

A PLANCHEREL FORMULA FOR IDYLLIC NILPOTENT LIE GROUPS⁽¹⁾

BY

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ABSTRACT. A procedure is developed which can be used to compute the Plancherel measure for a certain class of nilpotent Lie groups, including the Heisenberg groups, free groups, two-and three-step groups, the nilpotent part of an Iwasawa decomposition of the R-split form of the classical simple groups A_p , C_l , G_2 .

Let G be a connected, simply connected nilpotent Lie group. The Plancherel formula for G can be expressed in terms of Plancherel measure of a normal subgroup N and projective Plancherel measures of certain subgroups of G/N . To get an explicit measure for G , we need an explicit formula for (1) the disintegration of Plancherel measure of N under the action of G on \hat{N} , and (2) projective Plancherel measures of G_γ/N , where G_γ is the stability subgroup at γ in \hat{N} . When both N and G_γ/N are abelian, the measures (1) and (2) are obtained as special cases of more general problems. These measures combine into Plancherel measure for G .

0. Introduction. For a connected, simply connected, real nilpotent Lie group G , Dixmier [8], Kirillov [12], [13] and Pukařszky [19] have shown that the generic representations $\pi \in \hat{G}$ can be parametrized by a Zariski-open subset of a finite-dimensional real vector space \mathbb{R}^k , and that Plancherel measure for G (see [7], [18], [22]), μ_G , is then a rational function times Lebesgue measure on $\mathbb{R}^k - R(\nu) d\nu$. The main result of this paper is a technique for computing the rational function $R(\nu)$ in terms of the structure constants of the Lie algebra of G .

Kleppner and Lipsman's [14], [15] Plancherel formulation of the Mackey machine for expressing \hat{G} in terms of \hat{N} and irreducible projective representations of certain subgroups of G/N (the little groups), for $N < G$, is used to compute μ_G for a certain class of nilpotent Lie groups G . The procedure obtained for computing μ_G is explicit and can be carried out without too much trouble if the

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projective measures are reasonable. The method works for those connected, simply connected, nilpotent Lie groups G which have an abelian normal Lie subgroup N such that for μ_N almost all $\gamma \in \hat{N}$, G_γ/N is abelian, where G_γ is the stability subgroup at γ for the action of G on \hat{N} . Such a nilpotent Lie group is called idyllic.

When N is abelian, \hat{N} is \mathfrak{n}' , the dual of the Lie algebra \mathfrak{n} of N , and μ_N is Lebesgue measure on \mathfrak{n}' . The orbit space \hat{N}/G is \mathfrak{n}'/G , the orbit space of the coadjoint representation of G in \mathfrak{n}' . We need an explicit formulation of the disintegration of Lebesgue measure on \mathfrak{n}' into a measure on \mathfrak{n}'/G and measures on the orbits of G in \mathfrak{n}' . When G_γ/N is abelian, the projective Plancherel measure can be computed. $\gamma \in \hat{N}$ extends to an ω_γ -representation of G_γ . When G_γ/N is abelian, the multiplier ω_γ on G_γ/N is the exponential of an alternating bilinear form on G_γ/N .

Let H be a finite-dimensional real vector space, $A : H \times H \rightarrow \mathbb{R}$ an alternating bilinear form on H , and ω_A the multiplier on H defined by $\omega_A(x, y) = e^{iA(x, y)/2}$. In §1, we compute the projective Plancherel measure on the space of irreducible ω_A -representations of H corresponding to a given Haar measure on H .

Let G be a connected, simply connected, nilpotent Lie group with Lie algebra \mathfrak{g} . In §2, we define a particular Haar measure m_G on G and show its invariance under certain types of changes of coordinates on G (Lemma 2.1). Theorem 2.1 gives a formula (2.4) expressing m_G in terms of a specific Haar measure on a certain type of closed subgroup $H \subset G$ and a specific G -invariant measure on the quotient space G/H .

In §3, the action on V' contragredient to a unipotent action of G on a finite-dimensional vector space V is analyzed by means of the structure matrix (3.6). Theorem 3.1 tells how to parametrize the stability subgroup G_γ for almost all $\gamma \in V'$, and describes a G -invariant measure on the orbit of γ and a Haar measure on G_γ which combine to give m_G (formula (3.8)). Theorem 3.2 describes a section for the orbits of G in a nonempty Zariski open subset of V' . Theorem 3.3 gives an explicit formula (3.13) for the disintegration of Lebesgue measure on V' under the contragredient action of G . The orbit measures in (3.13) are those in (3.8).

In §4, the results of §§1, 2, and 3 are combined via Kleppner and Lipsman's Plancherel formula for group extensions [15] to obtain a procedure for computing Plancherel measure for idyllic G (Theorem 4.1).

The following groups are known to be idyllic: free nilpotent Lie groups; Heisenberg groups; groups in Kirillov's second example; groups of dimension ≤ 5 ; 2-step groups; the nilpotent part of an Iwasawa decomposition of the \mathbb{R} -split form of the classical simple groups G_2 , A_1 and C_1 . Plancherel formulas are listed in Table I.

1. **A projective Plancherel measure.** Let H be a q -dimensional vector space over R . Suppose $A : H \times H \rightarrow R$ is bilinear and skew symmetric. Let $\omega : H \times H \rightarrow T$ be the multiplier $\omega(x, y) = e^{iA(x, y)/2}$. ($T = \{z \in C : |z| = 1\}$.) Let $\{u_1, \dots, u_q\}$ be a basis of H , and m_H the Haar measure on H defined by

$$\int_H f(x) dm_H(x) = \int_{R^q} f\left(\sum_{i=1}^q x^i u_i\right) dm_{R^q}(x^1, \dots, x^q).$$

In this section, we compute the measure μ on the space of equivalence classes of irreducible ω -representations of H , denoted $(H, \omega)^\wedge$, such that

$$\int_H |f(x)|^2 dm_H(x) = f *_{\omega} f^*(0) = \int_{(H, \omega)^\wedge} \text{tr}[\sigma(f *_{\omega} f^*)] d\mu(\sigma),$$

$$f \in L^1(H) \cap L^2(H).$$

Here, $f *_{\omega} f^*(x) = \int_H f(x-y) f^*(y) \omega(y, -x) dm_H(y)$, and $f^*(x) = \overline{f(-x)}$.

Suppose $\text{rank}_A = 2l$, and $q = 2l + m$. Then [3, p. 81] there is a $q \times q$ nonsingular matrix $P = (P_i^j)$ such that

$$P(A(u_i, u_j))_{1 \leq i, j \leq q} {}^t P = \left[\begin{array}{c|c|c} \overbrace{\begin{matrix} 0 & I_l & 0 \end{matrix}}^{2l} & \overbrace{\begin{matrix} 0 & 0 \end{matrix}}^m \\ \hline \begin{matrix} -I_l & 0 & 0 \end{matrix} \\ \hline \begin{matrix} 0 & 0 & 0 \end{matrix} \end{array} \right] \left. \begin{array}{l} \\ \\ \end{array} \right\} \begin{array}{l} 2l \\ \\ m \end{array}$$

Let $f_i = \sum_{j=1}^q P_i^j u_j$. Then $\{f_1, \dots, f_q\}$ is a basis for H , and $A(f_p, f_j) = PA(u_p, u_j) {}^t P$ —that is, $A(f_p, f_{l+i}) = 1 = -A(f_{l+i}, f_i)$, for $1 \leq i \leq l$. The map $\kappa_P : (R^l \times R^l) \times R^m \rightarrow H$ defined by

$$\kappa_P((x, y), z) = \sum_{i=1}^l x^i f_i + \sum_{i=1}^l y^i f_{l+i} + \sum_{i=1}^m z^i f_{2l+i},$$

for $x = (x^1, \dots, x^l)$, $y = (y^1, \dots, y^l)$, and $z = (z^1, \dots, z^m)$, is an isomorphism with the property that

$$\begin{aligned} & \omega(\kappa_P(x_1, y, z_1), \kappa_P(x_2, y_2, z_2)) \\ &= e^{i[x_1 \cdot y_2 - x_2 \cdot y_1]/2} = \omega_1((x_1, y_1), (x_2, y_2)) \\ &= (\omega_1 \times 1)((x_1, y_1), z_1), ((x_2, y_2), z_2)), \end{aligned}$$

where $\omega_1 : (R^l \times R^l) \times (R^l \times R^l) \rightarrow T$ is the multiplier $\omega_1((x_1, y_1), (x_2, y_2)) = e^{i[x_1 \cdot y_2 - x_2 \cdot y_1]/2}$. Here for $x = (x^1, \dots, x^l) \in R^l$, $y = (y^1, \dots, y^l) \in R^l$, $x \cdot y$ denotes the inner product, $x \cdot y = \sum_{i=1}^l x^i y^i$. Thus, the map ${}^t \kappa_P : (H, \omega)^\wedge \rightarrow ((R^l \times R^l) \times R^m, \omega_1 \times 1)^\wedge$ given by ${}^t \kappa_P(\sigma)((x, y), z) = \sigma(\kappa_P((x, y), z))$ for $\sigma \in (H, \omega)^\wedge$, $((x, y), z) \in (R^l \times R^l) \times R^m$, is an isomorphism. Hence

$$\begin{aligned}(H, \omega)^\wedge &\simeq ((\mathbf{R}^l \times \mathbf{R}^l) \times \mathbf{R}^m, \omega_1 \times 1)^\wedge = (\mathbf{R}^l \times \mathbf{R}^l, \omega_1)^\wedge \times (\mathbf{R}^m, 1)^\wedge \\ &= \{\sigma_1\} \times \mathbf{R}^m = \{\sigma_{1,t} = \sigma_1 \cdot \chi_t : t \in \mathbf{R}^m\}\end{aligned}$$

where σ_1 is the unique irreducible ω_1 -representation of \mathbf{R}^{2l} (see, for example, [17, Example 1, p. 305]), and χ_t is a character of \mathbf{R}^m . $\sigma_{1,t}$ can be realized on $L^2(\mathbf{R}^l)$ as follows. If $h = ((x, y), z) \in (\mathbf{R}^l \times \mathbf{R}^l) \times \mathbf{R}^m$, then

$$\begin{aligned}(\sigma_{1,t}(h)F)(v) &= \chi_t(z)(\sigma_1(x, y)F)(v) \\ &= e^{t \cdot (z \cdot v)} e^{it\{y \cdot v + (x \cdot y)/2\}} F(v + x).\end{aligned}$$

From [14, p. 490] the projective Plancherel measure for $(\mathbf{R}^{2l}, \omega_1)$ is $\mu_{(\mathbf{R}^{2l}, \omega_1)}(\sigma_1) = 1/(2\pi)^l$ —that is,

$$\int_{\mathbf{R}^{2l}} |\phi(x, y)|^2 dm_{\mathbf{R}^{2l}}(x, y) = \frac{1}{(2\pi)^l} \text{tr}(\sigma_1(\phi *_{\omega_1} \phi^*)),$$

$\phi \in L^1(\mathbf{R}^{2l}) \cap L^2(\mathbf{R}^{2l})$. (Here $m_{\mathbf{R}^{2l}}$ is Lebesgue measure $m_{\mathbf{R}^{2l}}$ such that $m_{\mathbf{R}^{2l}}([0, 1]^{2l}) = 1$.)

Plancherel measure for \mathbf{R}^m is $\mu_{\mathbf{R}^m} = (2\pi)^{-m} m_{\mathbf{R}^m}$ —i.e.,

$$\int_{\mathbf{R}^m} |f(z)|^2 dm_{\mathbf{R}^m}(z) = \frac{1}{(2\pi)^m} \int_{\mathbf{R}^m} |\chi_t(f)|^2 dm_{\mathbf{R}^m}(t),$$

where

$$\chi_t(f) = \hat{f}(t) = \int_{\mathbf{R}^m} f(s) e^{i(s \cdot t)} dm_{\mathbf{R}^m}(s), \quad f \in L^1(\mathbf{R}^m) \cap L^2(\mathbf{R}^m).$$

($m_{\mathbf{R}^m}$ is Lebesgue measure on \mathbf{R}^m such that $m_{\mathbf{R}^m}([0, 1]^m) = 1$.)

Let ν_H be the image of Lebesgue measure on $(\mathbf{R}^l \times \mathbf{R}^l) \times \mathbf{R}^m$ under the map κ_P . Then

$$\begin{aligned}\int_H f(h) d\nu_H(h) &= \int_{(\mathbf{R}^l \times \mathbf{R}^l) \times \mathbf{R}^m} f(\kappa_P((x, y), z)) dm_{(\mathbf{R}^l \times \mathbf{R}^l) \times \mathbf{R}^m}((x, y), z) \\ &= \int_{\mathbf{R}^{2l+m}} f\left(\sum_{i=1}^{2l+m} h^i f_i\right) dm_{\mathbf{R}^{2l+m}}(h^1, \dots, h^{2l+m}) \\ &= \int_{\mathbf{R}^q} f\left(\sum_{j=1}^q \left(\sum_{i=1}^q h^i P_i^j\right) u_j\right) dm_{\mathbf{R}^q}(h^1, \dots, h^q) \\ &= |\det P|^{-1} \int_{\mathbf{R}^q} f\left(\sum_{j=1}^q h^j u_j\right) dm_{\mathbf{R}^q}(h^1, \dots, h^q) \\ &= |\det P|^{-1} \int_H f(h) dm_H(h),\end{aligned}$$

so that $m_H = |\det P| \nu_H = |\det P| (\kappa_P(m_{(\mathbf{R}^l \times \mathbf{R}^l) \times \mathbf{R}^m}))$. It follows that

$$\begin{aligned}\mu_{(H, \omega)} &= |\det P|^{-1} ({}^t\kappa_P)^{-1} (\mu_{(\mathbf{R}^l \times \mathbf{R}^l) \times \mathbf{R}^m, \omega_1 \times 1}) \\ &= |\det P|^{-1} ({}^t\kappa_P)^{-1} (\mu_{(\mathbf{R}^{2l}, \omega_1)} \times \mu_{\mathbf{R}^m}) \\ &= |\det P|^{-1} ({}^t\kappa_P)^{-1} ((2\pi)^{-l} \times (2\pi)^{-m} m_{\mathbf{R}^m}),\end{aligned}$$

i.e., that $\mu_{(H, \omega)}$ is the image of the measure $|\det P|^{-1} (2\pi)^{-(l+m)} m_{\mathbf{R}^m}$ on \mathbf{R}^m under the map

$$\psi_P : t \rightarrow ({}^t\kappa_P)^{-1}(\sigma_{1,t}) : \mathbf{R}^m \rightarrow (H, \omega)^\wedge.$$

Kleppner and Baggett [1, Corollary, p. 310] prove that this map is a homeomorphism. To see that

$$\begin{aligned} \int_H |f(h)|^2 dm_H(h) \\ = |\det P|^{-1} \frac{1}{(2\pi)^{l+m}} \int_{\mathbf{R}^m} \text{tr}[({}^t\kappa_P)^{-1}(\sigma_{1,t})(f *_{\omega} f^*)] dm_{\mathbf{R}^m}(t), \end{aligned}$$

we calculate that

$$\begin{aligned} ({}^t\kappa_P)^{-1}(\sigma_{1,t})(f *_{\omega} f^*) &= |\det P| \sigma_{1,t}((f *_{\omega} f^*) \circ \kappa_P) \\ &= |\det P|^2 \sigma_{1,t}((f \circ \kappa_P) *_{\omega_1 \times 1} (f \circ \kappa_P)^*). \end{aligned}$$

Hence,

$$\begin{aligned} \frac{|\det P|^{-1}}{(2\pi)^{l+m}} \int_{\mathbf{R}^m} \text{tr}[({}^t\kappa_P)^{-1}(\sigma_{1,t})(f *_{\omega} f^*)] dm_{\mathbf{R}^m}(t) \\ = \frac{|\det P|}{(2\pi)^{l+m}} \int_{\mathbf{R}^m} \text{tr}[\sigma_{1,t}((f \circ \kappa_P) *_{\omega_1 \times 1} (f \circ \kappa_P)^*)] dm_{\mathbf{R}^m}(t) \\ = |\det P| \int_{\mathbf{R}^{2l} \times \mathbf{R}^m} |f \circ \kappa_P((x, y), z)|^2 dm_{\mathbf{R}^{2l} \times \mathbf{R}^m}((x, y), z) \end{aligned}$$

(since $(2\pi)^{-(l+m)} m_{\mathbf{R}^m}$ is the projective Plancherel measure for $(\mathbf{R}^{2l} \times \mathbf{R}^m, \omega_1 \times 1)$)

$$= |\det P| \int_H |f(h)|^2 d\nu_H(h) = \int_H |f(h)|^2 dm_H(h).$$

The projective Plancherel measure $\mu_{(H, \omega)} = (2\pi)^{-(l+m)} |\det P|^{-1} \psi_P(m_{\mathbf{R}^m})$ on (H, ω) corresponding to Haar measure m_H on H depends on the choice of the matrix P . If A is nondegenerate, then $|\det P|^{-1} = \text{Pfaffian}(A(u_i, u_j))_{1 \leq i, j \leq q}$ [3, pp. 82–84] is uniquely determined by A . However, if A is degenerate, then P is quite arbitrary on the null space of $(A(u_i, u_j))_{1 \leq i, j \leq q}$, and $|\det P|$ is not unique.

$\psi_P : \mathbf{R}^m \rightarrow (H, \omega)^\wedge$ is the following map. Let $Q = (Q_i^j)_{1 \leq i, j \leq 2l+m} = P^{-1}$. If A is nondegenerate, then $M = 0$; and $(H, \omega)^\wedge$ consists of one point, $\psi_P = {}^t\kappa_P^{-1}(\sigma_1)$. If $x = \sum_{i=1}^{2l} x^i u_i \in H$, then

$$\psi_P(x) = \sigma_1(\kappa_P^{-1}(x)) = \sigma_1(xQ^{(l)}, xQ^{(2l)}),$$

where

$$\begin{aligned} xQ^{(l)} &= \left(\sum_{i=1}^{2l} x^i Q_i^1, \dots, \sum_{i=1}^{2l} x^i Q_i^l \right), \\ xQ^{(2l)} &= \left(\sum_{i=1}^{2l} x^i Q_i^{l+1}, \dots, \sum_{i=1}^{2l} x^i Q_i^{2l} \right). \end{aligned}$$

If $m > 0$, then $\psi_P : \mathbb{R}^m \xrightarrow{\sim} (H, \omega)^\wedge$ is given by

$$\psi_P(t)(x) = \sigma_{1,t}(\kappa_P^{-1}(x)) = \sigma_1(xQ^{(l)}, xQ^{(2l)})e^{i(xQ^{(m)})t},$$

where $x = \sum_{i=1}^{2l+m} x^i u_i \in H$, $t = (t_1, \dots, t_m) \in \mathbb{R}^m$, and

$$xQ^{(l)} = \left(\sum_{i=1}^{2l+m} x^i Q_i^1, \dots, \sum_{i=1}^{2l+m} x^i Q_i^l \right),$$

$$xQ^{(2l)} = \left(\sum_{i=1}^{2l+m} x^i Q_i^{l+1}, \dots, \sum_{i=1}^{2l+m} x^i Q_i^{2l} \right),$$

$$xQ^{(m)}_t = \sum_{a=1}^m \sum_{i=1}^{2l+m} x^i Q_i^{2l+a} t_a.$$

If $l = 0$, then $A = 0$; $\omega = 1$; $(H, \omega)^\wedge = \hat{H}$, the character group of H ; $m = q$; and P may be taken as the identity. In this case, $\psi_P : \mathbb{R}^m \xrightarrow{\sim} \hat{H}$ is given by $\psi_P(t)(x) = e^{i \sum_{a=1}^m x^a t_a} = \chi_t(x)$, for $x = \sum_{a=1}^m x^a u_a \in H$, $t = (t_1, \dots, t_m) \in \mathbb{R}^m$.

2. Some formulas for Haar measure on G . Let G be a connected, simply connected nilpotent Lie group over \mathbb{R} with Lie algebra \mathfrak{g} . This section is devoted to establishing formulas for Haar measure on G in terms of certain coordinate systems for G . Suppose $\dim \mathfrak{g} = s$. The exponential map, denoted \exp , is a diffeomorphism of \mathfrak{g} onto G . Hence the choice of a basis $\{e_1, \dots, e_s\}$ in \mathfrak{g} determines a coordinate system for G by the map $\xi : \mathbb{R}^s \rightarrow G$ given by $\xi(x^1, \dots, x^s) = \exp(\sum_{i=1}^s x^i e_i)$. The image of Lebesgue measure on \mathbb{R}^s under this map is a Haar measure on G , called the measure on G defined in terms of the basis $\{e_1, \dots, e_s\}$ of \mathfrak{g} .

