

A Family of One-parameter Subgroups of $\mathcal{O}(S_r)$ Arising from the Variable Change of the White Noise

By
Hiroshi SATO*

Summary

Let L_r^2 be the real Hilbert space of square summable functions on the real line and let S_r be the space of rapidly decreasing functions. Then we can define the probability measure μ of the *Gaussian white noise* on the conjugate space S_r^* of S_r .

Let $\mathcal{O}(S_r)$ be the group of rotation which act on S_r . Then every element g of $\mathcal{O}(S_r)$ induces an automorphism g^* on the probability space (S_r^*, μ) and so every one-parameter subgroup of $\mathcal{O}(S_r)$ induces a flow on (S_r^*, μ) .

T. Hida, I. Kubo, H. Nomoto and H. Yoshizawa [1] introduced a certain kind of one-parameter subgroups of $\mathcal{O}(S_r)$ arising from the variable change by *functions*.

In this paper, we define another kind of one-parameter subgroups of $\mathcal{O}(S_r)$ arising from the variable change by *distributions* and show that this family contains the *shift*, the *tension* and furthermore *all that commute with the shift*.

1. Introduction

Let $L^2 = L^2(-\infty, +\infty)$ be the complex Hilbert space of complex-valued square summable functions on the real line and L_r^2 be the real Hilbert space consisting of all real-valued functions in L^2 . Let \mathcal{S} be the complex topological vector space of rapidly decreasing functions on the real line, that is

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* Department of Mathematics, Kyushu University.

$$\mathcal{S} = \left\{ \begin{array}{l} \xi(x) \in C^\infty; \\ \|\xi\|_{k,p} = \sup_{-\infty < x < +\infty} |x^p \xi^{(k)}| < +\infty. \\ k, p = 0, 1, 2, 3, \dots \end{array} \right\}$$

where C^∞ is the set of all infinitely many times continuously differentiable functions. It is well-known that \mathcal{S} is a σ -normed nuclear space with the family of the norms $\{\|\xi\|_{k,p}; k, p=0, 1, 2, \dots\}$. Let \mathcal{S}_r be the real topological vector space consisting of all real-valued functions in \mathcal{S} . Then \mathcal{S}_r is also a nuclear space contained in L_r^2 densely, and by Minlos' theorem a continuous positive-definite functional on \mathcal{S}_r defined by

$$C(\xi) = \exp\left[-\frac{1}{2}\|\xi\|^2\right], \quad \xi \in \mathcal{S}_r$$

determines a probability measure μ on \mathcal{S}_r^* such that

$$C(\xi) = \int_{\mathcal{S}_r^*} \exp[i\langle X, \xi \rangle] d\mu(X),$$

where $\|\xi\|$ stands for the norm on L_r^2 and $\langle X, \xi \rangle$ the canonical bilinear form on $\mathcal{S}_r^* \times \mathcal{S}_r$. We call this probability measure μ the *Gaussian white noise*.

Let $\mathcal{O}(\mathcal{S}_r)$ be a group of rotations on L_r^2 and that map \mathcal{S}_r onto \mathcal{S}_r and the restriction of that to \mathcal{S}_r is homeomorphism on \mathcal{S}_r . Then for every g in $\mathcal{O}(\mathcal{S}_r)$, we can define a homeomorphism g^* on \mathcal{S}_r^* by

$$\langle g^*X, \xi \rangle = \langle X, g\xi \rangle, \quad \xi \in \mathcal{S}_r, X \in \mathcal{S}_r^*$$

and it is well-known that g^* is an automorphism on the probability space (\mathcal{S}_r^*, μ) , (see for example T. Hida [2]). By the above correspondence, every one-parameter subgroup of $\mathcal{O}(\mathcal{S}_r)$ induces a flow on (\mathcal{S}_r^*, μ) .

In this paper, we first define a subgroup of $\mathcal{O}(\mathcal{S}_r)$ which comes from the variable change by distributions, then we find a family of one-parameter subgroups of $\mathcal{O}(\mathcal{S}_r)$ which contains the shift and the tension, and finally we show that the above family contains all the one-parameter subgroups of $\mathcal{O}(\mathcal{S}_r)$ that commute with the shift.

Let $\varphi(x)$ be a complex-valued locally summable function on the

real line and let $f_\varphi(x)$ be an absolutely continuous non-decreasing function defined by

$$f_\varphi(x) = \int_0^x |\varphi(y)|^2 dy, \quad -\infty < x < +\infty.$$

We add to $\varphi(x)$ two assumptions as follows.

$$(A.1) \quad \begin{cases} f_\varphi(+\infty) (= \lim_{x \rightarrow +\infty} f_\varphi(x)) = +\infty, \\ f_\varphi(-\infty) (= \lim_{x \rightarrow -\infty} f_\varphi(x)) = -\infty, \end{cases}$$

$$(A.2) \quad \varphi(x) \neq 0 \quad \text{a.e.}$$

Then f_φ maps the real line onto itself in one-to-one manner, and therefore, the inverse function $f_\varphi^{-1}(x)$ is well-defined. Now we define a unitary transformation $g[\varphi]$ on L^2 as follows.

$$(1.1) \quad g[\varphi]\xi(x) = \varphi(x)\xi(f_\varphi(x)), \quad \xi \in L^2.$$

Let $U(\mathcal{S})$ be a group of unitary transformations on L^2 the restriction of which to \mathcal{S} are homeomorphisms from \mathcal{S} onto \mathcal{S} , and let $\mathcal{U}_\mathcal{S}$ be the set of locally square summable functions $\varphi(x)$ which satisfy (A.1) and (A.2) and for which $g[\varphi]$ belong to $U(\mathcal{S})$.

In Section 2, we determine the family of functions concretely. In fact we have the following theorem.

Theorem 1. *A function $\varphi(x)$ belongs to $\mathcal{U}_\mathcal{S}$ if and only if it satisfies the following four conditions.*

$$(S.1) \quad \varphi(x) \in C^\infty.$$

$$(S.2) \quad \varphi(x) \neq 0, \quad -\infty < x < +\infty.$$

(S.3) *For arbitrary non-negative integers k, p , there exists a positive number $r=r(k, p)$ such that*

$$(1.2) \quad \lim_{|x| \rightarrow +\infty} \frac{|\varphi^{(k)}(x)| |x|^p}{|f_\varphi(x)|^r} = 0.$$

(S.4) *For every non-negative integer p , there exists a positive number $\rho=\rho(p)$ such that*

$$(1.3) \quad \lim_{|x| \rightarrow +\infty} \frac{|f_\varphi(x)|^p}{|x|^p |\varphi(x)|} = 0.$$

Let \mathcal{F} be the Fourier transform on L^2 defined by

$$(1.4) \quad (\mathcal{F}\xi)(x) = \frac{1}{\sqrt{2\pi}} \int_{-+}^{+\infty} e^{-ix\lambda} \xi(\lambda) d\lambda, \quad \xi \in L^2.$$

Then it is well-known that $\mathcal{F} \in U(\mathcal{S})$. Suppose now a function $\varphi(x)$ in $\mathcal{U}_{\mathcal{S}}$ is Hermitian, i.e.,

$$\overline{\varphi(x)} = \varphi(-x),$$

and put

$$(1.5) \quad \tilde{g}[\varphi] = \mathcal{F}^{-1}g[\varphi]\mathcal{F}.$$

Then $\tilde{g}[\varphi]$ belongs to $\mathcal{O}(\mathcal{S}_r)$.

In Section 3, we first show that $\mathcal{U}_{\mathcal{S}}$ is a group with respect to a product operation \otimes defined by

$$(1.6) \quad (\varphi \otimes \psi)(x) = \varphi(x)\psi(f_{\varphi}(x)), \quad \varphi, \psi \in \mathcal{U}_{\mathcal{S}},$$

and next, $g[\varphi]$ is a unitary representation of the group $\mathcal{U}_{\mathcal{S}}$ on L^2 that is,

$$(1.7) \quad g[\varphi]g[\psi] = g[\varphi \otimes \psi], \quad \varphi, \psi \in \mathcal{U}_{\mathcal{S}}.$$

Using the above relation, we find two interesting families of one-parameter subgroup of $\mathcal{O}(\mathcal{S}_r)$ which are given in the type (1.5) and contain the *shift* and the *tension* in the terminology of [1]. The exact statements are as follows.

Let \mathcal{I} be the set of all real odd slowly increasing functions, and for every function $h(x)$ in \mathcal{I} define

$$\tilde{\mathfrak{G}}_0(h) = \{\tilde{g}[e^{ith(x)}]; -\infty < t < +\infty\}.$$

Then $\tilde{\mathfrak{G}}_0(h)$ is a one-parameter subgroup of $\mathcal{O}(\mathcal{S}_r)$ and we have:

Theorem 5. *Let $\tilde{\mathfrak{G}}_0$ be the family of one-parameter subgroups of $\mathcal{O}(\mathcal{S}_r)$ defined by*

$$\tilde{\mathfrak{G}}_0 = \{\tilde{\mathfrak{G}}_0(h); h \in \mathcal{I}\}.$$

Then we have:

- 1°) $\tilde{\mathfrak{G}}_0$ contains the shift.
- 2°) For every $h(x), h'(x)$ in \mathcal{I} , $\tilde{\mathfrak{G}}_0(h)$ and $\tilde{\mathfrak{G}}_0(h')$ commute with each other.

