# Harmonic polynomials and the spherical Laplacian 

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## 1 Topological groups

Let $G$ be a topological group: $(x, y) \mapsto x y$ is continuous $G \times G \rightarrow G$ and $x \mapsto x^{-1}$ is continuous $G \rightarrow G$. For $g \in G$, the maps $L_{g}(x)=g x$ and $R_{g}(x)=x g$ are homeomorphisms. If $U$ is an open subset of $G$ and $X$ is a subset of $G$, for each $x \in X$ the set $U x=\{u x: u \in U\}$ is open because $U$ is open and $u \mapsto u x$ is a homeomorphism. Therefore

$$
U X=\{u x: u \in U, x \in X\}=\bigcup_{x \in X} U x
$$

is open, being a union of open sets.
For a subgroup $H$ of $G$, not necessarily a normal subgroup, define $q: G \rightarrow$ $G / H$ by

$$
q(g)=g H, \quad g \in G
$$

and assign $G / H$ the final topology for $q$, the finest topology on $G / H$ such that $q: G \rightarrow G / H$ is continuous (namely, the quotient topology). If $U$ is an open subset of $G$, then $U H$ is open, and we check that $q^{-1}(q(U))=U H$. Because $G / H$ has the final topology for $q$, this means that $q(U)$ is an open set in $G / H$. Therefore, $q: G \rightarrow G / H$ is an open map.

Theorem 1. If $G$ is a topological group and $H$ is a closed subgroup, then $G / H$ is a Hausdorff space.

Proof. For a topological space $X$, define $\Delta: X \rightarrow X \times X$ by $\Delta(x)=(x, x)$. It is a fact that $X$ is Hausdorff if and only if $\Delta(X)$ is a closed subset of $X \times X$. Thus the quotient space $G / H$ is Hausdorff if and only if the image of $\Delta: G / H \rightarrow$ $G / H \times G / H$ is closed. The complement of $\Delta(G / H)$ is
$(G / H \times G / H)-\Delta(G / H)=\{(x H, y H): x H \neq y H\}=\left\{(q(x), q(y)): x^{-1} y \notin H\right\}$.
Call this set $U$ and let $p=q \times q$, which is a product of open maps and thus is itself open $G \times G \rightarrow G / H \times G / H$ and likewise is surjective. We check that

$$
p^{-1}(U)=\left\{(x, y) \in G \times G: x^{-1} y \notin H\right\}
$$

The map $f: G \times G \rightarrow G$ defined by $f(x, y)=x^{-1} y$ is continuous and $G-H$ is open in $G$, so $f^{-1}(G-H)$ is open in $G \times G$. But

$$
f^{-1}(G-H)=\left\{(x, y) \in G \times G: x^{-1} y \notin H\right\}=p^{-1}(U)
$$

thus $p^{-1}(U)$ is open. As $p$ is surjective, $p\left(p^{-1}(U)\right)=U$, and because $p$ is an open map and $p^{-1}(U)$ is an open set, $U$ is an open set. Because $U$ is the complement of $\Delta(G \times H)$, that set is closed and it follows that $G / H$ is Hausdorff.

Let $G$ be a compact group, let $K$ be a compact Hausdorff space. A left action of $G$ on $K$ is a continuous map $\alpha: G \times K \rightarrow K$, denoted

$$
\alpha(g, k)=g \cdot k
$$

satisfying $e \cdot k=k$ and $\left(g_{1} g_{2}\right) \cdot k=g_{1} \cdot\left(g_{2} \cdot k\right)$. The action is called transitive if for $k_{1}, k_{2} \in K$ there is some $g \in G$ such that $g \cdot k_{1}=k_{2}$.

Let $H$ be a closed subgroup of $G$ and let $q: G \rightarrow G / H$ be the quotient map. We have established that $q$ is open and that $G / H$ is Hausdorff. Because $G$ is compact and $q$ is surjective and continuous, $q(G)=G / H$ is a compact space. We define $\beta: G \times G / H \rightarrow G / H$ by

$$
\beta(g, x H)=g \cdot(x H)=(g x) H, \quad g \in G, \quad x H \in G / H
$$

If $x H=y H$, then $(g x) H=(g y) H$, so indeed this makes sense. ${ }^{1}$
Lemma 2. $\beta: G \times G / H \rightarrow G / H$ is a transitive left action.
Proof. Write $\mu(x, y)=x y$. For an open subset $V$ in $G / H$, we check that

$$
\left(L_{e} \times q\right)^{-1}\left(\beta^{-1}(V)\right)=\mu^{-1}\left(q^{-1}(V)\right)
$$

hence $\left(L_{e} \times q\right)^{-1}\left(\beta^{-1}(V)\right)$ is open in $G$. Because $L_{e}: G \rightarrow G$ and $q: G \rightarrow G / H$ are surjective open maps, the product $L_{e} \times q: G \times G \rightarrow G \times G / H$ is a surjective open map, so

$$
\left(L_{e} \times q\right)\left(\left(L_{e} \times q\right)^{-1}\left(\beta^{-1}(V)\right)\right)=\beta^{-1}(V)
$$

is open in $G \times G / H$, showing that $\beta$ is continuous.
For $x H \in G / H, e \cdot(x H)=(e x) H=x H$, and for $g_{1}, g_{2} \in G$,

$$
\left(g_{1} g_{2}\right) \cdot(x H)=\left(g_{1} g_{2} x H\right)=g_{1} \cdot\left(g_{2} x H\right)=g_{1} \cdot\left(g_{2} \cdot(x H)\right)
$$

Therefore $\beta$ is a left action.
For $x H, y H \in G / H$,

$$
\left(y x^{-1}\right) \cdot x H=\left(y x^{-1} x H\right)=y H
$$

showing that $\beta$ is transitive.

[^0]Let $G$ be a compact group and let $\alpha$ be a transitive action of $G$ on a compact Hausdorff space $K$. For any $k_{0} \in K$, let $H=\left\{g \in G: \alpha\left(g, k_{0}\right)=k_{0}\right\}$, the isotropy group of $k_{0}$, which is a closed subgroup of $G$. A theorem of Weil ${ }^{2}$ states that $\phi: G / H \rightarrow K$ defined by

$$
\phi(x H)=\alpha\left(x, k_{0}\right), \quad x H \in G / H
$$

is a homeomorphism that satisfies

$$
\phi(\beta(g, x H))=\alpha(g, \phi(x H)), \quad g \in G, \quad x H \in G / H
$$

called an isomorphism of $G$-spaces.
A Borel measure $m$ on $G$ is called left-invariant if $m(g E)=m(E)$ for all Borel sets $E$ and right-invariant if $m(E g)=m(E)$ for all Borel sets $E$. It is proved that there is a unique regular Borel probability measure $m$ on $G$ that is left-invariant. ${ }^{3}$ This measure is right-invariant, and satisfies

$$
\int_{G} f(x) d m(x)=\int_{G} f\left(x^{-1}\right) d m(x), \quad f \in C(G)
$$

We call $m$ the Haar probability measure on the compact group $G$.
Let $H$ be the above isotropy group, and define $m_{G / H}$ on the Borel $\sigma$-algebra of $G / H$ by

$$
m_{G / H}=m \circ q^{-1}
$$

This is a regular Borel probability measure on $G / H$, and satisfies

$$
m_{G / H}(g \cdot E)=m_{G / H}(E)
$$

for Borel sets $E$ in $G / H$ and for $g \in G$; we say that $m_{G / H}$ is $G$-invariant. A theorem attributed to Weil states that this is the unique $G$-invariant regular Borel probability measure on $G / H .{ }^{4}$ Then define $m_{K}$ on the Borel $\sigma$-algebra of $K$ by

$$
m_{K}=m_{G / H} \circ \phi^{-1}=m \circ q^{-1} \circ \phi^{-1}
$$

This is the unique $G$-invariant regular Borel probability measure on $K$.

