# Explicit evaluation of certain Jacquet integrals on SU(2,2)

Gombodorj Bayarmagnai

We give explicit formulas for certain Jacquet integrals on some standard principal series representations of the group SU(2,2).

# 0. Introduction

The main object of this paper is to obtain explicit integral expressions of some Whittaker functions on G = SU(2, 2). More specifically we evaluate the Jacquet integrals with certain K-types belonging to a principal series representation, parabolically induced by the minimal parabolic subgroup of G.

The Whittaker models are one of the main ingredients in the theory of Fourier expansions of automorphic forms at some cusps. In this sense, explicit knowledge of Whittaker functions is very important for deeper studies of automorphic forms.

Jacquet [7] introduced a functional on the space of differentiable vectors in a given representation  $\pi$  of G, which defines an intertwiner from its representation space to the space of smooth functions f on G satisfying  $f(ng) = \eta(n)f(g)$  for all  $(n,g) \in N \times G$ , where  $\eta$  is a unitary character of the standard maximal unipotent subgroup N of G. The image of this intertwiner is a Whittaker model of  $\pi$ . The local multiplicity one theorem of Shalika [13] at the archimedean place implies the uniqueness of such kind of functionals when the representation  $\pi$  is irreducibly admissible. Note also that Wallach [16, §8] reformulated this result in a slightly different but useful manner, i.e., in terms of "moderate growth condition". When  $\pi$  is given by a standard model on  $L^2(K)$ , the unique functional is realized by the Jacquet integral. We want to compute for special vectors in  $L^2(K)$ .

Our method of evaluation of Jacquet integral is based on that of Proskurin [12], similarly as in Ishii [6]. Main results of the paper, described in Theorems 3.2, 3.3 and 4.2, show that the Whittaker function corresponding to certain K-type of  $\pi$  is expressed in terms of the modified Bessel function and hence we obtain its Mellin–Barnes integral representation. Since the restricted root system of SU(2,2) is the same type as that of  $Sp(2,\mathbb{R})$  except for multiplicities, our results resemble to those of [6]. But because our group is non-split, it is much more involved from technical viewpoints.

In this paper we discuss only "very small" K-types in some standard principal series representations of G. But combined with results of the other paper [3], we can expect to handle other K-types in the same representation.

We want to refer to the meaning in physics of the group SU(2,2), which is locally isomorphic to the conformal group SO(4,2): this group was the group of symmetry of massless free particles [17]; also the Lie algebra  $\mathfrak{su}(2,2)$ was the spectrum generating algebra of the hydrogen atom. Related to these topics, there is a very general result on the minimal representation of O(p,q)by Kobayashi–Ørsted [8].

However the group SO(4, 2) now becomes fundamental in the conjecture of AdS/CFT correspondence [2]. Though the situation is not clear, our result is very rare on special functions in "two variables" related to spherical functions on SO(4, 2) in the literature. So this might bring some new aspects that were not found in the case of the minimal representations.

For other Lie groups, there are related works by Bump [4] on GL(3), Stade [14] on GL(n) and Vinogradov and Tahtajan [15] on SL(3).

# 1. Basic notions

# 1.1. The group SU(2,2)

Let G denote the special unitary group of signature (+2, -2) and K be the maximal compact subgroup of G associated to the Cartan involution  $\theta(g) = {}^t \bar{g}^{-1}, g \in G$ :

$$K = S(U(2) \times U(2)) = \left\{ \begin{pmatrix} k_1 & 0 \\ 0 & k_2 \end{pmatrix} : k_1, k_2 \in U(2), \det(k_1 k_2) = 1 \right\}.$$

The associated Lie algebras are

$$\mathfrak{g} = \mathfrak{su}(2,2) = \{ X \in M_4(\mathbb{C}) \mid I_{2,2}X + {}^t XI_{2,2} = 0, \ Tr(X) = 0 \}$$

and

$$\mathfrak{k} = \left\{ \begin{pmatrix} X_1 & 0\\ 0 & X_2 \end{pmatrix} \in \mathfrak{g} : -^t \bar{X}_i = X_i \in M_2(\mathbb{C}), i = 1, 2 \right\}.$$

Denoting by  $\mathfrak{p}$  the (-1)-eigenspace of the differential of  $\theta$ , we have a Cartan (symmetric) decomposition

$$\mathfrak{g} = \mathfrak{k} \oplus \mathfrak{p}.$$

Let  $H_i = E_{i,2+i} + E_{2+i,i}$  (i = 1, 2), where  $E_{i,j}$  is the matrix unit with 1 in the (i, j)-entry and zero elsewhere. A subalgebra  $\mathfrak{a}$  of  $\mathfrak{p}$  spanned by  $H_1, H_2$  over  $\mathbb{R}$  is maximally abelian and any element a of its Lie group  $A = \exp(\mathfrak{a})$  can be expressed by  $a = a(t_1, t_2) = \exp(t_1H_1 + t_2H_2)$  for some  $t_1, t_2 \in \mathbb{R}$ . Thus,

$$a(t_1, t_2) = \sum_{i=1}^{2} \left\{ \cosh(t_i) (E_{i,i} + E_{i+2,i+2}) + \sinh(t_i) (E_{i,i+2} + E_{i+2,i}) \right\}.$$

Let  $\{\lambda_1, \lambda_2\}$  be a basis of the dual space  $\mathfrak{a}^*$  such that  $\lambda_i(H_j) = \delta_{ij}$  (the Kronecker symbol). Then the restricted root system  $\Phi(\mathfrak{g}, \mathfrak{a})$  is of type  $C_2$ :

$$\Phi(\mathfrak{g},\mathfrak{a}) = \{\pm \lambda_1 \pm \lambda_2, \pm 2\lambda_1, \pm 2\lambda_2\}.$$

Choose  $\lambda_1 - \lambda_2$  and  $2\lambda_2$  as simple roots of  $\Phi(\mathfrak{g}, \mathfrak{a})$ . Put

$$E_{0} = \kappa^{-1} (E_{12} - E_{43})\kappa, \quad E_{1} = i\kappa^{-1} (E_{12} + E_{43})\kappa, \quad E_{2} = \kappa^{-1} E_{24}\kappa,$$
  
$$F_{0} = \kappa^{-1} (E_{14} + E_{23})\kappa, \quad F_{1} = i\kappa^{-1} (E_{14} - E_{23})\kappa, \quad F_{2} = \kappa^{-1} E_{13}\kappa,$$

by setting

$$\kappa = \frac{1}{\sqrt{2}} \begin{pmatrix} 1 & 0 & 1 & 0\\ 0 & 1 & 0 & 1\\ -\mathbf{i} & 0 & \mathbf{i} & 0\\ 0 & -\mathbf{i} & 0 & \mathbf{i} \end{pmatrix}$$

with  $i = \sqrt{-1}$ . Then the corresponding root spaces of positive roots in  $\Phi(\mathfrak{g}, \mathfrak{a})$  are given by

$$\begin{split} \mathbf{\mathfrak{g}}_{\lambda_1-\lambda_2} &= E_0 \cdot \mathbb{R} \oplus E_1 \cdot \mathbb{R}, \quad \mathbf{\mathfrak{g}}_{2\lambda_2} = E_2 \cdot \mathbb{R}, \\ \mathbf{\mathfrak{g}}_{\lambda_1+\lambda_2} &= F_0 \cdot \mathbb{R} \oplus F_1 \cdot \mathbb{R}, \quad \mathbf{\mathfrak{g}}_{2\lambda_1} = F_2 \cdot \mathbb{R}. \end{split}$$

Let  $\mathfrak{n}$  be a subalgebra defined by  $\mathfrak{n} = \sum_{\alpha \in \Phi_+} \mathfrak{g}_{\alpha}$ . We now describe elements of a maximal unipotent subgroup N of G given by  $N = \exp(\mathfrak{n})$ .

**Lemma 1.1.** Let  $E_i, F_i$  be as above and set  $X = x_0E_0 + y_0E_1$  and  $Y = x_2F_0 + y_2F_1 + x_1F_2 + x_3E_2$  for  $x_i, y_j \in \mathbb{R}$  (i = 0, 1, 2, 3, j = 0, 2). Then

$$\exp(X+Y) = \exp(X)\exp(Y - \frac{1}{2}[X,Y] - \frac{1}{3}XYX).$$

*Proof.* To see this, it suffices to verify relations  $X^2 = Y^2 = YXY = 0$ . The Killing form  $B(X, Y) = tr(ad X \cdot ad Y)$ ,  $(X, Y \in \mathfrak{g})$  and Cartan involution  $\theta$  of  $\mathfrak{g}$  induce an inner product  $\langle, \rangle$  of  $\mathfrak{g}$  via

$$\langle X, Y \rangle = -B(X, Y^{\theta}), \ (X, Y \in \mathfrak{g}).$$

Then one has that  $\langle \mathfrak{g}_{\alpha}, \mathfrak{g}_{\beta} \rangle = 0$  if  $\alpha \neq \beta$ , because of the involution  $\theta$ .

**Lemma 1.2.** The vectors  $E_i, F_i$  (i = 0, 1, 2) of the subspace  $\mathfrak{n}$  of  $\mathfrak{g}$  defined above are an orthogonal basis of  $\mathfrak{n}$  with respect to the inner product  $\langle,\rangle$ .

*Proof.* For the orthogonality of the basis of n, it suffices to show that

$$\langle E_0, E_1 \rangle = \langle F_0, F_1 \rangle = 0.$$

Recall that  $\operatorname{ad} E_0 \cdot \operatorname{ad} E_1^{\theta}$  sends the subspace  $\mathfrak{g}_{\lambda}$  ( $\lambda \in \Phi(\mathfrak{g}, \mathfrak{a})$ ) into itself. By setting  $A = -\operatorname{ad} E_0 \cdot \operatorname{ad} E_1^{\theta}$ , we give the list of all non-zero restrictions of A to the subspaces  $\mathfrak{g}_{\lambda}$  of  $\mathfrak{g}$ :

$$A|_{\mathfrak{g}_{\lambda_1+\lambda_2}} = A|_{\mathfrak{g}_{-\lambda_1-\lambda_2}} = \frac{1}{2^3} \begin{pmatrix} 0 & 1\\ 0 & 0 \end{pmatrix}, \quad A|_{\mathfrak{a}+\mathfrak{m}} = \frac{1}{2^4} \begin{pmatrix} 0 & 0 & -1\\ 0 & 0 & -1\\ -1 & 1 & 0 \end{pmatrix}.$$

Hence  $tr(\operatorname{ad} E_0 \cdot \operatorname{ad} E_1^{\theta}) = 0$  which follows that  $E_0$  and  $E_1$  are orthogonal. Similarly  $F_0$  is orthogonal to  $F_1$ .

