

### 3. Orbits for the $GL_q$ -action on $\tilde{T}_q$

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3. ORBITS FOR THE  $GL_q$ -ACTION ON  $\tilde{T}_q$ 

Any  $z \in \text{Mat}(q \times q, \mathbf{C})$  can be written in a unique way as  $z = x + iy$ , with  $x, y \in H_q$ . We will be concerned with the set  $\tilde{T}_q$  defined by

$$(16) \quad \tilde{T}_q = \{z \in \text{Mat}(q \times q, \mathbf{C}) \mid z = x + iy, x \in H_q, y \in \overline{\Omega}_q, \det z \neq 0\}.$$

Its interior is the classical *tube domain* over the cone  $\Omega_q$ , namely

$$T_q = \{z \in \text{Mat}(q \times q, \mathbf{C}) \mid z = x + iy, y \in \Omega_q\}.$$

Let  $G = GL(q, \mathbf{C})$  act on  $\text{Mat}(q \times q, \mathbf{C})$  by

$$(17) \quad (g, z) \longmapsto gzg^*.$$

The spaces  $H_q, \Omega_q, \overline{\Omega}_q$  are stable under this action, and hence  $\tilde{T}_q$  and  $T_q$  are invariant subsets under this action. We investigate the orbits and describe a full set of invariants for this action.

There is a natural invariant associated to a  $GL(q, \mathbf{C})$ -orbit. To any  $z \in \tilde{T}_q$ , we associate its *angular matrix* defined by

$$(18) \quad a = a(z) = z^{*-1}z.$$

Then the matrix associated to  $gzg^*$  is  $g^{*-1}ag^*$ , so that the angular matrix  $a(z)$  belongs to the same conjugacy class when  $z$  runs through a  $GL(q, \mathbf{C})$ -orbit. As we shall see (Theorem 3.3 and Theorem 3.13), this invariant is close to characterizing the orbits.

Let us first prove some elementary properties of the angular matrix.

**PROPOSITION 3.1.** *Let  $z = x + iy \in \tilde{T}_q$ , and let  $a = z^{*-1}z$  be its angular matrix. Then*

- (i)  $\text{Sp}(a) \subset U_1 = \{\mu \in \mathbf{C}, |\mu| = 1\}$ ;
- (ii) if  $1 \in \text{Sp}(a)$ , then  $y$  is degenerate and

$$\{v \in \mathbf{C}^q \mid av = v\} = \{v \in \mathbf{C}^q \mid yv = 0\}.$$

*Proof.* Let  $\mu$  be an eigenvalue of  $a$ , and let  $v \neq 0$  be an eigenvector for the eigenvalue  $\mu$ . Then  $zv = \mu z^*v$ , and hence

$$(zv, v) = \mu(z^*v, v) = \mu(v, zv) = \mu \overline{(zv, v)}.$$

If  $(zv, v) \neq 0$ , then  $|\mu| = 1$ . So we now assume  $(zv, v) = 0$ . This amounts to  $(xv, v) + i(yv, v) = 0$ , so that in particular  $(yv, v) = 0$ . Now recall that  $y$  is positive semi-definite. So the condition  $(yv, v) = 0$  implies that  $yv = 0$ . From this it follows that  $zv = xv = z^*v$ , and as  $z$  is assumed to be invertible, this implies  $\mu = 1$ . This shows (i) and part of (ii). Conversely, the condition  $yv = 0$  implies trivially  $av = v$ .  $\square$

In particular, we may consider the polynomial  $d(\mu) = \det(z - \mu z^*)$ . The roots of  $d$  are the eigenvalues of the angular matrix. The set of these roots, counted with their multiplicities, will be called the *angular spectrum* of  $z$ .