## 2 Spherical surface measure

$S O(n)$ is a compact Lie group. $S^{n-1}$ is a topological group, and it is a fact that $\alpha: S O(n) \times S^{n-1} \rightarrow S^{n-1}$ defined by

$$
\alpha(g, k)=g k, \quad g \in S O(n), \quad k \in S^{n-1}
$$

[^1]is a transitive left-action. We check that the isotropy group of $e_{n}$ is $S O(n-1)$. Let $q: S O(n) \rightarrow S O(n) / S O(n-1)$ be the projection map and define $\phi$ : $S O(n) / S O(n-1) \rightarrow S^{n-1}$ by
$$
\phi(x S O(n-1))=\alpha\left(x, e_{n}\right)=x e_{n}, \quad x S O(n-1) \in S O(n) / S O(n-1)
$$

Then for $m$ the Borel probability measure on $S O(n),{ }^{5}$ the unique $S O(n)$ invariant regular Borel probability measure on $S^{n-1}$ is

$$
\begin{equation*}
m_{S^{n-1}}=m \circ q^{-1} \circ \phi^{-1} \tag{1}
\end{equation*}
$$

It is a fact that the volume of the unit ball in $\mathbb{R}^{n}$ is

$$
\omega_{n}=\frac{\pi^{n / 2}}{\Gamma\left(\frac{n}{2}+1\right)}
$$

and that the surface area of $S^{n-1}$ in $\mathbb{R}^{n}$ is

$$
A_{n-1}=n \omega_{n}=n \frac{\pi^{n / 2}}{\Gamma\left(\frac{n}{2}+1\right)}=\frac{2 \pi^{n / 2}}{\Gamma(n / 2)}
$$

For $E$ a Borel set in $S^{n-1}$, define

$$
\sigma(E)=A_{n-1} m_{S^{n-1}}(E)
$$

Then $\sigma$ is a $S O(n)$-invariant regular Borel measure on $S^{n-1}$, with total measure

$$
\sigma\left(S^{n-1}\right)=A_{n-1} m_{S^{n-1}}\left(S^{n-1}\right)=A_{n-1}=\frac{2 \pi^{n / 2}}{\Gamma(n / 2)}
$$

We call $\sigma$ the spherical surface measure. ${ }^{6}$
For $\gamma \in S O(n)$ and $f \in C\left(S^{n-1}\right)$, define

$$
(\gamma \cdot f)(x)=f\left(\gamma^{-1} x\right)=\left(f \circ \gamma^{-1}\right)(x), \quad x \in S^{n-1}
$$

Let $\gamma_{n}(x)=(2 \pi)^{-n / 2} e^{-|x|^{2} / 2}$, which satisfies

$$
\int_{\mathbb{R}^{n}} \gamma_{n}(x) d x=1
$$

[^2]and define $I: C\left(S^{n-1}\right) \rightarrow \mathbb{C}$ by
$$
I(f)=\int_{\mathbb{R}^{n}} f(x /|x|) \gamma_{n}(x) d x, \quad f \in C\left(S^{n-1}\right)
$$
which is a positive linear functional. $S^{n-1}$ is a compact Hausdorff space, so by the Riesz representation theorem there is a unique regular Borel measure $\mu$ on $S^{n-1}$ such that
$$
I(f)=\int_{S^{n-1}} f d \mu, \quad f \in C\left(S^{n-1}\right)
$$

Because $I(f)=\int_{\mathbb{R}^{n}} \gamma_{n}(x) d x=1, \mu$ is a probability measure. For $\gamma \in S O(n)$, write $g=\gamma \cdot f$, for which $g(x /|x|)=f\left(\gamma^{-1}(x /|x|)\right)$, and because $\left|\gamma^{-1} x\right|=|x|$ for $x \in \mathbb{R}^{n}$ and because Lebesgue measure on $\mathbb{R}^{n}$ is invariant under $S O(n)$, by the change of variables theorem we have

$$
I(\gamma \cdot f)=I(g)=\int_{\mathbb{R}^{n}} f\left(\frac{1}{|x|} \gamma^{-1} x\right)(2 \pi)^{-n / 2} e^{-|x|^{2} / 2} d x=I(f)
$$

Now define $\nu(E)=\mu(\gamma(E))=\left((\gamma)_{*}^{-1} \mu\right)(E)$, the pushforward of $\mu$ by $\gamma^{-1}$. This is a regular Borel probability measure on $S^{n-1}$, and by the change of variables theorem,

$$
\int_{S^{n-1}} f d \nu=\int_{S^{n-1}} f \circ \gamma^{-1} d \mu=\int_{S^{n-1}} \gamma \cdot f d \mu=I(\gamma \cdot f)=I(f)
$$

Because $I(f)=\int_{S^{n-1}} f d \nu$ for all $f \in C\left(S^{n-1}\right)$, it follows that $\nu=\mu$. Because $\gamma \in S O(n)$ is arbitrary, this measn that $\mu$ is $S O(n)$-invariant. But $m_{S^{n-1}}$ in (1) is the unique $S O(n)$-invariant regular Borel probability measure on $S^{n-1}$, so $\mu=m_{S^{n-1}}$, so

$$
\int_{S^{n-1}} f d \sigma=A_{n-1} \int_{S^{n-1}} f d \mu=A_{n-1} \int_{\mathbb{R}^{n}} f(x /|x|)(2 \pi)^{-n / 2} e^{-|x|^{2} / 2} d x
$$

where $A_{n-1}=\frac{2 \pi^{n / 2}}{\Gamma(n / 2)}$.

## $3 \quad L^{2}\left(S^{n-1}\right)$ and the spherical Laplacian

For $f, g \in C\left(S^{n-1}\right)$, let

$$
\langle f, g\rangle=\int_{S^{n-1}} f \bar{g} d \sigma
$$

and let $L^{2}\left(S^{1}\right)$ be the completion of $C\left(S^{n-1}\right)$ with respect to this inner product.
For $\gamma \in S O(n)$ and $f \in C\left(S^{n-1}\right)$ we have defined

$$
(\gamma \cdot f)(x)=f\left(\gamma^{-1} x\right)=\left(f \circ \gamma^{-1}\right)(x), \quad x \in S^{n-1}
$$

Because $\sigma$ is $S O(n)$-invariant,

$$
\begin{aligned}
\langle\gamma \cdot f, \gamma \cdot g\rangle & =\int_{S^{n-1}} f\left(\gamma^{-1} x\right) \bar{g}\left(\gamma^{-1} x\right) d \sigma(x) \\
& =\int_{S^{n-1}} f(x) \bar{g}(x) d\left(\left(\gamma^{-1}\right)_{*} \sigma\right)(x) \\
& =\int_{S^{n-1}} f(x) \bar{g}(x) d \sigma(x) \\
& =\langle f, g\rangle
\end{aligned}
$$

