

Abstract [Invariant differential operators on Siegel-Jacobi space and Maass-Jacobi forms]

For two positive integers m and n , we let \mathbb{H}_n be the Siegel upper half plane of degree n and let $\mathbb{C}^{(m,n)}$ be the set of all $m \times n$ complex matrices. In this article, we study differential operators on the Siegel-Jacobi space $\mathbb{H}_n \times \mathbb{C}^{(m,n)}$ that are invariant under the *natural* action of the Jacobi group $Sp(n, \mathbb{R}) \ltimes H_{\mathbb{R}}^{(n,m)}$ on $\mathbb{H}_n \times \mathbb{C}^{(m,n)}$, where $H_{\mathbb{R}}^{(n,m)}$ denotes the Heisenberg group. We give some explicit invariant differential operators. We present important problems which are natural. We announce some solutions for these natural problems. Finally we introduce a notion of Maass-Jacobi forms.

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1 Introduction

For a given fixed positive integer n , we let

$$\mathbb{H}_n = \{ \Omega \in \mathbb{C}^{(n,n)} \mid \Omega = {}^t\Omega, \quad \text{Im } \Omega > 0 \}$$

be the Siegel upper half plane of degree n and let

$$Sp(n, \mathbb{R}) = \{ M \in \mathbb{R}^{(2n,2n)} \mid {}^tM J_n M = J_n \}$$

be the symplectic group of degree n , where $F^{(k,l)}$ denotes the set of all $k \times l$ matrices with entries in a commutative ring F for two positive integers k and l , tM denotes the transpose of a matrix M and

$$J_n = \begin{pmatrix} 0 & I_n \\ -I_n & 0 \end{pmatrix}.$$

$Sp(n, \mathbb{R})$ acts on \mathbb{H}_n transitively by

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$$M \cdot \Omega = (A\Omega + B)(C\Omega + D)^{-1}, \quad (1.1)$$

where $M = \begin{pmatrix} A & B \\ C & D \end{pmatrix} \in Sp(n, \mathbb{R})$ and $\Omega \in \mathbb{H}_n$.

For two positive integers m and n , we consider the Heisenberg group

$$H_{\mathbb{R}}^{(n,m)} = \{ (\lambda, \mu; \kappa) \mid \lambda, \mu \in \mathbb{R}^{(m,n)}, \kappa \in \mathbb{R}^{(m,m)}, \kappa + \mu^t \lambda \text{ symmetric} \}$$

endowed with the following multiplication law

$$(\lambda, \mu; \kappa) \circ (\lambda', \mu'; \kappa') = (\lambda + \lambda', \mu + \mu'; \kappa + \kappa' + \lambda^t \mu' - \mu^t \lambda')$$

with $(\lambda, \mu; \kappa), (\lambda', \mu'; \kappa') \in H_{\mathbb{R}}^{(n,m)}$. We define the *Jacobi group* of degree n and index m that is the semidirect product of $Sp(n, \mathbb{R})$ and $H_{\mathbb{R}}^{(n,m)}$

$$G^J = Sp(n, \mathbb{R}) \ltimes H_{\mathbb{R}}^{(n,m)}$$

endowed with the following multiplication law

$$(M, (\lambda, \mu; \kappa)) \cdot (M', (\lambda', \mu'; \kappa')) = (MM', (\tilde{\lambda} + \lambda', \tilde{\mu} + \mu'; \kappa + \kappa' + \tilde{\lambda}^t \mu' - \tilde{\mu}^t \lambda'))$$

with $M, M' \in Sp(n, \mathbb{R}), (\lambda, \mu; \kappa), (\lambda', \mu'; \kappa') \in H_{\mathbb{R}}^{(n,m)}$ and $(\tilde{\lambda}, \tilde{\mu}) = (\lambda, \mu)M'$. Then G^J acts on $\mathbb{H}_n \times \mathbb{C}^{(m,n)}$ transitively by

$$(M, (\lambda, \mu; \kappa)) \cdot (\Omega, Z) = \left(M \cdot \Omega, (Z + \lambda\Omega + \mu)(C\Omega + D)^{-1} \right), \quad (1.2)$$

where $M = \begin{pmatrix} A & B \\ C & D \end{pmatrix} \in Sp(n, \mathbb{R}), (\lambda, \mu; \kappa) \in H_{\mathbb{R}}^{(n,m)}$ and $(\Omega, Z) \in \mathbb{H}_n \times \mathbb{C}^{(m,n)}$. We note that the Jacobi group G^J is *not* a reductive Lie group and the homogeneous space $\mathbb{H}_n \times \mathbb{C}^{(m,n)}$ is not a symmetric space. We refer to [2, 7, 22, 23, 24, 25, 27, 28, 29, 30, 31] about automorphic forms on G^J and topics related to the content of this paper. From now on, for brevity we write $\mathbb{H}_{n,m} = \mathbb{H}_n \times \mathbb{C}^{(m,n)}$. The homogeneous space $\mathbb{H}_{n,m}$ is called the *Siegel-Jacobi space* of degree n and index m .

The aim of this survey paper is to present results on differential operators on $\mathbb{H}_{n,m}$ which are invariant under the *natural* action (1.2) of G^J . The study of these invariant differential operators on the Siegel-Jacobi space $\mathbb{H}_{n,m}$ is interesting and important in the aspects of invariant theory, arithmetic and geometry. This article is organized as follows. In Section 2, we review differential operators on \mathbb{H}_n invariant under the action (1.1) of $Sp(n, \mathbb{R})$. In Section 3, we discuss differential operators on $\mathbb{H}_{n,m}$ invariant under the action (1.2) of G^J and propose some natural problems related to invariant differential operators on the Siegel-Jacobi space. We present some results without proofs. In Section 4, we give some examples of explicit G^J -invariant differential op-

erators on $\mathbb{H}_{n,m}$. In Section 5, we introduce the partial Cayley transform of the Siegel-Jacobi space into the Siegel-Jacobi disk and present some explicit invariant differential operators on the Siegel-Jacobi disk. In Section 6, we present some results in the special case $n = m = 1$ in detail. We give complete solutions of the problems that are proposed in Section 3. In the final section, using these invariant differential operators on the Siegel-Jacobi space, we discuss a notion of Maass-Jacobi forms.

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Notations: We denote by \mathbb{Q} , \mathbb{R} and \mathbb{C} the field of rational numbers, the field of real numbers and the field of complex numbers respectively. We denote by \mathbb{Z} and \mathbb{Z}^+ the ring of integers and the set of all positive integers respectively. The symbol “:=” means that the expression on the right is the definition of that on the left. For two positive integers k and l , $F^{(k,l)}$ denotes the set of all $k \times l$ matrices with entries in a commutative ring F . For a square matrix $A \in F^{(k,k)}$ of degree k , $\text{tr}(A)$ denotes the trace of A . For any $M \in F^{(k,l)}$, tM denotes the transpose of a matrix M . For $A \in F^{(k,l)}$ and $B \in F^{(k,k)}$, we set $B[A] = {}^tABA$. For a positive integer n , I_n denotes the identity matrix of degree n . For a complex number z , $|z|$ denotes the absolute value of z . For a complex number z , $\text{Re } z$ and $\text{Im } z$ denote the real part of z and the imaginary part of z respectively.

2 Invariant Differential Operators on Siegel Space

For a coordinate $\Omega = (\omega_{ij}) \in \mathbb{H}_n$, we write $\Omega = X + iY$ with $X = (x_{ij})$, $Y = (y_{ij})$ real. We put $d\Omega = (d\omega_{ij})$ and $d\bar{\Omega} = (d\bar{\omega}_{ij})$. We also put

$$\frac{\partial}{\partial \Omega} = \left(\frac{1 + \delta_{ij}}{2} \frac{\partial}{\partial \omega_{ij}} \right) \quad \text{and} \quad \frac{\partial}{\partial \bar{\Omega}} = \left(\frac{1 + \delta_{ij}}{2} \frac{\partial}{\partial \bar{\omega}_{ij}} \right).$$

Then for a positive real number A ,

$$ds_{n;A}^2 = A \text{tr} \left(Y^{-1} d\Omega Y^{-1} d\bar{\Omega} \right) \tag{2.1}$$

is a $Sp(n, \mathbb{R})$ -invariant Kähler metric on \mathbb{H}_n (cf. [19, 20]), where $\text{tr}(M)$ denotes the trace of a square matrix M . H. Maass [14] proved that the Laplacian of $ds_{n;A}^2$ is given by

$$\Delta_{n;A} = \frac{4}{A} \operatorname{tr} \left(Y \left(Y \frac{\partial}{\partial \bar{\Omega}} \right) \frac{\partial}{\partial \Omega} \right). \quad (2.2)$$

And

$$dv_n(\Omega) = (\det Y)^{-(n+1)} \prod_{1 \leq i \leq j \leq n} dx_{ij} \prod_{1 \leq i \leq j \leq n} dy_{ij}$$

is a $Sp(n, \mathbb{R})$ -invariant volume element on \mathbb{H}_n (cf. [20, p. 130]).

