial}{\partial z_1} \log u \right) \frac{\partial}{\partial \bar{z}_1} - 2i\bar{z}_2 \left(\frac{\partial}{\partial z_1} \log u \right) \frac{\partial}{\partial \bar{z}_2} + \right. \\ &\quad \left. 2iz_2 \left(\frac{\partial}{\partial z_2} \log u \right) \frac{\partial}{\partial \bar{z}_1} - \left(\frac{\partial}{\partial z_2} \log u \right) \frac{\partial}{\partial \bar{z}_2} \right] \end{aligned}$$

We find

$$\mathcal{V}^K = 2iu \frac{\partial}{\partial \bar{z}_1} \quad \text{and} \quad \mathcal{V}^K + \overline{\mathcal{V}^K} = -2u \frac{\partial}{\partial y_1} \quad (2.2)$$

2.2 Δ^K in terms of the holomorphic vector fields in \mathcal{G} .

Theorem 2.2

$$4\Delta^K = B + \overline{B} \quad \text{with} \quad B = B_1 + \overline{B_2}$$

$$B_1 = 4L_1 \overline{L_{-1}} - H_\alpha \overline{H_\alpha} - H_\beta \overline{H_\beta}$$

$$B_2 = \frac{1}{\gamma\delta} W_{i\delta} \overline{V_\gamma} + \frac{1}{\gamma'\delta'} W_{\delta'} \overline{V_{-i\gamma'}} + 4H_\beta \overline{H_\beta} \quad (2.3)$$

where $\gamma, \gamma', \delta, \delta'$ are real, non zero constants. We have

$$\begin{aligned} 2\Delta^K &= \Re(B_1 + \overline{B_2}) \\ &= \Re(B_1 + B_2) \end{aligned} \quad (2.4)$$

Proof. We have

$$B_1 = 4(z_1 z_2 \frac{\partial}{\partial z_2} + z_1^2 \frac{\partial}{\partial z_1}) \frac{\partial}{\partial \overline{z_1}} - (2z_1 \frac{\partial}{\partial z_1} + z_2 \frac{\partial}{\partial z_2}) (2\overline{z_1} \frac{\partial}{\partial \overline{z_1}} + \overline{z_2} \frac{\partial}{\partial \overline{z_2}}) - z_2 \overline{z_2} \frac{\partial^2}{\partial z_2 \partial \overline{z_2}}$$

and $\overline{B_2} = V_1 \overline{W_i} + V_{-i} \overline{W_1} + 4H_\beta \overline{H_\beta} =$

$$8iz_2 \overline{z_2}^2 \frac{\partial^2}{\partial z_1 \partial \overline{z_2}} + 8iz_2 \overline{z_2} \overline{z_1} \frac{\partial^2}{\partial z_1 \partial \overline{z_1}} + 4(\frac{\overline{z_1}}{2i} + z_2 \overline{z_2}) \frac{\partial^2}{\partial z_2 \partial \overline{z_2}}$$

Then $B = B_1 + \overline{B_2}$

$$\begin{aligned} &= 4u(z_1, z_2) \times (2i) z_1 \frac{\partial^2}{\partial z_1 \partial \overline{z_1}} + 8iz_2 \overline{z_2} (z_1 + \overline{z_1}) \frac{\partial^2}{\partial z_1 \partial \overline{z_1}} + (4z_1 z_2 - 2\overline{z_1} z_2) \frac{\partial^2}{\partial z_2 \partial \overline{z_1}} \\ &\quad + (8iz_2 \overline{z_2}^2 - 2z_1 \overline{z_2}) \frac{\partial^2}{\partial z_1 \partial \overline{z_2}} + 4(\frac{\overline{z_1}}{2i} + \frac{1}{2} z_2 \overline{z_2}) \frac{\partial^2}{\partial z_2 \partial \overline{z_2}} \end{aligned}$$