For $f: S^{n-1} \rightarrow \mathbb{C}$, define $F: \mathbb{R}^{n}-\{0\} \rightarrow \mathbb{C}$ by

$$
F(x)=f(x /|x|)
$$

We take $f$ to belong to $C^{k}\left(S^{n-1}\right)$ when $F \in C^{k}\left(\mathbb{R}^{n}-\{0\}\right), 0 \leq k \leq \infty$, and we define $\Delta_{S^{n-1}} f$ be the restriction of $\Delta F$ to $S^{n-1}$. We call $\Delta_{S^{n-1}}$ the spherical Laplacian. ${ }^{7}$

Theorem 3. Let $F: \mathbb{R}^{n} \rightarrow \mathbb{C}$ be positive-homogeneous of degree $s$ and harmonic and let $f$ be the restriction of $F$ to $S^{n-1}$. Then

$$
\Delta_{S^{n-1}} f=-s(n+s-2) f
$$

Proof. Let $H(x)=F(x /|x|)=|x|^{-s} F(x)$ and let $r(x)=|x|=\left(x_{1}^{2}+\cdots+x_{n}^{2}\right)^{1 / 2}$. We calculate

$$
\begin{aligned}
\Delta H & =\sum_{i=1}^{n} \partial_{i}^{2}\left(\left(r^{2}\right)^{-\frac{s}{2}} F\right) \\
& =\sum_{i=1}^{n} \partial_{i}\left(-s x_{i}\left(r^{2}\right)^{-\frac{s}{2}-1} F+\left(r^{2}\right)^{-\frac{s}{2}} \partial_{i} F\right) \\
& =\sum_{i=1}^{n}-s\left(r^{2}\right)^{-\frac{s}{2}-1} F-s x_{i}\left(2 x_{i}\right)\left(-\frac{s}{2}-1\right)\left(r^{2}\right)^{-\frac{s}{2}-2} F-s x_{i}\left(r^{2}\right)^{\frac{s}{2}-1} \partial_{i} F \\
& -s x_{i}\left(r^{2}\right)^{-\frac{s}{2}-1} \partial_{i} F+\left(r^{2}\right)^{-\frac{s}{2}} \partial_{i}^{2} F \\
& =-n s\left(r^{2}\right)^{-\frac{s}{2}-1} F+\left(r^{2}\right)^{-\frac{s}{2}-2} \sum_{i=1}^{n}\left(-s(-s-2) x_{i}^{2} F-s x_{i} r^{2} \partial_{i} F-s x_{i} r^{2} \partial_{i} F\right) \\
& +\left(r^{2}\right)^{-\frac{s}{2}} \Delta F \\
& =-n s\left(r^{2}\right)^{-\frac{s}{2}-1} F+\left(r^{2}\right)^{-\frac{s}{2}-2} \sum_{i=1}^{n}\left(s^{2} x_{i}^{2} F+2 s x_{i}^{2} F-2 s x_{i} r^{2} \partial_{i} F\right)
\end{aligned}
$$

[^3]Euler's identity for positive-homogeneous functions ${ }^{8}$ states that if $G: \mathbb{R}^{n}$ $\{0\} \rightarrow \mathbb{C}$ is positive-homogeneous of degree $s$ then $x \cdot(\nabla G)(x)=s G(x)$ for all $x$. Therefore

$$
\begin{aligned}
\Delta H & =-n s\left(r^{2}\right)^{-\frac{s}{2}-1} F+\left(r^{2}\right)^{-\frac{s}{2}-2}\left(s^{2}+2 s\right)|x|^{2} F-\left(r^{2}\right)^{-\frac{s}{2}-2} \cdot 2 s r^{2} \cdot s F \\
& =-n s\left(r^{2}\right)^{-\frac{s}{2}-1} F+\left(r^{2}\right)^{-\frac{s}{2}-1}\left(s^{2}+2 s\right) F-\left(r^{2}\right)^{-\frac{s}{2}-1} \cdot 2 s^{2} F \\
& =-s r^{-s-2}(n+s-2) F
\end{aligned}
$$

For $x \in \mathbb{R}^{n}-\{0\}$,

$$
f(x /|x|)=F(x /|x|)=H(x) .
$$

Then $\Delta_{S^{n-1}} f$ is equal to the restriction of $\Delta H$ to $S$, thus for $x \in S$, for which $|r|=1$,

$$
\left(\Delta_{S^{n-1}} f\right)(x)=-s r^{-s-2}(n+s-2) F(x)=-s(n+s-2) f(x)
$$

Theorem 4. If $f \in C^{2}\left(S^{n-1}\right)$ satisfies $\Delta_{S^{n-1}} f=\lambda f$, then $\lambda \leq 0$.
If $g \in C^{2}\left(S^{n-1}\right)$ satisfies $\Delta_{S^{n-1}} g=\mu g$ with $\lambda \neq \mu$, then $\langle f, g\rangle=0$.
Proof. Say $\lambda \neq 0$. Then

$$
\begin{aligned}
\langle f, f\rangle & =\frac{1}{\lambda}\left\langle\Delta_{S^{n-1}} f, f\right\rangle \\
& =\frac{1}{\lambda} \int_{S^{n-1}}\left(\Delta_{S^{n-1}} f\right) \bar{f} d \sigma \\
& =\frac{1}{\lambda} \int_{S^{n-1}} f \Delta_{S^{n-1}} \bar{f} d \sigma \\
& =\frac{1}{\lambda} \int_{S^{n-1}} f \overline{\Delta_{S^{n-1}} f} d \sigma \\
& =\frac{1}{\lambda} \int_{S^{n-1}} f \overline{\lambda f} d \sigma \\
& =\frac{\bar{\lambda}}{\lambda}\langle f, f\rangle
\end{aligned}
$$

Because $\lambda \neq 0$, it is not the case that $f=0$, hence $\langle f, f\rangle>0$. Hence $\frac{\bar{\lambda}}{\lambda}=1$, which means that $\lambda \in \mathbb{R}$. Furthermore,

$$
\lambda\langle f, f\rangle=\langle\lambda f, f\rangle=\left\langle\Delta_{S^{n-1}} f, f\right\rangle=\int_{S^{n-1}}\left(\Delta_{S^{n-1}} f\right) \bar{f} d \sigma<0
$$

which implies that $\lambda<0$.
We now prove that $\Delta_{S^{n-1}}$ is invariant under the action of $S O(n)$.

[^4]Theorem 5. If $f \in C^{2}\left(S^{n-1}\right)$ and $\gamma \in S O(n)$ then

$$
\Delta_{S^{n-1}}(\gamma \cdot f)=\gamma \cdot\left(\Delta_{S^{n-1}} f\right)
$$

Proof. Let $F(x)=f(x /|x|)$, let $g=\gamma \cdot f$, and let $G(x)=g(x /|x|)=f\left(\gamma^{-1} x /\left|\gamma^{-1} x\right|\right)$. For $x \in \mathbb{R}^{n}-\{0\}$,

$$
(\gamma \cdot F)(x)=F\left(\gamma^{-1} x\right)=f\left(\gamma^{-1} x /\left|\gamma^{-1} x\right|\right)=G(x)
$$

so $\gamma \cdot F=G$. It is a fact that $\Delta(\gamma \cdot F)=\gamma \cdot(\Delta F) .{ }^{9}$ Thus for $x \in S^{n-1}$,

$$
\left(\Delta_{S^{n-1}} g\right)(x)=(\Delta G)(x)=(\gamma \cdot(\Delta F))(x)=(\Delta F)\left(\gamma^{-1} x\right)=\left(\Delta_{S^{n-1}} f\right)\left(\gamma^{-1} x\right)
$$

namely $\Delta_{S^{n-1}}(\gamma \cdot f)=\gamma \cdot\left(\Delta_{S^{n-1}} f\right)$.
We now prove that $\Delta_{S^{n-1}}$ is symmetric and negative-definite. ${ }^{10}$
Theorem 6. For $f, g \in C^{2}\left(S^{n-1}\right)$,

$$
\int_{S^{n-1}}\left(\Delta_{S^{n-1}} f\right) \cdot g d \sigma=\int_{S^{n-1}} f \cdot \Delta_{S^{n-1}} g d \sigma
$$