We may regard  $\mathfrak{n}$  as the vector space  $\mathbb{R}^6$ . Define a map  $\phi : \mathbb{R}^6 \to \mathbb{R}^6$  by

$$\phi(x) = (x_1, x_2, x_3 - \frac{x_1 x_4 + x_2 x_5}{2} + \frac{(x_1^2 + x_2^2) x_6}{3}, x_4 - x_1 x_6, x_5 - x_2 x_6, x_6)$$

for  $x = (x_1, x_2, x_3, x_4, x_5, x_6) \in \mathbb{R}^6$ .

Then  $\phi$  is a diffeomorphism and its Jacobian determinant is 1. We now denote *i*th coordinate function of  $\phi$  by  $\phi_i$  for  $1 \le i \le 6$  and put

$$\begin{aligned} n_0 &= \phi_1(x) + \sqrt{-1}\phi_2(x), \quad n_1 &= \phi_3(x), \\ n_2 &= \phi_4(x) + \sqrt{-1}\phi_5(x), \quad n_3 &= \phi_6(x). \end{aligned}$$

Then any element n in the maximal unipotent group N of G takes the form

$$\kappa^{-1} \begin{pmatrix} 1 & n_0 & & \\ & 1 & & \\ & & 1 & \\ & & -\bar{n}_0 & 1 \end{pmatrix} \begin{pmatrix} 1 & n_1 & n_2 \\ & 1 & \bar{n}_2 & n_3 \\ & & 1 & \\ & & & 1 \end{pmatrix} \kappa$$

for some  $n_1, n_3 \in \mathbb{R}$  and  $n_0, n_2 \in \mathbb{C}$ , and denote it by  $n(n_0, n_1, n_2, n_3)$ . Since

$$\mathfrak{g}_{\lambda_1+\lambda_2} = [\mathfrak{g}_{\lambda_1-\lambda_2}, \mathfrak{g}_{2\lambda_2}] \quad \text{and} \quad \mathfrak{g}_{2\lambda_1} = [\mathfrak{g}_{\lambda_1-\lambda_2}, \mathfrak{g}_{\lambda_1+\lambda_2}],$$

any character  $\eta$  of N is uniquely determined by the values of  $E_i(i = 0, 1, 2)$ . Put

$$c_0 = \sqrt{-1}\eta(E_0), \quad c_1 = \sqrt{-1}\eta(E_1) \text{ and } c_2 = \sqrt{-1}\eta(E_2)$$

with  $c_0, c_1, c_2 \in \mathbb{C}$ . Then these numbers are real when  $\eta$  is unitary and therefore such  $\eta$  is given by

$$\eta(n) = \exp(2\sqrt{-1}(\operatorname{Re}(\bar{c}n_0) + c_2n_3)), \quad n = n(n_0, n_1, n_2, n_3) \in N$$

for a real number  $c_2$  and  $c = c_0 + \sqrt{-1}c_1 \in \mathbb{C}$ .

**Conventions.** We say that the character  $\eta$  of N is non-degenerate if both  $c_0^2 + c_1^2$  and  $c_2$  are non-zero. Throughout this paper, we shall fix a non-degenerate character  $\eta$  of N.

# 1.2. Principal series representations

Let P be a minimal parabolic subgroup of G with Langlands decomposition P = MAN with  $M = Z_A(K)$ . In particularly, the subgroup M of P is given by

$$M = \{ [\mathrm{e}^{\sqrt{-1}\theta}] \gamma^j \mid \theta \in \mathbb{R}, j \in \{0, 1\} \},\$$

where  $\gamma = \operatorname{diag}(1, -1, 1, -1) \in G$  and

$$[e^{\sqrt{-1}\theta}] = \operatorname{diag}(e^{\sqrt{-1}\theta}, e^{-\sqrt{-1}\theta}, e^{\sqrt{-1}\theta}, e^{-\sqrt{-1}\theta}).$$

For a pair  $n \in \mathbb{Z}$  and a character  $\varepsilon$  of the group  $\mu_2 = \{\pm 1\}$ , we define a unitary character of M as

$$\sigma_{n,\varepsilon}([e^{\sqrt{-1}\theta}]\gamma^j) = \varepsilon(-1)^j e^{\sqrt{-1}n\theta}.$$

Denote by  $\rho$  the half sum of the positive restricted roots, i.e.,  $\rho = 3\lambda_1 + \lambda_2$ , and define a quasi-character  $e^{\nu+\rho}$  of A:

$$e^{\nu+\rho}(a) = e^{(\nu+\rho)\log(a)}$$
  $(\nu = (\nu_1, \nu_2) \in (\mathfrak{a}_{\mathbb{C}})^*).$ 

We extend it to a character of AN so that the restriction to N is trivial. Define an admissible character of P by tensoring these characters of M and AN. Then we get the induced representation called the principal series representation of G

$$\pi_{\nu} = \operatorname{ind}_{\mathbf{P}}^{G}(\sigma_{n,\varepsilon} \otimes e^{\nu + \rho} \otimes 1_{N}).$$

In this paper we will be dealing with the principal series representations that contain one-dimensional K-types. For an integer u, we define a K-module structure  $\tau_u$  on  $\mathbb{C}$  by

$$au_u(k)v = \det(k_2)^u v, \quad k = \begin{pmatrix} k_1 & 0\\ 0 & k_2 \end{pmatrix} \in K, v \in \mathbb{C}$$

and denote by  $\mathbb{C}_u$  the underlying one-dimensional K-module. Let  $\pi_{\nu} \mid_K$  be the subspace of all K-finite vectors in  $\pi_{\nu}$ .

**Lemma 1.3.** Let  $\pi_{\nu} = \operatorname{ind}_{P}^{G}(\sigma_{0,\varepsilon} \otimes e^{\nu+\rho} \otimes 1_{N})$  and  $\tau_{u}$  be as above. Then  $\tau_{u}$  is a K-submodule of  $\pi_{\nu} \mid_{K}$  if and only if  $\varepsilon(-1) = (-1)^{u}$ . In this case  $\tau_{u}$  occurs exactly once.

*Proof.* By Frobenius reciprocity we have that  $[\pi_{\nu} |_{K}: \tau_{u}] = [\tau_{u} |_{M}: \sigma_{0,\varepsilon}]$ . Hence the multiplicity is at most one. By considering the action of M on  $\mathbb{C}_{u}$  we get the assumption on u as required.

Assumption. When we consider the principal series representation  $\pi_{\nu} = \operatorname{ind}_{\mathrm{P}}^{G}(\sigma_{0,\varepsilon} \otimes e^{\nu+\rho} \otimes 1_{N})$ , throughout this paper, we assume that

 $\nu_1 + 1 + e$ ,  $\nu_2 + 1 + e$  and  $\nu_1 \pm \nu_2$  are not integers.

#### 1.3. The Jacquet integral

Let  $\sigma = \sigma_{n,\varepsilon}$ . By definition the principal series representation  $\pi_{\nu}$  of G can be realized on the Hilbert space

$$L^{2}_{\sigma}(K) = \{ f \in L^{2}(K) \mid f(mk) = \sigma(m)f(k), m \in M, k \in K \}$$

with G-action defined by

$$(\pi_{\nu}(g)f)(x) = a(xg)^{\nu+\rho}f(k(xg)), \ x \in K, g \in G,$$

where xg = n(xg)a(xg)k(xg) stands for the Iwasawa decomposition of the element xg.

In [7], Jacquet defined the continuous functional  $J_{\sigma,\nu}$  on the space of differentiable functions of  $L^2_{\sigma}(K)$  satisfying  $J_{\sigma,\nu}(\pi_{\nu}(n)f) = \eta(n)J_{\sigma,\nu}(f)$  by

$$J_{\sigma,\nu}(f) = \int_N \eta(n)^{-1} a(s^* n)^{\nu+\rho} f(k(s^* n)) dn$$

for a differentiable function f in  $L^2_{\sigma}(K)$  and the longest element  $s \in W(A)$ . Here W(A) is the Weyl group defined as the quotient of  $M^* = N_K(\mathfrak{a})$ , the normalizer of  $\mathfrak{a}$  in K, by M and  $s^*$  is an element of  $M^*$  mapping to the longest element  $s \in W(A)$ .

Multiplicity one theorem tells that there is at most one intertwiner (up to constant) from the space of K-finite vectors of  $\pi_{\nu}$  into the subspace  $A_{\eta}(N \setminus G)$  of moderate growth functions [16, 8.1] in  $C^{\infty}_{\eta}(N \setminus G)$ . If exist, then the construction is as follows: for each differentiable  $f \in L^2_{\sigma}(K)$  it associates a function  $J_f(g)$  in  $C^{\infty}_{\eta}(N \setminus G)$  defined by

$$J_f(g) = J_{\sigma,\nu}(\pi_{\nu}(g)f), \ (g \in G).$$

These  $J_f(g)$  functions are of moderate growth on G, and in particular so on the subgroup A. We want to have an explicit formula for the A-radial part of  $J_f(g)$  with f belongs to a special K-type  $\tau$  in  $\pi_{\nu}$ .

