

# Support properties of the intertwining and the mean value operators in Dunkl's analysis

Léonard Gallardo, Chaabane Rejeb

# ▶ To cite this version:

Léonard Gallardo, Chaabane Rejeb. Support properties of the intertwining and the mean value operators in Dunkl's analysis. 2016. hal-01331693

# HAL Id: hal-01331693 https://hal.science/hal-01331693

Preprint submitted on 14 Jun 2016

**HAL** is a multi-disciplinary open access archive for the deposit and dissemination of scientific research documents, whether they are published or not. The documents may come from teaching and research institutions in France or abroad, or from public or private research centers. L'archive ouverte pluridisciplinaire **HAL**, est destinée au dépôt et à la diffusion de documents scientifiques de niveau recherche, publiés ou non, émanant des établissements d'enseignement et de recherche français ou étrangers, des laboratoires publics ou privés.

# Support properties of the intertwining and the mean value operators in Dunkl's analysis

Léonard GALLARDO<sup>\*</sup> and Chaabane REJEB<sup>†</sup>

#### Abstract

In this paper we show that the Dunkl intertwining operator has a compact support which is invariant by the associated Coxeter-Weyl group. This property enables us to determine explicitly the support of the volume mean value operator, a fundamental tool for the study of harmonic functions relative to the Dunkl-Laplacian operator.

MSC (2010) primary: 31B05, 33C52, 47B39; secondary: 43A32, 51F15.

Key words: Dunkl-Laplacian operator, Dunkl's intertwining operator, Generalized volume mean value operator and harmonic kernel, Rösler's measure, Dunkl harmonic functions.

### **1** Introduction and statement of the results

Let R be a (finite) root system in  $\mathbb{R}^d$  with associated Coxeter-Weyl group W (see [7] or [9] for details on root systems) and for  $\xi \in \mathbb{R}^d$ , let  $D_{\xi}$  be the Dunkl operator defined by

$$D_{\xi}f(x) = \partial_{\xi}f(x) + \sum_{\alpha \in R_{+}} k(\alpha) \langle \alpha, \xi \rangle \, \frac{f(x) - f(\sigma_{\alpha}x)}{\langle \alpha, x \rangle}, \quad f \in \mathcal{C}^{1}(\mathbb{R}^{d}),$$

where  $R_+$  is a subsystem of positive roots,  $\sigma_{\alpha}$  is the reflection directed by the root  $\alpha \in R_+$ , k is a nonnegative multiplicity function (defined on R) and  $\partial_{\xi} f$  is the usual  $\xi$ -directional derivative of f.

These operators, introduced by C. F. Dunkl in the nineties (see [1]), are related to partial derivatives by means of an intertwining operator  $V_k$  (see [3] or [4]) as follows

$$\forall \xi \in \mathbb{R}^d, \quad D_{\xi} V_k = V_k \partial_{\xi}. \tag{1.1}$$

<sup>\*</sup>Laboratoire de Mathématiques et Physique Théorique CNRS-UMR 7350, Université de Tours, Campus de Grandmont, 37200 Tours, FRANCE; Email: Leonard.Gallardo@lmpt.univ-tours.fr

<sup>&</sup>lt;sup>†</sup>Laboratoire de Mathématiques et Physique Théorique CNRS-UMR 7350, Université de Tours, Campus de Grandmont, 37200 Tours, FRANCE and Université de Tunis El Manar, Faculté des Sciences de Tunis, Laboratoire d'Analyse Mathématiques et Applications LR11ES11, 2092 El Manar I, Tunis, Tunisia; Email: chaabane.rejeb@gmail.com

We know that  $V_k$  is a topological isomorphism from the space  $\mathcal{C}^{\infty}(\mathbb{R}^d)$  (carrying its usual Fréchet topology) onto itself satisfying (1.1) and  $V_k(1) = 1$  (see [15]) and  $V_k$  commutes with the W-action (see [14]) i.e.

$$\forall f \in \mathcal{C}^{\infty}(\mathbb{R}^d), \quad \forall g \in W, \quad g^{-1}.V_k(g.f) = V_k(f), \tag{1.2}$$

where  $g.f(x) = f(g^{-1}x)$ .

