

AUTOMORPHISM INVARIANT INNER PRODUCT IN HILBERT SPACES OF HOLOMORPHIC FUNCTIONS ON THE UNIT BALL OF C^n

Dedicated to Professor Hideki Ozeki on his 60th birthday

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1. Introduction

Let B be the open unit ball in C^n and $\text{Aut}(B)$ the group of holomorphic automorphisms of B . When $n=1$, B is the unit disc in C and the space \mathcal{H} consisting of holomorphic functions f on B such that

$$\|f\| = \left(\iint_B |f'(z)|^2 dx dy \right)^{1/2} < \infty$$

is called the Dirichlet space. \mathcal{H} is characterized as the unique Hilbert space of holomorphic functions on the unit disc which is $\text{Aut}(B)$ invariant, i.e.,

$$\|f \circ \varphi\| = \|f\|$$

for all $f \in \mathcal{H}$ and $\varphi \in \text{Aut}(B)$ [1]. The inner product in \mathcal{H} is given by

$$(*) \quad \langle f_1, f_2 \rangle = \iint_B f_1'(z) \overline{f_2'(z)} dx dy.$$

Strictly speaking this is a semi-inner product and \mathcal{H}/C is a Hilbert space.

For $n > 1$, Zhu[5] proved that there exists a unique Hilbert space of holomorphic functions on B which is $\text{Aut}(B)$ invariant. His description is in terms of the power series expansions of the holomorphic functions, and although several trials of finding a natural analog of the inner product (*) are made, it is also shown that none of them generalizes to higher dimensions.

In this paper we give two explicit integral formulas for $\text{Aut}(B)$ invariant inner product, both of them are derived from the analytic continuation of unitary representations of $\text{Aut}(B)$ as in Wallach [4].

2. Preliminaries

Let $G = SU(n, 1)$, i.e., the Lie group of linear transformations of determinant 1

in \mathbb{C}^{n+1} which preserves the hermitian form

$$|z_1|^2 + \cdots + |z_n|^2 - |z_{n+1}|^2.$$

Hence the group G consists of all $(n+1) \times (n+1)$ complex matrices g of determinant 1 such that

$$g \begin{bmatrix} 1_n & 0 \\ 0 & -1 \end{bmatrix} g^* = \begin{bmatrix} 1_n & 0 \\ 0 & -1 \end{bmatrix}$$

where $*$ denotes the conjugate transpose and 1_n is the $n \times n$ identity matrix. Let us write $g \in G$ in block form as $g = \begin{bmatrix} a & b \\ c & d \end{bmatrix}$ where a, b, c are $n \times n, n \times 1, 1 \times n$ matrices, respectively and $d \in \mathbb{C}$. Then G consists of all matrices $g = \begin{bmatrix} a & b \\ c & d \end{bmatrix}$ of determinant 1 such that

$$(2.1a) \quad a^*a - c^*c = 1_n, \quad a^*b = c^*d, \quad |d|^2 - b^*b = 1,$$

or equivalently

$$(2.1b) \quad aa^* - bb^* = 1_n, \quad ac^* = bd^*, \quad |d|^2 - cc^* = 1,$$

where (2.1b) is obtained by replacing g by g^{-1} in (2.1a). Throughout this paper we regard the points in \mathbb{C}^n as column vectors. Then G acts transitively on B by

$$(2.2) \quad z \rightarrow g \cdot z = (az + b)(cz + d)^{-1} \quad \text{if } g = \begin{bmatrix} a & b \\ c & d \end{bmatrix} \in G.$$

Holomorphic automorphism groups of bounded symmetric domains are known (see [2]), and in the case of the unit ball B of \mathbb{C}^n we have

$$\text{Aut}(B) = G / (\text{center of } G).$$

Therefore every holomorphic automorphism of B can be represented by $g \in G$. For other description of $\text{Aut}(B)$, see [3].

Let ν be Lebesgue measure on \mathbb{C}^n , so normalized that $\nu(B) = 1$, and let μ be the measure on B defined by

$$(2.3a) \quad d\mu(z) = \frac{1}{(1 - |z|^2)^{n+1}} d\nu(z).$$

Then (see [3])

$$(2.3b) \quad \text{the measure } \mu \text{ is invariant under the action of } G.$$

For $g \in G$ and $z \in B$, let $Jac(g, z)$ denote the holomorphic Jacobian matrix of the mapping $w \rightarrow g \cdot w$ at the point z .

