

# Covariant Pencils of Matrices

## AKA Wavelets

Vladimir V. Kisil

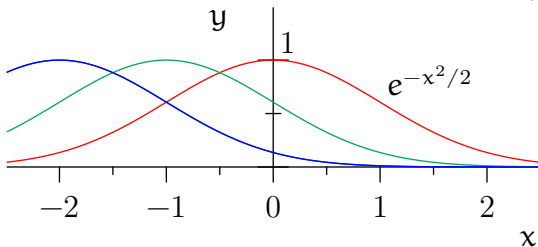
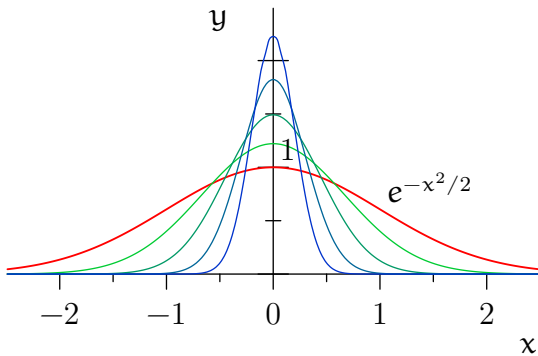
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## Wavelets from the $ax + b$ group



Scaling and shift (the affine group) create a family of wavelets, which are used for wavelet transform:

$$\begin{aligned}\hat{f}(a, b) &= \langle f, \rho_{(a,b)} \phi_0 \rangle \\ &= \langle f, \phi_{(a,b)} \rangle\end{aligned}$$

The Gaussian  $\phi(x) = e^{-x^2/2}$  as a mother wavelet produces an approximation of  $\delta$ -function.

The mother wavelet  $\phi(x) = \frac{1}{x+i}$  generates the Cauchy integral formula for the upper half-plane.

# Wavelets and Groups

Let  $G$  be a group and  $\rho$  be its unitary irreducible representation in a Hilbert space  $H$ . For a fixed *mother wavelet*  $\phi_0 \in H$  define *wavelet transform* from  $H$  to  $C_b(G)$ :

$$[\mathcal{W}f](a, b) = \langle f, \rho_{(a,b)} \phi_0 \rangle = \langle \rho_{(a,b)^{-1}} f, \phi_0 \rangle.$$

Let  $\Lambda$  be the *left regular representation* on  $G$ :

$$\Lambda(g) : f(h) \rightarrow f(g^{-1}h).$$

The following properties of the wavelet transform are of interest:

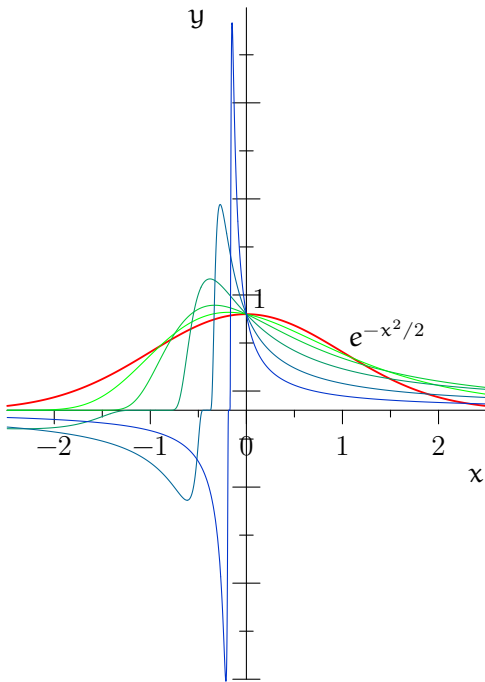
## Proposition

- 1  $\mathcal{W}$  intertwines  $\rho$  and  $\Lambda$ :

$$\mathcal{W}\rho(g) = \Lambda(g)\mathcal{W}.$$

- 2 The image of  $\mathcal{W}$  is invariant under left shifts.
- 3 The image of  $\mathcal{W}$  is generated by images of mother wavelets  $\mathcal{W}\phi_0$ .





If we extend the group from  $ax + b$  to  $SL_2(\mathbb{R})$  then the same Gaussian as the mother wavelet will produce not only an approximation of the  $\delta$ -function but also an approximation of the  $\delta'$  distribution as well.

However, the extension of the group will not affect the mother wavelet  $\frac{1}{x+i}$  as it will still generate the Cauchy integral, because it is an eigenvector of the subgroup  $K$ .

Thus, choices of group and mother wavelets produce different frameworks.

# The group $SL_2(\mathbb{R})$ and operator valued representations

The group  $G = SL_2(\mathbb{R})$  consists of  $2 \times 2$  matrices  $\begin{pmatrix} a & b \\ c & d \end{pmatrix}$  with real entries and the unit determinant  $ad - bc = 1$ .

Let  $H$  be a Hilbert space, for a bounded linear operator  $T$  on  $H$  we define a paraphrase of the resolvent:

$$R(g) = (cT + dI)^{-1} \quad \text{where} \quad g^{-1} = \begin{pmatrix} a & b \\ c & d \end{pmatrix} \in SL_2(\mathbb{R}).$$

Obviously  $R(g)$  contains the essential information about the operator  $T$ .  
How to extract it?

Consider the space  $L(G)$  of functions spanned by all left translations of  $R(g)$ . The left action  $g : f(h) \mapsto f(g^{-1}h)$  of  $SL_2(\mathbb{R})$  on this space is a linear representation of this group.

## Vector and scalar versions

Function  $R(g)$  contain too much information, we may restrict it to get a more detailed view. For vectors  $u, v \in H$  we also consider vector and scalar-valued functions related to resolvent:

$$R_u(g) = (cT + dI)^{-1}u, \quad \text{and} \quad R_{u,v}(g) = \langle (cT + dI)^{-1}u, v \rangle$$

where  $(cT + dI)^{-1}u$  is understood as a solution  $w$  of the equation  $u = (cT + dI)w$  if it is unique.

### Example

$$T_- = \begin{pmatrix} 0 & 1 \\ -1 & 0 \end{pmatrix} \quad T_0 = \begin{pmatrix} 0 & 1 \\ 0 & 0 \end{pmatrix} \quad T_+ = \begin{pmatrix} 0 & 1 \\ 1 & 0 \end{pmatrix}$$
$$R_-(g) = \begin{pmatrix} d & -c \\ c & d \end{pmatrix} \quad R_0(g) = \begin{pmatrix} d & -c \\ -c & d \end{pmatrix} \quad R_+(g) = \begin{pmatrix} d & -c \\ 0 & d \end{pmatrix}$$

Note,  $T_\sigma = \sigma I$ , that is  $T_\sigma$  is a model for hypercomplex imaginary unit.

# Covariant Calculus

Analytic function theory in the upper half-plane  $\mathbb{R}_+^2$  is mainly a theory of the *discrete series* representation of  $SL_2(\mathbb{R})$  group of  $2 \times 2$  matrices:

$$\rho_m(g) : f(z) \mapsto \frac{1}{(cz + d)^m} f\left(\frac{az + b}{cz + d}\right), \quad g^{-1} = \begin{pmatrix} a & b \\ c & d \end{pmatrix} \in SL_2(\mathbb{R}). \quad (1)$$

To get a definition of functional calculus we replace of a *homomorphism property* by a *symmetric covariance*. One possible realisation is:

## Definition

An analytic functional calculus for an element  $T \in \mathfrak{A}$  and an  $\mathfrak{A}$ -module  $M$  is a *continuous linear* mapping  $\Phi : A(\mathbb{R}_+^2) \rightarrow A(\mathbb{R}_+^2, M)$  such that  $\Phi$  is an *intertwining operator*

$$\Phi \rho_1 = \rho_T \Phi$$

between two representations of the  $SL_2(\mathbb{R})$  group  $\rho_1$  (1) and  $\rho_T$ , which is the restriction of the right shifts to the space generated by  $R_v(g)$ .