Let B be a basis of \mathfrak{g} . A linear order " $<$ " on B is called a Jordan-Hölder order if, for each ν in B , $[\mathfrak{g}, \nu] = 0$ if ν is maximal; otherwise, $[\mathfrak{g}, \nu] \subset \text{span}\{\omega \in B : \nu < \omega\}$. Suppose $e_1 < \dots < e_s$ is a basis of \mathfrak{g} in Jordan-Hölder order, i.e., $[\mathfrak{g}, e_s] = 0$, $[\mathfrak{g}, e_i] \subset \text{span}(e_{i+1}, \dots, e_s)$ for $1 \leq i \leq s-1$. Let $m_{\mathbb{R}^s}$ be Lebesgue measure on \mathbb{R}^s such that $m_{\mathbb{R}^s}([0, 1]^s) = 1$. m_G will denote the Haar measure on G defined in terms of $\{e_1, \dots, e_s\}$; so that

$$\int_G f(A) dm_G(A) = \int_{\mathbb{R}^s} f\left(\exp\left(\sum_{i=1}^s x^i e_i\right)\right) dm_{\mathbb{R}^s}(x^1, \dots, x^s).$$

Invariance of m_G under left and right translation follows from the Campbell-Baker-Hausdorff formula, $\exp x \exp y = \exp(x + y + \frac{1}{2}[x, y] + \dots)$, and the fact that $e_1 < \dots < e_s$ is a Jordan-Hölder basis of \mathfrak{g} . Then the fact that the measure on G defined in terms of any basis of \mathfrak{g} is a Haar measure follows. Indeed, if m is the measure on G defined in terms of the basis $\{\omega_1, \dots, \omega_s\}$ of \mathfrak{g} , and if $\omega_i = \sum_{j=1}^s a_{ij}^j e_j$ for $1 \leq i \leq s$, then $m = |\det A|^{-1} m_G$, where $A = (a_{ij}^j)_{1 \leq i, j \leq s}$.

Because $e_1 < \dots < e_s$ is a Jordan-Hölder basis of \mathfrak{g} , the measure on G given in terms of the coordinate system $\xi(x^1, \dots, x^s) = \exp(\sum_{i=1}^s x^i e_i)$ is the same as the measure on G obtained by taking the image of Lebesgue measure on \mathbb{R}^s under the map $\eta(x^1, \dots, x^s) = \exp x^1 e_1 \cdots \exp x^s e_s$. In fact, any sum and any permutation is allowed in the sense of the following lemma.

LEMMA 2.1. *Let $\{e_1, \dots, e_s\}$ be a Jordan-Hölder basis of \mathfrak{g} such that $[\mathfrak{g}, e_s] = 0$, $[\mathfrak{g}, e_i] \subset \text{span}\{e_{i+1}, \dots, e_s\}$ for $1 \leq i \leq s-1$. Let σ be a permutation of $\{1, \dots, s\}$. If $f \in C_0(G)$ (= continuous functions with compact support), then, for $1 \leq m \leq s$,*

$$(2.1) \quad \int_{\mathbb{R}^s} f\left(\exp\left(\sum_{i=1}^s x^i e_i\right)\right) dm_{\mathbb{R}^s}(x^1, \dots, x^s) \\ = \int_{\mathbb{R}^s} f\left[\exp\left(\sum_{i=1}^m x^{\sigma(i)} e_{\sigma(i)}\right) \prod_{i=m+1}^s \exp x^{\sigma(i)} e_{\sigma(i)}\right] dm_{\mathbb{R}^s}(x^1, \dots, x^s).$$

PROOF. For $x = (x^1, \dots, x^s) \in \mathbb{R}^s$, put

$$T(x) = \exp\left(\sum_{i=1}^m x^{\sigma(i)} e_{\sigma(i)}\right) \prod_{i=m+1}^s \exp x^{\sigma(i)} e_{\sigma(i)}.$$

The Campbell-Baker-Hausdorff formula,

$$(2.2) \quad \exp v \exp w \\ = \exp\left(v + w + \frac{1}{2}[v, w] + \frac{1}{12}([v, [v, w]] - [w, [v, w]]) + \dots\right),$$

where $v, w \in \mathfrak{g}$, shows that $T(x) = \exp(\sum_{k=1}^s x^k e_k + B(x))$, where $B(x) \in \mathfrak{g}$ is a sum of terms of the form

$$(*) \quad [\dots [x^j e_j, [\dots [x^l e_l, x^t e_t] \dots]] \dots].$$

Let $\phi^k(x)$ denote the k th component with respect to the basis $\{e_i\}_{i=1}^s$ of \mathfrak{g} of $B(x)$. Since $e_1 < \dots < e_s$ is a Jordan-Hölder basis of \mathfrak{g} , ϕ^k is independent of (x^k, \dots, x^s) . Indeed, if $j \geq k$, then

$$[\dots [x^j e_j, [\dots [,] \dots]] \dots] \in \text{span}\{e_{j+1}, \dots, e_s\} \subset \text{span}\{e_{k+1}, \dots, e_s\}.$$

Thus the only terms $(*)$ in $B(x)$ which can have a nonzero component in the direction of e_k are those brackets involving only $x^1 e_1, \dots, x^{k-1} e_{k-1}$. Hence ϕ^k is a function of (x^1, \dots, x^{k-1}) . Therefore,

$$(2.3) \quad T(x) = \exp\left(x^1 e_1 + x^2 e_2 + \sum_{k=3}^s (x^k + \phi^k(x^1, \dots, x^{k-1})) e_k\right).$$

(2.1) follows from (2.3) by Fubini's Theorem. Considering the right-hand

side of (2.1) as an iterated integral and using (2.3), we make $s - 2$ successive substitutions $x^{s-i} \rightarrow x^{s-i} - \phi^{s-i}(x^1, \dots, x^{s-i-1})$ holding x^1, \dots, x^{s-i-1} fixed, for $i = 0, 1, \dots, s - 3$. The result is the left-hand side of (2.1).

The following lemma and theorem establish a formula for m_G in terms of coordinates on a certain type of Lie subgroup H of G and on the quotient manifold G/H .

LEMMA 2.2. *Suppose \mathfrak{h} is a subalgebra of \mathfrak{g} , and $H = \exp \mathfrak{h}$ is the corresponding Lie subgroup of G . Suppose $\dim(\mathfrak{g}/\mathfrak{h}) = r$, and $\mathfrak{h} = \mathfrak{h}_{r+1} \subset \mathfrak{h}_r \subset \dots \subset \mathfrak{h}_1 = \mathfrak{g}$ is an ascending sequence of subalgebras of \mathfrak{g} such that*

$$\dim(\mathfrak{h}_i/\mathfrak{h}_{i+1}) = 1 \quad \text{for } 1 \leq i \leq r.$$

Suppose ω_k is in \mathfrak{h}_i , not in \mathfrak{h}_{i+1} , for $1 \leq i \leq r$. Then the map $(t^1, \dots, t^r) \rightarrow H \exp t^r \omega_r \dots \exp t^1 \omega_1$ is a homeomorphism of \mathbf{R}^r onto G/H . The image of Lebesgue measure on \mathbf{R}^r under this map is a G -invariant measure on G/H .

PROOF. Pukański gives a proof in [19, pp. 85, 97].

This measure will be called the measure on G/H defined in terms of the basis $\{\omega_1, \dots, \omega_r\}$ of $\mathfrak{g}/\mathfrak{h}$.

If m_H is any Haar measure on H , and ν is any G -invariant measure on G/H , then ν and m_H combine to give a Haar measure on G , i. e.,

$$\int_G f(x) dx = \int_{G/H} \int_H f(hx) dm_H(h) d\nu(\bar{x})$$

defines a Haar measure on G . For the subgroups of G which occur in the sequel, the measures ν and m_H can be chosen so that the resulting Haar measure on G is exactly m_G . The following theorem gives the conditions that will arise and the proof for this type of subgroup $H \subset G$.

THEOREM 2.1. *Suppose \mathfrak{h} is a subalgebra of \mathfrak{g} having a basis $\{u_1, \dots, u_q\}$ with the following property. There is a partition $\{1, \dots, s\} = \{m_1 < \dots < m_q\} \cup \{i_1 < \dots < i_r\}$ such that*

$$u_b = e_{m_b} - \sum_{\{t: m_b < i_t\}} \lambda_{m_b}^{i_t} e_{i_t} \quad \text{for } 1 \leq b \leq q.$$

Let $H = \exp \mathfrak{h}$, and let m_H be the Haar measure on H defined in terms of $\{u_1, \dots, u_q\}$.

Then the map $(t^1, \dots, t^r) \rightarrow H \exp t^r e_{i_r} \dots \exp t^1 e_{i_1}$ is a homeomorphism of \mathbf{R}^r with G/H . The image of Lebesgue measure on \mathbf{R}^r under this map is a G -invariant measure, ν , on G/H . m_G , ν , and m_H satisfy

$$\int_G f(A) dm_G(A) = \int_{G/H} \int_H f(hA) dm_H(h) d\nu(\bar{A}),$$

i. e.,

$$\begin{aligned}
 (2.4) \quad & \int_{\mathbf{R}^s} f\left(\exp\left(\sum_{i=1}^s x^i e_i\right)\right) dm_{\mathbf{R}^s}(x^1, \dots, x^s) \\
 &= \int_{\mathbf{R}^r} \left[\int_{\mathbf{R}^q} f\left(\exp\left(\sum_{i=1}^q z^i u_i\right) \exp t^r e_{i_r} \cdots \exp t^1 e_{i_1}\right) \right. \\
 & \quad \left. dm_{\mathbf{R}^q}(z^1, \dots, z^q) \right] \\
 & \quad dm_{\mathbf{R}^r}(t^1, \dots, t^r).
 \end{aligned}$$

PROOF. Let $\mathfrak{h}_{r+1} = \mathfrak{h}$, and $\mathfrak{h}_k = \mathfrak{h}_{k+1} \oplus (e_{i_k})$ for $r \geq k \geq 1$. Then $\mathfrak{h} = \mathfrak{h}_{r+1} \subset \mathfrak{h}_r \subset \cdots \subset \mathfrak{h}_1 = \mathfrak{g}$ is an increasing sequence of subspaces of \mathfrak{g} such that $\dim(\mathfrak{h}_k/\mathfrak{h}_{k+1}) = 1$; and e_{i_k} is in \mathfrak{h}_k , not in \mathfrak{h}_{k+1} , for $1 \leq k \leq r$. Thus, the fact that the map $\psi: (t^1, \dots, t^r) \rightarrow H \exp t^r e_{i_r} \cdots \exp t^1 e_{i_1}$ is a homeomorphism of \mathbf{R}^r onto G/H and that $\nu = \psi(m_{\mathbf{R}^r})$ is a G -invariant measure on G/H is just Lemma 2.2, once it is shown that each \mathfrak{h}_k , $r \geq k \geq 1$, is a subalgebra of \mathfrak{g} .

To prove that each \mathfrak{h}_k is a subalgebra of \mathfrak{g} , we first prove, by calculating brackets, that $[\mathfrak{g}, e_{i_k}] \subset \mathfrak{h}_{k+1}$ for $r \geq k \geq 1$. Let $x \in \mathfrak{g}$ and $1 \leq k \leq r$. Then

$$\begin{aligned}
 [x, e_{i_k}] &= \sum_{n=(i_k)+1}^s a_{i_k}^n(x) e_n \\
 &= \sum_{\{b: m_b > i_k\}} a_{i_k}^{m_b}(x) e_{m_b} + \sum_{\{s: i_s > i_k\}} a_{i_k}^{i_s}(x) e_{i_s} \\
 &= \sum_{\{b: m_b > i_k\}} a_{i_k}^{m_b}(x) \left(u_b + \sum_{\{t: i_t > m_b\}} \lambda_{m_b}^{i_t} e_{i_t} \right) + \sum_{\{s: i_s > i_k\}} a_{i_k}^{i_s}(x) e_{i_s}
 \end{aligned}$$

(by the hypothesis on $\{u_1, \dots, u_q\}$).

Thus $[x, e_{i_k}]$ is in $\text{span}(\{u_b: m_b > i_k\} \cup \{e_{i_s}: i_s > i_k\})$, which is contained in $\mathfrak{h} \oplus (e_{i_r}) \oplus \cdots \oplus (e_{i_{(k+1)}}) = \mathfrak{h}_{k+1}$.

That each \mathfrak{h}_k is a subalgebra of \mathfrak{g} follows by induction. $\mathfrak{h}_{r+1} = \mathfrak{h}$ is a subalgebra of \mathfrak{g} by hypothesis. Assume \mathfrak{h}_{k+1} is a subalgebra of \mathfrak{g} . Then, for $\mathfrak{h}_k = \mathfrak{h}_{k+1} + (e_{i_k})$, we have $[\mathfrak{h}_k, \mathfrak{h}_k] = [\mathfrak{h}_{k+1}, \mathfrak{h}_{k+1}] + [\mathfrak{h}_{k+1}, e_{i_k}]$ contained in \mathfrak{h}_{k+1} , since $[\mathfrak{h}_{k+1}, \mathfrak{h}_{k+1}] \subset \mathfrak{h}_{k+1}$ by inductive hypothesis, and $[\mathfrak{h}_{k+1}, e_{i_k}] \subset [\mathfrak{g}, e_{i_k}] \subset \mathfrak{h}_{k+1}$ by the preceding calculation. Since \mathfrak{h}_{k+1} is contained in \mathfrak{h}_k , this shows that \mathfrak{h}_k is a subalgebra of \mathfrak{g} .

The rest of the proof is an application of Lemma 2.1 to show that m_G , ν , and m_H satisfy (2.4). The set $\{e_{i_1}, \dots, e_{i_r}\} \cup \{u_1, \dots, u_q\}$ is a basis of \mathfrak{g} . For $1 \leq k \leq s$, let

$$\begin{aligned}
 f_k &= e_{i_t} \quad \text{if } k = i_t \\
 &= u_b \quad \text{if } k = m_b.
 \end{aligned}$$

Then f_1, \dots, f_s is a Jordan-Hölder basis of \mathfrak{g} such that $[\mathfrak{g}, f_s] = 0$, $[\mathfrak{g}, f_k] \subset \text{span}(f_{k+1}, \dots, f_s)$, for $1 \leq k \leq s-1$. Indeed, if $k = i_t$, then

$$[\mathfrak{g}, f_k] = [\mathfrak{g}, e_{i_t}] \subset \text{span}(\{u_b : m_b > i_t\} \cup \{e_{i_s} : i_s > i_t\})$$

by the preceding calculation. Since $\{u_b : m_b > i_t\} = \{f_l : l = m_b > k\}$, and $\{e_{i_s} : i_s > i_t\} = \{f_l : l = i_s > k\}$, we have $[\mathfrak{g}, f_k] \subset \text{span}(f_{k+1}, \dots, f_s)$. If $k = m_b$, then $[\mathfrak{g}, f_k] = [\mathfrak{g}, u_b] = [\mathfrak{g}, e_{m_b} - \sum_{\{s: i_s > m_b\}} \lambda_{m_b}^{i_s} e_{i_s}]$, which is contained in $\text{span}\{e_l : l > m_b\}$. Now

$$\text{span}\{e_l : l > m_b\} = \text{span}(\{u_a : m_a > m_b\} \cup \{e_{i_s} : i_s > m_b\})$$

(since $e_{m_a} = u_a + \sum_{\{s: i_s > m_a\}} \lambda_{m_a}^{i_s} e_{i_s}$). Since $\{u_a : m_a > m_b\} = \{f_l : l = m_a > m_b = k\}$, and $\{e_{i_s} : i_s > m_b\} = \{f_l : l = i_s > m_b = k\}$, we have $[\mathfrak{g}, f_k] \subset \text{span}(f_{k+1}, \dots, f_s)$.

To apply Lemma 2.1, let $\sigma \in S_s$ be a permutation such that $i_t = \sigma(s-t+1)$ for $1 \leq t \leq r$, and $m_b = \sigma(b)$ for $1 \leq b \leq q$. Now, taking $f \in C_0(b)$ and using Fubini's theorem, the right-hand side of (2.4) may be written as

$$\int_{\mathbb{R}^r} \left[\int_{\mathbb{R}^q} f \left(\exp \left(\sum_{b=1}^q x^{m_b} u_b \right) \exp x^{i_r} e_{i_r} \cdots \exp x^{i_1} e_{i_1} \right) dm_{\mathbb{R}^q}(x^{m_1}, \dots, x^{m_q}) \right] dm_{\mathbb{R}^r}(x^{i_1}, \dots, x^{i_r})$$

$$= \int_{\mathbb{R}^s} f \left(\exp \left(\sum_{b=1}^q x^{m_b} u_b \right) \exp x^{i_r} e_{i_r} \cdots \exp x^{i_1} e_{i_1} \right) dm_{\mathbb{R}^s}(x^1, \dots, x^s)$$

(by Fubini)

$$= \int_{\mathbb{R}^s} f \left(\exp \left(\sum_{b=1}^q x^{m_b} f_{m_b} \right) \exp x^{i_r} f_{i_r} \cdots \exp x^{i_1} f_{i_1} \right) dm_{\mathbb{R}^s}(x^1, \dots, x^s)$$

(by definition of $\{f_k : 1 \leq k \leq s\}$)

$$= \int_{\mathbb{R}^s} f \left(\exp \left(\sum_{b=1}^q x^{\sigma(b)} f_{\sigma(b)} \right) \exp x^{\sigma(q+1)} f_{\sigma(q+1)} \cdots \exp x^{\sigma(s)} f_{\sigma(s)} \right) dm_{\mathbb{R}^s}(x^1, \dots, x^s)$$

(by definition of σ)

$$= \int_{\mathbb{R}^s} f \left(\exp \left(\sum_{k=1}^s x^k f_k \right) \right) dm_{\mathbb{R}^s}(x^1, \dots, x^s)$$

(by Lemma 2.1).

If $f_k = \sum_{j=1}^s a_k^j e_j$, $1 \leq k \leq s$, then $|\det(a_k^j)_{1 \leq j, k \leq s}| = 1$, since $f_{m_b} = u_b \equiv e_{m_b} (e_{(m_b)+1}, \dots, e_s)$, $1 \leq b \leq q$, and $f_{i_t} = e_{i_t}$, $1 \leq t \leq r$.

Thus the final integral above is equal to

$$\int_{\mathbf{R}^s} f\left(\exp\left(\sum_{k=1}^s x^k e_k\right)\right) dm_{\mathbf{R}^s}(x^1, \dots, x^s),$$

which is the left-hand side of (2.4).

3. A disintegration theorem. Suppose G is a connected, simply connected nilpotent Lie group over \mathbf{R} with Lie algebra \mathfrak{g} ; V a finite-dimensional vector space over \mathbf{R} ; and $G \times V \rightarrow V: (A, v) \rightarrow Av$ a unipotent action of G on V . This section is devoted to analyzing the contragredient action of G on the dual space V' of V : $V' \times G \rightarrow V': (\gamma, A) \rightarrow (v \rightarrow \langle \gamma, Av \rangle)$. After establishing terminology, notation, and preliminary facts about orbits, stability subgroups, and the relation between the action of G and that of \mathfrak{g} , we develop a technique for (1) computing almost all the stability subgroups for the action of G on V' , (2) coordinatizing almost all the orbits of G in V' , and (3) coordinatizing almost all the orbit space V'/G . We establish a formula (3.8) giving Haar measure on G in terms of Haar measure on the stability subgroup G_γ and a G -invariant measure on the orbit G/G_γ . Lebesgue measure on V' , denoted $m_{V'}$, is decomposed by G into a measure on the orbit space V'/G and measures on the corresponding orbits. We prove an explicit formula (3.13) for this disintegration of $m_{V'}$ by G , in which the orbit measures are those appearing in (3.8). This coincidence of the orbit measures is necessary for the proof of the Plancherel formula in §4.

Let G be a connected, simply connected nilpotent Lie group over \mathbf{R} with Lie algebra \mathfrak{g} . Suppose V is a K -dimensional vector space over \mathbf{R} on which G acts smoothly as a group of unipotent automorphisms, i.e., the mapping $G \times V \rightarrow V: (A, v) \rightarrow Av$ is differentiable. Then for each v in V the map $F_v: G \rightarrow V$ given by $F_v(A) = Av$, $A \in G$, is differentiable. Its derivative defines an action of \mathfrak{g} as a nilpotent Lie algebra of endomorphisms of V by $av = (d/dt)(\exp ta)(v)|_{t=0}$, $a \in \mathfrak{g}$, $v \in V$. If $a \in \mathfrak{g}$, $v \in V$, then $(\exp a)(v) = (1 + a + a^2/2! + \dots + a^k/k!)(v)$.

Let V' denote the dual space of V . The contragredient action of G (resp. \mathfrak{g}) on V' is given by $V' \times G \rightarrow V'$ (resp. $V' \times \mathfrak{g} \rightarrow V'$): $(\gamma, A) \rightarrow \gamma A$, where $\langle \gamma A, v \rangle = \langle \gamma, Av \rangle$ for $A \in G$ (resp. \mathfrak{g}), $\gamma \in V'$, $v \in V$. For γ in V' , let $F_\gamma: G \rightarrow V'$ be the map $F_\gamma(A) = \gamma \cdot A$. Let $O_\gamma = F_\gamma(G)$ denote the orbit of γ in V' ; $G_\gamma = \{A \in G: \gamma \cdot A = \gamma\}$, the stabilizer of γ in G . F_γ is differentiable. Its derivative at A in G , denoted $dF_\gamma(A)$, maps the tangent space to G at A , $T_A(G) = dL_A(e)(\mathfrak{g})$ (where $L_AB = AB$ for $A, B \in G$), into the tangent space to V' at $F_\gamma(A) = \gamma \cdot A$, $T_{\gamma \cdot A}(V')$. If $x \in \mathfrak{g} = T_e(G)$, then

$$\begin{aligned} dF_\gamma(e)x &= \frac{d}{dt} F_\gamma(\exp tx)|_{t=0} \\ (3.1) \quad &= \frac{d}{dt} (\gamma \cdot \exp tx)|_{t=0} = \gamma \cdot x. \end{aligned}$$

Let $\mathfrak{g}_\gamma = \text{Ker } dF_\gamma(e) = \{x \in \mathfrak{g}: \gamma \cdot x = 0\}$.

