

H. Morikawa
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UNITARY REPRESENTATIONS OF UNIPOTENT GROUPS ASSOCIATED WITH THETA SERIES

HISASI MORIKAWA

1. Unipotent group of real $(g+2) \times (g+2)$ -matrices

$$N_{g+2}(\mathbf{R}) = \begin{pmatrix} 1 & \mathbf{R} & \mathbf{R} & \cdots & \cdots & \mathbf{R} \\ & 1 & \mathbf{R} & \cdots & \cdots & \mathbf{R} \\ & & \ddots & & & \vdots \\ & & & 1 & \mathbf{R} & \\ & & & & 1 & \\ & & & & & 1 \end{pmatrix}$$

may be regarded as a split extension of $N_g(\mathbf{R})$ by Heisenberg group of real $(g+2) \times (g+2)$ -matrices

$$\mathcal{H}_{g+2}(\mathbf{R}) = \begin{pmatrix} 1 & \mathbf{R} & \mathbf{R} & \cdots & \mathbf{R} & \mathbf{R} \\ & 1 & 0 & \cdots & 0 & \mathbf{R} \\ & & 1 & \ddots & \vdots & \vdots \\ & & & \ddots & 0 & \mathbf{R} \\ & & & & 1 & \mathbf{R} \\ & & & & & 1 \end{pmatrix}.$$

We may choose a coordinate system of $N_{g+2}(\mathbf{R})$

$$(x_0, \hat{x}, x, \xi) \quad (x_0 \in \mathbf{R}; \hat{x}, x \in \mathbf{R}^g; \xi \in N_g(\mathbf{R}))$$

which corresponds to

$$\begin{pmatrix} 1 & \hat{x} & x_0 \\ & \xi & {}^t x \\ & & 1 \end{pmatrix}.$$

From the matrix composition

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$$\begin{pmatrix} 1 & \hat{x} & x_0 \\ & \xi & 'x \\ & & 1 \end{pmatrix} \begin{pmatrix} 1 & \hat{y} & y_0 \\ & \eta & 'y \\ & & 1 \end{pmatrix} = \begin{pmatrix} 1 & \hat{x}\eta + \hat{y} & x_0 + y_0 + \hat{x}'y \\ & \xi\eta & '(x + y'\xi) \\ & & 1 \end{pmatrix},$$

we obtain law of composition

$$(1) \quad (x_0, \hat{x}, x, \xi) \circ (y_0, \hat{y}, y, \eta) = (x_0 + y_0 + \hat{x}'y, \hat{x}\eta + \hat{y}, x + y'\xi, \xi\eta).$$

We denote discrete subgroups of integral matrices

$$\begin{aligned} N_{g+2}(\mathbf{Z}) &= \{(b_0, \hat{b}, b, \beta) \mid b_0 \in \mathbf{Z}; \hat{b}, b \in \mathbf{Z}^g, \beta \in N_g(\mathbf{Z})\}, \\ N_{g+2}(\mathbf{Z}; n) &= \{(b_0, \hat{b}, b, \beta) \in N_{g+2}(\mathbf{Z}) \mid \beta \equiv I \pmod{n}\}. \end{aligned}$$

By means of right action of $N_{g+2}(\mathbf{R})$ the complex L_2 -spaces with normalized Haar measure

$$L_2(N_{g+2}(\mathbf{Z}) \backslash N_{g+2}(\mathbf{R})), \quad L_2(N_{g+2}(\mathbf{Z}; n) \backslash N_{g+2}(\mathbf{R}))$$

are spaces of unitary representations of $N_{g+2}(\mathbf{R})$.

In the present note using the above coordinate system (x_0, \hat{x}, x, ξ) of $N_{g+2}(\mathbf{R})$, we shall construct irreducible invariant spaces in $L_2(N_{g+2}(\mathbf{Z}; n) \backslash N_{g+2}(\mathbf{R}))$, which are associated with theta series of level n .