A fundamental fact due to M. Rösler (see [11] or [14]) is that for every  $x \in \mathbb{R}^d$ , there exists a unique compactly supported probability measure  $\mu_x^k$  on  $\mathbb{R}^d$  with

$$\operatorname{supp} \mu_x^k \subset C(x) := co\{gx, \ g \in W\}$$

$$(1.3)$$

(the convex hull of the orbit of x under the group W) such that

$$\forall f \in \mathcal{C}^{\infty}(\mathbb{R}^d), \quad V_k(f)(x) = \int_{\mathbb{R}^d} f(y) d\mu_x^k(y). \tag{1.4}$$

Note that the property (1.3) has been proved in [8]. Throughout this paper, the notation k > 0 means that  $k(\alpha) > 0$  for all  $\alpha \in R$ .

Concerning the measure  $\mu_x^k$  (which we call Rösler's measure at point x), the first result of our paper is the following

**Theorem A.** For every  $x \in \mathbb{R}^d$ , we have 1)  $x \in \text{supp } \mu_x^k$ ,

- **2)** If k > 0, the support of  $\mu_x^k$  is a W-invariant set,
- **3)** If k > 0 then W.x (the W-orbit of x) is contained in supp  $\mu_x^k$ .

A question strongly related to the support of Rösler's measures concerns the Dunklmean value operator introduced by the authors in [6] in the study of harmonic functions for the Dunkl-Laplacian operator  $\Delta_k = \sum_{i=1}^d D_i^2$  where  $D_i = D_{e_i}$  with  $(e_i)_{1 \leq i \leq d}$  an orthonormal basis of  $\mathbb{R}^d$ . Precisely for  $x \in \mathbb{R}^d$  and r > 0, the mean value of a continuous function f at (x, r) is defined by

$$M_B^r(f)(x) := \frac{1}{m_k(B(0,r))} \int_{\mathbb{R}^d} f(y) h_k(r,x,y) \omega_k(y) dy,$$

where  $y \mapsto h_k(r, x, y)$  is a compactly supported measurable function (see Section 2) given by

$$h_k(r, x, y) := \int_{\mathbb{R}^d} \mathbf{1}_{[0, r]}(\sqrt{\|x\|^2 + \|y\|^2 - 2\langle x, z\rangle}) d\mu_y^k(z),$$
(1.5)

 $m_k$  is the measure  $dm_k(x) := \omega_k(x) dx$  and  $\omega_k$  is the weight function

$$\omega_k(x) := \prod_{\alpha \in R_+} |\langle \alpha, x \rangle|^{2k(\alpha)}.$$
(1.6)

In particular we have shown that a  $\mathcal{C}^2(\mathbb{R}^d)$ -function u is  $\Delta_k$ -harmonic in  $\mathbb{R}^d$  if and only if for all  $(x, r) \in \mathbb{R}^d \times \mathbb{R}_+$ ,  $u(x) = M_B^r(u)(x)$ . For a further thorough study of  $\Delta_k$ -harmonicity on a general W-invariant open set, it would be crucial to get information on the support of the mean value operators. We already know that the measures

$$d\eta_{x,r}^{k} = \frac{1}{m_{k}(B(0,r))} h_{k}(r,x,y)\omega_{k}(y)dy \quad (x \in \mathbb{R}^{d}, r > 0),$$
(1.7)

are probability measures with compact support equal to supp  $h_k(r, x, .)$  and satisfying the following inclusion ([6]):

$$\operatorname{supp} h_k(r, x, .) \subset B^W(x, r) := \bigcup_{g \in W} B(gx, r), \tag{1.8}$$

where B(x, r) denotes the usual closed ball of radius r centered at x.

In fact, the second main result of this paper, intimately related to Theorem A, is a precise description of the support of  $h_k(r, x, .)$ . It states that

**Theorem B**: Let  $x \in \mathbb{R}^d$  and r > 0.

- 1) We have  $B(x,r) \subset \text{supp } h_k(r,x,.)$ .
- **2)** If k > 0, then we have

$$\operatorname{supp} h_k(r, x, .) = B^W(x, r) := \bigcup_{g \in W} B(g.x, r).$$

We will call  $B^W(x, r)$  the closed Dunkl ball centered at x and with radius r > 0 associated to the Coxeter-Weyl group W.