We first consider the case of  $T_q$ . So let  $z = x + iy \in T_q$ . Then as  $y$  is positive-definite, we may define its square root  $y^{1/2}$  as the unique positive-definite Hermitian matrix whose square is  $y$ . Then we may write

$$x + iy = y^{\frac{1}{2}}(y^{-\frac{1}{2}}xy^{-\frac{1}{2}} + i\mathbf{1}_q)y^{\frac{1}{2}}.$$

This shows that any  $GL(q, \mathbf{C})$ -orbit contains some element of the form  $x + i\mathbf{1}_q$ , where  $x \in H_q$ . But by the classical diagonalization theorem for Hermitian forms, there exists an orthonormal basis in which the Hermitian form associated to  $x$  is diagonal. In other words, there exists a unitary matrix  $u$  and real numbers  $\lambda_1 \geq \lambda_2 \geq \dots \geq \lambda_q$  such that

$$uxu^* = \Lambda = \begin{pmatrix} \lambda_1 & & & \\ & \lambda_2 & & \\ & & \ddots & \\ & & & \lambda_q \end{pmatrix}.$$

Moreover, if  $\Lambda$  and  $\Lambda'$  are two such diagonal matrices, then  $\Lambda + i\mathbf{1}_q$  and  $\Lambda' + i\mathbf{1}_q$  are not conjugate under the action of  $GL(q, \mathbf{C})$  unless  $\Lambda = \Lambda'$ . Hence we have shown the following result, which of course is the well-known fact that there is a simultaneous diagonalization for two Hermitian forms if one of them is positive-definite.

**THEOREM 3.2.** *The set of matrices of the form*

$$(19) \quad \Lambda = \begin{pmatrix} \lambda_1 + i & & & \\ & \lambda_2 + i & & \\ & & \ddots & \\ & & & \lambda_q + i \end{pmatrix}$$

with  $\lambda_1 \geq \lambda_2 \dots \geq \lambda_q$  is a full set of representatives of the  $GL(q, \mathbf{C})$ -orbits in  $T_q$ .

The angular matrix associated to  $\Lambda$  is

$$(20) \quad \begin{pmatrix} \frac{\lambda_1+i}{\lambda_1-i} & & & \\ & \frac{\lambda_2+i}{\lambda_2-i} & & \\ & & \ddots & \\ & & & \frac{\lambda_q+i}{\lambda_q-i} \end{pmatrix}.$$





Now we study the action of  $G_r$  in  $H_n$ . If  $x \in H_n$ , let us write

$$x = \begin{pmatrix} \alpha & b \\ b^* & \gamma \end{pmatrix}$$

where  $\alpha \in H_r$ ,  $b \in \text{Mat}(r \times s, \mathbf{C})$  and  $\gamma \in H_s$ . If  $g = \begin{pmatrix} u & v \\ 0 & h \end{pmatrix} \in G_r$ , then  $gxg^* = \begin{pmatrix} \alpha' & b' \\ b'^* & \gamma' \end{pmatrix}$ , with

$$\alpha' = u\alpha u^* + ubv^* + vb^*u^* + v\gamma v^*$$

$$b' = ubh^* + v\gamma h^*$$

$$\gamma' = h\gamma h^*.$$

LEMMA 3.6. Let  $x = \begin{pmatrix} \alpha & b \\ b^* & \gamma \end{pmatrix} \in H_n$ , with  $\alpha \in H_r$ ,  $b \in \text{Mat}(r \times s, \mathbf{C})$  and  $\gamma \in H_s$ . Assume  $\det \gamma \neq 0$ . Then the orbit of  $x$  under  $G_r$  contains a matrix of the form  $\begin{pmatrix} \alpha' & 0 \\ 0 & \gamma \end{pmatrix}$  with  $\alpha' \in H_r$ .

*Proof.* This is a consequence of the previous formula with  $u = \mathbf{1}_r$ ,  $v = -b\gamma^{-1}$  and  $h = \mathbf{1}_s$ .

LEMMA 3.7. Let  $x = \begin{pmatrix} \alpha & b \\ b^* & 0 \end{pmatrix} \in H_n$ , with  $\text{rank } b = s$  (so in particular  $r \geq s$ ). Then the orbit of  $x$  under  $G_r$  contains an element of the form

$$\begin{pmatrix} \beta & 0 & 0 \\ 0 & 0 & \mathbf{1}_s \\ 0 & \mathbf{1}_s & 0 \end{pmatrix}$$

with  $\beta \in H_{r-s}$ .