For brevity, we write $G = Sp(n, \mathbb{R})$. The isotropy subgroup K at iI_n for the action (1.1) is a maximal compact subgroup of G given by

$$K = \left\{ \begin{pmatrix} A & -B \\ B & A \end{pmatrix} \mid A^t A + B^t B = I_n, A^t B = B^t A, A, B \in \mathbb{R}^{(n,n)} \right\}.$$

Let \mathfrak{k} be the Lie algebra of K . Then the Lie algebra \mathfrak{g} of G has a Cartan decomposition $\mathfrak{g} = \mathfrak{k} \oplus \mathfrak{p}$, where

$$\begin{aligned} \mathfrak{g} &= \left\{ \begin{pmatrix} X_1 & X_2 \\ X_3 & -{}^t X_1 \end{pmatrix} \mid X_1, X_2, X_3 \in \mathbb{R}^{(n,n)}, X_2 = {}^t X_2, X_3 = {}^t X_3 \right\}, \\ \mathfrak{k} &= \left\{ \begin{pmatrix} X & -Y \\ Y & X \end{pmatrix} \in \mathbb{R}^{(2n,2n)} \mid {}^t X + X = 0, Y = {}^t Y \right\}, \\ \mathfrak{p} &= \left\{ \begin{pmatrix} X & Y \\ Y & -X \end{pmatrix} \mid X = {}^t X, Y = {}^t Y, X, Y \in \mathbb{R}^{(n,n)} \right\}. \end{aligned}$$

The subspace \mathfrak{p} of \mathfrak{g} may be regarded as the tangent space of \mathbb{H}_n at iI_n . The adjoint representation of G on \mathfrak{g} induces the action of K on \mathfrak{p} given by

$$k \cdot Z = kZ{}^t k, \quad k \in K, Z \in \mathfrak{p}. \quad (2.3)$$

Let T_n be the vector space of $n \times n$ symmetric complex matrices. We let $\Psi : \mathfrak{p} \rightarrow T_n$ be the map defined by

$$\Psi \left(\begin{pmatrix} X & Y \\ Y & -X \end{pmatrix} \right) = X + iY, \quad \begin{pmatrix} X & Y \\ Y & -X \end{pmatrix} \in \mathfrak{p}. \quad (2.4)$$

We let $\delta : K \rightarrow U(n)$ be the isomorphism defined by

$$\delta \left(\begin{pmatrix} A & -B \\ B & A \end{pmatrix} \right) = A + iB, \quad \begin{pmatrix} A & -B \\ B & A \end{pmatrix} \in K, \quad (2.5)$$

where $U(n)$ denotes the unitary group of degree n . We identify \mathfrak{p} (resp. K) with T_n (resp. $U(n)$) through the map Ψ (resp. δ). We consider the action of $U(n)$ on T_n defined by

$$h \cdot \omega = h\omega{}^t h, \quad h \in U(n), \omega \in T_n. \quad (2.6)$$

Then the adjoint action (2.3) of K on \mathfrak{p} is compatible with the action (2.6) of $U(n)$ on T_n through the map Ψ . Precisely for any $k \in K$ and $Z \in \mathfrak{p}$, we get

$$\Psi(k Z {}^t k) = \delta(k) \Psi(Z) {}^t \delta(k). \quad (2.7)$$

The action (2.6) induces the action of $U(n)$ on the polynomial algebra $\text{Pol}(T_n)$ consisting of polynomials on T_n . We denote by $\text{Pol}(T_n)^{U(n)}$ the subalgebra of $\text{Pol}(T_n)$ consisting of polynomials invariant under the action of $U(n)$. Then we have the so-called Helgason map

$$\Theta_n : \text{Pol}(T_n)^{U(n)} \longrightarrow \mathbb{D}(\mathbb{H}_n) \quad (2.8)$$

of $\text{Pol}(T_n)^{U(n)}$ onto the algebra $\mathbb{D}(\mathbb{H}_n)$ of differential operators on \mathbb{H}_n invariant under the action (1.1) of G . The map Θ_n is a canonical linear bijection but is not an algebra isomorphism. The map Θ_n is described explicitly as follows. We put $N = n(n+1)$. Let $\{\xi_\alpha \mid 1 \leq \alpha \leq N\}$ be a basis of a real vector space \mathfrak{p} . If $P \in \text{Pol}(\mathfrak{p})^K$, then

$$\left(\Theta_n(P)f \right)(gK) = \left[P \left(\frac{\partial}{\partial t_\alpha} \right) f \left(g \exp \left(\sum_{\alpha=1}^N t_\alpha \xi_\alpha \right) K \right) \right]_{(t_\alpha)=0}, \quad (2.9)$$

where $f \in C^\infty(\mathbb{H}_n)$. We refer to [10, 11] for more detail. In general, it is hard to express $\Phi(P)$ explicitly for a polynomial $P \in \text{Pol}(\mathfrak{p})^K$.

According to the work of Harish-Chandra [8, 9], the algebra $\mathbb{D}(\mathbb{H}_n)$ is generated by n algebraically independent generators and is isomorphic to the commutative algebra $\mathbb{C}[x_1, \dots, x_n]$ with n indeterminates. We note that n is the real rank of G . Let $\mathfrak{g}_{\mathbb{C}}$ be the complexification of \mathfrak{g} . It is known that $\mathbb{D}(\mathbb{H}_n)$ is isomorphic to the center of the universal enveloping algebra of $\mathfrak{g}_{\mathbb{C}}$.

Using a classical invariant theory (cf. [12, 21]), we can show that $\text{Pol}(T_n)^{U(n)}$ is generated by the following algebraically independent polynomials

$$q_j(\omega) = \text{tr} \left((\omega \bar{\omega})^j \right), \quad \omega \in T_n, \quad j = 1, 2, \dots, n. \quad (2.10)$$

For each j with $1 \leq j \leq n$, the image $\Theta_n(q_j)$ of q_j is an invariant differential operator on \mathbb{H}_n of degree $2j$. The algebra $\mathbb{D}(\mathbb{H}_n)$ is generated by n algebraically independent generators $\Theta_n(q_1), \Theta_n(q_2), \dots, \Theta_n(q_n)$. In particular,

$$\Theta_n(q_1) = c_1 \text{tr} \left(Y {}^t \left(Y \frac{\partial}{\partial \bar{\Omega}} \right) \frac{\partial}{\partial \Omega} \right) \quad \text{for some constant } c_1. \quad (2.11)$$

We observe that if we take $\omega = x + iy \in T_n$ with real x, y , then $q_1(\omega) = q_1(x, y) = \text{tr}(x^2 + y^2)$ and

$$q_2(\omega) = q_2(x, y) = \operatorname{tr}\left((x^2 + y^2)^2 + 2x(xy - yx)y\right).$$

It is a natural question to express the images $\Theta_n(q_j)$ explicitly for $j = 2, 3, \dots, n$. We hope that the images $\Theta_n(q_j)$ for $j = 2, 3, \dots, n$ are expressed in the form of the *trace*.

H. Maass [15] found explicit algebraically independent generators of $\mathbb{D}(\mathbb{H}_n)$. G. Shimura [18] found canonically defined algebraically independent generators of $\mathbb{D}(\mathbb{H}_n)$.

Example 2.1. We consider the case $n = 1$. The algebra $\operatorname{Pol}(T_1)^{U(1)}$ is generated by the polynomial

$$q(\omega) = \omega \bar{\omega}, \quad \omega = x + iy \in \mathbb{C} \text{ with } x, y \text{ real.}$$

Using Formula (2.9), we get

$$\Theta_1(q) = 4y^2 \left(\frac{\partial^2}{\partial x^2} + \frac{\partial^2}{\partial y^2} \right).$$

Therefore $\mathbb{D}(\mathbb{H}_1) = \mathbb{C}[\Theta_1(q)]$.

Example 2.2. We consider the case $n = 2$. The algebra $\operatorname{Pol}(T_2)^{U(2)}$ is generated by the polynomial

$$q_1(\omega) = \operatorname{tr}(\omega \bar{\omega}), \quad q_2(\omega) = \operatorname{tr}\left((\omega \bar{\omega})^2\right), \quad \omega \in T_2.$$

Using Formula (2.9), we may express $\Theta_2(q_1)$ and $\Theta_2(q_2)$ explicitly. $\Theta_2(q_1)$ is expressed by Formula (2.11). The computation of $\Theta_2(q_2)$ might be quite tedious. We leave the detail to the reader. In this case, $\Theta_2(q_2)$ was essentially computed in [5], Proposition 6. Therefore

$$\mathbb{D}(\mathbb{H}_2) = \mathbb{C}[\Theta_2(q_1), \Theta_2(q_2)].$$

In fact, the center of the universal enveloping algebra $\mathscr{U}(\mathfrak{g}_{\mathbb{C}})$ was computed in [5].