# Covariant Spectrum

as the Support of the Calculus

## Definition

A covariant spectrum is defined as the support of covariant functional calculus, that is a decomposition of the intertwining map into primary subrepresentations.

Such components associated with the above  $SL_2(\mathbb{R})$  calculus fall into three large classes, with the pairings defined by the usual and indefinite inner products as well as degenerate one.

## Example

For the above matrices  $T_\sigma$  the irreducible components are isomorphic to analytic spaces of hypercomplex functions under the fraction-linear transformations:

$$w \mapsto \frac{aw + b}{cw + d}, \quad \text{where } w = u + iv, \text{ and } v^2 = -1, 0, 1.$$



## $SL_2(\mathbb{R})$ and Its Subgroups

$SL_2(\mathbb{R})$  is the group of  $2 \times 2$  matrices with real entries and  $\det = 1$ . A two dimensional subgroup  $F$  ( $F'$ ) of lower( upper) triangular matrices:

$$F = \left\{ \frac{1}{\sqrt{a}} \begin{pmatrix} a & 0 \\ c & 1 \end{pmatrix} \right\}, \quad F' = \left\{ \frac{1}{\sqrt{a}} \begin{pmatrix} a & b \\ 0 & 1 \end{pmatrix} \right\}, \quad a \in \mathbb{R}_+, b, c \in \mathbb{R}.$$

$F$  is the group of affine transformations of the real line ( $ax + b$  group), isomorphic to the upper half-plane.

There are also three one dimensional continuous subgroups:

$$A = \left\{ \begin{pmatrix} e^t & 0 \\ 0 & e^{-t} \end{pmatrix} = \exp \begin{pmatrix} t & 0 \\ 0 & -t \end{pmatrix}, t \in \mathbb{R} \right\}, \quad (2)$$

$$N = \left\{ \begin{pmatrix} 1 & t \\ 0 & 1 \end{pmatrix} = \exp \begin{pmatrix} 0 & t \\ 0 & 0 \end{pmatrix}, t \in \mathbb{R} \right\}, \quad (3)$$

$$K = \left\{ \begin{pmatrix} \cos t & \sin t \\ -\sin t & \cos t \end{pmatrix} = \exp \begin{pmatrix} 0 & t \\ -t & 0 \end{pmatrix}, t \in (-\pi, \pi] \right\}. \quad (4)$$

## ... and Nothing Else

(up to a conjugacy)

### Proposition

Any one-parameter subgroup of  $SL_2(\mathbb{R})$  is conjugate to either  $A$ ,  $N$  or  $K$ .

### Proof.

Any one-parameter subgroup is obtained through the exponentiation

$$e^{tX} = \sum_{n=0}^{\infty} \frac{t^n}{n!} X^n \quad (5)$$

of an element  $X$  of the Lie algebra  $\mathfrak{sl}_2$  of  $SL_2(\mathbb{R})$ . Such  $X$  is a  $2 \times 2$  matrix with the zero trace. The behaviour of the Taylor expansion (5) depends from properties of powers  $X^n$ . This can be classified by a straightforward calculation. □

# Elliptic, Parabolic, Hyperbolic

the First Appearance

## Lemma

The square  $X^2$  of a traceless matrix  $X = \begin{pmatrix} a & b \\ c & -a \end{pmatrix}$  is the identity matrix times

$a^2 + bc = -\det X$ . The factor can be negative, zero or positive, which corresponds to the three different types of the Taylor expansion (5) of  $e^{tX}$ .

It is a simple exercise in the Gauss elimination to see that through the matrix similarity we can obtain from  $X$  a generator

- of the subgroup  $K$  if  $(-\det X) < 0$ ;
- of the subgroup  $N$  if  $(-\det X) = 0$ ;
- of the subgroup  $A$  if  $(-\det X) > 0$ .

The determinant is invariant under the similarity, thus these cases are distinct.

## $SL_2(\mathbb{R})$ and Homogeneous Spaces

Let  $G$  be a group and  $H$  be its closed subgroup.

The *homogeneous space*  $G/H$  from the equivalence relation:  $g' \sim g$  iff  $g' = gh, h \in H$ . The *natural projection*  $p : G \rightarrow G/H$  puts  $g \in G$  into its equivalence class.

A continuous section  $s : G/H \rightarrow G$  is a right inverse of  $p$ , i.e.  $p \circ s$  is an identity map on  $G/H$ . Then the *left action* of  $G$  on itself:

$$\Lambda(g) : g' \mapsto g^{-1} * g', \quad \text{generates} \quad \begin{array}{ccc} G & \xrightarrow{g^*} & G \\ s \updownarrow p & & s \updownarrow p \\ G/H & \xrightarrow{g \cdot} & G/H \end{array}$$

If  $G = SL_2(\mathbb{R})$  and  $H = F$ , then  $SL_2(\mathbb{R})/F \sim \mathbb{R}$  and  $p : \begin{pmatrix} a & b \\ c & d \end{pmatrix} \mapsto \frac{b}{d}$ :

$$s : u \mapsto \begin{pmatrix} 1 & u \\ 0 & 1 \end{pmatrix}, \quad g : u \mapsto p(g^{-1} * s(u)) = \frac{au + b}{cu + d}, \quad g^{-1} = \begin{pmatrix} a & b \\ c & d \end{pmatrix}.$$

## $SL_2(\mathbb{R})$ as a Source of Imaginary Units

Consider  $G = SL_2(\mathbb{R})$  and  $H$  be any subgroup in the Iwasawa decomp:

$$\begin{pmatrix} a & b \\ c & d \end{pmatrix} = \begin{pmatrix} \alpha & 0 \\ 0 & \alpha^{-1} \end{pmatrix} \begin{pmatrix} 1 & v \\ 0 & 1 \end{pmatrix} \begin{pmatrix} \cos \phi & -\sin \phi \\ \sin \phi & \cos \phi \end{pmatrix}. \quad (6)$$

A right inverse  $s$  to the natural projection  $p : G \rightarrow G/H$ :

$$s : (u, v) \mapsto \frac{1}{\sqrt{v}} \begin{pmatrix} v & u \\ 0 & 1 \end{pmatrix}, \quad (u, v) \in \mathbb{R}^2, \text{ in the diagram}$$

$$\begin{array}{ccc} G & \xrightarrow{g^*} & G \\ s \updownarrow p & & s \updownarrow p \\ G/H & \xrightarrow{g_*} & G/H \end{array}$$

defines the  $G$ -action  $g \cdot x = p(g \cdot s(x))$  on the homogeneous space  $G/H$ :

$$\begin{pmatrix} a & b \\ c & d \end{pmatrix} : (u, v) \mapsto \left( \frac{(au + b)(cu + d) - \sigma cv^2}{(cu + d)^2 - \sigma (cv)^2}, \frac{v}{(cu + d)^2 - \sigma (cv)^2} \right).$$

