

ON CONJUGATE LOCI AND CUT LOCI OF COMPACT SYMMETRIC SPACES I

By

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Introduction

Let (M, g) be a compact connected Riemannian manifold. Fix a point o of M and denote by $T_o(M)$ the tangent space of M at o . Let $\text{Exp}: T_o(M) \rightarrow M$ be the exponential map of (M, g) at o . A tangent vector $X \in T_o(M)$ is called a *tangential conjugate point* of (M, g) , if Exp is degenerate at X . The set \tilde{Q} of all tangential conjugate points of (M, g) in $T_o(M)$ is called the *tangenital conjugate locus* of (M, g) in $T_o(M)$. The image $Q = \text{Exp } \tilde{Q}$ of \tilde{Q} under Exp is called the *conjugate locus* of (M, g) with respect to o .

Let $\gamma: [0, \infty) \rightarrow M$ be a geodesic of (M, g) (parametrized by arc-length) emanating from o . Let $X_1 = \dot{\gamma}(0) \in T_o(M)$ denote the initial tangent vector of γ . Assume that the set of $t \in [0, \infty)$ such that $tX_1 \in \tilde{Q}$ is not empty and let t_0 be the infimum of this set. Then the tangent vector t_0X_1 is called the *tangential first conjugate point along γ* . The set \tilde{F} of all $X \in T_o(M)$ which is the tangenital first conjugate point along some geodesic γ emanating from o , is called the *tangenital first conjugate locus* of (M, g) in $T_o(M)$. The image $F = \text{Exp } \tilde{F}$ of \tilde{F} under Exp is called the *first conjugate locus* of (M, g) with respect to o .

Let again $\gamma: [0, \infty) \rightarrow M$ be a geodesic emanating from o and $X_1 = \dot{\gamma}(0)$. Let \bar{t}_0 be the supremum of the set of $t \in [0, \infty)$ such that $\gamma|_{[0, t]}$ is a minimal geodesic segment from o to $\gamma(t)$. The number \bar{t}_0 is always finite since M is compact. Then the tangent vector \bar{t}_0X_1 is called the *tangenital cut point along γ* . The set \tilde{C} of all $X \in T_o(M)$ which is the tangenital cut point along some geodesic γ emanating from o , is called the *tangenital cut locus* of (M, g) in $T_o(M)$. The image $C = \text{Exp } \tilde{C}$ of \tilde{C} under Exp is called the *cut locus* of (M, g) with respect to o .

In the present article, we shall study the structures of the conjugate locus, the first conjugate locus and the cut locus of a compact symmetric space.

Helgason [3] showed by a group theoretical method that the conjugate locus of a compact connected Lie group M , endowed with a bi-invariant Riemannian metric g , is nicely stratified in the sense that it is the disjoint union of smooth submani-

folds of M . On the other hand, Wong [12], [13], [14] studied conjugate lcci and cut lcci of Grassmann manifolds by a geometric method and gave stratifications of them. Recently Sakai [7] studied the cut locus of a general compact symmetric space (M, g) and showed that it is determined by the cut locus of a maximal totally geodesic flat submanifold \hat{A} in (M, g) . He gave in [6], [7] also stratifications of cut lcci of $U(n)/O(n)$, $U(n)$, $SO(n)$, $Sp(2n)/U(n)$ and Grassmann manifolds by his method. These spaces are included in the class of so-called symmetric R -spaces. Naitoh [5] studied the cut locus of \hat{A} and the first conjugate locus in \hat{A} for each irreducible symmetric R -space. Moreover, Sakai [8] gave a stratification of the conjugate locus of a simply connected compact symmetric space, by a refinement of Helgason's approach.

In the present note I, we shall give a stratification of the conjugate locus Q , the first conjugate locus F and the cut locus C of a general (not necessarily simply connected) compact symmetric space (M, g) by a group theoretical method. Our stratification consists of regular submanifolds of M , which are diffeomorphic with fibre bundles over compact manifolds. Our stratification is a generalization of those of Helgason [3] and Sakai [8].

In the forthcoming paper II, we shall study topological structures of Q , F and C . Furthermore we shall give another stratification of the cut locus for a symmetric R -space M . This stratification consists of orbits of a certain group acting on M . Our results include those of Wong and Sakai on cut lcci of the previously mentioned symmetric R -spaces.

§1. Conjugate loci of compact symmetric spaces

In this section, we shall study the structure of conjugate lcci of compact symmetric spaces by a group theoretical approach.

Let G be a compact connected Lie group, K a closed subgroup of G and θ an involutive automorphism of G . Assume that the pair (G, K) is a symmetric pair with respect to θ , i.e., K lies between the subgroup:

$$G_\theta = \{x \in G; \theta(x) = x\}$$

and the identity component of G_θ . We denote by \mathfrak{g} and \mathfrak{k} the Lie algebras of G and K respectively. The involutive automorphism of \mathfrak{g} induced by θ will be also denoted by θ . Then the pair $(\mathfrak{g}, \mathfrak{k})$ is a symmetric pair with respect to θ , i.e., \mathfrak{k} satisfies

$$\mathfrak{k} = \{X \in \mathfrak{g}; \theta X = X\}.$$

Choose an inner product $(\ , \)$ on \mathfrak{g} , which is invariant under θ and the adjoint action of G . In what follows, for a subspace \mathfrak{h} of \mathfrak{g} , the group of ortho-

gonal transformations of \mathfrak{h} with respect to this inner product $(\ , \)$, will be denoted by $O(\mathfrak{h})$. Consider the homogeneous space:

$$M = G/K,$$

and denote the origin K of M by o . Then the tangent space $T_o(M)$ of M at o is identified with the subspace:

$$\mathfrak{m} = \{X \in \mathfrak{g}; \theta X = -X\},$$

through the canonical projection $\pi_G: G \rightarrow M$. This subspace \mathfrak{m} will be called the *canonical complement* for the symmetric pair $(\mathfrak{g}, \mathfrak{k})$. Let g be the unique G -invariant Riemannian metric on M such that it coincides on $T_o(M)$ with the inner product $(\ , \)$ on \mathfrak{m} . Then the Riemannian manifold (M, g) is a compact connected symmetric space. Note that any compact connected symmetric space is obtained in this way. It is known that the exponential map Exp of (M, g) at the origin o is given by

$$\text{Exp } X = (\exp X)o \quad \text{for } X \in \mathfrak{m}.$$

Take a Cartan subalgebra α , i.e., a maximal abelian subalgebra in \mathfrak{m} , for the symmetric pair $(\mathfrak{g}, \mathfrak{k})$ and fix it once for all. We denote by A the toral subgroup of G generated by α . Let \mathfrak{c} and $\mathfrak{g}' = [\mathfrak{g}, \mathfrak{g}]$ be the center and the derived algebra of \mathfrak{g} respectively. Put

$$\begin{aligned} \mathfrak{k}' &= \mathfrak{k} \cap \mathfrak{g}', & \mathfrak{m}' &= \mathfrak{m} \cap \mathfrak{g}', & \alpha' &= \alpha \cap \mathfrak{g}', \\ \mathfrak{c}_t &= \mathfrak{c} \cap \mathfrak{k}, & \mathfrak{c}_m &= \mathfrak{c} \cap \mathfrak{m}. \end{aligned}$$