## 2 The harmonic kernel and the mean value operator

In this section we recall some results of [6].

Let  $(r, x, y) \mapsto h_k(r, x, y)$  be the harmonic kernel defined by (1.5). We note that in the classical case (i.e. k = 0), we have  $\mu_y^k = \delta_y$  and  $h_0(r, x, y) = \mathbf{1}_{[0,r]}(||x - y||) = \mathbf{1}_{B(x,r)}(y)$ . The harmonic kernel satisfies the following properties (see [6]):

- 1. For all r > 0 and  $x, y \in \mathbb{R}^d$ ,  $0 \le h_k(r, x, y) \le 1$ .
- 2. For all fixed  $x, y \in \mathbb{R}^d$ , the function  $r \mapsto h_k(r, x, y)$  is right-continuous and non decreasing on  $]0, +\infty[$ .
- 3. Let r > 0 and  $x \in \mathbb{R}^d$ . For any sequence  $(\varphi_{\varepsilon}) \subset \mathcal{D}(\mathbb{R}^d)$  of radial functions such that for every  $\varepsilon > 0$ ,

$$0 \le \varphi_{\varepsilon} \le 1, \ \varphi_{\varepsilon} = 1 \text{ on } B(0,r) \text{ and } \forall y \in \mathbb{R}^d, \ \lim_{\varepsilon \to 0} \varphi_{\varepsilon}(y) = \mathbf{1}_{B(0,r)}(y),$$

we have

$$\forall y \in \mathbb{R}^d, \quad h_k(r, x, y) = \lim_{\varepsilon \to 0} \int_{\mathbb{R}^d} \widetilde{\varphi}_{\varepsilon}(\sqrt{\|x\|^2 + \|y\|^2 - 2\langle x, z \rangle}) d\mu_y^k(z),$$

where  $\widetilde{\varphi}_{\varepsilon}$  is the profile function of  $\varphi_{\varepsilon}$  i.e.  $\varphi_{\varepsilon}(x) = \widetilde{\varphi}_{\varepsilon}(||x||)$ .

4. For all  $r > 0, x, y \in \mathbb{R}^d$  and  $g \in W$ , we have

$$h_k(r, x, y) = h_k(r, y, x)$$
 and  $h_k(r, gx, y) = h_k(r, x, g^{-1}y).$  (2.1)

5. For all r > 0 and  $x \in \mathbb{R}^d$ , we have

$$\|h_k(r,x,.)\|_{k,1} := \int_{\mathbb{R}^d} h_k(r,x,y)\omega_k(y)dy = m_k(B(0,r)) = \frac{d_k r^{d+2\gamma}}{d+2\gamma},$$
(2.2)

where  $d_k$  is the constant

$$d_k := \int_{S^{d-1}} \omega_k(\xi) d\sigma(\xi) = \frac{c_k}{2^{d/2+\gamma-1} \Gamma(d/2+\gamma)}$$

Here  $d\sigma(\xi)$  is the surface measure of the unit sphere  $S^{d-1}$  of  $\mathbb{R}^d$  and  $c_k$  is the Macdonald-Mehta constant (see [10], [5]) given by

$$c_k := \int_{\mathbb{R}^d} e^{-\frac{\|x\|^2}{2}} \omega_k(x) dx.$$

- 6. Let r > 0 and  $x \in \mathbb{R}^d$ . Then the function  $h_k(r, x, .)$  is upper semi-continuous on  $\mathbb{R}^d$ .
- 7. The harmonic kernel satisfies the following geometric inequality: if  $||a-b|| \le 2r$  with r > 0, then

$$\forall \xi \in \mathbb{R}^d, \ h_k(r, a, \xi) \le h_k(4r, b, \xi)$$

(see [6], Lemma 4.1). Note that in the classical case (i.e. k = 0), this inequality says that if  $||a - b|| \le 2r$ , then  $B(a, r) \subset B(b, 4r)$ .