Furthermore we have the following theorem.

Theorem 6. For every function $h(x)$ in \mathcal{L} ,

$$\tilde{\mathfrak{G}}_\alpha(h) = \left\{ \tilde{g} \left[\exp \left(\frac{\alpha}{2} t + i \{ h(e^{\alpha t} x) - h(x) \} \right) \right]; -\infty < t < +\infty \right\}$$

is a one-parameter subgroup of $\mathcal{O}(S_r)$. The induced flow is isomorphic to the flow induced by the tension

$$\tilde{\mathfrak{G}}_\alpha(h) = \left\{ \tilde{g} \left[\exp \left(\frac{\alpha}{2} t \right) \right] \right\}.$$

Finally, in Section 4, we show that $\tilde{\mathfrak{G}}_0$ contains all one-parameter subgroups of $\mathcal{O}(S_r)$ that commute with the shift. In other words, $\tilde{\mathfrak{G}}_0$ is the maximal Abelian subgroup of $\mathcal{O}(S_r)$ containing the shift.

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2. The Family of Functions \mathcal{U}_S

In this section, we determine the family of functions \mathcal{U}_S explicitly. To this end, we prepare several lemmas.

Lemma 1. Let $\varphi(x)$ be a function in \mathcal{U}_S . Then the inverse of the unitary transformation $g[\varphi]$ on L^2 is given by $g[\varphi^{-1}]$ where

$$(2.1) \quad \varphi^{-1}(x) = [g[\varphi^{-1}(x)]]^{-1}.$$

Proof. It is not difficult to show that $\varphi^{-1}(x)$ is locally square summable and satisfies (A.1) and (A.2).

For every $\xi(x)$ in L^2 , we have

$$\begin{aligned} (g[\varphi^{-1}]g[\varphi]\xi)(x) &= g[\varphi^{-1}](\varphi(\cdot)\xi(f_\varphi(\cdot)))(x) \\ &= \frac{\varphi(f_\varphi^{-1}(x))}{\varphi(f_\varphi^{-1}(x))} \xi(f_\varphi \circ f_\varphi^{-1})(x). \end{aligned}$$

On the other hand, we have

$$\begin{aligned} f_{\varphi^{-1}} \circ f_\varphi(x) &= \int_0^{f_\varphi(x)} \frac{dy}{|\varphi(f_\varphi^{-1}(y))|^2} \\ &= \int_0^x \frac{|\varphi(u)|^2}{|\varphi(u)|^2} du = x, \end{aligned}$$

by the variable change $y=f_\varphi(x)$. This means that $f_\varphi^{-1}=f_{\varphi^{-1}}$, which implies

$$g[\varphi^{-1}]g[\varphi]\xi = \xi, \quad \text{for every } \xi \text{ in } L^2.$$

In the same manner, we have

$$g[\varphi]g[\varphi^{-1}]\xi = \xi, \quad \text{for every } \xi \text{ in } L^2.$$

This proves the lemma.

Lemma 2. *Let $\varphi(x)$ and $\xi(x)$ be k -times continuously differentiable functions where k is a positive integer. Then, if the function*

$$(2.2) \quad \eta(x) = \varphi(x)\xi(f_\varphi(x))$$

is also k -times continuously differentiable, we have

$$(2.3) \quad \eta^{(k)}(x) = \varphi^{(k)}(x)\xi(f_\varphi(x)) + \sum_{\nu=1}^k P_{\nu, k-\nu}[\varphi]\xi^{(\nu)}(f_\varphi(x)),$$

where $P_{\nu, k+\nu}[\varphi]$; $\nu=1, 2, \dots, k$ are given by evaluating the polynomials $P_{\nu, k-\nu}(z_1, \bar{z}_1, \dots, z_k, \bar{z}_k)$, which are determined independently of the functions $\varphi(x)$ and $\xi(x)$, at $z_1=\varphi(x)$, $z_2=\varphi'(x)$, \dots , $z_k=\varphi^{(k-1)}(x)$.

The proof of this lemma is given by an elementary calculation. Using Lemma 1 and Lemma 2, we prove the following lemma.

Lemma 3. *If a function $\varphi(x)$ is in \mathcal{U}_S , then it satisfies the conditions (S.1) and (S.2).*

Proof. Let $\varphi(x)$ be a function in \mathcal{U}_S . Then by definition, the $g[\varphi]$ is reduced by \mathcal{S} , and therefore, for every function $\xi(x)$ in \mathcal{S} , the function

$$(2.4) \quad \eta(x) = (g[\varphi]\xi)(x) = \varphi(x)\xi(f_\varphi(x))$$

is in \mathcal{S} .

We now show that $\varphi(x)$ is continuous. In fact for arbitrary real numbers x, h , we have

$$\begin{aligned} \eta(x+h) - \eta(x) &= \varphi(x+h)\xi(f_\varphi(x+h)) - \varphi(x)\xi(f_\varphi(x)) \\ &= [\varphi(x+h) - \varphi(x)]\xi(f_\varphi(x+h)) \\ &\quad + \varphi(x)[\xi(f_\varphi(x+h)) - \xi(f_\varphi(x))]. \end{aligned}$$

By the continuity of the functions $\eta(x)$, $\xi(x)$ and $f_\varphi(x)$, we have

$$0 = \xi(f_\varphi(x)) \lim_{h \rightarrow 0} [\varphi(x+h) - \varphi(x)] + 0,$$

as h tends to 0. Since ξ in \mathcal{S} is arbitrary, we have

$$\lim_{h \rightarrow 0} [\varphi(x+h) - \varphi(x)] = 0.$$

Next we show by mathematical induction that $\varphi(x)$ is arbitrary times continuously differentiable. Since $\varphi(x)$ is continuous, it is sufficient to show that $\varphi(x)$ is $(k+1)$ -times continuously differentiable assuming that it is k -times continuously differentiable.

Since $\eta(x) = g[\varphi]\xi(x)$ is in \mathcal{S} for every $\xi(x)$ in \mathcal{S} , we have (2.3) by Lemma 2. For every x we may choose a function $\xi(x)$ in \mathcal{S} such that $\xi(f_\varphi(x)) \neq 0$, and we have

$$(2.5) \quad \varphi^{(k)}(x) = \xi(f_\varphi(x))^{-1} [\eta^{(k)}(x) - \sum_{\nu=1}^k P_{\nu, k-\nu}[\varphi] \xi^{(\nu)}(f_\varphi(x))].$$

Since $P_{\nu, k-\nu}[\varphi]$, $\nu=1, 2, \dots, k$, are polynomials of at most $(k-1)$ -times derivatives of $\varphi(x)$ and since, by assumption, $\varphi(x)$ is k -times continuously differentiable, the right side of (2.5) is continuously differentiable. Therefore $\varphi(x)$ is $(k+1)$ -times continuously differentiable. This proves (S.1).

Since $g[\varphi]$ is homeomorphism of \mathcal{S} , $g[\varphi]$ is also reduced by \mathcal{S} , and we have $g^{-1}[\varphi] = g[\varphi^{-1}]$ by Lemma 1, where $\varphi^{-1}(x)$ is given by (2.1). Therefore $\varphi^{-1}(x)$ must be in $\mathcal{U}_{\mathcal{S}}$. Applying [S.1] to $\varphi^{-1}(x)$, we have (S.2).

Before stating Lemma 5, we prove the following lemma.

Lemma 4. *Let $\{\alpha_n\}$ and $\{\beta_n\}$ be monotone non-decreasing divergent sequences of positive numbers such that*

$$(2.6) \quad \lim_{n \rightarrow +\infty} \frac{\beta_n^p}{\alpha_n} = 0, \quad \text{for every positive integer } p,$$

and let β_1 be larger than 1. Let $\{\gamma_n(x)\}$ be a sequence of functions defined as follows:

$$(2.7) \quad \gamma_n(x) = \gamma_n(x; \alpha_n, \beta_n) = \begin{cases} \frac{1}{\alpha_n} \gamma(x - \beta_n), & x \geq 0, \\ \frac{1}{\alpha_n} \gamma(x + \beta_n), & x < 0, \end{cases} \quad n=1, 2, 3, \dots,$$

where

$$\gamma(x) = \begin{cases} \exp\left[\frac{1}{x^2-1}\right], & |x| < 1, \\ 0, & |x| \geq 1. \end{cases}$$

Then $\{\gamma_n\}$ is a bounded sequence in \mathcal{S} .