*Proof.* Consider the subgroup  $\left\{ \begin{pmatrix} u & 0 \\ 0 & h \end{pmatrix}, u \in U(r), h \in GL_s(\mathbf{C}) \right\}$ . It acts on the component  $b$  by  $b' = ubh^*$ . As  $\text{rank}(b) = s$ , we may think of  $b$  as a set of  $s$  independent vectors in  $\mathbf{C}^r$ . By the Gram-Schmidt process, it is possible to find  $h \in GL_s(\mathbf{C})$  such that  $bh^*$  is a  $s$ -orthonormal frame in  $\mathbf{C}^r$ . But now two such frames are conjugate by the (left) action of  $U(r)$ . Hence there exists  $u \in U(r)$  such that

$$ubh^* = \begin{pmatrix} 0 \\ \mathbf{1}_s \end{pmatrix}.$$

The matrix  $x$  we started with is conjugate under  $G_r$  to a matrix of the form

$$\begin{pmatrix} \alpha' & c & 0 \\ c^* & \beta & \mathbf{1}_s \\ 0 & \mathbf{1}_s & 0 \end{pmatrix}$$

where  $\alpha' \in H_{r-s}$ ,  $\beta \in H_s$  and  $c \in \text{Mat}((r-s) \times s, \mathbf{C})$ . Now we use the action of the element

$$g = \begin{pmatrix} \mathbf{1}_{r-s} & 0 & -c \\ 0 & \mathbf{1}_s & -\frac{\beta}{2} \\ 0 & 0 & \mathbf{1}_s \end{pmatrix} \in G_r$$

to get the result.  $\square$

We are now ready to start the proof of Theorem 3.4.

STEP 1. Let  $z = x + iy \in \tilde{T}_q$ . As  $y$  is positive semidefinite, there exists an element  $g \in \text{GL}(q, \mathbf{C})$  such that

$$gyg^* = \begin{pmatrix} 1 & & & & & \\ & \ddots & & & & \\ & & 1 & & & \\ & & & 0 & & \\ & & & & \ddots & \\ & & & & & 0 \end{pmatrix},$$

with  $r$  diagonal entries equal to 1, and  $s$  diagonal entries equal to 0,  $r$  and  $s$  being nonnegative integers satisfying  $r + s = q$ . In other terms, any  $\text{GL}(q, \mathbf{C})$ -orbit in  $\tilde{T}_q$  contains an element of the form

$$\begin{pmatrix} \alpha + i\mathbf{1}_r & b \\ b^* & \gamma \end{pmatrix}$$

with  $\alpha \in H_r, \gamma \in H_s, b \in \text{Mat}(r \times s, \mathbf{C})$ .

STEP 2. Now assume  $x$  is of the form

$$x = \begin{pmatrix} \alpha + i\mathbf{1}_r & b \\ b^* & \gamma \end{pmatrix}.$$

Consider  $\gamma$ . It is an Hermitian matrix of size  $s$ , and under the action of  $\text{GL}(s, \mathbf{C})$  it can be transformed to

$$\begin{pmatrix} \mathbf{0}_{n_2} & 0 & 0 \\ 0 & \mathbf{1}_{n_3} & 0 \\ 0 & 0 & -\mathbf{1}_{n_4} \end{pmatrix}$$

where  $n_2 + n_3 + n_4 = s$ . Hence  $x$  is conjugate under the action of  $G_r$  to an element of the form

$$\begin{pmatrix} \alpha & b' & c' \\ b'^* & 0 & 0 \\ c'^* & 0 & \Upsilon \end{pmatrix}$$

where  $\alpha \in H_r$ ,  $b' \in \text{Mat}(r \times n_2, \mathbf{C})$ ,  $c' \in \text{Mat}(r \times (n_3 + n_4), \mathbf{C})$  and

$$\Upsilon = \begin{pmatrix} \mathbf{1}_{n_3} & 0 \\ 0 & -\mathbf{1}_{n_4} \end{pmatrix}.$$

Using Lemma 3.6, we see that  $x$  is conjugate under the action of  $G_s$  to an element of the form

$$\begin{pmatrix} \alpha'' & b'' & 0 \\ b''^* & 0 & 0 \\ 0 & 0 & \Upsilon \end{pmatrix},$$

with  $\alpha'' \in H_r$ ,  $b'' \in \text{Mat}(r \times n_2, \mathbf{C})$ .