Then the pair $(\mathfrak{g}', \mathfrak{k}')$ is also a symmetric pair with respect to $\theta' = \theta|_{\mathfrak{g}'}$ with the canonical complement \mathfrak{m}' . The subspace α' is a Cartan subalgebra for $(\mathfrak{g}', \mathfrak{k}')$. We have

$$\mathfrak{m} = \mathfrak{c}_m + \mathfrak{m}', \quad \alpha = \mathfrak{c}_m + \alpha'.$$

Put

$$r = \dim \alpha, \quad r_0 = \dim \mathfrak{c}_m.$$

The integer r is the so-called rank of the symmetric space (M, g) . For $\gamma \in \alpha$, we define a subspace \mathfrak{g}_γ^C of the complexification \mathfrak{g}^C of \mathfrak{g} by

$$\mathfrak{g}_\gamma^C = \{X \in \mathfrak{g}^C; [H, X] = 2\pi\sqrt{-1}\langle \gamma, H \rangle X \text{ for each } H \in \alpha\},$$

and put

$$\mathcal{L} = \{\gamma \in \alpha - \{0\}; \mathfrak{g}_\gamma^C \neq \{0\}\} \subset \alpha'.$$

An element of \mathcal{L} is a root (or angular parameter) for $(\mathfrak{g}, \mathfrak{k})$ relative to α . Take

next a maximal abelian subalgebra \mathfrak{t} of \mathfrak{g} containing α and put

$$\mathfrak{b} = \mathfrak{t} \cap \mathfrak{k}, \quad \mathfrak{t}' = \mathfrak{t} \cap \mathfrak{g}'.$$

Then we have direct sum decompositions:

$$\mathfrak{t} = \mathfrak{b} + \alpha = \mathfrak{c} + \mathfrak{t}'.$$

For $\alpha \in \mathfrak{t}$, we define a subspace $\tilde{\mathfrak{g}}_\alpha$ of $\mathfrak{g}^{\mathbb{C}}$ by

$$\tilde{\mathfrak{g}}_\alpha = \{X \in \mathfrak{g}^{\mathbb{C}}; [H, X] = 2\pi\sqrt{-1}(\alpha, H)X \text{ for each } H \in \mathfrak{t}\},$$

and put

$$\tilde{\Sigma} = \{\alpha \in \mathfrak{t} - \{0\}; \tilde{\mathfrak{g}}_\alpha \neq \{0\}\} \subset \mathfrak{t}'.$$

An element of $\tilde{\Sigma}$ is a root (or angular parameter) for \mathfrak{g} relative to \mathfrak{t} . We put further

$$\tilde{\Sigma}_0 = \tilde{\Sigma} \cap \mathfrak{b}.$$

Let $H \mapsto \bar{H}$ denote the orthogonal projection from \mathfrak{t} onto α . Then we have

$$\Sigma = \{\bar{\alpha}; \alpha \in \tilde{\Sigma} - \tilde{\Sigma}_0\}.$$

Choose a compatible order $>$, i.e., a lexicographic order $>$ on \mathfrak{t} such that

$$\alpha > 0, \alpha \notin \tilde{\Sigma}_0 \implies -\theta\alpha > 0,$$

and fix it one for all. This induces an order on α , which will be also denoted by $>$.

Let $\tilde{\Pi}$ be the fundamental root system for $\tilde{\Sigma}$ with respect to the order $>$ and let

$$\tilde{\Pi}_0 = \tilde{\Pi} \cap \tilde{\Sigma}_0.$$

Then the fundamental root system Π for Σ with respect to the order $>$ on α is given by

$$\Pi = \{\bar{\alpha}; \alpha \in \tilde{\Pi} - \tilde{\Pi}_0\}.$$

Let $\tilde{\Sigma}_+$ denote the set of positive roots in $\tilde{\Sigma}$. Then the set Σ_+ of positive roots in Σ is given by

$$\Sigma_+ = \{\bar{\alpha}; \alpha \in \tilde{\Sigma}_+ - \tilde{\Sigma}_0\}.$$

Let \mathfrak{k}_0 and \mathfrak{m}_0 denote the centralizer of α in \mathfrak{k} and α respectively. Put

$$\mathfrak{k}_\gamma = \mathfrak{k} \cap (\mathfrak{g}_\gamma^{\mathbb{C}} + \mathfrak{g}_{-\gamma}^{\mathbb{C}}), \quad \mathfrak{m}_\gamma = \mathfrak{m} \cap (\mathfrak{g}_\gamma^{\mathbb{C}} + \mathfrak{g}_{-\gamma}^{\mathbb{C}})$$

for $\gamma \in \Sigma_+$. Then we have the following lemma.

LEMMA 1.1. 1) *We have orthogonal direct sums:*

$$\mathfrak{k} = \mathfrak{k}_0 + \sum_{\gamma \in \Sigma_+} \mathfrak{k}_\gamma,$$

$$\mathfrak{m} = \mathfrak{m}_0 + \sum_{\gamma \in \Sigma_+} \mathfrak{m}_\gamma.$$

2) *We can choose $S_\alpha \in \mathfrak{k}$ and $T_\alpha \in \mathfrak{m}$ for each $\alpha \in \tilde{\Sigma}_+ - \tilde{\Sigma}_0$ in such a way that:*

(1) *For each $\gamma \in \Sigma_+$, the sets $\{S_\alpha; \bar{\alpha} = \gamma\}$ and $\{T_\alpha; \bar{\alpha} = \gamma\}$ are basis for \mathfrak{k}_γ and \mathfrak{m}_γ respectively;*

(2) *$[H, S_\alpha] = 2\pi(\alpha, H)T_\alpha$, $[H, T_\alpha] = -2\pi(\alpha, H)S_\alpha$ for each $H \in \mathfrak{a}$;*

(3) *$\text{Ad}(\exp H)S_\alpha = \cos 2\pi(\alpha, H)S_\alpha + \sin 2\pi(\alpha, H)T_\alpha$,
 $\text{Ad}(\exp H)T_\alpha = -\sin 2\pi(\alpha, H)S_\alpha + \cos 2\pi(\alpha, H)T_\alpha$*

for each $H \in \mathfrak{a}$.