Proof. It is not difficult to show that each γ_n is in \mathcal{S} . Therefore it is sufficient to show that

$$(2.8) \quad \sup_n \|\gamma_n\|_{k,p} < +\infty,$$

for arbitrary non-negative integers k, p .

Since $\gamma_n(x)$ vanishes outside the interval $[-\beta_n-1, \beta_n+1]$, we have

$$\begin{aligned} \|\gamma_n\|_{k,p} &= \sup_x |x^p \gamma_n^{(k)}(x)| \\ &\leq (1+\beta_n)^p \sup_x |\gamma_n^{(k)}(x)| \\ &\leq \frac{(1+\beta_n)^p}{\alpha_n} \sup_x |\gamma^{(k)}(x)| \\ &= \frac{(1+\beta_n)^p}{\alpha_n} \|\gamma\|_{k,0}. \end{aligned}$$

On the other hand, by assumption, $\alpha_n^{-1}(1+\beta_n)^p$ is bounded in n . Therefore we have (2.8).

Lemma 5. *If a function $\varphi(x)$ is in $\mathcal{U}_{\mathcal{S}}$, then it satisfies (S.3) and (S.4).*

Proof. Let $\varphi(x)$ be a function in $\mathcal{U}_{\mathcal{S}}$. Then by Lemma 3, it satisfies (S.1) and (S.2).

First we show (S.3) by mathematical induction with respect to k . Let $k=0$ and assume (S.3) is not true. Then there exists a non-negative integer p such that

$$\overline{\lim}_{|x| \rightarrow +\infty} \frac{|\varphi(x)| |x|^p}{|f_\varphi(x)|^r} = +\infty,$$

for every positive number r . Noting (A.1) and changing the variable by $y=f_\varphi(x)$, we have

$$\overline{\lim}_{|y| \rightarrow +\infty} \frac{|\varphi(f_\varphi^{-1}(y))| |f_\varphi^{-1}(y)|}{|y|^r} = +\infty.$$

Therefore, restricting r to non-negative integers, we can choose a sequence of number $\{\beta_n\}$ such that

$$(2.9) \quad 1 < |\beta_1| \leq |\beta_2| \leq \dots \leq |\beta_n| \leq \dots \uparrow + \infty,$$

and that

$$(2.10) \quad \lim_{n \rightarrow +\infty} \frac{\alpha_n}{|\beta_n|^r} = +\infty, \quad \text{for every non-negative integer } r,$$

where

$$\alpha_n = |\varphi(f_\varphi^{-1}(\beta_n))| |f_\varphi^{-1}(\beta_n)|^p.$$

In fact we may choose $\beta_n=2$ and determine $\beta_n(|\beta_n| \geq |\beta_{n-1}|)$ by

$$|\beta_n|^{-n} |\varphi(f_\varphi^{-1}(\beta_n))| |f_\varphi^{-1}(\beta_n)|^p \geq n, \quad n=2, 3, \dots.$$

Put

$$\gamma_n(x) = \gamma_n(x; \sqrt{\alpha_n}, |\beta_n|), \quad n=1, 2, 3, \dots.$$

Then the sequence of functions $\{\gamma_n(x)\}$ is bounded in \mathcal{S} since the real sequences $\{\sqrt{\alpha_n}\}$ and $\{|\beta_n|\}$ satisfy the hypothesis in Lemma 4. Therefore the sequence of functions $\{g[\varphi]\gamma_n\}$ must be bounded in \mathcal{S} because $g[\varphi]$ is a homeomorphism of \mathcal{S} , while, we have

$$\begin{aligned} \|g[\varphi]\gamma_n\|_{0,p} &= \sup_x |x^p \varphi(x) \gamma_n(f_\varphi(x))| \\ &= \sup_x |f_\varphi^{-1}(x)^p \varphi(f_\varphi^{-1}(x)) \gamma_n(x)| \\ &\geq |f_\varphi^{-1}(\beta_n)^p \varphi(f_\varphi^{-1}(\beta_n)) \gamma_n(\beta_n)| \\ &= \frac{\alpha_n}{\sqrt{\alpha_n} e} = \frac{\sqrt{\alpha_n}}{e} \uparrow + \infty, \quad \text{as } n \rightarrow +\infty. \end{aligned}$$

Therefore $\{g[\varphi]\gamma_n\}$ is not bounded in \mathcal{S} , which contradicts to the assumption. Thus (S.3) is true for $k=0$.

Assume that (S.3) is true for $k=0, 1, 2, \dots, h$. Then for every $k=0, 1, 2, \dots, h$, and for every $p=0, 1, 2, \dots$, there exists a positive number $r=r(k, p)$ for which (1.2) is valid.

For every function $\xi(t)$ in \mathcal{S} , set $\eta(x) = (g[\varphi]\xi)(x) \in \mathcal{S}$ and differentiate it $(h+1)$ -times. Then by Lemma 2 we have

$$\eta^{(h+1)}(x) = \varphi^{(h+1)}(x) \xi(f_\varphi(x)) + \sum_{\nu=1}^{h+1} P_{\nu,h}[\varphi] \xi^{(\nu)}(f_\varphi(x)).$$

Let s be the maximal degree of the polynomials $P_{\nu,h}[\varphi]; \nu=1, 2, \dots, h+1$, and put

$$r(p) = \max_{0 \leq k \leq h} r(k, p), \quad p=0, 1, 2, \dots.$$

Since $\eta^{(h+1)}(x)$ and $\xi^{(\nu)}(x)$, $\nu=1, 2, \dots, h+1$, are in \mathcal{S} for every non-negative integer p , we have

$$\begin{aligned} (2.11) \quad d(\xi) &= \sup_x |x^p \varphi^{(h+1)}(x) \xi(f_\varphi(x))| \\ &\geq \sup_x |x^p \eta^{(h+1)}(x)| + \sum_{\nu=1}^{h+1} \sup_x |x^p P_{\nu, h}[\varphi] \xi^{(\nu)}(f_\varphi(x))| \\ &\geq \|\eta\|_{h+1, p} + \sum_{\nu=1}^{h+1} \sup_x \frac{|x^p P_{\nu, h}[\varphi]|}{1 + |f_\varphi(x)|^{sr(p)}} (1 + |f_\varphi(x)|^{sr(p)}) |\xi^{(\nu)}(f_\varphi(x))| \\ &\leq \|g[\varphi]\xi\|_{h+1, p} + \sum_{\nu=1}^{h+1} K_\nu \{ \|\xi\|_{\nu, [sr(p)]+1} + \|\xi\|_{\nu, 0} \}, \end{aligned}$$

where

$$K_\nu = \sup_x \frac{|x^p P_{\nu, h}[\varphi]|}{1 + |f_\varphi(x)|^{sr(p)}}, \quad \nu=1, 2, \dots, h+1,$$

and $[z]$ means the maximal integer not greater than z .

Assume that (S.3) is not true for $k=h+1$. Then there exists a non-negative integer p such that

$$\overline{\lim}_{|x| \rightarrow +\infty} \frac{|\varphi^{(h+1)}(x)| |x|^p}{|f_\varphi(x)|^r} = \overline{\lim}_{|y| \rightarrow +\infty} \frac{|\varphi^{(h+1)}(f_\varphi^{-1}(y))| |f_\varphi^{-1}(y)|^p}{|y|^r} = +\infty,$$

for every positive number r . Therefore, in the same manner as before, we can choose sequences of real numbers $\{\alpha_n\}$ and $\{\beta_n\}$ such that

$$\alpha_n = |\varphi^{(h+1)}(f_\varphi^{-1}(\beta_n))| |f_\varphi^{-1}(\beta_n)|^p, \quad n=1, 2, 3, \dots,$$

and that (2.9) and (2.10) are valid.

Put

$$\gamma_n(x) = \gamma_n(x; \sqrt{\alpha_n}, |\beta_n|), \quad n=1, 2, 3, \dots.$$

Then by Lemma 4, $\{\gamma_n\}$ is bounded in \mathcal{S} . Because of (2.12) and the continuity of $g[\varphi]$ $\{\gamma_n\}$ must be bounded in \mathcal{S} .

On the other hand we have

$$\begin{aligned} d(\gamma_n) &= \sup_x |x|^p |\varphi^{(h+1)}(x)| |\gamma_n(f_\varphi(x))| \\ &= \sup_x |f_\varphi^{-1}(x)|^p |\varphi^{(h+1)}(f_\varphi^{-1}(x))| |\gamma_n(x)| \\ &\geq |f_\varphi^{-1}(\beta_n)|^p |\varphi^{(h+1)}(f_\varphi^{-1}(\beta_n))| |\gamma_n(\beta_n)| \\ &= \frac{\alpha_n}{\sqrt{\alpha_n} e} = \frac{\sqrt{\alpha_n}}{e} \uparrow +\infty, \quad n \uparrow +\infty. \end{aligned}$$

This contradicts to the assumption and therefore (S.3) is true for $k = h + 1$. Thus we have proved that (S.3) is true for arbitrary non-negative integers k and p .