$\Delta_{S^{n-1}}$ is negative-definite:

$$
\int_{S^{n-1}}\left(\Delta_{S^{n-1}} f\right) \cdot \bar{f} \leq 0
$$

and this is equal to 0 only when $f$ is constant.
Proof. It is a fact that if $F$ is positive-homogeneous of degree $s$ then $\Delta F$ is positive-homogeneous of degree $s-2$. Let $F(x)=f(x /|x|)$ and $G(x)=g(x /|x|)$, with which

$$
\left(\Delta_{S^{n-1}} f\right)(x)=(\Delta F)(x), \quad\left(\Delta_{S^{n-1}} g\right)(x)=(\Delta G)(x), \quad x \in S^{n-1}
$$

and, because $F$ and $G$ are positive-homogeneous of degree 0 ,

$$
\begin{aligned}
\int_{S^{n-1}}\left(\Delta_{S^{n-1}} f\right)(x) \cdot g(x) d \sigma(x) & =\int_{S^{n-1}}(\Delta F)(x) \cdot G(x) d \sigma(x) \\
& =A_{n-1} \int_{\mathbb{R}^{n}}(\Delta F)(x /|x|) \cdot G(x /|x|) \gamma_{n}(x) d x \\
& =A_{n-1} \int_{\mathbb{R}^{n}}|x|^{2}(\Delta F)(x) \cdot G(x) \gamma_{n}(x) d x
\end{aligned}
$$

Because

$$
\partial_{i}\left(|x|^{2} G \gamma_{n}\right)=2 x_{i} G \gamma_{n}+|x|^{2} \gamma_{n} \partial_{i} G+|x|^{2} G\left(-x_{i} \gamma_{n}\right)
$$

[^5]integrating by parts and using Euler's identity for positive-homogeneous functions gives us
\[

$$
\begin{aligned}
& \int_{\mathbb{R}^{n}}(\Delta F)(x) \cdot|x|^{2} G(x) \gamma_{n}(x) d x \\
= & -\int_{\mathbb{R}^{n}} \sum_{i=1}^{n}\left(\partial_{i} F\right)(x) \partial_{i}\left(|x|^{2} G(x) \gamma_{n}(x)\right) d x \\
= & -\int_{\mathbb{R}^{n}} \sum_{i=1}^{n}\left(\left(2 G \gamma_{n}-|x|^{2} G \gamma_{n}\right) \cdot x_{i} \partial_{i} F+|x|^{2} \gamma_{n} \partial_{i} F \partial_{i} G\right) d x \\
= & -\int_{\mathbb{R}^{n}} \sum_{i=1}^{n}|x|^{2} \gamma_{n} \partial_{i} F \cdot \partial_{i} G d x .
\end{aligned}
$$
\]

Because the above expression is the same when $F$ and $G$ are switched, this establishes

$$
\int_{S^{n-1}}\left(\Delta_{S^{n-1}} f\right) \cdot g d \sigma=\int_{S^{n-1}} f \cdot \Delta_{S^{n-1}} g d \sigma .
$$

For $g=\bar{f}$ we have $G=\bar{F}$ and

$$
\int_{S^{n-1}}\left(\Delta_{S^{n-1}} f\right) \cdot \bar{f} d \sigma=-A_{n-1} \int_{\mathbb{R}^{n}} \sum_{i=1}^{n}|x|^{2} \gamma_{n}\left|\partial_{i} F\right|^{2} d x
$$

which is $\leq 0$. If it is equal to 0 then $\left(\partial_{i} F\right)(x)=0$ for all $x \in \mathbb{R}^{n}$, which means that $F$ is constant and hence that $f$ is constant.

## 4 Homogeneous polynomials

For $P\left(x_{1}, \ldots, x_{n}\right)=\sum a_{\alpha} x^{\alpha} \in \mathbb{C}\left[x_{1}, \ldots, x_{n}\right]$ write

$$
P(\partial)=\sum a_{\alpha} \partial^{\alpha}, \quad \bar{P}\left(x_{1}, \ldots, x_{n}\right)=\sum \overline{a_{\alpha}} x^{\alpha}, \quad \bar{P}(\partial)=\sum \overline{a_{\alpha}} \partial^{\alpha}
$$

For $P, Q \in \mathbb{C}\left[x_{1}, \ldots, x_{n}\right]$, define ${ }^{11}$

$$
(P, Q)=\left(\left.\bar{Q}(\partial P)\right|_{x=0}\right.
$$

For $P=\sum a_{\alpha} x^{\alpha}$ and $Q=\sum b_{\beta} x^{\beta}$,

$$
\begin{equation*}
(P, Q)=\left.\left(\sum_{\beta} \overline{b_{\beta}} \partial^{\beta} \sum_{\alpha} a_{\alpha} x^{\alpha}\right)\right|_{x=0}=\sum_{\beta} \overline{b_{\beta}} a_{\beta} \cdot \beta!. \tag{2}
\end{equation*}
$$

Lemma 7. $(\cdot, \cdot)$ is a positive-definite Hermitian form on $\mathbb{C}\left[x_{1}, \ldots, x_{n}\right]$.

[^6]Proof. It is apparent that $(\cdot, \cdot)$ is $\mathbb{C}$-linear in its first argument and conjugate linear in its second argument. From (2), it satisfies $(P, Q)=\overline{(Q, P)}$, namely, $(\cdot, \cdot)$ is a Hermitian form. For $P \in \mathbb{C}\left[x_{1}, \ldots, x_{n}\right]$,

$$
(P, P)=\sum_{\alpha} a_{\alpha} \overline{a_{\alpha}} \cdot \alpha!=\sum_{\alpha}\left|a_{\alpha}\right|^{2} \cdot \alpha!\geq 0
$$

and if $(P, P)=0$ then each $a_{\alpha}$ is equal to 0 , showing that $(\cdot, \cdot)$ is postivedefinite.