3 Invariant Differential Operators on Siegel-Jacobi Space

The stabilizer K^J of G^J at $(iI_n, 0)$ is given by

$$K^J = \left\{ (k, (0, 0; \kappa)) \mid k \in K, \kappa = {}^t\kappa \in \mathbb{R}^{(m,m)} \right\}.$$

Therefore $\mathbb{H}_{n,m} \cong G^J/K^J$ is a homogeneous space of *non-reductive type*. The Lie algebra \mathfrak{g}^J of G^J has a decomposition

$$\mathfrak{g}^J = \mathfrak{k}^J + \mathfrak{p}^J,$$

where

$$\mathfrak{g}^J = \left\{ (Z, (P, Q, R)) \mid Z \in \mathfrak{g}, P, Q \in \mathbb{R}^{(m,n)}, R = {}^tR \in \mathbb{R}^{(m,m)} \right\},$$

$$\mathfrak{k}^J = \left\{ (X, (0, 0, R)) \mid X \in \mathfrak{k}, R = {}^tR \in \mathbb{R}^{(m,m)} \right\},$$

$$\mathfrak{p}^J = \left\{ (Y, (P, Q, 0)) \mid Y \in \mathfrak{p}, P, Q \in \mathbb{R}^{(m,n)} \right\}.$$

Thus the tangent space of the homogeneous space $\mathbb{H}_{n,m}$ at $(iI_n, 0)$ is identified with \mathfrak{p}^J .

If $\alpha = \left(\begin{pmatrix} X_1 & Y_1 \\ Z_1 & -{}^tX_1 \end{pmatrix}, (P_1, Q_1, R_1) \right)$ and $\beta = \left(\begin{pmatrix} X_2 & Y_2 \\ Z_2 & -{}^tX_2 \end{pmatrix}, (P_2, Q_2, R_2) \right)$ are elements of \mathfrak{g}^J , then the Lie bracket $[\alpha, \beta]$ of α and β is given by

$$[\alpha, \beta] = \left(\begin{pmatrix} X^* & Y^* \\ Z^* & -{}^tX^* \end{pmatrix}, (P^*, Q^*, R^*) \right), \quad (3.1)$$

where

$$\begin{aligned} X^* &= X_1X_2 - X_2X_1 + Y_1Z_2 - Y_2Z_1, \\ Y^* &= X_1Y_2 - X_2Y_1 + Y_2{}^tX_1 - Y_1{}^tX_2, \\ Z^* &= Z_1X_2 - Z_2X_1 + {}^tX_2Z_1 - {}^tX_1Z_2, \\ P^* &= P_1X_2 - P_2X_1 + Q_1Z_2 - Q_2Z_1, \\ Q^* &= P_1Y_2 - P_2Y_1 + Q_2{}^tX_1 - Q_1{}^tX_2, \\ R^* &= P_1{}^tQ_2 - P_2{}^tQ_1 + Q_2{}^tP_1 - Q_1{}^tP_2. \end{aligned}$$

We recall that T_n denotes the vector space of all $n \times n$ symmetric complex matrices. For brevity, we put $T_{n,m} := T_n \times \mathbb{C}^{(m,n)}$. We define the real linear map $\Phi : \mathfrak{p}^J \rightarrow T_{n,m}$ by

$$\Phi \left(\begin{pmatrix} X & Y \\ Y & -X \end{pmatrix}, (P, Q, 0) \right) = (X + iY, P + iQ), \quad (3.2)$$

where $\begin{pmatrix} X & Y \\ Y & -X \end{pmatrix} \in \mathfrak{p}$ and $P, Q \in \mathbb{R}^{(m,n)}$.

Let $S(m, \mathbb{R})$ denote the additive group consisting of all $m \times m$ real symmetric matrices. Now we define the isomorphism $\theta : K^J \longrightarrow U(n) \times S(m, \mathbb{R})$ by

$$\theta(h, (0, 0, \kappa)) = (\delta(h), \kappa), \quad h \in K, \kappa \in S(m, \mathbb{R}), \quad (3.3)$$

where $\delta : K \longrightarrow U(n)$ is the map defined by (2.5). Identifying $\mathbb{R}^{(m,n)} \times \mathbb{R}^{(m,n)}$ with $\mathbb{C}^{(m,n)}$, we can identify \mathfrak{p}^J with $T_n \times \mathbb{C}^{(m,n)}$.

Theorem 3.1. *The adjoint representation of K^J on \mathfrak{p}^J is compatible with the natural action of $U(n) \times S(m, \mathbb{R})$ on $T_{n,m}$ defined by*

$$(h, \kappa) \cdot (\omega, z) := (h \omega^t h, z^t h) \quad (3.4)$$

through the maps Φ and θ , where $h \in U(n)$, $\kappa \in S(m, \mathbb{R})$, $(\omega, z) \in T_{n,m}$. Precisely, if $k^J \in K^J$ and $\alpha \in \mathfrak{p}^J$, then we have the following equality

$$\Phi(Ad(k^J)\alpha) = \theta(k^J) \cdot \Phi(\alpha). \quad (3.5)$$

Here we regard the complex vector space $T_{n,m}$ as a real vector space.

The proof of the above theorem can be found in [13].

We now study the algebra $\mathbb{D}(\mathbb{H}_{n,m})$ of all differential operators on $\mathbb{H}_{n,m}$ invariant under the *natural action* (1.2) of G^J . The action (3.4) induces the action of $U(n)$ on the polynomial algebra $\text{Pol}_{n,m} := \text{Pol}(T_{n,m})$. We denote by $\text{Pol}_{n,m}^{U(n)}$ the subalgebra of $\text{Pol}_{n,m}$ consisting of all $U(n)$ -invariants. Similarly the adjoint action of K on \mathfrak{p}^J induces the action of K on the polynomial algebra $\text{Pol}(\mathfrak{p}^J)$. We see that through the identification of \mathfrak{p}^J with $T_{n,m}$, the algebra $\text{Pol}(\mathfrak{p}^J)$ is isomorphic to $\text{Pol}_{n,m}$.

According to Helgason ([11], p. 287), one obtains the Helgason map

$$\Theta_{n,m} : \text{Pol}_{n,m}^{U(n)} \longrightarrow \mathbb{D}(\mathbb{H}_{n,m})$$

of $\text{Pol}_{n,m}^{U(n)}$ onto $\mathbb{D}(\mathbb{H}_{n,m})$ which is a natural linear bijection but is not an algebra isomorphism. The map $\Theta_{n,m}$ is described explicitly as follows. We put $N_\star = n(n+1) + 2mn$. Let $\{\eta_\alpha \mid 1 \leq \alpha \leq N_\star\}$ be a basis of \mathfrak{p}^J . If $P \in \text{Pol}(\mathfrak{p}^J)^K = \text{Pol}_{n,m}^{U(n)}$, then

$$\left(\Theta_{n,m}(P)f \right)(gK^J) = \left[P \left(\frac{\partial}{\partial t_\alpha} \right) f \left(g \exp \left(\sum_{\alpha=1}^{N_\star} t_\alpha \eta_\alpha \right) K^J \right) \right]_{(t_\alpha)=0}, \quad (3.6)$$

where $g \in G^J$ and $f \in C^\infty(\mathbb{H}_{n,m})$. In general, it is hard to express $\Theta_{n,m}(P)$ explicitly for a polynomial $P \in \text{Pol}(\mathfrak{p}^J)^K$.

We propose the following natural problems.

Problem 1. Find a complete list of explicit generators of $\text{Pol}_{n,m}^{U(n)}$.

Problem 2. Find all relations among a set of generators of $\text{Pol}_{n,m}^{U(n)}$.

Problem 3. Find an easy or effective way to express explicitly the images of the above invariant polynomials or generators of $\text{Pol}_{n,m}^{U(n)}$ under the Helgason map $\Theta_{n,m}$.

Problem 4. Decompose $\text{Pol}_{n,m}$ into $U(n)$ -irreducibles.

Problem 5. Find a complete list of explicit generators of the algebra $\mathbb{D}(\mathbb{H}_{n,m})$ or construct explicit G^J -invariant differential operators on $\mathbb{H}_{n,m}$.

Problem 6. Find all relations among a set of generators of $\mathbb{D}(\mathbb{H}_{n,m})$.

Problem 7. Is $\text{Pol}_{n,m}^{U(n)}$ finitely generated ?

Problem 8. Is $\mathbb{D}(\mathbb{H}_{n,m})$ finitely generated ?

Problem 1 and Problem 7 are solved as follows.

Theorem 3.2. $\text{Pol}_{n,m}^{U(n)}$ is generated by

$$\begin{aligned} q_j(\omega, z) &= \text{tr}((\omega \bar{\omega})^{j+1}), \quad 0 \leq j \leq n-1, \\ \alpha_{kp}^{(j)}(\omega, z) &= \text{Re}(z(\bar{\omega}\omega)^j \bar{z})_{kp}, \quad 0 \leq j \leq n-1, \quad 1 \leq k \leq p \leq m, \\ \beta_{lq}^{(j)}(\omega, z) &= \text{Im}(z(\bar{\omega}\omega)^j \bar{z})_{lq}, \quad 0 \leq j \leq n-1, \quad 1 \leq l < q \leq m, \\ f_{kp}^{(j)}(\omega, z) &= \text{Re}(z(\bar{\omega}\omega)^j \bar{\omega}^t z)_{kp}, \quad 0 \leq j \leq n-1, \quad 1 \leq k \leq p \leq m, \\ g_{kp}^{(j)}(\omega, z) &= \text{Im}(z(\bar{\omega}\omega)^j \bar{\omega}^t z)_{kp}, \quad 0 \leq j \leq n-1, \quad 1 \leq k \leq p \leq m, \end{aligned}$$

where $\omega \in T_n$ and $z \in \mathbb{C}^{(m,n)}$.

The proof of Theorem 3.2 can be found in [13]. Here we will not describe the solution of Problem 2 because it is very complicated. The solution of Problem 2 will appear in another paper in the near future.