Lemma 2.4. *Let $g = \begin{bmatrix} a & b \\ c & d \end{bmatrix} \in G$ and $z \in B$. Then*

$$Jac(g, z) = (a - (g \cdot z)c)(cz + d)^{-1},$$

where $g \cdot z$ is as in (2.2).

Proof. For any column vector $v \in \mathbb{C}^n$, we have

$$\begin{aligned} Jac(g, z)v &= \lim_{h \rightarrow 0} \frac{1}{h} (g \cdot (z + hv) - g \cdot z) \\ &= av(cz + d)^{-1} - (az + b)(cz + d)^{-1}cv(cz + d)^{-1} \\ &= (a - (g \cdot z)c)(cz + d)^{-1}v. \end{aligned}$$

This implies the lemma. ■

Define $J_1 : G \times B \rightarrow GL(n, \mathbb{C})$ and $K_1 : B \times B \rightarrow GL(n, \mathbb{C})$ by

$$\begin{aligned} J_1(g, z) &= a - (g \cdot z)c \quad \text{for } g = \begin{bmatrix} a & b \\ c & d \end{bmatrix} \in G, \\ K_1(z, w) &= 1_n - zw^*. \end{aligned}$$

Similarly define $J_2 : G \times B \rightarrow \mathbb{C}^\times (= GL(1, \mathbb{C}))$ and $K_2 : B \times B \rightarrow \mathbb{C}^\times$ by

$$\begin{aligned} J_2(g, z) &= cz + d \quad \text{for } g = \begin{bmatrix} a & b \\ c & d \end{bmatrix} \in G, \\ K_2(z, w) &= (1 - w^*z)^{-1}. \end{aligned}$$

Note that

$$J_1(g, z)^{-1} = zb^* + a^*, \quad J_2(g, z)^{-1} = -b^*(g \cdot z) + \bar{d},$$

this follows from (2.1).

Lemma 2.5. *For $i = 1, 2$, we have*

$$J_i(g_1 g_2, z) = J_i(g_1, g_2 \cdot z) J_i(g_2, z) \quad \text{for } g_1, g_2 \in G \text{ and } z \in B,$$

and

$$K_i(g \cdot z, g \cdot w) = J_i(g, z) K_i(z, w) J_i(g, w)^* \quad \text{for } g \in G \text{ and } z, w \in B.$$

Proof. It follows from (2.1) that

$$(zb^* + a^*)(g \cdot z) = zd^* + c^* \quad \text{for } g = \begin{bmatrix} a & b \\ c & d \end{bmatrix} \in G \text{ and } z \in B.$$

The lemma then follows from direct computations. ■

Lemma 2.6. *For every $z \in B$, $K_1(z, z)$ is a positive definite matrix.*

Proof. For $z \in B$, choose $g \in G$ so that $z = g \cdot 0$. Then Lemma 2.5 implies that

$$K_1(z, z) = K_1(g \cdot 0, g \cdot 0) = J_1(g, 0)J_1(g, 0)^*.$$

Since $J_1(g, 0)$ is nonsingular, $K_1(z, z)$ is positive definite. ■

3. Integral formulas for the invariant inner product

For $\lambda \in \mathbb{C}$, put

$$c(\lambda) = \frac{1}{n!} \lambda \prod_{i=2}^n (\lambda - i) = \frac{1}{n!} \lambda (\lambda - 2)(\lambda - 3) \cdots (\lambda - n).$$

Let $H(B, \mathbb{C}^n)$ be the space of holomorphic functions on B with values in \mathbb{C}^n . If $F_1, F_2 \in H(B, \mathbb{C}^n)$, regarding $F_1(z), F_2(z)$ as row vectors, let for $\lambda \in \mathbb{C}$

$$(3.1) \quad \langle F_1, F_2 \rangle_\lambda = c(\lambda) \int_B F_1(z)(1_n - zz^*)F_2(z)^*(1 - |z|^2)^\lambda d\mu(z)$$