## 2. Preliminaries

#### 2.1. Classical formulas

In this section we collect some classical formulas and their combinations that is used in our evaluation. Let  $K_{\mu}(z)$  be the Bessel function defined for  $\mu, z \in \mathbb{C}$ , by the integral

(2.1) 
$$K_{\mu}(z) = \frac{1}{2} \int_{0}^{\infty} \exp\left(-(t+t^{-1})\frac{z}{2}\right) t^{\mu} \frac{dt}{t}.$$

Our object is to evaluate the integral  $J_{f_u}(g)$ , further denote it by  $J_u(g)$ , in terms of the modified Bessel functions of the second-order  $K_{\mu}(z)$  when  $u = 0, \pm 1, \pm 2$ .

We recall the Euler integral of the second kind in the form

(2.2) 
$$\Gamma(\nu) = c^{\nu} \int_0^\infty \exp(-ct) t^{\nu} \frac{dt}{t}$$

for  $c \in \mathbb{R}_{>0}$  and  $\operatorname{Re}(\nu) > 0$ .

For  $a, b, c, \in \mathbb{R}^*$  and  $\alpha, \beta \in \mathbb{R}$  such that  $\alpha^2 + \beta^2 = 1$  and  $n \in \mathbb{N}$ , we set

$$F_{(a,b)}^{(n)} = \left(\frac{a}{\pi}\right)^{\frac{1}{2}} \exp\left(\frac{b^2}{a}\right) \int_{\mathbb{R}} x^n \exp(-ax^2 + 2\sqrt{-1}bx) dx$$

and

$$G_{(a,b,c)}^{(n)} = \int_{\mathbb{R}} \int_{\mathbb{R}} \frac{\exp(-c(x^2 + y^2) - a(\alpha x + \beta y)^2 + 2\sqrt{-1}b(\alpha x + \beta y))}{(\alpha x + \beta y)^{-n}} dxdy.$$

We need the following formulas.

**Proposition 2.1.** Let  $a, c \in \mathbb{R}^*_+$  and  $b \in \mathbb{R}$ . Then

$$(2.3) \quad F_{(a,b)}^{(0)} = 1, \quad F_{(a,b)}^{(1)} = \frac{b}{a}\sqrt{-1}, \quad F_{(a,b)}^{(2)} = \frac{a-2b^2}{2a^2},$$

$$(2.4) \quad G_{(a,b,c)}^{(0)} = \frac{\pi \exp(\frac{-b^2}{a+c})}{(c^2+ac)^{\frac{1}{2}}}, \quad \frac{G_{(a,b,c)}^{(1)}}{G_{(a,b,c)}^{(0)}} = \frac{b\sqrt{-1}}{a+c}, \quad \frac{G_{(a,b,c)}^{(2)}}{G_{(a,b,c)}^{(0)}} = \frac{a+c-2b^2}{2(a+c)^2}.$$

*Proof.* By formula (4.11) of [5], we have that

$$\int_{\mathbb{R}} \exp(-ax^2 + 2\sqrt{-1}bx) dx = \left(\frac{\pi}{a}\right)^{\frac{1}{2}} \exp\left(-\frac{b^2}{a}\right).$$

Then (2.3) can be verified by applying the operators  $\partial/\partial a$  and  $\partial/\partial b$  to both sides of the above formula. The first formula in (2.4) follows from the first one in (2.3) and using a similar argument as above, we can derive other formulas.

# 2.2. The first modification of the radial part of Jacquet integrals

For our purposes, it will be enough to consider the A-radial part of the Jacquet integral because of the Iwasawa decomposition.

We put  $a_i = \exp(t_i)$  for the element  $a = a(t_1, t_2)$  of the  $\mathbb{R}$ -split torus A. For a fixed pair  $\nu = (\nu_1, \nu_2) \in \mathbb{C}^2$ , by definition of the character  $e^{\nu + \rho}$ , one has

$$e^{\nu+\rho}(a) = (\cosh(t_1) + \sinh(t_1))^{\nu_1+3} (\cosh(t_2) + \sinh(t_2))^{\nu_2+1}$$
$$= a_1^{\nu_1+3} a_2^{\nu_2+1}.$$

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In our case  $s^* = I_{2,2}$  and hence by setting  $a(s^{-1}n) = a(t'_1, t'_2)$ , one can see that

$$a'_1 = 1/\sqrt{\Delta_1}$$
 and  $a'_2 = \sqrt{\Delta_1/\Delta_2}$ ,

where  $a'_i = \exp(t'_i)(i = 1, 2)$ . Here the  $\Delta_1, \Delta_2$  are as follows:

$$\Delta_1 = 1 + n_1^2 + \bar{n}_2 n_2 + (\bar{n}_0 n_2 + n_0 \bar{n}_2)(n_1 + n_3) + \bar{n}_0 n_0 (1 + \bar{n}_2 n_2 + n_3^2),$$

$$\Delta_2 = 1 + n_1^2 + 2n_2\bar{n}_2 + n_3^2 + (n_1n_3 - n_2\bar{n}_2)^2$$

for  $n = n(n_0, n_1, n_2, n_3) \in N$ .

For convenience we shall rewrite  $\Delta_1$  in terms of  $\Delta_2$  and  $\Delta_3$ , where  $\Delta_3$  denotes the sum  $1 + n_2 \bar{n}_2 + n_3^2$ .

**Lemma 2.2.** Put  $n_i = x_i + \sqrt{-1}y_i$  with  $x_i, y_i \in \mathbb{R}$  (i = 0, 2). Then we have the following identities for  $\Delta_1$  and  $\Delta_2$ :

$$\Delta_1 \Delta_3 = (X_0^2 + Y_0^2) \Delta_3^2 + \Delta_2$$

with  $(X_0, Y_0) = \left(x_0 + \frac{n_1 + n_3}{\Delta_3}x_2, y_0 + \frac{n_1 + n_3}{\Delta_3}y_2\right).$  $(1 + n_3^2)\Delta_2 = (1 + N_1^2)\Delta_3^2, \text{ with } N_1 = \frac{(1 + n_3^2)n_1 - n_2\bar{n}_2n_3}{\Delta_3}.$ 

*Proof.* (a) To prove this part, by direct computation, one can see that

$$\Delta_2 = (1 + n_1^2 + n_2 \bar{n}_2) \Delta_3 - (n_1 + n_3)^2 n_2 \bar{n}_2$$

and hence (a) is immediate.

(b) It is straightforward to check that  $\sqrt{\Delta}_2$  is the complex norm of

$$(1 - n_1 n_3 + n_2 \bar{n}_2) + \sqrt{-1}(n_1 + n_3).$$

The lemma follows.

For an integer u, define a function  $f_u(k)$  on K by

$$f_u(k) := \det(k_2)^u, \quad k = \begin{pmatrix} k_1 & 0\\ 0 & k_2 \end{pmatrix} \in K.$$

**Lemma 2.3.** The function  $f_u(k)$  belongs to  $L^2_{\sigma_{(0,\varepsilon)}}(K)$  if  $\varepsilon(-1) = (-1)^u$ . In particular, we have

$$f_u(k(I_{2,2}n)) = \left(\frac{1 - n_1 n_3 + n_2 \bar{n}_2 + \sqrt{-1}(n_1 + n_3)}{1 - n_1 n_3 + n_2 \bar{n}_2 - \sqrt{-1}(n_1 + n_3)}\right)^{\frac{u}{2}}$$

for  $n = (n_0, n_1, n_2, n_3) \in N$ .

Proof. For the factor  $k(I_{2,2}n)$  of the Iwasawa decomposition of  $I_{2,2}n$  with  $n \in N$ , there are  $k_1, k_2 \in U(2)$  such that  $k(I_{2,2}n) = \begin{pmatrix} k_1 & 0 \\ 0 & k_2 \end{pmatrix} \in K$ . Put  $N_1 = \begin{pmatrix} n_1 & n_2 \\ \bar{n}_2 & n_3 \end{pmatrix}$  for  $n = n(n_0, n_1, n_2, n_3) \in N$ . One can see that  $\frac{\det(k_1)}{\det(k_2)} = \frac{\det(1 - \sqrt{-1}N_1)}{\det(1 + \sqrt{-1}N_1)}.$ 

Since 
$$det(k_1)det(k_2) = 1$$
, the function  $f_u$  has the required expression.

Note that the K-submodule in  $L^2_{\sigma_{(0,\varepsilon)}}(K)$  generated by  $f_u(k)$  is isomorphic to  $V_u$  when u satisfying the condition in Lemma 1.3. By setting  $J_u := J_{f_u}$ for Jacquet function  $J_{f_u}$ , the function  $J_u(a)$  on A is given by the integral expression

$$a^{\rho-\nu} \int_{N} a(I_{2,2}n)^{\nu+\rho} \exp(-2\sqrt{-1} \left(\frac{a_1}{a_2} \operatorname{Re}(\bar{c}n_0) + c_2 a_2^2 n_3\right)) f_u(k(I_{2,2}n)) dn$$

for a character  $\eta$  depending on  $c \in \mathbb{C}$  and  $c_2 \in \mathbb{R}$ . For future convenience, we choose a new coordinate

$$y = (y_1, y_2) = \left(\frac{a_1}{a_2}, a_2^2\right).$$

Since  $f \to J_f(g)$  is the Whittaker realization of  $\pi_{\nu}$ ,  $J_{f_u}(a)$  is the radial part of a Whittaker function on G belonging to  $\pi_{\nu}$ . Thus, in the new coordinate system, we can summarize the following lemma.

**Lemma 2.4.** The radial part of the moderate growth Whittaker function  $W_{(\nu_1,\nu_2)}(y_1, y_2; u) = y_1^3 y_2^2 \tilde{W}_{(\nu_1,\nu_2)}(y_1, y_2; u)$  (up to constant) associated with the K-type  $\tau_u$  can be written in the form

$$\begin{split} \tilde{W}_{(\nu_1,\nu_2)}(y_1,y_2;u) = & y_1^{-\nu_1} y_2^{-\frac{\nu_1+\nu_2}{2}} \int_N \Delta_1^{-\frac{\nu_1-\nu_2}{2}-1} \Delta_2^{-\frac{\nu_2+1}{2}} \\ & \times \exp(-2\sqrt{-1} \Big( y_1 \operatorname{Re}(\bar{c}n_0) + c_2 y_2 n_3 \Big) f_u(k(I_{2,2}n)) dn, \end{split}$$

where dn is a multiplicative Haar measure on N.