2. We use the following notations freely:

$$\mathbf{Z}_{\geq 0} = \{\text{non-negative integer}\}$$

$$\mathbf{Z}_{\geq 0}^g = \{j = (j_1, \dots, j_g) \mid j_i \in \mathbf{Z}_{\geq 0}\}$$

$$|j| = j_1 + j_2 + \dots + j_g$$

$$\varepsilon_i = (\overbrace{0, \dots, 0}^{i-1}, 1, \overbrace{0, \dots, 0}^{g-i})$$

τ = a symmetric complex $g \times g$ -matrix with positive definite imaginary part,

$$z = \hat{x} + x\tau, \quad \bar{z} = \hat{x} + x\bar{\tau}.$$

The vector space of theta series of level n has a basis

$$(2) \quad \bullet^{(n)} \left[\begin{array}{c} \frac{a}{n} \\ 0 \end{array} \right] (\tau | z) = \sum_{\ell \in \mathbf{Z}^g} \exp[\pi n\sqrt{-1} \{(\ell + \frac{a}{n})\tau^t(\ell + \frac{a}{n}) + 2z^t(\ell + \frac{a}{n})\}] \quad (a \in \mathbf{Z}^g/n\mathbf{Z}^g).$$

To each theta series we associate a family of real analytic functions on $N_{g+2}(\mathbf{R})$:

$$(3) \quad \Phi_j^{(n)} \left[\begin{array}{c} \frac{a}{n} \\ 0 \end{array} \right] (\tau | x_0, \hat{x}, x, \xi)$$

$$\begin{aligned}
&= \exp[-2\pi n\sqrt{-1}x_0] \sum_{\ell \in \mathbf{Z}^g} ((x + \ell + \frac{a}{n})^t \xi^{-1})^j \\
&\quad \exp[\pi n\sqrt{-1}\{(x + \ell + \frac{a}{n})^t \xi^{-1} \tau \xi^{-1 t} (x + \ell + \frac{a}{n}) \\
&\quad \quad + 2\hat{x} \xi^{-1} (x + \ell + \frac{a}{n})\}] \\
&\quad (a \in \mathbf{Z}^g/n\mathbf{Z}^g, j \in \mathbf{Z}_{\geq 0}^g, n \geq 1)
\end{aligned}$$

PROPOSITION 1.

$$\begin{aligned}
(4) \quad &\Phi_j^{(n)} \begin{bmatrix} \frac{a}{n} \\ 0 \end{bmatrix} (\tau | (b_0, \hat{b}, b, \beta) \circ (x_0, \hat{x}, x, \xi)) \\
&= \Phi_j^{(n)} \begin{bmatrix} \frac{a}{n} & \beta^{-1} \\ 0 & 0 \end{bmatrix} (\tau | x_0, \hat{x}, x, \xi) ((b_0, \hat{b}, b, \beta) \in N_{g+2}(\mathbf{Z})).
\end{aligned}$$