4 Examples of Explicit G^J -Invariant Differential Operators

In this section we give examples of explicit G^J -invariant differential operators on the Siegel-Jacobi space $\mathbb{H}_{n,m}$.

For $g = (M, (\lambda, \mu; \kappa)) \in G^J$ with $M = \begin{pmatrix} A & B \\ C & D \end{pmatrix} \in Sp(n, \mathbb{R})$ and $(\Omega, Z) \in \mathbb{H}_{n,m}$, we set

$$\begin{aligned} \Omega &= X + iY, & X &= (x_{\mu\nu}), & Y &= (y_{\mu\nu}) \text{ real,} \\ \Omega_* &= M \cdot \Omega = X_* + iY_*, & X_*, Y_* &\text{ real,} \\ Z_* &= (Z + \lambda\Omega + \mu)(C\Omega + D)^{-1} = U_* + iV_*, & U_*, V_* &\text{ real.} \end{aligned}$$

For a coordinate $(\Omega, Z) \in \mathbb{H}_{n,m}$ with $\Omega = (\omega_{\mu\nu})$ and $Z = (z_{kl})$, we put $d\Omega, d\bar{\Omega}, \frac{\partial}{\partial\Omega}, \frac{\partial}{\partial\bar{\Omega}}$ as before and set

$$\begin{aligned} Z &= U + iV, & U &= (u_{kl}), & V &= (v_{kl}) \text{ real,} \\ dZ &= (dz_{kl}), & d\bar{Z} &= (d\bar{z}_{kl}), \\ \frac{\partial}{\partial Z} &= \begin{pmatrix} \frac{\partial}{\partial z_{11}} & \cdots & \frac{\partial}{\partial z_{m1}} \\ \vdots & \ddots & \vdots \\ \frac{\partial}{\partial z_{1n}} & \cdots & \frac{\partial}{\partial z_{mn}} \end{pmatrix}, & \frac{\partial}{\partial \bar{Z}} &= \begin{pmatrix} \frac{\partial}{\partial \bar{z}_{11}} & \cdots & \frac{\partial}{\partial \bar{z}_{m1}} \\ \vdots & \ddots & \vdots \\ \frac{\partial}{\partial \bar{z}_{1n}} & \cdots & \frac{\partial}{\partial \bar{z}_{mn}} \end{pmatrix}. \end{aligned}$$

The author [29] proved that the following differential operators \mathbb{M}_1 and \mathbb{M}_2 on $\mathbb{H}_{n,m}$ defined by

$$\mathbb{M}_1 = \text{tr} \left(Y \frac{\partial}{\partial Z} {}^t \left(\frac{\partial}{\partial \bar{Z}} \right) \right) \quad (4.1)$$

and

$$\begin{aligned} \mathbb{M}_2 &= \text{tr} \left(Y {}^t \left(Y \frac{\partial}{\partial \bar{\Omega}} \right) \frac{\partial}{\partial \Omega} \right) + \text{tr} \left(V Y^{-1} {}^t V \left(Y \frac{\partial}{\partial \bar{Z}} \right) \frac{\partial}{\partial Z} \right) \\ &\quad + \text{tr} \left(V {}^t \left(Y \frac{\partial}{\partial \bar{\Omega}} \right) \frac{\partial}{\partial Z} \right) + \text{tr} \left({}^t V \left(Y \frac{\partial}{\partial \bar{Z}} \right) \frac{\partial}{\partial \Omega} \right) \end{aligned} \quad (4.2)$$

are invariant under the action (1.2) of G^J .

The authors [13] proved that the following differential operator \mathbb{K} on $\mathbb{H}_{n,m}$ of degree $2n$ defined by

$$\mathbb{M}_3 = \det(Y) \det \left(\frac{\partial}{\partial Z} {}^t \left(\frac{\partial}{\partial \bar{Z}} \right) \right) \quad (4.3)$$

is invariant under the action (1.2) of G^J . Furthermore the authors [13] proved that the following matrix-valued differential operator \mathbb{T} on $\mathbb{H}_{n,m}$ defined by

$$\mathbb{T} = {}^t \left(\frac{\partial}{\partial \bar{Z}} \right) Y \frac{\partial}{\partial Z} \quad (4.4)$$

and the following differential operators

$$\mathbb{T}_{kl} = \sum_{i,j=1}^n y_{ij} \frac{\partial^2}{\partial \bar{z}_{ki} \partial z_{lj}}, \quad 1 \leq k, l \leq m \quad (4.5)$$

are invariant under the action (1.2) of G^J .

We see that

$$\mathbb{M}_* = [\mathbb{M}_1, \mathbb{M}_2] = \mathbb{M}_1 \mathbb{M}_2 - \mathbb{M}_2 \mathbb{M}_1$$

is an invariant differential operator of degree three on $\mathbb{H}_{n,m}$ and

$$\mathbb{P}_{kl} = [\mathbb{M}_3, \mathbb{T}_{kl}] = \mathbb{M}_3 \mathbb{T}_{kl} - \mathbb{T}_{kl} \mathbb{M}_3, \quad 1 \leq k, l \leq m$$

is an invariant differential operator of degree $2n + 1$ on $\mathbb{H}_{n,m}$.

The author [29] proved that for any two positive real numbers A and B ,

$$\begin{aligned} ds_{n,m;A,B}^2 = & A \operatorname{tr} \left(Y^{-1} d\Omega Y^{-1} d\bar{\Omega} \right) \\ & + B \left\{ \operatorname{tr} \left(Y^{-1} {}^t V V Y^{-1} d\Omega Y^{-1} d\bar{\Omega} \right) + \operatorname{tr} \left(Y^{-1} {}^t (dZ) d\bar{Z} \right) \right. \\ & \left. - \operatorname{tr} \left(V Y^{-1} d\Omega Y^{-1} {}^t (d\bar{Z}) \right) - \operatorname{tr} \left(V Y^{-1} d\bar{\Omega} Y^{-1} {}^t (dZ) \right) \right\} \end{aligned}$$

is a Riemannian metric on $\mathbb{H}_{n,m}$ which is invariant under the action (1.2) of G^J . In fact, $ds_{n,m;A,B}^2$ is a Kähler metric of $\mathbb{H}_{n,m}$. The author [29] proved that for any two positive real numbers A and B , the following differential operator

$$\Delta_{n,m;A,B} = \frac{4}{A} \mathbb{M}_2 + \frac{4}{B} \mathbb{M}_1 \quad (4.6)$$

is the Laplacian of the G^J -invariant Riemannian metric $ds_{n,m;A,B}^2$.

We set, for an integer k with $1 \leq k \leq m$,

$$\frac{\partial}{\partial Z_k} = {}^t \left(\frac{\partial}{\partial z_{1k}}, \dots, \frac{\partial}{\partial z_{nk}} \right)$$

and

$$Y_{+,k} := \frac{\partial}{\partial Z_k}, \quad Y_{-,k} := \frac{\partial}{\partial \bar{Z}_k} Y.$$

We define

$$\begin{aligned}
Y_+ &:= \frac{\partial}{\partial \bar{Z}}, & Y_- &:= {}^t \left(\frac{\partial}{\partial \bar{Z}} \right) Y, \\
X_+ &:= 2i \frac{\partial}{\partial \Omega} + i Y^{-1} {}^t V \frac{\partial}{\partial Z} + {}^t \left(i Y^{-1} {}^t V \left(\frac{\partial}{\partial Z} \right) \right), \\
X_- &:= {}^t Y_- {}^t (Y \bar{Y}_+), \\
\tilde{K} &:= 2i Y \frac{\partial}{\partial \Omega} + i {}^t V \left(\frac{\partial}{\partial \bar{Z}} \right) + i \left(Y^{-1} {}^t V \left(\frac{\partial}{\partial Z} \right) Y \right),
\end{aligned}$$

and

$$\tilde{\Lambda} := 2i Y \frac{\partial}{\partial \Omega} + i {}^t V \left(\frac{\partial}{\partial \bar{Z}} \right) + i \left(Y^{-1} {}^t V \left(\frac{\partial}{\partial Z} \right) Y \right).$$

Following H. Maass [15] (cf. (2.18)–(2.20)), we put

$$\tilde{A}^{(1)} = \tilde{\Lambda} \tilde{K} + \frac{n+1}{2} \tilde{K}$$

and define $\tilde{A}^{(j)}$ ($j = 2, 3, \dots, n$) recursively by

$$\begin{aligned}
\tilde{A}^{(j)} &= \tilde{A}^{(1)} \tilde{A}^{(j-1)} - \frac{n+1}{2} \tilde{\Lambda} \tilde{A}^{(j-1)} + \frac{1}{2} \tilde{\Lambda} \operatorname{tr}(\tilde{A}^{(j-1)}) \\
&\quad + \frac{1}{2} (\Omega - \bar{\Omega}) {}^t \left\{ (\Omega - \bar{\Omega})^{-1} {}^t \left({}^t \tilde{\Lambda} {}^t \tilde{A}^{(j-1)} \right) \right\}.
\end{aligned}$$

For any positive integers j, k, l with $1 \leq j \leq n$, $1 \leq k, l \leq m$, we define

$$\begin{aligned}
\tilde{H}_j &:= \operatorname{tr}(\tilde{A}^{(j)}), & T_{k,l} &:= \operatorname{tr} \left({}^t Y_{-,k} {}^t Y_{+,l} \tilde{A}^{(j)} \right), \\
U_{k,l} &:= \operatorname{tr} ({}^t Y_{-,k} Y_{-,l} X_+), & V_{k,l} &:= \operatorname{tr} (Y_{+,k} {}^t Y_{+,l} X_-).
\end{aligned}$$

J. Yang and L. Yin [32] showed that \tilde{H}_j , $T_{k,l}$, $U_{k,l}$ and $V_{k,l}$ are invariant under the action (1.2) of G^J .