8. Let  $x \in \mathbb{R}^d$ . Then the family of probability measures  $d\eta_{x,r}^k(y)$  defined by (1.7) is an approximation of the Dirac measure  $\delta_x$  as  $r \longrightarrow 0$ . That is

$$\forall \ \alpha > 0, \quad \lim_{r \to 0} \int_{\|x-y\| > \alpha} d\eta_{x,r}^k(y) = 0$$

and if f is a locally bounded measurable function on a W-invariant open neighborhood of x and if f is continuous at x, then (see [6], Proposition 3.2):

$$\lim_{r \to 0} \int_{\mathbb{R}^d} f(y) d\eta_{x,r}^k(y) = \lim_{r \to 0} M_B^r(f)(x) = f(x).$$
(2.3)

# 3 Proof of the results

For convenience we group together the first points of Theorem A and Theorem B in the following Proposition.

**Proposition 3.1** Let  $x \in \mathbb{R}^d$ . Then

i) for every r > 0,  $x \in supp h_k(r, x, .)$ ,

ii)  $x \in supp \ \mu_x^k$ ,

iii) for every r > 0,  $B(x, r) \subset supp h_k(r, x, .)$ .

*Proof:* i) Suppose that there exists r > 0 such that  $x \notin \text{supp } h_k(r, x, .)$ . Then we can find  $\varepsilon > 0$  such that  $h_k(r, x, y) = 0$ , for all  $y \in B(x, \varepsilon)$ . Let f be a nonnegative continuous functions on  $\mathbb{R}^d$  such that supp  $f \subset B(x, \varepsilon)$  and f = 1 on  $B(x, \varepsilon/2)$ . Since  $t \mapsto h_k(t, x, y)$  is increasing on  $[0, +\infty[$ , we deduce that

$$\forall t \in ]0, r], \quad 0 \le M_B^t(f)(x) \le \frac{1}{m_k[B(0, t)]} \int_{\mathbb{R}^d} f(y) h_k(r, x, y) \omega_k(y) dy = 0.$$

Hence, we obtain  $M_B^t(f)(x) = 0$ , for all  $t \in [0, r]$ . Letting  $t \to 0$  and using the relation (2.3), we get a contradiction.

ii) Let  $x \in \mathbb{R}^d$  be fixed. At first, we claim that

$$\forall r > 0, \quad \forall y \in \mathbb{R}^d, \quad h_k(r, x, y) \le \mu_x^k[B(y, r)].$$
(3.1)

Indeed, from the inclusion supp  $\mu_x^k \subset B(0, ||x||)$ , we see that

$$\forall y \in \mathbb{R}^d, \quad \forall z \in \text{supp } \mu_x^k, \quad \|y - z\|^2 \le \|y\|^2 + \|x\|^2 - 2\langle y, z \rangle$$

This implies for any  $y \in \mathbb{R}^d$  and r > 0 that

$$\forall \ z \in \text{supp } \mu_x^k, \ \mathbf{1}_{[0,r]} \left( \sqrt{\|y\|^2 + \|x\|^2 - 2\langle y, z \rangle} \right) \le \mathbf{1}_{[0,r]} (\|y - z\|) = \mathbf{1}_{B(y,r)}(z).$$

If we integrate the two terms of the previous inequality with respect to the measure  $\mu_x^k$ , we obtain  $h_k(r, y, x) \leq \mu_x^k(B(y, r))$  and then (3.1) follows from (2.1). Now, if  $x \notin \text{supp } \mu_x^k$ , there exists  $\epsilon > 0$  such that  $\mu_x^k(B(x, \epsilon)) = 0$ . Thus, we have

Now, if  $x \notin \text{supp } \mu_x^k$ , there exists  $\epsilon > 0$  such that  $\mu_x^k(B(x,\epsilon)) = 0$ . Thus, we have  $\mu_x^k(B(y,\epsilon/2)) = 0$  whenever  $y \in B(x,\epsilon/2)$ . Using (3.1), we deduce that  $h_k(\epsilon/2, x, .) = 0$  on  $B(x,\epsilon/2)$ , a contradiction with the result of i).

iii) Let  $y \in \mathbb{R}^d$  such that ||x - y|| < r. As  $\lim_{z \to y} (||x||^2 + ||y||^2 - 2\langle x, z \rangle) = ||x - y||^2$ , there exists  $\eta > 0$  such that

$$\sqrt{\|x\|^2 + \|y\|^2 - 2\langle x, z\rangle} \le r \quad \text{for every } z \in B(y, \eta).$$