Note here that the results in [3] led us to the determination of the Whittaker function associated to certain K-types in  $\pi_{\nu}$ , because the intertwiner corresponding to the functional  $J_{\sigma,\nu}$  is an intertwiner of  $\mathfrak{g}$ -equivariant. The assumptions for  $\nu = (\nu_1, \nu_2)$  in Subsection 1.2 imply that  $L^2_{\sigma(0,\varepsilon)}(K)$  is infinitesimally irreducible. Hence, in fact, it suffices to consider the cases u = 0 and 1 for our purpose.

# 3. Explicit formulas

In this section we consider the integral  $J_u$  when  $u = 0, \pm 1, \pm 2$ . Actually the results corresponding to  $u = 0, \pm 1$  are quite similar to that integrals on  $\operatorname{Sp}(2, \mathbb{R})$  in [6], which could be explained by the coincidence of the restricted root system of type  $C_2$ . Throughout this paper we denote by I the interval  $[0, \infty)$ .

Now we shall give a normalization of Haar measure of N. In Section 1, the subalgebra  $\mathfrak{n}$  is regarded as  $\mathbb{R}^6$  with coordinates  $(\phi_i)_{1 \leq i \leq 6}$ . Let  $d\phi$  be the corresponding Lebesgue measure on  $\mathfrak{n}$ . Since the exponential map of  $\mathfrak{n}$  onto N is an analytic isomorphism, there exists a unique Haar measure dn on N that corresponds to  $d\phi$ .

Set  $n_i = x_i + \sqrt{-1}y_i$  (i = 0, 2). For  $\mu_1, \mu_2 \in \mathbb{C}$  and non-degenerated unitary character  $\eta$  such that  $c_0^2 + c_1^2 = 1$  and  $c_2 = \pm 1$ , let us evaluate

$$J = \int_{\mathbb{R}^6} \Delta_1^{\mu_1} \Delta_2^{\mu_2} \exp(-2\sqrt{-1}(c_0 x_0 A_1 + c_1 y_0 A_1 - n_3 A_2)) dn$$

where  $dn = dx_0 dy_0 dn_1 dx_2 dy_2 dn_3$  and  $A_1, A_2$  are positive real parameters.

Lemma 3.1. We have that the integral J defined above is equal to

$$\frac{\pi}{\Gamma(-\mu_1)\Gamma(-\mu_2)} \int_{\mathbb{R}^4} \int_0^\infty \int_0^\infty \frac{t_1^{-\mu_1 - 1} t_2^{-\mu_2}}{1 + n_3^2} \exp\left(-\frac{A_1^2}{t_1} - \frac{\Delta_2}{\Delta_3^2}(t_1 + t_2)\right) \\ \exp\left(2\sqrt{-1}\left\{-n_3A_2 + \frac{N_1 + n_3}{1 + n_3^2}(c_0x_2 + c_1y_2)A_1\right\}\right) \Delta_3^{\mu_1 + 2\mu_2 + 1} dn$$

with  $dn = dN_1 dx_2 dy_2 dn_3 \frac{dt_1}{t_1} \frac{dt_2}{t_2}$ 

*Proof.* Firstly we change the system variable from

$$(x_0, y_0, x_2, y_2, n_1, n_3)$$
 to  $(X_0, Y_0, x_2, y_2, N_1, n_3)$ .

Here  $X_0, Y_0$  and  $N_1$  are defined in Lemma 2.2. Then

$$dx_0 dy_0 dx_2 dy_2 dn_1 dn_3 = \frac{\Delta_3}{1 + n_3^2} dX_0 dY_0 dx_2 dy_2 dN_1 dn_3.$$

Moreover,

$$(c_0x_0 + c_1y_0)A_1 = (c_0X_0 + c_1Y_0)A_1 - \frac{N_1 + n_3}{1 + n_3^2}(c_0x_2 + c_1y_2)A_1.$$

We apply all these replacement for the integration of J together with the insertion of

$$(\Delta_1/\Delta_3)^{\mu_1} = \frac{1}{\Gamma(-\mu_1)} \int_0^\infty \exp(-\Delta_1 t_1/\Delta_3) t_1^{-\mu_1} \frac{dt_1}{t_1},$$

which is the Euler integral of the second kind (2.2). Then J is equal to

$$\frac{1}{\Gamma(-\mu_1)} \int_I \int_{\mathbb{R}^6} \exp\left(-(X_0^2 + Y_0^2)t_1 - \frac{\Delta_2}{\Delta_3^2}t_1\right) \frac{\Delta_2^{\mu_2}\Delta_3^{\mu_1+1}}{t_1^{\mu_1}(1+n_3^2)} \\ \times \exp\left(-2\sqrt{-1}(c_0X_0 + c_1Y_0)A_1\right) \\ \times \exp\left(2\sqrt{-1}(\pm n_3A_2 + \frac{N_1 + n_3}{1+n_3^2}(c_0x_2 + c_1y_2)A_1)\right)$$

with respect to  $dX_0 dY_0 dx_2 dy_2 dN_1 dn_3 \frac{dt_1}{t_1}$ .

Note here that we use the equation

$$\Delta_1 / \Delta_3 = X_0^2 + Y_0^2 + \Delta_2 / \Delta_3^2$$

in Lemma 2.2. Now we can execute the integrations with respect to the variables  $X_0, Y_0$  applying formula (2.3) with n = 0 to obtain

$$J = \frac{\pi}{\Gamma(-\mu_1)} \int_{\mathbb{R}^4} \int_I \exp\left(2\sqrt{-1}\left\{\pm n_3A_2 + \frac{N_1 + n_3}{1 + n_3^2}(c_0x_2 + c_1y_2)A_1\right\}\right)$$
$$\exp\left(-\frac{A_1^2}{t_1} - \frac{\Delta_2}{\Delta_3^2}t_1\right) \Delta_2^{\mu_2} \Delta_3^{\mu_1+1} \frac{t_1^{-\mu_1-1}}{1 + n_3^2} \frac{dt_1}{t_1} dN_1 dx_2 dy_2 dn_3 \frac{dt_1}{t_1}.$$

To complete the proof we remove the factor  $\Delta_2^{\mu_2}$  by applying formula (2.2) again

$$\Delta_2^{\mu_2} = \frac{\Delta_3^{2\mu_2}}{\Gamma(-\mu_2)} \int_0^\infty \exp(-\Delta_2 t_2 / \Delta_3^2) t_2^{-\mu_2} \frac{dt_2}{t_2}.$$

This completes the proof of our Lemma.

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# 3.1. The standard cases $|u| \leq 1$

In this subsection we discuss the main results of this paper. These standard cases seem to be very useful for the the Jacquet vectors corresponding to the minimal K-types of other principal series representations. Let

$$\Gamma(s_1, s_2) = \frac{\Gamma_{\pm}(s_1, \nu_1)\Gamma_{\pm}(s_1, \nu_2)\Gamma_{\pm}(s_2, (\nu_1 + \nu_2)/2)\Gamma_{\pm}(s_2, (\nu_1 - \nu_2)/2)}{\Gamma_{\pm}(s_1 + s_2, \nu_1 + \nu_2)\Gamma_{\pm}(s_1 + s_2, \nu_1 - \nu_2)}$$

with

$$\Gamma_{\pm}(s,t) := \Gamma\left(\frac{s+t}{2}\right)\Gamma\left(\frac{s-t}{2}\right)$$

for suitable  $s_i, \nu_i \in \mathbb{C}, (i = 1, 2)$ .

Set  $\nu = (\nu_1, \nu_2) \in \mathbb{C}^2$ . Let us begin with the case u = 0, i.e., the class one case.

**Theorem 3.2.** Let  $\pi_{\nu} = \operatorname{Ind}_{P}^{G}(1_{M} \otimes e^{\nu+\rho} \otimes 1_{N})$  be an irreducible representation. For a non-degenerated unitary character  $\eta$  of N we have the following assertions on the A-radial part of the primary Whittaker function  $W_{(\nu_{1},\nu_{2})}(y_{1},y_{2};0) = y_{1}^{3}y_{2}^{2}\tilde{W}_{(\nu_{1},\nu_{2})}(y_{1},y_{2};0)$ . The function  $\tilde{W}_{(\nu_{1},\nu_{2})}(y_{1},y_{2};0)$  has the following integral expressions:

1. We have

$$\begin{split} \tilde{W}_{(\nu_1,\nu_2)}(y_1,y_2;0) \\ &= \int_0^\infty \int_0^\infty K_{\frac{\nu_1+\nu_2}{2}}(2\sqrt{t_2/t_1})K_{\frac{\nu_2-\nu_1}{2}}(2\sqrt{t_1t_2}) \\ &\exp\left(-|c_2|y_2t_1 - \frac{|c_2|y_2}{t_1} - \frac{t_2}{|c_2|y_2} - (c_0^2 + c_1^2)|c_2|\frac{y_1^2y_2}{t_2}\right)\frac{dt_1}{t_1}\frac{dt_2}{t_2}. \end{split}$$

2. The function  $\tilde{W}_{(\nu_1,\nu_2)}(y_1,y_2;0)$  is identified with

$$\left(\frac{y_1}{y_2}\right)^{\frac{\nu_2}{2}} \int_0^\infty \int_0^\infty K_{\frac{\nu_1}{2}}(X) K_{\frac{\nu_2}{2}}(Y) \left(\frac{x(1+x)}{y(1+y)}\right)^{\frac{\nu_1}{4}} \left(\frac{x^2y^2}{1+x+y}\right)^{\frac{\nu_2}{4}} \frac{dx}{x} \frac{dy}{y}$$
  
with  $X = 2|c_2|y_2 \left(\frac{(1+x)(1+y)}{xy}\right)^{\frac{1}{2}}$  and  $Y = 2(c_0^2 + c_1^2)^{\frac{1}{2}}y_1(1+x+y)^{\frac{1}{2}}$ ,

3. The Mellin-Barnes's integral expression of  $\tilde{W}_{(\nu_1,\nu_2)}(y_1,y_2;0)$  is

Here the paths of integrations are the vertical lines from  $\alpha_i - \sqrt{-1}\infty$  to  $\alpha_i + \sqrt{-1}\infty$  with real number  $\alpha_i$  such that

$$\alpha_1 > |\operatorname{Re}(\nu_1)|, |\operatorname{Re}(\nu_1)|, \ \alpha_2 > |\operatorname{Re}(\nu_1 + \nu_2)|/2, |\operatorname{Re}(\nu_1 - \nu_2)|/2$$

and the integrand  $V_{(\nu_1,\nu_2)}(s_1,s_2)$  is equal to

$$\Gamma(s_1, s_2) \times {}_{3}F_2 \left( \begin{array}{c} \frac{s_1}{2}, \frac{s_2}{2} + \frac{\nu_2 - \nu_1}{4}, \frac{s_2}{2} - \frac{\nu_2 - \nu_2}{4} \\ \frac{s_2 + s_1}{2} + \frac{\nu_2 + \nu_1}{4}, \frac{s_2 + s_1}{2} - \frac{\nu_1 + \nu_2}{4} \end{array} \right).$$

*Proof.* In order to get the desired result we shall evaluate the integration J in Lemma 3.1 with the assumption for  $\eta$ , because of  $f_0 = 1$  and Lemma 2.4.