By identification with (0.7), we find $B + \overline{B} = 4\Delta^K$ •

Theorem 2.3

$$2i\Im B = 4(L_1 \overline{L_{-1}} - L_{-1} \overline{L_1}) + (V_1 \overline{W_i} - W_i \overline{V_1}) + (V_{-i} \overline{W_1} - W_1 \overline{V_{-i}}) \quad (2.5)$$

Δ_2^K in (0.9) satisfies

$$\Delta_2^K = \frac{1}{2}[-V_1 \overline{V_1} - V_i \overline{V_i} + 4L_{-1} \overline{H_\beta} + 4H_\beta \overline{L_{-1}}] \quad (2.6)$$

Proof.

$$\begin{aligned} \frac{1}{2i}(B - \overline{B}) &= 4(\Im z_1 + z_2 \overline{z_2})(z_1 + \overline{z_1}) \frac{\partial^2}{\partial z_1 \partial \overline{z_1}} + 4z_2 (\frac{z_1}{2i} + z_2 \overline{z_2}) \frac{\partial^2}{\partial z_2 \partial \overline{z_1}} \\ &\quad + 4\overline{z_2} (-\frac{\overline{z_1}}{2i} + z_2 \overline{z_2}) \frac{\partial^2}{\partial z_1 \partial \overline{z_2}} - (z_1 + \overline{z_1}) \frac{\partial^2}{\partial z_2 \partial \overline{z_2}} \end{aligned}$$

We verify (2.5) since $\Im B = C_1 + C_2$ with

$$\begin{aligned} C_1 &= 4(\Im z_1)(z_1 + \overline{z_1}) \frac{\partial^2}{\partial z_1 \partial \overline{z_1}} + \frac{4z_1 z_2}{2i} \frac{\partial^2}{\partial z_2 \partial \overline{z_1}} - \frac{4\overline{z_1} \overline{z_2}}{2i} \frac{\partial^2}{\partial z_1 \partial \overline{z_2}} \\ &= -2i(L_1 \overline{L_{-1}} - \overline{L_1} L_{-1}) \end{aligned}$$

2.3 It results from (1.28)-(1.29), that the volume dv is invariant for the complex operator $B_1 + \overline{B_2}$

It is well known that the volume measure (0.4) is invariant with respect to Δ^K , see for example [7]. In this subsection, we prove this fact by using the identities (1.28)-(1.29). For $z = (z_1, z_2) \in \mathcal{D}$, we consider the measure $d\mu = k(z)dz_1d\overline{z_1}dz_2d\overline{z_2}$ where k is a differentiable real-valued function. Let $V = a_1(z)\frac{\partial}{\partial z_1} + a_2(z)\frac{\partial}{\partial z_2}$ be a holomorphic vector field, ($a_j(z)$, $j = 1, 2$ are holomorphic functions). We define

$$\iota(V)(z) = \frac{\partial}{\partial z_1}[a_1(z)] + \frac{\partial}{\partial z_2}[a_2(z)] \quad (2.7)$$

By integration by parts, if F is a differentiable function

$$\int VF d\mu = - \int F(z) \times [\iota(V)(z) + V(\log k)(z)] d\mu \quad (2.8)$$

For the vector fields (1.18)-(1.19)-(1.20)-(1.21)-(1.22), we have

$$\begin{aligned} \iota(L_{-1})(z) = \iota(V_\gamma)(z) = 0, \quad \iota(H_\alpha)(z) = 3, \quad \iota(H_\beta)(z) = i \\ \iota(W_\delta)(z) = 6i\overline{\delta}z_2, \quad \iota(L_1)(z) = 3z_1 \end{aligned} \quad (2.9)$$

It is not difficult to verify the two following lemmas.