This becomes a Möbius map in (hyper)complex numbers:

$$\begin{pmatrix} a & b \\ c & d \end{pmatrix} : w \mapsto \frac{aw + b}{cw + d}, \quad w = u + iv, \quad i^2 (:= \sigma) = -1, 0, 1.$$

## Möbius Transformations of $\mathbb{R}^2$

For *all* numbers define Möbius' transformation of  $\mathbb{R}^2 \rightarrow \mathbb{R}^2$ ,  
(in elliptic and parabolic cases this is even  $\mathbb{R}_+^2 \rightarrow \mathbb{R}_+^2$ ):

$$\begin{pmatrix} a & b \\ c & d \end{pmatrix} : u + iv \mapsto \frac{a(u + iv) + b}{c(u + iv) + d}. \quad (7)$$

Product  $\begin{pmatrix} a & b \\ c & d \end{pmatrix} = \begin{pmatrix} \tau & 0 \\ 0 & \tau^{-1} \end{pmatrix} \begin{pmatrix} 1 & \nu \\ 0 & 1 \end{pmatrix} \begin{pmatrix} \cos \phi & \sin \phi \\ -\sin \phi & \cos \phi \end{pmatrix}$  gives *Iwasawa*  
 $SL_2(\mathbb{R}) = \mathbf{A}\mathbf{N}\mathbf{K}$ . In all  $\mathbf{A}$  subgroups  $\mathbf{A}$  and  $\mathbf{N}$  acts uniformly:

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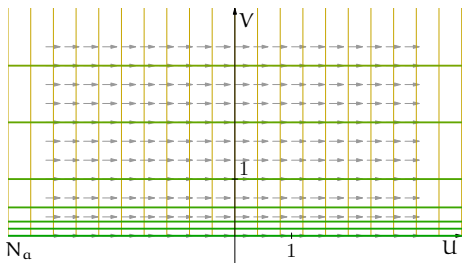
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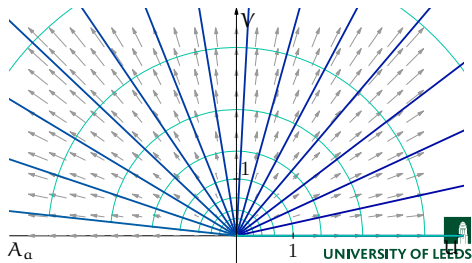
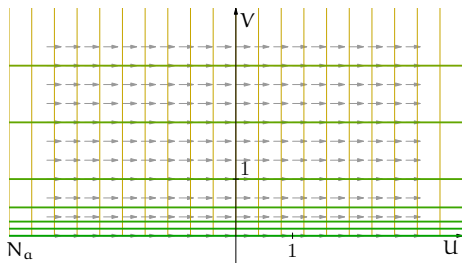


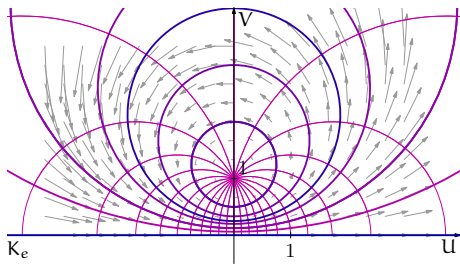
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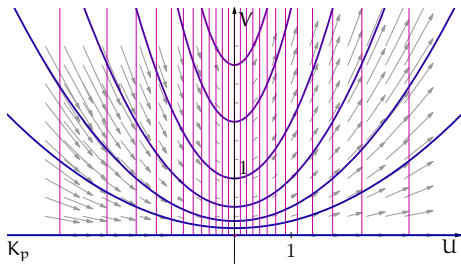
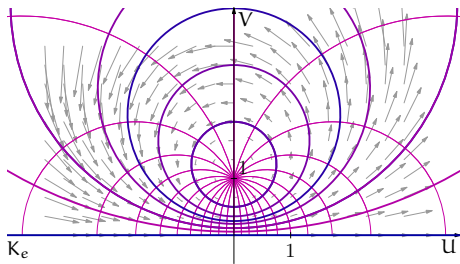
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$$dK_p(u, v) = (1 + u^2, \quad 2uv)$$

$$dK_h(u, v) = (1 + u^2 + v^2, \quad 2uv)$$

$$dK_\sigma(u, v) = (1 + u^2 + \sigma v^2, \quad 2uv)$$

**Figure:** Depending from  $i^2 = \sigma$  the orbits of subgroup  $K$  are circles, parabolas and hyperbolas passing  $(0, t)$  with the equation  $(u^2 - \sigma v^2) + v(\sigma t - t^{-1}) + 1 = 0$ . This leads to elliptic, parabolic and hyperbolic analytic functions from induced representations.



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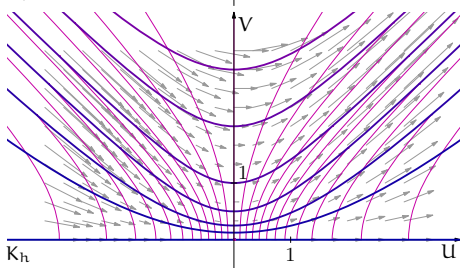
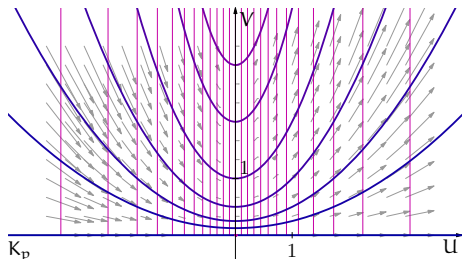
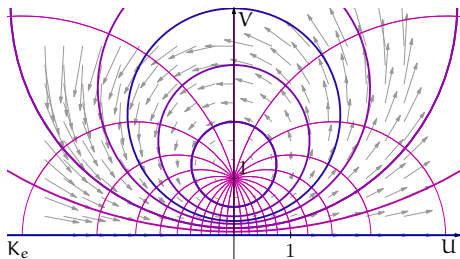
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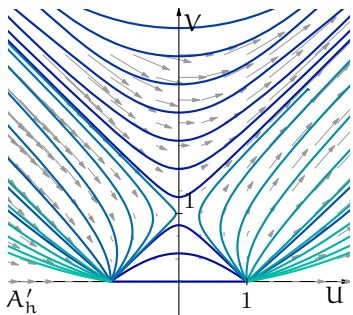
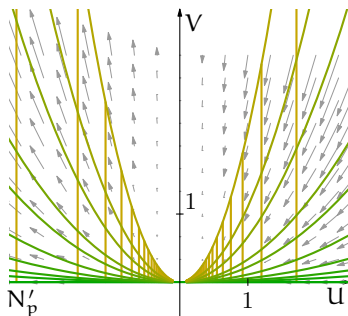
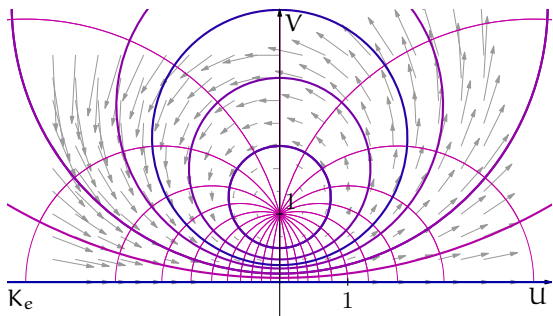
## Elliptic, Parabolic, Hyperbolic

Möbius transformations with the three number systems produce three types of non-Euclidean geometries in the spirit of the Erlangen programme of F. Klein:

Numbers	complex	dual	double
Imaginary unit	$i^2 = -1$	$\epsilon^2 = 0$	$\epsilon^2 = 1$
Inv. objects	circles	parabolas	hyperbolas
$ z ^2 = z\bar{z}$ is	$x^2 + y^2$	$x^2$	$x^2 - y^2$
Inv. distance	$\sinh^{-1} \frac{ z-w }{2\sqrt{\Im[z]\Im[w]}}$	$\frac{ z-w }{2\sqrt{\Im[z]\Im[w]}}$	$\sin^{-1} \frac{ z-w }{2\sqrt{\Im[z]\Im[w]}}$
Equidist.	circles	parabolas	hyperbolas
Geodesics	circles	parabolas	hyperbolas

There are many beautiful geometrical results going through all three cases which we will skip in this talk.