Proof. For each $(b_0, \hat{b}, b, \beta) \in N_{g+2}(\mathbf{Z})$, we have

$$\begin{aligned}
&\Phi_j^{(n)} \begin{bmatrix} \frac{a}{n} \\ 0 \end{bmatrix} (\tau | (b_0, \hat{b}, b, \beta) \circ (x_0, \hat{x}, x, \xi)) \\
&\quad = \Phi_j^{(n)} \begin{bmatrix} \frac{a}{n} \\ 0 \end{bmatrix} (\tau | (b_0 + x_0 + \hat{b}^t x, \hat{b} \xi + \hat{x}, b + x^t \beta, \beta \xi)) \\
&= \exp[-2\pi n\sqrt{-1}(b_0 + x_0 + \hat{b}^t x)] \sum_{\ell \in \mathbf{Z}^g} ((x^t \beta + b + \ell + \frac{a}{n})^t (\beta \xi)^{-1})^j \\
&\quad \exp[\pi n\sqrt{-1}\{(x^t \beta + b + \ell + \frac{a}{n})^t (\beta \xi)^{-1} \tau (\beta \xi)^{-1 t} (x^t \beta + b + \ell + \frac{a}{n}) \\
&\quad \quad + 2(\hat{x} + \hat{b} \xi) \xi^{-1 t} (x^t \beta + b + \ell + \frac{a}{n})\}] \\
&= \exp[-2\pi n\sqrt{-1}x_0] \exp[-2\pi n\sqrt{-1}^t x] \sum_{\ell \in \mathbf{Z}^g} ((x + \ell + \frac{a}{n})^t \beta^{-1})^j \xi^{-1} \\
&\quad \exp[\pi n\sqrt{-1}(x + \ell + \frac{a}{n})^t \beta^{-1} \xi^{-1} \tau \xi^{-1 t} (x + \ell + \frac{a}{n})^t \beta^{-1}] \\
&\quad \exp[2\pi n\sqrt{-1}\hat{x} \xi^{-1 t} (x + \ell + \frac{a}{n})^t \beta^{-1} \exp[2\pi n\sqrt{-1}\hat{b}^t x]] \\
&= \Phi_j^{(n)} \begin{bmatrix} \frac{a}{n} & \beta^{-1} \\ 0 & 0 \end{bmatrix} (\tau | x_0, \hat{x}, x, \xi).
\end{aligned}$$

3. Right invariant vector fields

$$D_0 = -\frac{\partial}{\partial x_0}, \quad \hat{D}_i = \frac{\partial}{\partial \hat{x}_i}, \quad D_i = \hat{x}_i \frac{\partial}{\partial x_0} + \frac{\partial}{\partial \hat{x}_i} \quad (1 \leq i \leq g)$$

on $\mathcal{H}_{g+2}(\mathbf{R})$ are naturally extended to right invariant vector fields on $N_{g+2}(\mathbf{R})$ as

follows,

$$(5) \quad D_0 = -\frac{\partial}{\partial x_0}, \quad \widehat{D}_i = \frac{\partial}{\partial \widehat{x}_i}, \quad D_i = \widehat{x}_i \frac{\partial}{\partial x_0} + \sum_{p=1}^g \xi_{pi} \frac{\partial}{\partial x_p} \quad (1 \leq i \leq g),$$

because

$$\begin{aligned} -D_0 f(x_0, \widehat{x}, x, \xi) &= \frac{f((x_0, \widehat{x}, x, \xi) \circ (s, 0, 0, I)) - f(x_0, \widehat{x}, x, \xi)}{s} \Big|_{s=0} \\ &= \frac{f(x_0 + s, \widehat{x}, x, \xi) - f(x_0, \widehat{x}, x, \xi)}{s} \Big|_{s=0} = \frac{\partial}{\partial x_0} f(x_0, \widehat{x}, x, \xi), \\ \widehat{D}_i f(x_0, \widehat{x}, x, \xi) &= \frac{f((x_0, \widehat{x}, x, \xi) \circ (0, s\varepsilon_i, 0, I)) - f(x_0, \widehat{x}, x, \xi)}{s} \Big|_{s=0} \\ &= \frac{f(x_0, \widehat{x} + s\varepsilon_i, x, \xi) - f(x_0, \widehat{x}, x, \xi)}{s} \Big|_{s=0} = \frac{\partial}{\partial \widehat{x}_i} f(x_0, \widehat{x}, x, \xi), \\ D_i f(x_0, \widehat{x}, x, \xi) &= \frac{f((x_0, \widehat{x}, x, \xi) \circ (0, 0, s\varepsilon_i, I)) - f(x_0, \widehat{x}, x, \xi)}{s} \Big|_{s=0} \\ &= \frac{f(x_0 + s\widehat{x}_i, \widehat{x}, x + s\varepsilon_i {}^t \xi, \xi) - f(x_0, \widehat{x}, x, \xi)}{s} \Big|_{s=0} \\ &= \left(\widehat{x}_i \frac{\partial}{\partial x_0} + \sum_{q=1}^g \xi_{qi} \frac{\partial}{\partial x_p} \right) f(x_0, \widehat{x}, x, \xi). \end{aligned}$$