Lemma 2.4 *We have*

$$\Re[V(k)] = 0 \quad \text{for } V = L_{-1}, V = V_\gamma, V = H_\beta \quad (2.10)$$

if and only if

$$k(z) = \phi\left(\frac{z_1 - \overline{z_1}}{2i} - z_2\overline{z_2}\right) \quad (2.11)$$

where $\phi : \mathbf{R} \rightarrow \mathbf{R}^+$ is a differentiable function. If (2.11) is verified and V is one of the vector fields in (2.10), then

$$\int (V + \overline{V})F d\mu = 0 \quad \text{for } d\mu = k(z)dz_1d\overline{z_1}dz_2d\overline{z_2} \quad (2.12)$$

Lemma 2.5 *Assume that $d\mu = \phi\left(\frac{z_1 - \overline{z_1}}{2i} - z_2\overline{z_2}\right)dz_1d\overline{z_1}dz_2d\overline{z_2}$. Then*

$$\int (V + \overline{V})F d\mu = 0 \quad \text{for } V = H_\alpha \quad (2.13)$$

if and only if $\phi(u) = u^{-3}$. Moreover, in that case, we have

$$\int (V + \overline{V})F d\mu = 0 \quad \text{for any } V \in \mathcal{G} \quad (2.14)$$

Theorem 2.6 *Let $B = B_1 + \overline{B_2}$ as in (2.3), then B has dv for invariant measure. In particular Δ^K and $\mathfrak{S}B$ have dv as invariant measure.*

Proof. Let

$$\begin{aligned} B_1 &= 4L_1\overline{L_{-1}} - H_\alpha\overline{H_\alpha} - H_\beta\overline{H_\beta} \\ \overline{B_2} &= V_1\overline{W_i} + V_{-i}\overline{W_1} + 4H_\beta\overline{H_\beta} \end{aligned}$$

then with (1.28)-(ii),

$$4(L_1 + \overline{L_1})\overline{L_{-1}} - (H_\alpha + \overline{H_\alpha})\overline{H_\alpha} - (H_\beta + \overline{H_\beta})\overline{H_\beta} = B_1 - 4\overline{z_1} \frac{\partial}{\partial \overline{z_1}} \quad (2.15)$$

and with (1.29)-(i),

$$(V_1 + \overline{V_1})\overline{W_i} + (V_{-i} + \overline{V_{-i}})\overline{W_1} + 4(H_\beta + \overline{H_\beta})\overline{H_\beta} = \overline{B_2} + 4\overline{z_1} \frac{\partial}{\partial \overline{z_1}} \quad (2.16)$$

Adding and using (2.14), we obtain $\int(BF) dv = 0$. •

Remark 2.7 *By changing variables, on the boundary \mathcal{D}_0 , the operator Δ_2^K in (0.9) is identical to the Kohn Laplacian, see [12]. We have proved that Δ_2^K satisfies (2.6).*

3 Divergence of vector fields in finite dimension. Invariant measures for OU-operators

The first two subsections 3.1-3.2 are valid for a domain \mathcal{D} in \mathbb{C}^n . Of course, they do not extend to infinite dimensional domains. In subsection 3.3, with 3.1-3.2, we obtain OU-operators on (0.2).

3.1 Extension of the Lie algebra \mathcal{G}

Let $\mathcal{D} \subset \mathbb{C}^n$. For a holomorphic vector field $V = \sum_j a_j(z) \frac{\partial}{\partial z_j}$, we define the inner contraction, see [2]

$$\iota(V)(z) = \sum_j \frac{\partial}{\partial z_j} a_j(z) \quad (3.1)$$

For constants c_1, c_2 , we have $\iota(c_1V_1 + c_2V_2) = c_1\iota(V_1) + c_2\iota(V_2)$.