provided the integral converges absolutely. Since $d\mu(z) = (1 - |z|^2)^{-(n+1)} dv(z)$ and $1_n - zz^*$ is positive definite by Lemma 2.6, it is clear that if $\lambda \geq n + 1$ and if F is bounded on B , then $\langle F, F \rangle_\lambda < \infty$; furthermore the function $\lambda \rightarrow \langle F, F \rangle_\lambda$ extends to a holomorphic function on the region $\{z \in \mathbb{C}; \operatorname{Re}(z) > \lambda\}$. Let for $\lambda \in \mathbb{C}$

$$H_\lambda(B, \mathbb{C}^n) = \{F \in H(B, \mathbb{C}^n); \langle F, F \rangle_{\operatorname{Re}(\lambda)} < \infty\}.$$

Let \tilde{G} be the universal covering group of G with covering map $p: \tilde{G} \rightarrow G$. Since $\tilde{G} \times B$ is simply connected, we can uniquely define, for each $\lambda \in \mathbb{C}$ and $\tilde{g} \in \tilde{G}$, the power $J_2(p(\tilde{g}), z)^\lambda$ with $J_2(p(\tilde{e}), z)^\lambda = 1$ (\tilde{e} = identity element of \tilde{G}) for all $z \in B$. Similarly we can define $K_2(z, w)^\lambda$ so that $K_2(0, 0)^\lambda = 1$. For $\lambda \in \mathbb{C}$, define $j_\lambda: \tilde{G} \times B \rightarrow \mathbb{C}^\times$ by

$$j_\lambda(\tilde{g}, z) = J_2(p(\tilde{g}), z)^\lambda.$$

Then in view of Lemma 2.5 we have

$$(3.2a) \quad j_\lambda(\tilde{g}_1 \tilde{g}_2, z) = j_\lambda(\tilde{g}_1, p(\tilde{g}_2) \cdot z) j_\lambda(\tilde{g}_2, z),$$

$$(3.2b) \quad K_2(p(\tilde{g}) \cdot z, p(\tilde{g}) \cdot w)^\lambda = j_\lambda(\tilde{g}, z) K_2(z, w)^\lambda \overline{j_\lambda(\tilde{g}, w)}.$$

For $F \in H(B, \mathbb{C}^n)$ and $\tilde{g} \in \tilde{G}$ with $p(\tilde{g}) = g$, we set

$$(3.3) \quad (U_\lambda(\tilde{g})F)(z) = F(g^{-1} \cdot z) J_1(g^{-1}, z) j_\lambda(\tilde{g}^{-1}, z)^{-1}.$$

Then Lemma 2.5 and (3.2a) imply that U_λ is a(n algebraic) representation of \tilde{G} on $H(B, \mathbb{C}^n)$.

Lemma 3.4. *If $F_1, F_2 \in H_\lambda(B, \mathbb{C}^n)$, then*

$$\langle U_\lambda(\tilde{g})F_1, U_\lambda(\tilde{g})F_2 \rangle_\lambda = \langle F_1, F_2 \rangle_\lambda$$

for all $\tilde{g} \in \tilde{G}$.

Proof. Letting $p(\tilde{g}) = g$ and using Lemma 2.5 and (3.2), we have

$$\begin{aligned} & \langle U_\lambda(\tilde{g})F_1, U_\lambda(\tilde{g})F_2 \rangle_\lambda \\ &= c(\lambda) \int_B F_1(g^{-1} \cdot z) K_1(g^{-1} \cdot z, g^{-1} \cdot z) F_2(g^{-1} \cdot z) * K_2(g^{-1} \cdot z, g^{-1} \cdot z)^{-\lambda} d\mu(z) \\ &= c(\lambda) \int_B F_1(z) K_1(z, z) F_2(z) * K_2(z, z)^{-\lambda} d\mu(z) \quad \text{by (2.3)} \\ &= \langle F_1, F_2 \rangle_\lambda. \end{aligned}$$

■

For a holomorphic function $f: B \rightarrow \mathbb{C}$, let $f'(z)$ denote the holomorphic Jacobian matrix of f at z , i.e., $f'(z) = (D_1 f(z), \dots, D_n f(z))$, where $D_i = \partial/\partial z_i$. Let $\mathcal{P}(B)$ be the space of holomorphic polynomial functions from B to \mathbb{C} . Note that if $f \in \mathcal{P}(B)$ and $\lambda \geq n + 1$, then $f' \in H_\lambda(B, \mathbb{C}^n)$.