**Question:** can this parallel be extended to analytic functions and operator theory?



Fix subgroups of  $(0, 1)$  are:

$$K = \begin{pmatrix} \cos t & \sin t \\ -\sin t & \cos t \end{pmatrix} = \exp t \begin{pmatrix} 0 & 1 \\ -1 & 0 \end{pmatrix} -$$

the elliptic case;

$$N' = \begin{pmatrix} 1 & 0 \\ t & 1 \end{pmatrix} = \exp t \begin{pmatrix} 0 & 0 \\ 1 & 0 \end{pmatrix} - \text{the}$$

parabolic case;

$$A' = \begin{pmatrix} \cosh t & \sinh t \\ \sinh t & \cosh t \end{pmatrix} = \exp t \begin{pmatrix} 0 & 1 \\ 1 & 0 \end{pmatrix} -$$

the hyperbolic case.

## Induced Representations

Let  $G$  be a group,  $H$  its closed subgroup,  $\chi$  be a linear representation of  $H$  in a space  $V$ . The set of  $V$ -valued functions with the property

$$F(gh) = \chi(h)F(g),$$

is invariant under left shifts.

The restriction of the left regular representation to this space is called an *induced representation*.

Equivalently we consider the *lifting* of  $f(x)$ ,  $x \in X = G/H$  to  $F(g)$ :

$$F(g) = \chi(h)f(p(g)), \quad p: G \rightarrow X, \quad g = s(x)h, \quad p(s(x)) = x.$$

This is a 1-1 map which transform the left regular representation on  $G$  to the following action:

$$[\rho'(g)f](x) = \chi(h)f(g \cdot x), \quad \text{where } gs(x) = p(gs(x))h.$$

In the case of  $SL_2(\mathbb{R})$  we have three different types of actions.

## Affine Group

For  $G = \mathrm{SL}_2(\mathbb{R})$  and  $H = \mathbb{F}$  the action on  $G/H$  is:

$$g : u \mapsto p(g^{-1} * s(u)) = \frac{au + b}{cu + d}, \quad \text{where } g^{-1} = \begin{pmatrix} a & b \\ c & d \end{pmatrix}.$$

We calculate also that

$$r(g^{-1} * s(u)) = \begin{pmatrix} (cu + d)^{-1} & 0 \\ c & cu + d \end{pmatrix}.$$

A generic character of  $\mathbb{F}$  is a power of its diagonal element:

$$\rho_\kappa \left( \begin{pmatrix} a & 0 \\ c & a^{-1} \end{pmatrix} \right) = a^\kappa.$$

Thus the corresponding realisation of induced representation is:

$$\rho_\kappa(g) : f(u) \mapsto \frac{1}{(cu + d)^\kappa} f \left( \frac{au + b}{cu + d} \right) \quad \text{where } g^{-1} = \begin{pmatrix} a & b \\ c & d \end{pmatrix}.$$



# Induced Wavelet Transform

Let  $v_0 \in \mathcal{H}$  be an eigenfunction as follows:

$$\rho(\mathbf{h})v_0 = \chi(\mathbf{h}) \cdot v_0, \quad \text{for all } \mathbf{h} \in \tilde{\mathbf{H}}.$$

It is suitable to be the *mother wavelet* (*vacuum vector*). Then we have

$$\begin{aligned} [\mathcal{W}f](g\mathbf{h}) &= \langle f, \rho(g\mathbf{h})v_0 \rangle = \langle f, \rho(g)\rho(\mathbf{h})v_0 \rangle \\ &= \langle f, \chi(\mathbf{h}) \cdot \rho(g)v_0 \rangle = \chi(\mathbf{h}) \langle f, \rho(g)v_0 \rangle. \end{aligned}$$

For  $v_0$  the *induced wavelet transform*  $\mathcal{W} : \mathcal{H} \rightarrow L_\infty(G/H)$  by

$$[\mathcal{W}f](w) = \langle f, \rho_0(s(w))v_0 \rangle, \tag{8}$$

where  $w \in G/\tilde{\mathbf{H}}$  and  $s : G/\tilde{\mathbf{H}} \rightarrow G$ .

It intertwines  $\rho$  with a representation induced by  $\chi$  of  $\tilde{\mathbf{H}}$ .

# Cauchy Integral Formula

## Eigenvector of $K$

The infinitesimal version of the eigenvector property  $\rho(\mathbf{h})\mathbf{v}_0 = \chi(\mathbf{h}) \cdot \mathbf{v}_0$  is  $d\rho_K \mathbf{v}_0 = \lambda \mathbf{v}_0$ , explicitly

$$nuf(u) + f'(u)(1 + u^2) = \lambda f(u).$$

The generic solution is:

$$f(u) = \frac{1}{(1 + u^2)^{n/2}} \left( \frac{u + i}{u - i} \right)^{i\lambda/2} = \frac{(u + i)^{(i\lambda - n)/2}}{(u - i)^{(i\lambda + n)/2}}.$$

To avoid multivalent function we need to put  $\lambda = im$  and the minimal weight condition suggests  $m = n$ . The induced wavelet transform is:

$$\hat{f}(x, y) = \langle f, \rho_n f_0 \rangle = \int_{\mathbb{R}} f(u) \frac{\sqrt{y}}{u - x - iy} dx = \sqrt{y} \int_{\mathbb{R}} f(u) \frac{dx}{u - (x + iy)}$$



# Other Integral Transforms

## Eigenvalues of $N$

The subgroup  $N$  consists of shifts, the eigenfunction is  $e^{\lambda u}$  and the induced wavelet transform coincides with the Fourier transform.

For the subgroup  $N'$  the derived representation is

$$d\rho^{N'} = (un) \cdot I - u^2 \cdot \partial_u.$$

The corresponding eigenvector is  $f_0 = u^n e^{\frac{\lambda}{u}}$ .

The induced representation

$$\hat{f}(x, y) = \langle f, \rho_n f_0 \rangle = \int_{\mathbb{R}} f(u) \frac{(u - x - iy)^n}{\sqrt{y}^n} e^{\frac{\lambda\sqrt{y}}{u-x-iy}} dx.$$

(It is a Fourier transform combined with the inversion).