STEP 3. Assume now that

$$x = \begin{pmatrix} \alpha & b & 0 \\ b^* & 0 & 0 \\ 0 & 0 & \Upsilon \end{pmatrix}$$

with  $\alpha \in H_r$  and  $b \in \text{Mat}(r \times n_2, \mathbf{C})$ . Recall that

$$x + iy = \begin{pmatrix} \alpha + i\mathbf{1}_r & b & 0 \\ b^* & 0 & 0 \\ 0 & 0 & \Upsilon \end{pmatrix}$$

is assumed to be invertible. This shows that  $\text{rank}(b) = n_2$ . So we may apply Lemma 3.7 to see that  $x$  is conjugate under  $G_r$  to an element of the form

$$\begin{pmatrix} \beta & 0 & 0 & 0 \\ 0 & 0 & \mathbf{1}_{n_2} & 0 \\ 0 & \mathbf{1}_{n_2} & 0 & 0 \\ 0 & 0 & 0 & \Upsilon \end{pmatrix}$$

with  $\beta \in H_{r-n_2}$ .

STEP 4. Set  $n_1 = r - n_2$ . The last step is just to put the element  $\beta \in H_{n_1}$  in diagonal form under the action of  $U(n_1)$ . Up to minor rearrangements of the matrix, this shows that any  $\text{GL}(q, \mathbf{C})$ -orbit in  $\tilde{T}_q$  contains an element of the form  $\Lambda(\lambda_1, \dots, \lambda_{n_1}, n_2, n_3, n_4)$ .



**THEOREM 3.9.** *Any  $\text{GL}(q, \mathbf{C})$ -orbit in  $\widetilde{T}_q^{(r)}$  contains a unique standard matrix  $\Lambda((\lambda_1, \dots, \lambda_{n_1}, n_2, n_3, n_4))$  with  $n_1 + n_2 \leq r$ .*

We now want an analog of Theorem 3.3. As we have already noticed, the conjugacy class of the angular matrix does not determine the orbit of the matrix. We need a finer invariant, which we will construct now.

**LEMMA 3.10.** *The space  $\widetilde{T}_q$  is connected and simply connected.*

*Proof.* As  $T_q$  is connected and  $T_q \subset \widetilde{T}_q \subset \overline{T}_q$ , the space  $\widetilde{T}_q$  is connected. Take  $i\mathbf{1}_q$  as base point in  $\widetilde{T}_q$ , and observe that for any  $z \in \widetilde{T}_q$  and any  $s > 0$ ,  $z + is\mathbf{1}_q$  is in  $T_q$ . So if  $(\gamma(t), t \in [0, 1])$  is a path in  $\widetilde{T}_q$  starting and ending at  $i\mathbf{1}_q$  then we can deform it by homotopy to  $\gamma_s(t) = \gamma(t) + is(s-1)\mathbf{1}_q$ , which for  $s > 0$  is a path inside  $T_q$ . But  $T_q$  as a tube-type domain is simply connected.  $\square$

The function  $z \mapsto \det(z)$  is a continuous function from  $\widetilde{T}_q$  into  $\mathbf{C}^*$ . From Lemma 3.10, there exists a unique continuous determination of the argument of  $\det(z)$  denoted by  $\arg \det: \widetilde{T}_q \rightarrow \mathbf{R}$  such that  $\arg \det i\mathbf{1}_q = q\frac{\pi}{2}$ . If  $Y \in \Omega_q$ , then  $\arg \det iy = q\frac{\pi}{2}$ . If  $z \in \widetilde{T}_q$  and  $g \in \text{GL}(q, \mathbf{C})$ , then  $\det gzg^* = |\det g|^2 \det z$ , and  $gi\mathbf{1}_qg^* = igg^* \in i\Omega_q$ , so that

$$\arg \det gzg^* = \arg \det z.$$

This provides a new invariant for the action of  $\text{GL}(q, \mathbf{C})$  on  $\widetilde{T}_q$ .