PROPOSITION 3.1.

- (i) O_γ is closed in V' .
- (ii) G_γ is a Lie subgroup of G , and $T_e(G_\gamma) = \text{Ker } dF_\gamma(e) = \mathfrak{g}_\gamma$.
- (iii) O_γ is a submanifold (C^∞) of V' ; $h_\gamma: G/G_\gamma \rightarrow O_\gamma$:

$G_\gamma x \rightarrow \gamma \cdot x$ is a diffeomorphism of the quotient manifold (analytic) G/G_γ onto the manifold O_γ ; and the tangent space at γ to O_γ , $T_\gamma(O_\gamma) = \text{im } dF_\gamma(e)$.

PROOF. (i) is in [2, p. 7]. (ii) and (iii) are in [4, Chapitre 3, Proposition 14, p. 108]. ((i) is necessary for (iii) since one needs O_γ to be a Baire space and G to be separable to show that $h_\gamma: G/G_\gamma \rightarrow O_\gamma$ is open.)

Proposition 3.1(ii) implies that $G_\gamma = \exp \mathfrak{g}_\gamma$, since $\exp: \mathfrak{g} \rightarrow G$ is a diffeomorphism, and $\exp x \in G_\gamma$ implies $x \in \mathfrak{g}_\gamma$ in this case.

If $A \in G$, let $\pi(A): V' \rightarrow V'$ be $\pi(A)(\gamma) = \gamma \cdot A$. Then for $\gamma \in V'$, $F_{\gamma \cdot A} = F_\gamma \circ L_A = \pi(A) \circ F_\gamma \circ C_A$, where $C_A: G \rightarrow G: x \rightarrow Ax A^{-1}$. By the chain rule,

$$(3.2) \quad \begin{aligned} dF_{\gamma \cdot A}(e) &= dF_\gamma(A) dL_A(e) \\ &= d\pi(A)(\gamma) dF_\gamma(e) dC_A(e) = d\pi(A)(\gamma) dF_\gamma(e) \text{Ad}(A). \end{aligned}$$

$dL_A(e)$, $d\pi(A)(\gamma)$, and $dC_A(e) = \text{Ad}(A)$ are isomorphisms. Therefore,

$$(3.3) \quad \text{rank}_{\mathbb{R}}(dF_{\gamma \cdot A}(e)) = \text{rank}_{\mathbb{R}}(dF_\gamma(A)) = \text{rank}_{\mathbb{R}}(dF_\gamma(e)).$$

Thus, from Proposition 3.1(iii),

$$(3.4) \quad \dim(T_{\gamma \cdot A}(O_\gamma)) = \dim(\text{im } dF_{\gamma \cdot A}(e)) = \dim(\text{im } dF_\gamma(e)) = \dim(T_\gamma(O_\gamma)).$$

Also, by (3.2) $x \in \mathfrak{g}$ is in $\text{Ker } dF_{\gamma \cdot A}(e)$ if and only if $dL_A(e)x$ is in $\text{Ker } dF_\gamma(A)$ if and only if $\text{Ad}(A)x$ is in $\text{Ker } dF_\gamma(e)$ if and only if x is in $\text{Ad}(A)^{-1}(\text{Ker } dF_\gamma(e))$. Hence

$$(3.5) \quad \mathfrak{g}_{\gamma \cdot A} = \text{Ker } dF_{\gamma \cdot A}(e) = \text{Ad}(A^{-1})(\text{Ker } dF_\gamma(e)) = \text{Ad}(A^{-1})(\mathfrak{g}_\gamma).$$

To develop computational machinery, we take bases in V and \mathfrak{g} . Let $v_1 < \dots < v_K$ be a basis for V in Jordan-Hölder order relative to \mathfrak{g} , i.e., $\mathfrak{g}v_K = 0$, $\mathfrak{g}v_i \subset \text{span}\{v_{i+1}, \dots, v_K\}$ for $1 \leq i \leq K-1$. Let $\{v^1, \dots, v^K\}$ be the dual basis of V' , and let $m_{V'}$ denote the measure on V' defined in terms of this basis, i.e.,

$$\int_{V'} f(\gamma) dm_{V'}(\gamma) = \int_{\mathbb{R}^K} f\left(\sum_{i=1}^K \gamma_i v^i\right) dm_{\mathbb{R}^K}(\gamma_1, \dots, \gamma_K).$$

For A in G , put $\langle A(m_{V'}), f \rangle = \int_{V'} f(\gamma \cdot A) dm_{V'}(\gamma)$. Then $A(m_{V'}) = m_{V'}$, since the determinant of $(\gamma \rightarrow \gamma \cdot A)$ is one for all A in G . Let m_G denote the Haar measure on G defined in terms of the Jordan-Hölder basis $e_1 < \dots < e_s$ of \mathfrak{g} as in §2.

Consider the matrix

$$(3.6) \quad M = (e_i v_j)_{1 \leq i \leq s, 1 \leq j \leq K}.$$

The entries $e_i v_j$ are vectors in V , so are elements in the field of fractions of the symmetric algebra of V , denoted F_V . If R is in F_V , then $R = P/Q$, for P, Q in the symmetric algebra, S_V , of V . S_V is isomorphic to the ring of polynomial functions on V' by the map $P \rightarrow (\gamma \rightarrow P(\gamma))$, where

$$P(\gamma) = P(\gamma_1, \dots, \gamma_K) = \sum a_{i_1 \dots i_K} \gamma_1^{i_1} \dots \gamma_K^{i_K}, \quad \text{for } \gamma = \sum_{i=1}^K \gamma_i v^i V',$$

$P = \sum a_{i_1 \dots i_K} v_1^{i_1} \dots v_K^{i_K} \in S_V$. If $R = P/Q \in F_V$, and $\gamma \in V'$, then define $R(\gamma) = P(\gamma)/Q(\gamma)$ whenever $Q(\gamma) \neq 0$. The map $R \rightarrow (\gamma \rightarrow R(\gamma))$ is an isomorphism of F_V with the field of rational functions on V' . (As an element in F_V , a vector $v \in V$ corresponds to the function $\gamma \rightarrow v(\gamma) = \langle \gamma, v \rangle$ on V' .)

M is called the *structure matrix* for the action of \mathfrak{g} on V . Since the elements in M are rational functions on V' , properties of M —its rank, its independent rows and columns, its minors—are useful in analyzing the contragredient action of \mathfrak{g} , hence of G , on V' . In fact, all the major formulas in this paper come via M . M works because \mathfrak{g} is nilpotent, and $\{e_1 < \dots < e_s\}, \{v_1 < \dots < v_K\}$ are Jordan-Hölder bases.

For $\gamma \in V'$, let $M(\gamma)$ denote the matrix $(\langle \gamma, e_i v_j \rangle)_{1 \leq i \leq s, 1 \leq j \leq K}$. Since $\langle \gamma, e_i v_j \rangle = \langle \gamma e_i, v_j \rangle = \langle dF_\gamma(e) e_i, v_j \rangle$ by (3.1), $M(\gamma)$ is the matrix for $dF_\gamma(e): \mathfrak{g} \rightarrow V'$ in terms of the basis $\{e_1, \dots, e_s\}$ of \mathfrak{g} , and $\{v^1, \dots, v^K\}$ of V' . Thus by (3.4)

$$(3.7) \quad \begin{aligned} \text{rank}_R(M(\gamma)) &= \text{rank}_R(dF_\gamma(e)) = \dim T_\gamma(O_\gamma) \\ &= (\text{the dimension of the orbit of } \gamma \text{ under } G). \end{aligned}$$

Suppose $\text{rank}_{F_V} M = r > 0$. Let $d = K - r$, $q = s - r$. For $1 \leq i \leq s$, $1 \leq j \leq K$, let $R_i = (e_i v_1, \dots, e_i v_K)$ denote the i th row of M , and

$$C_j = \begin{pmatrix} e_1 v_j \\ \vdots \\ e_s v_j \end{pmatrix}$$

denote the j th column of M . Choose indices $1 \leq i_1 < \dots < i_r \leq s$ (resp. $1 \leq l_1 < \dots < l_r \leq K$) as follows: i_r (resp. l_r) in the largest integer ($1 \leq i_r \leq s$) such that $R_{i_r} \neq 0$ (resp. $(l_r \neq 0)$). Having chosen i_k (resp. l_k), i_{k-1} (resp. l_{k-1}) is the largest integer ($1 \leq i_{k-1} < i_k$) such that $R_{i_{k-1}}$ (resp. $C_{l_{k-1}}$) is linearly independent in $(F_V)^K$ (resp. $(F_V)^s$) from R_{i_k}, \dots, R_{i_r} (resp. C_{l_k}, \dots, C_{l_r}). Next, choose $1 \leq m_1 < \dots < m_q \leq s$ (resp. $1 \leq j_1 < \dots < j_d = K$) such that $\{i_1, \dots, i_r\}, \{m_1, \dots, m_q\}$ (resp. $\{l_1, \dots, l_r\}, \{j_1, \dots, j_d\}$) is a partition of $\{1, \dots, s\}$ (resp. $\{1, \dots, K\}$).

In a sense (to be made precise), the dependent columns $\{C_{j_1}, \dots, C_{j_d}\}$ of M provide a coordinate system for almost all of V'/G ; and the independent rows $\{R_{i_1}, \dots, R_{i_r}\}$ of M provide coordinates for almost all the orbits of V' under G ; while the dependent rows $\{R_{m_1}, \dots, R_{m_q}\}$ parametrize almost all the stability subalgebras $\mathfrak{g}_\gamma \subset \mathfrak{g}$.

Let $M^{(r)}$ denote the $r \times r$ matrix $(e_{i_a} v_{i_b})_{1 \leq a, b \leq r}$. Since $\text{rank}_{F_V} M = r$, and R_{i_1}, \dots, R_{i_r} (resp. C_{i_1}, \dots, C_{i_r}) are linearly independent rows (resp. columns) of M ,

$$\text{rank}_{F_V} M^{(r)} = \text{rank}_{F_V} [(e_{i_a} v_{i_b})_{1 \leq a, b \leq r}] = r.$$

Therefore $\det M^{(r)} = \sum_{\sigma \in S_r} (\text{sign } \sigma) (e_{i_1} v_{i_{\sigma(1)}}) \cdots (e_{i_r} v_{i_{\sigma(r)}})$ is a nonzero element in S_V , so there is a $\gamma \in V'$ such that the polynomial

$$\begin{aligned} (\det M^{(r)})(\gamma) &= \sum_{\sigma \in S_r} (\text{sign } \sigma) \langle \gamma, e_{i_1} v_{i_{\sigma(1)}} \rangle \cdots \langle \gamma, e_{i_r} v_{i_{\sigma(r)}} \rangle \\ &= \det(M^{(r)}(\gamma)) \neq 0. \end{aligned}$$

Let $E = \{\gamma \in V' : \det M^{(r)}(\gamma) \neq 0\}$. E is a nonempty Zariski open set in V' .

LEMMA 3.1. *E is a G -invariant set containing only maximal dimension orbits.*

PROOF. $\text{rank}_{F_V} M = r$ implies that every $(r+1) \times (r+1)$ minor of M is zero. Hence, if $\gamma \in V'$, then every $(r+1) \times (r+1)$ minor of $M(\gamma)$ is zero. Thus, $\text{rank}_{\mathbf{R}}(M(\gamma)) \leq r$. If $\gamma \in E$, then $\text{rank}_{\mathbf{R}} M(\gamma) = r$. By (3.7), $\text{rank}_{\mathbf{R}}(M(\gamma))$ is the dimension of the orbit of γ under G . Thus, if $\gamma \in E$, then O_γ has maximum possible dimension.

For $1 \leq j \leq K$, let $M_j = (e_i v_k)_{1 \leq i \leq s, j \leq k \leq K}$; $r_j = \text{rank}_{F_V} M_j$ (then $0 = r_K \leq r_{K-1} \leq \dots \leq r_1 = r$); $U_j = \{\gamma \in V' : \text{rank}_{\mathbf{R}} M_j(\gamma) = r_j\}$; and $U = \bigcap_{j=1}^K U_j$. Each U_j is a nonempty Zariski open set in V' . (The set B_j of all $r_j \times r_j$ minors of M_j is a family of polynomial functions on V' , and $U_j = \{\gamma \in V' : P(\gamma) \neq 0 \text{ for some } P \in B_j\}$.)

To show that U_j is G -invariant, we must show that $\text{rank}_{\mathbf{R}} M_j(\gamma \cdot A) = \text{rank}_{\mathbf{R}} M(\gamma)$ for all $A \in G$. Note that $\{v^1, \dots, v^K\}$ (the basis of V' dual to the basis $\{v_1, \dots, v_K\}$ of V) is a Jordan-Hölder basis for V' relative to \mathfrak{g} such that $v^1 \cdot \mathfrak{g} = 0$, and $v^i \cdot \mathfrak{g} \subset \text{span}\{v^1, \dots, v^{i-1}\}$ for $2 \leq i \leq K$. (For $x \in \mathfrak{g}$, the (v^a) th component of $v^i \cdot x$ is $(v^i \cdot x)(v_a) = v^i(xv_a)$. Since $xv_a \in \text{span}\{v_{a+1}, \dots, v_K\}$, $v^i(xv_a)$ is zero if $a > i-1$.) Let $V_1 = (0)$, $V_j = \text{span}\{v^1, \dots, v^{j-1}\}$ for $2 \leq j \leq K+1$. Each V_j is invariant under G , so G acts on $V'/V_j \simeq \text{span}\{v^j, \dots, v^K\}$ by $P_j(\gamma) \cdot A = P_j(\gamma \cdot A)$, where $\gamma \in V'$, $A \in G$, and $P_j: V' \rightarrow V'/V_j$ is the projection. Let $F_{P_j(\gamma)}: G \rightarrow V'/V_j$ be the map $F_{P_j(\gamma)}(A) = P_j(\gamma) \cdot A$. Then for $j \leq k \leq K$, $1 \leq i \leq s$,

$$\begin{aligned}
 (dF_{P_j(\gamma)}(e)(e_i))(v_k) &= (P_j(\gamma) \cdot e_i)(v_k) = P_j(\gamma)(e_i v_k) = \sum_{t=1}^K \gamma_t v^t(e_i v_k) \\
 &= \sum_{t=1}^K \gamma_t v^t(e_i v_k) = \gamma(e_i v_k).
 \end{aligned}$$

$(\sum_{t=1}^{j-1} \gamma_t v^t(e_i v_k) = 0$ because $(e_i v_k) \in \text{span}\{v_{k+1}, \dots, v_K\}$ and $j-1 < j \leq k$.) Thus the matrix for $dF_{P_j(\gamma)}(e) : \mathfrak{g} \rightarrow V'/V_j$ in terms of the basis $\{e_1, \dots, e_s\}$ of \mathfrak{g} and $\{v^1, \dots, v^K\}$ of V'/V_j is $M_j(\gamma)$. Hence, if $A \in G$, we have, by (3.3),

$$\begin{aligned}
 \text{rank}_{\mathbf{R}}(M_j(\gamma)) &= \text{rank}_{\mathbf{R}}(dF_{P_j(\gamma)}(e)) = \text{rank}_{\mathbf{R}}(dF_{P_j(\gamma) \cdot A}(e)) \\
 &= \text{rank}_{\mathbf{R}}(dF_{P_j(\gamma \cdot A)}(e)) = \text{rank}_{\mathbf{R}}(M_j(\gamma \cdot A)).
 \end{aligned}$$

Since each U_j is G -invariant, $U = \bigcap_{j=1}^K U_j$ is G -invariant.

For $1 \leq i \leq s$, let $N_i = (e_t v_j)_{i \leq t \leq s, 1 \leq j \leq K}$; $d_i = \text{rank}_{F_V} N_i$ (then $0 \leq d_s \leq d_{s-1} \leq \dots \leq d_1 = r$); $D_i = \{\gamma \in V : \text{rank}_{\mathbf{R}} N_i(\gamma) = d_i\}$; and $D = \bigcap_{i=1}^s D_i$. Each D_i is a nonempty Zariski open set in V' .

To show D_i is G -invariant we must show that $\text{rank}_{\mathbf{R}} N_i(\gamma \cdot A) = \text{rank}_{\mathbf{R}} N_i(\gamma)$ for all $A \in G$. Recall that $\{e_1, \dots, e_s\}$ is a Jordan-Hölder basis of \mathfrak{g} such that $[e_s, \mathfrak{g}] = 0$, and $[e_i, \mathfrak{g}] \subset \text{span}\{e_{i+1}, \dots, e_s\}$ for $1 \leq i \leq s-1$. Therefore $\mathfrak{h}_i = \text{span}\{e_i, \dots, e_s\}$ is an ideal in \mathfrak{g} , and $H_i = \exp \mathfrak{h}_i$ is a normal Lie subgroup of G . The restriction of the action of G (resp. \mathfrak{g}) to H_i (resp. \mathfrak{h}_i) defines a smooth action of H_i (resp. \mathfrak{h}_i) on V' . Let $F_{\gamma}^i = F_{\gamma}|_{H_i} : H_i \rightarrow V'$. Then $dF_{\gamma}^i(e) : \mathfrak{h}_i \rightarrow V'$, and by (3.1), for $i \leq t \leq s$, $1 \leq j \leq K$, $(dF_{\gamma}^i(e)(e_t))(v_j) = (\gamma \cdot e_t)(v_j) = \gamma(e_t v_j)$ so that the matrix for $dF_{\gamma}^i(e)$ in terms of the basis $\{e_i, \dots, e_s\}$ of \mathfrak{h}_i and $\{v^1, \dots, v^K\}$ of V' is $N_i(\gamma)$. Since H_i is normal in G , if $A \in G$, then $F_{\gamma \cdot A}^i = \pi(A)F_{\gamma}^i C_A$; so that (as in (3.3))

$$\text{rank}(N_i(\gamma \cdot A)) = \text{rank}(dF_{\gamma \cdot A}^i(e)) = \text{rank}(dF_{\gamma}^i(e)) = \text{rank}(N_i(\gamma)).$$

Since each D_i is G -invariant, $D = \bigcap_{i=1}^s D_i$ is G -invariant. Hence $U \cap D$ is G -invariant.

To show that $U \cap D = E$, let $\gamma \in V'$. $\gamma \in E$ if and only if $\det M^{(r)}(\gamma) \neq 0$ if and only if $R_{i_1}(\gamma), \dots, R_{i_r}(\gamma)$ are independent rows of $M(\gamma)$, and $C_{i_1}(\gamma), \dots, C_{i_r}(\gamma)$ are independent columns of $M(\gamma)$ if and only if $\gamma \in U \cap D$. Indeed, $\gamma \in D = \bigcap_{i=1}^s D_i$ if and only if $\text{rank}_{\mathbf{R}}(D_i(\gamma)) = d_i$, the maximal possible rank for each $i = s, s-1, \dots, 1$. From the definition of the indices $\{i_1, \dots, i_r\}$, i_r is the largest integer such that $d_{i_r} = 1$, $i_{(k-1)}$ is the largest integer such that $d_{i_{(k-1)}} = (d_{i_k}) + 1$ for $2 \leq k \leq r$. Thus $\gamma \in D$ if and only if $R_{i_r}(\gamma), \dots, R_{i_1}(\gamma)$ are linearly independent rows of $M(\gamma)$. Similarly, l_r is the largest integer such that $r_{l_r} = 1$, $l_{(k-1)}$ is the largest integer such that $r_{l_{(k-1)}} = (r_{l_k}) + 1$ for $2 \leq k \leq r$. $\gamma \in U = \bigcap_{j=1}^K U_j$ if and only if $\text{rank}_{\mathbf{R}}(M_j(\gamma)) = r_j$, the maximum

possible rank for each j . Hence $\gamma \in U \iff C_{i_r}(\gamma), \dots, C_{i_r}(\gamma)$ are independent columns of $M(\gamma)$.

In general, the set $\{\gamma \in V' : \dim O_\gamma \text{ is maximum}\} = \{\gamma \in V' : \text{rank}_{\mathbb{R}}(M(\gamma)) = r\} = U_1 = D_1$ properly contains $U \cap D = E$.

The following theorem coordinatizes O_γ for all γ in E , and gives a G -invariant measure on O_γ in terms of these coordinates. The proof shows how to use M to compute all the stability subalgebras \mathfrak{g}_γ for $\gamma \in E$.