For $P=\sum_{\alpha} a_{\alpha} x^{\alpha}$ and $Q=\sum_{\beta} b_{\beta} x^{\beta}$,

$$
(\Delta P)(x)=\sum_{\alpha} a_{\alpha} \sum_{i=1}^{n} \partial_{i}^{2} x^{\alpha}=\sum_{\alpha} a_{\alpha} \sum_{i=1}^{n} \frac{\alpha!}{\left(\alpha-2 e_{i}\right)!} x^{\alpha-2 e_{i}}
$$

and we calculate

$$
(\Delta P, Q)=\sum_{\beta} \overline{b_{\beta}} \sum_{i=1}^{n} a_{\beta+2 e_{i}}\left(\beta+2 e_{i}\right)!
$$

On the other hand,

$$
r^{2} Q\left(x_{1}, \ldots, x_{n}\right)=\sum_{\beta} b_{\beta} x^{\beta} \sum_{i=1}^{n} x_{i}^{2}=\sum_{\beta} b_{\beta} \sum_{i=1}^{n} x^{\beta+2 e_{i}}
$$

and we calculate

$$
\left(P, r^{2} Q\right)=\sum_{\beta} \overline{b_{\beta}} \sum_{i=1}^{n} a_{\beta+2 e_{i}}
$$

Lemma 8. For $P, Q \in \mathbb{C}\left[x_{1}, \ldots, x_{n}\right]$,

$$
(\Delta P, Q)=\left(P, r^{2} Q\right)
$$

Let $\mathscr{P}_{d}$ be the set of homogeneous polynomials of degree $d$ in $\mathbb{C}\left[x_{1}, \ldots, x_{n}\right]$, i.e. those $P\left(x_{1}, \ldots, x_{n}\right) \in \mathbb{C}\left[x_{1}, \ldots, x_{n}\right]$ of the form

$$
P\left(x_{1}, \ldots, x_{n}\right)=\sum_{|\alpha|=d} a_{\alpha} x^{\alpha}
$$

We include the polynomial $P=0$, and $\mathscr{P}_{d}$ is a complex vector space. We calculate ${ }^{12}$

$$
\begin{equation*}
\operatorname{dim}_{\mathbb{C}} \mathscr{P}_{d}=\{\alpha:|\alpha|=d\}=\binom{n+d-1}{d} \tag{3}
\end{equation*}
$$

Let $\mathscr{A}_{d}$ be the set of those $P \in \mathscr{P}_{d}$ satisfying $\Delta P=0$, i.e. the homogeneous harmonic polynomials of degree $d$.

We prove that $\Delta: \mathscr{P}_{d} \rightarrow \mathscr{P}_{d-2}$ is surjective. ${ }^{13}$

[^7]Theorem 9. The map $\Delta: \mathscr{P}_{d} \rightarrow \mathscr{P}_{d-2}$ is surjective. Its kernel is $\mathscr{A}_{d}$, and

$$
\mathscr{A}_{d}^{\perp}=r^{2} \mathscr{P}_{d-2} .
$$

Proof. By Lemma 8,

$$
0=(\Delta P, Q)=\left(P, r^{2} Q\right)
$$

In particular, $\left(r^{2} Q, r^{2} Q\right)=0$, and because $(\cdot, \cdot)$ is nondegenerate this means that $r^{2} Q=0$, and therefore $Q=0$. Because $\mathscr{P}_{d-2}$ is a finite-dimensional Hilbert space and the orthogonal complement of the image $\Delta \mathscr{P}_{d}$ is equal to $\{0\}$, it follows that $\Delta \mathscr{P}_{d}=\mathscr{P}_{d-2}$.

If $P \in\left(r^{2} \mathscr{P}_{d-2}\right)^{\perp}$ then $\left(P, r^{2} Q\right)=0$ for all $Q \in \mathscr{P}_{d-2}$, hence $(\Delta P, Q)=$ 0. In particular $(\Delta P, \Delta P)=0$ and so $\Delta P=0$, which means that $P \in \mathscr{A}_{d}$. On the other hand if $P \in \mathscr{A}_{d}$ then $\left(P, r^{2} Q\right)=(\Delta P, Q)=0$, so we get that $\left(r^{2} \mathscr{P}_{d-2}\right)^{\perp}=\mathscr{A}_{d}$. Because $\mathscr{P}_{d}$ is a finite-dimensional Hilbert space, this implies that $\mathscr{A}_{d}^{\perp}=\left(r^{2} \mathscr{P}_{d-2}\right)^{\perp \perp}=r^{2} \mathscr{P}_{d-2}$.

The above theorem tells us that

$$
\mathscr{P}_{d}=\mathscr{A}_{d} \oplus \mathscr{A}_{d}^{\perp}=\mathscr{A}_{d} \oplus r^{2} \mathscr{P}_{d-2}
$$

Then,

$$
\mathscr{P}_{d-2}=\mathscr{A}_{d-2} \oplus r^{2} \mathscr{P}_{d-4},
$$

and by induction,

$$
\mathscr{P}_{d}=\mathscr{A}_{d} \oplus r^{2} \mathscr{A}_{d-2} \oplus r^{2} \mathscr{A}_{d-4} \oplus \cdots
$$

For $P \in \mathscr{P}_{d}$, there are unique $F_{0} \in \mathscr{A}_{d}, F_{2} \in \mathscr{A}_{d-2}, F_{4} \in \mathscr{A}_{d-4}$, etc., such that

$$
P=F_{0}+r^{2} F_{2}+r^{4} F_{4}+\cdots .
$$

Let $p$ be the restriction of $P$ to $S^{n-1}$ and let $f_{i}$ be the restriction of $F_{i}$ to $S^{n-1}$. Since $r^{2}=1$ for $x \in S^{n-1}$,

$$
p=f_{0}+f_{2}+f_{4}+\cdots .
$$

We have established the following.
Theorem 10. The restriction of a homogeneous polynomial to $S^{n-1}$ is equal to a sum of the restrictions of homogeneous harmonic polynomials to $S^{n-1}$.

Using $\mathscr{P}_{d}=\mathscr{A}_{d} \oplus r^{2} \mathscr{P}_{d-2}$, we have $\operatorname{dim}_{\mathbb{C}} \mathscr{P}_{d}=\operatorname{dim}_{\mathbb{C}} \mathscr{A}_{d}+\operatorname{dim}_{\mathbb{C}} \mathscr{P}_{d-2}$, and then using the (3) for $\operatorname{dim}_{\mathbb{C}} \mathscr{P}_{d}$ we get the following.

Theorem 11.

$$
\operatorname{dim}_{\mathbb{C}} \mathscr{A}_{d}=\binom{n+d-1}{d}-\binom{n+d-3}{d-2}=\binom{n+d-2}{n-2}+\binom{n+d-3}{n-2}
$$

With $n$ fixed, using the asymptotic formula

$$
\binom{z+k}{k}=\frac{k^{z}}{\Gamma(z+1)}\left(1+\frac{z(z+1)}{2 k}+O\left(k^{-2}\right)\right), \quad k \rightarrow \infty
$$

we get from the above lemma

$$
\operatorname{dim}_{\mathbb{C}} \mathscr{A}_{d} \sim \frac{2}{(n-2)!} d^{n-2}
$$

Let $\mathscr{H}_{d}$ be the restrictions of $P \in \mathscr{A}_{d}$ to $S^{n-1}$. We get the following from Theorem 3.

Lemma 12. For $Y \in \mathscr{H}_{d}$,

$$
\Delta_{S^{n-1}} Y=\lambda_{d} Y
$$

where

$$
\lambda_{d}=-d(d+n-2)=-\left(d+\frac{n-2}{2}\right)^{2}+\left(\frac{n-2}{2}\right)^{2}
$$

$\lambda_{d}=0$ if and only if $d=0$; if $d_{1}<d_{2}$ then $\lambda_{d_{2}}<\lambda_{d_{1}} \leq 0$; and $\lambda_{d} \rightarrow-\infty$ as $d \rightarrow \infty$.

## 5 The Hilbert space $L^{2}\left(S^{n-1}\right)$

We prove that when $d_{1} \neq d_{2}$, the subspaces $\mathscr{H}_{d_{1}}$ and $\mathscr{H}_{d_{2}}$ of $L^{2}\left(S^{n-1}\right)$ are mutually orthogonal.