Next we show (S.4). If $\varphi(x)$ is in \mathcal{U}_S , then by Lemma 1, $\varphi^{-1}(x) = [\varphi(f_\varphi^{-1}(x))]^{-1}$ is also in \mathcal{U}_S . Using (S.3) for $\varphi^{-1}(x)$ with $k = 0$ and with any non-negative integer p , we can choose a positive number $\rho = \rho(p)$ such that

$$\lim_{|x| \rightarrow +\infty} \frac{|\varphi^{-1}(x)| |x|^p}{|f_\varphi^{-1}(x)|^p} = 0,$$

and therefore we have

$$\begin{aligned} & \lim_{|x| \rightarrow +\infty} \frac{|x|^p}{|\varphi(f_\varphi^{-1}(x))| |f_\varphi^{-1}(x)|^p} \\ &= \lim_{|x| \rightarrow +\infty} \frac{|x|^p}{|\varphi(f_\varphi^{-1}(x))| |f_\varphi^{-1}(x)|^p} \\ &= \lim_{|x| \rightarrow +\infty} \frac{|f_\varphi(x)|^p}{|\varphi(x)| |x|^p} = 0. \end{aligned}$$

Thus we have proved the lemma.

Theorem 1. *A function $\varphi(x)$ is in \mathcal{U}_S if and only if it satisfies (S.1), (S.2), (S.3) and (S.4).*

Proof. The necessity of (S.1)~(S.4) is derived from Lemma 3 and Lemma 5. We prove only the sufficiency. Suppose that $\varphi(x)$ satisfies (S.1)~(S.4). By (S.1) $\varphi(x)$ is locally square summable, and for every $\xi(x)$ in \mathcal{S} we have

$$(g[\varphi]\xi)(x) = \varphi(x)\xi(f_\varphi(x)) \in \mathcal{C}^\infty.$$

Next we show that $f_\varphi(x)$ satisfies (A.1). We begin by proving the following condition:

(S.2') There exists a positive number γ such that

$$(2.12) \quad \inf_x (1 + |x|^\gamma) |\varphi(x)| > 0.$$

To prove (S.2'), it is enough to show that there exists a positive number γ such that

$$(2.13) \quad \lim_{|x| \rightarrow +\infty} |x|^\gamma |\varphi(x)| > 0.$$

Assume that (S.2') is not true. Then for every positive number r we have

$$(2.14) \quad \lim_{|x| \rightarrow +\infty} |x|^r |\varphi(x)| = 0.$$

Observing the relation

$$|f_\varphi(x)| \leq |f_\varphi(y)|, \quad \text{if } 0 < x \leq y \text{ or } y \leq x < 0,$$

together with (2.14), we have for every positive number r ,

$$\overline{\lim}_{|x| \rightarrow +\infty} \frac{|f_\varphi(x)|}{|x|^r |\varphi(x)|} \geq \overline{\lim}_{|x| \rightarrow +\infty} \frac{\min(|f_\varphi(1)|, |f_\varphi(-1)|)}{|x|^r |\varphi(x)|} = +\infty.$$

This contradicts to (S.4) and hence (S.2') is true.

Using (S.3) with $k=0$ and $p = [\gamma] + 1$, we can choose a positive number $r = r(0, p)$ such that

$$\overline{\lim}_{|x| \rightarrow +\infty} \frac{|\varphi(x)| |x|^p}{|f_\varphi(x)|^r} = 0.$$

Noting (2.13), we have

$$\lim_{|x| \rightarrow +\infty} |f_\varphi(x)| = +\infty.$$

Thus (A.1) is proved.

Our next step is to show that $g[\varphi]$ is reduced by \mathcal{S} and is continuous in the topology of \mathcal{S} . Lemma 2 proves that for every non-negative integer k

$$g([\varphi]\xi)^{(k)}(x) = \varphi^{(k)}(x)\xi(f_\varphi(x)) + \sum_{\nu=1}^k P_{\nu, k-\nu}[\varphi]\xi^{(\nu)}(f_\varphi(x)).$$

Let $S^{(k)}$ be the maximum degree of the polynomials $P_{\nu, k-\nu}[\varphi]$, $\nu = 1, 2, \dots, k$, and let $r(p)$, $p = 0, 1, 2, \dots$, be the maximum of the (S.3) positive numbers $r(\nu, p)$, $\nu = 0, 1, \dots, k$, where $r(\nu, p)$ is selected in (S.3) for $\varphi(x)$. Then we have for arbitrary non-negative integers k, p ,

$$\begin{aligned} \|g[\varphi]\xi\|_{k, p} &= \sup_x |x^p (g[\varphi]\xi)^{(k)}(x)| \\ &\leq \sup_x \{ |x^p \varphi^{(k)}(x)\xi(f_\varphi(x))| + \sum_{\nu=1}^k |x^p P_{\nu, k-\nu}[\varphi]\xi^{(\nu)}(f_\varphi(x))| \} \\ &\leq \sup_x \frac{|x|^p |\varphi^{(k)}(x)|}{(1 + |f_\varphi(x)|^{r(k, p)})} (1 + |f_\varphi(x)|^{r(k, p)}) |\xi(f_\varphi(x))| \\ &\quad + \sum_{\nu=1}^k \sup_x \frac{|x|^p |P_{\nu, k-\nu}[\varphi]|}{(1 + |f_\varphi(x)|^{r(\nu, p)})} \sup_x (1 + |f_\varphi(x)|^{r(\nu, p)}) |\xi^{(\nu)}(f_\varphi(x))| \\ &\leq C_0 \{ \|\xi\|_{0, [r(k, p)]+1} + \|\xi\|_{0, 0} \} + \sum_{\nu=1}^k C_\nu \{ \|\xi\|_{\nu, [r(\nu, p)]+1} + \|\xi\|_{\nu, 0} \}, \end{aligned}$$

where

$$C_0 = \sup_x \frac{|x^p \varphi^{(k)}(x)|}{1 + |f_\varphi(x)|^{r(k,p)}},$$

$$C_\nu = \sup_x \frac{|x|^p |P_{\nu, k-1}[\varphi]|}{1 + |f_\varphi(x)|^{r(\nu)S(k)}}, \quad \nu = 1, 2, \dots, k.$$

Thus we have proved for arbitrary non-negative integers k, p ,

$$\|g[\varphi]\xi\|_{k,p} \leq C_0 \{ \|\xi\|_{0, [r(k,p)]+1} + \|\xi\|_{0,0} \} + \sum_{\nu=1}^k C_\nu \{ \|\xi\|_{\nu, [r(\nu)S(k)]+1} + \|\xi\|_{\nu,0} \},$$

which means that $g[\varphi]$ is reduced by \mathcal{S} and continuous in the topology of \mathcal{S} . By Lemma 1 and the above estimation, it is enough to show that (S. 3) is valid for $\varphi^{-1}(x)$. We show it by mathematical induction with respect to k .

In case $k=0$, put $r(0, p) = \rho(p)$ where $\rho(p)$ is given by (S. 4). Then we have

$$\begin{aligned} \lim_{|x| \rightarrow +\infty} \frac{|\varphi^{-1}(x)| |x|^p}{|f_{\varphi^{-1}}(x)|^p} &= \lim_{|x| \rightarrow +\infty} \frac{|x|^p}{|\varphi(f_{\varphi^{-1}}(x))| |f_{\varphi^{-1}}(x)|^p} \\ &= \lim_{|x| \rightarrow +\infty} \frac{|f_\varphi(x)|^p}{|\varphi(x)| |x|^p} = 0, \end{aligned}$$

and therefore (S. 3) is valid.

Suppose (S. 3) is valid for $\varphi^{-1}(x)$ in the cases where $k=0, 1, \dots, h$, that is, for every pair of non-negative integers $k, p; k=0, 1, \dots, h, p=0, 1, 2, \dots$, there exists a positive number $r(k, p)$ such that (2. 9) is valid for $\varphi^{-1}(x)$. Then we have only to show that (S. 3) is valid for $k=h+1$.

From (S. 1) and (S. 2) we have $\varphi^{-1}(x) = [\varphi(f_\varphi^{-1}(x))]^{-1} \in \mathcal{C}^\infty$ and a simple calculation proves

$$(2. 15) \quad \varphi^{-1}(x) \varphi(f_{\varphi^{-1}}(x)) = 1.$$

Differentiating the both sides of (2. 17) $(h+1)$ -times, Lemma 2 shows that

$$\varphi^{-1(h+1)}(x) \varphi(f_{\varphi^{-1}}(x)) + \sum_{\nu=1}^{h+1} P_{\nu, h}[\varphi^{-1}] \varphi^{(\nu)}(f_{\varphi^{-1}}(x)) = 0,$$

and therefore

$$\varphi^{-1(h+1)}(x) = - \sum_{\nu=1}^{h+1} \varphi^{-1}(x) P_{\nu, h}[\varphi^{-1}] \varphi^{(\nu)}(f_{\varphi^{-1}}(x)).$$

Let s be the maximum degree of the polynomials $P_{\nu,h}[\varphi]$; $\nu=1, 2, \dots, h+1$, and let $r'(p)$ be the maximum of the positive numbers $r'(k, p)$; $k=0, 1, \dots, h$.