3) *Let $\Psi^K: K \times \mathfrak{a} \rightarrow M$ be the C^∞ map defined by*

$$\Psi^K(k, H) = k \exp H \quad \text{for } k \in K, H \in \mathfrak{a}.$$

Then the differential $d\Psi^K$ of Ψ^K at (k_0, H_0) is given by

$$\begin{aligned} & (d\Psi^K)_{(k_0, H_0)}(d\tau_{k_0}(S_0 + \sum_{\alpha} a_{\alpha} S_{\alpha}), H) \\ &= d\tau_{k_0 \exp H_0} d\pi_G(H - \sum_{\alpha} a_{\alpha} \sin 2\pi(\alpha, H_0) T_{\alpha}) \end{aligned}$$

for $H \in \mathfrak{a} = T_{H_0}(\mathfrak{a})$ and $S_0 \in \mathfrak{k}_0$, where τ_x denotes the left translation by x .

PROOF. 1) is an easy consequence of definitions.

2) We define a real reductive subalgebra \mathfrak{g}^* of $\mathfrak{g}^{\mathbb{C}}$ by

$$\mathfrak{g}^* = \mathfrak{k} + \sqrt{-1}\mathfrak{m}$$

and put

$$\mathfrak{g}_\gamma = \mathfrak{g}^* \cap \mathfrak{g}_\gamma^{\mathbb{C}} \quad \text{for } \gamma \in \Sigma.$$

Then we have

$$\mathfrak{g}_\gamma + \mathfrak{g}_{-\gamma} = \mathfrak{k}_\gamma + \sqrt{-1}\mathfrak{m}_\gamma \quad \text{for each } \gamma \in \Sigma_+.$$

Choose an $X_\alpha \in \mathfrak{g}^*$ for each $\alpha \in \tilde{\Sigma}_+ - \tilde{\Sigma}_0$ in such a way that for each $\gamma \in \Sigma_+$ the set $\{X_\alpha; \bar{\alpha} = \gamma\}$ is a basis for \mathfrak{g}_γ . For $\alpha \in \tilde{\Sigma}_+ - \tilde{\Sigma}_0$ with $\bar{\alpha} = \gamma$, let

$$X_\alpha = S_\alpha - \sqrt{-1}T_\alpha \quad S_\alpha \in \mathfrak{k}_\gamma, T_\alpha \in \mathfrak{m}_\gamma.$$

Then these S_α and T_α have the required properties.

3) follows from direct computations. q.e.d.

Let W be the Weyl group for the symmetric pair (G, K) , i.e., $W = N_K(A)/Z_K(A)$, where $N_K(A)$ and $Z_K(A)$ are the normalizer and the centralizer of A in K respectively.

It is identified with a finite subgroup of $O(\mathfrak{a})$ through the adjoint action on \mathfrak{a} . We define the *diagram* D for the symmetric pair $(\mathfrak{g}, \mathfrak{k})$ by

$$D = \{H \in \mathfrak{a}; 2\langle \gamma, H \rangle \in \mathbf{Z} \text{ for some } \gamma \in \Sigma\}.$$

It is invariant under the Weyl group W . A connected component of $\mathfrak{a}-D$ is called a *fundamental cell* of \mathfrak{a} . We define a lattice Γ in \mathfrak{a} , a lattice Γ^0 in \mathfrak{a}' and a subgroup Γ^* of \mathfrak{a} by

$$\begin{aligned} \Gamma &= \{H \in \mathfrak{a}; \exp H \in K\}, \\ \Gamma^0 &= \{A_\gamma; \gamma \in \Sigma\}_{\mathbf{Z}}, \quad \text{where } A_\gamma = (1/\langle \gamma, \gamma \rangle)\gamma, \\ \Gamma^* &= \{H \in \mathfrak{a}; 2\langle \gamma, H \rangle \in \mathbf{Z} \text{ for each } \gamma \in \Sigma\}. \end{aligned}$$

Here $\{*\}_{\mathbf{Z}}$ means the subgroup generated by $*$. The following inclusions are known (cf. Takeuchi [11]).

$$(1.1) \quad \Gamma^0 \subset \Gamma \subset \Gamma^*.$$

The Weyl group W leaves these groups invariant. Denoting by $t(A)$ the translation: $H \mapsto H + A$ of \mathfrak{a} by an element $A \in \mathfrak{a}$, we define

$$\begin{aligned} \bar{W} &= t(\Gamma)W, \\ \bar{W}^0 &= t(\Gamma^0)W, \\ \bar{W}^* &= t(\Gamma^*)W. \end{aligned}$$

In virtue of a general relation:

$$st(A)s^{-1} = t(sA) \quad \text{for } s \in O(\mathfrak{a}), A \in \mathfrak{a},$$

these are subgroups of the group of Euclidean motions of \mathfrak{a} , and the above expressions are semi-direct decompositions. The inclusions (1.1) implies the inclusions:

$$(1.2) \quad \bar{W}^0 \subset \bar{W} \subset \bar{W}^*.$$

These groups leave the diagram D invariant, and hence they act on the set of all fundamental cells of \mathfrak{a} . The following is classical.

LEMMA 1.2. (E. Cartan [1])

1) *Let*

$$S_\gamma^n = \{H \in \mathfrak{a}; 2\langle \gamma, H \rangle = n\} \quad \gamma \in \Sigma, n \in \mathbf{Z}$$

be a hyperplane of \mathfrak{a} contained in the diagram, and denote by s_γ^n the symmetry:

$$H \mapsto H - (2\langle H, \gamma \rangle / \langle \gamma, \gamma \rangle)\gamma + (n / \langle \gamma, \gamma \rangle)\gamma \quad \text{for } H \in \mathfrak{a}$$

of \mathfrak{a} with respect to S_γ^n . Then \bar{W}^0 is generated by these symmetries s_γ^n with $\gamma \in \Sigma, n \in \mathbf{Z}$, and it acts simply transitively on the set of fundamental cells of \mathfrak{a} .

2) If G is simply connected, then G_0 is connected.

3) If M is simply connected, then $\Gamma = \Gamma^0$.