Lemma 3.1 *For (3.1), it holds*

$$V(\iota(W)) - W(\iota(V)) = \iota([V, W]) \quad (3.2)$$

Proof. To prove (3.2), let $V = \sum_j a_j^V(z) \frac{\partial}{\partial z_j}$ and $W = \sum_k a_k^W(z) \frac{\partial}{\partial z_k}$. We find

$$V(\iota(W)) - W(\iota(V)) = \sum_{j,k} a_j^V(z) \frac{\partial^2}{\partial z_j \partial z_k} a_k^W(z) - \sum_{j,k} a_j^W(z) \frac{\partial^2}{\partial z_j \partial z_k} a_k^V(z) \quad (3.3)$$

On the other hand

$$[V, W] = \sum_{j,k} a_j^V(z) \frac{\partial}{\partial z_j} (a_k^W(z)) \frac{\partial}{\partial z_k} - \sum_{j,k} a_j^W(z) \frac{\partial}{\partial z_j} (a_k^V(z)) \frac{\partial}{\partial z_k}$$

This permits to identify the two sides of (3.2). •

Definition 3.2 Consider the operator

$$\rho(V) = V + c \iota(V) \quad \text{where } c \text{ is a real constant} \quad (3.4)$$

For a function F differentiable on \mathcal{D} , $\rho(V)F = VF + c \iota(V) \times F$.

Theorem 3.3 The identity (3.2) with (3.4) imply

$$[\rho(V), \rho(W)] = \rho([V, W]) \quad (3.5)$$

Let $V = \sum_p b_p(z) V_p$, then

$$\iota(V) = \sum_p V_p(b_p) + b_p \iota(V_p) \quad (3.6)$$

In particular, if $\iota(V_p) = 0$, $\forall p$, we have $\rho(V) = V + c \sum_p V_p(b_p)$.

Proof. Let $V_p = \sum_k c_{kp}(z) \frac{\partial}{\partial z_k}$, then $\iota(V) = \sum_{p,k} \frac{\partial}{\partial z_k} (b_p c_{kp})$. This proves (3.6) •

Remark 3.4 Let $\iota(V)$ be a function defined on \mathcal{D} and depending on the vector field V . We define the operator $\rho(V) = V + c \iota(V)$ as in (3.4). Then for two vector fields V and W , the condition $[\rho(V), \rho(W)] = \rho([V, W])$ is valid if and only if $V(\iota(W)) - W(\iota(V)) = \iota([V, W])$.

Remark 3.5 Let ϕ be a holomorphic function on \mathcal{D} . For holomorphic $V = \sum_j a_j(z) \frac{\partial}{\partial z_j}$, we define

$$\iota_\phi(V)(z) = V(\phi)(z) + \sum_j \frac{\partial}{\partial z_j} a_j(z) \quad (3.7)$$

We have $V(\iota_\phi(W)) - W(\iota_\phi(V)) = \iota_\phi([V, W])$. Assume that $V = \sum_p b_p(z) V_p$, then

$$\iota_\phi(V) = \sum_p V_p(b_p) + b_p \iota_\phi(V_p) \quad (3.8)$$

Compare (3.8) with (3.6).

3.2 Unitarity condition and invariant measures

We proceed as in [3]. Consider a second order differential operator

$$\Delta = \sum_{j_1 \in J_1, j_2 \in J_2} V_{j_1} \overline{V_{j_2}} \quad \text{such that} \quad \sum_{j_1 \in J_1, j_2 \in J_2} V_{j_1} V_{j_2} = \mathcal{V} \quad (3.9)$$

where $V_{j_1}, V_{j_2}, \mathcal{V}$ are holomorphic vector fields. Then

$$\int [(V_{j_1} + \overline{V_{j_1}})F]d\mu = 0 \quad \forall j_1 \in J_1 \quad \text{implies} \quad \int (\Delta + \overline{\mathcal{V}})F d\mu = 0 \quad (3.10)$$