Then, considering that (S.3) is valid for $\varphi(x)$, we have for every non-negative integer p and for $r=r(\nu, 0)$ which is found in (S.3) for $\varphi(x)$,

$$\begin{aligned} & \lim_{|x| \rightarrow +\infty} \frac{|\varphi^{-1(h+1)}(x)| |x|^p}{|f_{\varphi^{-1}}(x)|^q} \\ & \leq \lim_{|x| \rightarrow +\infty} \sum_{\nu=1}^{h+1} \frac{|x|^p |\varphi^{-1}(x)| |P_{\nu,h}[\varphi^{-1}]| |\varphi^{(\nu)}(f_{\varphi^{-1}}(x))|}{|f_{\varphi^{-1}}(x)|^q} \\ & \leq \lim_{|x| \rightarrow +\infty} \sum_{\nu=1}^{h+1} \frac{|x|^{p+r} |\varphi^{-1}(x)| |P_{\nu,h}[\varphi^{-1}]| \cdot |\varphi^{(\nu)}(f_{\varphi^{-1}}(x))|}{|f_{\varphi^{-1}}(x)|^q \cdot |x|^r} = 0, \end{aligned}$$

where $q=r'(p+[r])(s+1)$. Therefore (S.3) is valid for $k=h+1$.

Thus we have proved the theorem.

In Theorem 1, we determined \mathcal{U}_S by the conditions on $\varphi(x)$ and $f_{\varphi}(x)$. It is preferable to determine \mathcal{U}_S by conditions only on $\varphi(x)$. Unfortunately we have not succeeded in this direction, but we have the following propositions.

Proposition 1. *Let $\varphi(x)$ be a function for which the following condition is valid:*

(S.2'') *There exists a positive number $\gamma < \frac{1}{2}$ such that*

$$(2.16) \quad m_{\varphi} = \inf_x (1 + |x|^{\gamma}) |\varphi(x)| > 0.$$

Then $\varphi(x)$ is in \mathcal{U}_S if it is a slowly increasing function, that is, it is infinitely many times continuously differentiable and for every non-negative integer k , there exists a positive number $\tau=\tau(k)$ such that

$$(2.17) \quad \lim_{|x| \rightarrow +\infty} \frac{|\varphi^{(k)}(x)|}{|x|^{\tau}} = 0.$$

Proof. Let $\varphi(x)$ be a slowly increasing function for which (S.2'') is valid. We have to prove (S.1)~(S.4) for $\varphi(x)$, however, (S.1) and (S.2) are evident from the assumptions.

For every real number x , ($|x| \geq 1$), we have

$$\begin{aligned} |f_\varphi(x)| &= \left| \int_0^x |\varphi(y)|^2 dy \right| \\ &\geq \left| \int_0^x (1 + |y|^\gamma)^2 |\varphi(y)|^2 \frac{dy}{(1 + |y|^\gamma)^2} \right| \\ &\geq m_\varphi^2 \left| \int_0^x \frac{dy}{(1 + |y|^\gamma)^2} \right| \geq \frac{m_\varphi^2 |x|}{(1 + |x|^\gamma)^2} \\ &\geq \frac{m_\varphi^2}{4} |x|^{1-2\gamma}, \end{aligned}$$

where γ is a positive number given in (S.2''), and therefore

$$(2.18) \quad |f_\varphi(x)| \geq \frac{m_\varphi^2}{4} |x|^{1-2\gamma}, \quad \text{if } |x| \geq 1.$$

On the other hand, since $\varphi(x)$ is slowly increasing, there exists a positive number $\tau = \tau(0)$ such that

$$(2.19) \quad M_\varphi = \sup_x \frac{|\varphi(x)|}{1 + |x|^\tau} < +\infty,$$

and we have for every real number x ,

$$(2.20) \quad |f_\varphi(x)| = \left| \int_0^x \frac{|\varphi(y)|^2}{(1 + |y|^\gamma)^2} (1 + |y|^\gamma)^2 dy \right| \leq 4M_\varphi^2 |x|^{1+2\tau}.$$

For arbitrary non-negative integers k, p , put

$$r = r(k, p) = \frac{p + \tau(k)}{1 - 2\gamma}.$$

Then we have from (2.20) and (2.19)

$$\begin{aligned} &\lim_{|x| \rightarrow +\infty} \frac{|\varphi| |x|^p}{|f_\varphi(x)|^r} \\ &= \lim_{|x| \rightarrow +\infty} \frac{|\varphi^{(k)}(x)|}{|x|^{\tau(k)}} \cdot \frac{|x|^{p + \tau(k)}}{|f_\varphi(x)|^r} \\ &\leq \lim_{|x| \rightarrow +\infty} \frac{|\varphi^{(k)}(x)|}{|x|^{\tau(k)}} \left(\frac{4}{m_\varphi^2} \right)^r = 0. \end{aligned}$$

Thus we have proved (S.3), while, for every non-negative integer p , put

$$\rho(p) = \gamma + (2 + \tau(0))p.$$

Then we have from (2.18) and (2.22)

$$\begin{aligned}
& \lim_{|x| \rightarrow +\infty} \frac{|f_\varphi(x)|^p}{|x|^p |\varphi(x)|} \\
& \leq \lim_{|x| \rightarrow +\infty} \frac{(4M_\varphi^2)^p |x|^{(1+2+\tau(0))p}}{|x|^\gamma |\varphi(x)|} \\
& \leq (4M_\varphi^2)^p \left[\lim_{|x| \rightarrow +\infty} |x|^\gamma |\varphi(x)| \right]^{-1} \lim_{|x| \rightarrow +\infty} \frac{1}{|x|^p} = 0.
\end{aligned}$$

Thus we have proved (S. 4).

Conversely we have the following proposition.

Proposition 2. *If a function $\varphi(x)$ is in \mathcal{U}_S , for which there exists a positive number $\tau = \tau(0)$ such that (2.19) is true, then it is a slowly increasing function.*

Proof. Let $\varphi(x)$ be a function which satisfies the hypothesis of the proposition. Then by Theorem 1, $\varphi(x)$ satisfies (S.1)~(S.4) and by the estimation (2.19), we have (2.20). Therefore from (S.3) and (2.20), we have for every non-negative integer k ,

$$\begin{aligned}
0 &= \lim_{|x| \rightarrow +\infty} \frac{|\varphi^{(k)}(x)|}{|f_\varphi(x)|^{r(k,0)}} \\
&\geq \lim_{|x| \rightarrow +\infty} \frac{1}{(4M_\varphi^2)^{r(k,0)}} \cdot \frac{|\varphi^{(k)}(x)|}{|x|^{(1+2\tau)r(k,0)}}.
\end{aligned}$$

Thus we have proved the proposition.

Summing up Proposition 1 and Proposition 2, we have the following theorem.

Theorem 2. *Let $\varphi(x)$ be a function for which (S.2'') is true and assume that there exists a positive number $\tau = \tau(0)$ such that (2.19) is true. Then $\varphi(x)$ is in \mathcal{U}_S if and only if it is a slowly increasing function.*

Corollary. *Let $\varphi(x)$ be a function such that*

$$(2.23) \quad |\varphi(x)| \equiv 1.$$

Then it is in \mathcal{U}_S if and only if it is a slowly increasing function.

3. One-parameter Subgroups of $\mathcal{O}(S_r)$

In this section, we first show that \mathcal{U}_S is a group with the product operation \otimes defined by (1.6). Then we proceed to discuss

two interesting families of one-parameter subgroups of $\mathcal{O}(S_r)$ which contain the shift and the tension.

Lemma 6. *The correspondence between $\varphi(x)$ in \mathcal{U}_S and $g[\varphi]$ in $U(S_r)$ is one-to-one.*

Proof. It is evident that the constant function $1=1(x)$ is in \mathcal{U}_S and $g[1]=I$. Therefore we have only to show that if for a function $\varphi(x)$ in \mathcal{U}_S , $g[\varphi]=I$, then $\varphi(x)\equiv 1$.