Proposition 3.5. *If $f_1, f_2 \in \mathcal{P}(B)$, then the function $\lambda \rightarrow \langle f'_1 f'_2 \rangle_\lambda$, which is initially defined by a convergent integral for $\text{Re}(\lambda) > n$, extends to a meromorphic function on \mathbb{C} , which is moreover holomorphic on the region $\{z \in \mathbb{C}; \text{Re}(z) > -1\}$.*

Proof. For a multi-index $\alpha = (\alpha_1, \dots, \alpha_n)$ and $z \in \mathbb{C}^n$, define

$$|\alpha| = \alpha_1 + \dots + \alpha_n, \quad \alpha! = \alpha_1! \dots \alpha_n!, \quad z^\alpha = z_1^{\alpha_1} \dots z_n^{\alpha_n}.$$

Let ε_i be the multi-index that has 1 in the i th place and 0 elsewhere. Then for multi-indices α and β

$$\begin{aligned} (3.6) \quad (z^\alpha)'(1_n - zz^*)'(z^\beta)' * &= \sum_i \alpha_i z^{\alpha - \varepsilon_i} \left(\sum_j (\delta_{ij} - z_i \bar{z}_j) \beta_j \bar{z}^{\beta - \varepsilon_j} \right) \\ &= \sum_{i,j} \alpha_i \beta_j (z^{\alpha - \varepsilon_i} \bar{z}^{\beta - \varepsilon_j} \delta_{ij} - z^\alpha \bar{z}^\beta) \end{aligned}$$

$$=f'(g^{-1} \cdot z)J_1(g^{-1},z)J_2(g^{-1},z)^{-1}.$$

Hence if $\tilde{g} \in \tilde{G}$ with $p(\tilde{g})=g$, then by (3.3)

$$(3.10) \quad (T(g)f)'(z)=(U_1(\tilde{g})f')(z).$$

Note that Proposition 3.5 ensures that if $f_1, f_2 \in \mathcal{P}(B)$, then $\lim_{\lambda \rightarrow 1} \langle f'_1, f'_2 \rangle_\lambda$ exists.

Theorem 3.11. *If $f_1, f_2 \in \mathcal{P}(B)$, then*

$$\langle\langle f_1, f_2 \rangle\rangle = \lim_{\lambda \rightarrow 1} c(\lambda) \int_B f'_1(z)(1_n - zz^*)f'_2(z)^*(1 - |z|^2)^\lambda d\mu(z)$$

defines an (a semi-) inner product on $\mathcal{P}(B)$. Let \mathcal{H} be the Hilbert space completion of $\mathcal{P}(B)$. Then \mathcal{H} consists of holomorphic functions on B and \mathcal{H} is a G invariant Hilbert space; that is, $T(g)f \in \mathcal{H}$ for $g \in G, f \in \mathcal{H}$, and

$$\langle\langle T(g)f_1, T(g)f_2 \rangle\rangle = \langle\langle f_1, f_2 \rangle\rangle$$

for all $g \in G, f_1, f_2 \in \mathcal{H}$.

Proof. Suppose $f_1(z) = \sum_\alpha a_\alpha z^\alpha$ and $f_2(z) = \sum_\beta b_\beta z^\beta$. Then by (3.1) and (3.9)

$$(3.12) \quad \begin{aligned} \langle\langle f_1, f_2 \rangle\rangle &= \lim_{\lambda \rightarrow 1} \langle f'_1, f'_2 \rangle_\lambda \\ &= \sum_\alpha a_\alpha \bar{b}_\alpha \frac{\alpha! |\alpha|}{|\alpha|!} \quad (\text{finite sum}), \end{aligned}$$

and the first assertion follows.