THEOREM 3.1. (a) *If $\gamma \in E$, then the mapping $t = (t^1, \dots, t^r) \rightarrow G_\gamma \cdot \exp t^r e_{i_r} \cdots \exp t^1 e_{i_1}$ is a homeomorphism of \mathbb{R}^r onto G/G_γ . Let ν_γ be the measure on G/G_γ defined by*

$$\begin{aligned} \langle \nu_\gamma, f \rangle &= \int_{G/G_\gamma} f(G_\gamma x) d\nu_\gamma(G_\gamma x) \\ &= \int_{\mathbb{R}^r} f(G_\gamma \exp t^1 e_{i_r} \cdots \exp t^1 e_{i_1}) dm_{\mathbb{R}^r}(t^1, \dots, t^r). \end{aligned}$$

There is a basis $\{u_1(\gamma), \dots, u_q(\gamma)\}$ of \mathfrak{g}_γ such that if Haar measure m_{G_γ} on G_γ is taken as

$$\langle m_{G_\gamma}, f \rangle = \int_{\mathbb{R}^q} f\left(\exp \sum_{b=1}^q z^b u_b(\gamma)\right) dm_{\mathbb{R}^q}(z^1, \dots, z^q),$$

then, for $f \in C_0(G)$,

$$(3.8) \quad \int_G f(x) dm_G(x) = \int_{G/G_\gamma} \int_{G_\gamma} f(zx) dm_{G_\gamma}(z) d\nu_\gamma(G_\gamma x).$$

(b) *If $\gamma \in E$, then the mapping $t = (t^1, \dots, t^r) \rightarrow \gamma \cdot \exp t^r e_{i_r} \cdots \exp t^1 e_{i_1}$ is a homeomorphism of \mathbb{R}^r onto O_γ . The measure on O_γ given by $\langle \nu_\gamma, f \rangle = \int_{\mathbb{R}^r} f(\gamma \cdot \exp t^r e_{i_r} \cdots \exp t^1 e_{i_1}) dm_{\mathbb{R}^r}(t)$ is G -invariant.*

PROOF. (b) follows from (a) by Proposition 3.1. The map $h_\gamma : G/G_\gamma \rightarrow O_\gamma : G_\gamma x \rightarrow \gamma \cdot x$ carries coordinates and measures on G/G_γ to O_γ .

The proof of (a) consists in showing that if $\gamma \in E$, then \mathfrak{g}_γ has a basis $\{u_1(\gamma), \dots, u_q(\gamma)\}$ satisfying the requirement of Theorem 2.1 with respect to the indices $i_1 < \dots < i_r$ of the independent rows of M and $m_1 < \dots < m_q$ of the dependent rows of M . In other words, there are scalars $\lambda_{m_b}^{i_s}(\gamma)$, $1 \leq b \leq q$, $1 \leq s \leq r$, with $\lambda_{m_b}^{i_s}(\gamma) = 0$ if $i_s < m_b$, such that the vectors $u_b(\gamma) = e_{m_b} - \sum_{s=1}^r \lambda_{m_b}^{i_s}(\gamma) e_{i_s}$, $1 \leq b \leq q$, form a basis of \mathfrak{g}_γ .

By definition, $1 \leq m_1 < \dots < m_q \leq s$ are indices such that $\{1, \dots, s\} = \{m_1, \dots, m_q\} \cup \{i_1, \dots, i_r\}$. By definition of $\{i_1, \dots, i_r\}$, for $1 \leq b \leq q$, $R_{m_b} = \sum_{\{s: i_s > m_b\}} \lambda_{m_b}^{i_s} R_{i_s}$, with

$$(3.9) \quad \lambda_{m_b}^{i_s} = \frac{\begin{vmatrix} e_{i_1} v_{l_1} & \cdots & e_{i_1} v_{l_r} \\ \vdots & & \vdots \\ e_{i_{(s-1)}} v_{l_1} & \cdots & e_{i_{(s-1)}} v_{l_r} \\ e_{m_b} v_{l_1} & \cdots & e_{m_b} v_{l_r} \\ e_{i_{(s+1)}} v_{l_1} & \cdots & e_{i_{(s+1)}} v_{l_r} \\ \vdots & & \vdots \\ e_{i_r} v_{l_1} & \cdots & e_{i_r} v_{l_r} \end{vmatrix}}{\det M^{(r)}}, \quad 1 \leq s \leq r.$$

By definition of $\{i_1, \dots, i_r\}$, $\lambda_{m_b}^{i_s} = 0$ if $i_s < m_b$. Hence $e_{m_b} v_a = \sum_{s=1}^r \lambda_{m_b}^{i_s} e_{i_s} v_a$, $1 \leq a \leq K$. If $\gamma \in E$, let

$$(3.10) \quad u_b = u_b(\gamma) = e_{m_b} - \sum_{s=1}^r \lambda_{m_b}^{i_s}(\gamma) e_{i_s}, \quad 1 \leq b \leq q.$$

Then, for $1 \leq a \leq K$, $\gamma u_b v_a = \gamma e_{m_b} v_a - \sum_{s=1}^r \lambda_{m_b}^{i_s}(\gamma) \gamma e_{i_s} v_a = 0$. Hence $u_b \in \mathfrak{g}_\gamma$ for $1 \leq b \leq q$. Since $\dim \mathfrak{g}_\gamma = \dim \mathfrak{g} - \dim O_\gamma = s - r = q$, and u_1, \dots, u_q are linearly independent, $\{u_1, \dots, u_q\}$ is a basis of \mathfrak{g}_γ .

Since E is a nonempty Zariski open set in V' , E is $m_{V'}$ -conull. Thus, to obtain a disintegration formula for $m_{V'}$, we may restrict consideration to the G -invariant space E and the orbit space E/G . V' has dimension K , and $m_{V'}$ is essentially $m_{\mathbf{R}^K}$, Lebesgue measure on \mathbf{R}^K . The orbits in E are r -dimensional manifolds, and each carries a G -invariant measure ν_γ (Theorem 3.1) which is essentially $m_{\mathbf{R}^r}$, Lebesgue measure on \mathbf{R}^r . One would expect the measure on the orbit space V'/G in the disintegration of $m_{V'}$ by G to be essentially $m_{\mathbf{R}^d}$, where $d = K - r$ is the codimension of a maximal dimension orbit. To get the precise form of the measure on the orbit space, we need coordinates on V'/G . The advantage of E is that we can use M to compute coordinates on E/G and the measure in terms of these coordinates. The following theorem gives a coordinate system for the orbit space E/G .

THEOREM 3.2. *Let $p: V' \rightarrow V'/G$ be the projection. Let $s: \mathbf{R}^d \rightarrow V'$ be the map $s(y) = s(y_1, \dots, y_d) = \sum_{k=1}^d y_k v^{j_k}$, where $\{j_1, \dots, j_d\}$ are the indices previously defined for the dependent columns of M . Let $W = \{y \in \mathbf{R}^d: s(y) \in E\}$.*

Then W is a nonempty Zariski open set in \mathbf{R}^d , and the map $(y_1, \dots, y_d) \rightarrow p(\sum_{k=1}^d y_k v^{j_k}): W \rightarrow E/G$ is a homeomorphism.

PROOF. By definition of E , $W = \{y \in \mathbf{R}^d: \det M^{(r)}(s(y)) \neq 0\}$ is a Zariski open set in \mathbf{R}^d . To show that W is not empty, and that $p \circ s|_W$ is a bijection of

W onto E/G , we need the following lemma.

LEMMA 3.2. *If $\gamma \in E$, then the map $\pi_r|_{O_\gamma} : O_\gamma \rightarrow \mathbb{R}^r$ given by $\pi_r(\beta) = (\beta(v_{l_1}), \dots, \beta(v_{l_r}))$ is bijective. (Here, $\{l_1, \dots, l_r\}$ are the indices previously defined for the independent columns of M .)*

PROOF. The proof of Lemma 3.2 follows that of Pukański's orbit parametrization theorem [19, Theorem, pp. 50–54]. To show $\pi_r|_{O_\gamma}$ is bijective, we need suitable coordinates on G/G_γ . Recall from the proof of Lemma 3.1 that $M_j(\gamma)$ is the matrix for the mapping $dF_{P_j(\gamma)}(e) : \mathfrak{g} \rightarrow V'/V_j$ in terms of the basis $\{e_1, \dots, e_s\}$ of \mathfrak{g} and $\{v^j, \dots, v^k\}$ of V'/V_j . $\text{Ker } M_j(\gamma)$ is the stability subalgebra

$$\begin{aligned} \mathfrak{g}_{P_j(\gamma)} &= \left\{ x = \sum_{i=1}^s x^i e_i \in \mathfrak{g} : P_j(\gamma) \cdot x = 0 \right\} \\ &= \{x : \gamma \cdot xv_j = \gamma \cdot xv_{j+1} = \dots = \gamma \cdot xv_K = 0\}. \end{aligned}$$

For $l_k < j \leq l_{(k+1)}$, $\text{rank } M_j(\gamma) = \text{rank } M_{l_{(k+1)}}(\gamma) = (\text{rank } M_{l_k}(\gamma)) - 1$, $1 \leq k \leq r$ ($M_j = 0$ if $j > l_r$). Thus,

$$\begin{aligned} \dim \text{Ker } M_j(\gamma) &= s - \text{rank } M_j(\gamma) = s - \text{rank } M_{l_{(k+1)}}(\gamma) \\ &= s - (\text{rank } M_{l_k}(\gamma)) + 1 = (\dim \text{Ker } M_{l_k}(\gamma)) + 1. \end{aligned}$$

Since $\text{Ker } M_{l_k}(\gamma) \subset \text{Ker } M_j(\gamma)$ whenever $j > l_k$, if $w_k \in \text{Ker } M_{l_{(k+1)}}(\gamma)$, $w_k \notin \text{Ker } M_{l_k}(\gamma)$, then $(\text{Ker } M_{l_k}(\gamma)) \oplus (w_k) = \text{Ker } M_j(\gamma)$ for $(l_k) + 1 \leq j \leq l_{(k+1)}$. For $1 \leq k \leq r$, choose $w_k = w_k(\gamma) \in \text{Ker } M_{l_{(k+1)}}(\gamma)$, $\notin \text{Ker } M_{l_k}(\gamma)$, such that $(\gamma \cdot w_k)(v_{l_k}) = 1$. Then setting $n_0 = \text{Ker } M_{l_1}(\gamma)$, $n_k = n_{k-1} \oplus (w_k)$ for $1 \leq k \leq r$, we have an ascending sequence of subalgebras $\mathfrak{g}_\gamma = n_0 \subset n_1 \subset \dots \subset n_r = \mathfrak{g}$ such that $n_k/n_{k-1} \simeq (w_k)$. Let $Q : \mathbb{R}^r \rightarrow G$ be the map $Q(t) = Q(t^1, \dots, t^r) = \exp t^1 w_1 \dots \exp t^r w_r$. By Lemma 2.2, the map $t \rightarrow G_\gamma \cdot Q(t) : \mathbb{R}^r \rightarrow G/G_\gamma$ is a homeomorphism. Thus, by Proposition 3.1(iii), the map $t \rightarrow \gamma \cdot Q(t) : \mathbb{R}^r \rightarrow O_\gamma$ is a homeomorphism. The components of $\beta = \gamma \cdot Q(t)$ with respect to the basis $\{v^1, \dots, v^K\}$ of V' , $\beta_a = \gamma \cdot Q(t)(v_a)$, $1 \leq a \leq K$, have the following form:

$$\begin{aligned} \beta_{l_r} &= \gamma_{l_r} + t^r, \\ (3.11) \quad \beta_{l_k} &= \gamma_{l_k} + t^k + \psi_k(t^{k+1}, \dots, t^r; \gamma), \quad 1 \leq k \leq r-1; \\ \beta_j &= \gamma_j + F_j(t^k, \dots, t^r; \gamma), \end{aligned}$$

k the largest integer such that $j > l_{k-1}$ (setting $l_0 = 0$).

Hence t^r, \dots, t^1 may be recursively determined from

$$\begin{aligned} \beta_{l_r}, \dots, \beta_{l_1}(t^r = \beta_{l_r} - \gamma_{l_r}; t^{r-1} = \beta_{l_{r-1}} - \gamma_{l_{r-1}} - \psi_{r-1}(t^r; \gamma); \dots; \\ t^1 = \beta_{l_1} - \gamma_{l_1} - \psi_k(t^2, \dots, t^r; \gamma)). \end{aligned}$$

Thus, given $z = (z_1, \dots, z_r) \in \mathbb{R}^r$, there is one and only one $t = (t^1, \dots, t^r)$ such that $\gamma \cdot Q(t)(v_{l_k}) = z_k$, $1 \leq k \leq r$. This says there is one and only one point $\beta \in O_\gamma$ such that $\pi_r(\beta) = z$. Hence π_r is a bijection of O_γ onto \mathbb{R}^r .

To show that W is not empty, choose $\gamma \in E$. Then (Lemma 3.1) $O_\gamma \subset E$. By Lemma 3.2, there is a point $\beta \in O_\gamma$ such that $\pi_r(\beta) = 0$. Since $\{l_1, \dots, l_r\}$, $\{j_1, \dots, j_d\}$ is a partition of $\{1, \dots, K\}$, $\beta = \sum_{k=1}^d \beta_{j_k} v^{j_k} = s(\beta_{j_1}, \dots, \beta_{j_d}) \in E$, so that $(\beta_{j_1}, \dots, \beta_{j_d}) \in W$. Since $\gamma \in E$ was arbitrary, this also shows that $ps(W) = E/G$ ($\beta \in s(W)$ and $p\beta = p\gamma$).

If $y, z \in W$, and if $ps(y) = ps(z)$, then $O_{s(y)} = O_{s(z)} \subset E$. By Lemma 3.2, $\pi_r|_{O_{s(y)}}$ is injective. $\pi_r(s(y)) = 0 = \pi_r(s(z)) \Rightarrow s(y) = s(z) \Rightarrow y = z$. Thus $p \circ s|_W : W \rightarrow E/G$ is bijective.

$s(W) = (\text{span}\{v^{j_1}, \dots, v^{j_d}\}) \cap E$ intersects each orbit in E in exactly one point, so that $\psi : E/G \rightarrow V'$ defined by $\psi(p\gamma) = p^{-1}p\gamma \cap s(W)$ is a cross-section for E/G in V' .

$p \circ s|_W : W \rightarrow E/G$ is continuous since both p and s are continuous. To show that $p \circ s|_W$ is open, we introduce the following map, which is also used in the proof of the disintegration formula. For $t = (t^1, \dots, t^r) \in \mathbb{R}^r$, let $g(t) = \exp t^r e_{i_r} \cdots \exp t^1 e_{i_1} \in G$, where i_1, \dots, i_r are the indices previously defined for the independent rows of M . Let $H : \mathbb{R}^d \times \mathbb{R}^r \rightarrow V'$ be the map $H(y, t) = s(y) \cdot g(t)$. $H(y, t)$ is linear in (y_1, \dots, y_d) and a polynomial in (t^1, \dots, t^r) , so H is an analytic mapping of $\mathbb{R}^d \times \mathbb{R}^r$ into V' .

For $(y, t) \in \mathbb{R}^d \times \mathbb{R}^r$, let $J(y, t)$ be the absolute value of the determinant of the $K \times K$ matrix

$$\begin{bmatrix} \frac{\partial H_{i_1}}{\partial y_1} & \cdots & \frac{\partial H_{i_1}}{\partial y_d} & \frac{\partial H_{i_1}}{\partial t^1} & \cdots & \frac{\partial H_{i_1}}{\partial t^r} \\ \vdots & & \vdots & \vdots & & \vdots \\ \frac{\partial H_{i_d}}{\partial y_1} & \cdots & \frac{\partial H_{i_d}}{\partial y_d} & \frac{\partial H_{i_d}}{\partial t^1} & \cdots & \frac{\partial H_{i_d}}{\partial t^r} \\ \hline \frac{\partial H_{i_1}}{\partial y_1} & \cdots & \frac{\partial H_{i_1}}{\partial y_d} & \frac{\partial H_{i_1}}{\partial t^1} & \cdots & \frac{\partial H_{i_1}}{\partial t^r} \\ \vdots & & \vdots & \vdots & & \vdots \\ \frac{\partial H_{i_r}}{\partial y_1} & \cdots & \frac{\partial H_{i_r}}{\partial y_d} & \frac{\partial H_{i_r}}{\partial t^1} & \cdots & \frac{\partial H_{i_r}}{\partial t^r} \end{bmatrix}$$

evaluated at (y, t) , where $H_a(y, t) = H(y, t)(v_a)$, $1 \leq a \leq K$. Then $J(y, t) = |\det dH(y, t)|$, where $dH(y, t) : \mathbb{R}^d \times \mathbb{R}^r \rightarrow V'$ is the derivative of H at (y, t) . Since each H_a is a polynomial in y and t , the partials are polynomials in y and t . Hence $\det dH(y, t)$ is a polynomial in y and t .

By calculation,

$$\begin{aligned}
\frac{\partial H_{j_k}}{\partial y_m}(y, 0) &= \lim_{h \rightarrow 0} \frac{1}{h} [H_{j_k}(y_1, \dots, y_m + h, \dots, y_d; 0) \\
&\quad - H_{j_k}(y_1, \dots, y_m, \dots, y_d; 0)] \\
&= \lim_{h \rightarrow 0} \frac{1}{h} [s(y_1, \dots, y_m + h, \dots, y_d) - s(y_1, \dots, y_m, \dots, y_d)](v_{j_k}) \\
&= v^{j_m}(v_{j_k}) = \delta_k^m, \quad 1 \leq k \leq d, 1 \leq m \leq d.
\end{aligned}$$

$H_{l_k}(y, 0) = s(y)(v_{l_k}) = 0, 1 \leq k \leq r, \forall y \in \mathbb{R}^d$. Hence,

$$\frac{\partial H_{l_k}}{\partial y_m}(y, 0) = 0, \quad 1 \leq k \leq r, 1 \leq m \leq d.$$

$$\begin{aligned}
\frac{\partial H_a}{\partial t^k}(y, 0) &= \lim_{h \rightarrow 0} \frac{1}{h} [H_a(y; 0 \cdots 0, h, 0 \cdots 0) - H_a(y; 0)] \\
&= \lim_{h \rightarrow 0} \frac{1}{h} [s(y) \cdot \exp h e_{i_k} - s(y)](v_a) \\
&= \lim_{h \rightarrow 0} \frac{1}{h} \left[\left(s(y) + s(y) \cdot h e_{i_k} + s(y) \cdot \frac{h^2}{2!} e_{i_k}^2 + \cdots \right) - s(y) \right](v_a) \\
&= s(y) \cdot e_{i_k}(v_a), \quad 1 \leq a \leq K, 1 \leq k \leq r.
\end{aligned}$$

Therefore,

$$\begin{aligned}
(3.12) \quad J(y, 0) &= \det \left[\begin{array}{c|ccc} 1 & 0 & \cdots & 0 \\ 0 & 1 & \cdots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & \cdots & & 1 \end{array} \right. & \left. \begin{array}{c} * \\ \hline s(y)e_{i_1}v_{l_1} \cdots s(y)e_{i_r}v_{l_1} \\ \vdots \quad \quad \quad \vdots \\ s(y)e_{i_1}v_{l_r} \cdots s(y)e_{i_r}v_{l_r} \end{array} \right] \\
&\quad \quad \quad \underbrace{\hspace{10em}}_{= {}^t(M^{(r)}(s(y)))} \\
&= |\det M^{(r)}(s(y))|.
\end{aligned}$$

If $y \in W$, then $J(y, 0) \neq 0$. By the inverse function theorem [20, p. 35] there is an $\mathbb{R}^d \times \mathbb{R}^r$ open neighborhood $A \times B$ of $(y, 0)$ and a V' -open neighborhood C of $H(y, 0)$ such that $H|_{A \times B} : A \times B \rightarrow C$ is a diffeomorphism of $A \times B$ onto C .

Now, to show $p \circ s|_W$ is open, let $U \subset W$ be open, and $\gamma \in p^{-1}(ps(U)) = s(U) \cdot G$. Then $\gamma = s(y_0) \cdot g_0$ for some $y_0 \in U, g_0 \in G$. Since y_0 is in $U \subset W$, by the preceding paragraph, there is an \mathbb{R}^d -open neighborhood A of y_0 (by taking $A \cap U$, we may assume $A \subset U$), an open neighborhood B of 0 in \mathbb{R}^r , and an open neighborhood

C of $H(y_0, 0) = s(y_0)$ in V' such that $H(A \times B) = C$. Since C is a V' -neighborhood of $s(y_0)$ and $g_0 \in G$ is a homeomorphism of V' , $C \cdot g_0$ is a V' -neighborhood of $\gamma = s(y_0) \cdot g_0$. If $\beta \in C \cdot g_0$, then $\beta = H(y, t) \cdot g_0 = s(y) \cdot g(t) \cdot g_0$ for some $(y, t) \in A \times B \subset U \times B$. Therefore, $\beta \in s(U) \cdot G$. Thus γ is an interior point of $s(U) \cdot G$. Therefore, $s(U) \cdot G = p^{-1}(ps(U))$ is open in V' , so $p \circ s(U)$ is open in E/G .

We have shown that the orbit space E/G is homeomorphic to a Zariski-open set in \mathbf{R}^d (Theorem 3.2) and that each orbit in E is homeomorphic to \mathbf{R}^r (Theorem 3.1). The following theorem uses the coordinate system $y \rightarrow ps(y)$: $W \rightarrow E/G$ just established for E/G and the coordinate system $y, y \rightarrow s(y) \cdot g(t) = s(y) \cdot \exp t^r e_r \cdots \exp t^1 e_{i_1}$ for the orbits in E (Theorem 3.1) to decompose $m_{V'}$ relative to the action of G in V' .

Let x_T denote the characteristic function of the set T .