5 The Partial Cayley Transform

In this section we discuss a notion of the partial Cayley transform and give examples of explicit G^J -invariant differential operators on the Siegel-Jacobi disk.

Let

$$\mathbb{D}_n = \left\{ W \in \mathbb{C}^{(n,n)} \mid W = {}^t W, I_n - \bar{W}W > 0 \right\}$$

be the generalized unit disk.

For brevity, we write $\mathbb{D}_{n,m} := \mathbb{D}_n \times \mathbb{C}^{(m,n)}$. This homogeneous space $\mathbb{D}_{n,m}$ is called the *Siegel-Jacobi disk* of degree n and index m . For a coordinate $(W, \eta) \in \mathbb{D}_{n,m}$ with $W = (w_{\mu\nu}) \in \mathbb{D}_n$ and $\eta = (\eta_{kl}) \in \mathbb{C}^{(m,n)}$, we put

$$\begin{aligned} dW &= (dw_{\mu\nu}), & d\bar{W} &= (d\bar{w}_{\mu\nu}), \\ d\eta &= (d\eta_{kl}), & d\bar{\eta} &= (d\bar{\eta}_{kl}) \end{aligned}$$

and

$$\begin{aligned} \frac{\partial}{\partial W} &= \left(\frac{1 + \delta_{\mu\nu}}{2} \frac{\partial}{\partial w_{\mu\nu}} \right), & \frac{\partial}{\partial \bar{W}} &= \left(\frac{1 + \delta_{\mu\nu}}{2} \frac{\partial}{\partial \bar{w}_{\mu\nu}} \right), \\ \frac{\partial}{\partial \eta} &= \begin{pmatrix} \frac{\partial}{\partial \eta_{11}} & \cdots & \frac{\partial}{\partial \eta_{m1}} \\ \vdots & \ddots & \vdots \\ \frac{\partial}{\partial \eta_{1n}} & \cdots & \frac{\partial}{\partial \eta_{mn}} \end{pmatrix}, & \frac{\partial}{\partial \bar{\eta}} &= \begin{pmatrix} \frac{\partial}{\partial \bar{\eta}_{11}} & \cdots & \frac{\partial}{\partial \bar{\eta}_{m1}} \\ \vdots & \ddots & \vdots \\ \frac{\partial}{\partial \bar{\eta}_{1n}} & \cdots & \frac{\partial}{\partial \bar{\eta}_{mn}} \end{pmatrix}. \end{aligned}$$

We can identify an element $g = (M, (\lambda, \mu; \kappa))$ of G^J , $M = \begin{pmatrix} A & B \\ C & D \end{pmatrix} \in Sp(n, \mathbb{R})$ with the element

$$\begin{pmatrix} A & 0 & B & A^t \mu - B^t \lambda \\ \lambda & I_m & \mu & \kappa \\ C & 0 & D & C^t \mu - D^t \lambda \\ 0 & 0 & 0 & I_m \end{pmatrix}$$

of $Sp(m+n, \mathbb{R})$.

We set

$$T_* = \frac{1}{\sqrt{2}} \begin{pmatrix} I_{m+n} & I_{m+n} \\ iI_{m+n} & -iI_{m+n} \end{pmatrix}.$$

We now consider the group G_*^J defined by

$$G_*^J := T_*^{-1} G^J T_*.$$

If $g = (M, (\lambda, \mu; \kappa)) \in G^J$ with $M = \begin{pmatrix} A & B \\ C & D \end{pmatrix} \in Sp(n, \mathbb{R})$, then $T_*^{-1} g T_*$ is given by

$$T_*^{-1} g T_* = \begin{pmatrix} P_* & Q_* \\ Q_* & P_* \end{pmatrix}, \quad (5.1)$$

where

$$\begin{aligned} P_* &= \begin{pmatrix} P & \frac{1}{2} \{Q^t(\lambda + i\mu) - P^t(\lambda - i\mu)\} \\ \frac{1}{2}(\lambda + i\mu) & I_h + i\frac{\kappa}{2} \end{pmatrix}, \\ Q_* &= \begin{pmatrix} Q & \frac{1}{2} \{P^t(\lambda - i\mu) - Q^t(\lambda + i\mu)\} \\ \frac{1}{2}(\lambda - i\mu) & -i\frac{\kappa}{2} \end{pmatrix}, \end{aligned}$$

and P, Q are given by the formulas

$$P = \frac{1}{2} \{(A + D) + i(B - C)\} \quad (5.2)$$

and

$$Q = \frac{1}{2} \{(A - D) - i(B + C)\}. \quad (5.3)$$

From now on, we write

$$\left(\left(\begin{array}{cc} P & Q \\ Q & P \end{array} \right), \left(\frac{1}{2}(\lambda + i\mu), \frac{1}{2}(\lambda - i\mu); -i\frac{\kappa}{2} \right) \right) := \left(\begin{array}{cc} P_* & Q_* \\ Q_* & P_* \end{array} \right).$$

In other words, we have the relation

$$T_*^{-1} \left(\left(\begin{array}{cc} A & B \\ C & D \end{array} \right), (\lambda, \mu; \kappa) \right) T_* = \left(\left(\begin{array}{cc} P & Q \\ Q & P \end{array} \right), \left(\frac{1}{2}(\lambda + i\mu), \frac{1}{2}(\lambda - i\mu); -i\frac{\kappa}{2} \right) \right).$$

Let

$$H_{\mathbb{C}}^{(n,m)} := \left\{ (\xi, \eta; \zeta) \mid \xi, \eta \in \mathbb{C}^{(m,n)}, \zeta \in \mathbb{C}^{(m,m)}, \zeta + \eta^t \xi \text{ symmetric} \right\}$$

be the complex Heisenberg group endowed with the following multiplication

$$(\xi, \eta; \zeta) \circ (\xi', \eta'; \zeta') := (\xi + \xi', \eta + \eta'; \zeta + \zeta' + \xi^t \eta' - \eta^t \xi').$$

We define the semidirect product

$$SL(2n, \mathbb{C}) \ltimes H_{\mathbb{C}}^{(n,m)}$$

endowed with the following multiplication

$$\begin{aligned} & \left(\left(\begin{array}{cc} P & Q \\ R & S \end{array} \right), (\xi, \eta; \zeta) \right) \cdot \left(\left(\begin{array}{cc} P' & Q' \\ R' & S' \end{array} \right), (\xi', \eta'; \zeta') \right) \\ &= \left(\left(\begin{array}{cc} P & Q \\ R & S \end{array} \right) \left(\begin{array}{cc} P' & Q' \\ R' & S' \end{array} \right), (\tilde{\xi} + \xi', \tilde{\eta} + \eta'; \zeta + \zeta' + \tilde{\xi}^t \eta' - \tilde{\eta}^t \xi') \right), \end{aligned}$$

where $\tilde{\xi} = \xi P' + \eta R'$ and $\tilde{\eta} = \xi Q' + \eta S'$.

If we identify $H_{\mathbb{R}}^{(n,m)}$ with the subgroup

$$\left\{ (\xi, \bar{\xi}; i\kappa) \mid \xi \in \mathbb{C}^{(m,n)}, \kappa \in \mathbb{R}^{(m,m)} \right\}$$

of $H_{\mathbb{C}}^{(n,m)}$, we have the following inclusion

$$G_*^J \subset SU(n, n) \ltimes H_{\mathbb{R}}^{(n,m)} \subset SL(2n, \mathbb{C}) \ltimes H_{\mathbb{C}}^{(n,m)}.$$

We define the mapping $\Theta : G^J \rightarrow G_*^J$ by

$$\Theta \left(\begin{pmatrix} A & B \\ C & D \end{pmatrix}, (\lambda, \mu; \kappa) \right) = \left(\begin{pmatrix} P & Q \\ \bar{Q} & \bar{P} \end{pmatrix}, \left(\frac{1}{2}(\lambda + i\mu), \frac{1}{2}(\lambda - i\mu); -i\frac{\kappa}{2} \right) \right), \quad (5.4)$$

where P and Q are given by (5.2) and (5.3). We can see that if $g_1, g_2 \in G^J$, then $\Theta(g_1 g_2) = \Theta(g_1) \Theta(g_2)$.