Let $g[\varphi]=I$ and let $\xi_N(x)$ be a function in \mathcal{S} such that $\xi_N(x)=1$ where $-N \leq x \leq N$, $N=1, 2, 3, \dots$. Then we have

$$g[\varphi]\xi_N(x) = \varphi(x)\xi_N(f_\varphi(x)) = \xi_N(x), \quad N=1, 2, 3, \dots,$$

and therefore

$$\varphi(x) = 1, \quad \max[-N, f_\varphi^{-1}(-N)] \leq x \leq \min[N, f_\varphi^{-1}(N)].$$

Thus, by letting $N \uparrow +\infty$, we have

$$\varphi(x) \equiv 1, \quad -\infty < x < +\infty.$$

Theorem 3. *\mathcal{U}_S is a group with respect to the product operation \otimes .*

Proof. For every $\varphi(x), \psi(x)$ in \mathcal{U}_S and every function $\xi(x)$ in \mathcal{S} , we have

$$\begin{aligned} g[\varphi]g[\psi]\xi(x) &= (g[\varphi]\psi(\cdot)\xi(f_\psi(\cdot)))(x) \\ &= \varphi(x)\psi(f_\varphi(x))\xi(f_\psi \circ f_\varphi(x)) \\ &= (\varphi \otimes \psi)(x)\xi(f_\psi \circ f_\varphi(x)). \end{aligned}$$

On the other hand we have

$$\begin{aligned} f_\psi \circ f_\varphi(x) &= \int_0^{f_\varphi(x)} |\psi(y)|^2 dy \\ &= \int_0^x |\varphi(y)\psi(f_\varphi(y))|^2 dy, \end{aligned}$$

and therefore

$$(3.1) \quad f_\psi \circ f_\varphi(x) = f_{\varphi \otimes \psi}(x).$$

Thus we have

$$(3.2) \quad g[\varphi]g[\psi] = g[\varphi \otimes \psi].$$

It is evident that the function $(\varphi \otimes \psi)(x)$ satisfies (A. 1) and (A. 2), and that, from (3.2), $g[\varphi \otimes \psi] = g[\varphi]g[\psi] \in \mathcal{U}(S)$ holds, therefore $(\varphi \otimes \psi)(x)$ is in \mathcal{U}_S for every φ, ψ in \mathcal{U}_S .

Since $\mathcal{U}(S)$ is a subgroup of the unitary transformation group on L^2 , and since the correspondence between $g[\varphi]$ and φ is one-to-one by Lemma 6, it is not difficult to prove the associative law.

Finally by simple calculations we can easily show that

$$(\varphi \otimes 1)(x) = \varphi(x),$$

and

$$(\varphi \otimes \varphi^{-1})(x) = 1,$$

where $\varphi^{-1}(x)$ is defined by (2.1). Thus we have proved the theorem.

Now we define three subgroup of \mathcal{U}_S as follows.

$$\mathcal{U}_S^+ = \{\varphi \in \mathcal{U}_S; \varphi(x) \text{ real positive}\}.$$

$$\mathcal{U}_S^e = \{\varphi \in \mathcal{U}_S; |\varphi(x)| \equiv 1\}.$$

$$\mathcal{U}_S^h = \{\varphi \in \mathcal{U}_S; \varphi(x) = \overline{\varphi(-x)}\}.$$

Lemma 7. *For every φ in \mathcal{U}_S there exists a unique element φ^+ in \mathcal{U}_S^+ and a unique element φ^e in \mathcal{U}_S^e such that*

$$(3.3) \quad \varphi = \varphi^e \otimes \varphi^+.$$

In other words, \mathcal{U}_S is expressed as the product

$$(3.4) \quad \mathcal{U}_S = \mathcal{U}_S^e \otimes \mathcal{U}_S^+.$$

We call φ^e and φ^+ the argument part and the polar part of φ , respectively.

Proof. Put $\varphi^e(x) = \varphi(x)/|\varphi(x)|$ and $\varphi^+(x) = |\varphi(x)|$. Then they are the required.

Remark. The decomposition (3.4) is not a direct product. In fact, if $\varphi = \varphi^e \otimes \varphi^+$ and $\psi = \psi^e \otimes \psi^+$ where $\varphi^e, \psi^e \in \mathcal{U}_S^e$ and $\varphi^+, \psi^+ \in \mathcal{U}_S^+$, then we have

$$\begin{aligned} (\varphi \otimes \psi)(x) &= \varphi^e(x)\varphi^+(x)\psi^e(f_{\varphi^+}(x))\psi^+(f_{\varphi^+}(x)) \\ &= (\varphi^e \otimes (\psi^e \circ f_{\varphi^+})) \otimes (\varphi^+ \otimes \psi^+). \end{aligned}$$

Hence, we have

$$(3.5) \quad (\varphi \otimes \psi)^+ = \varphi^+ \otimes \psi^+.$$

$$(3.6) \quad (\varphi \otimes \psi)^e(x) = \varphi^e(x)\psi^e(f_{\varphi^+}(x)).$$

Lemma 8. *Let $\varphi(x)$ be a function in $\mathcal{U}_{\mathcal{S}}$. Then $\tilde{g}[\varphi]$ is in $\mathcal{O}(\mathcal{S}_r)$ if and only if φ is in $\mathcal{U}_{\mathcal{S}}^h$ where $\tilde{g}[\varphi]$ is defined by (1.5).*

The proof is easy.

Here we consider one-parameter subgroup of $\mathcal{O}(\mathcal{S}_r)$ given by type (1.5). If for a subset $\{\varphi_t; -\infty < t < +\infty\}$ of $\mathcal{U}_{\mathcal{S}}$, $\{\tilde{g}[\varphi_t]\}$ is a one-parameter subgroup of $\mathcal{S}(\mathcal{S}_r)$, then by Lemma 8 $\varphi_t \in \mathcal{U}_{\mathcal{S}}^h$, $-\infty < t < +\infty$, and we have

$$(3.7) \quad \begin{cases} \tilde{g}[\varphi_t]\tilde{g}[\varphi_s] = \mathcal{F}^{-1}g[\varphi_t]\mathcal{F}\mathcal{F}^{-1}g[\varphi_s]\mathcal{F} \\ \quad = \mathcal{F}^{-1}g[\varphi_t]g[\varphi_s]\mathcal{F} = \tilde{g}[\varphi_{t+s}], & -\infty < t, s < +\infty, \\ \tilde{g}[\varphi_0] = I. \end{cases}$$

From (3.7) and Lemma 6, we have

$$(3.8) \quad \begin{cases} \varphi_s \otimes \varphi_t = \varphi_{t+s}, & -\infty < t, s < +\infty, \\ \varphi_0 = I, \end{cases}$$

that is, $\{\varphi_t\}$ is a one-parameter subgroup of $\mathcal{U}_{\mathcal{S}}^h$. Conversely, it is evident that every one-parameter subgroup $\{\varphi_t\}$ of $\mathcal{U}_{\mathcal{S}}^h$ determines a one-parameter subgroup $\{g[\varphi_t]\}$ of $\mathcal{O}(\mathcal{S}_r)$. Therefore, to obtain a one-parameter subgroup of $\mathcal{O}(\mathcal{S}_r)$, it is enough to obtain a one-parameter subgroup of $\mathcal{U}_{\mathcal{S}}^h$ related to the given subgroup by the formula (1.5).

Let $\{\varphi_t\}$ be a one-parameter subgroup of $\mathcal{U}_{\mathcal{S}}^h$ for which (3.8) is valid. Then by Lemma 7, the relation (3.8) is decomposed into the following two relations.

$$(3.9) \quad \begin{cases} \varphi_t^+ \otimes \varphi_s^+ = \varphi_{t+s}^+, & -\infty < t, s < +\infty \\ \varphi_0^+ = 1 \end{cases}$$

$$(3.10) \quad \begin{cases} \varphi_t^e(x)\varphi_s^e(f_{\varphi_t^+}(x)) = \varphi_{t+s}^e(x), & -\infty < t, s < +\infty, \\ \varphi_0^e(x) = 1 \end{cases}$$

where φ_t^e and φ_t^+ are the argument part and the polar part of φ_t , respectively. Therefore, to obtain a one-parameter subgroup of $\mathcal{U}_{\mathcal{S}}^h$, we first obtain a one-parameter subgroup of $\mathcal{U}_{\mathcal{S}}^{h+} = \mathcal{U}_{\mathcal{S}}^h \cap \mathcal{U}_{\mathcal{S}}^+$ and then, corresponding to it, we must solve the equation (3.10) in $\mathcal{U}_{\mathcal{S}}^{he} = \mathcal{U}_{\mathcal{S}}^h \cap \mathcal{U}_{\mathcal{S}}^e$. However, we have not yet succeeded in obtaining a general method to find a one-parameter subgroup of $\mathcal{U}_{\mathcal{S}}^{h+}$, but at

present we know two such subgroups from T. Hida, I. Kubo H. Nomoto and H. Yoshizawa [1]. One of them is the *trivial*

$$(3.11) \quad \varphi_i^+(x) \equiv 1,$$

and the second is the *tension*

$$(3.12) \quad \varphi(x) = e^{(\alpha/2)t}$$

where α is an arbitrary real number not vanishing.