THEOREM 3.3. *The formula*

$$(3.13) \quad \begin{aligned} \int_{V'} f(\gamma) dm_{V'}(\gamma) &= \int_E f(\gamma) dm_{V'}(\gamma) \\ &= \int_W \int_{\mathbf{R}^r} f(s(y) \cdot g(t)) dm_{\mathbf{R}^r}(t) |\det M^{(r)}(s(y))| dm_{\mathbf{R}^d}(y) \end{aligned}$$

is a disintegration of $m_{V'}$ by G , that is, $m_{V'}(p^{-1}(V/G - E/G)) = m_{V'}(V' - E) = 0$. The image of the measure $|\det M^{(r)}(s)| x_W m_{\mathbf{R}^d}$ under the homeomorphism $p \circ s$: $W \rightarrow E/G$ is a measure on E/G which is a pseudo-image of $x_E m_{V'}$ by $p|_E$, the projection of E onto E/G . If, for $y \in W$, $\nu_{s(y)}$ is the measure on E given by

$$\langle \nu_{s(y)}, f \rangle = \int_{\mathbf{R}^r} f(s(y) \cdot g(t)) dm_{\mathbf{R}^r}(t),$$

then $y \rightarrow \nu_{s(y)}: W \rightarrow M_+(E)$ (positive measures on E) has the following properties:

- (i) $\nu_{s(y)} \neq 0$ for $y \in W$;
- (ii) $\nu_{s(y)}$ is concentrated in $O_{s(y)}$ for all $y \in W$;
- (iii) if $f \in L^1(x_E m_{V'})$, then $y \rightarrow \langle \nu_{s(y)}, f \rangle \in L^1(|\det M^{(r)}(s)| x_W m_{\mathbf{R}^d})$,

and

$$\langle x_E m_{V'}, f \rangle := \int_W \langle \nu_{s(y)}, f \rangle |\det M^{(r)}(s(y))| dm_{\mathbf{R}^d}(y).$$

PROOF. By Lemma 3.1, E is a nonempty, G -invariant Zariski open set in V' . Therefore, $p^{-1}(V'/G - E/G) = V' - E$ is $m_{V'}$ -null. That $\nu_{s(y)} \in M_+(E)$ and properties (i) and (ii) follow from Theorem 3.1 and the fact that G orbits are closed in V' (Proposition 3.1(a)). The proof of (iii) and formula (3.13) consists in (1) showing that $p \circ s(x_W m_{\mathbf{R}^d})$ is a pseudo-image of $x_E m_{V'}$ by p ; (2) using Bourbaki's theorem [6, Chapitre 6, Théorème 2, p. 64] on the disintegration of

a measure relative to a pseudo-image to get a disintegration of $x_E m_{V'}$ relative to $p \circ s(x_W m_{R^d})$; and (3) showing that the orbit measures provided by Bourbaki's theorem are $|\det M^{(r)}(s(y))| \nu_{s(y)}$.

The following three lemmas show that the measure $p \circ s(x_W m_{R^d})$ on E/G is a pseudo-image of the measure $x_E m_{V'}$ on E . Equation (3.14) in Lemma 3.3 would be the disintegration formula (3.13) if we knew that $|\det dH(y, t)| = J(y, t) = J(y, 0) m_{R^d \times R^r}$ a. a. (y, t) . This is proved in Lemma 3.7.

LEMMA 3.3. *If $f: V' \rightarrow R$ is $m_{V'}$ -integrable, then*

$$(3.14) \quad \int_{V'} f(\gamma) dm_{V'}(\gamma) = \int_{R^d \times R^r} f(H(y, t)) |\det dH(y, t)| dm_{R^d \times R^r}(y, t).$$

PROOF. Let $A = \{(y, t) \in R^d \times R^r : \det dH(y, t) \neq 0\}$. A is a Zariski open set in $R^d \times R^r$. $A \supset W \times \{0\}$, so A is nonempty. Suppose $H(y_1, t_1) = H(y_2, t_2)$ for $(y_1, t_1) \in W \times R^r$. Then $s(y_2) \in O_{s(y_1)} \subset E$. By Lemma 3.2, $\pi_r(s(y_2)) = 0 = \pi_r(s(y_1)) \Rightarrow s(y_2) = s(y_1) \Rightarrow y_2 = y_1$. By Theorem 3.1(b), $s(y_1) \cdot g(t_1) = s(y_1) \cdot g(t_2) \Rightarrow t_1 = t_2$. Therefore $H|_{A \cap (W \times R^r)}: A \cap (W \times R^r) \rightarrow V'$ is a 1-1, continuously differentiable function such that $\det dH(y, t) \neq 0$ for all $(y, t) \in A \cap (W \times R^r)$. By the change of variable theorem for integrals on R^K [20, p. 67], if $f: H(A \cap (W \times R^r)) \rightarrow R$ is integrable, then

$$(3.15) \quad \begin{aligned} & \int_{H(A \cap (W \times R^r))} f(\gamma) dm_{V'}(\gamma) \\ &= \int_{A \cap (W \times R^r)} f \circ H(y, t) |\det dH(y, t)| dm_{R^d \times R^r}(y, t). \end{aligned}$$

Since $A \cap (W \times R^r)$ is a nonempty Zariski open set in $R^d \times R^r$, it is conull. Hence the integral on the right-hand side of (3.15) is

$$\int_{R^d \times R^r} f \circ H(y, t) J(y, t) dm_{R^d \times R^r}(y, t).$$

Let $B = \{(y, t) \in R^d \times R^r : \det dH(y, t) = 0\}$. By Sard's theorem [20, p. 72], $H(B)$ is an $m_{V'}$ -null set in V' . Since H is 1-1 on $W \times R^r$, $H(W \times R^r)$ is the disjoint union of $H(A \cap (W \times R^r))$ and $H(B \cap (W \times R^r)) \subset H(B)$. Hence, the integral on the left-hand side of (3.15) is $\int_{H(W \times R^r)} f(\gamma) dm_{V'}(\gamma)$. By Theorem 3.2, $H(W \times R^r) = E$, which is $m_{V'}$ -conull. This proves (3.14).

COROLLARY. $f: V' \rightarrow R$ is $m_{V'}$ -measurable $\iff f \circ H: R^d \times R^r \rightarrow R$ is $m_{R^d \times R^r}$ -measurable.

PROOF. Lemma 3.3 says that

$$m_{V'} = \int_{R^d \times R^r} \epsilon_{H(y, t)} J(y, t) dm_{R^d \times R^r}(y, t)$$

(where $\langle \epsilon_{H(y, t)}, f \rangle = f(H(y, t))$). By [5, Chapitre 5, Proposition 3, p. 39],

$$\begin{aligned} f: V' \rightarrow R \text{ is } m_{V'}\text{-measurable} &\iff (f \circ H) \circ J \text{ is } m_{R^d \times R^r}\text{-measurable} \\ &\iff (f \circ H)|_A \text{ is } m_{R^d \times R^r}\text{-measurable} \end{aligned}$$

(where $A = \{(y, t) \in R^d \times R^r : J(y, t) \neq 0\}$). Since A is conull in $R^d \times R^r$, $f: V' \rightarrow R$ is $m_{V'}$ -measurable $\iff f \circ H: R^d \times R^r \rightarrow R$ is $m_{R^d \times R^r}$ -measurable.

LEMMA 3.4. *Suppose $f: V'/G \rightarrow R$ is nonnegative. Then $f \circ p: V' \rightarrow R$ is $m_{V'}$ -measurable $\iff f \circ p \circ s: R^d \rightarrow R$ is m_{R^d} -measurable.*

PROOF. By the above corollary, $f \circ p: V' \rightarrow R$ is $m_{V'}$ -measurable $\iff f \circ p \circ H: R^d \times R^r \rightarrow R$ is $m_{R^d \times R^r}$ -measurable.

Suppose $f \circ p \circ s: R^d \rightarrow R$ is m_{R^d} -measurable. Then $f \circ p \circ H(y, t) = f \circ p(s(y) \cdot g(t)) = f(p(s(y)))$ for all $(y, t) \in R^d \times R^r \Rightarrow f \circ p \circ H$ is $m_{R^d \times R^r}$ -measurable. ($\{(y, t) : f \circ p \circ H(y, t) > a\} = \{y : f \circ p \circ s(y) > a\} \times R^r$.)

Suppose $f \circ p: V' \rightarrow R$ is $m_{V'}$ -measurable. Let $\beta \simeq m_{R^r}$ be a finite measure on R^r . By Tonelli's theorem, $y \rightarrow \int_{R^r} f \circ p \circ H(y, t) d\beta(t): R^d \rightarrow R$ is m_{R^d} -measurable. ($f \circ p \circ H$ is $(m_{R^d \times R^r} = m_{R^d} \times m_{R^r})$ -measurable $\iff f \circ p \circ H$ is $(m_{R^d} \times \beta)$ -measurable.) Since $f \circ p \circ H(y, t) = f(p(s(y)))$, this implies $y \rightarrow f(p(s(y))) \beta(R^r): R^d \rightarrow R$ is m_{R^d} -measurable, so $f \circ p \circ s$ is m_{R^d} -measurable.

Let $\Omega = \{U \subset V'/G : p^{-1}(U) \text{ is } m_{V'}\text{-measurable}\}$. Lemma 3.4 shows that $\Omega = \{U \subset V'/G : (p \circ s)^{-1}(U) \text{ is } m_{R^d}\text{-measurable}\}$. (Take $f = x_U$, the characteristic function of U .)

LEMMA 3.5. *Let $N \subset V'/G$, $N \in \Omega$. Then $m_{V'}(p^{-1}(N)) = 0 \iff m_{R^d}((p \circ s)^{-1}(N)) = 0$.*

PROOF. $m_{V'}(p^{-1}(N)) = 0 \iff x_N \circ p = 0 \text{ } m_{V^1} \text{ a.e.} \iff (x_N \circ p \circ H) \cdot J = 0 \text{ } m_{R^d \times R^r} \text{ a.e. (by Lemma 3.3)} \iff x_N \circ p \circ H = 0 \text{ } m_{R^d \times R^r} \text{ a.e. (since } A \text{ is conull).}$

Suppose $x_N \circ p \circ H = 0 \text{ } m_{R^d \times R^r} \text{ a.e.}$ By Fubini's theorem, for m_{R^d} almost all y , $x_N \circ p \circ H(y, t) = x_N(p(s(y))) = 0$ for m_{R^r} a.a. t . Hence $m_{R^d}((p \circ s)^{-1}(N)) = 0$.

Conversely, suppose $x_N \circ p \circ s = 0$, m_{R^d} a.e. Then by Tonelli's theorem $(x_N \circ p \circ H \text{ is } m_{R^d \times R^r}\text{-measurable by the corollary to Lemma 3.3),$

$$\begin{aligned} \int_{R^d \times R^r} x_N \circ p \circ H(y, t) dm_{R^d \times R^r}(y, t) \\ &= \int_{R^r} \left(\int_{R^d} x_N(p(H(y, t))) dm_{R^d}(y) \right) dm_{R^r}(t) \\ &= \int_{R^r} \left(\int_{R^d} x_N(p(s(y))) dm_{R^d}(y) \right) dm_{R^r}(t) \\ &= \int_{R^r} 0 dm_{R^r}(t) = 0. \end{aligned}$$

Thus $x_N \circ p \circ H = 0 \text{ } m_{R^d \times R^r} \text{ a.e.}$

The following argument uses Bourbaki's theorem on the disintegration of a measure relative to a pseudo-image [6, Chapitre 6, Théorème 2, p. 64] to get a disintegration of $x_E m_{V'}$ relative to $(p \circ s)(x_W m_{\mathbb{R}^d})$. The rest of the proof of Theorem 3.3 consists of showing that the orbit measures λ_b ($b = psy \in E/G$) from [6, Chapitre 6, Théorème 2, p. 64] are equal to $|\det M^{(r)}(s(y))| \nu_{s(y)}$.

Since E is an open set in V' , E is a locally compact topological space with a countable basis. By Theorem 3.2, $p \circ s|_W$ is a homeomorphism of the Zariski open set $W \subset \mathbb{R}^d$ onto E/G . Therefore E/G is a locally compact space with a countable basis. Since W is $m_{\mathbb{R}^d}$ -conull, and E is $m_{V'}$ -conull, Lemma 3.5 shows that the measure on E/G , $(p \circ s)(x_W m_{\mathbb{R}^d})$, is a pseudo-image of $x_E m_{V'}$ by $p|_E$, i.e., $N \subset E/G$ is $(p \circ s)(x_W m_{\mathbb{R}^d})$ -null $\iff p^{-1}(N)$ is $(x_E m_{V'})$ -null. By [6, Chapitre 6, Théorème 2, p. 64] there exists a $(p \circ s)(x_W m_{\mathbb{R}^d})$ -adequate family [5, Chapitre 5, Définition 1, p. 19] $b \rightarrow \lambda_b$ ($b \in E/G$) of positive measures on E having the following properties:

- (a) $\lambda_b \neq 0$ for $b \in p(E) = E/G$;
- (b) λ_b is concentrated in $p^{-1}(b)$ for all $b \in E/G$;
- (c) $x_E m_{V'} = \int_{E/G} \lambda_b d(p \circ s)(x_W m_{\mathbb{R}^d})(b)$.

Thus, if $f: E \rightarrow \mathbb{R}$ is $(x_E m_{V'})$ -integrable (f is $(x_E m_{V'})$ -measurable, and $\int_E |f(\gamma)| dm_{V'}(\gamma) < \infty$), then $b \rightarrow \langle \lambda_b, f \rangle = \int_{p^{-1}(b)} f(\gamma) d\lambda_b(\gamma): E/G \rightarrow \mathbb{R}$ is $(p \circ s)(x_W m_{\mathbb{R}^d})$ -integrable; $y \rightarrow \langle \lambda_{ps(y)}, f \rangle = \int_{p^{-1}(ps(y))} f(\gamma) d\lambda_{ps(y)}(\gamma): W \rightarrow \mathbb{R}$ is $(x_W m_{\mathbb{R}^d})$ -integrable; and

$$(3.16) \quad \begin{aligned} \int_E f(\gamma) dm_{V'}(\gamma) &= \int_{E/G} \left(\int_{p^{-1}(b)} f(\gamma) d\lambda_b(\gamma) \right) d(p \circ s)(x_W m_{\mathbb{R}^d})(b) \\ &= \int_W \left(\int_{p^{-1}(ps(y))} f(\gamma) d\lambda_{ps(y)}(\gamma) \right) dm_{\mathbb{R}^d}(y). \end{aligned}$$

To complete the proof of Theorem 3.3, we show that for $(x_W m_{\mathbb{R}^d})$ a.a. y , $\lambda_{ps(y)} = |\det M^{(r)}(s(y))| \nu_{s(y)}$.

Since $x_E m_{V'}$ is G -invariant, $(x_W m_{\mathbb{R}^d})$ almost all the $\lambda_{ps(y)}$ are G -invariant [16, Lemma 11.5, p. 126]. Let $N \subset W$ be a null set such that $y \in W - N \implies \lambda_{ps(y)}$ is G -invariant. Then $\lambda_{ps(y)}$ and $\nu_{s(y)}$ are both G -invariant measures on $O_{s(y)} \simeq G/G_{s(y)}$. Therefore, if $y \in W - N$, there is a positive number $c(y)$ such that

$$(3.17) \quad \lambda_{ps(y)} = c(y) \nu_{s(y)}.$$

Put $c(y) = 1$ if $y \in N \cup (\mathbb{R}^d - W)$.

LEMMA 3.6. $c: \mathbb{R}^d \rightarrow \mathbb{R}$ is $m_{\mathbb{R}^d}$ -measurable.

PROOF. Let $f: V' \rightarrow \mathbb{R}$ be an everywhere positive, continuous, $m_{V'}$ -integrable function. By the corollary to Lemma 3.3, $f \circ H$ is $m_{\mathbb{R}^d \times \mathbb{R}^r}$ -measurable, nonnegative. By Tonelli's theorem $y \rightarrow \int_{\mathbb{R}^r} f(H(y, t)) dm_{\mathbb{R}^r}(t)$ is $m_{\mathbb{R}^d}$ -measurable.

If $y \in W$, then by Theorem 3.1(b), $\langle \nu_{s(y)}, f \rangle = \int_{\mathbf{R}^r} f(s(y) \cdot g(t)) dm_{\mathbf{R}^r}(t) = \int_{\mathbf{R}^r} f(H(y, t)) dm_{\mathbf{R}^r}(t) > 0$ (since $f(\gamma) > 0$ for all γ). Therefore $y \rightarrow \langle \nu_{s(y)}, f \rangle: W \rightarrow \mathbf{R} \cup \{\infty\}$ is an everywhere positive, $(x_W m_{\mathbf{R}^d})$ -measurable function. Hence $y \rightarrow 1/\langle \nu_{s(y)}, f \rangle: W \rightarrow \mathbf{R}$ is $m_{\mathbf{R}^d}$ -measurable. Since f is $m_{V'}$ -integrable, $y \rightarrow \langle \lambda_{ps(y)}, f \rangle = c(y) \langle \nu_{s(y)}, f \rangle$ a. e. is $(x_W m_{\mathbf{R}^d})$ -integrable, hence measurable. Therefore $y \rightarrow \langle \lambda_{ps(y)}, f \rangle / \langle \nu_{s(y)}, f \rangle = c(y)$ is $m_{\mathbf{R}^d}$ -measurable on $W - N$. Hence $y \rightarrow c(y)$ is $m_{\mathbf{R}^d}$ -measurable on W , hence on \mathbf{R}^d .

LEMMA 3.7. For $m_{\mathbf{R}^d}$ almost all $y \in \mathbf{R}^d$,

$$(3.18) \quad c(y) = |\det M^{(r)}(s(y))|.$$

PROOF. We substitute $c(y)\nu_{s(y)}$ for $\lambda_{ps(y)}$ in (3.16), write $\nu_{s(y)}$ in terms of the coordinates $t = (t^1, \dots, t^r) \rightarrow s(y) \cdot g(t) = H(y, t)$, and compare the resulting equation with (3.14). The result is

$$(3.19) \quad \int_W \left(\int_{\mathbf{R}^r} f(H(y, t)) dm_{\mathbf{R}^r}(t) \right) c(y) dm_{\mathbf{R}^d}(y) \\ = \int_{W \times \mathbf{R}^r} f(H(y, t)) J(y, t) dm_{\mathbf{R}^d \times \mathbf{R}^r}(y, t), \quad f \in L^1(m_{V'}).$$

Suppose $f \in L^1(m_{V'})$ is nonnegative. By the corollary to Lemma 3.3, $f \circ H: \mathbf{R}^d \times \mathbf{R}^r \rightarrow \mathbf{R}$ is $m_{\mathbf{R}^d \times \mathbf{R}^r}$ -measurable. By Lemma 3.6, $c: \mathbf{R}^d \rightarrow \mathbf{R}$ is $m_{\mathbf{R}^d}$ -measurable. Hence $(f \circ H) \circ c$ is $m_{\mathbf{R}^d \times \mathbf{R}^r}$ -measurable, nonnegative. By Tonelli's theorem, the left-hand side of (3.19) is equal to

$$\int_{W \times \mathbf{R}^r} f(H(y, t)) c(y) dm_{\mathbf{R}^d \times \mathbf{R}^r}(y, t).$$

Therefore, whenever $f \geq 0$ is $m_{V'}$ -integrable,

$$(3.20) \quad 0 = \int_{W \times \mathbf{R}^r} f(H(y, t)) (J(y, t) - c(y)) dm_{\mathbf{R}^d \times \mathbf{R}^r}(y, t).$$

Let $D = \{(y, t) \in W \times \mathbf{R}^r : J(y, t) > c(y)\}$. $x_D = (x_D \circ H^{-1}) \circ H$ is $m_{\mathbf{R}^d \times \mathbf{R}^r}$ -measurable so (by the corollary to Lemma 3.3) $x_D \circ H^{-1}$ is $m_{V'}$ -measurable. Let $f: V' \rightarrow \mathbf{R}$ be an everywhere positive, integrable function. $(x_D \circ H^{-1}) \circ f \leq f$, so $(x_D \circ H^{-1}) \circ f$ is $m_{V'}$ -integrable, nonnegative. By (3.20),

$$0 = \int_{W \times \mathbf{R}^r} x_D(y, t) f(H(y, t)) (J(y, t) - c(y)) dm_{\mathbf{R}^d \times \mathbf{R}^r}(y, t).$$

Hence $x_D(y, t) (J(y, t) - c(y)) = 0$ for $(m_{\mathbf{R}^d \times \mathbf{R}^r})$ a. a. (y, t) . Since $J(y, t) - c(y) > 0$ on D , $(m_{\mathbf{R}^d \times \mathbf{R}^r})(D) = 0$. Similarly,

$$m_{\mathbf{R}^d \times \mathbf{R}^r}(\{(y, t) \in W \times \mathbf{R}^r : J(y, t) < c(y)\}) = 0.$$

Therefore, $J(y, t) = c(y)$ for $m_{\mathbf{R}^d \times \mathbf{R}^r}$ a. a. (y, t) in $W \times \mathbf{R}^r$, hence for $m_{\mathbf{R}^d \times \mathbf{R}^r}$ a. a. (y, t) . By Fubini's theorem, for almost all $y \in \mathbf{R}^d$, $J(y, t) = c(y)$ for almost all $t \in \mathbf{R}^r$. Since $t \rightarrow J(y, t)$ is continuous on \mathbf{R}^r , $J(y, t) = c(y)$ for all $t \in \mathbf{R}^r$.