According to [26, p. 250], G_*^J is of the Harish-Chandra type (cf. [17, p. 118]). Let

$$g_* = \left(\begin{pmatrix} P & Q \\ \bar{Q} & \bar{P} \end{pmatrix}, (\lambda, \mu; \kappa) \right)$$

be an element of G_*^J . Since the Harish-Chandra decomposition of an element $\begin{pmatrix} P & Q \\ R & S \end{pmatrix}$ in $SU(n, n)$ is given by

$$\begin{pmatrix} P & Q \\ R & S \end{pmatrix} = \begin{pmatrix} I_n & QS^{-1} \\ 0 & I_n \end{pmatrix} \begin{pmatrix} P - QS^{-1}R & 0 \\ 0 & S \end{pmatrix} \begin{pmatrix} I_n & 0 \\ S^{-1}R & I_n \end{pmatrix},$$

the P_*^+ -component of the following element

$$g_* \cdot \left(\begin{pmatrix} I_n & W \\ 0 & I_n \end{pmatrix}, (0, \eta; 0) \right), \quad W \in \mathbb{D}_n$$

of $SL(2n, \mathbb{C}) \times H_{\mathbb{C}}^{(n, m)}$ is given by

$$\left(\begin{pmatrix} I_n & (PW + Q)(\bar{Q}W + \bar{P})^{-1} \\ 0 & I_n \end{pmatrix}, (0, (\eta + \lambda W + \mu)(\bar{Q}W + \bar{P})^{-1}; 0) \right). \quad (5.5)$$

We can identify $\mathbb{D}_{n, m}$ with the subset

$$\left\{ \left(\begin{pmatrix} I_n & W \\ 0 & I_n \end{pmatrix}, (0, \eta; 0) \right) \mid W \in \mathbb{D}_n, \eta \in \mathbb{C}^{(m, n)} \right\}$$

of the complexification of G_*^J . Indeed, $\mathbb{D}_{n, m}$ is embedded into P_*^+ given by

$$P_*^+ = \left\{ \left(\begin{pmatrix} I_n & W \\ 0 & I_n \end{pmatrix}, (0, \eta; 0) \right) \mid W = {}^t W \in \mathbb{C}^{(n, n)}, \eta \in \mathbb{C}^{(m, n)} \right\}.$$

This is a generalization of the Harish-Chandra embedding (cf. [17, p. 119]). Then we get the *natural transitive action* of G_*^J on $\mathbb{D}_{n, m}$ defined by

$$\begin{aligned} & \left(\begin{pmatrix} P & Q \\ \bar{Q} & \bar{P} \end{pmatrix}, (\xi, \bar{\xi}; i\kappa) \right) \cdot (W, \eta) \\ &= \left((PW + Q)(\bar{Q}W + \bar{P})^{-1}, (\eta + \xi W + \bar{\xi})(\bar{Q}W + \bar{P})^{-1} \right), \end{aligned} \quad (5.6)$$

where $\begin{pmatrix} P & Q \\ \bar{Q} & \bar{P} \end{pmatrix} \in G_*$, $\xi \in \mathbb{C}^{(m,n)}$, $\kappa \in \mathbb{R}^{(m,m)}$ and $(W, \eta) \in \mathbb{D}_{n,m}$.

The author [30] proved that the action (1.2) of G^J on $\mathbb{H}_{n,m}$ is compatible with the action (5.6) of G_*^J on $\mathbb{D}_{n,m}$ through the *partial Cayley transform* $\Psi : \mathbb{D}_{n,m} \rightarrow \mathbb{H}_{n,m}$ defined by

$$\Psi(W, \eta) := \left(i(I_n + W)(I_n - W)^{-1}, 2i\eta(I_n - W)^{-1} \right).$$

In other words, if $g_0 \in G^J$ and $(W, \eta) \in \mathbb{D}_{n,m}$,

$$g_0 \cdot \Psi(W, \eta) = \Psi(g_* \cdot (W, \eta)),$$

where $g_* = T_*^{-1}g_0T_*$. Ψ is a biholomorphic mapping of $\mathbb{D}_{n,m}$ onto $\mathbb{H}_{n,m}$ which gives the partially bounded realization of $\mathbb{H}_{n,m}$ by $\mathbb{D}_{n,m}$. The inverse of Ψ is

$$\Psi^{-1}(\Omega, Z) = \left((\Omega - iI_n)(\Omega + iI_n)^{-1}, Z(\Omega + iI_n)^{-1} \right).$$

The author [31] proved that for any two positive real numbers A and B , the following metric $d\tilde{s}_{n,m;A,B}^2$ defined by

$$\begin{aligned} d\tilde{s}_{\mathbb{D}_{n,m};A,B}^2 = & 4A \operatorname{tr} \left((I_n - W\bar{W})^{-1} dW (I_n - \bar{W}W)^{-1} d\bar{W} \right) \\ & + 4B \left\{ \operatorname{tr} \left((I_n - W\bar{W})^{-1} {}^t(d\eta) \beta \right) \right. \\ & + \operatorname{tr} \left((\eta\bar{W} - \bar{\eta})(I_n - W\bar{W})^{-1} dW (I_n - \bar{W}W)^{-1} {}^t(d\bar{\eta}) \right) \\ & + \operatorname{tr} \left((\bar{\eta}W - \eta)(I_n - \bar{W}W)^{-1} d\bar{W} (I_n - W\bar{W})^{-1} {}^t(d\eta) \right) \\ & - \operatorname{tr} \left((I_n - W\bar{W})^{-1} {}^t\eta\eta (I_n - \bar{W}W)^{-1} \bar{W} dW (I_n - \bar{W}W)^{-1} d\bar{W} \right) \\ & - \operatorname{tr} \left(W (I_n - \bar{W}W)^{-1} {}^t\bar{\eta}\bar{\eta} (I_n - W\bar{W})^{-1} dW (I_n - \bar{W}W)^{-1} d\bar{W} \right) \\ & + \operatorname{tr} \left((I_n - W\bar{W})^{-1} {}^t\eta\bar{\eta} (I_n - W\bar{W})^{-1} dW (I_n - \bar{W}W)^{-1} d\bar{W} \right) \\ & + \operatorname{tr} \left((I_n - \bar{W}W)^{-1} {}^t\bar{\eta}\eta \bar{W} (I_n - W\bar{W})^{-1} dW (I_n - \bar{W}W)^{-1} d\bar{W} \right) \\ & + \operatorname{tr} \left((I_n - \bar{W}W)^{-1} (I_n - W) (I_n - \bar{W}W)^{-1} {}^t\bar{\eta}\eta (I_n - \bar{W}W)^{-1} \right. \\ & \quad \left. \times (I_n - \bar{W})(I_n - W)^{-1} dW (I_n - \bar{W}W)^{-1} d\bar{W} \right) \\ & \left. - \operatorname{tr} \left((I_n - W\bar{W})^{-1} (I_n - W) (I_n - \bar{W})^{-1} {}^t\bar{\eta}\eta (I_n - W)^{-1} \right. \right. \\ & \quad \left. \left. \times dW (I_n - \bar{W}W)^{-1} d\bar{W} \right) \right\} \end{aligned}$$

is a Riemannian metric on $\mathbb{D}_{n,m}$ which is invariant under the action (5.6) of the Jacobi group G_*^J .

The author [31] proved that the following differential operators \mathbb{S}_1 and \mathbb{S}_2 on $\mathbb{D}_{n,m}$ defined by

$$\mathbb{S}_1 = \sigma \left((I_n - \overline{W}W) \frac{\partial}{\partial \eta} \left(\frac{\partial}{\partial \overline{\eta}} \right) \right)$$

and

$$\begin{aligned} \mathbb{S}_2 = & \operatorname{tr} \left((I_n - W\overline{W}) \left((I_n - W\overline{W}) \frac{\partial}{\partial \overline{W}} \right) \frac{\partial}{\partial W} \right) \\ & + \operatorname{tr} \left({}^t(\eta - \overline{\eta}W) \left(\frac{\partial}{\partial \overline{\eta}} \right) (I_n - \overline{W}W) \frac{\partial}{\partial W} \right) \\ & + \operatorname{tr} \left((\overline{\eta} - \eta\overline{W}) \left((I_n - W\overline{W}) \frac{\partial}{\partial \overline{W}} \right) \frac{\partial}{\partial \eta} \right) \\ & - \operatorname{tr} \left(\eta\overline{W}(I_n - W\overline{W})^{-1} {}^t\eta \left(\frac{\partial}{\partial \overline{\eta}} \right) (I_n - \overline{W}W) \frac{\partial}{\partial \eta} \right) \\ & - \operatorname{tr} \left(\overline{\eta}W(I_n - \overline{W}W)^{-1} {}^t\overline{\eta} \left(\frac{\partial}{\partial \overline{\eta}} \right) (I_n - \overline{W}W) \frac{\partial}{\partial \eta} \right) \\ & + \operatorname{tr} \left(\overline{\eta}(I_n - W\overline{W})^{-1} {}^t\eta \left(\frac{\partial}{\partial \overline{\eta}} \right) (I_n - \overline{W}W) \frac{\partial}{\partial \eta} \right) \\ & + \operatorname{tr} \left(\eta\overline{W}W(I_n - \overline{W}W)^{-1} {}^t\overline{\eta} \left(\frac{\partial}{\partial \overline{\eta}} \right) (I_n - \overline{W}W) \frac{\partial}{\partial \eta} \right) \end{aligned}$$

are invariant under the action (5.6) of G_*^J . The author also proved that

$$\Delta_{\mathbb{D}_{n,m};A,B} := \frac{1}{A} \mathbb{S}_2 + \frac{1}{B} \mathbb{S}_1 \quad (5.7)$$

is the Laplacian of the invariant metric $ds_{\mathbb{D}_{n,m};A,B}^2$ on $\mathbb{D}_{n,m}$ (cf. [31]).