Theorem 13. For $d_{1} \neq d_{2}$, for $Y_{1} \in \mathscr{H}_{d_{1}}$ and for $Y_{2} \in \mathscr{H}_{d_{2}}$,

$$
\left\langle Y_{1}, Y_{2}\right\rangle=0
$$

Proof. From Lemma 12,

$$
\Delta_{S^{n-1}} Y_{1}=\lambda_{d_{1}} Y_{1}, \quad \Delta_{S^{n-1}} Y_{2}=\lambda_{d_{2}} Y_{2}
$$

where $\lambda_{d}=-d(d+n-2)$. Because $d_{1} \neq d_{2}$ it follows that $\lambda_{d_{1}} \neq \lambda_{d_{2}}$ and then by Theorem $4,\left\langle Y_{1}, Y_{2}\right\rangle=0$.

For $\phi \in C\left(S^{n-1}\right)$, write

$$
\|\phi\|_{C^{0}}=\sup _{x \in S^{n-1}}|\phi(x)|
$$

Let $A$ be the set of restrictions of all $P \in \mathbb{C}\left[x_{1}, \ldots, x_{n}\right]$ to $S^{n-1} . A$ is a self-adjoint algebra: it is a linear subspace of $C\left(S^{n-1}\right)$; for $p, q \in A$, with $P, Q \in \mathbb{C}\left[x_{1}, \ldots, x_{n}\right]$ such that $p$ is the restriction of $P$ to $S^{n-1}$ and $q$ is the restriction of $Q$ to $S^{n-1}$, the product $P Q$ belongs to $\mathbb{C}\left[x_{1}, \ldots, x_{n}\right]$ and $p q$ is equal to the restriction of $P Q$ to $S^{n-1}$, showing that $A$ is an algebra; and $\bar{p}$
is the restriction of $\bar{P} \in \mathbb{C}\left[x_{1}, \ldots, x_{n}\right]$ to $S^{n-1}$, showing that $A$ is self-adjoint. For distinct $u=\left(u_{1}, \ldots, u_{n}\right), v=\left(v_{1}, \ldots, v_{n}\right)$ in $S^{n-1}$, say with $u_{k} \neq v_{k}$, let $P\left(x_{1}, \ldots, x_{n}\right)=x_{k}$ and let $p$ be the restriction of $P$ to $S^{n-1}$. Then $p(u)=$ $u_{k}$ and $p(v)=v_{k}$, showing that $A$ separates points. For $u \in S^{n-1}$, let $P\left(x_{1}, \ldots, x_{n}\right)=1$ and let $p$ be the restriction of $P$ to $S^{n-1}$. Then $p(u)=1$, showing that $A$ is nowhere vanishing. Because $S^{n-1}$ is a compact Hausdorff space, we obtain from the Stone-Weierstrass theorem ${ }^{14}$ that $A$ is dense in the Banach space $C\left(S^{n-1}\right)$ : for any $\phi \in C\left(S^{n-1}\right)$ and for $\epsilon>0$, there is some $p \in A$ such that $\|p-\phi\|_{C^{0}} \leq \epsilon$.
$L^{2}\left(S^{n-1}\right)$ is the completion of $C\left(S^{n-1}\right)$ with respect to the inner product

$$
\langle f, g\rangle=\int_{S^{n-1}} f \cdot \bar{g} d \sigma
$$

For $f \in L^{2}\left(S^{n-1}\right)$ and for $\epsilon>0$, there is some $\phi \in C\left(S^{n-1}\right)$ with $\|\phi-f\|_{L^{2}} \leq \epsilon$, and there is some $p \in A$ with $\|p-\phi\|_{C^{0}} \leq \epsilon$. But for $\psi \in C\left(S^{n-1}\right)$,

$$
\|\psi\|_{L^{2}}=\left(\int_{S^{n-1}}|\psi|^{2} d \sigma\right)^{1 / 2} \leq\|\psi\|_{C^{0}} \cdot \sqrt{\sigma\left(S^{n-1}\right)}
$$

Then

$$
\begin{aligned}
\|p-f\|_{L^{2}} & \leq\|p-\phi\|_{L^{2}}+\|\phi-f\|_{L^{2}} \\
& \leq\|p-\phi\|_{C^{0}} \cdot \sqrt{\sigma\left(S^{n-1}\right)}+\epsilon \\
& \leq \epsilon \cdot \sqrt{\sigma\left(S^{n-1}\right)}+\epsilon
\end{aligned}
$$

This shows that $A$ is dense in $L^{2}\left(S^{n-1}\right)$ with respect to the norm $\|\cdot\|_{L^{2}}$.
An element of $\mathbb{C}\left[x_{1}, \ldots, x_{n}\right]$ can be written as a finite linear combination of homogeneous polynomials. By Theorem 10, the restriction to $S^{n-1}$ of each of these homogeneous polynomials is itself equal to a finite linear combination of homogeneous harmonic polynomials. Thus for $p \in A$ there are $Y_{1} \in$ $\mathscr{H}_{d_{1}}, \ldots, Y_{m} \in \mathscr{H}_{d_{m}}$ with $p=Y_{1}+\cdots+Y_{m}$. Therefore, the collection of all finite linear combinations of restrictions to $S^{n-1}$ of homogeneous harmonic polynomials is dense in $L^{2}\left(S^{n-1}\right)$. Now, Theorem 13 says that for $d_{1} \neq d_{2}$, the subspaces $\mathscr{H}_{d_{1}}$ and $\mathscr{H}_{d_{2}}$ are mutually orthogonal. Putting the above together gives the following.
Theorem 14. $L^{2}\left(S^{n-1}\right)=\bigoplus_{d \geq 0} \mathscr{H}_{d}$.
For $\phi \in C\left(S^{n-1}\right)$,

$$
\|\phi\|_{L^{2}} \leq \sqrt{\sigma\left(S^{n-1}\right)} \cdot\|\phi\|_{C^{0}}
$$

Similar to Nikolsky's inequality for the Fourier transform, for $Y \in \mathscr{H}_{d}$, the norm $\|Y\|_{C^{0}}$ is upper bounded by a multiple of the norm $\|Y\|_{L^{2}}$ that depends on $d .{ }^{15}$

[^8]Theorem 15. For $Y \in \mathscr{H}_{d}$,

$$
\|Y\|_{C^{0}} \leq \sqrt{\frac{\operatorname{dim}_{\mathbb{C}} \mathscr{H}_{d}}{\sigma\left(S^{n-1}\right)}} \cdot\|Y\|_{L^{2}}
$$

## 6 Sobolev embedding

Let $P_{d}: L^{2}\left(S^{n-1}\right) \rightarrow \mathscr{H}_{d}$ the projection operator. Thus

$$
f=\sum_{d \geq 0} P_{d} f
$$

in $L^{2}\left(S^{n-1}\right)$.
We prove the Sobolev embedding for $S^{n-1} .{ }^{16}$
Theorem 16 (Sobolev embedding). For $f \in L^{2}\left(S^{n-1}\right)$, if $s>n-1$ and

$$
\sum_{d \geq 0}(1+d)^{s} \cdot\left\|P_{d} f\right\|_{L^{2}}^{2}<\infty
$$

then there is some $\phi \in C\left(S^{n-1}\right)$ such that $\phi=\sum_{d \geq 0} P_{j} f$ in $C\left(S^{n-1}\right)$, and $f=\phi$ almost everywhere.