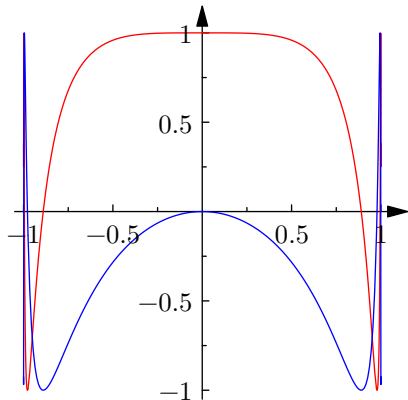
# Other Integral Transforms

## Eigenvalues of $A$

For the subgroup  $A$  the derived representation  $d\rho_f^{A'}(u) = -nuf(u) + (u^2 - 1)f'(u)$ . It has two singular point  $\pm 1$ .

$$\begin{aligned} f(x) &= \frac{1}{(u^2 - 1)^{n/2}} \left( \frac{u+1}{u-1} \right)^{\lambda/2} \\ &= \frac{(u+1)^{(\lambda-n)/2}}{(u-1)^{(\lambda+n)/2}}. \end{aligned}$$

The solution has compact support. Its meaning and applicability shall be investigated.



# Bergman Integrals

as Wavelet Transforms in the Half Plane

Considering:  $\begin{pmatrix} a & b \\ c & d \end{pmatrix} = \frac{1}{\sqrt{v}} \begin{pmatrix} v & u \\ 0 & 1 \end{pmatrix} \begin{pmatrix} \cos t & -\sin t \\ \sin t & \cos t \end{pmatrix}$  we chose:

- Eigenvector of  $K$  vacuum vector  $v_0(z) = \frac{1}{(x+i)^m}$ .
- wavelets or coherent states  $v_m(g, z) = \rho_m(g)v_0(z) = (x - (u + iv))^{-m}$ . They depend only from  $u + iv \in \mathbb{R}_+^2$ .
- The universally defined wavelet transforms

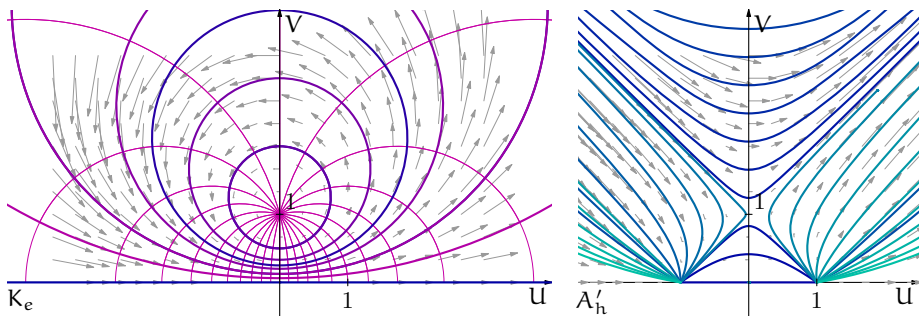
$$\mathcal{W}_m : f(z) \mapsto \mathcal{W}_m f(u) = \langle f(z), \rho_m v_0(u, z) \rangle$$

Then  $v_m(u, z)$  are the Cauchy and Bergman kernels. The corresponding wavelet transform became Cauchy and Bergman integrals:

$$\mathcal{W}_1 f(u) = \frac{1}{2\pi i} \int_{\mathbb{R}} f(z) \frac{1}{u-z} dz,$$

$$\mathcal{W}_m f(u) = \int_{\mathbb{R}_+^2} f(z) \frac{1}{(\bar{u}-z)^m} (\mathcal{J}z)^{m-2} dz.$$

## Fix Subgroups of $i$ and $\epsilon$



**Figure:** Elliptic and hyperbolic fix groups of the imaginary units.  
In the hyperbolic case there are fixed geometric sets:  $\{-1, 1\}$ ,  $(-1, 1)$ ,  $\mathbb{R}$ .

# Hyperbolic Case in the Half Space

## Cauchy Type Integral

In the **hyperbolic** case we consider *principal* series UIR  $\rho_\sigma$  of  $SL_2(\mathbb{R})$ . The corresponding decomposition for hyperbolic subgroup  $A$ :

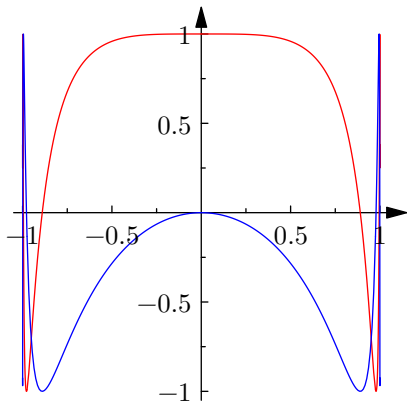
$$\begin{pmatrix} a & b \\ c & d \end{pmatrix} = |a| \frac{1}{\sqrt{v}} \begin{pmatrix} v & u \\ 0 & 1 \end{pmatrix} \begin{pmatrix} \cosh t & \sinh t \\ \sinh t & \cosh t \end{pmatrix}$$

For the representation  $\rho_\sigma$  an  $\lambda$ -eigenfunction of the vector field  $A$  is:

$$f(x) = \frac{1}{(x^2 - 1)^{\sigma/2}} \left( \frac{x+1}{x-1} \right)^{\lambda/2}.$$

For the value  $\lambda = i\sigma$  we have the function:

$$f_0(x) = \frac{1}{(x - \epsilon)^\sigma}.$$



# Hyperbolic Wavelets from Double Numbers

The choice of the  $\mathcal{A}$ -eigenvector as mother wavelet:

- $f_0 = \delta(x \pm 1)$ —Dirichlet condition.
- $f_0 = \frac{1}{(x - \epsilon)^\sigma} = \left( \frac{x + \epsilon}{x^2 - 1} \right)^\sigma$ —Neumann condition.
- $f_0 = \frac{\chi(1 - x^2)}{(x - \epsilon)^\sigma}$ —space-like and time-like separation, Fig. 2.
- ... (combination of above)

Then we follow the general scheme both for wavelets with complex and double valued wavelets:

- *wavelets* or *coherent states*  $v_\sigma(g, z) = \rho_\sigma(g)v_0(z)$ .
- d’Alambert integral from the universal *wavelet transforms*

$$\mathcal{W}_\sigma : f(z) \mapsto \mathcal{W}_\sigma f(u) = \langle f(z), \rho_\sigma v_0(u, z) \rangle$$



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# Parabolic Case in the Half Space

## Cauchy Type Integral

In the parabolic case we consider UIR  $\rho_\pi$  of  $SL_2(\mathbb{R})$ . The corresponding decomposition for hyperbolic subgroup  $N'$ :

$$\begin{pmatrix} a & b \\ c & d \end{pmatrix} = |a| \frac{1}{\sqrt{v}} \begin{pmatrix} v & u \\ 0 & 1 \end{pmatrix} \begin{pmatrix} 1 & 0 \\ t & 1 \end{pmatrix}$$

The choice of the  $N'$ -eigenvector as mother wavelet:

- $f_0 = \delta(x)$ —previous dependence from the single point.
- $f_0 = \frac{1}{(x - \varepsilon)^\pi} = \frac{1}{x^\pi} + \frac{\varepsilon}{x^{\pi+1}}$ —full Cauchy formula.
- Wavelet generated by the fundamental solution of the heat equation.

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# Cauchy-Riemann Equation

from Invariant Fields

Let  $\rho$  be a unitary representation of Lie group  $G$  with the derived representation  $d\rho$  of  $\mathfrak{g}$ . Let a mother wavelet  $w_0$  be a null-solution, i.e.  $Aw_0 = 0$ , for the operator  $A = \sum_j a_j d\rho^{X_j}$ , where  $X_j \in \mathfrak{g}$ . Then the wavelet transform  $F(g) = \mathcal{W}f(g) = \langle f, \rho(g)w_0 \rangle$  for any  $f$  satisfies to:

$$DF(g) = 0, \quad \text{where } D = \sum_j a_j \mathcal{L}^{X_j}.$$

Here  $\mathcal{L}^{X_j}$  are left the invariant fields (Lie derivatives) on  $G$  corresponding to  $X_j$ .