Step 1. Integration for  $N_1$ .

To integrate J in the statement of Lemma 3.1 with respect to  $N_1$ , we use the expression of  $\Delta_2$  in Lemma 2.2 and apply (2.3) with

$$(n, a, b) = \left(0, \frac{t_1 + t_2}{1 + n_3^2}, \frac{c_0 x_2 + c_1 y_2}{1 + n_3^2} A_1\right).$$

Then we find that

$$J = \frac{\pi}{\Gamma(-\mu_1)\Gamma(-\mu_2)} \int_{\mathbb{R}^4} \int_{I^2} \exp\left(2\sqrt{-1}\left\{-n_3A_2 + \frac{n_3}{1+n_3^2}(c_0x_2 + c_1y_2)A_1\right\}\right) \\ \exp\left(-\frac{A_1^2}{t_1} - \frac{P}{1+n_3^2} - \frac{(c_0x_0 + c_1x_2)^2}{P(1+n_3^2)}A_1^2\right) \left(\frac{\pi}{P(1+n_3^2)}\right)^{\frac{1}{2}} \frac{\Delta_3^{\mu_1+2\mu_2+1}}{t_1^{\mu_1+1}t_2^{\mu_2}} dn$$

with  $P = t_1 + t_2$ .

Step 2. Integration for 
$$n_2$$
.  
We apply (2.2) with  $(c, \nu) = \left(\frac{A_1^2 \Delta_3}{1+n_3^2}, -\mu_1 - 2\mu_2 - 1\right)$  to rewrite  $\Delta_3^{\mu_1 + 2\mu_2 + 1}$ 

 $\mathbf{as}$ 

$$\frac{(A_1^{-2}(1+n_3^2))^{\mu_1+2\mu_2+1}}{\Gamma(-\mu_1-2\mu_2-1)}\int_0^\infty \exp\left(-A_1^2t_3 - \frac{A_1^2t_3(x_2^2+y_2^2)}{1+n_3^2}\right)t_3^{-\mu_1-2\mu_2-1}\frac{dt_3}{t_3}.$$

Substitute this into the last expression of J and using (2.4) for the variables  $x_2$  and  $y_2$  by choosing

$$(c, a, b) = \left(\frac{A_1^2 t_3}{1 + n_3^2}, \frac{A_1^2}{P(1 + n_3^2)}, \frac{n_3 A_1}{1 + n_3^2}\right).$$

Thus we can rewrite J as

$$\begin{aligned} &\frac{\pi^{\frac{5}{2}}A_{1}^{-2\mu_{1}-4\mu_{2}-4}}{\Gamma(-\mu_{1})\Gamma(-\mu_{2})\Gamma(-\mu_{1}-2\mu_{2}-1)} \int_{\mathbb{R}}\int_{I^{3}}\exp(-2\sqrt{-1}n_{3}A_{2})\frac{(1+n_{3}^{2})^{\mu_{1}+2\mu_{2}+\frac{3}{2}}}{(Pt_{3}+1)^{\frac{1}{2}}} \\ &\exp\left(-\frac{A_{1}^{2}}{t_{1}}-\frac{P}{1+n_{3}^{2}}-A_{1}^{2}t_{3}-\frac{n_{3}^{2}P}{(1+n_{3}^{2})(Pt_{3}+1)}\right) \\ &\times\frac{t_{1}^{-\mu_{1}-1}t_{2}^{-\mu_{2}}}{t_{3}^{\mu_{1}+2\mu_{2}+\frac{3}{2}}}\frac{dt_{1}}{t_{1}}\frac{dt_{2}}{t_{2}}\frac{dt_{3}}{t_{3}}dn_{3}. \end{aligned}$$

Changing the variables  $(u_1, u_2, u_3)$  from  $(t_1, t_2, t_3)$  defined through

$$u_1 = t_3 + \frac{1}{P}, \quad u_2 = \frac{t_3 P}{(1 + n_3^2)}, \quad u_3 = \frac{t_2}{t_1},$$

the integration J has the following expression:

$$J = \frac{\pi^{\frac{3}{2}} A_1^{-2\mu_1 - 4\mu_2 - 4}}{\Gamma(-\mu_1) \Gamma(-\mu_2) \Gamma(-\mu_1 - 2\mu_2 - 1)} \int_{\mathbb{R}} \int_{I^3} \frac{(1 + u_3)^{\mu_1 + \mu_2 + 1} Q^{\mu_2}}{u_1^{\mu_2 + \frac{1}{2}} u_2^{\mu_1 + 2\mu_2 + \frac{3}{2}} u_3^{\mu_2}} \\ \exp(-2\sqrt{-1}n_3 A_2) \exp\left(-u_1 A_1^2 \left(1 + \frac{u_3}{Q}\right) - \frac{1 + u_2}{u_1}\right) dn_3 \frac{du_1}{u_1} \frac{du_2}{u_2} \frac{du_3}{u_3}$$

with  $Q = 1 + (1 + n_3^2)u_2$ .

Step 3. Integration for  $n_3$ .

Before performing this step, we again change the variables by the rule

$$u_1 = \frac{1+x}{A_1^2 A_2} t_2, \quad u_2 = x, \quad u_3 = y + \frac{xy}{1+x} n_3^2$$

to get

$$J = \frac{\pi^{\frac{3}{2}} A_1^{-2\mu_1 - 2\mu_2 - 3} A_2^{\mu_2 + \frac{1}{2}}}{\Gamma(-\mu_1) \Gamma(-\mu_2) \Gamma(-\mu_1 - 2\mu_2 - 1)} \int_{\mathbb{R}} \int_{I^3} \exp\left(-\frac{1 + x + y}{A_2} t_2 - \frac{A_1^2 A_2}{t_2}\right) \\ \exp(-2\sqrt{-1}n_3 A_2) \frac{((1 + x)(1 + y) + xyn_3^2)^{\mu_1 + \mu_2 + 1}}{(x(1 + x))^{\mu_1 + \mu_2 + \frac{3}{2}} (xy)^{\mu_2} t_2^{\mu_2 + \frac{1}{2}}} dn_3 \frac{dx}{x} \frac{dy}{y} \frac{dt_2}{t_2}.$$

By suitable substitution, from (2.3) one can derive that

(3.1)  
$$\int_{\mathbb{R}} (ax^2 + b)^{\nu} \exp(2\sqrt{-1}cx) dx = \operatorname{sgn}(c) \frac{\sqrt{\pi/a}}{\Gamma(-\nu)} \int_0^\infty \exp\left(-bt - \frac{c^2}{at}\right) t^{-\nu - \frac{1}{2}} \frac{dt}{t}.$$

for  $a, b \in \mathbb{R}_+$  and  $c \in \mathbb{R}$ . Apply this formula to the above expression of J by choosing

$$(x, a, b, c, t) = \left(n_3, \frac{x}{1+x}, \frac{1+y}{y}, A_2, t_1A_2\right)$$

and put

$$(\mu_1, \mu_2, A_1, A_2) = \left(\frac{-\nu_1 + \nu_2 - 2}{2}, \frac{-\nu_2 - 1}{2}, y_1 \sqrt{c_0^2 + c_1^2}, y_2 |c_2|\right).$$

We then arrive at an evaluation of  $\tilde{W}_{(\nu_1,\nu_2)}(y_1,y_2;0)$ , that is,

$$\frac{\pi^3 sgn(c_2)(c_0^2+c_1^2)^{\frac{\nu_1}{2}}|c_2|^{\frac{\nu_1-\nu_2}{2}}y_2^{-\nu_2}}{\Gamma(\frac{\nu_1+1}{2})\Gamma(\frac{\nu_2+1}{2})\Gamma(\frac{\nu_1-\nu_2}{2}+1)\Gamma(\frac{\nu_1+\nu_2}{2}+1)}\int_{I^4} x^{\frac{\nu_1+\nu_2}{2}}y^{\frac{\nu_2-\nu_1}{2}}t_1^{\frac{\nu_1}{2}}t_2^{\frac{\nu_2}{2}}\\\exp\Big(-|c_2|y_2\Big(\frac{1+x+y}{c_2^2y_2^2}t_2+(c_0^2+c_1^2)\frac{y_1^2}{t_2}+\frac{1+y}{y}t_1+\frac{1+x}{xt_1}\Big)\Big)dn.$$

with  $dn = \frac{dx}{x} \frac{dy}{y} \frac{dt_1}{t_1} \frac{dt_2}{t_2}$ . The integrand in the above integral expression of  $\tilde{W}_{(\nu_1,\nu_2)}(y_1, y_2; 0)$  is rapidly decreasing at both zero and infinity for each variable of  $x, y, t_1$  and  $t_2$ . Hence the integral converges and  $\tilde{W}_{(\nu_1,\nu_2)}(y_1,y_2;0)$  is well defined to the whole plane  $\mathbb{C}^2$  if  $\frac{\nu_1+1}{2}, \frac{\nu_2+1}{2}, \frac{\nu_1-\nu_2+2}{2}, \frac{\nu_1+\nu_2+2}{2}$  are not negative integers simultaneously.