LEMMA 1.

$$(6) \quad D_i(x + \ell + \frac{a}{n})^t \xi^{-1} = \varepsilon_i \quad (1 \leq i \leq g).$$

Proof. Denoting $\xi^{-1} = (\xi_{ik}^*)$ we have

$$\begin{aligned} D_i(x + \ell + \frac{a}{n})^t \xi^{-1} &= \left(\sum_{p=1}^g \xi_{pi} \frac{\partial}{\partial x_p} \right) x^t \xi^{-1} \\ &= \left(\sum_{p=1}^g \xi_{pi} \xi_{1p}^*, \dots, \sum_{p=1}^g \xi_{pi} \xi_{gp}^* \right) = \varepsilon_i. \end{aligned}$$

PROPOSITION 2.

$$(7) \quad D_0 \Phi_j^{(n)} \begin{bmatrix} \frac{a}{n} \\ 0 \end{bmatrix} (\tau | x_0, \widehat{x}, x, \xi) = 2\pi n \sqrt{-1} \Phi_j^{(n)} \begin{bmatrix} \frac{a}{n} \\ 0 \end{bmatrix} (\tau | x_0, \widehat{x}, x, \xi),$$

$$(8) \quad \widehat{D}_i \Phi_j^{(n)} \begin{bmatrix} \frac{a}{n} \\ 0 \end{bmatrix} (\tau | x_0, \widehat{x}, x, \xi) = 2\pi n \sqrt{-1} \Phi_{j+\varepsilon_i}^{(n)} \begin{bmatrix} \frac{a}{n} \\ 0 \end{bmatrix} (\tau | x_0, \widehat{x}, x, \xi),$$

$$\begin{aligned} (9) \quad D_i \Phi_j^{(n)} \begin{bmatrix} \frac{a}{n} \\ 0 \end{bmatrix} (\tau | x_0, \widehat{x}, x, \xi) &= j_i \Phi_{j-\varepsilon_i}^{(n)} \begin{bmatrix} \frac{a}{n} \\ 0 \end{bmatrix} (\tau | x_0, \widehat{x}, x, \xi), \\ &\quad + 2\pi n \sqrt{-1} \sum_{p=1}^g \tau_{ip} \Phi_{j+\varepsilon_i}^{(n)} \begin{bmatrix} \frac{a}{n} \\ 0 \end{bmatrix} (\tau | x_0, \widehat{x}, x, \xi), \end{aligned}$$

$$(a \in \mathbf{Z}^g/n\mathbf{Z}^g, \quad j \in \mathbf{Z}_{\geq 0}^g, \quad n \geq 1, \quad 1 \leq i \leq g).$$

Proof. From the definition of $\Phi_j^{(n)} \begin{bmatrix} a \\ n \\ 0 \end{bmatrix} (\tau | x_0, \hat{x}, x, \xi)$ and Lemma 1 we have