Now decompose the symmetric pair $(\mathfrak{g}', \mathfrak{k}')$ into the sum of irreducible symmetric pairs $(\mathfrak{g}_k, \mathfrak{k}_k)$ ($1 \leq k \leq s$):

$$\mathfrak{g}' = \mathfrak{g}_0 \oplus \mathfrak{g}_1 \oplus \cdots \oplus \mathfrak{g}_s, \quad \mathfrak{k}' = \mathfrak{k}_0 \oplus \mathfrak{k}_1 \oplus \cdots \oplus \mathfrak{k}_s,$$

where

$$\mathfrak{g}_0 = \{X \in \mathfrak{k}'; [X, \mathfrak{m}'] = \{0\}\}.$$

Then we have also the following decompositions.

$$\begin{aligned} \alpha' &= \alpha_1 \oplus \cdots \oplus \alpha_s, \text{ where } \alpha_k = \alpha' \cap \mathfrak{g}_k \quad (1 \leq k \leq s), \\ \Sigma &= \Sigma_1 \cup \cdots \cup \Sigma_s, \text{ where } \Sigma_k = \Sigma \cap \alpha_k \quad (1 \leq k \leq s), \\ \Pi &= \Pi_1 \cup \cdots \cup \Pi_s, \text{ where } \Pi_k = \Pi \cap \Sigma_k \quad (1 \leq k \leq s). \end{aligned}$$

These imply direct product decompositions:

$$(1.3) \quad \Gamma^* = c_m + \Gamma_1^* + \cdots + \Gamma_s^*,$$

$$(1.4) \quad \bar{W}^* = t(c_m) \times \bar{W}_1^* \times \cdots \times \bar{W}_s^*,$$

where Γ_k^* and \bar{W}_k^* are the corresponding groups for the k -th irreducible factor $(\mathfrak{g}_k, \mathfrak{k}_k)$ ($1 \leq k \leq s$). Let $\delta_k \in \Sigma_k$ denote the highest root in Σ_k ($1 \leq k \leq s$) and put

$$\Sigma^i = \{\delta_k; 1 \leq k \leq s\}.$$

Consider disjoint unions:

$$\begin{aligned} \Pi_k^i &= \Pi_k \cup \{\delta_k\} \quad (1 \leq k \leq s), \\ \Pi^i &= \Pi_1^i \cup \cdots \cup \Pi_s^i = \Pi \cup \Sigma^i, \end{aligned}$$

and define

$$\begin{aligned} S_k &= \{H \in \alpha_k; 0 < 2(\gamma, H) < 1 \text{ for each } \gamma \in \Pi_k^i\} \quad (1 \leq k \leq s), \\ S &= \{H \in \alpha; 0 < 2(\gamma, H) < 1 \text{ for each } \gamma \in \Pi^i\}, \\ S' &= S \cap \alpha'. \end{aligned}$$

Then we have

$$(1.5) \quad S = c_m \times S_1 \times \cdots \times S_s = c_m \times S',$$

$$(1.6) \quad S' = S_1 \times \cdots \times S_s.$$

Their closures are given by

$$\begin{aligned} \bar{S}_k &= \{H \in \alpha_k; 0 \leq 2(\gamma, H) \leq 1 \text{ for each } \gamma \in \Pi_k^i\} \quad (1 \leq k \leq s), \\ \bar{S} &= \{H \in \alpha; 0 \leq 2(\gamma, H) \leq 1 \text{ for each } \gamma \in \Pi^i\}, \\ \bar{S}' &= \bar{S} \cap \alpha'. \end{aligned}$$

Thus we have also

$$(1.7) \quad \bar{S} = c_m \times \bar{S}_1 \times \cdots \times \bar{S}_s = c_m \times \bar{S}',$$

$$(1.8) \quad \bar{S}' = \bar{S}_1 \times \cdots \times \bar{S}_s.$$

It is easy to see that S is an open convex cell in α and that it is the unique fundamental cell of α such that S is contained in the closed positive Weyl chamber:

$$\alpha_+ = \{H \in \alpha; (\gamma, H) \geq 0 \text{ for each } \gamma \in \Sigma_+\},$$

and such that the closure \bar{S} contains 0. Now we define

$$\begin{aligned} \bar{W}_S &= \{\tau \in \bar{W}; \tau S = S\}, \\ \bar{W}_S^* &= \{\tau \in \bar{W}^*; \tau S = S\}. \end{aligned}$$

From (1.2), (1.4) and (1.5) we have an inclusion:

$$(1.9) \quad \bar{W}_S \subset \bar{W}_S^*$$

and a direct product decomposition:

$$(1.10) \quad \bar{W}_S^* = t(c_m) \times \bar{W}_{S_1}^* \times \cdots \times \bar{W}_{S_s}^*,$$

where $\bar{W}_{S_k}^*$ is the corresponding group for the k -th irreducible factor (g_k, \mathfrak{k}_k) ($1 \leq k \leq s$). Note that each $\bar{W}_{S_k}^*$ is a finite group.

LEMMA 1.3. 1) *The group \bar{W}^0 is a normal subgroup of \bar{W}^* , and*

$$\begin{aligned} \bar{W}_S^* &\cong \bar{W}^* / \bar{W}^0 \cong \Gamma^* / \Gamma^0, \\ \bar{W}_S &\cong \bar{W} / \bar{W}^0 \cong \Gamma / \Gamma^0. \end{aligned}$$

2) *If M is simply connected, then $\bar{W}_S = \{1\}$.*

PROOF. 1) We show first

$$(1.11) \quad sA - A \in \Gamma^0 \quad \text{for each } s \in W, A \in \Gamma^*.$$

In fact, if we denote by s_γ the symmetry:

$$H \longmapsto H - (2(H, \gamma) / (\gamma, \gamma))\gamma \quad \text{for } H \in \alpha$$

of α with respect to $\gamma \in \Sigma$, then

$$s_\gamma A - A = -(2(A, \gamma) / (\gamma, \gamma))\gamma = -2(A, \gamma)A_\gamma \in \Gamma^0.$$

Since W is generated by symmetries s_γ with $\gamma \in \Sigma$, (1.11) holds for any $s \in W$.

Now we define a map $p : \bar{W}^* \longrightarrow \Gamma^* / \Gamma^0$ by

$$p(t(A)s) = A + \Gamma^0 \quad \text{for } A \in \Gamma^*, s \in W.$$

Then p is a surjective homomorphism in virtue of (1.11). Since $\ker p = \bar{W}^0$, \bar{W}^0 is a normal subgroup of \bar{W}^* and $\bar{W}^*/\bar{W}^0 \cong \Gamma^*/\Gamma^0$. Moreover Lemma 1.2, 1) implies $\bar{W}_s^* \cong \bar{W}^*/\bar{W}^0$. The same proof shows $\bar{W}_s \cong \bar{W}/\bar{W}^0 \cong \Gamma/\Gamma^0$.

2) follows from 1) and Lemma 1.2, 3). q.e.d.