The authors [13] proved that the following differential operator on $\mathbb{D}_{n,m}$ defined by

$$\mathbb{S}_3 = \det(I_n - \overline{W}W) \det \left(\frac{\partial}{\partial \eta} \left(\frac{\partial}{\partial \overline{\eta}} \right) \right)$$

is invariant under the action (5.6) of G_*^J on $\mathbb{D}_{n,m}$. Furthermore the authors [13] proved that the following matrix-valued differential operator on $\mathbb{D}_{n,m}$ defined by

$$\mathbb{J} := \left(\frac{\partial}{\partial \overline{\eta}} \right) (I_n - \overline{W}W) \frac{\partial}{\partial \eta}$$

and each (k, l) -entry \mathbb{J}_{kl} of \mathbb{J} given by

$$\mathbb{J}_{kl} = \sum_{i,j=1}^n \left(\delta_{ij} - \sum_{r=1}^n \bar{w}_{ir} w_{jr} \right) \frac{\partial^2}{\partial \bar{\eta}_{ki} \partial \eta_{lj}}, \quad 1 \leq k, l \leq m$$

are invariant under the action (5.6) of G_*^J on $\mathbb{D}_{n,m}$.

$$\mathbb{S}_* = [\mathbb{S}_1, \mathbb{S}_2] = \mathbb{S}_1 \mathbb{S}_2 - \mathbb{S}_2 \mathbb{S}_1$$

is an invariant differential operator of degree three on $\mathbb{D}_{n,m}$ and

$$\mathbb{Q}_{kl} = [\mathbb{S}_3, \mathbb{J}_{kl}] = \mathbb{S}_3 \mathbb{J}_{kl} - \mathbb{J}_{kl} \mathbb{S}_3, \quad 1 \leq k, l \leq m$$

is an invariant differential operator of degree $2n + 1$ on $\mathbb{D}_{n,m}$.

Indeed it is very complicated and difficult at this moment to express the generators of the algebra of all G_*^J -invariant differential operators on $\mathbb{D}_{n,m}$ explicitly.

6 Invariant Differential Operators on the Siegel-Jacobi Space of Lowest Dimension

We consider the case $n = m = 1$. For a coordinate (w, ξ) in $T_{1,1} = \mathbb{C} \times \mathbb{C}$, we write $w = r + is$, $\xi = \zeta + i\eta \in \mathbb{C}$, r, s, ζ, η real. The author [27] proved that the algebra $\text{Pol}_{1,1}^{U(1)}$ is generated by

$$\begin{aligned} q(w, \xi) &= \frac{1}{4} w \bar{w} = \frac{1}{4} (r^2 + s^2), \\ \alpha(w, \xi) &= \xi \bar{\xi} = \zeta^2 + \eta^2, \\ \phi(w, \xi) &= \frac{1}{2} \text{Re}(\xi^2 \bar{w}) = \frac{1}{2} r(\zeta^2 - \eta^2) + s\zeta\eta, \\ \psi(w, \xi) &= \frac{1}{2} \text{Im}(\xi^2 \bar{w}) = \frac{1}{2} s(\eta^2 - \zeta^2) + r\zeta\eta. \end{aligned}$$

In [27], using Formula (3.6) the author calculated explicitly the images

$$D_1 = \Theta_{1,1}(q), \quad D_2 = \Theta_{1,1}(\alpha), \quad D_3 = \Theta_{1,1}(\phi) \quad \text{and} \quad D_4 = \Theta_{1,1}(\psi)$$

of q, ξ, ϕ and ψ under the Helgason map $\Theta_{1,1}$. We can show that the algebra $\mathbb{D}(\mathbb{H}_{1,1})$ is generated by the following differential operators

$$D_1 = y^2 \left(\frac{\partial^2}{\partial x^2} + \frac{\partial^2}{\partial y^2} \right) + v^2 \left(\frac{\partial^2}{\partial u^2} + \frac{\partial^2}{\partial v^2} \right) + 2yv \left(\frac{\partial^2}{\partial x \partial u} + \frac{\partial^2}{\partial y \partial v} \right),$$

$$D_2 = y \left(\frac{\partial^2}{\partial u^2} + \frac{\partial^2}{\partial v^2} \right),$$

$$D_3 = y^2 \frac{\partial}{\partial y} \left(\frac{\partial^2}{\partial u^2} - \frac{\partial^2}{\partial v^2} \right) - 2y^2 \frac{\partial^3}{\partial x \partial u \partial v} - \left(v \frac{\partial}{\partial v} + 1 \right) D_2$$

and

$$D_4 = y^2 \frac{\partial}{\partial x} \left(\frac{\partial^2}{\partial v^2} - \frac{\partial^2}{\partial u^2} \right) - 2y^2 \frac{\partial^3}{\partial y \partial u \partial v} - v \frac{\partial}{\partial u} D_2,$$

where $\tau = x + iy$ and $z = u + iv$ with real variables x, y, u, v . Moreover, we have

$$D_1 D_2 - D_2 D_1 = 2y^2 \frac{\partial}{\partial y} \left(\frac{\partial^2}{\partial u^2} - \frac{\partial^2}{\partial v^2} \right) - 4y^2 \frac{\partial^3}{\partial x \partial u \partial v} - 2 \left(v \frac{\partial}{\partial v} D_2 + D_2 \right).$$

In particular, the algebra $\mathbb{D}(\mathbb{H}_{1,1})$ is not commutative. We refer to [2, 6, 27] for more detail.

Recently the authors [13] proved the following results.

Theorem 6.3. *We have the following relation*

$$\phi^2 + \psi^2 = q \alpha^2.$$

This relation exhausts all the relations among the generators q, α, ϕ and ψ of $\text{Pol}_{1,1}^{U(1)}$.

Theorem 6.4. *We have the following relations*

- (a) $[D_1, D_2] = 2D_3$
- (b) $[D_1, D_3] = 2D_1 D_2 - 2D_3$
- (c) $[D_2, D_3] = -D_2^2$

- (d) $[D_4, D_1] = 0$
- (e) $[D_4, D_2] = 0$
- (f) $[D_4, D_3] = 0$
- (g) $D_3^2 + D_4^2 = D_2 D_1 D_2$

These seven relations exhaust all the relations among the generators D_1, D_2, D_3 and D_4 of $\mathbb{D}(\mathbb{H}_{1,1})$.

Theorem 6.5. *The action of $U(1)$ on $\text{Pol}_{1,1}^{U(1)}$ is not multiplicity-free.*

Finally we see that for the case when $n = m = 1$, the eight problems proposed in Section 3 are completely solved.

Remark 1. According to Theorem 6.4, we see that D_4 is a generator of the center of $\mathbb{D}(\mathbb{H}_{1,1})$. We observe that the Laplacian

$$\Delta_{1,1;A,B} = \frac{4}{A} D_1 + \frac{4}{B} D_2 \quad (\text{see (4.6)})$$

of $(\mathbb{H}_{1,1}, ds_{1,1;A,B}^2)$ does not belong to the center of $\mathbb{D}(\mathbb{H}_{1,1})$.

Remark 2. When $n = 1$ and m is an arbitrary integer, Conley and Raum [6] found the $2m^2 + m + 1$ explicit generators of $\mathbb{D}(\mathbb{H}_{1,m})$ and the explicit one generator of the center of $\mathbb{D}(\mathbb{H}_{1,m})$. They also found the generators of the center of the universal enveloping algebra of $\mathfrak{U}(\mathfrak{g}^J)$ of the Jacobi Lie algebra \mathfrak{g}^J . The number of generators of the center of $\mathfrak{U}(\mathfrak{g}^J)$ is $1 + \frac{m(m+1)}{2}$.

7 Remarks on Maass-Jacobi Forms

Using G^J -invariant differential operators on the Siegel-Jacobi space, we introduce a notion of Maass-Jacobi forms.

Definition 1. Let

$$\Gamma_{n,m} := Sp(n, \mathbb{Z}) \ltimes H_{\mathbb{Z}}^{(n,m)}$$

be the discrete subgroup of G^J , where

$$H_{\mathbb{Z}}^{(n,m)} = \left\{ (\lambda, \mu; \kappa) \in H_{\mathbb{R}}^{(n,m)} \mid \lambda, \mu, \kappa \text{ are integral} \right\}.$$

A smooth function $f : \mathbb{H}_{n,m} \rightarrow \mathbb{C}$ is called a **Maass-Jacobi form** on $\mathbb{H}_{n,m}$ if f satisfies the following conditions (MJ1)-(MJ3):

- (MJ1) f is invariant under $\Gamma_{n,m}$.

(MJ2) f is an eigenfunction of the Laplacian $\Delta_{n,m;A,B}$ (cf. Formula (4.6)).

(MJ3) f has a polynomial growth, that is, there exist a constant $C > 0$ and a positive integer N such that

$$|f(X + iY, Z)| \leq C |p(Y)|^N \quad \text{as } \det Y \rightarrow \infty,$$

where $p(Y)$ is a polynomial in $Y = (y_{ij})$.