On the other hand, from (3.9),

$$\overline{\Delta} = \sum_{j_1 \in J_1, j_2 \in J_2} V_{j_2} \overline{V_{j_1}} \quad \text{with} \quad \mathcal{W} = \sum_{j_1 \in J_1, j_2 \in J_2} V_{j_2} V_{j_1} \quad (3.11)$$

where $\mathcal{W} = \mathcal{V} + \sum_{j_1 \in J_1, j_2 \in J_2} [V_{j_2}, V_{j_1}]$ is also holomorphic. We have

$$\int [(V_{j_2} + \overline{V_{j_2}})F]d\mu = 0 \quad \forall j_2 \in J_2 \quad \text{implies} \quad \int (\overline{\Delta} + \overline{\mathcal{W}})F d\mu = 0 \quad (3.12)$$

If (3.10)-(3.11)-(3.12) are satisfied, the vector field $\overline{\mathcal{W}} - \mathcal{V}$ is divergence free for $d\mu$,

$$\int (\overline{\mathcal{W}} - \mathcal{V}) d\mu = 0 \quad (3.13)$$

Theorem 3.6 *We assume (3.4)-(3.9). Let μ be a measure such that*

$$\int [(\rho(V_{j_1}) + \overline{\rho(V_{j_1})})F]d\mu = 0 \quad \forall j_1 \in J_1 \quad (3.14)$$

then

$$\int (\Delta + \overline{\mathcal{V}} + c L_{J_1, J_2})F d\mu = 0$$

with $L_{J_1, J_2} = \sum_{j_1 \in J_1, j_2 \in J_2} (\iota(V_{j_1}) + \overline{\iota(V_{j_1})}) \overline{V_{j_2}}$ (3.15)

On the other hand, let $\overline{\Delta}$ and \mathcal{W} as in (3.11) and let μ be a measure such that

$$\int [(\rho(V_{j_2}) + \overline{\rho(V_{j_2})})F]d\mu = 0 \quad \forall j_2 \in J_2 \quad (3.16)$$

then

$$\int (\overline{\Delta} + \overline{\mathcal{W}} + c M_{J_1, J_2})F d\mu = 0$$

with $M_{J_1, J_2} = \sum_{j_1 \in J_1, j_2 \in J_2} (\iota(V_{j_2}) + \overline{\iota(V_{j_2})}) \overline{V_{j_1}}$ (3.17)

Proof.

$$\sum_{j_1 \in J_1, j_2 \in J_2} \int [(\rho(V_{j_2}) + \overline{\rho(V_{j_2})})\overline{V_{j_1}}F]d\mu = 0$$

implies (3.17). We prove (3.15) in a similar way. •

Definition 3.7 *We call the operators (3.15)-(3.17) OU-operators.*

3.3 OU-operators on \mathcal{D} and their invariant measures

Let μ be a real measure on \mathcal{D} and F be a differentiable function with compact support in \mathcal{D} . We consider B_1, B_2 and Δ^K as in (2.3). We have (1.28)-(1.29). We shall apply subsection 3.2 to this particular case.

The relation (2.8) extends as

$$\int \rho(V)F d\mu = - \int F(z) \times [(1 - c)\iota(V)(z) + V(\log k)(z)] d\mu \quad (3.18)$$

where $\iota(V)$ are given by (2.9) and c is a constant. In the following, we assume that

$$d\mu = \phi\left(\frac{z_1 - \bar{z}_1}{2i} - z_2 \bar{z}_2\right) dz_1 d\bar{z}_1 dz_2 d\bar{z}_2 \quad (3.19)$$

Since $\iota(V) = 0$ for $V = L_{-1}, V = V_\gamma, V = H_\beta$, Lemma 2.4 stays true with

$$\int (\rho(V) + \rho(\bar{V}))F d\mu = 0 \quad \text{for } V = L_{-1}, V = V_\gamma, V = H_\beta \quad (3.20)$$