Now we shall decompose \bar{S} into the union of convex cells. For a subset \mathcal{A} of Π^{\dagger} , let $S^{\mathcal{A}}$ be the set of all $H \in \bar{S}$ satisfying the conditions:

$$\begin{aligned} 2(\gamma, H) &> 0 & \text{if } \gamma \in \mathcal{A}, \gamma \in \Pi, \\ 2(\gamma, H) &< 1 & \text{if } \gamma \in \mathcal{A}, \gamma \in \Sigma^{\dagger}, \\ 2(\gamma, H) &= 0 & \text{if } \gamma \notin \mathcal{A}, \gamma \in \Pi, \\ 2(\gamma, H) &= 1 & \text{if } \gamma \notin \mathcal{A}, \gamma \in \Sigma^{\dagger}. \end{aligned}$$

It is easily seen that $S^{\mathcal{A}}$ is a convex cell in \bar{S} . If we denote by S^{d_k} the convex cell in \bar{S}_k defined in the same way from the subset \mathcal{A}_k of Π_k^{\dagger} defined by $\mathcal{A}_k = \mathcal{A} \cap \Pi_k^{\dagger}$ ($1 \leq k \leq s$) and if we put $S'^{\mathcal{A}} = S^{\mathcal{A}} \cap \alpha'$, then we have

$$(1.12) \quad S^{\mathcal{A}} = c_m \times S^{d_1} \times \cdots \times S^{d_s} = c_m \times S'^{\mathcal{A}},$$

$$(1.13) \quad S'^{\mathcal{A}} = S^{d_1} \times \cdots \times S^{d_s}.$$

Hence, $S^{\mathcal{A}} \neq \emptyset$ if and only if $\mathcal{A}_k \neq \emptyset$ for each k . A subset \mathcal{A} of Π^{\dagger} satisfying the latter conditions is said to be *admissible*. For an admissible subset \mathcal{A} of Π^{\dagger} , the dimension $k_{\mathcal{A}}$ of $S^{\mathcal{A}}$ is given by

$$(1.14) \quad k_{\mathcal{A}} = |\mathcal{A}| + r_0 - s,$$

where $|\ast|$ means the cardinality of the set \ast .

LEMMA 1.4. 1) $\bar{S} = \bigcup_{\mathcal{A}} S^{\mathcal{A}}$ (disjoint union), where \mathcal{A} ranges over the admissible subsets of Π^{\dagger} .

2) The group \bar{W}_s^* acts on the set of all $S^{\mathcal{A}}$ with \mathcal{A} admissible.

3) For admissible subsets $\mathcal{A}_1, \mathcal{A}_2$ of Π^{\dagger} ,

$$\bar{S}^{d_1} \supset S^{d_2} \iff \mathcal{A}_1 \supset \mathcal{A}_2.$$

In this case, for $H_1 \in S^{d_1}$ and $H_2 \in S^{d_2}$, we have

$$tH_1 + (1-t)H_2 \in S^{d_1} \quad \text{for each } t \text{ with } 0 < t \leq 1.$$

PROOF. In virtue of (1.7), (1.10) and (1.13), we may assume that \mathfrak{g} is semi-simple and $(\mathfrak{g}, \mathfrak{f})$ is irreducible.

We define a map $\gamma^{\dagger} \longmapsto \gamma^{\dagger}$ from Π^{\dagger} into α by

$$(1.15) \quad \gamma^{\natural} = \begin{cases} \gamma & \text{if } \gamma \in \Pi \\ -\gamma & \text{if } \gamma \in \Sigma^{\natural}, \end{cases}$$

and denote its image by Π^{\natural} . Let $\Pi = \{\gamma_1, \dots, \gamma_r\}$ and $\{\varepsilon_1, \dots, \varepsilon_r\}$ the basis of α dual to Π :

$$(\varepsilon_i, \gamma_j) = \varepsilon_{ij} \quad (1 \leq i, j \leq r).$$

Let

$$\delta = \sum_{i=1}^r n_i \gamma_i \quad n_i \in \mathbb{Z}, \quad n_i \geq 1$$

be the highest root of Σ . We put

$$\begin{aligned} \gamma_0 &= -\delta, \quad \varepsilon_0 = 0, \quad n_0 = 1, \\ P_{\gamma_i} &= (1/2n_i)\varepsilon_i \quad (0 \leq i \leq r), \end{aligned}$$

so that Π^{\natural} is given by

$$\Pi^{\natural} = \{\gamma_0, \gamma_1, \dots, \gamma_r\}.$$

Then \bar{S} is the ordinary closed Euclidean simplex spanned by the points $\{P_{\gamma}; \gamma \in \Pi^{\natural}\}$:

$$\bar{S} = \left\{ \sum_{\gamma \in \Pi^{\natural}} h_{\gamma} P_{\gamma}; \quad 0 \leq h_{\gamma} \leq 1, \quad \sum_{\gamma \in \Pi^{\natural}} h_{\gamma} = 1 \right\},$$

and S^{\natural} is the open Euclidean simplex spanned by the points $\{P_{\gamma}; \gamma \in \Delta^{\natural}\}$:

$$(1.16) \quad S^{\natural} = \left\{ \sum_{\gamma \in \Delta^{\natural}} h_{\gamma} P_{\gamma}; \quad 0 < h_{\gamma} < 1, \quad \sum_{\gamma \in \Delta^{\natural}} h_{\gamma} = 1 \right\}.$$

Thus the family $\{S^{\natural}\}_{\natural}$ gives the ordinary cellular decomposition of the closed simplex \bar{S} . This implies the Lemma. q.e.d.

REMARK. Any fundamental cell of α can be decomposed to the union of disjoint convex cells in the same way. Thus we get a cellular decomposition of α , which is invariant under the action of \bar{W}^* .

For an element $H \in \bar{S}$, we define a closed subgroup Z^H of K by

$$Z^H = \{k \in K; \quad k \exp H = \exp H\}.$$

For an admissible subset Δ of Π^{\natural} , we define a subgroup N^{Δ} of K and a normal subgroup Z^{Δ} of N^{Δ} by

$$\begin{aligned} N^{\Delta} &= \{k \in K; \quad k \exp S^{\Delta} = \exp S^{\Delta}\}, \\ Z^{\Delta} &= \{k \in N^{\Delta}; \quad k | \exp S^{\Delta} = \text{id}\}, \end{aligned}$$

where $k | \exp S^{\Delta} = \text{id}$ means that $k p = p$ for each $p \in \exp S^{\Delta}$. Then Z^{Δ} is a closed

subgroup of K and $Z^d \subset Z^H$ for each $H \in S^d$. Let W^d be the quotient group:

$$W^d = N^d / Z^d.$$

The class $kZ^d \in W^d$ containing $k \in N^d$ will be denoted by $[k]$. Also we define a subgroup \bar{N}^d of \bar{W}_S , a normal subgroup \bar{Z}^d of \bar{N}^d and the quotient group \bar{W}^d by

$$\bar{N}^d = \{\tau \in \bar{W}_S; \tau S^d = S^d\},$$

$$\bar{Z}^d = \{\tau \in \bar{N}^d; \tau|_{S^d} = \text{id}\},$$

$$\bar{W}^d = \bar{N}^d / \bar{Z}^d.$$

The class $\tau \bar{Z}^d \in \bar{W}^d$ containing $\tau \in \bar{N}^d$ will be also denoted by $[\tau]$. Let further

$$\Sigma^d = \Sigma \cap \{H^i - d\}_{\mathbb{Z}}, \quad \Sigma_+^d = \Sigma^d \cap \Sigma_+,$$

$$\mathfrak{g}^d = \mathfrak{k}_0 + \alpha + \sum_{\gamma \in \Sigma_+^d} (\mathfrak{k}_\gamma + \mathfrak{m}_\gamma).$$