To show that \mathcal{H} consists of holomorphic functions, we first show that if $f \in \mathcal{P}(B)$ and $f(0)=0$, then

$$(3.13) \quad |f(z)| \leq \left(\log \frac{1}{1 - |z|^2} \right)^{1/2} \|f\|$$

for all $z \in B$, where $\|f\| = \langle\langle f, f \rangle\rangle^{1/2}$. Indeed if $f(z) = \sum_\alpha a_\alpha z^\alpha \in \mathcal{P}(B)$, then

$$\begin{aligned} |f(z)| &\leq \sum_{|\alpha| > 0} |a_\alpha| |z^\alpha| \\ &\leq \left(\sum_{|\alpha| > 0} \frac{|\alpha|!}{\alpha! |\alpha|} |z^\alpha|^2 \right)^{1/2} \left(\sum_{|\alpha| > 0} |a_\alpha|^2 \frac{\alpha! |\alpha|}{|\alpha|!} \right)^{1/2}. \end{aligned}$$

Since

$$\begin{aligned} \sum_{|\alpha|>0} \frac{|\alpha|!}{\alpha!|\alpha|} |z^\alpha|^2 &= \sum_{k=1}^{\infty} \frac{1}{k} \sum_{|\alpha|=k} \frac{|\alpha|!}{\alpha!} |z^\alpha|^2 \\ &= \sum_{k=1}^{\infty} \frac{1}{k} |z|^{2k} \\ &= \log \frac{1}{1-|z|^2}, \end{aligned}$$

(3.13) follows. Let $\{f_k\}$ be a Cauchy sequence in $\mathcal{P}(B)$. Define $\tilde{f}_k \in \mathcal{P}(B)$ by $\tilde{f}_k(z) = f_k(z) - f_k(0)$. Then $\tilde{f}_k(0) = 0$ and, since $\|f_k\| = \|\tilde{f}_k\|$ for all k , $\{\tilde{f}_k\}$ is also a Cauchy sequence. Since (3.13) shows that the norm convergence implies uniform convergence on every compact subset of B , there exists a holomorphic function f on B such that \tilde{f}_k converges uniformly to f on every compact subset of B . Let $f(z) = \sum_{\alpha} a_{\alpha} z^{\alpha}$ be the power series expansion and let $\|f\|^2 = \sum_{\alpha} |a_{\alpha}|^2 \frac{\alpha!|\alpha|}{|\alpha|!}$, then $\|f\| < \infty$

and $\lim_{k \rightarrow \infty} \|f - f_k\| = 0$. Hence we conclude that

$$\mathcal{H} = \left\{ f(z) = \sum_{\alpha} a_{\alpha} z^{\alpha}; \sum_{\alpha} |a_{\alpha}|^2 \frac{\alpha!|\alpha|}{|\alpha|!} < \infty \right\}$$

with inner product

$$\langle\langle f_1, f_2 \rangle\rangle = \sum_{\alpha} a_{\alpha} \bar{b}_{\alpha} \frac{\alpha!|\alpha|}{|\alpha|!}$$

for all $f_1(z) = \sum_{\alpha} a_{\alpha} z^{\alpha}$, $f_2(z) = \sum_{\beta} b_{\beta} z^{\beta} \in \mathcal{H}$.

Now suppose $f_1, f_2 \in \mathcal{P}(B)$, $g \in G$, and take $\tilde{g} \in \tilde{G}$ so that $p(\tilde{g}) = g$. Then in view of Lemma 3.4 and Proposition 3.5, it follows by analytic continuation that

$$\begin{aligned} \langle\langle f_1, f_2 \rangle\rangle &= \langle f_1', f_2' \rangle_1 (= \langle f_1', f_2' \rangle_{\lambda|\lambda=1}) \\ &= \langle U_1(\tilde{g})f_1', U_1(\tilde{g})f_2' \rangle_1 \\ &= \langle (T(g)f_1)', (T(g)f_2)' \rangle_1 \quad \text{by (3.10)}. \end{aligned}$$

This shows that $T(g)f \in \mathcal{H}$ for $g \in G, f \in \mathcal{P}(B)$, and $\langle\langle T(g)f_1, T(g)f_2 \rangle\rangle = \langle\langle f_1, f_2 \rangle\rangle$ for $g \in G, f_1, f_2 \in \mathcal{P}(B)$. Since $\mathcal{P}(B)$ is dense in \mathcal{H} , the theorem follows. ■

We now turn to another description of the G invariant inner product. For $\lambda \in \mathbb{C}$, put

$$d(\lambda) = \frac{1}{n!} \prod_{i=0}^n (\lambda - i) = \frac{1}{n!} \lambda(\lambda - 1) \cdots (\lambda - n).$$