By a simple substitution, (2.1) can be transformed in the form

(3.2) 
$$K_{\nu}(2\sqrt{ab}) = \frac{1}{2}(a/b)^{\frac{\nu}{2}} \int_{0}^{\infty} \exp(-ax - b/x) x^{\nu} \frac{dx}{x}, \quad a, b \in \mathbb{R}_{>0}.$$

To get the first expression in our theorem we apply (3.2), for the variables x and y, with

$$(a, b, \nu) = \left(\frac{t_2}{|c_2|y_2}, \frac{|c_2|y_2}{t_1}, \frac{\nu_1 + \nu_2}{2}\right) \text{ and } \left(\frac{t_2}{|c_2|y_2}, |c_2|t_1y_2, \frac{\nu_2 - \nu_1}{2}\right).$$

2. In the above expression of  $\tilde{W}_{(\nu_1,\nu_2)}(y_1,y_2;0)$  we again utilize (3.2) for the variables  $t_1$  and  $t_2$  by choosing  $(a,b,\nu)$  as

$$\left(|c_2|y_2\frac{1+y}{y}, |c_2|y_2\frac{1+x}{x}, \frac{\nu_1}{2}\right)$$
 and  $\left(\frac{1+x+y}{|c_2|y_2}, (c_0^2+c_1^2)|c_2|y_1^2y_2, \frac{\nu_2}{2}\right)$ ,

respectively. Then we obtain the second expression.

3. For this one, the method of proof is similar to that of [6].  $\hfill \square$ 

We now turn to the discussion of non-class one case i.e.,  $u = \pm 1$ .

**Theorem 3.3.** Let  $\pi_{\nu} = \operatorname{Ind}_{P}^{G}(\sigma_{(0,-1)} \otimes e^{\nu+\rho} \otimes 1_{N})$  be an irreducible representation with  $\nu = (\nu_{1}, \nu_{2}) \in \mathbb{C}^{2}$ . For a normalized character  $\eta$  of N we have the following assertions on the A-radial part of the primary Whittaker function  $W_{(\nu_{1},\nu_{2})}(y_{1},y_{2};u) = y_{1}^{3}y_{2}^{2}\tilde{W}_{(\nu_{1},\nu_{2})}(y_{1},y_{2};u)$ . The function  $\tilde{W}_{(\nu_{1},\nu_{2})}(y_{1},y_{2};u)$  has the following integral expressions:

1. For  $u = \pm 1$ , we have that  $\tilde{W}_{(\nu_1,\nu_2)}(y_1,y_2;u)$  is equal to

$$\frac{y_1y_2}{2^2} \int_0^\infty \int_0^\infty K_{\frac{\nu_1+\nu_2}{2}} \left(2\sqrt{\frac{t_2}{t_1}}\right) K_{\frac{\nu_2-\nu_1}{2}} \left(2\sqrt{t_1t_2}\right) \left(\sqrt{\frac{t_1}{t_2}} - \frac{u}{\sqrt{t_1t_2}}\right) \\ \times \exp\left(-|c_2|y_2t_1 - \frac{|c_2|y_2}{t_1} - \frac{t_2}{|c_2|y_2} - (c_0^2 + c_1^2)|c_2|\frac{y_1^2y_2}{t_2}\right) \frac{dt_1}{t_1} \frac{dt_2}{t_2}.$$

2. The function  $\tilde{W}_{(\nu_1,\nu_2)}(y_1,y_2;u)$  is identified with

$$y_{1}^{\frac{\nu_{2}+1}{2}}y_{2}^{-\frac{\nu_{2}-1}{2}}\int_{0}^{\infty}\int_{0}^{\infty}K_{\frac{\nu_{2}-1}{2}}(Y)\left(\frac{x(1+x)}{y(1+y)}\right)^{\frac{\nu_{1}}{4}}\left(\frac{x^{2}y^{2}}{1+x+y}\right)^{\frac{\nu_{2}-1}{4}}$$
$$\times\left(y\left(\frac{x(1+x)}{y(1+y)}\right)^{1/4}K_{\frac{\nu_{1}+1}{2}}(X)+ux\left(\frac{y(1+y)}{x(1+x)}\right)^{1/4}K_{\frac{\nu_{1}-1}{2}}(X)\right)\frac{dx}{x}\frac{dy}{y}$$
$$with \ X=2|c_{2}|y_{2}\left(\frac{(1+x)(1+y)}{xy}\right)^{\frac{1}{2}} and \ Y=2(c_{0}^{2}+c_{1}^{2})^{\frac{1}{2}}y_{1}(1+x+y)^{\frac{1}{2}}$$

3. The Mellin-Barnes's integral expression of  $\tilde{W}_{(\nu_1,\nu_2)}(y_1,y_2;u)$  is

$$\frac{1}{(2\sqrt{-1})^2} \int_{s_1} \int_{s_2} (V^1_{(\nu_1,\nu_2)}(s_1,s_2) - uV^2_{(\nu_1,\nu_2)}(s_1,s_2)) y_1^{-s_1} y_2^{-s_2} ds_1 ds_2$$

Here the paths of integrations are the vertical lines from  $\alpha_i - \sqrt{-1}\infty$  to  $\alpha_i + \sqrt{-1}\infty$  with real number  $\alpha_i$  such that

$$\alpha_1 > |\operatorname{Re}(\nu_1)|, |\operatorname{Re}(\nu_1)|, \ \alpha_2 > |\operatorname{Re}(\nu_1 + \nu_2)|/2, |\operatorname{Re}(\nu_1 - \nu_2)|/2$$

and the integrand  $V^{1}_{(\nu_{1},\nu_{2})}(s_{1},s_{2})$  is equal to  $\frac{(\frac{s_{1}-1}{2})\Gamma_{\pm}(s_{2}+1,\frac{\nu_{1}-\nu_{2}}{2})}{\Gamma_{\pm}(s_{2},\frac{\nu_{1}-\nu_{2}}{2})}$  times

$$\Gamma(s_1, s_2) \times {}_3F_2 \left( \begin{array}{c} \frac{s_1}{2}, \frac{s_2+1}{2} + \frac{\nu_2 - \nu_1}{4}, \frac{s_2+1}{2} - \frac{\nu_2 - \nu_2}{4} \\ \frac{s_1 + s_2 + 1}{2} + \frac{\nu_2 + \nu_1}{4}, \frac{s_1 + s_2 + 1}{2} - \frac{\nu_1 + \nu_2}{4} \end{array} \right)$$

and  $V_{(\nu_1,\nu_2)}^2(s_1,s_2)$  is equal to  $\Gamma_{\pm}(s_2+1,\frac{\nu_1+\nu_2}{2})/\Gamma_{\pm}(s_2,\frac{\nu_1+\nu_2}{2})$  times

$$\Gamma(s_1, s_2) \times {}_3F_2 \left( \begin{array}{c} \frac{s_1 - 1}{2}, \frac{s_2}{2} + \frac{\nu_2 - \nu_1}{4}, \frac{s_2}{2} - \frac{\nu_2 - \nu_2}{4} \\ \frac{s_2 + s_1}{2} + \frac{\nu_2 + \nu_1}{4}, \frac{s_2 + s_1}{2} - \frac{\nu_1 + \nu_2}{4} \end{array} \right).$$

*Proof.* 1. In this case, the integrand  $f_u$  in Lemma 2.4 is

$$f_u(n) = (1 + n_2 \bar{n_2} - n_1 n_3 + u \sqrt{-1}(n_1 + n_3)) / \Delta_2^{\frac{1}{2}}$$
  
=  $(1 - N_1 n_3 + u \sqrt{-1}(N_1 + n_3)) \Delta_3 / ((1 + n_3^2) \Delta_2^{\frac{1}{2}})$ 

with  $u = \pm 1$ , and it does not depend on  $X_0$  and  $Y_0$ . By Lemma 3.1, we evaluate  $J_u$  to get the first part of this theorem. Here

$$J_{u} = \frac{\pi}{\Gamma(-\mu_{1})\Gamma(-\mu_{2})} \int_{\mathbb{R}^{4}} \int_{I^{2}} \frac{t_{1}^{-\mu_{1}-1}t_{2}^{-\mu_{2}}}{1+n_{3}^{2}} \exp\left(-\frac{A_{1}^{2}}{t_{1}} - \frac{\Delta_{2}}{\Delta_{3}^{2}}(t_{1}+t_{2})\right) \\ \exp\left(2\sqrt{-1}(-n_{3}A_{2} + \frac{N_{1}+n_{3}}{1+n_{3}^{2}}(c_{0}x_{2}+c_{1}y_{2})A_{1})\right) \Delta_{3}^{\mu_{1}+2\mu_{2}+2}f_{u}dn.$$