$$\begin{aligned} D_0 \Phi_j^{(n)} \begin{bmatrix} a \\ n \\ 0 \end{bmatrix} (\tau | x_0, \hat{x}, x, \xi) &= \frac{\partial}{\partial x_0} \Phi_j^{(n)} \begin{bmatrix} a \\ n \\ 0 \end{bmatrix} (\tau | x_0, \hat{x}, x, \xi) \\ &= 2\pi n \sqrt{-1} \Phi_j^{(n)} \begin{bmatrix} a \\ n \\ 0 \end{bmatrix} (\tau | x_0, \hat{x}, x, \xi), \\ \widehat{D}_i \Phi_j^{(n)} \begin{bmatrix} a \\ n \\ 0 \end{bmatrix} (\tau | x_0, \hat{x}, x, \xi) &= \frac{\partial}{\partial \hat{x}_i} \Phi_j^{(n)} \begin{bmatrix} a \\ n \\ 0 \end{bmatrix} (\tau | x_0, \hat{x}, x, \xi) \\ &= \exp[-2\pi n \sqrt{-1} x_0] \sum_{\ell \in \mathbf{Z}^g} ((x + \ell + \frac{a}{n})^t \xi^{-1})^j \exp[\pi n \\ &\quad \sqrt{-1} (x + \ell + \frac{a}{n})^t \xi^{-1} \tau \xi^{-1 t} (x + \ell + \frac{a}{n}) \frac{\partial}{\partial \hat{x}_i} \exp[2\pi n \sqrt{-1} \hat{x} \xi^{-1 t} (x + \ell + \frac{a}{n})]] \\ &= 2\pi n \sqrt{-1} \exp[-2\pi n \sqrt{-1} x_0] \sum_{\ell \in \mathbf{Z}^g} ((x + \ell + \frac{a}{n})^t \xi^{-1})^{j+\varepsilon_i} \\ &\quad \exp[\pi n \sqrt{-1} \{(x + \ell + \frac{a}{n})^t \xi^{-1} \tau \xi^{-1 t} (x + \ell + \frac{a}{n})\}] \\ &= 2\pi n \sqrt{-1} \Phi_{j+\varepsilon_i}^{(n)} \begin{bmatrix} a \\ n \\ 0 \end{bmatrix} (\tau | x_0, \hat{x}, x, \xi) \\ D_i \Phi_j^{(n)} \begin{bmatrix} a \\ n \\ 0 \end{bmatrix} (\tau | x_0, \hat{x}, x, \xi) &= (\hat{x}_i \frac{\partial}{\partial x_0} + \sum_{p=1}^g \xi_{p i} \frac{\partial}{\partial x_p}) \Phi_j^{(n)} \begin{bmatrix} a \\ n \\ 0 \end{bmatrix} (\tau | x_0, \hat{x}, x, \xi) \\ &= -2\pi n \sqrt{-1} \hat{x}_i \Phi_j^{(n)} \begin{bmatrix} a \\ n \\ 0 \end{bmatrix} (\tau | x_0, \hat{x}, x, \xi) + \exp[-2\pi n \sqrt{-1} x_0] \\ &\quad \sum_{\ell \in \mathbf{Z}^g} j_i ((x + \ell + \frac{a}{n})^t \xi^{-1})^{j-\varepsilon_i} \exp[\pi n \sqrt{-1} \{(x + \ell + \frac{a}{n})^t \xi^{-1} \tau \xi^{-1 t} (x + \ell + \frac{a}{n}) \\ &\quad + 2\hat{x} \xi^{-1 t} (x + \ell + \frac{a}{n})\}] \\ &+ \sum_{p=1}^g 2\pi n \sqrt{-1} \tau_{ip} \exp[-2\pi n \sqrt{-1} x_0] \sum_{\ell \in \mathbf{Z}^g} ((x + \ell + \frac{a}{n})^t \xi^{-1})^{j+\varepsilon_p} \\ &\quad \exp[\pi n \sqrt{-1} \{(x + \ell + \frac{a}{n})^t \xi^{-1} \tau \xi^{-1 t} (x + \ell + \frac{a}{n}) + 2\hat{x} \xi^{-1 t} (x + \ell + \frac{a}{n})\}] \\ &\quad + 2\pi n \sqrt{-1} \hat{x}_i \Phi_j^{(n)} \begin{bmatrix} a \\ n \\ 0 \end{bmatrix} (\tau | x_0, \hat{x}, x, \xi) \\ &= j_i \Phi_{j-\varepsilon_i}^{(n)} \begin{bmatrix} a \\ n \\ 0 \end{bmatrix} (\tau | x_0, \hat{x}, x, \xi) + 2\pi n \sqrt{-1} \sum_{p=1}^g \tau_{ip} \Phi_{j+\varepsilon_i}^{(n)} \begin{bmatrix} a \\ n \\ 0 \end{bmatrix} (\tau | x_0, \hat{x}, x, \xi). \end{aligned}$$