Therefore, by using the fact that  $y \in \text{supp } \mu_y^k$  we obtain  $h_k(r, x, y) \ge \mu_y^k[B(y, \eta)] > 0$ .  $\Box$ 

**Remark 3.1** For  $\alpha \in R$ , let

$$H_{\alpha} := \{ x \in \mathbb{R}^d, \ \langle x, \alpha \rangle = 0 \}$$

be the hyperplane directed by  $\alpha$ . Note that in [12] (Corollary 3.6) and under the condition  $x \notin \bigcup_{\alpha \in R} H_{\alpha}$ , Rösler has proved that  $x \in supp \ \mu_x^k$  by using the asymptotic behavior of the Dunkl kernel  $E_k(x, y)$  which is defined by

$$E_k(x,y) := V_k(e^{\langle .,y \rangle})(x) = \int_{\mathbb{R}^d} e^{\langle z,y \rangle} d\mu_x^k(z).$$

We turn now to the second statement of Theorem A that we recall below:

**Theorem 3.1** Let  $x \in \mathbb{R}^d$  and assume that k > 0. Then the set supp  $\mu_x^k$  is W-invariant.

*Proof:* In order to simplify the formulas, we will assume here that the root system R is normalized i.e.  $\|\alpha\|^2 = 2$  for all  $\alpha \in R$ . In particular, for reflections we have  $\sigma_{\alpha} x = x - \langle \alpha, x \rangle \alpha$ .

We will prove that if  $y \in \text{supp } \mu_x^k$ , then  $\sigma_{\alpha} y \in \text{supp } \mu_x^k$  for every  $\alpha \in R$ . Let then  $y \in \text{supp } \mu_x^k$  and suppose that there is a root  $\alpha \in R$  such that  $\sigma_{\alpha} y \notin \text{supp } \mu_x^k$ . Write  $y' := \sigma_{\alpha} y$  to simplify notations. There is a ball  $B(y', \epsilon)$  ( $\epsilon > 0$ ) such that for all  $f \in \mathcal{C}^{\infty}(\mathbb{R}^d)$  with compact support included in  $B(y', \epsilon)$ , we have

$$\int_{\mathbb{R}^d} f(z)\mu_x(dz) = V_k f(x) = 0.$$

Let us denote by  $C_{y',\epsilon}^{\infty}$  (resp.  $C_{y',\epsilon}$ ) the set of all functions  $f \in \mathcal{C}^{\infty}(\mathbb{R}^d)$  (resp.  $f \in \mathcal{C}(\mathbb{R}^d)$ ) with compact support in  $B(y',\epsilon)$ . For all  $\xi \in \mathbb{R}^d$  and all  $f \in C_{y',\epsilon}^{\infty}$ , we also have  $\partial_{\xi} f \in C_{y',\epsilon}^{\infty}$ . By the intertwining relation (1.1) we obtain

$$\forall \ \xi \in \mathbb{R}^d, \quad \forall \ f \in C^{\infty}_{y',\epsilon}, \quad D_{\xi} V_k f(x) = 0.$$

Suppose  $f \in C_{y',\epsilon}^{\infty}$  and  $f \ge 0$  and let  $g := V_k f$ . We have  $g \ge 0$  on  $\mathbb{R}^d$  (because  $V_k$  preserves positivity) and

$$\forall \xi \in \mathbb{R}^d, \quad D_{\xi}g(x) = \partial_{\xi}g(x) + \sum_{\alpha \in R_+} k(\alpha) \langle \alpha, \xi \rangle \frac{g(x) - g(\sigma_{\alpha}x)}{\langle x, \alpha \rangle} = 0.$$
(3.2)

But as g(x) = 0, x is a minimum of g so  $\partial_{\xi}g(x) = 0$  and relation (3.2) implies

$$\forall \xi \in \mathbb{R}^d, \quad \sum_{\alpha \in R_+} k(\alpha) \langle \alpha, \xi \rangle \frac{g(x) - g(\sigma_\alpha x)}{\langle x, \alpha \rangle} = 0.$$
(3.3)

Now, consider the set

$$R_x := \{ \alpha \in R_+; \ x \in H_\alpha \}.$$

There are two possible locations for x:

• First case: Suppose that  $R_x = \emptyset$  i.e  $x \notin \bigcup_{\alpha \in R} H_\alpha$  (i.e. for all root  $\alpha \in R$ ,  $\langle x, \alpha \rangle \neq 0$ ). Applying (3.3) with  $\xi = x$  and using the fact that g(x) = 0, we get

$$\sum_{\alpha \in R_+} k(\alpha) g(\sigma_{\alpha} x) = 0.$$

As  $g \ge 0$  and k > 0, we obtain that  $g(\sigma_{\alpha} x) = V_k f(\sigma_{\alpha} x) = 0$  for all  $\alpha \in R_+$  and all  $f \in C_{y',\epsilon}^{\infty}$ and  $f \ge 0$ . By uniform approximation, we deduce that for all  $f \in C_{y',\epsilon}$  and  $f \ge 0$ , we also have  $V_k f(\sigma_{\alpha} x) = 0$ . Finally for every  $f \in C_{y',\epsilon}$ , by decomposing  $f = f^+ - f^-$  with  $f^+ = \max(f, 0)$  and  $f^- = -\min(f, 0)$  and using the linearity and W-equivariance of  $V_k$ (relation (1.2)), we obtain that

$$\forall f \in C_{u',\epsilon}, \quad \forall \alpha \in R_+, \quad V_k f(\sigma_\alpha x) = V_k(\sigma_\alpha f)(x) = 0,$$

where  $\sigma_{\alpha} f$  is the function  $z \mapsto f(\sigma_{\alpha} z)$ . As it is easy to see that  $\sigma_{\alpha} C_{y',\epsilon} = C_{\sigma_{\alpha} y',\epsilon}$ , we deduce that

$$\forall \ \alpha \in R_+, \quad \forall f \in C_{\sigma_\alpha y', \epsilon}, \quad V_k f(x) = 0.$$

But this implies in particular that  $V_k f(x) = 0$  for all  $f \in C_{y,\epsilon}$  in contradiction with the hypothesis  $y \in \text{supp } \mu_x^k$ . The result of the theorem follows in the first case.

• Second case: Suppose that  $R_x \neq \emptyset$ . For every  $\beta \in R_x$ , clearly we have  $x = \sigma_\beta x$ . Therefore, since g(x) = 0, we get  $g(\sigma_\beta x) = 0$ , for all  $\beta \in R_x$ . But, as x is a minimum of g, we have

$$\forall \ \beta \in R_x, \quad \frac{g(x) - g(\sigma_\beta x)}{\langle x, \beta \rangle} = \int_0^1 \partial_\beta g(x - t \langle x, \beta \rangle \beta) dt = \partial_\beta g(x) = 0.$$

Hence, the relation (3.3) with  $\xi = x$  implies

$$\sum_{\alpha \in R_+ \setminus R_x} k(\alpha) g(\sigma_\alpha x) = 0.$$

Consequently, we obtain  $g(\sigma_{\alpha} x) = 0$  for all  $\alpha \in R$ . The end of the proof of the first case applies and gives also the result in this case. This completes the proof of the theorem.  $\Box$ 

From the W-invariance property of the support of  $\mu_x^k$  and the fact that  $x \in \text{supp } \mu_x^k$ , we obtain immediately the last assertion of Theorem A:

**Corollary 3.1** Let  $x \in \mathbb{R}^d$  and assume that k > 0. Then, for all  $g \in W$ ,  $gx \in supp \ \mu_x^k$ .

Now, we can turn to the proof of the second statement of Theorem B.

**Corollary 3.2** Let  $x \in \mathbb{R}^d$  and r > 0. If k > 0, then

$$supp \ h_k(r, x, .) = B^W(x, r) := \bigcup_{g \in W} B(gx, r).$$
(3.4)

*Proof:* Let  $g \in W$  and  $y \in \mathbb{R}^d$  such that ||gx - y|| < r. We will proceed as in the proof of Proposition 3.1, iii). We have

$$\lim_{z \to g^{-1}y} \sqrt{\|x\|^2 + \|y\|^2 - 2\langle x, z \rangle} = \|x - g^{-1}y\|.$$

Hence, there exists  $\eta > 0$  such that for all  $z \in B(g^{-1}y,\eta)$ ,  $\sqrt{\|x\|^2 + \|y\|^2 - 2\langle x,z\rangle} \leq r$ and thus  $h_k(r,x,y) \geq \mu_y^k[B(g^{-1}y,\eta)]$ . But, from the fact that  $g^{-1}y \in \text{supp } \mu_y^k$  we deduce that  $y \in \text{supp } h_k(r,x,.)$ .