As we have seen in the previous theorem, the integrations for  $N_1$  and  $n_2$  can be done as well by applying formulas (2.3) and (2.4). For the integration for  $n_3$ , we use

$$\int_{\mathbb{R}} x(ax^2 + b)^{\nu} \exp(2\sqrt{-1}cx) dx = \frac{\sqrt{-1}c(\pi/a)^{\frac{1}{2}}}{a\Gamma(-\nu)} \int_{I} \exp\left(-bt - \frac{c^2}{at}\right) t^{-\nu - \frac{3}{2}} \frac{dt}{t}$$

for  $a, b \in \mathbb{R}_+$  and  $c \in \mathbb{R}$ . Then we get

$$\begin{split} \tilde{W}_{\nu}(y_{1},y_{2};u) &= \frac{2^{-4}(c_{0}^{2}+c_{1}^{2})^{\nu_{1}}|c_{2}|^{\nu_{2}}y_{1}^{4}y_{2}^{-\nu_{2}+3}}{\Gamma(\frac{\nu_{1}}{2}+1)\Gamma(\frac{\nu_{2}}{2}+1)\Gamma(\frac{\nu_{1}-\nu_{2}}{2}+1)\Gamma(\frac{\nu_{1}+\nu_{2}}{2}+1)} \int_{I^{4}} x^{\frac{\nu_{1}+\nu_{2}}{2}}y^{\frac{\nu_{2}-\nu_{1}}{2}} \\ &\exp\left(-|c_{2}|y_{2}\left(\frac{1+y}{y}t_{1}+\frac{1+x}{xt_{1}}+\frac{1+x+y}{c_{2}^{2}y_{2}^{2}}t_{2}+(c_{0}^{2}+c_{1}^{2})\frac{y_{1}^{2}}{t_{2}}\right)\right) \\ &t_{1}^{\frac{\nu_{1}}{2}}t_{2}^{\frac{\nu_{2}}{2}}\left(\sqrt{\frac{t_{1}}{t_{2}}}+\frac{u}{\sqrt{t_{1}t_{2}}}\right)\frac{dt_{1}}{t_{1}}\frac{dt_{2}}{dt_{2}}\frac{dx}{x}\frac{dy}{y}. \end{split}$$

Note here that the above integral converges and therefore the function  $\tilde{W}_{(\nu_1,\nu_2)}(y_1,y_2;u)$  is well defined, because of the assumption for the pair  $(\nu_1,\nu_2)$ . Hence our theorem follows.

**Remark 3.4.** In Theorem 3.3 above, we write the constants  $c_i$ , (i = 0, 1, 2). It looks like superfluous, because replacing  $|c_2|y_2$  by  $y_2$  we can erase this constant. However if one try to discuss other K-types that are not handled in this paper, sometime the derivatives with respect to these parameters are crucial.

# 4. Explicit formula, the case $u = \pm 2$

The feature of the case  $u = \pm 2$  is that the K-types corresponding to  $u = \pm 2$ and u = 0 belong to the same principal series representation  $\pi_{\nu} = \operatorname{Ind}_{P}^{G}(1_{M} \otimes e^{\nu+\rho} \otimes 1_{N})$ . These cases do not seem to appear in the literature. In this subsection we handle this case. Note that one can do this by using  $(\mathfrak{g}, K)$ module structure of the principal series representation of SU(2, 2) computed in [3]. We may normalize the non-degenerated unitary character  $\eta$  of Nso that  $c_{0}^{2} + c_{1}^{2} = c_{2} = 1$  without loss of generality and call it *normalized* character.

### 4.1. Evaluation of Jacquet integrals

First of all we consider an evaluation of integrals with a certain integrand that is closely related to the case  $u = \pm 2$ .

For  $\nu_1, \nu_2 \in \mathbb{C}$  and normalized character  $\eta$  of N let us evaluate

$$J_{\lambda} = A_1^{-\nu_1} A_2^{-\frac{\nu_1+\nu_2}{2}} \int_{\mathbb{R}^6} \exp\left(-2\sqrt{-1}(c_0 x_0 A_1 + c_1 y_0 A_1 \pm n_3 A_2)\right)$$
$$\Delta_1^{-\frac{\nu_1-\nu_2}{2}-1} \Delta_2^{\frac{\nu_2+1}{2}} F_{\lambda}(n) dx_0 dy_0 dn_1 dx_2 dy_2 dn_3,$$

where  $A_1, A_2$  are positive real parameters and the integrand  $F_{\lambda}(n)$  is

$$F_{\lambda}(n) = \frac{1}{\Delta_2} \Big( (1 + n_2 \bar{n_2} - n_1 n_3)^2 + \lambda \sqrt{-1} (n_1 + n_3) (1 + n_2 \bar{n_2} - n_1 n_3) \Big),$$

where  $n_2 = x_2 + \sqrt{-1}y_2$  and  $\lambda = \pm 1$ .

**Lemma 4.1.** Let  $J_{\lambda}$  be as above. Then the function  $\tilde{J}_{\lambda} = A_1^{-3}A_2^{-2}J_{\lambda}$  is proportional to

$$\begin{aligned} A_2^{-\nu_2} &\int_{I^4} \exp\left(-\frac{1+x+y}{A_2}t_2 - \frac{1+y}{y}A_2t_1 - A_2\frac{1+x}{xt_1} - \frac{A_1^2A_2}{t_2}\right) \\ & \frac{x^{\frac{\nu_1+\nu_2}{2}}y^{\frac{\nu_2-\nu_1}{2}}}{t_1^{\frac{\nu_1}{2}}t_2^{\frac{\nu_2}{2}}} \left(A_1^2A_2^2\frac{t_1}{t_2} + \frac{\nu_1+1}{4} - \frac{1+y}{2y}t_1A_2 - \lambda\left(\frac{A_1^2A_2^2}{t_2} - \frac{A_2}{2}\right)\right) dX \end{aligned}$$

where  $dX = dx/xdy/ydt_1/t_1dt_2/t_2$ .

*Proof.* Recalling Lemma 3.1, we have

$$J_{\lambda} = \frac{\pi A_1^{-\nu_1} A_2^{-\frac{\nu_1 + \nu_2}{2}}}{\Gamma(-\mu_1) \Gamma(-\mu_2)} \int_{\mathbb{R}^4} \int_0^\infty \int_0^\infty \frac{t_1^{-\mu_1 - 1} t_2^{-\mu_2}}{1 + n_3^2} \exp\left(-\frac{A_1^2}{t_1} - \frac{\Delta_2}{\Delta_3^2}(t_1 + t_2)\right) \\ \exp\left(2\sqrt{-1}(n_3 A_2 + \frac{N_1 + n_3}{1 + n_3^2}(c_0 x_2 + c_1 y_2)A_1)\right) \Delta_3^{\mu_1 + 2\mu_2 + 1} F_{\lambda}(n) dn,$$

because the function  $F_{\lambda}(n)$  does not depend on the variable  $n_0$ .

In terms of variables  $N_1$ ,  $n_3$  and  $\Delta_3$ , the function  $F_{\lambda}(n)$  is expressed by

$$F_{\lambda}(n) = \frac{\Delta_3^2}{(1+n_3^2)^2} (1-n_3 N_1) (1-n_3 N_1 + \sqrt{-1}\lambda(N_1+n_3)).$$

Thus we are now in a position to perform the transformations with respect to the variables  $N_1, n_2$  and  $n_3$  as we have seen in the previous cases. In this manner, the integral  $J_{\lambda}$  can be identified with

$$\frac{\pi^3 A_2^{-\nu_2}}{\Gamma(\frac{\nu_1+1}{2}+1)\Gamma(\frac{\nu_2+1}{2}+1)\Gamma(\frac{\nu_1-\nu_2}{2}+1)\Gamma(\frac{\nu_1+\nu_2}{2}+1)} \int_I \int_I \int_I \int_I \int_I t_1^{\frac{\nu_1}{2}} t_2^{\frac{\nu_2}{2}} \exp\left(-\frac{1+x+y}{A_2}t_2 - \frac{1+y}{y}A_2t_1 - A_2\frac{1+x}{xt_1} - \frac{A_1^2A_2}{t_2}\right) x^{\frac{\nu_1+\nu_2}{2}} y^{\frac{\nu_2-\nu_1}{2}} \left(\frac{t_1}{t_2}A_1^2A_2^2 + \frac{\nu_1+1}{4} - \frac{1+y}{2y}t_1A_2 - \lambda\left(\frac{A_1^2A_2^2}{t_2} - \frac{A_2}{2}\right)\right) \frac{dx}{x}\frac{dy}{y}\frac{dt_1}{t_1}\frac{dt_2}{t_2}.$$

Let us consider the following theorem to get the Mellin-Barnes integral expression for the case  $u = \pm 2$ .

**Theorem 4.2.** For a normalized character  $\eta$  of the unipotent group N,  $\nu = (\nu_1, \nu_2) \in \mathbb{C}^2$  and  $u = \pm 2$ , on the A-radial part of the primary Whittaker function  $W_{(\nu_1,\nu_2)}(y_1,y_2;u) = y_1^3 y_2^2 \tilde{W}_{(\nu_1,\nu_2)}(y_1,y_2;u)$ (1) We have

$$\begin{split} \tilde{W}_{(\nu_{1},\nu_{2})}(y_{1},y_{2};u) \\ &= y_{1}^{\frac{\nu_{2}}{2}}y_{2}^{-\frac{\nu_{2}}{2}}\int_{0}^{\infty}\int_{0}^{\infty}\left(\frac{x(1+x)}{y(1+y)}\right)^{\frac{\nu_{1}}{4}}\left(\frac{x^{2}y^{2}}{1+x+y}\right)^{\frac{\nu_{2}}{4}} \\ &\times \Big\{K_{\frac{\nu_{1}}{2}}(X)\Big(\{2uy_{2}-(\nu_{1}+1)(\nu_{2}-1)\}K_{\frac{\nu_{2}}{2}}(Y)-2uy_{2}YK_{\frac{\nu_{2}}{2}-1}(Y)\Big) \\ &+ \frac{2y}{1+y}XYK_{\frac{\nu_{1}}{2}+1}(X)K_{\frac{\nu_{2}}{2}-1}(Y)-2XK_{\frac{\nu_{1}}{2}+1}(X)K_{\frac{\nu_{2}}{2}}(Y)\Big\}\frac{dx}{x}\frac{dy}{y}, \end{split}$$

with  $X = 2y_2((1+1/x)(1+1/y))^{\frac{1}{2}}$  and and  $Y = 2y_1(1+x+y)^{\frac{1}{2}}$ . (2) the function  $\tilde{W}_{(\nu_1,\nu_2)}(y_1,y_2;u)$  is equal to

$$\int_{I^2} \exp\left(-y_2 t_1 - \frac{y_2}{t_1} - \frac{t_2}{y_2} - \frac{y_1^2 y_2}{t_2}\right) K_{\frac{\nu_1 + \nu_2}{2}} \left(2\sqrt{\frac{t_2}{t_1}}\right) \left\{-4t_1 y_2 K_{\frac{\nu_2 - \nu_1 - 2}{2}} \left(2\sqrt{t_1 t_2}\right) + K_{\frac{\nu_2 - \nu_1}{2}} \left(2\sqrt{t_1 t_2}\right) \left((\nu_1 + 1)(1 - \nu_2) + \left(\frac{2y_1^2 y_2^2}{t_2} - y_2\right)(4t_1 - u)\right)\right\} \frac{dt_1}{t_1} \frac{dt_2}{t_2}.$$