Corollary 3.8 *Let $d\mu$ be given by (3.19), then*

$$\int (B_2 + 4z_1 \frac{\partial}{\partial z_1}) F d\mu = 0 \quad (3.21)$$

Proof. We deduce (3.21) from (2.16) and (2.12)-(3.20). •

From (3.18), Lemma 2.5 becomes

Lemma 3.9 *Assume that V_0 is one of the vector fields L_1, W_δ, H_α , then*

$$\int (\rho(V_0) + \rho(\bar{V}_0))F d\mu = 0 \quad \forall F \quad \text{if and only if } \phi(u) = u^{3(c-1)} \quad (3.22)$$

Moreover, in that case, we have $\int (\rho(V) + \rho(\bar{V}))F d\mu = 0$ for any $V \in \mathcal{G}$.

Proof. To calculate (3.22) when $V_0 = W_\gamma$ and u is given by (0.1), we use

$$V_\gamma(u) = z_2 \bar{\gamma} - \bar{z}_2 \gamma \quad \text{and} \quad (W_\gamma + \bar{W}_\gamma)(u) = 2i u V_\gamma(u) \quad (3.23)$$

Corollary 3.10 *Assume that $d\mu = u^{3(c-1)} dz_1 d\bar{z}_1 dz_2 d\bar{z}_2$, then*

$$\int (\bar{B}_2 + \mathcal{V})F d\mu = 0$$

$$\text{where } \mathcal{V} = 12c(2iz_2 \bar{z}_2 \frac{\partial}{\partial z_1} + z_2 \frac{\partial}{\partial z_2}) - 4(z_1 \frac{\partial}{\partial z_1} + z_2 \frac{\partial}{\partial z_2}) \quad (3.24)$$

and

$$\int [B_1 - 4\bar{z}_1 \frac{\partial}{\partial \bar{z}_1} + 6c(2z_1 \frac{\partial}{\partial z_1} - \bar{z}_2 \frac{\partial}{\partial \bar{z}_2})] F d\mu = 0 \quad (3.25)$$

Proof. (1.29)-(ii) implies $W_i V_1 + W_1 V_{-i} + 4H_\beta^2 = -4(z_1 \frac{\partial}{\partial z_1} + z_2 \frac{\partial}{\partial z_2})$. Then we use (3.22). This gives (3.24). Since

$$C = 4[\rho(L_1) + \overline{\rho(L_1)}]\overline{L_{-1}} - [\rho(H_\alpha) + \overline{\rho(H_\alpha)}]\overline{H_\alpha} - [\rho(H_\beta) + \overline{\rho(H_\beta)}]\overline{H_\beta}$$

satisfies $\int C F d\mu = 0$, we obtain (3.25). •

From (2.3), $4\Delta^K = B + \overline{B}$ where $B = B_1 + \overline{B_2}$ is in Theorem 2.6.

Theorem 3.11 *Let c be a real constant. Let $d\mu = u^{3(c-1)} dz_1 d\overline{z_1} dz_2 d\overline{z_2}$, then for a differentiable function F with compact support in \mathcal{D} ,*

$$\int \Delta^K F + 3c\mathcal{V}F d\mu = 0 \quad \text{with} \quad \mathcal{V} = (x_1 \frac{\partial}{\partial x_1} - y_1 \frac{\partial}{\partial y_1}) - \frac{1}{2}(x_2 \frac{\partial}{\partial x_2} + y_2 \frac{\partial}{\partial y_2}) \tag{3.26}$$

This differs from (2.2).

Proof. By adding (3.25) to the conjugate of (3.21), we find that $d\mu$ is an invariant measure for the operator

$$B + c \times (12z_1 \frac{\partial}{\partial z_1} - 6\overline{z_2} \frac{\partial}{\partial \overline{z_2}}) \tag{3.27}$$

Remark 3.12 *Integrating by parts, we find with (0.8)*

$$\int (\Delta^K + 6icu \frac{\partial}{\partial \overline{z_1}}) F u^{3c} dv = 0 \tag{3.28}$$

This is equivalent to (2.2).

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