If  $\mathcal{L}^{X_j}$  is derived representation of Lie derivative  $A, N, K$  (without the matching subgroup) then C-R operator and Laplacian are given by:

$$D = \iota \mathcal{L}^A + \mathcal{L}^X, \quad \text{and} \quad \Delta = D\bar{D} = -\sigma \mathcal{L}^A{}^2 + \mathcal{L}^X{}^2, \quad (9)$$

where  $X$  is in the orthogonal complement (with respect to the Killing form) of the corresponding subgroup  $K, N, A$ .

## Taylor Expansion over Eigenfunctions

Wavelet are decomposable  $v_g(x) = \sum_{\alpha} c_{\alpha}(x)\phi_{\alpha}(g)$  over the *complete set* of its eigenfunctions  $\phi_{\alpha}(u)$  of the principal subgroup. The C-R operators kill half of them (“negative powers”), only the other half is really needed for the decomposition. Then from the wavelet transform:

$$\langle f(z), v_g(z) \rangle = \left\langle f(z), \sum_{\alpha} c_{\alpha}(z)\phi_{\alpha}(g) \right\rangle = \sum_{\alpha} \phi_{\alpha}(g) \langle f(z), c_{\alpha}(z) \rangle$$

In the **elliptic** case eigenvectors of  $\mathbf{K}$  are  $z^m$ ,  $m = 0, 1, 2, \dots$  and the decomposition is the *Taylor series*:

$$f(z) = \sum_0^{\infty} c_n z^n.$$

In the **hyperbolic** case eigenvectors of  $\mathbf{A}$  are  $z^p$ ,  $p \in \mathbb{R}_+$  and a Taylor type expansion is given by the integral (not series!)

$$f(z) = \int_0^{\infty} c(p)z^p dp.$$

## $SL_2(\mathbb{R})$ Actions on Algebras/Moduli

Let  $\mathfrak{a} \in \mathfrak{A}$  with  $\mathfrak{sp} \mathfrak{a} \in \bar{\mathbb{D}}$  be fixed in a Banach algebra  $\mathfrak{A}$  with the unit  $e$ , then

$$g : \mathfrak{a} \mapsto g \cdot \mathfrak{a} = (\bar{\alpha}\mathfrak{a} - \bar{\beta}e)(\alpha e - \beta\mathfrak{a})^{-1}, \quad g \in SL_2(\mathbb{R}) \quad (10)$$

is a well defined  $SL_2(\mathbb{R})$  action on a subset  $\mathbb{A} = \{g \cdot \mathfrak{a} \mid g \in SL_2(\mathbb{R})\} \in \mathfrak{A}$ , i.e.  $\mathbb{A}$  is a  $SL_2(\mathbb{R})$ -homogeneous space.

Define *resolvent* function  $R(g, \mathfrak{a}) : \mathbb{A} \rightarrow \mathfrak{A}$ :

$$R(g, \mathfrak{a}) = (\alpha e - \beta\mathfrak{a})^{-1} \quad \text{then} \quad R_1(g_1, \mathfrak{a})R_1(g_2, g_1^{-1}\mathfrak{a}) = R_1(g_1g_2, \mathfrak{a}). \quad (11)$$

Thus we can linearise (10) in  $C(\mathbb{A}, M)$ , for a **left  $\mathfrak{A}$ -module**  $M$  (e.g.  $M = \mathfrak{A}$ ):

$$\begin{aligned} \rho_{\mathfrak{a}}(g_1) : f(g^{-1} \cdot \mathfrak{a}) &\mapsto R(g_1^{-1}g^{-1}, \mathfrak{a})f(g_1^{-1}g^{-1} \cdot \mathfrak{a}) \\ &= (\alpha'e - \beta'\mathfrak{a})^{-1} f\left(\frac{\bar{\alpha}' \cdot \mathfrak{a} - \bar{\beta}'e}{\alpha'e - \beta'\mathfrak{a}}\right). \end{aligned}$$

## Wavelet Transform in Module Spaces

For any  $x \in M'$  define a constant  $M'$ -valued *vacuum vector*

$$v_x(a) = x \otimes v_0(g) \in C(\mathbb{A}, M)$$

The *wavelet transform* associated with  $v_x$  is defined by the same formula:

$$\mathcal{W}_m f(g) = \langle f, \rho_a(g) v_x \rangle$$

which is vector versions of Cauchy or Bergman integral. It maps  $L_2(\mathbb{A})$  to  $C(SL_2(\mathbb{R}), \mathbb{C})$ .

An integral representation for a covariant calculus  $\Phi$  is provided by the inverse wavelet transform:

$$\mathcal{M} : f(g) \mapsto f(a, v_0) = \int_G f(g) \rho_a(g) dg v_0$$

The *Riesz-Dunford calculus* is given by

$$\Phi : f \mapsto \mathcal{W}_1 f(a) = \frac{1}{2\pi i} \int_{\mathbb{T}} f(z) \frac{1}{a - z} dz$$

where  $M = \mathfrak{A}$  and  $v_0 = e$ .

# Jet Spaces

## Definition

Two holomorphic functions have  $n$ th order contact in a point if their value and their first  $n$  derivatives agree at that point.

A point  $(z, u^{(n)}) = (z, u, u_1, \dots, u_n)$  of the jet space  $\mathbb{J}^n \sim \mathbb{D} \times \mathbb{C}^n$  is the equivalence class of holomorphic functions having  $n$ th contact at the point  $z$ .

For a fixed  $n$  each holomorphic function  $f : \mathbb{D} \rightarrow \mathbb{C}$  has  $n$ th prolongation (or  $n$ -jet)  $jf : \mathbb{D} \rightarrow \mathbb{C}^{n+1}$  defined as follows:

$$jf(z) = (f(z), f'(z), \dots, f^{(n)}(z)).$$

Jet spaces and prolongations were introduced by S. Lie to study symmetries of the differential equations.

## Prolongation of Representations

The representation  $\rho_m$  of the group  $SL_2(\mathbb{R})$  in  $B_m(\mathbb{D})$  could be prolonged to a representation  $\rho_m^{(n)}$  of  $SL_2(\mathbb{R})$  by a transformation  $\rho_1^{(n)} : jf(z) \mapsto \rho_1^{(n)} jf(z)$  of the jet space  $\mathbb{J}^n$ :

$$\rho_m^{(n)}(g) : (z, u, \dots, u_n) \mapsto (z(g), u(g), \dots, u_n(g)), \quad \text{where } z(g) = \frac{\bar{\alpha}z - \bar{\beta}}{-\beta z + \alpha},$$

and  $u_k(g)$  is the  $k$ th derivative of  $\rho_m u$  at the point  $z(g)$ .