PROPOSITION 3.

$$(10) \quad (D_i - \sum_{p=1}^g \tau_{ip} \widehat{D}_i) \Phi_j^{(n)} \begin{bmatrix} \frac{a}{n} \\ 0 \end{bmatrix} (\tau | x_0, \hat{x}, x, \xi) = j_i \Phi_{j-\varepsilon i}^{(n)} \begin{bmatrix} \frac{a}{n} \\ 0 \end{bmatrix} (\tau | x_0, \hat{x}, x, \xi).$$

This is a direct consequence of (8) and (9).

Since $N_{g+2}(\mathbf{Z}; n) \backslash N_{g+2}(\mathbf{R})$ is compact, Proposition 1 means

$$\Phi_j^{(n)} \begin{bmatrix} \frac{a}{n} \\ 0 \end{bmatrix} (\tau | x_0, \hat{x}, x, \xi) \in L_2(N_{g+2}(\mathbf{Z}; n) \backslash N_{g+2}(\mathbf{R}))$$

$$(a \in \mathbf{Z}^g/n\mathbf{Z}^g; j \in \mathbf{Z}_{\geq 0}^g).$$

THEOREM. We denote by $K^{(n)} \begin{bmatrix} \frac{a}{n} \\ 0 \end{bmatrix}$ the completion of the vector spanned by

$$\Phi_j^{(n)} \begin{bmatrix} \frac{a}{n} \\ 0 \end{bmatrix} (\tau | x_0, \hat{x}, x, \xi) \quad (j \in \mathbf{Z}_{\geq 0}^g)$$

in $L_2(N_{g+2}(\mathbf{Z}; n) \backslash N_{g+2}(\mathbf{R}))$. Then $K^{(n)} \begin{bmatrix} \frac{a}{n} \\ 0 \end{bmatrix}$ is an irreducible invariant subspace

with respect to the right action of $N_{g+2}(\mathbf{R})$ on $N_{g+2}(\mathbf{Z}; n) \backslash N_{g+2}(\mathbf{R})$.

Proof. From Proposition 2 $K^{(n)} \begin{bmatrix} \frac{a}{n} \\ 0 \end{bmatrix}$ is an invariant subspace with respect

to subgroup $\mathcal{H}_{g+2}(\mathbf{R})$. From Proposition 3 $K^{(n)} \begin{bmatrix} \frac{a}{n} \\ 0 \end{bmatrix}$ is generated by a primitive

element

$$\Phi_0^{(n)} \begin{bmatrix} \frac{a}{n} \\ 0 \end{bmatrix} (\tau | x_0, \hat{x}, x, \xi),$$

hence $K^{(n)} \begin{bmatrix} \frac{a}{n} \\ 0 \end{bmatrix}$ is irreducible with respect to $\mathcal{H}_{g+2}(\mathbf{R})$. It is sufficient to prove

that $K^{(n)} \begin{bmatrix} \frac{a}{n} \\ 0 \end{bmatrix}$ is invariant with respect to subgroup $N_g(\mathbf{R})$. For each element A

of Lie algebra of $N_g(\mathbf{R})$ we denote

$$D_A f(x_0, \hat{x}, x, \xi) = \frac{f((x_0, \hat{x}, x, \xi) \circ (0, 0, 0, \exp(sA)) - f(x_0, \hat{x}, x, \xi))}{s} \Big|_{s=0}$$

$$= \frac{f(x_0, \hat{x} \exp(sA), x, \xi \exp(sA)) - f(x_0, \hat{x}, x, \xi)}{s} \Big|_{s=0}.$$

It is enough to show

$$D_A \Phi_j^{(n)} \begin{bmatrix} \frac{a}{n} \\ 0 \end{bmatrix} (\tau | x_0, \hat{x}, x, \xi) \in K^{(n)} \begin{bmatrix} \frac{a}{n} \\ 0 \end{bmatrix}.$$