Hence, $c(y) = J(y, 0)$ for almost all $y \in \mathbb{R}^d$. By (3.12), $J(y, 0) = |\det M^{(r)}(s(y))|$ for $y \in W$. Thus $c(y) = |\det M^{(r)}(s(y))|$ for almost all $y \in \mathbb{R}^d$.

Substituting $c(y)\nu_{s(y)} = |\det M^{(r)}(s(y))|\nu_{s(y)}$ for $\lambda_{ps(y)}$ in (3.16), we obtain (3.13). This completes the proof of Theorem 3.3. The above proof also gives the following fact.

THEOREM 3.4. $H: W \times \mathbb{R}^r \rightarrow E: (y, t) \rightarrow s(y) \cdot g(t)$ is a diffeomorphism.

PROOF. H is a polynomial in y and t so it is differentiable. The proof of Lemma 3.7 shows that the continuous function $(y, t) \rightarrow J(y, t) - |\det M^{(r)}(s(y))|$ is zero for $m_{\mathbb{R}^d \times \mathbb{R}^r}$ almost all (y, t) . Hence $J(y, t) = |\det dH(y, t)| = |\det M^{(r)}(s(y))|$ for all $(y, t) \in \mathbb{R}^d \times \mathbb{R}^r$. Thus $\{(y, t) \in \mathbb{R}^d \times \mathbb{R}^r: |\det dH(y, t)| \neq 0\} = W \times \mathbb{R}^r$. From the proof of Lemma 3.3, H is a bijection of $W \times \mathbb{R}^r$ onto E . Therefore, the inverse function theorem shows H is a diffeomorphism.

4. A Plancherel formula for idyllic nilpotent Lie groups. In §4 we bring together the results of §§1–3 to obtain a procedure for computing Plancherel measure for the following class of nilpotent Lie groups.

Suppose G is a connected, simply connected nilpotent Lie group with Lie algebra \mathfrak{g} . \mathfrak{g} will be called “idyllic” if \mathfrak{g} has an abelian ideal \mathfrak{n} such that for Lebesgue almost all γ in \mathfrak{n}' , $\mathfrak{g}_\gamma/\mathfrak{n}$ is abelian, where $\mathfrak{g}_\gamma = \{x \in \mathfrak{g}: \langle \gamma, [x, \mathfrak{n}] \rangle = 0 \forall n \in \mathfrak{n}\}$. Such an ideal \mathfrak{n} will be called an “idyll” of \mathfrak{g} . G is called idyllic if its Lie algebra \mathfrak{g} is idyllic. If \mathfrak{n} is an idyll of \mathfrak{g} , then $N = \exp \mathfrak{n}$ is called an idyll of G .

To compute Plancherel measure for idyllic G with idyll N , we combine the projective Plancherel formula from §1 with the disintegration theorem of §3 (Theorem 3.3) via Kleppner and Lipsman’s Plancherel formula for group extensions [15, Theorem 2.3, p. 108]

$$(4.1) \quad \int_G |f(x)|^2 dm_G(x) = \int_{\hat{N}/G} \int_{(G_\gamma/N, \bar{\omega}_\gamma)^\wedge} \text{tr } \pi_{\gamma, \sigma}(f^* f^*) d\mu_\gamma(\sigma) d\bar{\mu}_N(\bar{\gamma}),$$

which expresses Plancherel measure on \hat{G} corresponding to a given Haar measure m_G on G as a fibered measure with base \hat{N}/G and fibers $(G_\gamma/N, \bar{\omega}_\gamma)^\wedge$, where G_γ is the stability subgroup at $\gamma \in \hat{N}$. μ_N is Plancherel measure on \hat{N} corresponding to a given Haar measure m_N on N . $\bar{\mu}_N$ is a pseudo-image of μ_N by the projection $p: \hat{N} \rightarrow \hat{N}/G$. Since \hat{N}/G is countably separated, there are orbit measures ν_γ which provide a disintegration of Plancherel measure μ_N on \hat{N} relative to the pseudo-image $\bar{\mu}_N$ on \hat{N}/G , i.e.,

$$(4.2) \quad \mu_N = \int_{\hat{N}/G} \nu_\gamma d\bar{\mu}_N(\bar{\gamma}),$$

ν_γ concentrated on $\gamma \cdot G \simeq G/G_\gamma$. The projective Plancherel measure μ_γ on $(G_\gamma/N, \bar{\omega}_\gamma)^\wedge$ corresponds to the Haar measure $m_{G_\gamma/N}$ on G_γ/N which satisfies

$$(4.3) \int_G f(x) dm_G(x) = \int_{G/G_\gamma} \int_{G_\gamma/N} \int_N f(nzx) dm_N(n) dm_{G_\gamma/N}(Nz) dv_\gamma(\bar{x}).$$

For $\gamma \in \hat{N}$, $\pi_{\gamma,\sigma} = \text{ind}_{G_\gamma}^G \gamma' \otimes \sigma''$ is an irreducible representation of G . γ' is the extension of γ to an ω_γ -representation of G_γ , where ω_γ is a multiplier on G_γ/N . σ is an irreducible $\bar{\omega}_\gamma$ -representation of G_γ/N , and σ'' denotes the lift of σ to G_γ .

If μ_γ is the projective Plancherel measure on $(G_\gamma/N, \bar{\omega}_\gamma)^\wedge$ corresponding to $m_{G_\gamma/N}$ satisfying (4.3), then [15, (2.10), p. 109], for $f \in C_0(G)$ (= continuous functions with compact support),

$$\int_{(G_\gamma/N, \bar{\omega}_\gamma)^\wedge} \text{tr}[\pi_{\gamma,\sigma}(f * f^*)] d\mu_\gamma(\sigma) = \int_{G/G_\gamma} \text{tr}[\gamma \cdot A(f * f^*|_N)] dv_\gamma(\bar{A}),$$

so that

$$\begin{aligned} & \int_{\hat{N}/G} \int_{(G_\gamma/N, \bar{\omega}_\gamma)^\wedge} \text{tr}[\pi_{\gamma,\sigma}(f * f^*)] d\mu_\gamma(\sigma) d\bar{\mu}_N(\bar{\gamma}) \\ &= \int_{\hat{N}/G} \int_{G/G_\gamma} \text{tr}[\gamma \cdot A(f * f^*|_N)] dv_\gamma(\bar{A}) d\bar{\mu}_N(\bar{\gamma}) \\ &= \int_{\hat{N}} \text{tr}[\gamma(f * f^*|_N)] d\mu_N(\gamma) = f * f^*(e) = \int_G |f(x)|^2 dm_G(x). \end{aligned}$$

(This implies the validity of (4.1) for $f \in L^1(G) \cap L^2(G)$ since $C_0(G)$ is dense in the C^* -algebra of G .)

The Plancherel measure for idyllic $G = \exp \mathfrak{g}$ with idyll $N = \exp \mathfrak{n}$ computed via (4.1) is given in terms of coordinates on \hat{N}/G and on the fibers $(G_\gamma/N, \bar{\omega}_\gamma)^\wedge$. We start by making an explicit choice of Haar measures m_G and m_N in terms of coordinates on G and N , respectively. Then we compute Plancherel measure μ_N , in terms of coordinates on \hat{N} , corresponding to m_N . Next, we use Theorem 3.3 to obtain a disintegration of μ_N by G ,

$$\mu_N = \int_{\hat{N}/G} \nu_\gamma d\bar{\mu}_N(\bar{\gamma}),$$

in which the pseudo-image $\bar{\mu}_N$ is given in terms of coordinates on almost all of \hat{N}/G , and the orbit measures ν_γ are expressed in terms of coordinates on the orbit of γ . Then we use Theorem 3.1 to find the Haar measure $m_{G_\gamma/N}$ on G_γ/N which satisfies (4.3). Then we use §1 to compute the projective Plancherel measure μ_γ corresponding to $m_{G_\gamma/N}$ in terms of coordinates on $(G_\gamma/N, \bar{\omega}_\gamma)^\wedge$. Finally, we combine $\bar{\mu}_N$ and the μ_γ to obtain a Plancherel formula for G . The steps involved in the computational process and the resulting Plancherel formula are described in the following theorem.

THEOREM 4.1. *A Plancherel-measure-computing procedure for idyllic $G = \exp \mathfrak{g}$ with idyll $N = \exp \mathfrak{n}$ consists of the following steps:*

- (1) *Take a basis $\{v_1 < \cdots < v_K\}$ of \mathfrak{n} in Jordan-Hölder order relative to*

the adjoint action of \mathfrak{g} on \mathfrak{n} , and a Jordan-Hölder basis $\{\bar{e}_1 < \dots < \bar{e}_s\}$ of $\mathfrak{g}/\mathfrak{n}$.

Let $\{v^1, \dots, v^K\}$ be the basis of \mathfrak{n}' such that $\langle v^j, v_j \rangle = \delta_j^i$.

(2) Compute $M = (e_i v_j)_{1 \leq i \leq s, 1 \leq j \leq K}$, where $(e_i v_j) = [e_i, v_j]$.

(3) Find the partitions defined in §3 (p. 13)

$$\{1, \dots, K\} = \{l_1, \dots, l_r\} \cup \{j_1, \dots, j_d\},$$

$$\{1, \dots, s\} = \{i_1, \dots, i_r\} \cup \{m_1, \dots, m_q\},$$

i. e., determine the independent columns of M from the right and the independent rows of M from below.

(4) For $y = (y_1, \dots, y_d) \in \mathbb{R}^d$, let $sy = \sum_{k=1}^d y_k v^{j_k}$, and compute $\det M^{(r)}(sy) = |sy(e_{i_a} v_{l_b})_{1 \leq a, b \leq r}|$.

(5) For $y \in W = \{y \in \mathbb{R}^d : \det M^{(r)}(sy) \neq 0\}$, compute, for $1 \leq b \leq q$, $u_b(sy) = e_{m_b} - \sum_{s=1}^r \lambda_{m_b}^{i_s}(sy) e_{i_s}$;

$$\lambda_{m_b}^{i_s}(sy) = \frac{\begin{vmatrix} sy(e_{i_1} v_{l_1}) & \dots & sy(e_{i_r} v_{l_r}) \\ \vdots & & \vdots \\ sy(e_{i_{(s-1)}} v_{l_1}) & \dots & sy(e_{i_{(s-1)}} v_{l_r}) \\ sy(e_{m_b} v_{l_1}) & \dots & sy(e_{m_b} v_{l_r}) \\ sy(e_{i_{(s+1)}} v_{l_1}) & \dots & sy(e_{i_{(s+1)}} v_{l_r}) \\ \vdots & & \vdots \\ sy(e_{i_r} v_{l_1}) & \dots & sy(e_{i_r} v_{l_r}) \end{vmatrix}}{\det M^{(r)}(sy)}, \quad 1 \leq s \leq r.$$

(6) For $y \in W$, compute the matrix $(\langle sy, [u_i(sy), u_j(sy)] \rangle)_{1 \leq i, j \leq q}$.

(7) For $y \in W_1 = \{y \in W : (\langle sy, [u_i(sy), u_j(sy)] \rangle)_{1 \leq i, j \leq q} \text{ has maximal rank, } 2l\}$, find a nonsingular $q \times q$ matrix P_{sy} such that

$$P_{sy}(\langle sy, [u_i(sy), u_j(sy)] \rangle)_{1 \leq i, j \leq q} {}^t P_{sy} = \begin{bmatrix} 0 & I_l & 0 \\ -I_l & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix}.$$

Let $m = q - 2l$, and let

$$(4.4) \quad \mu_{sy} = |\det P_{sy}|^{-1} \frac{1}{(2\pi)^{l+m}} \psi_{P_{sy}}(m_{\mathbb{R}^m}),$$

where $\psi_{P_{sy}}$ is defined in §1.

Then

$$(4.5) \quad \mu_G = \frac{1}{(2\pi)^K} \int_{W_1} \mu_{sy} |\det M^{(r)}(sy)| dm_{\mathbf{R}^d}(y)$$

is Plancherel measure on \hat{G} corresponding to m_G , Haar measure on G defined in terms of the basis $\{e_1, \dots, e_s, v_1, \dots, v_K\}$ of \mathfrak{g} .

The Plancherel formula is

$$(4.6) \quad \int_G |f(x)|^2 dm_G(x) = \frac{1}{(2\pi)^{K+l+m}} \int_{W_1} \int_{\mathbf{R}^m} \text{tr } \pi_{y,t}(f * f^*) dm_{\mathbf{R}^m}(t) \\ |\det P_{sy}|^{-1} |\det M^{(r)}(sy)| dm_{\mathbf{R}^d}(y).$$

For $(y, t) \in W_1 \times \mathbf{R}^m$, $\pi_{y,t} = \text{ind}_{G_{sy}}^G (\chi_{sy})' \otimes (\psi_{P_{sy}}(t))''$ is an irreducible representation of G , where G_{sy} is the stability subgroup at sy for the coadjoint representation of G in \mathfrak{n}' . χ_{sy} is the character of $N = \exp \mathfrak{n}$ defined by

$$\chi_{sy}(\exp n) = e^{i\langle sy, n \rangle}, \quad n \in \mathfrak{n}.$$

$(\chi_{sy})'$ is the extension of χ_{sy} to an ω_{sy} -representation of G_{sy} , where

$$\omega_{sy}(\exp x, \exp z) = e^{-i/2 \langle sy, [x, z] \rangle}, \quad x, z \in \mathfrak{g}_{sy},$$

the stability subalgebra at sy for the coadjoint representation of \mathfrak{g} in \mathfrak{n}' . $\psi_{P_{sy}}(t)$ is an irreducible $\bar{\omega}_{sy}$ -representation of G_{sy}/N , and $(\psi_{P_{sy}}(t))''$ denotes the lift of $\psi_{P_{sy}}(t)$ to G_{sy} .

PROOF. To prove Theorem 4.1, we relate steps (1)–(7) to \hat{N} , μ_N (step (1)); the disintegration of μ_N by G (steps (2)–(4)); equation (4.3) (step (5)); and $(G_\gamma/N, \bar{\omega}_\gamma)^\wedge$, μ_γ (steps (6) and (7)). Then we use (4.1).

Since \mathfrak{n} is abelian, $\exp : \mathfrak{n} \rightarrow N$ is an isomorphism ($\exp(x+y) = \exp x \exp y$), and may be used to identify \hat{N} with \mathfrak{n}' . If $\gamma \in \mathfrak{n}'$, let χ_γ be the character of N defined by

$$\chi_\gamma(\exp x) = e^{i\langle \gamma, x \rangle}, \quad x \in \mathfrak{n}.$$

The map $\gamma \rightarrow \chi_\gamma : \mathfrak{n}' \rightarrow \hat{N}$ is an isomorphism. Let m_N be the Haar measure on N defined in terms of the basis $\{v_1, \dots, v_K\}$ of \mathfrak{n} . Let $m_{\mathfrak{n}'}$ be the measure on \mathfrak{n}' defined by

$$\langle m_{\mathfrak{n}'}, f \rangle = \int_{\mathbf{R}^K} f\left(\sum_{j=1}^K \gamma_j v^j\right) dm_{\mathbf{R}^K}(\gamma_1, \dots, \gamma_K).$$

LEMMA 4.1. Plancherel measure μ_N on \hat{N} corresponding to m_N is the image of $(2\pi)^{-K} m_{\mathfrak{n}'}$ under the map $\gamma \rightarrow \chi_\gamma : \mathfrak{n}' \rightarrow \hat{N}$.

PROOF. If $f \in C_0(N)$, let $f_1 \in C_0(\mathbf{R}^K)$ be

$$f_1(x^1, \dots, x^K) = f\left(\exp \sum_{j=1}^K x^j v_j\right), \quad (x^1, \dots, x^K) \in \mathbf{R}^K.$$

Then, for $\gamma = \sum_{j=1}^K \gamma_j v^j \in \mathfrak{n}'$,

$$\begin{aligned}
 \chi_\gamma(f) &= \int_N f(n) \chi_\gamma(n) dm_N(n) \\
 &= \int_{\mathbf{R}^K} f \left(\exp \sum_{j=1}^K x^j v_j \right) \chi_\gamma \left(\exp \sum_{j=1}^K x^j v_j \right) dm_{\mathbf{R}^K}(x^1, \dots, x^K) \\
 &= \int_{\mathbf{R}^K} f_1(x^1, \dots, x^K) e^{i \langle \gamma, \sum_{j=1}^K x^j v_j \rangle} dm_{\mathbf{R}^K}(x^1, \dots, x^K) \\
 &= \int_{\mathbf{R}^K} f_1(x^1, \dots, x^K) e^{i \sum_{j=1}^K \gamma_j x^j} dm_{\mathbf{R}^K}(x^1, \dots, x^K) \\
 &= \hat{f}_1(\gamma_1, \dots, \gamma_K).
 \end{aligned}$$

Hence

$$\begin{aligned}
 \int_{\hat{N}} |\chi(f)|^2 d\mu_N(\chi) &= (2\pi)^{-K} \int_{\mathfrak{n}} |\chi_\gamma(f)|^2 dm_{\mathfrak{n}'}(\gamma) \\
 &= (2\pi)^{-K} \int_{\mathbf{R}^K} |\hat{f}_1(\gamma_1, \dots, \gamma_K)|^2 dm_{\mathbf{R}^K}(\gamma_1, \dots, \gamma_K) \\
 &= \int_{\mathbf{R}^K} |f_1(x^1, \dots, x^K)|^2 dm_{\mathbf{R}^K}(x^1, \dots, x^K)
 \end{aligned}$$

by the Plancherel formula for \mathbf{R}^K . By definition of f_1 , the latter integral is

$$\int_{\mathbf{R}^K} \left| f \left(\exp \sum_{j=1}^K x^j v_j \right) \right|^2 dm_{\mathbf{R}^K}(x^1, \dots, x^K) = \int_N |f(n)|^2 dm_N(n),$$

by definition of m_N .

The action of G on \hat{N} corresponds to the coadjoint action of G on \mathfrak{g}' restricted to \mathfrak{n}' . If $\gamma \in \mathfrak{n}'$, $A \in G$ and $x \in \mathfrak{n}$, then

$$\begin{aligned}
 (\chi_\gamma \cdot A)(\exp x) &= \chi_\gamma(A \exp x A^{-1}) \\
 &= \chi_\gamma(\exp \text{Ad } A(x)) = e^{i \langle \gamma, \text{Ad } A(x) \rangle} = e^{i \langle \gamma \cdot A, x \rangle} = \chi_{\gamma \cdot A}(\exp x).
 \end{aligned}$$

Hence the map $\bar{\gamma} \rightarrow \bar{\chi}_\gamma: \mathfrak{n}'/G \rightarrow \hat{N}/G$ identifies \hat{N}/G with \mathfrak{n}'/G . We apply §3 to the adjoint action of G on $\mathfrak{n}: G \times \mathfrak{n} \rightarrow \mathfrak{n}: (A, x) \rightarrow A \cdot x$, where $A \cdot x = \text{Ad } A(x) = (d/dt)A \exp tx A^{-1}|_{t=0}$, $A \in G$, $x \in \mathfrak{n}$. The contragredient action of G on $\mathfrak{n}': \mathfrak{n}' \times G \rightarrow \mathfrak{n}': (\gamma, A) \rightarrow \gamma \cdot A$, where $\langle \gamma \cdot A, x \rangle = \langle \gamma, A \cdot x \rangle$, $\gamma \in \mathfrak{n}'$, $A \in G$, $x \in \mathfrak{n}$, is the coadjoint action of G on \mathfrak{g}' restricted to \mathfrak{n}' .

The derivative of the adjoint action of G on \mathfrak{n} is the adjoint action of \mathfrak{g} on $\mathfrak{n}: \mathfrak{g} \times \mathfrak{n} \rightarrow \mathfrak{n}: (x, n) \rightarrow x \cdot n = [x, n]$. The contragredient action of \mathfrak{g} on \mathfrak{n}' is the coadjoint action of \mathfrak{g} on $\mathfrak{n}': \mathfrak{n}' \times \mathfrak{g} \rightarrow \mathfrak{n}': (\gamma, x) \rightarrow \gamma \cdot x$, where $\langle \gamma \cdot x, n \rangle = \langle \gamma, [x, n] \rangle$, $\gamma \in \mathfrak{n}'$, $x \in \mathfrak{g}$, $n \in \mathfrak{n}$.

Since $\{v_1 < \dots < v_K\}$ is a basis of \mathfrak{n} in Jordan-Hölder order relative to \mathfrak{g} , and $\{\bar{e}_1 < \dots < \bar{e}_s\}$ is a Jordan-Hölder basis of $\mathfrak{g}/\mathfrak{n}$, $\{e_1 < \dots < e_s < v_1 <$

$\dots < v_K\}$ is a Jordan-Hölder basis of \mathfrak{g} . We take Haar measure on G to be the measure m_G defined in terms of this basis.