Then we have a decomposition:

$$\mathfrak{g}^d = \mathfrak{k}^d + \mathfrak{m}^d,$$

where

$$\mathfrak{k}^d = \mathfrak{k}_0 + \sum_{\gamma \in \Sigma_+^d} \mathfrak{k}_\gamma = \mathfrak{g}^d \cap \mathfrak{k},$$

$$\mathfrak{m}^d = \mathfrak{m}_0 + \sum_{\gamma \in \Sigma_+^d} \mathfrak{m}_\gamma = \mathfrak{g}^d \cap \mathfrak{m}.$$

We define moreover a C^∞ map $\Psi^d: K/Z^d \times S^d \longrightarrow M$ by

$$\Psi^d(kZ^d, H) = k \exp H \quad \text{for } k \in K, H \in S^d.$$

The image of Ψ^d will be denoted by M^d . Our first task is to study the structure of the set M^d .

LEMMA 1.5. *Let d be an admissible subset of Π^i . Take an element $H \in S^d$. Then:*

- 1) $\Sigma_+^d = \{\gamma \in \Sigma; 2(\gamma, H) = 0 \text{ or } 1\}$.
- 2) $\Sigma^d = \{\gamma \in \Sigma; 2(\gamma, H) \in \mathbb{Z}\}$.
- 3) $\mathfrak{g}^d = \{X \in \mathfrak{g}; \text{Ad}(\exp 2H)X = X\}$.
- 4) $(\mathfrak{g}^d, \mathfrak{k}^d)$ is a symmetric pair with the canonical complement \mathfrak{m}^d .

PROOF. 1) We may assume that \mathfrak{g} is semi-simple and $(\mathfrak{g}, \mathfrak{k})$ is irreducible. Under the notation in the proof of Lemma 1.4, let $\gamma \in \Sigma_+$ be written as

$$\gamma = \sum_{i=1}^r m_i \gamma_i \quad m_i \in \mathbb{Z}, \quad m_i \geq 0.$$

We shall show that $\gamma \in \{\Pi^1 - \Delta\}_{\mathbb{Z}}$ if and only if $2(\gamma, H) = 0$ or 1 .

Case 1: $\delta \notin \Delta$. We have

$$2(\gamma_i, H) > 0 \quad \text{if } \gamma_i \in \Delta,$$

$$2(\gamma_j, H) = 0 \quad \text{if } \gamma_j \notin \Delta,$$

$$2(\delta, H) = 1,$$

and hence

$$0 \leq 2(\gamma, H) = 2 \sum_{\gamma_i \in \Delta} m_i (\gamma_i, H) \leq 1,$$

$$2(\delta, H) = 2 \sum_{\gamma_i \in \Delta} m_i (\gamma_i, H) = 1.$$

Thus, if $2(\gamma, H) = 1$, then

$$\gamma = \sum_{\gamma_j \notin \Delta} m_j \gamma_j,$$

and hence $\gamma \in \{\Pi^1 - \Delta\}_{\mathbb{Z}} \subset \{\Pi^1 - \Delta\}_{\mathbb{Z}}$. If $2(\gamma, H) = 0$, then

$$\gamma = \sum_{\gamma_j \notin \Delta} m_j \gamma_j + \sum_{\gamma_i \in \Delta} n_i \gamma_i = \sum_{\gamma_j \notin \Delta} (m_j - n_j) \gamma_j + \delta,$$

and hence $\gamma \in \{\Pi^1 - \Delta\}_{\mathbb{Z}}$. Conversely, if $\gamma \in \{\Pi^1 - \Delta\}_{\mathbb{Z}}$, i.e., γ is written as

$$\gamma = \sum_{\gamma_j \notin \Delta} l_j \gamma_j + l_0 \delta \quad l_j, l_0 \in \mathbb{Z},$$

then $m_i = l_0 n_i$ for each i with $\gamma_i \in \Delta$. Thus $l_0 = 0$ or 1 , and hence $2(\gamma, H) = 0$ or 1 .

Case 2: $\delta \in \Delta$. We have

$$2(\gamma_i, H) > 0 \quad \text{if } \gamma_i \in \Delta,$$

$$2(\delta, H) < 1,$$

$$2(\gamma_j, H) = 0 \quad \text{if } \gamma_j \notin \Delta,$$

and hence

$$0 \leq 2(\gamma, H) = 2 \sum_{\gamma_i \in \Delta} m_i (\gamma_i, H),$$

$$2(\delta, H) = 2 \sum_{\gamma_i \in \Delta} m_i (\gamma_i, H) < 1.$$

These imply $2(\gamma, H) < 1$. Now

$$2(\gamma, H) = 0 \Leftrightarrow \gamma = \sum_{\gamma_j \notin \Delta} m_j \gamma_j$$

$$\Leftrightarrow \gamma \in \{\Pi^1 - \Delta\}_{\mathbb{Z}} = \{\Pi^1 - \Delta\}_{\mathbb{Z}}.$$

2) follows from 1).

3) The complexification of the right hand side is

$$\{X \in \mathfrak{g}^{\mathbb{C}}; \text{Ad}(\exp 2H)X = X\} = \mathfrak{t}_0^{\mathbb{C}} + \mathfrak{a}^{\mathbb{C}} + \sum_{2\langle \gamma, H \rangle \in \mathbb{Z}} \mathfrak{g}_{\gamma}^{\mathbb{C}},$$

which is equal to $(\mathfrak{g}^d)^{\mathbb{C}}$ by 2). This implies the assertion 3).

4) is clear, since both \mathfrak{g}^d and \mathfrak{t}^d are subalgebras of \mathfrak{g} in virtue of the assertion 3). q.e.d.

LEMMA 1.6. 1) Let Δ_1 and Δ_2 be admissible subsets of Π^+ , $H_1 \in S^{\Delta_1}$, $H_2 \in S^{\Delta_2}$ and $k \in K$. If $k \exp H_1 = \exp H_2$, then $\text{Ad} k \mathfrak{m}^{\Delta_1} = \mathfrak{m}^{\Delta_2}$.

2) Let Δ be an admissible subset of Π^+ . Then N^{Δ} is a subgroup of the normalizer $N_K(\mathfrak{m}^{\Delta})$ of \mathfrak{m}^{Δ} in K . The Lie algebras of Z^H are the same \mathfrak{t}^{Δ} for any $H \in S^{\Delta}$. The Lie algebra of $N_K(\mathfrak{m}^{\Delta})$ is also \mathfrak{t}^{Δ} .