To solve the equation (3.10) corresponding to the trivial and the tension, we assume the continuity of $\varphi_i(x)$ in t for every fixed real number x .

Corresponding to the trivial, the equation (3.10) becomes

$$(3.13) \quad \begin{cases} \varphi_i^e(x)\varphi_s^e(x) = \varphi_{i+s}^e(x), \\ \varphi_0^e(x) \equiv 1. \end{cases}$$

Noting that $\varphi_i^e(x)$ is in \mathcal{U}_S^{he} and $|\varphi_i^e(x)| \equiv 1$ for every (t, x) , we can define a real function

$$(3.14) \quad H(t, x) = \frac{1}{i} \log \varphi_i^e(x), \quad -\infty < t < +\infty,$$

such that $H(0, x) = 0$ and that $H(t, x)$ is continuous in t for every fixed x . From (3.13) we have

$$\begin{cases} H(t, x) + H(s, t) = H(t+s, x), & -\infty < t, s < +\infty, \\ H(0, x) \equiv 0 \end{cases}$$

and because of the continuity of $H(t, x)$ in t ,

$$H(t, x) = th(x), \quad -\infty < t < +\infty,$$

where $h(x)$ is a real function equal to $H(1, x)$. Thus we have

$$(3.15) \quad \varphi_i^e(x) = \exp [ith(x)], \quad -\infty < t < +\infty.$$

Since $\varphi_i^e(x)$ is in \mathcal{U}_S^{he} , by Corollary of Theorem 2, it must be an Hermitian slowly increasing function. And, it is easy to show that $\varphi_i^e(x) = \exp [ith(x)]$ is an Hermitian slowly increasing function if and only if $h(x)$ is a real odd slowly increasing function. Conversely, if $h(x)$ is a real odd slowly increasing function, then it is evident that the one-parameter set defined by (3.15) is a one-parameter subgroup of \mathcal{U}_S^{he} .

Summing up the above, we have the following theorem.

Theorem 4. Let $\{\varphi_t(x); -\infty < t < +\infty\}$ be a one-parameter set of functions with the trivial polar part, that is, $|\varphi_t(x)| \equiv 1$, and assume that for every fixed x , $\varphi_t(x)$ is continuous in t . Then it is a one-parameter subgroup of \mathcal{U}_S^h if and only if $\varphi_t(x)$ is of the form

$$(3.16) \quad \varphi_t(x) = \exp [ith(x)], \quad -\infty < t < +\infty,$$

where $h(x)$ is a real odd slowly increasing function.

We note the following: Let \mathcal{I} be the set of all real odd slowly increasing functions. Then for every $h(x)$ in \mathcal{I} we have a one-parameter subgroup $\{\exp [ith(x)]; -\infty < t < +\infty\}$ of \mathcal{U}_S^h and therefore a one-parameter subgroup $\mathfrak{G}_0(h) = \{\tilde{g}[\exp [ith(x)]; -\infty < t < +\infty\}$ of $\mathcal{O}(S_r)$.

Theorem 5. Let $\tilde{\mathfrak{G}}_0$ be the family of one-parameter subgroups of $\mathcal{O}(S_r)$ defined by

$$\tilde{\mathfrak{G}}_0 = \{\tilde{\mathfrak{G}}_0(h); h \in \mathcal{I}\}.$$

Then we have:

- 1°) $\tilde{\mathfrak{G}}_0$ contains the shift.
- 2°) For every $h(x), h'(x)$ in \mathcal{I} , $\tilde{\mathfrak{G}}_0(h)$ and $\tilde{\mathfrak{G}}_0(h')$ are commutative.

Proof. Put $h(x) = -x$, then $\tilde{\mathfrak{G}}_0(-x) = \{\tilde{g}[e^{-itx}]\}$ is the shift. In fact, for every $\xi(x)$ in L_r^2 we have

$$\begin{aligned} \tilde{g}[e^{-itx}]\xi(x) &= \mathcal{F}^{-1}\tilde{g}[e^{-it\cdot}]\mathcal{F}\xi(x) \\ &= \mathcal{F}^{-1}[e^{-it\cdot}\tilde{\xi}(\cdot)](x) \\ &= \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{+\infty} e^{ix\lambda} e^{-it\lambda} \tilde{\xi}(\lambda) d\lambda \\ &= \xi(x-t), \quad -\infty < t < +\infty, \end{aligned}$$

where $\tilde{\xi}(\lambda) = (\mathcal{F}\xi)(\lambda)$.

On the other hand, if h and h' are in \mathcal{I} , then for every real number t, s , we have

$$\begin{aligned} &\tilde{g}[e^{ith}]\tilde{g}[e^{ish'}] \\ &= \mathcal{F}^{-1}\tilde{g}[e^{ith}]\mathcal{F} \circ \mathcal{F}^{-1}\tilde{g}[e^{ish'}]\mathcal{F} \\ &= \mathcal{F}^{-1}\tilde{g}[e^{ith} \otimes e^{ish'}]\mathcal{F} \\ &= \mathcal{F}^{-1}\tilde{g}[e^{ith+ish'}]\mathcal{F} \end{aligned}$$

$$\begin{aligned}
&= \mathcal{F}^{-1} \mathfrak{g}[e^{ish'}] \mathfrak{g}[e^{ith}] \mathcal{F} \\
&= \tilde{\mathfrak{g}}[e^{ish'}] \tilde{\mathfrak{g}}[e^{ith}].
\end{aligned}$$

Thus we have proved the theorem.

Remark. The family $\tilde{\mathfrak{G}}_0$ arises from the variable change by distributions. In fact, for any function $h(x)$ in \mathcal{L} , we have

$$\tilde{\mathfrak{g}}[e^{ith}] \xi = T_h * \xi, \quad \xi \in \mathcal{S}_r,$$

where T_h is given by the Fourier inverse transform of e^{ith} as a distribution and $*$ stands for the convolution.

Next, we solve the equation (3.10) corresponding to the tension (3.12). In this case, the equation (3.10) becomes

$$(3.17) \quad \begin{cases} \varphi_i^e(x) \varphi_s^e(e^{at}x) = \varphi_{i+s}^e(x), & -\infty < t, s < +\infty, \\ \varphi_0^e(x) \equiv 1, \end{cases}$$

where $\varphi_i^e(x)$, $-\infty < t < +\infty$, is in \mathcal{U}_S^{he} . Hence we have

$$(3.18) \quad \varphi_s^e(e^{at}x) = \frac{\varphi_{i+s}^e(x)}{\varphi_i^e(x)}, \quad -\infty < t, s < +\infty$$

and therefore $\varphi_i^e(x)$ is continuous in (t, x) . Then we can define a real function $H(t, x)$ by

$$(3.19) \quad H(t, x) = \frac{1}{i} \log \varphi_i^e(x), \quad -\infty < t, x < +\infty,$$

such that $H(0, x) = 0$ and that $H(t, x)$ is continuous in (t, x) . According to (3.17), we have

$$(3.20) \quad \begin{cases} H(t, x) + H(s, e^{at}x) = H(t+s, x), \\ H(0, x) \equiv 0. \end{cases}$$

Since $\varphi_i^e(x)$ is Hermitian, we have

$$(3.21) \quad H(t, x) = -H(t, -x), \quad -\infty < t, x < +\infty;$$

and since $\varphi_i^e(x)$ is slowly increasing in x for every fixed t , $H(t, x)$ is also slowly increasing and we have from (3.21)

$$(3.22) \quad \left. \frac{\partial^{2k}}{\partial x^{2k}} H(t, x) \right|_{x=0} = 0, \quad k=0, 1, 2, \dots, \quad -\infty < t < +\infty.$$

Conversely, if we find a solution $H(t, x)$ of (3.20) for positive x

which is slowly increasing in $x > 0$ and satisfies conditions as follows

$$(3.23) \quad \lim_{x \rightarrow +\infty} \frac{\partial^{2k}}{\partial x^{2k}} H(t, x) = 0, \quad k=0, 1, 2, \dots, \quad -\infty < t < +\infty,$$

then we can extend it to the whole line by

$$(3.24) \quad \begin{cases} H(t, 0) = 0, \\ H(t, x) = -H(t, -x), \quad x < 0. \end{cases}$$

It is easy to see that

$$(3.25) \quad \varphi_t^e(x) = \exp [iH(t, x)]$$

is a solution of (3.17). Therefore, we solve the equation (3.20) only for positive x .