Define $e_{s+j} = v_j$, $1 \leq j \leq K$. Since \mathfrak{n} is abelian, $[e_{s+j}, v_k] = 0$, $1 \leq j, k \leq K$. Thus, the matrix $M = (e_i v_j)_{1 \leq i \leq s+K, 1 \leq j \leq K}$ defined in §3 has the form

$$M = \begin{bmatrix} e_1 v_1 & \cdots & e_1 v_K \\ e_s v_1 & \cdots & e_s v_K \\ 0 & \cdots & 0 \\ 0 & \cdots & 0 \end{bmatrix}$$

Disregarding the last K rows, we have $M = (e_i v_j)_{1 \leq i \leq s, 1 \leq j \leq K}$ as in step (2). As in §3, $E = \{\gamma \in \mathfrak{n}' : \det M^{(r)}(\gamma) \neq 0\}$.

By Theorem 3.2, for $sy = \sum_{k=1}^d y_k v^{jk}$, $W = \{y \in \mathbb{R}^d : sy \in E\}$, and $p : \mathfrak{n}' \rightarrow \mathfrak{n}'/G$ the projection $p \circ s|_W : W \rightarrow E/G$ is a homeomorphism. By Theorem 3.3,

$$m_{\mathfrak{n}'} = \int_W \nu_{sy} |\det M^{(r)}(sy)| dm_{\mathbb{R}^d}(y)$$

is a disintegration of $m_{\mathfrak{n}'}$ by G . By Lemma 4.1, $\mu_N = (2\pi)^{-K} m_{\mathfrak{n}'}$. Since $\hat{N}/G = \mathfrak{n}'/G$,

$$(4.7) \quad \mu_N = (2\pi)^{-K} \int_W \nu_{sy} |\det M^{(r)}(sy)| dm_{\mathbb{R}^d}(y)$$

is a disintegration of μ_N by G , in which the pseudo-image $\bar{\mu}_N$ is given in terms of coordinates on E/G .

By Theorem 3.1, if $u_b(sy)$, $1 \leq b \leq q$, are computed as in step (5), then $\{u_1(sy), \dots, u_q(sy)\}$ is a basis of $\mathfrak{g}_{sy}/\mathfrak{n}$, and Haar measure $m_{G_{sy}/N}$ on G_{sy}/N defined in terms of this basis satisfies (4.3) relative to the orbit measure ν_{sy} and m_N .

As stated, Theorem 3.1 gives a basis of the stability subalgebra \mathfrak{g}_{sy} such that Haar measure $m_{G_{sy}}$ on $G_{sy} = \exp \mathfrak{g}_{sy}$ computed in terms of this basis satisfies

$$\int_G f(x) dm_G(x) = \int_{G/G_{sy}} \int_{G_{sy}} f(zx) dm_{G_{sy}}(z) d\nu_{sy}(\bar{x}).$$

In the present situation, $\mathfrak{g}_{sy} = \text{span}\{u_1(sy), \dots, u_q(sy)\} \oplus \mathfrak{n}$, and the basis of \mathfrak{g}_{sy} computed in Theorem 3.1 is $\{u_1(sy), \dots, u_q(sy), v_1, \dots, v_K\}$. By definition of $m_{G_{sy}}$ (§2),

$$\begin{aligned} \int_{G_{sy}} f(z) dm_{G_{sy}}(z) &= \int_{\mathbb{R}^q \times \mathbb{R}^K} f\left(\exp\left(\sum_{i=1}^q z^i u_i(sy) + \sum_{i=1}^K n^i v_i\right)\right) \\ &\quad (dm_{\mathbb{R}^q \times \mathbb{R}^K})(z^1, \dots, z^q, n^1, \dots, n^K). \end{aligned}$$

By Lemma 2.1 applied to the Jordan-Hölder basis $\{u_1(sy) < \dots < u_q(sy) < v_1 <$

$\dots < v_K\}$ of \mathfrak{g}_{sy} , the second integral is equal to

$$\begin{aligned} & \int_{\mathbb{R}^q} \left(\int_{\mathbb{R}^K} f \left(\exp \left(\sum_{i=1}^K n^i v_i \right) \cdot \exp \left(\sum_{i=1}^q z^i u_i(sy) \right) \right) \right) \\ & \quad dm_{\mathbb{R}^K}(n^1, \dots, n^K) dm_{\mathbb{R}^q}(z^1, \dots, z^q) \\ & = \int_{G_{sy/N}} \int_N f(nz) dm_N(n) dm_{G_{sy/N}}(Nz) \end{aligned}$$

by definition of m_N and $m_{G_{sy/N}}$ (§3).

Steps (6) and (7) are the projective Plancherel measure parts of the procedure. Using the Campbell-Baker-Hausdorff formula, we write, for $x, y \in \mathfrak{g}$,

$$\exp x \exp y = \exp(x + y + B(x, y)),$$

where

$$\begin{aligned} B(x, y) &= (1/2)[x, y] + (1/12)([x, [x, y]] - [y, [x, y]]) \\ &+ (\text{terms of the form } [x, [\dots, [x, y] \dots]]) \\ &\quad \text{and } [y, [\dots, [x, y] \dots]]). \end{aligned}$$

Since \mathfrak{g} is nilpotent, $B(x, y)$ has only finitely many terms.

LEMMA 4.2. *Suppose $G = \exp \mathfrak{g}$ is a nilpotent Lie group. If $f \in \mathfrak{g}'$, let*

$$\omega_f(\exp x, \exp y) = e^{-i\langle f, B(x, y) \rangle}.$$

Then ω_f is a normalized, trivial multiplier on G .

PROOF. Since $(\exp x)^{-1} = \exp(-x)$, $B(x, -x) = 0$, so $\omega_f(\exp x, (\exp x)^{-1}) = 1$. The cocycle identity follows from associativity of multiplication on G .

$$\begin{aligned} (\exp x \exp y) \exp z &= \exp(x + y + B(x, y)) \exp z \\ &= \exp((x + y + B(x, y)) + z + B(x + y + B(x, y), z)) \\ &= \exp x (\exp y \exp z) = \exp x \exp(y + z + B(y, z)) \\ &= \exp(x + (y + z + B(y, z))) + B(x, y + z + B(y, z)). \end{aligned}$$

Since \exp is injective,

$$B(x, y) + B(x + y + B(x, y), z) = B(y, z) + B(x, y + z + B(y, z)).$$

Thus,

$$\begin{aligned} & \omega_f(\exp x, \exp y) \omega_f(\exp x \exp y, \exp z) \\ &= e^{-i\langle f, B(x, y) \rangle} e^{-i\langle f, B(x + y + B(x, y), z) \rangle} \\ &= e^{-i\langle f, B(y, z) \rangle} e^{-i\langle f, B(x, y + z + B(y, z)) \rangle} \\ &= \omega_f(\exp y, \exp z) \omega_f(\exp x, \exp y \exp z). \end{aligned}$$

To see that ω_f is trivial, let $\chi_f: G \rightarrow T$ be defined by $\chi_f(\exp x) = e^{i\langle f, x \rangle}$, $x \in \mathfrak{g}$. Then

$$\begin{aligned}\chi_f(\exp x \exp y) &= \chi_f(\exp(x + y + B(x, y))) \\ &= e^{i\langle f, x+y+B(x,y) \rangle} = \chi_f(\exp x) \chi_f(\exp y) \bar{\omega}_f(\exp x, \exp y),\end{aligned}$$

so that

$$\omega_f(\exp x, \exp y) = \frac{\chi_f(\exp x) \chi_f(\exp y)}{\chi_f(\exp x \exp y)}.$$

The above proof shows that if $\gamma \in \mathfrak{n}'$, then χ_γ may be extended to a multiplier representation of G as follows. Let γ' in \mathfrak{g}' be any extension of γ to \mathfrak{g} . Then $(\chi_\gamma)' = \chi_{\gamma'}$ is an $\omega_{\gamma'}$ -representation of G , where $\chi_{\gamma'}$ and $\omega_{\gamma'}$ are defined above. $\omega_{\gamma'}|_{G_\gamma \times G_\gamma}$ is a multiplier on G_γ/N because, if $x \in \mathfrak{g}_\gamma$, then $\langle \gamma, [x, n] \rangle = 0$. This implies that $\langle \gamma', B(x + n + B(n, x), y) \rangle = \langle \gamma', B(x, y) \rangle$ for $x, y \in \mathfrak{g}_\gamma$, $n \in \mathfrak{n}$, which says that $\omega_{\gamma'}(\exp n \exp x, \exp y) = \omega_{\gamma'}(\exp x, \exp y)$. Although $\omega_{\gamma'}$ is a trivial multiplier on G_γ , it is not, in general, trivial on G_γ/N (unless $\gamma = 0$), because $\chi_{\gamma'}(\exp n) = e^{i\langle \gamma, n \rangle}$ is not one on N .

Now suppose G_γ/N is abelian. Then $[\mathfrak{g}_\gamma, \mathfrak{g}_\gamma] \subset \mathfrak{n}$. If $x, y \in \mathfrak{g}_\gamma$, $[x, y] \in \mathfrak{n}$, \mathfrak{n} is an ideal, so

$$B(x, y) = \frac{1}{2} [x, y] + (\text{terms of the form } [x, \text{an element of } \mathfrak{n}] \text{ or } [y, \text{an element of } \mathfrak{n}]).$$

Since $\langle \gamma, [x, n] \rangle = \langle \gamma, [y, n] \rangle = 0$, $\langle \gamma, B(x, y) \rangle = \frac{1}{2} \langle \gamma, [x, y] \rangle$. Therefore $\bar{\omega}_\gamma(\exp x, \exp y) = e^{i\frac{1}{2} \langle \gamma, [x, y] \rangle}$. Since $\mathfrak{g}_\gamma/\mathfrak{n}$ is abelian, $\exp: \mathfrak{g}_\gamma/\mathfrak{n} \rightarrow G_\gamma/N$ is an isomorphism. Define $A_\gamma: \mathfrak{g}_\gamma/\mathfrak{n} \times \mathfrak{g}_\gamma/\mathfrak{n} \rightarrow \mathbb{R}$ by $A_\gamma(x, y) = \langle \gamma, [x, y] \rangle$. Then A_γ is bilinear and skew symmetric, and $\bar{\omega}_\gamma$ has the form of the multiplier in §1, $\bar{\omega}_\gamma(x, y) = e^{i\frac{1}{2} A_\gamma(x, y)}$, $x, y \in G_\gamma/N$ (identified with $\mathfrak{g}_\gamma/\mathfrak{n}$).

By definition of idyllic, $\mathfrak{g}_\gamma/\mathfrak{n}$ is abelian for $m_\mathfrak{n}$, almost all γ in \mathfrak{n}' . The following lemma shows that $\mathfrak{g}_\gamma/\mathfrak{n}$ is abelian for all γ in E .

LEMMA 4.3. *If there is a γ in E such that $\mathfrak{g}_\gamma/\mathfrak{n}$ is not abelian, then $\mathfrak{g}_\gamma/\mathfrak{n}$ is not abelian for all γ in a nonempty Zariski open subset of E .*

PROOF. Let γ be in E , and $\{u_a(\gamma): 1 \leq a \leq q\}$ be the basis of $\mathfrak{g}_\gamma/\mathfrak{n}$ defined in step (5). Then

$$[\mathfrak{g}_\gamma, \mathfrak{g}_\gamma] \subset \mathfrak{n} \iff [u_a(\gamma), u_b(\gamma)] \in \mathfrak{n},$$

for $1 \leq a, b \leq q$. This requirement, when written out in terms of the definition of $u_a(\gamma)$, determines a family of rational functions of the form

$$R_{ab}^l(\gamma) = \Gamma_{m_a m_b}^l + \frac{P_{ab}^l(\gamma)}{\det M^{(r)}(\gamma)} + \frac{Q_{ab}^l(\gamma)}{(\det M^{(r)}(\gamma))^2}$$

(where $\Gamma_{m_a m_b}^l \in \mathbb{R}$, and P_{ab}^l, Q_{ab}^l are polynomials in $\gamma_1, \dots, \gamma_K$), which must vanish for $1 \leq l \leq s, 1 \leq a, b \leq q$. Each $R_{ab}^l(\gamma) = 0 \iff$ the family of polynomials $F_{ab}^l(\gamma) = (\det M^{(r)}(\gamma))^2 R_{ab}^l(\gamma) = 0$ for $1 \leq l \leq s, 1 \leq a, b \leq q$. Therefore, $\{\gamma \in E : [\mathfrak{g}_\gamma, \mathfrak{g}_\gamma] \subset \mathfrak{n}\} = \{\gamma \in E : F_{ab}^l(\gamma) = 0, 1 \leq l \leq s, 1 \leq a, b \leq q\} = F$, a Zariski closed set in E .

The projective Plancherel measure determined in §1 for the multiplier on a vector space H arising from a bilinear skew-symmetric mapping $A : H \times H \rightarrow \mathbb{R}$ depends on the rank of the form A , where $\text{rank } A$ is the rank of the matrix $(A(u_i, u_j))_{1 \leq i, j \leq \dim H}$, for any basis $\{u_i\}$ of H . The following lemma shows that the rank of the form $A_\gamma : \mathfrak{g}_\gamma/\mathfrak{n} \times \mathfrak{g}_\gamma/\mathfrak{n} \rightarrow \mathbb{R}, A_\gamma(x, y) = \langle \gamma, [x, y] \rangle$, is constant on a nonempty, G -invariant Zariski open set E_1 of E . By passing to E_1 , we obtain a Plancherel measure for G in which the dimension of the coordinate space of the fibers $(G_\gamma/N, \bar{\omega}_\gamma)^\wedge$ is constant.

LEMMA 4.4. *There is an integer $l, 0 \leq l \leq q/2$, such that $\text{rank } A_\gamma = 2l$ for all γ in a nonempty, G -invariant Zariski open set $E_1 \subset E$.*

PROOF. Let $\gamma \in E$. For $0 \leq k \leq q$, let $T_k(\gamma)$ be the set of all $k \times k$ minors of the matrix $(A_\gamma(u_a(\gamma), u_b(\gamma)))_{1 \leq a, b \leq q}$. From the definition of the $u_a(\gamma)$, each element of $T_k(\gamma)$ is a rational function of the form

$$R(\gamma) = (\det M^{(r)}(\gamma))^{-2K} P(\gamma).$$

where $P(\gamma)$ is a polynomial in $\gamma_1, \dots, \gamma_K$. Since $R(\gamma) = 0 \iff P(\gamma) = 0$, there is a family B_k of polynomial functions on E such that $\text{rank } A_\gamma \geq k \iff P(\gamma) \neq 0$ for some $P \in B_k$. Therefore, the set $Z_k = \{\gamma \in E : \text{rank } A_\gamma \geq k\}$ is a Zariski open set in E . Let l_1 be the largest integer, $0 \leq l_1 \leq q$, such that Z_{l_1} is not empty. If $l_1 < k \leq q$, then Z_k is empty; so $\text{rank } A_\gamma < k$ for all γ in E . But $\gamma \in Z_{l_1} \Rightarrow \text{rank } A_\gamma \geq l_1$. Therefore, $\gamma \in Z_{l_1} \iff \text{rank } A_\gamma = l_1$. Since A_γ is skew-symmetric, $l_1 = 2l$. Let $E_1 = Z_{l_1} = \{\gamma \in E : \text{rank } A_\gamma = 2l\}$.

To show that E_1 is G -invariant, let $\gamma \in E$ and $x \in G$. Since $\mathfrak{g}_{\gamma \cdot x} = \text{Ad } x^{-1}(\mathfrak{g}_\gamma)$, $\{\text{Ad } x^{-1}(u_a(\gamma)) : 1 \leq a \leq q\}$ is a basis of $\mathfrak{g}_{\gamma \cdot x}/\mathfrak{n}$. The following calculation shows that $\text{rank } A_{\gamma \cdot x} = \text{rank } A_\gamma$:

$$\begin{aligned} A_{\gamma \cdot x}(\text{Ad } x^{-1}(u_a(\gamma)), \text{Ad } x^{-1}(u_b(\gamma))) \\ &= \langle \gamma \cdot x, [\text{Ad } x^{-1}(u_a(\gamma)), \text{Ad } x^{-1}(u_b(\gamma))] \rangle \\ &= \langle \gamma \cdot x, \text{Ad } x^{-1}([u_a(\gamma), u_b(\gamma)]) \rangle \\ &= \langle \gamma, [u_a(\gamma), u_b(\gamma)] \rangle = A_\gamma(u_a(\gamma), u_b(\gamma)). \end{aligned}$$

Thus E_1 is a nonempty, G -invariant, Zariski open subset of E .

Let $W_1 = s^{-1}(E_1)$. W_1 is a nonempty Zariski open subset of W , and $\text{rank } A_{sy} = 2l$ for all $y \in W_1$. Since $\chi_W m_{\mathbb{R}^d} = \chi_{W_1} m_{\mathbb{R}^d}$, the disintegration formula (4.7) may be written as

$$(4.8) \quad \mu_N = (2\pi)^{-K} \int_{W_1} \nu_{sy} |\det M^{(r)}(sy)| dm_{\mathbb{R}^d}(y).$$

By §1 for $y \in W_1$, the map $\psi_{P_{sy}}: \mathbb{R}^m \rightarrow (G_{sy}/N, \bar{\omega}_{sy})^\wedge$ is a homeomorphism, where $m = q - 2l$; and (4.4) in step (7),

$$\mu_{sy} = |\det P_{sy}|^{-1} (2\pi)^{-(l+m)} \psi_{P_{sy}}(m_{\mathbb{R}^m}),$$

is the projective Plancherel measure on $(G_{sy}/N, \bar{\omega}_{sy})^\wedge$ corresponding to the Haar measures $m_{G_{sy}/N}$ on G_{sy}/N .

Since $m_{G_{sy}/N}$ satisfies (4.3) with respect to the orbit measure ν_{sy} in the disintegration formula (4.8), Kleppner and Lipsman's Plancherel formula for group extensions (4.1) [15, Theorem 2.3, p. 108] says that (4.5),

$$\mu_G = (2\pi)^{-K} \int_{W_1} \mu_{sy} |\det M^{(r)}(sy)| dm_{\mathbb{R}^d}(y),$$

is Plancherel measure on \hat{G} corresponding to Haar measure m_G on G , and that formula (4.6) is a Plancherel formula for G .

Table I: Plancherel formulas. Plancherel formulas computed in [23] are summarized here. For each group $G = \exp \mathfrak{g}$, data are listed in the following order

- (1) A Jordan-Hölder basis $B = \{e_i : 1 \leq i \leq \dim \mathfrak{g}\}$. (The basis of \mathfrak{g}' dual to B is denoted $\{e^i : 1 \leq i \leq \dim \mathfrak{g}\}$.)
- (2) Nonzero vectors in the set $\{[x, y] : x, y \in B\}$.
- (3) A basis of \mathfrak{n} , the idyll of \mathfrak{g} used to compute μ_G . ($N = \exp \mathfrak{n} \triangleleft G$.)
- (4) A basis of $\mathfrak{g}_\gamma/\mathfrak{n}$, where $\mathfrak{g}_\gamma = \{x \in \mathfrak{g} : \langle \gamma, [x, n] \rangle = 0 \ \forall n \in \mathfrak{n}\}$ for $\gamma \in E$ ($E = \{\gamma \in \mathfrak{n}' : \det M^{(r)}(\gamma) \neq 0\}$ as in §3 and Theorem 4.1.)
- (5) The Plancherel formula,

$$\int_G |f|^2 = \int_{W_1} \int_{\mathbb{R}^m} \text{tr}[\pi_{sy,t}(f * f^*)] dm_{\mathbb{R}^m}(t) R(y) dm_{\mathbb{R}^d}(y),$$

$$f \in L^1(G) \cap L^2(G).$$

In each case, $\int_G |f|^2$ denotes the $\int_G |f(x)|^2 dm_G(x)$, where m_G is the Haar measure on G defined in terms of the basis B of \mathfrak{g} (as in §2). $R(y)$ is the rational function of y defined in Theorem 4.1. d is the codimension of a maximal dimension orbit in \mathfrak{n}' under the coadjoint representation of G in \mathfrak{n}' . $s: \mathbb{R}^d \rightarrow \mathfrak{n}'$ is the section for the orbits of G in \mathfrak{n}' used to compute μ_G . $W = \{y \in \mathbb{R}^d : \det M^{(r)}(sy) \neq 0\}$. For $y \in W_1 \subset W$, $\pi_{sy,t} = \text{ind}_{G_{sy}}^G (\chi_{sy})' \otimes (\psi_{P_{sy}}(t))''$ (Theorem 4.1) is an irreducible representation of \mathfrak{g} for $t \in \mathbb{R}^m$.

The following procedure gives most of the idylls listed below. Let $\mathfrak{z}_1 \subset \dots \subset \mathfrak{z}_n = \mathfrak{g}$ be the ascending central series of \mathfrak{g} . Let $\mathfrak{n}_1 = \mathfrak{z}_1$. Having chosen \mathfrak{n}_i , let \mathfrak{n}_{i+1} be a maximal dimensional abelian subalgebra of \mathfrak{z}_{i+1} containing \mathfrak{n}_i .

Then $\mathfrak{n} = \mathfrak{n}_n$. It is a conjecture that if \mathfrak{g} is idyllic, then the maximal abelian ideal \mathfrak{n} of \mathfrak{g} obtained in this way is an idyll.