**LEMMA 3.11.** *Let  $\Lambda = \Lambda(\lambda_1, \dots, \lambda_{n_1}, n_2, n_3, n_4)$ . Then*

$$(23) \quad \arg \det \Lambda = \arg(\lambda_1 + i) + \dots + \arg(\lambda_{n_1} + i) + n_2\pi + \dot{n}_4\pi$$

where  $\arg$  is used for the principal determination of the argument of a non-zero complex number.

*Proof.* We need to describe a continuous path from  $i\mathbf{1}_q$  to  $\Lambda$  inside  $\widetilde{T}_q$ . For clarity of exposition, we describe successively the path for each diagonal block (either a one-dimensional or a two-dimensional submatrix) of  $\Lambda$ , and compute the contribution of each block to the function  $\arg \det$ .

For a block of the form  $\lambda + i$ , with  $\lambda \in \mathbf{R}$  we use the path  $t \mapsto t\lambda + i$ ,  $0 \leq t \leq 1$ , and so the contribution of this block is  $\arg(\lambda + i)$ .

For a block of the form  $\begin{pmatrix} i & 1 \\ 1 & 0 \end{pmatrix}$ , we use the path

$$t \mapsto \begin{pmatrix} i & t \\ t & i(1-t^2) \end{pmatrix}, \quad 0 \leq t \leq 1.$$

The corresponding determinant of this  $2 \times 2$ -block is constant along the path and equal to  $-1$ . Hence the contribution of this block is  $2\frac{\pi}{2} = \pi$ .

For a block of the form  $1$ , we use the path  $t \mapsto e^{i\frac{\pi}{2}(1-t)}$ ,  $0 \leq t \leq 1$ , and we see that the corresponding contribution is  $0$ .

For a block of the form  $-1$ , we use the path  $t \mapsto e^{i\frac{\pi}{2}(1+t)}$ ,  $0 \leq t \leq 1$ , and we see that the corresponding contribution is  $\pi$ .

Putting together the contribution of the blocks, we get the result.  $\square$

**COROLLARY 3.12.** *Let  $\Lambda$  and  $\Lambda'$  be two standard matrices. Assume that their angular matrices coincide and that  $\arg \det \Lambda = \arg \det \Lambda'$ . Then  $\Lambda = \Lambda'$ .*

*Proof.* In fact we noticed that the equality of angular matrices implies the equality of the parameters except for  $n_3 = n'_3$  and  $n_4 = n'_4$ . But from (23), we see that the equality of the determination of the arguments of the determinants implies  $n_4 = n'_4$  (and hence  $n_3 = n'_3$ ).  $\square$

Now we can state the conclusion of this section, which is a consequence of Theorem 3.4 and Corollary 3.12.

**THEOREM 3.13.** *Let  $z, z' \in \tilde{T}_q$ , and assume that the angular matrices of  $z$  and  $z'$  are conjugate, and that  $\arg \det z = \arg \det z'$ . Then  $z$  and  $z'$  belong to the same orbit under the action of  $\mathrm{GL}(q, \mathbf{C})$ .*

**REMARK.** Let  $z \in \tilde{T}_q$ . Let  $a = z^{*-1}z$ . Then

$$\det a = \frac{\det z}{\det z} = |\det z|^{-2}(\det z)^2.$$

So  $2 \arg \det z$  is a determination of  $\arg(\det a)$ . If  $z$  and  $z'$  are two matrices in  $\tilde{T}_q$  with the same angular matrix, then  $\arg \det z$  and  $\arg \det z'$  differ by an integral multiple of  $\pi$ . So the new invariant needed to characterize the orbits under  $\mathrm{GL}(q, \mathbf{C})$  has to be regarded as a  $\mathbf{Z}$ -valued function. In this sense, it is a generalization of the signature.