PROOF. 1) From the assumption, there exists $l \in K$ such that $k \exp H_1 = \exp H_2 l$. Applying the automorphism θ of G , we get $k(\exp H_1)^{-1} = (\exp H_2)^{-1} l$ and hence $l = (\exp H_2) k (\exp H_1)^{-1}$. It follows $k \exp H_1 = \exp H_2 \exp H_2 k (\exp H_1)^{-1}$ and hence $k(\exp 2H_1) k^{-1} = \exp 2H_2$. Now Lemma 1.5, 3) implies $\text{Ad} k \mathfrak{g}^{\Delta_1} = \mathfrak{g}^{\Delta_2}$, and thus $\text{Ad} k \mathfrak{m}^{\Delta_1} = \mathfrak{m}^{\Delta_2}$.

2) $N^{\Delta} \subset N_K(\mathfrak{m}^{\Delta})$ follows from 1). Let $H \in S^{\Delta}$ and

$$X = S_0 + \sum_{\alpha} a_{\alpha} S_{\alpha} \in \mathfrak{t}, \quad S_0 \in \mathfrak{t}_0.$$

Then, $X \in \text{Lie algebra of } Z^H \iff (\exp H)^{-1} (\exp tX) \exp H \in \mathfrak{t} \text{ for each } t \in \mathbb{R} \iff \text{Ad}(\exp H)^{-1} X \in \mathfrak{t} \iff 2\langle \alpha, H \rangle \in \mathbb{Z} \text{ for each } \alpha \in \tilde{\Sigma}_+ - \tilde{\Sigma}_0 \text{ with } a_{\alpha} \neq 0 \text{ (by Lemma 1.1)} \iff X \in \mathfrak{t}^{\Delta} \text{ (by Lemma 1.5). Thus the Lie algebra of } Z^H \text{ coincides with } \mathfrak{t}^{\Delta}.$

To show that the Lie algebra of $N_K(\mathfrak{m}^{\Delta})$ is also \mathfrak{t}^{Δ} , take an element $H \in S^{\Delta}$. Then, $X \in \text{Lie algebra of } N_K(\mathfrak{m}^{\Delta}) \Rightarrow [H, X] \in \mathfrak{m}^{\Delta} \Rightarrow a_{\alpha} = 0 \text{ for each } \alpha \in \tilde{\Sigma}_+ - \tilde{\Sigma}_0 \text{ with } 0 < 2\langle \alpha, H \rangle < 1 \text{ (by Lemmas 1.1 and 1.5)} \Rightarrow X \in \mathfrak{t}^{\Delta} \text{ (by Lemma 1.5). Conversely, Lemma 1.5, 4) implies } [\mathfrak{t}^{\Delta}, \mathfrak{m}^{\Delta}] \subset \mathfrak{m}^{\Delta} \text{ and hence } \mathfrak{t}^{\Delta} \subset \text{Lie algebra of } N_K(\mathfrak{m}^{\Delta}). \text{ q.e.d.}$

The following Corollary 1 is an immediate consequence of the above lemma.

COROLLARY 1. The group N^{Δ} is a compact subgroup of K . The groups N^{Δ} and Z^{Δ} have the same Lie algebra \mathfrak{t}^{Δ} . Therefore W^{Δ} is a finite group.

COROLLARY 2. 1) $\dim K/Z^{\Delta} = (1/2)(\dim \mathfrak{g} - \dim \mathfrak{g}^{\Delta})$.

2) The map Ψ^{Δ} is an immersion.

PROOF. 1) In virtue of the above lemma, the tangent space of K/Z^{Δ} at the origin Z^{Δ} is linearly isomorphic with

$$\mathfrak{f}/\mathfrak{f}^d \cong \sum_{\gamma \in \Sigma_+ - \Sigma_+^d} \mathfrak{f}_\gamma,$$

through the canonical projection $\pi_K: K \longrightarrow K/Z^d$. On the other hand, we have

$$\mathfrak{g}/\mathfrak{g}^d \cong \sum_{\gamma \in \Sigma_+ - \Sigma_+^d} (\mathfrak{f}_\gamma + \mathfrak{m}_\gamma).$$

These imply the assertion 1).

2) It follows from Lemma 1.1 that the differential $d\psi^d$ of ψ^d at $(k_0 Z^d, H_0) \in K/Z^d \times S^d$ is given by

$$\begin{cases} d\tau_{k_0} d\pi_K S_\alpha \longmapsto -d\tau_{k_0 \exp H_0} d\pi_G \sin 2\pi(\alpha, H_0) T_\alpha \\ \quad \text{for } \alpha \in \tilde{\Sigma}_+ - \tilde{\Sigma}_0 \text{ with } 0 < 2(\alpha, H_0) < 1 \\ H \longmapsto d\tau_{k_0 \exp H_0} d\pi_G H \quad \text{for } H \in T_{H_0}(S^d). \end{cases}$$

Therefore $d\psi^d$ is linearly injective at $(k_0 Z^d, H_0)$. q.e.d.

LEMMA 1.7. *Let A_1 and A_2 be admissible subsets of Π^i , $H_1 \in S^{d_1}$, $H_2 \in S^{d_2}$ and $k \in K$. If $k \exp H_1 = \exp H_2$, then there exists $\tau \in \bar{W}_S$ such that:*

- i) $\tau S^{d_1} = S^{d_2}$;
- ii) $k \exp H = \exp \tau H$ for each $H \in S^d$;
- iii) $\tau H_1 = H_2$,

and hence $k \exp S^{d_1} = \exp S^{d_2}$.

PROOF. We know $\text{Ad} k \mathfrak{m}^{d_1} = \mathfrak{m}^{d_2}$ by Lemma 1.6. Since both \mathfrak{a} and $\text{Ad} k \mathfrak{a}$ are Cartan subalgebras for the symmetric pair $(\mathfrak{g}^{d_2}, \mathfrak{f}^{d_2})$, and since the Lie algebra of Z^{d_2} is \mathfrak{f}^{d_2} by the above Corollary 1, we can find $k_1 k \in N_K(A)$. Therefore, we may assume $k \in N_K(A)$. Put $s = \text{Ad} k|_{\mathfrak{a} \in W}$. Then $(\exp s H_1) o = (\exp H_2) o$ and hence there exists $A \in \Gamma$ such that $s H_1 + A = H_2$. Putting $\tau_1 = t(A) s \in \bar{W}$, we have $\tau_1 H_1 = H_2$. It follows from Remark after Lemma 1.4 that $\tau_1 S^{d_1} = S^{d_2}$. Now Lemma 1.2, 1) implies that there exists $\tau_2 \in \bar{W}^0 \subset \bar{W}$ such that $\tau = \tau_2 \tau_1 \in \bar{W}_S$ and $\tau_2|_{S^{d_2}} = \text{id}$, and so $\tau S^{d_1} = S^{d_2}$, $\tau H_1 = H_2$. Then, for each $H \in S^{d_1}$ we have

$$\exp \tau H = \exp \tau_2 \tau_1 H = \exp \tau_1 H = \exp s H = k \exp H. \quad \text{q.e.d.}$$

COROLLARY. *We have $Z^H \subset N^d$ for each $H \in S^d$. Thus $Z^d \subset Z^H \subset N^d \subset N_K(\mathfrak{m}^d)$ for each $H \in S^d$.*

Put

$$\Gamma_0 = \Gamma \cap \mathfrak{c}_m$$

and define a homomorphism $\iota^d: \Gamma_0 \longrightarrow \bar{W}^d$ by

$$\iota^d(A) = [t(A)] \quad \text{for } A \in \Gamma_0.$$

Then Γ_0 is a lattice in c_m and ι^d is injective. With these definitions we have the following lemma.