Proof. By Theorem 11 there is some $C_{n}$ such that

$$
\operatorname{dim}_{\mathbb{C}} \mathscr{H}_{d} \leq C_{n}(1+d)^{n-2}
$$

Then by Theorem 15 and the Cauchy-Schwarz inequality,

$$
\begin{aligned}
\sum_{d \geq 0}\left\|P_{d} f\right\|_{C^{0}} & \leq \sum_{d \geq 0} \sqrt{\frac{\operatorname{dim}_{\mathbb{C}} \mathscr{H}_{d}}{\sigma\left(S^{n-1}\right)}} \cdot\left\|P_{d} f\right\|_{L^{2}} \\
& \leq \sqrt{\frac{C_{n}}{\sigma\left(S^{n-1}\right)}} \sum_{d \geq 0}(1+d)^{\frac{n-2}{2}} \cdot\left\|P_{d} f\right\|_{L^{2}} \\
& =\sqrt{\frac{C_{n}}{\sigma\left(S^{n-1}\right)}} \sum_{d \geq 0}(1+d)^{\frac{s}{2}}\left\|P_{d} f\right\|_{L^{2}} \cdot(1+d)^{-\frac{s-n+2}{2}} \\
& \leq \sqrt{\frac{C_{n}}{\sigma\left(S^{n-1}\right)}}\left(\sum_{d \geq 0}(1+d)^{s}\left\|P_{d} f\right\|_{L^{2}}^{2}\right)\left(\sum_{d \geq 0}(1+d)^{-(s-n+2)}\right) \\
& =\sqrt{\frac{C_{n}}{\sigma\left(S^{n-1}\right)}} \cdot \zeta(s-n+2) \cdot \sum_{d \geq 0}(1+d)^{s}\left\|P_{d}\right\|_{L^{2}}^{2} \\
& <\infty
\end{aligned}
$$

[^9]Therefore $\sum_{d=0}^{m} P_{d} f$ is a Cauchy sequence in the Banach space $C\left(S^{n-1}\right)$, and hence converges to some $\phi \in C\left(S^{n-1}\right)$. Because

$$
\left\|\sum_{d=0}^{m} P_{d} f-\phi\right\|_{L^{2}} \leq \sqrt{\sigma\left(S^{n-1}\right)} \cdot\left\|\sum_{d=0}^{m} P_{d} f-\phi\right\|_{C^{0}}
$$

the partial sums converge to $\phi$ in $L^{2}\left(S^{n-1}\right)$, and hence $\phi=f$ in $L^{2}\left(S^{n-1}\right)$, which implies that $\phi=f$ almost everywhere.

## 7 Hecke's identity

Hecke's identity tells us the Fourier transform of a product of an element of $\mathscr{A}_{d}$ and a Gaussian. ${ }^{17}$

Theorem 17 (Hecke's identity). For $f(u)=e^{-\pi|u|^{2}} P(u)$ with $P \in \mathscr{A}_{d}$,

$$
\widehat{f}(v)=(-i)^{d} f(v), \quad v \in \mathbb{R}^{n}
$$

Proof. Let $v \in \mathbb{R}^{n}$. The map $z \mapsto e^{-\pi z \cdot z} P(z-i v)$ is a holomorphic separately in $z_{1}, \ldots, z_{n}$, and applying Cauchy's integral theorem separately for $z_{1}, \ldots, z_{n}$,

$$
\int_{\mathbb{R}^{n}} e^{-\pi(u+i v) \cdot(u+i v)} P(u) d u=\int_{\mathbb{R}^{n}} e^{-\pi u \cdot u} P(u-i v) d u
$$

Define $Q: \mathbb{C}^{n} \rightarrow \mathbb{C}$ by

$$
Q(z)=\int_{\mathbb{R}^{n}} e^{-\pi|u|^{2}} P(z+u) d u, \quad z \in \mathbb{C}^{n}
$$

and thus

$$
\begin{aligned}
Q(-i v) & =\int_{\mathbb{R}^{n}} e^{-\pi(u+i v) \cdot(u+i v)} P(u) d u \\
& =\int_{\mathbb{R}^{n}} e^{-\pi|u|^{2}+\pi|v|^{2}-2 \pi i u \cdot v} P(u) d u \\
& =e^{\pi|v|^{2}} \widehat{f}(v) .
\end{aligned}
$$

On the other hand, for $t \in \mathbb{R}^{n}$, using spherical coordinates, using the mean value property for the harmonic function $P$, and then using spherical coordinates

[^10]again,
\[

$$
\begin{aligned}
Q(t) & =\int_{0}^{\infty} e^{-\pi r^{2}}\left(\int_{S^{n-1}} P(t+w) d \sigma(w)\right) r^{n-1} d r \\
& =\int_{0}^{\infty} e^{-\pi r^{2}} \sigma\left(S^{n-1}\right) P(t) \cdot r^{n-1} d r \\
& =P(t) \int_{0}^{\infty} e^{-\pi r^{2}}\left(\int_{S^{n-1}} d \sigma\right) r^{n-1} d r \\
& =P(t) \int_{\mathbb{R}^{n}} e^{-\pi|x|^{2}} d x \\
& =P(t)
\end{aligned}
$$
\]

Because $P \in \mathbb{C}\left[x_{1}, \ldots, x_{n}\right], P$ has an analytic continuation to $\mathbb{C}^{n}$, and then $P(z)=Q(z)$ for all $z \in \mathbb{C}^{n}$. Therefore

$$
P(-i v)=Q(-i v)=e^{\pi|v|^{2}} \widehat{f}(v)
$$

But because $P$ is a homogeneous polynomial of degree $d, P(-i v)=(-i)^{d} P(v)$, so

$$
(-i)^{d} P(v)=e^{\pi|v|^{2}} \widehat{f}(v)
$$

i.e.

$$
\widehat{f}(v)=(-i)^{d} e^{-\pi|v|^{2}} P(v)=(-i)^{d} f(v)
$$

proving the claim.

## 8 Representation theory

Let a complex Hilbert space $H$ with $\langle\cdot, \cdot\rangle$, let $\mathscr{U}(H)$ be the group of unitary operators $H \rightarrow H$. For a Lie group $G$, a unitary representation of $G$ on $H$ is a group homomorphism $\pi: G \rightarrow \mathscr{U}(H)$ such that for each $f \in H$ the map $\gamma \mapsto \pi(\gamma)(f)$ is continuous $G \rightarrow H$.

We have defined $\sigma$ as a unique $S O(n)$-invariant regular Borel measure on $S^{n-1}$. It does not follow a priori that $\sigma$ is $O(n)$-invariant. But in fact, using that $|\gamma x|=|x|$ for $x \in \mathbb{R}^{n}$ and that Lebesgue measure on $\mathbb{R}^{n}$ is $O(n)$-invariant, we check that $\sigma$ is $O(n)$-invariant: for $\gamma \in O(n)$ and a Borel set $E$ in $S^{n-1}$, $\sigma(\gamma E)=\sigma(E)$, i.e. $\gamma_{*}^{-1} \sigma=\sigma$.