From the definition:  $j$  intertwines  $\rho_1$  and  $\rho_1^{(n)}$ :

$$j\rho_1(g) = \rho_1^{(n)}(g)j \quad \text{for all } g \in SL_2(\mathbb{R}).$$

### Proposition

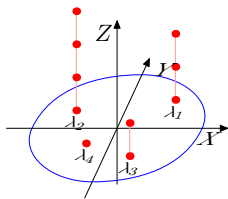
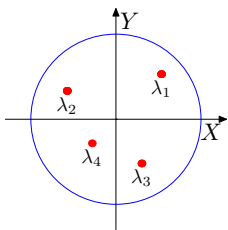
Let  $\alpha$  is a Jordan block of a length  $k$  for  $\lambda = 0$ , and  $x$  be its root vector of order  $k$  i.e.  $\alpha^{k-1}x \neq \alpha^k x = 0$ . Then  $\rho_{\alpha, m}$  on  $v_x$  is equivalent to  $\rho_m^k$ .

# Spectrum of a Jordan block

Because of the transitive group of inner automorphisms, which could send any  $\lambda \in \mathbb{D}$  to  $0$ , we got the complete characterisation of  $\rho_{\mathbf{a}}$  for matrices.

## Proposition (Jordan normal form)

Representation  $\rho_{\mathbf{a}}$  is equivalent to a direct sum of the prolongations  $\rho_{\mathbf{m}}^{(k)}$  of  $\rho_{\mathbf{m}}$  in the  $k$ th jet space  $\mathbb{J}^k$  intertwined with inner automorphisms. Consequently the spectrum of  $\mathbf{a}$  (defined via the functional calculus  $\Phi = \mathcal{W}_{\mathbf{m}}$ ) consists of exactly  $n$  pairs  $(\lambda_i, k_i)$ ,  $\lambda_i \in \mathbb{D}$ ,  $k_i \in \mathbb{Z}_+$ ,  $1 \leq i \leq n$ .



Traditional (left) and covariant (right) spectra of the matrix:  
 $\mathbf{a} = J_3(\lambda_1) \oplus J_4(\lambda_2) \oplus J_2(\lambda_3) \oplus J_1(\lambda_4)$ .

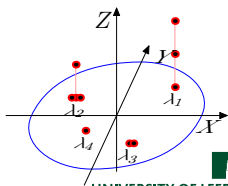
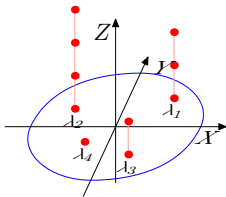
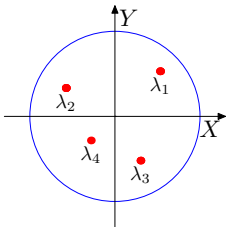
## Theorem (Spectral mapping)

Let  $\phi : \mathbb{D} \rightarrow \mathbb{D}$  be a holomorphic map, let us define  $[\phi_* f](z) = f(\phi(z))$  and its prolongation  $\phi_*^{(n)}$  onto the jet space  $\mathbb{J}^n$ . Its associated action  $\rho_1^k \phi_*^{(n)} = \phi_*^{(n)} \rho_1^n$  on the pairs  $(\lambda, k)$  is given by the formula:

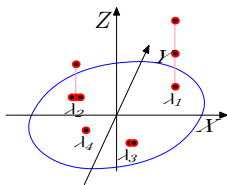
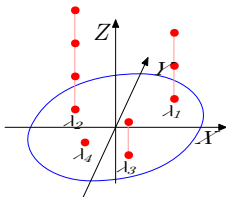
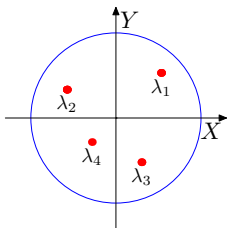
$$\phi_*^{(n)}(\lambda, k) = \left( \phi(\lambda), \left[ \frac{k}{\deg_\lambda \phi} \right] \right),$$

where  $\deg_\lambda \phi$  denotes the degree of zero of the function  $\phi(z) - \phi(\lambda)$  at the point  $z = \lambda$  and  $[x]$  denotes the integer part of  $x$ . Then

$\text{sp } \phi(a) = \phi_*^{(n)} \text{sp } a$  (which is actually known for Jordan blocks).







Two first pictures illustrate the traditional and new spectra of the matrix:

$$\mathbf{a} = J_3(\lambda_1) \oplus J_4(\lambda_2) \oplus J_2(\lambda_3) \oplus J_1(\lambda_4).$$

The traditional spectrum is *the same* for many essentially different (even by dimensionality) matrices, e.g. for  $\mathbf{a}$  above and

$$\mathbf{a}_1 = \text{diag}(\lambda_1, \lambda_2, \lambda_3, \lambda_4).$$

The third picture shows *spectral mapping* for a function  $\phi$  which fixes all four eigenvalues  $\lambda_1, \dots, \lambda_4$  and has such *orders of zeros*: the order 1 at  $\lambda_1$ , exactly the order 3 at  $\lambda_2$ , an order at least 2 at  $\lambda_3$ , and finally any order at  $\lambda_4$ .

# Spectrum of a Perturbation of a Jordan Block

## Theorem (V.B. Lidskii, 1965)

*Eigenvalues of the perturbed matrix  $J_n + c^n K$  admit the expansion*

$$\lambda_j = c\xi^{1/n} + o(c),$$

*where  $\xi^{1/n}$  represents all  $n$ -th roots of certain  $\xi \in \mathbb{C}$ .*

## Theorem (E.B. Davies, M. Hager, 2006)

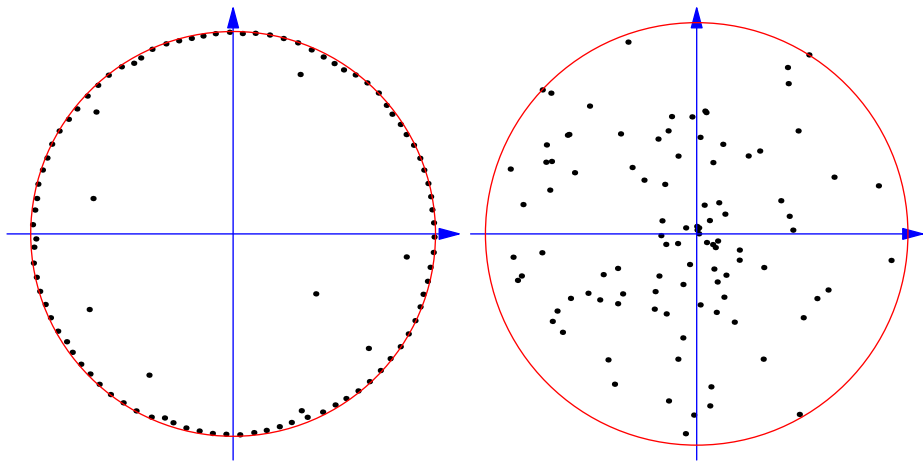
*Let  $M = J + c^n K$  where  $J$  is the standard  $n \times n$  Jordan matrix,  $0 < c < 1$  and  $K$  is a random matrix with independent Gaussian entries.*

*Then for any  $\varepsilon > 0$  with probability that converges to 1 as  $n \rightarrow \infty$ , the proportion of the eigenvalues that lie in any annulus*

$$\{z : c - \varepsilon < |z| < c + \varepsilon\}$$

*converges to 1. The remaining eigenvalues lie inside the annulus.*

## Is It “Spectral Instability”?



(a) (b)

**Figure:** (a) The spectrum of the perturbation  $J_{100} + C$  of the Jordan block, see a movie and another one.

(b) The spectrum of the random matrix  $C$

# Spectral Distance

The following notion links functional calculus with functional models:

## Definition

The spectral distance between two points in the jet space is equal to distance in  $H_2(\mathbb{T})$  between two Blaschke products with respective zeroes.