But, from the fact that  $g^{-1}y \in \text{supp } \mu_y^n$  we deduce that  $y \in \text{supp } h_k(r, x, .)$ . This completes the proof.

**Remark 3.2** When  $k \ge 0$ , we will say that a root  $\alpha \in R$  is active if  $k(\alpha) > 0$ . Let us denote by  $R_A = \{\alpha \in R; k(\alpha) > 0\}$  the set of active roots and F the vector subspace of  $\mathbb{R}^d$  generated by  $\{\alpha, \alpha \in R_A\}$ . Then we can generalize the results of Theorems A and B in the following form

a) The set  $R_A$  is a root system. Indeed, using the fact that k is W-invariant, we can see that for every  $\alpha, \beta \in R_A$ ,  $k(\sigma_{\alpha}\beta) = k(\beta) > 0$ . Thus

$$\forall \ \alpha \in R_A, \quad R_A \cap \mathbb{R}\alpha = \{\pm \alpha\} \quad and \quad \sigma_\alpha(R_A) = R_A.$$

**b)** Let  $W_A$  be the Coxeter-Weyl group associated to the root system  $R_A$ . Then the restriction  $k_A$  of k to  $R_A$  is clearly invariant under the  $W_A$ -action. In other words, it is a multiplicity function.

c) For any  $\xi \in \mathbb{R}^d$ , we will use the notation  $\xi = \xi' + \xi'' \in F + F^{\perp} = \mathbb{R}^d$  (where  $F^{\perp}$  is the orthogonal complement of F in  $\mathbb{R}^d$ ).

• Let  $x \in \mathbb{R}^d$ . Rösler's measure  $\mu_x^{k}$  is of the form (see [13])

$$\mu_x^k = \mu_{x'}^{k_A} \otimes \delta_{x''},\tag{3.5}$$

where  $\mu_{x'}^{k_A}$  is Rösler's measure associated to  $(R_A, k_A)$  and  $\delta_{x''}$  is the Dirac measure at x''. We have

$$supp \ \mu_x^k = x'' + supp \ \mu_{x'}^{k_A}$$

From (1.3), the support of  $\mu_{x'}^{k_A}$  is contained in the convex hull of  $W_A.x'$  (the  $W_A$ -orbit of x'). Furthermore, by Theorem A, it is invariant under the action of the group  $W_A$  and contains the whole orbite  $W_A.x'$ .

• Let  $x \in \mathbb{R}^d$  and r > 0. According to (1.5) and (3.5) the harmonic kernel is given by

$$h_k(r, x, y) = \int_{\mathbb{R}^d} \mathbf{1}_{[0, r]} \Big( \sqrt{\|x'' - y''\|^2 + \|x'\|^2 + \|y'\|^2 - 2\langle x', z' \rangle} \Big) d\mu_{y'}^{k_A}(z'), \quad y \in \mathbb{R}^d.$$

The support of  $h_k(r, x, .)$  takes the following form

$$supp \ h_k(r, x, .) = x'' + B^{W_A}(x', r) = x'' + \bigcup_{g \in W_A} B(gx', r) = \bigcup_{g \in W_A} B(gx, r).$$

**Example 3.1** Let  $(e_1, e_2)$  be the canonical basis of  $\mathbb{R}^2$ . Then, the set  $R := \{\pm e_1, \pm e_2\}$  is a root system in  $\mathbb{R}^2$ , its Coxeter-Weyl group is  $\mathbb{Z}_2^2$  and the multiplicity function can be identified to a pair  $k = (k_1, k_2)$ , with  $k_i = k(e_i) \ge 0$ , i = 1, 2. Take  $x = (x_1, x_2) \in \mathbb{R}^2$  with  $x_1, x_2 > 0$ . In this case, according to [16], Rösler's measure is given by  $\mu_x^k = \mu_{x_1}^{k_1} \otimes \mu_{x_2}^{k_2}$ , where  $\mu_{x_i}^{k_i} = \delta_{x_i}$  if  $k_i = 0$  and

$$\langle \mu_{x_i}^{k_i}, f \rangle = \frac{\Gamma(k_i + 1/2)}{\sqrt{\pi}\Gamma(k_i)} \int_{-1}^{1} f(tx_i)(1-t)^{k_i-1}(1+t)^{k_i} dt.$$

if  $k_i > 0$  (see [2]).