A. HEISENBERG GROUPS, H_n

- (1) $\{e_1, \dots, e_{2n}, e_{2n+1}\}$
- (2) $[e_i, e_{n+i}] = -[e_{n+i}, e_i] = e_{2n+1}, 1 \leq i \leq n$
- (3) $\{e_{n+1}, \dots, e_{2n}, e_{2n+1}\}$
- (4) $\{0\}$
- (5) $\int_G |f|^2 = (2\pi)^{-(n+1)} \int_W \text{tr}[\pi_{sy}(f * f^*)] |y|^n dm_{\mathbf{R}}(y)$
 $s: \mathbf{R} \rightarrow \mathfrak{n}', sy = ye^{2n+1}$
 $W = \mathbf{R} - \{0\}$
 $\pi_{sy} = \text{ind}_N^G \chi_{sy}$
 $\chi_{sy}(\exp(\sum_{i=n+1}^{2n+1} x^i e_i)) = e^{iyx^{2n+1}}$

B. KIRILLOV'S SECOND EXAMPLE [12, p. 102]

- (1) $\{e_0, \dots, e_n\}$
- (2) $[e_0, e_i] = -[e_i, e_0] = e_{i+1}, 1 \leq i \leq n-1$
- (3) $\{e_1, \dots, e_n\}$
- (4) $\{0\}$
- (5) $\int_G |f|^2 = (2\pi)^{-n} \int_W \text{tr}[\pi_{sy}(f * f^*)] |y_{n-1}| dm_{\mathbf{R}^{n-1}}(y)$
 $s: \mathbf{R}^{n-1} \rightarrow \mathfrak{n}'$,
 $s(y_1, \dots, y_{n-1}) = y_1 e^1 + \dots + y_{n-2} e^{n-2} + y_{n-1} e^n$
 $W = \{y = (y_1, \dots, y_{n-1}) : y_{n-1} \neq 0\}$
 $\pi_{sy} = \text{ind}_N^G \chi_{sy}$
 $\chi_{sy}(\exp(\sum_{i=1}^n x^i e_i)) = e^{i(y_1 x^1 + \dots + y_{n-2} x^{n-2} + y_{n-1} x^n)}$

C. GROUPS OF DIMENSION ≤ 5

These are the groups $\Gamma = \exp \mathfrak{g}$, where \mathfrak{g} is one of the algebras listed by Dixmier [9, Proposition 1, p. 323]. The Plancherel formula is given here for those groups which are not products.

$$\Gamma_1 = \mathbf{R}.$$

$$\int_{\Gamma_1} |f|^2 = \frac{1}{2\pi} \int_{\mathbf{R}} \chi_y(f * f^*) dm_{\mathbf{R}}(y).$$

$$\chi_y(x) = e^{iy \cdot x}, y \in \mathbf{R}.$$

$$\Gamma_3 = H_1.$$

- (1) $\{e_1, e_2, e_3\}$
- (2) $[e_1, e_2] = -[e_2, e_1] = e_3$
- (3) $\{e_2, e_3\}$
- (4) $\{0\}$
- (5) $\int_{\Gamma_3} |f|^2 = (2\pi)^{-2} \int_W \text{tr}[\pi_{sy}(f * f^*)] |y| dm_{\mathbf{R}}(y)$

$$\begin{aligned}
s: \mathbf{R} &\rightarrow \mathfrak{n}', sy = ye^3 \\
W &= \mathbf{R} - \{0\} \\
\pi_{sy} &= \text{ind}_N^G \chi_{sy} \\
\chi_{sy}(\exp(x^2 e_2 + x^3 e_3)) &= e^{iy \cdot x^3}
\end{aligned}$$

Dimension 4: Γ_4

- (1) $\{e_1, e_2, e_3, e_4\}$
- (2) $[e_1, e_2] = -[e_2, e_1] = e_3$
 $[e_1, e_3] = -[e_3, e_1] = e_4$
- (3) $\{e_2, e_3, e_4\}$
- (4) $\{0\}$
- (5) $\int_{\Gamma_4} |f|^2 = (2\pi)^{-3} \int_W \text{tr}[\pi_{sy}(f * f^*)] |y_2| dm_{\mathbf{R}^2}(y_2, y_4)$
 $s: \mathbf{R}^2 \rightarrow \mathfrak{n}', s(y) = y_2 e^2 + y_4 e^4$
 $W = \{y = (y_2, y_4) : |y_4| \neq 0\}$
 $\pi_{sy} = \text{ind}_N^G \chi_{sy}$
 $\chi_{sy}(\exp(x^2 e_2 + x^3 e_3 + x^4 e_4)) = e^{i(y_2 x^2 + y_4 x^4)}$

$\Gamma_{5,1}$

- (1) $\{e_1, e_2, e_3, e_4, e_5\}$
- (2) $[e_1, e_2] = -[e_2, e_1] = e_5$
 $[e_3, e_4] = -[e_4, e_3] = e_5$
- (3) $\{e_2, e_4, e_5\}$
- (4) $\{0\}$
- (5) $\int_{\Gamma_{5,1}} |f|^2 = (2\pi)^{-3} \int_W \text{tr}[\pi_{sy}(f * f^*)] y^2 dm_{\mathbf{R}}(y)$
 $s: \mathbf{R} \rightarrow \mathfrak{n}', sy = ye^5$
 $W = \mathbf{R} - \{0\}$
 $\pi_{sy} = \text{ind}_N^G \chi_{sy}$
 $\chi_{sy}(\exp(x^2 e_2 + x^4 e_4 + x^5 e_5)) = e^{iy \cdot x^5}$

$\Gamma_{5,2}$

- (1) $\{e_1, e_2, e_3, e_4, e_5\}$
- (2) $[e_1, e_2] = -[e_2, e_1] = e_4$
 $[e_1, e_3] = -[e_3, e_1] = e_5$
- (3) $\{e_2, e_3, e_4, e_5\}$
- (4) $\{0\}$
- (5) $\int_{\Gamma_{5,2}} |f|^2 = (2\pi)^{-4} \int_W \text{tr}[\pi_{sy}(f * f^*)] |y_5| dm_{\mathbf{R}^3}(y_2, y_4, y_5)$
 $s: \mathbf{R}^3 \rightarrow \mathfrak{n}', s(y_2, y_4, y_5) = y_2 e^2 + y_4 e^4 + y_5 e^5$
 $W = \{y = (y_2, y_4, y_5) : y_5 \neq 0\}$
 $\pi_{sy} = \text{ind}_N^G \chi_{sy}$
 $\chi_{sy}(\exp(x^2 e_2 + x^3 e_3 + x^4 e_4 + x^5 e_5)) = e^{i(y_2 x^2 + y_4 x^4 + y_5 x^5)}$

$\Gamma_{5,3}$

- (1) $\{e_1, e_2, e_3, e_4, e_5\}$
- (2) $[e_1, e_2] = -[e_2, e_1] = e_4$
 $[e_1, e_4] = -[e_4, e_1] = e_5$
 $[e_2, e_3] = -[e_3, e_2] = e_5$
- (3) $\{e_3, e_4, e_5\}$
- (4) $\{0\}$
- (5) $\int_{\Gamma_{5,3}} |f|^2 = (2\pi)^{-3} \int_W \text{tr}[\pi_{sy}(f * f^*)] |y|^2 dm_R(y)$
 $s: \mathbb{R} \rightarrow \mathfrak{n}', sy = ye^5$
 $W = \mathbb{R} - \{0\}$
 $\pi_{sy} = \text{ind}_N^G \chi_{sy}$
 $\chi_{sy}(\exp(x^3 e_3 + x^4 e_4 + x^5 e_5)) = e^{ty \cdot x^5}$

 $\Gamma_{5,4}$

- (1) $\{e_1, e_2, e_3, e_4, e_5\}$
- (2) $[e_1, e_2] = -[e_2, e_1] = e_3$
 $[e_1, e_3] = -[e_3, e_1] = e_4$
 $[e_2, e_3] = -[e_3, e_2] = e_5$
- (3) $\{e_3, e_4, e_5\}$
- (4) $\text{span}_{\mathbb{R}}\{e_1 - (\langle \gamma, e_4 \rangle / \langle \gamma, e_5 \rangle) e_2\}$
- (5) $\int_{\Gamma_{5,4}} |f|^2 = (2\pi)^{-4} \int_W \int_{\mathbb{R}} \text{tr}[\pi_{sy,t}(f * f^*)] dt |y_5| dm_{\mathbb{R}^2}(y_4, y_5)$
 $s: \mathbb{R}^2 \rightarrow \mathfrak{n}', s(y_4, y_5) = y_4 e^4 + y_5 e^5$
 $W = \{y = (y_4, y_5) : y_5 \neq 0\}$
 $\pi_{sy,t} = \text{ind}_{G_{sy}}^G \chi'_{sy} \otimes (\chi_t)''$
 $\chi_{sy}(\exp(x^3 e_3 + x^4 e_4 + x^5 e_5)) = e^{i(y_4 x^4 + y_5 x^5)}$
 $\chi_t(\exp \alpha(e_1 - (y_4/y_5) e_2)) = e^{it \cdot \alpha}, \alpha, t \in \mathbb{R}$

 $\Gamma_{5,5}$

- (1) $\{e_1, e_2, e_3, e_4, e_5\}$
- (2) $[e_1, e_2] = -[e_2, e_1] = e_3$
 $[e_1, e_3] = -[e_3, e_1] = e_4$
 $[e_1, e_4] = -[e_4, e_1] = e_5$
- (3) $\{e_2, e_3, e_4, e_5\}$
- (4) $\{0\}$
- (5) $\int_{\Gamma_{5,5}} |f|^2 = (2\pi)^{-4} \int_W \text{tr}[\pi_{sy}(f * f^*)] |y_5| dm_{\mathbb{R}^3}(y_2, y_3, y_5)$
 $s: \mathbb{R}^3 \rightarrow \mathfrak{n}', s(y_2, y_3, y_5) = y_2 e^2 + y_3 e^3 + y_5 e^5$
 $W = \{y = (y_2, y_3, y_5) : |y_5| \neq 0\}$
 $\pi_{sy} = \text{ind}_N^G \chi_{sy}$
 $\chi_{sy}(\exp(x^2 e_2 + x^3 e_3 + x^4 e_4 + x^5 e_5)) = e^{i(y_2 x^2 y_3 x^3 + y_5 x^5)}$

$\Gamma_{5,6}$

- (1) $\{e_1, e_2, e_3, e_4, e_5\}$
- (2) $[e_1, e_2] = -[e_2, e_1] = e_3$
 $[e_1, e_3] = -[e_3, e_1] = e_4$
 $[e_1, e_4] = -[e_4, e_1] = e_5$
 $[e_2, e_3] = -[e_3, e_2] = e_5$
- (3) $\{e_3, e_4, e_5\}$
- (4) $\{0\}$
- (5) $\int_{\Gamma_{5,6}} |f|^2 = (2\pi)^{-3} \int_W \text{tr}[\pi_{sy}(f * f^*)] |y|^2 dm_{\mathbf{R}}(y)$
 $s: \mathbf{R} \rightarrow \mathfrak{n}', sy = ye^5$
 $W = \mathbf{R} - \{0\}$
 $\pi_{sy} = \text{ind}_N^G \chi_{sy}$
 $\chi_{sy}(\exp(x^3 e_3 + x^4 e_4 + x^5 e_5)) = e^{iy \cdot x^5}$

D. TWO-STEP GROUPS

- (1) $\{e_1, \dots, e_S\} \cup \{v_1, \dots, v_K\}$
 - (2) $[e_i, e_j] = -[e_j, e_i] \in \text{span}\{v_1, \dots, v_K\}, 1 \leq i < j \leq S$
 - (3) $\{v_1, \dots, v_K\} = \text{center of } \mathfrak{g}$
 - (4) $\{e_1, \dots, e_S\}$
 - (5) $\int_G |f|^2 = (2\pi)^{-(l+m+K)} \int_{W_1} \int_{\mathbf{R}^m} \text{tr}[\pi_{sy,t}(f * f^*)] dm_{\mathbf{R}^m}(t) |\det P_{sy}|^{-1} dm_{\mathbf{R}^K}(y).$
- $s: \mathbf{R}^K \rightarrow \mathfrak{n}', s(y_1, \dots, y_K) = \sum_{j=1}^K y_j v_j$
 $2l = \max\{\text{rank}_{\mathbf{R}}(\langle \gamma, [e_i, e_j] \rangle)_{1 \leq i, j \leq S} : \gamma \in \mathfrak{n}'\}$
 $m = S - 2l$
 $W_1 = \{y = (y_1, \dots, y_K) \in \mathbf{R}^K : \text{rank}_{\mathbf{R}}(\langle sy, [e_i, e_j] \rangle)_{1 \leq i, j \leq S} = 2l\}$

For $y \in W_1$, P_{sy} is a nonsingular $S \times S$ matrix such that

$$P_{sy}(\langle sy, [e_i, e_j] \rangle)_{1 \leq i, j \leq S} {}^t P_{sy} = \underbrace{\left[\begin{array}{c|c} 0 & I_l \\ \hline -I_l & 0 \\ \hline 0 & 0 \end{array} \right]}_{2l} \underbrace{\left[\begin{array}{c} 0 \\ 0 \end{array} \right]}_m \left. \vphantom{\begin{bmatrix} 0 & I_l \\ -I_l & 0 \\ 0 & 0 \end{bmatrix}} \right\} \begin{matrix} 2l \\ m \end{matrix}.$$

For $(y, t) \in W_1 \times \mathbf{R}^m$,

$$\pi_{sy,t} = (\chi_{sy})' \otimes (\psi_{P_{sy,t}}(t))^n; \quad \chi_{sy} \left(\exp \left(\sum_{j=1}^K u^j v_j \right) \right) = e^{i \sum_{j=1}^K y_j u^j};$$

$$\begin{aligned}
\psi_{P_{sy}}(t) & \left(\exp \left(\sum_{i=1}^S x^i e_i \right) \right) \\
& = \sigma_1 \left(\left(\sum_{i=1}^S x^i Q_i^1, \dots, \sum_{i=1}^S x^i Q_i^l \right), \right. \\
& \quad \left. \left(\sum_{i=1}^S x^i Q_i^{l+1}, \dots, \sum_{i=1}^S x^i Q_i^{2l} \right) \right) e^{i \sum_{a=1}^m \sum_{i=1}^S x^i Q_i^{2l+a} t_a},
\end{aligned}$$

where $(Q_i^j)_{1 \leq i, j \leq S} = P_{sy}^{-1}$.

E1. NILPOTENT PART OF $G_2 I$ (SEE [10, [11], [21]])

- (1) $\{e_1, e_2, e_3, e_4, e_5, e_6\}$
- (2) $[e_1, e_2] = -[e_2, e_1] = e_3$
 $[e_1, e_3] = -[e_3, e_1] = e_4$
 $[e_1, e_4] = -[e_4, e_1] = e_5$
 $[e_2, e_5] = -[e_5, e_2] = e_6$
 $[e_3, e_4] = -[e_4, e_3] = -e_6$
- (3) $\{e_4, e_5, e_6\}$
- (4) $\{e_1 + \langle \gamma, e_5 \rangle / \langle \gamma, e_6 \rangle e_3\}$
- (5) $\int_G |f|^2 = (2\pi)^{-4} \int_W \int_{\mathbb{R}} \text{tr}[\pi_{sy, t}(f * f^*)] dm_{\mathbb{R}}(t) |y|^2 dm_{\mathbb{R}}(y)$
 $s: \mathbb{R} \rightarrow \mathfrak{n}', sy = ye^6$
 $W = \mathbb{R} - \{0\}$
 $\pi_{sy, t} = \text{ind}_{G_{sy}}^G (\chi_{sy})' \otimes (\chi_t)''$
 $\chi_{sy}(\exp(x^4 e_4 + x^5 e_5 + x^6 e_6)) = e^{iyx_6}$
 $\chi_t(\exp \lambda e_1) = e^{i\lambda t}, \lambda, t \in \mathbb{R}$

E2a. NILPOTENT PART OF $A_l I, l+1 = 2m$

- (1) $\{e_{ij}: 1 \leq i < j \leq 2m\}$
- (2) $[e_{ir}, e_{rj}] = -[e_{rj}, e_{ir}] = e_{ij}, 1 \leq i < r < j \leq 2m$
- (3) $\{e_{ij}: 1 \leq i \leq m, m+1 \leq j \leq 2m\}$
- (4) $\{0\}$
- (5) $\int_G |f|^2 = (2\pi)^{-(m^2)} \int_W \text{tr}[\pi_{sy}(f * f^*)] \prod_{k=1}^{m-1} |y_{k, 2m+1-k}|^{2(m-k)}$
 $dm_{\mathbb{R}^m}(y_{1, 2m}, \dots, y_{m-1, m+2}, y_{m, m+1}) = \sum_{k=1}^m y_{k, 2m+1-k} e^{k, 2m+1-k}$
 $s: \mathbb{R}^m \rightarrow \mathfrak{n}', s(y_{1, 2m}, \dots, y_{m, m+1}) = \sum_{k=1}^m y_{k, 2m+1-k} e^{k, 2m+1-k}$
 $W = \{y = (y_{1, 2m}, \dots, y_{m, m+1}): \prod_{k=1}^{m-1} |y_{k, 2m+1-k}| \neq 0\}$
 $\pi_{sy} = \text{ind}_N^G \chi_{sy}$
 $\chi_{sy}(\exp(\sum_{1 \leq i < m; m+1 \leq j \leq 2m} x^{ij} e_{ij})) = e^{i \sum_{k=1}^m y_{k, 2m+1-k} x^{k, 2m+1-k}}$

E2b. NILPOTENT PART OF $A_l I$, $l+1 = 2m-1$

- (1) $\{e_{ij} : 1 \leq i < j \leq 2m-1\}$
- (2) $[e_{ir}, e_{rj}] = -[e_{rj}, e_{ir}] = e_{ij}$, $1 \leq i < r < j \leq 2m-1$
- (3) $\{e_{ij} : 1 \leq i \leq m, m+1 \leq j \leq 2m-1\}$
- (4) $\{0\}$
- (5) $\int_G |f|^2 = (2\pi)^{-m(m-1)} \int_W \text{tr}[\pi_{sy}(f * f^*)] \prod_{k=1}^{m-1} |y_{k,2m-k}|^{2(m-k)-1} dm_{\mathbb{R}^{m-1}}(y_{1,2m-1}, \dots, y_{m-1,m+1})$
 $s: \mathbb{R}^{m-1} \rightarrow \mathfrak{n}', s(y_{1,2m-1}, \dots, y_{m-1,m+1}) = \sum_{k=1}^{m-1} y_{k,2m-k} e^{k,2m-k}$
 $W = \{y = (y_{1,2m-1}, \dots, y_{m-1,m+1}) : \prod_{k=1}^{m-1} |y_{k,2m-k}| \neq 0\}$
 $\pi_{sy} = \text{ind}_N^G \chi_{sy}$
 $\chi_{sy}(\exp(\sum_{1 \leq i < m; m+1 \leq j < 2m-1} x^{ij} e_{ij})) = e^{i \sum_{k=1}^{m-1} y_{k,2m-k} x^{k,2m-k}}$

E3. NILPOTENT PART OF $C_l I$

- (1) $\{a_{ij} : 1 \leq i < j \leq l\} \cup \{b_{ij} : 1 \leq i \leq l, 2l+1-i \leq j \leq 2l\}$
- (2) $[a_{ij}, a_{jk}] = -[a_{jk}, a_{ij}] = a_{ik}$, $1 \leq i < j < k \leq l$
 For $1 \leq i < j \leq l$; $1 \leq t \leq l$, $2l+1-t \leq s \leq 2l$,

$$[a_{ij}, b_{ts}] = -[b_{ts}, a_{ij}] = \begin{cases} 2b_{t,2l+1-i} & \text{if } t = j = 2l+1-s \\ b_{2l+1-s,2l+1-i} & \text{if } t = j > 2l+1-s \\ & \text{and } 2l+1-s \geq i \\ b_{is} & \text{if } t = j > 2l+1-s \\ & \text{and } 2l+1-s < i \\ b_{t,2l+1-i} & \text{if } t > j = 2l+1-s \end{cases}$$

- (3) $\{b_{ij} : 1 \leq i \leq l, 2l+1-i \leq j \leq 2l\}$
- (4) $\{0\}$
- (5) $\int_G |f|^2 = (2\pi)^{-l(l+1)/2} \int_W \text{tr}[\pi_{sy}(f * f^*)] \prod_{k=1}^{l-1} |y_{k,2l+1-k}|^{l-k} dm_{\mathbb{R}^l}(y_{1,2l}, \dots, y_{l,l+1})$
 $s: \mathbb{R}^l \rightarrow \mathfrak{n}', s(y_{1,2l}, \dots, y_{l,l+1}) = \sum_{k=1}^l y_{k,2l+1-k} b^{k,2l+1-k}$
 $W = \{y = (y_{1,2l}, \dots, y_{l,l+1}) : \prod_{k=1}^{l-1} |y_{k,2l+1-k}| \neq 0\}$
 $\pi_{sy} = \text{ind}_N^G \chi_{sy}$
 $\chi_{sy}(\exp(\sum_{1 \leq i < l; 2l+1-i \leq j < 2l} x^{ij} b_{ij})) = e^{i \sum_{k=1}^l y_{k,2l+1-k} x^{k,2l+1-k}}$

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