## Theorem

Let  $n = 2$  and let  $\lambda_1(t)$  and  $\lambda_2(t)$  are eigenvalues of the matrix  $J_2 + c^2 \cdot K$  with some matrix  $K$ . Then

$$|\lambda_1(c)| + |\lambda_2(c)| = O(c), \text{ however } |\lambda_1(c) + \lambda_2(c)| = O(c^2). \quad (12)$$

The spectral distance from the 1-jet at 0 to two 0-jets at points  $\lambda_1$  and  $\lambda_2$  bounded only by the first condition in (12) is  $O(c^2)$ .

However the spectral distance between  $J_2$  and  $J_2 + c^2 \cdot K$  is  $O(c^4)$ .

# Hyperbolic Functional Calculus

## Elliptic case

Variable  $z = e^{it} = \cos t + i \sin t$

Taylor series  $f(z) = \sum_0^\infty c_n z^n$

Multiplication by  $e^{it}$

Shift  $S_d$  on  $\mathbb{Z}$

Root vector  $v_k: S_d^k v_k = 0$

Calculus  $f(S_d)v = \sum_0^{k-1} c_n S_d^n v_k$

$H_n = \text{Lin}\{S_d^n v_k, n = 1, \dots, k-1\}$

Jordan block on  $H_n$

## Hyperbolic case

Variable  $z = e^{\epsilon t} = \cosh t + \epsilon \sinh t$

Taylor integral  $f(z) = \int_0^\infty c(p) z^p dp$

Multiplication by  $e^{\epsilon t}$

Shift  $S_c$  on  $\mathbb{R}$

Root vector  $v_a: S_c^a v_a = 0$

Calculus  $f(S_c) = \int_0^a c(t) S_c^t dt v_a$

$H_a = \overline{\text{Lin}\{S_c^t v_a, t \in [0, a]\}}$

Integral operator on  $H_a$

# Polynomially Bounded Operators

Standard for  $\mathfrak{a}$  with  $\text{sp } \mathfrak{a} \in \bar{\mathbb{D}}$  and  $\|\mathfrak{a}^k\| < Ck^p$  to consider *power bounded*  $r\mathfrak{a}$ , where  $0 < r < 1$ , and its  $H_\infty$  calculus. Further properties of an operator are recovered from consideration of the limit  $r \rightarrow 1$ .

A *better regularisation*,  $\mathfrak{a}^k \rightarrow \mathfrak{a}^k/k^p$  rather than  $\mathfrak{a}^k \rightarrow r^k \mathfrak{a}^k$ , is achieved in the covariant calculus framework (although algebra homomorphism is *completely* lost).

Since norm of  $f(z) = \sum_0^\infty c_k z^k$  in  $B_m$  is equivalent to  $\sum_0^\infty c_k^2/k^{m-1}$  for polynomially bounded  $\mathfrak{a}$  the resolvent  $R(z, \mathfrak{a})$  belongs to any  $B_m$  with  $m > 2(p+1)$ .

Define a representation of  $SL_2(\mathbb{R})$  in  $B_m(\mathbb{D} \times \mathbb{A}, M)$  by:

$$\rho_m' : f(\mathfrak{u}, \mathfrak{a}) \mapsto \frac{1}{(\bar{\beta}\mathfrak{u} + \alpha)^{m-1}(\alpha\mathfrak{e} - \beta\mathfrak{a})} f\left(\mathfrak{u}, \frac{\bar{\alpha}\mathfrak{a} - \beta\mathfrak{e}}{\alpha\mathfrak{e} - \beta\mathfrak{a}}\right).$$

It is generated by the discrete series representation of  $SL_2(\mathbb{R})$  with the *lowest weight*  $m$ .

# Calculus of Polynomially Bounded Operators in Bergman Spaces

For the vacuum vector  $v_0(u, a) \equiv x$  in  $B_m(\mathbb{D} \times \mathbb{A}, M)$ , where  $(x \in M)$ , the corresponding functional calculus is given by the integral:

$$f(g \cdot a) = \int_{\mathbb{D}} \frac{f(u)}{(\beta \bar{u} + \bar{\alpha})^{m-1} (\bar{\alpha} e - \bar{\beta} a)} \frac{du}{(1 - |u|^2)^{m-2}}.$$

For Jordan  $k$ -blocks with  $|\lambda_i| = 1$  it is equivalent to  $k$ -prolongation of  $\rho_m'$ . Since  $B_m \subset B_n$  if  $m \leq n$  the existence  $\rho_m$ -calculus implies  $\rho_n$  calculus. The minimal  $m$  such that  $B_m$  covariant calculus exists measures the order of operator.

## Several Variables Spectral Theory

For a *joint spectrum* of  $n$ -tuple of operators we have many alternatives:

- Weyl functional calculus through the Heisenberg group  $\mathbb{H}^n$  acting in  $L_2(\mathbb{R}^n)$ ;
- Segal-Bargmann type functional calculus through the Heisenberg group  $\mathbb{H}^n$  acting in  $L_2(\mathbb{C}^n)$ ;
- several complex variables through groups of automorphisms of unit ball or polydisk in  $\mathbb{C}^n$ . However this is suitable mainly for commuting  $n$ -tuples;

Or the Clifford analysis through the Möbius group of conformal maps of  $\mathbb{C}^n$ . The Clifford algebra  $\mathcal{C}l(n)$  is spanned by  $1, e_1, e_2, \dots, e_n$  with relations

$$e_k^2 = -1 \quad \text{and} \quad e_k e_j = -e_j e_k \quad \text{for } k \neq j.$$

Similarly to complex analysis we could derive a *Cauchy kernel* in  $B(H) \otimes \mathcal{C}l(n)$  (cf. resolvent):

$$R(A_1, A_2, \dots, A_n; \lambda_1, \lambda_2, \dots, \lambda_n) = \left( \sum_{k=1}^n e_k A_k - \sum_{k=1}^n e_k \lambda_k I \right)^{-1}$$



# Joint Spectra of Pauli Matrices

## Example

Let  $J_1 = \begin{pmatrix} 1 & 0 \\ 0 & -1 \end{pmatrix}$  and  $J_2 = \begin{pmatrix} 0 & 1 \\ 1 & 0 \end{pmatrix}$  be the Pauli matrices.

The Cauchy kernel is:

$$\frac{-\lambda_1^2 + \lambda_2^2 + 2\lambda_1\lambda_2 e_1 e_2}{(\lambda_1^2 + \lambda_2^2)^2} \begin{pmatrix} (-1 - \lambda_1)e_1 - \lambda_2 e_2 & e_2 \\ e_2 & (1 - \lambda_1)e_1 - \lambda_2 e_2 \end{pmatrix}$$

Comparison of different *joint* spectra for  $J_1$  and  $J_2$ :

<b>Clifford spectrum</b> (invertibility of $A - \lambda I$ )	$\mathbf{sp}_C(J_1, J_2) = \{(0, 0)\},$
<b>Weyl spectrum</b> (support of operator-valued distribution)	$\mathbf{sp}_W(J_1, J_2) = \mathbb{D},$
<b>Möbius spectrum</b> (support of the intertwining operator)	$\mathbf{sp}_M(J_1, J_2) = \{\rho_1, \rho_1^{(1)}\}.$

**Thank you for your attention!**