*Proof.* (1). By putting  $u = 2\lambda$ , one has that

$$f_u(n) = 2F_\lambda(n) - 1.$$

Change  $A_i$  by  $y_i$  in the expression of  $J_{\lambda}$  for i = 1, 2, then we may write

$$\tilde{W}_{(\nu_1,\nu_2)}(y_1,y_2;u) = 2\tilde{J}_{\lambda}(y_1,y_2) - \tilde{W}_{(\nu_1,\nu_2)}(y_1,y_2;0).$$

By making a similar computation as in Theorem 3.2, we also assume that the corresponding integral with respect to second in the above expression is equal to  $(\nu_1 + 1)(\nu_2 + 1)$  times

$$y_1^{\frac{\nu_2}{2}+3}y_2^{-\frac{\nu_2}{2}+2} \int_{I^2} \left(\frac{x(1+x)}{y(1+y)}\right)^{\frac{\nu_1}{4}} \left(\frac{x^2y^2}{1+x+y}\right)^{\frac{\nu_2}{4}} K_{\frac{\nu_1}{2}}(X) K_{\frac{\nu_2}{2}}(Y) \frac{dx}{x} \frac{dy}{y}$$

Thus the desired result follows from the evaluation of Lemma 4.1 and above integral representation.

(2). Using (3.2) with

$$(a,b,\nu) = \left(\frac{1+y}{y}y_2, \frac{1+x}{x}y_2, \frac{\nu_1}{2}\right)$$
 and  $(a,b,\nu) = \left(\frac{1+x+y}{y_2}, y_1^2y_2, \frac{\nu_2}{2}\right)$ ,

we obtain that  $\tilde{W}_{(\nu_1,\nu_2)}(y_1,y_2;u)y_2^{\nu_2}$  is equal to

$$\frac{1}{4} \int_{I^4} x^{\frac{\nu_1 + \nu_2}{2}} y^{\frac{\nu_2 - \nu_1}{2}} \exp\left(-y_2\left(-\frac{1 + y}{y}t_1 - \frac{1 + x}{xt_1} - (1 + x + y)\frac{t_2}{y_2^2} - \frac{y_1^2}{t_2}\right)\right) \\ \left(-(\nu_1 + 1)(\nu_2 - 1) + 8\frac{y_1^2 y_2^2 t_1}{t_2} - 4t_1 y_2\frac{1 + y}{y} + uy_2 - \frac{2uy_1^2 y_2^2}{t_2}\right) t_1^{\frac{\nu_1}{2}} t_2^{\frac{\nu_2}{2}}$$

with respect to  $= dt_1/t_1dt_2/t_2dx/xdy/y$ . To complete the proof we again apply (3.2) for the variables x and y. Then we get the desired result.  $\Box$ 

# 4.2. Mellin–Barnes integral representation

Let us compute the double Mellin transformation

$$V(s_1, s_2) = \int_0^\infty \int_0^\infty \tilde{W}_{(\nu_1, \nu_2)}(y_1, y_2; \pm 2) y_1^{s_1} y_2^{s_2} \frac{dy_1}{y_1} \frac{dy_2}{y_2}$$

of  $\tilde{W}_{(\nu_1,\nu_2)}(y_1, y_2; \pm 2)$  from the previous theorem. Then, by applying Mellin inversion to this, we get the desired result as in the following theorem. We use the following notations:

$$b = \frac{s_2}{2} + \frac{\nu_1 - \nu_2}{4}, \quad c = \frac{s_2}{2} + \frac{\nu_2 - \nu_1}{4}, \quad d = \frac{s_2}{2} + \frac{\nu_1 + \nu_2}{4},$$
  
$$e = \frac{s_2}{2} - \frac{\nu_1 + \nu_2}{4} \quad \text{and} \quad a = s_1/2.$$

# **Lemma 4.3.** We have *1*.

$$\frac{y}{1+y}XYK_{\frac{\nu_1}{2}+1}(X)K_{\frac{\nu_2}{2}-1}(Y)$$
  
=  $\frac{1}{(2\sqrt{-1})^2}\int_{s_1}\int_{s_2}V^1_{(\nu_1,\nu_2)}(s_1,s_2)y_1^{-s_1}y_2^{-s_2}ds_1ds_2,$ 

where

$$V_{(\nu_1,\nu_2)}^1(s_1,s_2) = \frac{4abc\Gamma(s_1,s_2)}{(a+d)(a+e)} \times {}_3F_2 \left( \begin{array}{c} a+1,b+1,c+1\\ d+1,e+1 \end{array} \middle| 1 \right).$$

2.

$$-(\nu_1+1)(\nu_2-1)K_{\frac{\nu_1}{2}}(X)K_{\frac{\nu_2}{2}}(Y) - 2XK_{\frac{\nu_1}{2}+1}(X)K_{\frac{\nu_2}{2}}(Y)$$
$$= \frac{1}{(2\sqrt{-1})^2} \int_{s_1} \int_{s_2} V_{(\nu_1,\nu_2)}^2(s_1,s_2)y_1^{-s_1}y_2^{-s_2}ds_1ds_2$$

where

$$V_{(\nu_1,\nu_2)}^2(s_1,s_2) = \Gamma(s_1,s_2)(-(\nu_1+1)(\nu_2-1)-2e) \cdot {}_3F_2\left(\begin{array}{c}a,b,c\\d,e\end{array}\middle|1\right).$$

3.

$$\begin{split} K_{\frac{\nu_1}{2}}(X) \Big( K_{\frac{\nu_2}{2}}(Y) - Y K_{\frac{\nu_2}{2}-1}(Y) \Big) \frac{1}{(2\sqrt{-1})^2} \\ \times \int_{s_1} \int_{s_2} V_{(\nu_1,\nu_2)}^3(s_1,s_2) y_1^{-s_1} y_2^{-s_2} ds_1 ds_2 \end{split}$$

where

$$V^{3}_{(\nu_{1},\nu_{2})}(s_{1},s_{2}) = \Gamma(s_{1},s_{2}+1) \cdot (1-a) \cdot {}_{3}F_{2} \left( \begin{array}{c} a + \frac{1}{2}, b, c + \frac{1}{2} \\ d, e + \frac{1}{2} \end{array} \middle| 1 \right).$$

Here paths  $s_1, s_2$  are the same with those defined in Theorem 3.1.

*Proof.* 1. Utilizing the formulas

$$\int_{I} K_{\nu}(ax) x^{s} \frac{dx}{x} = 2^{s-2} a^{-s} \Gamma_{\pm}(s,\nu), \quad \text{for } a > 0, \quad \text{Re}(s) > |\text{Re}(\nu)|$$

and

$$\int_{I^2} \frac{x^a y^b (1+x+y)^{-e}}{(1+x)^c (1+y)^d} \frac{dx}{x} \frac{dy}{y} \\ = \frac{\Gamma(a)\Gamma(b)\Gamma(c+e-a)\Gamma(d+e-b)}{\Gamma(c+e)\Gamma(d+e)} {}_3F_2 \left( \begin{array}{c} a,b,e\\c+e,d+e \end{array} \right| 1 \right)$$

for  $\operatorname{Re}(c+e) > \operatorname{Re}(a) > 0$ ,  $\operatorname{Re}(d+e) > \operatorname{Re}(b) > 0$  and  $\operatorname{Re}(c+d+e-a-b) > 0$ , which can be derived from formula (2.2.2) of [1], we get

$$V(s_1, s_2) = 2^{-4} \Gamma(d) \Gamma(c+1) \Gamma(e) \Gamma(b+1) \Gamma(a+\frac{\nu_2}{2}) \Gamma(a+1) \Gamma(a-\frac{\nu_1}{2})$$
  
$$\Gamma(a+\frac{\nu_1}{2}) [\Gamma(a+c) \Gamma(a+d+1)]^{-1}{}_3F_2 \left( \begin{array}{c} d, c+1, a+\frac{\nu_2}{2} \\ a+c, a+d+1 \end{array} \middle| 1 \right).$$

Apply it with this form to Thomae's transformation for the hypergeometric series  ${}_{3}F_{2}$  (see formula (3.3.6) of [1]), then we get the first expression. Similarly we obtain the other cases.

By collecting the partial representations of  $\tilde{W}_{(\nu_1,\nu_2)}(y_1,y_2;\pm 2)$  in the above lemma, we have

**Theorem 4.4.** Let  $V_{(\nu_1,\nu_2)}^i(s_1,s_2)$  be the function defined above for each  $i \in \{1,2,3\}$ . Then we have that  $\tilde{W}_{(\nu_1,\nu_2)}(y_1,y_2;\pm 2)$  is equal to  $2^{-4}$  times

$$\int_{s_1} \int_{s_2} \left( V_{(\nu_1,\nu_2)}^1(s_1,s_2) - V_{(\nu_1,\nu_2)}^2(s_1,s_2) \pm 2y_2 V_{(\nu_1,\nu_2)}^3(s_1,s_2) \right) y_1^{-s_1} y_2^{-s_2} ds_1 ds_2.$$

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GRADUATE SCHOOL OF MATHEMATICAL SCIENCES THE UNIVERSITY OF TOKYO 3-8-1 KOMABA, MEGURO, TOKYO 153-8914, JAPAN *E-mail address*: magnail@ms.u-tokyo.ac.jp; gbayarmagnai@yahoo.com

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