Set

$$(3.26) \quad G(t, y) = H(t, e^{\alpha y}), \quad -\infty < t, y < +\infty.$$

Then we have from (3.20)

$$(3.27) \quad \begin{cases} G(t, y) + G(s, t+y) = G(t+s, y), \\ G(0, y) = 0. \end{cases}$$

Further, setting $y=0$, we have

$$(3.28) \quad \begin{cases} G(t, 0) + G(s, t) = G(t+s, 0), \\ G(0, 0) = 0. \end{cases}$$

Set

$$g(t) = G(t, 0), \quad -\infty < t < +\infty,$$

then by assumption $g(t)$ is continuous and we have from (3.28)

$$(3.29) \quad G(t, y) = g(t+y) - g(y), \quad -\infty < t, y < +\infty.$$

Finally, setting $y = \frac{1}{\alpha} \log x$, we have

$$\begin{aligned} H(t, x) &= G\left(t, \frac{1}{\alpha} \log x\right) \\ &= g\left(t + \frac{1}{\alpha} \log x\right) - g\left(\frac{1}{\alpha} \log x\right) \\ &= g\left(\frac{1}{\alpha} \log e^{\alpha t} x\right) - g\left(\frac{1}{\alpha} \log x\right) \\ &= h(e^{\alpha t} x) - h(x), \quad -\infty < t < +\infty, \quad x > 0, \end{aligned}$$

where $h(x) = g\left(\frac{1}{\alpha} \log x\right)$, $x > 0$.

The problem to characterize the class of the $h(x)$ is still open but we have the following proposition.

Proposition 3. For every function $h(x)$ in \mathcal{I} ,

$$\varphi_t^*(x) = \exp [i(h(e^{\alpha t}x) - h(x))], \quad -\infty < t < +\infty$$

is a solution of the equation (3.17) in \mathcal{U}_S^{he} .

The proof is easy.

Combining the above solution and the polar part of the tension (3.12), we have the following theorem.

Theorem 6. For every function $h(x)$ in \mathcal{I} ,

$$\tilde{\mathfrak{G}}_\alpha(h) = \left\{ \tilde{g} \left[\exp \left(\frac{\alpha}{2} t + i \{ h(e^{\alpha t}x) - h(x) \} \right) \right]; -\infty < t < +\infty \right\}$$

is a one-parameter subgroup of $\mathcal{O}(S_r)$. The induced flow is isomorphic to the flow induced by the tension

$$\tilde{\mathfrak{G}}_\alpha(0) = \left\{ \tilde{g} \left[\exp \frac{\alpha}{2} t \right]; -\infty < t < +\infty \right\}.$$

Proof. It suffices to prove the latter part of the theorem. In fact we have for every t

$$\begin{aligned} & \tilde{g} \left[\exp \left(\frac{\alpha}{2} t + ih \{ (e^{\alpha t}x) - h(x) \} \right) \right] \\ &= \tilde{g} [e^{-ih(x)}] \tilde{g} [e^{(\alpha/2)t}] \tilde{g}^{-1} [e^{-ih(x)}], \end{aligned}$$

and hence

$$\begin{aligned} & \tilde{g}^* \left[\exp \left(\frac{\alpha}{2} t + i \{ h(e^{\alpha t}x) - h(x) \} \right) \right] \\ &= \tilde{g}^{*-1} [e^{-ih(x)}] \tilde{g}^* [e^{(\alpha/2)t}] \tilde{g}^* [e^{-ih(x)}]. \end{aligned}$$

This proves the theorem.

Example. Put $\alpha=1$ and $h(x)=x$. Then for every $\xi(x)$ in \mathcal{S}_r we have

$$\begin{aligned} & \left(\tilde{g} \left[\exp \left(\frac{1}{2} + i \{ e^t x - x \} \right) \right] \xi \right) (x) \\ &= e^{-(t/2)} \xi(e^{-s}x - e^{-t} + 1), \quad -\infty < t < +\infty. \end{aligned}$$

4. One-parameter Subgroups of $\mathcal{O}(S_r)$ Which Commute with the Shift

In this section, we appeal to the following well-known theorem to prove that all one-parameter subgroups of $\mathcal{O}(S_r)$ that commute with the shift are found in $\tilde{\mathfrak{G}}_0$.

Theorem 7. *Let \mathfrak{H} be a Hilbert space and let $\{U_t\}$ be a continuous one-parameter unitary group in \mathfrak{H} with the resolution of the identity $\{E(\lambda)\}$ of simple spectrum. Then for every continuous one-parameter unitary group $\{V_t\}$ which commutes with $\{U_t\}$, there exists a real measurable function $h(\lambda)$ such that*

$$(4.1) \quad V_t = \int_{-\infty}^{+\infty} e^{ith(\lambda)} dE(\lambda), \quad -\infty < t < +\infty.$$

Let $\{S_t\}$ be the shift on L_r^2 , $\{E(\lambda)\}$ be its resolution of the identity and let $\{V_t\}$ be a continuous one-parameter unitary group on L_r^2 which commutes with the shift. Then we can extend them naturally to the operators on the complex Hilbert space L^2 . We again denote them by the same notations.

It is well-known that the shift is of simple spectrum and hence Theorem 7 is applicable. Therefore there exists a real measurable function $h(\lambda)$ for which (4.1) is valid.

Furthermore put

$$(4.2) \quad \tilde{E}(\lambda) = \mathcal{F}E(\lambda)\mathcal{F}^{-1}, \quad -\infty < \lambda < +\infty,$$

$$(4.3) \quad \tilde{V}_t = \mathcal{F}V_t\mathcal{F}^{-1}, \quad -\infty < t < +\infty.$$

Then for every measurable set Δ , we have

$$(4.4) \quad (\tilde{E}(\Delta)\xi)(x) = \chi_\Delta(x)\xi(x), \quad \xi \in L^2,$$

where $\chi_\Delta(x)$ is the indicator function of the set Δ .

Proposition 4. *A continuous one-parameter unitary group $\{V_t\}$ on L^2 commutes with the shift if and only if there exists a real measurable function $h(\lambda)$ such that for every $\xi(x)$ in L^2*

$$(4.5) \quad (\tilde{V}_t\xi)(x) = e^{ith(x)}\xi(x), \quad -\infty < t < +\infty,$$

where $\{\tilde{V}_t\}$ is defined by (4.3).

Proof. Let $\xi(x)$ be an arbitrary function in L^2 and put

$$\Delta_{n,\nu} = \left\{ \lambda; \frac{\nu-1}{n} < h(\lambda) \leq \frac{\nu}{n} \right\},$$

$$\nu = 0, \pm 1, \pm 2, \dots,$$

$$n = 1, 2, 3, \dots.$$

Then we have from (4.1), (4.2) and (4.3)

$$\begin{aligned} \tilde{V}_t &= \int_{-\infty}^{+\infty} e^{ith(\lambda)} d\tilde{E}(\lambda) \\ &= \lim_{n \rightarrow +\infty} \sum_{\nu=-\infty}^{+\infty} e^{it(\nu/n)} \tilde{E}(\Delta_{n,\nu}), \end{aligned}$$

and according to (4.4)

$$\begin{aligned} &\| \tilde{V}_t \xi - e^{ith\xi} \|^2 \\ &= \lim_{n \rightarrow +\infty} \sum_{\nu} \| e^{it(\nu/n)} \tilde{E}(\Delta_{n,\nu}) \xi - \tilde{E}(\Delta_{n,\nu}) \xi \|^2 \\ &= \lim_{n \rightarrow +\infty} \sum_{\nu} \int_{\Delta_{n,\nu}} |e^{it(\nu/n)} - e^{ith(\lambda)}|^2 |\xi(\lambda)|^2 d\lambda \\ &\leq \lim_{n \rightarrow +\infty} \sum_{\nu} \frac{1}{n^2} \int_{\Delta_{n,\nu}} |\xi(\lambda)|^2 d\lambda \\ &= \lim_{n \rightarrow +\infty} \frac{1}{n^2} \|\xi\|^2 = 0, \end{aligned}$$

for every $\xi(x)$ in L^2 . Thus we have proved the proposition.

Theorem 8. *A one-parameter subgroup $\{V_t\}$ of $\mathcal{O}(S_r)$, which is strongly continuous on L_r^2 , commutes with the shift if and only if there exists a function $h(x)$ in \mathcal{I} such that*

$$(4.6) \quad V_t = \tilde{g}[\exp(ith(x))], \quad -\infty < t < +\infty.$$

Proof. The sufficiency is obvious and we show only the necessity.

Let $\{V_t\}$ be a one-parameter subgroup of $\mathcal{O}(S_r)$ which is strongly continuous on L_r^2 and commutes with the shift. Then we can extend it naturally to a one-parameter subgroup of $U(S)$ which is at the same time continuous one-parameter unitary group on L^2 and we denote it again by the same notation. Furthermore define $\{\tilde{V}_t\}$ by (4.3). Then, according to Proposition 4, we have $\tilde{V}_t = \tilde{g}[e^{ith(x)}]$ where $h(x)$ is a real measurable function and therefore

$$(4.7) \quad V_t = \tilde{g}[e^{ith(x)}], \quad -\infty < t < +\infty.$$

Finally, applying Theorem 4, we see that the function $h(x)$ must be in \mathcal{L} .

References

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