Remark 3. Let \mathbb{D}_* be a commutative subalgebra of $\mathbb{D}(\mathbb{H}_{n,m})$ containing the Laplacian $\Delta_{n,m;A,B}$. We say that a smooth function $f : \mathbb{H}_{n,m} \rightarrow \mathbb{C}$ is a Maass-Jacobi form with respect to \mathbb{D}_* if f satisfies the conditions (MJ1), (MJ2)* and (MJ3): the condition (MJ2)* is given by

(MJ2)* f is an eigenfunction of any invariant differential operator in \mathbb{D}_* .

Remark 4. Erik Balslev [1] developed the spectral theory of $\Delta_{1,1;1,1}$ on $\mathbb{H}_{1,1}$ to prove that the set of all eigenvalues of $\Delta_{1,1;1,1}$ satisfies the Weyl law.

It is natural to propose the following problems.

Problem A: Find all the eigenfunctions of $\Delta_{n,m;A,B}$.

Problem B: Construct Maass-Jacobi forms.

If we find a *nice* eigenfunction ϕ of the Laplacian $\Delta_{n,m;A,B}$, we can construct a Maass-Jacobi form f_ϕ on $\mathbb{H}_{n,m}$ in the usual way defined by

$$f_\phi(\Omega, Z) := \sum_{\gamma \in \Gamma_{n,m}^\infty \setminus \Gamma_{n,m}} \phi(\gamma \cdot (\Omega, Z)),$$

where

$$\Gamma_{n,m}^\infty = \left\{ \left(\begin{pmatrix} A & B \\ C & D \end{pmatrix}, (\lambda, \mu; \kappa) \right) \in \Gamma_{n,m} \mid C = 0 \right\}$$

is a subgroup of $\Gamma_{n,m}$.

We consider the simple case when $n = m = 1$ and $A = B = 1$. A metric $ds_{1,1;1,1}^2$ on $\mathbb{H}_{1,1}$ given by

$$\begin{aligned} ds_{1,1;1,1}^2 &= \frac{y + v^2}{y^3} (dx^2 + dy^2) + \frac{1}{y} (du^2 + dv^2) \\ &\quad - \frac{2v}{y^2} (dx du + dy dv) \end{aligned}$$

is a G^J -invariant Kähler metric on $\mathbb{H}_{1,1}$. Its Laplacian $\Delta_{1,1;1,1}$ is given by

$$\begin{aligned}\Delta_{1,1;1,1} &= y^2 \left(\frac{\partial^2}{\partial x^2} + \frac{\partial^2}{\partial y^2} \right) \\ &\quad + (y + v^2) \left(\frac{\partial^2}{\partial u^2} + \frac{\partial^2}{\partial v^2} \right) \\ &\quad + 2yv \left(\frac{\partial^2}{\partial x \partial u} + \frac{\partial^2}{\partial y \partial v} \right).\end{aligned}$$

We provide some examples of eigenfunctions of $\Delta_{1,1;1,1}$.

(a) $h(x, y) = y^{\frac{1}{2}} K_{s-\frac{1}{2}}(2\pi|a|y) e^{2\pi i a x}$ ($s \in \mathbb{C}$, $a \neq 0$) with eigenvalue $s(s-1)$. Here

$$K_s(z) := \frac{1}{2} \int_0^\infty \exp\left\{-\frac{z}{2}(t+t^{-1})\right\} t^{s-1} dt,$$

where $\operatorname{Re} z > 0$.

- (b) $y^s, y^s x, y^s u$ ($s \in \mathbb{C}$) with eigenvalue $s(s-1)$.
- (c) $y^s v, y^s uv, y^s xv$ with eigenvalue $s(s+1)$.
- (d) x, y, u, v, xv, uv with eigenvalue 0.
- (e) All Maass wave forms.

Let ρ be a rational representation of $GL(n, \mathbb{C})$ on a finite dimensional complex vector space V_ρ . Let $\mathcal{M} \in \mathbb{R}^{(m,m)}$ be a symmetric half-integral semi-positive definite matrix of degree m . Let $C^\infty(\mathbb{H}_{n,m}, V_\rho)$ be the algebra of all C^∞ functions on $\mathbb{H}_{n,m}$ with values in V_ρ . We define the $|\rho, \mathcal{M}$ -slash action of G^J on $C^\infty(\mathbb{H}_{n,m}, V_\rho)$ as follows: If $f \in C^\infty(\mathbb{H}_{n,m}, V_\rho)$,

$$\begin{aligned}& f|_{\rho, \mathcal{M}}[(M, (\lambda, \mu; \kappa))](\Omega, Z) \\ &:= e^{-2\pi i \operatorname{tr}(\mathcal{M}[Z+\lambda\Omega+\mu](C\Omega+D)^{-1}C)} \cdot e^{2\pi i \operatorname{tr}(\mathcal{M}(\lambda\Omega^t\lambda+2\lambda^tZ+\kappa+\mu^t\lambda))} \\ &\quad \times \rho(C\Omega+D)^{-1} f(M \cdot \Omega, (Z+\lambda\Omega+\mu)(C\Omega+D)^{-1}),\end{aligned}$$

where $\begin{pmatrix} A & B \\ C & D \end{pmatrix} \in Sp(n, \mathbb{R})$ and $(\lambda, \mu; \kappa) \in H_{\mathbb{R}}^{(n,m)}$. We recall the Siegel's notation $\alpha[\beta] = {}^t\beta\alpha\beta$ for suitable matrices α and β . We define $\mathbb{D}_{\rho, \mathcal{M}}$ to be the algebra of all differential operators D on $\mathbb{H}_{n,m}$ satisfying the following condition

$$(Df)|_{\rho, \mathcal{M}}[g] = D(f|_{\rho, \mathcal{M}}[g])$$

for all $f \in C^\infty(\mathbb{H}_{n,m}, V_\rho)$ and for all $g \in G^J$. We denote by $\mathcal{Z}_{\rho, \mathcal{M}}$ the center of $\mathbb{D}_{\rho, \mathcal{M}}$.

We define another notion of Maass-Jacobi forms as follows.

Definition 2. A vector-valued smooth function $\phi : \mathbb{H}_{n,m} \rightarrow V_\rho$ is called a Maass-Jacobi form on $\mathbb{H}_{n,m}$ of type ρ and index \mathcal{M} if it satisfies the following conditions $(MJ1)_{\rho,\mathcal{M}}$, $(MJ2)_{\rho,\mathcal{M}}$ and $(MJ3)_{\rho,\mathcal{M}}$:

- $(MJ1)_{\rho,\mathcal{M}}$ $\phi|_{\rho,\mathcal{M}}[\gamma] = \phi$ for all $\gamma \in \Gamma_{n,m}$.
- $(MJ2)_{\rho,\mathcal{M}}$ f is an eigenfunction of all differential operators in the center $\mathcal{Z}_{\rho,\mathcal{M}}$ of $\mathbb{D}_{\rho,\mathcal{M}}$.
- $(MJ3)_{\rho,\mathcal{M}}$ f has a growth condition

$$\phi(\Omega, Z) = O\left(e^{a \det Y} \cdot e^{2\pi \operatorname{tr}(\mathcal{M}[V]Y^{-1})}\right)$$

as $\det Y \rightarrow \infty$ for some $a > 0$.

The case when $n = 1$, $m = 1$ and $\rho = \det^k$ ($k = 0, 1, 2, \dots$) was studied by R. Berndt and R. Schmidt [2], A. Pitale [16] and K. Bringmann and O. Richter [4]. The case when $n = 1$, $m = \text{arbitrary}$ and $\rho = \det^k$ ($k = 1, 2, \dots$) was investigated by C. Conley and M. Raum [6]. In [6] the authors proved that the center $\mathcal{Z}_{\det^k, \mathcal{M}}$ of $\mathbb{D}_{\det^k, \mathcal{M}}$ is the polynomial algebra with one generator $\mathcal{C}^{k, \mathcal{M}}$, the so-called *Casimir* operator which is a $|\det^k, \mathcal{M}$ -slash invariant differential operator of degree three for the case when $n = m = 1$ or of degree four for the case when $n = 1$, $m \geq 2$. Bringmann and Richter [4] considered the Poincaré series $\mathcal{P}_{k, \mathcal{M}, s}^{(n,r)}$ (the case when $n = m = 1$) that is a *harmonic* Maass-Jacobi form in the sense of Definition 2 and investigated its Fourier expansion and its Fourier coefficients. Here the *harmonicity* of $\mathcal{P}_{k, \mathcal{M}, s}^{(n,r)}$ means that $\mathcal{C}^{k, \mathcal{M}} \mathcal{P}_{k, \mathcal{M}, s}^{(n,r)} = 0$, i.e., $\mathcal{P}_{k, \mathcal{M}, s}^{(n,r)}$ is an eigenfunction of $\mathcal{C}^{k, \mathcal{M}}$ with zero eigenvalue. Conley and Raum [6] generalized the results in [16] and [4] to the case when $n = 1$ and m is arbitrary.

Remark 5. In [3], Bringmann, Conley and Richter proved that the center of the algebra of differential operators invariant under the action of the Jacobi group over a complex quadratic field is generated by two Casimir operators of degree three. They also introduce an analogue of Kohnen's plus space for modular forms of half-integral weight over $K = \mathbb{Q}(i)$, and provide a lift from it to the space of Jacobi forms over K .

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