- If k = (0,0),  $\mu_x^k = \delta_x$  and  $h_k(r, x, y) = \mathbf{1}_{B(x,r)}(y)$ .
- If  $k = (k_1, 0)$  with  $k_1 > 0$ , then supp  $\mu_x^k$  is the line segment between x and  $\sigma_{e_1} x = (-x_1, x_2)$  and

supp 
$$h_k(r, x, .) = B(x, r) \cup B(\sigma_{e_1}x, r).$$

• If  $k_1, k_2 > 0$ , the support of  $\mu_x^k$  is the convex hull of  $\mathbb{Z}_2^2 x$  and the closed Dunkl ball is given by

$$B^{\mathbb{Z}_2^2}(x,r) = supp \ h_k(r,x,.) = B\big((x_1,x_2),r\big) \cup B\big((-x_1,x_2),r\big) \cup B\big((x_1,-x_2),r\big) \cup B\big((-x_1,-x_2),r\big).$$

## References

- C. F. Dunkl. Differential-difference operators associated to reflection groups. Trans. Amer. Math. Soc., 311, (1989), 167-183.
- [2] C. F. Dunkl. Integral kernels with reflection group invariance. Canad. J. Math., 43, (1991), 123-183.
- [3] C. F. Dunkl. Hankel transforms associated to finite reflection groups. Contemp. Math., 138, (1992), 123-138.
- [4] C. F. Dunkl and Y. Xu. Orthogonal Polynomials of Several variables. Cambridge Univ. Press (2001).
- [5] P. Etingof. A uniform proof of the Macdonald-Mehta-Opdam identity for finite Coxeter groups. Math. Res. Lett. 17 (2010), no. 2, 275-282.
- [6] L. Gallardo and C. Rejeb. A new mean value property for harmonic functions relative to the Dunkl-Laplacian operator and applications. Trans. Amer. Math. Soc., Vol. 368, Number 5, May 2016, p.3727-3753 (electronically published on May 22, 2015, DOI:http://dx.doi.org/10.1090/tran/6671).
- [7] J. E. Humphreys. *Reflection groups and Coxeter groups*. Cambridge Studies in Advanced Mathematics 29, Cambridge University Press, (1990).
- [8] M. F. de Jeu. The Dunkl transform. Invent. Math., 113, (1993), 147-162.
- [9] R. Kane. Reflection Groups and Invariant Theory. CMS Books in Mathematics. Springer-Verlag, New York, (2001).
- [10] E. M. Opdam. Dunkl operators, Bessel functions and the discriminant of a finite Coxeter group. Compositio Math. 85 (1993), no. 3, 333-373.
- [11] M. Rösler. Positivity of Dunkl's intertwining operator. Duke Math. J., 98, (1999), 445-463.
- [12] M. Rösler. Short-time estimates for heat kernels associated with root systems. Special functions (Hong Kong, 1999), 309-323, World Sci. Publ., River Edge, NJ, 2000.
- [13] M. Rösler and M. F. de Jeu. Asymptotic analysis for the Dunkl kernel. J. Approx. Theory, 119, (2002), no. 1, 110-126.
- [14] M. Rösler. Dunkl Operators: Theory and Applications. Lecture Notes in Math., vol.1817, Springer Verlag (2003), 93-136.
- [15] K. Trimèche. The Dunkl intertwining operator on spaces of functions and distributions and integral representation of its dual. Integ. Transf. and Spec. Funct., 12(4), (2001), 394-374.
- [16] Y. Xu. Orthogonal polynomials for a family of product weight functions on the spheres. Canad. J. Math., 49(1), (1997), 175-192.