Since there exist constants λ_{jk}, μ_{jh} depending on A and τ such that

$$\begin{aligned} & ((x + \ell + \frac{a}{n})^t \xi^{-1} (-A))^j = \sum_{|k|=|j|} \lambda_{jk} ((x + \ell + \frac{a}{n})^t \xi^{-1})^k, \\ & 2\pi n \sqrt{-1} ((x + \ell + \frac{a}{n})^t \xi^{-1} \tau \xi^{-1 t} (x + \ell + \frac{a}{n})) ((x + \ell + \frac{a}{n})^t \xi^{-1})^j \\ & = \sum_{|h|=|j|+2} \mu_{jh} ((x + \ell + \frac{a}{n})^t \xi^{-1})^h, \\ & D_A \Phi_j^{(n)} \begin{bmatrix} \frac{a}{n} \\ 0 \end{bmatrix} (\tau | x_0, \hat{x}, x, \xi) \\ & = \frac{1}{s} \left[\left\{ \exp[-2\pi n \sqrt{-1} x_0] \sum_{\ell \in \mathbb{Z}^g} ((x + \ell + \frac{a}{n})^t \xi^{-1} \exp(-s^t A))^j \right. \right. \\ & \quad \left. \left. \exp[\pi n \sqrt{-1} (x + \ell + \frac{a}{n})^t \xi^{-1}] \right\} \right. \\ & \quad \exp(-s^t A) \tau \exp(-sA) \xi^{-1 t} (x + \ell + \frac{a}{n}) \exp[2\pi n \sqrt{-1} \hat{x} \xi^{-1 t} (x + \ell + \frac{a}{n})] \\ & \quad - \exp[-2\pi n \sqrt{-1} x_0] \sum_{\ell \in \mathbb{Z}^g} ((x + \ell + \frac{a}{n})^t \xi^{-1})^j \exp[\pi n \sqrt{-1} \\ & \quad \left. \left. \{(x + \ell + \frac{a}{n})^t \xi^{-1} t (x + \ell + \frac{a}{n}) + 2\hat{x} \xi^{-1 t} (x + \ell + \frac{a}{n})\}\} \right] \right|_{s=0} \\ & = \sum_{|k|=|j|} \lambda_{jk} \exp[-2\pi n x_0] \sum_{\ell \in \mathbb{Z}^g} ((x + \ell + \frac{a}{n})^t \xi^{-1})^k \\ & \quad \exp[\pi n \sqrt{-1} \{(x + \ell + \frac{a}{n})^t \xi^{-1} \tau \xi^{-1 t} (x + \ell + \frac{a}{n}) + 2\hat{x} \xi^{-1 t} (x + \ell + \frac{a}{n})\}] \\ & \quad + \sum_{|h|=|j|+2} \mu_{jh} \exp[-2\pi n x_0] \sum_{\ell \in \mathbb{Z}^g} ((x + \ell + \frac{a}{n})^t \xi^{-1})^h \\ & \quad \exp[\pi n \sqrt{-1} \{(x + \ell + \frac{a}{n})^t \xi^{-1} \tau \xi^{-1 t} (x + \ell + \frac{a}{n}) + 2\hat{x} \xi^{-1 t} (x + \ell + \frac{a}{n})\}] \\ & = \sum_{|k|=|j|} \lambda_{jk} \Phi_k^{(n)} \begin{bmatrix} \frac{a}{n} \\ 0 \end{bmatrix} (\tau | x_0, \hat{x}, x, \xi) + \sum_{|h|=|j|+2} \mu_{jh} \Phi_h^{(n)} \begin{bmatrix} \frac{a}{n} \\ 0 \end{bmatrix} (\tau | x_0, \hat{x}, x, \xi). \end{aligned}$$

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*Department of Mathematics
School of Science
Nagoya University
Chikusa-ku, Nagoya 464-01
Japan*