For $\gamma \in O(n)$ and $f \in L^{2}\left(S^{n-1}\right)$, define

$$
\pi(\gamma)(f)=f \circ \gamma^{-1}
$$

$\pi(\gamma)$ is linear. For $f, g \in L^{2}(\gamma)$,

$$
\begin{aligned}
\langle\pi(\gamma)(f), \pi(\gamma)(g)\rangle & =\int_{S^{n-1}} f \circ \gamma^{-1} \cdot \overline{g \circ \gamma^{-1}} d \sigma \\
& =\int_{S^{n-1}} f \cdot \bar{g} d\left(\gamma^{-1}\right)_{*} \sigma \\
& =\int_{S^{n-1}} f \cdot \bar{g} d \sigma \\
& =\langle f, g\rangle
\end{aligned}
$$

For $f \in L^{2}\left(S^{n-1}\right)$, let $g=f \circ \gamma$, for which

$$
\pi(\gamma)(g)=g \circ \gamma^{-1}=f \circ \gamma \circ \gamma^{-1}=f
$$

showing that $\pi(\gamma)$ is surjective. Hence $\pi(\gamma) \in \mathscr{U}\left(L^{2}\left(S^{n-1}\right)\right)$.
For $\gamma_{1}, \gamma \in O(n)$ and $f \in L^{2}\left(S^{n-1}\right)$,

$$
\begin{aligned}
\pi\left(\gamma_{1} \gamma_{2}\right)(f) & =f \circ\left(\gamma_{1} \gamma_{2}\right)^{-1} \\
& =f \circ\left(\gamma_{2}^{-1} \gamma_{1}^{-1}\right) \\
& =\left(f \circ \gamma_{2}^{-1}\right) \circ \gamma_{1}^{-1} \\
& =\pi\left(\gamma_{1}\right)\left(\pi\left(\gamma_{2}^{-1}(f)\right)\right)
\end{aligned}
$$

which means that $\pi\left(\gamma_{1} \gamma_{2}\right)=\pi\left(\gamma_{1}\right) \pi\left(\gamma_{2}\right)$, namely $\pi: O(n) \rightarrow \mathscr{U}\left(L^{2}\left(S^{n-1}\right)\right)$ is a group homomorphism.

For $\phi \in C\left(S^{n-1}\right)$ and for $\gamma_{0}, \gamma \in O(n)$,
$\left\|\pi(\gamma)(\phi)-\pi\left(\gamma_{0}\right)(\phi)\right\|_{L^{2}}^{2}=\left\|\pi\left(\gamma_{0}^{-1} \gamma\right)(\phi)-\phi\right\|_{L^{2}}^{2} \leq \sigma\left(S^{n-1}\right) \cdot\left\|\pi\left(\gamma_{0}^{-1} \gamma\right)(\phi)-\phi\right\|_{C^{0}}^{2}$.
We take as given that $\left\|\pi\left(\gamma_{0}^{-1} \gamma\right)(\phi)-\phi\right\|_{C^{0}} \rightarrow 0$ as $\gamma \rightarrow \gamma_{0}$ in $O(n)$. Using that $C\left(S^{n-1}\right)$ is dense in $L^{2}\left(S^{n-1}\right)$, one then proves that for each $f \in L^{2}\left(S^{n-1}\right)$, the map $\gamma \mapsto \pi(\gamma)(f)$ is continuous $O(n) \rightarrow L^{2}\left(S^{n-1}\right)$.

Lemma 18. $\pi$ is a unitary representation of the compact Lie group $O(n)$ on the complex Hilbert space $L^{2}\left(S^{n-1}\right)$.

It is a fact that if $\gamma \in O(n)$ and $P \in \mathscr{P}_{d}$ then $\gamma \cdot P \in \mathscr{P}_{d}$. Furthermore, for $\phi \in C^{2}\left(S^{n-1}\right), \Delta(\gamma \cdot \phi)=\gamma \cdot(\Delta \phi)$, hence if $P \in \mathscr{A}_{d}$ then $\gamma \cdot P \in \mathscr{A}_{d}$. Then for $Y \in \mathscr{H}_{d}, \pi(\gamma)(Y) \in \mathscr{H}_{d}$. This means that each $\mathscr{H}_{d}$ is a $\pi$-invariant subspace. ${ }^{18}$

[^11]
[^0]:    ${ }^{1}$ cf. Mamoru Mimura and Hiroshi Toda, Topology of Lie Groups, I and II, Chapter I.

[^1]:    ${ }^{2}$ Joe Diestel and Angela Spalsbury, The Joys of Haar Measure, p. 148, Theorem 6.1.
    ${ }^{3}$ Walter Rudin, Functional Analysis, second ed., p. 130, Theorem 5.14.
    ${ }^{4}$ Joe Diestel and Angela Spalsbury, The Joys of Haar Measure, p. 149, Theorem 6.2.

[^2]:    ${ }^{5} S O(n)$ is a compact Lie group, and more than merely a compact group, it has a natural volume, rather than merely volume 1 . It is

    $$
    \operatorname{Vol}(S O(n))=\frac{2^{n-1} \pi^{\frac{(n-1)(n+2)}{4}}}{\prod_{d=2}^{n} \Gamma(d / 2)}
    $$

    See Luis J. Boya, E. C. G. Sudarshan, and Todd Tilma, Volumes of compact manifolds, http://repository.ias.ac.in/51021/.
    ${ }^{6}$ cf. Jacques Faraut, Analysis on Lie Groups: An Introduction, p. 186, §9.1 and Claus Müller, Analysis of Spherical Symmetries in Euclidean Spaces, Chapter 1.

[^3]:    ${ }^{7}$ cf. N. J. Vilenkin, Special Functions and the Theory of Group Representations, Chapter IX, §1.

[^4]:    ${ }^{8}$ cf. John L. Greenberg, Alexis Fontaine's 'Fluxio-differential Method' and the Origins of the Calculus of Several Variables, Annals of Science 38 (1981), 251-290.

[^5]:    ${ }^{9}$ Gerald B. Folland, Introduction to Partial Differential Equations, second ed., p. 67, Theorem 2.1.
    ${ }^{10}$ http://www.math.umn.edu/~garrett/m/mfms/notes_2013-14/09_spheres.pdf, p. 9, Proposition 4.0.1.

[^6]:    ${ }^{11}$ cf. John E. Gilbert and Margaret A. M. Murray, Clifford Algebras and Dirac Operators in Harmonic Analysis, p. 164, Chapter 3, §3.

[^7]:    ${ }^{12}$ cf. Arthur T. Benjamin and Jennifer J. Quinn, Proofs that Really Count: The Art of Combinatorial Proof, p. 71, Identity 143 and p. 74, Identity 149.
    ${ }^{13}$ http://www.math.umn.edu/~garrett/m/mfms/notes_2013-14/09_spheres.pdf, p. 8, Claim 3.0.3.

[^8]:    ${ }^{14}$ Walter Rudin, Functional Analysis, second ed., p. 122, Theorem 5.7.
    ${ }^{15}$ http://www.math.umn.edu/~garrett/m/mfms/notes_2013-14/09_spheres.pdf, p. 12, Proposition 6.0.1.

[^9]:    ${ }^{16}$ http://www.math.umn.edu/~garrett/m/mfms/notes_2013-14/09_spheres.pdf, p. 14, Corollary 7.0.1; cf. Kendall Atkinson and Weimin Han, Spherical Harmonics and Approximations on the Unit Sphere: An Introduction, p. 119, §3.8

[^10]:    ${ }^{17}$ Elias M. Stein and Guido Weiss, Introduction to Fourier Analysis on Euclidean Spaces, p. 155, Theorem 3.4; http://www.math.umn.edu/~garrett/m/mfms/notes_2013-14/ 09_spheres.pdf, p. 17, Theorem 9.0.1.

[^11]:    ${ }^{18}$ cf. Feng Dai and Yuan Xu, Approximation Theory and Harmonic Analysis on Spheres and Balls, Chapter 1.