If f_1 and f_2 are holomorphic functions on B , let for $\lambda \in \mathbf{C}$,

$$\langle f_1, f_2 \rangle_\lambda = d(\lambda) \int_B f_1(z) \overline{f_2(z)} (1 - |z|^2)^\lambda d\mu(z)$$

provided the integral converges absolutely. It is clear that if $\lambda \geq n + 1$ and if $f \in \mathcal{P}(B)$, then $\langle f, f \rangle_\lambda < \infty$; furthermore the function $\lambda \rightarrow \langle f, f \rangle_\lambda$ extends to a holomorphic function on the region $\{z \in \mathbf{C}; \operatorname{Re}(z) > \lambda\}$.

Theorem 3.14. *If $f_1, f_2 \in \mathcal{P}(B)$, then the function $\lambda \rightarrow \langle f_1, f_2 \rangle_\lambda$, which is initially defined by a convergent integral for $\operatorname{Re}(\lambda) > n$, extends to a meromorphic function on \mathbf{C} , which is moreover holomorphic on the region $\{z \in \mathbf{C}; \operatorname{Re}(z) > -1\}$.*

The pairing

$$\langle\langle f_1, f_2 \rangle\rangle = \lim_{\lambda \rightarrow 0} d(\lambda) \int_B f_1(z) \overline{f_2(z)} (1 - |z|^2)^\lambda d\mu(z)$$

defines an (a semi-) inner product on $\mathcal{P}(B)$. This inner product coincides with that in Theorem 3.11. Therefore the Hilbert space completion is a G invariant Hilbert space that consists of holomorphic functions on B .

Proof. If $\lambda > n$, then for multi-indices α and β it follows from (3.7) that

$$\begin{aligned} \langle z^\alpha, z^\beta \rangle_\lambda &= \frac{d(\lambda) n! \alpha! \Gamma(\lambda - n)}{\Gamma(\lambda + |\alpha|)} \delta_{\alpha\beta} \\ &= \frac{\alpha!}{(\lambda + 1)(\lambda + 2) \cdots (\lambda + |\alpha| - 1)} \delta_{\alpha\beta}. \end{aligned}$$

Hence if $f_1(z) = \sum_\alpha a_\alpha z^\alpha$, $f_2(z) = \sum_\beta b_\beta z^\beta \in \mathcal{P}(B)$, then

$$\langle f_1, f_2 \rangle_\lambda = \sum_{|\alpha| > 0} a_\alpha \bar{b}_\alpha \frac{\alpha!}{(\lambda + 1)(\lambda + 2) \cdots (\lambda + |\alpha| - 1)} \quad (\text{finite sum}),$$

and the function $\lambda \rightarrow \langle f_1, f_2 \rangle_\lambda$ extends to a meromorphic function on \mathbf{C} . Moreover

$$\begin{aligned} \langle\langle f_1, f_2 \rangle\rangle &= \lim_{\lambda \rightarrow 0} \langle f_1, f_2 \rangle_\lambda \\ &= \sum_\alpha a_\alpha \bar{b}_\alpha \frac{\alpha! |\alpha|}{|\alpha|!} \quad (\text{finite sum}), \end{aligned}$$

which coincides with (3.12). ■

REMARK. If f is a holomorphic function on B and $\tilde{g} \in \tilde{G}$ with $p(\tilde{g})=g$, set for $\lambda \in \mathbb{C}$

$$(T_\lambda(\tilde{g})f)(z) = j_\lambda(\tilde{g}^{-1}, z)^{-1} f(g^{-1} \cdot z).$$

Then by (3.2a) T_λ defines a representation of \tilde{G} and

$$(T_0(\tilde{g})f)(z) = f(g^{-1} \cdot z) = (T(g)f)(z).$$

If f_1 and f_2 are holomorphic functions on B , then it follows from (2.3) and (3.2b)

$$\langle T_\lambda(\tilde{g})f_1, T_\lambda(\tilde{g})f_2 \rangle_\lambda = \langle f_1, f_2 \rangle_\lambda$$

for all $\tilde{g} \in \tilde{G}$. Consequently, as in the proof of Theorem 3.11, the G invariance of the Hilbert space in Theorem 3.14 may also be proved directly by analytic continuation.

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