LEMMA 1.8. 1) *There exists a unique homomorphism $\pi^d: \bar{W}^d \rightarrow W^d$ such that if $\pi^d[\tau] = [k]$ with $\tau \in \bar{N}^d$ and $k \in N^d$, then*

$$(1.17) \quad k \text{ Exp } H = \text{Exp } \tau H \quad \text{for each } H \in S^d.$$

2) *The sequence $1 \rightarrow \Gamma_0 \xrightarrow{\iota^d} \bar{W}^d \xrightarrow{\pi^d} W^d \rightarrow 1$ is exact.*

PROOF. 1) Take an arbitrary $\tau \in \bar{N}^d$ and let $\tau = t(A)s$, where $A \in \Gamma$ and $s \in W$. Choose $k \in N_K(A)$ such that $\text{Ad}k|_{\mathfrak{a}} = s$. Then the relation (1.17) holds and hence $k \in N^d$. Since $Z_K(A) \subset Z^d$, the class $[k] \in \bar{W}^d$ is determined by τ . Moreover, the relation (1.17) implies that $[k]$ depends only on the class $[\tau]$. Now the correspondence $[\tau] \mapsto [k]$ defines the required homomorphism. The uniqueness is clear from the relation (1.17).

2) The surjectivity of π^d follows from Lemma 1.7. It is clear that $\pi^d \circ \iota^d$ is trivial. Take $\tau \in \bar{N}^d$ such that $\pi^d[\tau] = 1$. Let $\tau = t(A'' + A')s$, where $A'' \in c_m$, $A' \in \mathfrak{a}'$ and $s \in W$. Put $\tau' = t(A)s$ so that $\tau = t(A'')\tau'$. It follows from (1.5), (1.10) and (1.12) that τ' leaves both S' and S'^d invariant. On the other hand, $\pi^d[\tau] = 1$ implies

$$\text{Exp } H = \text{Exp } \tau H \quad \text{for each } H \in S^d.$$

Since S^d is connected and Γ is discrete in \mathfrak{a} , we can find $B \in \Gamma$ such that

$$\tau H = H + B \quad \text{for each } H \in S^d.$$

Let $B = B'' + B'$, where $B'' \in c_m$ and $B' \in \mathfrak{a}'$. Then

$$\tau H' = B'' + (H' + B') \quad \text{for each } H' \in S'^d.$$

It follows from the decomposition: $\tau = t(A'')\tau'$ that

$$\tau' H' = H' + B' \quad \text{for each } H' \in S'^d.$$

Since S'^d is bounded in \mathfrak{a}' , we have $B' = 0$ and hence $\tau' = 1$. Thus we have $\tau = t(A'')$ with $A'' \in c_m \cap \Gamma = \Gamma_0$, and hence $[\tau] = \iota^d(A'')$. This completes the proof.
q.e.d.

Now we define a C^∞ right action of the group \bar{W}^d on $K/Z^d \times S^d$ as follows. Let $kZ^d \mapsto (kZ^d) \cdot [k'] = kk'Z^d$ be the natural right action of $[k'] \in W^d$ on K/Z^d . We define a right action of $[\tau] \in \bar{W}^d$ on K/Z^d by $kZ^d \mapsto (kZ^d)[\tau] = (kZ^d) \cdot \pi^d[\tau]$. Define a right action of $[\tau] \in \bar{W}^d$ on $K/Z^d \times S^d$ by

$$(kZ^d, H) \mapsto ((kZ^d)[\tau], \tau^{-1}H) \quad \text{for } k \in K, H \in S^d.$$

Then we have the following

LEMMA 1.9. 1) *The group \bar{W}^d acts on $K/Z^d \times S^d$ freely.*

2) *Let $\Psi^d: K/Z^d \times S^d \longrightarrow M$ be the previously defined C^∞ map. Then, $\Psi^d(k_1 Z^d, H_1) = \Psi^d(k_2 Z^d, H_2)$ if and only if there exists $[\tau] \in \bar{W}^d$ such that $(k_1 Z^d, H_1)[\tau] = (k_2 Z^d, H_2)$.*

PROOF. 1) Assume that $\tau \in \bar{N}^d$, $k_0 \in K$ and $H_0 \in S^d$ satisfy $(k_0 Z^d, H_0)[\tau] = (k_0 Z^d, H_0)$. Since the natural action of W^d on K/Z^d is free, we have $\pi^d[\tau] = 1$ and $\tau^{-1}H_0 = H_0$. It follows from Lemma 1.8 that $\tau = t(A)$ with $A \in I_0$. But $H_0 = \tau H_0 = H_0 + A$ implies $A = 0$ and hence $[\tau] = 1$.

2) Assume $\Psi^d(k_1 Z^d, H_1) = \Psi^d(k_2 Z^d, H_2)$, i.e., $k_1 \text{Exp } H_1 = k_2 \text{Exp } H_2$. Put $k = k_1^{-1}k_2 \in K$ so that $k \text{Exp } H_2 = \text{Exp } H_1$. It follows from Lemma 1.7 that there exists $\tau \in \bar{N}^d$ such that $\pi^d[\tau] = [k]$ and $\tau H_2 = H_1$. Then $k_2 Z^d = k_1 k Z^d = (k_1 Z^d) \cdot [k] = (k_1 Z^d)[\tau]$ and $\tau^{-1}H_1 = H_2$. Thus $(k_1 Z^d, H_1)[\tau] = (k_2 Z^d, H_2)$. Conversely, assume $(k_1 Z^d, H_1)[\tau] = (k_2 Z^d, H_2)$ with $\tau \in \bar{N}^d$. Let $\pi^d[\tau] = [k]$ where $k \in N^d$. Then $k_1 k Z^d = k_2 Z^d$ and $\tau^{-1}H_1 = H_2$, and hence $k_2 \text{Exp } H_2 = k_1 k \text{Exp } H_2 = k_1 \text{Exp } \tau H_2 = k_1 \text{Exp } H_1$, i.e., $\Psi^d(k_1 Z^d, H_1) = \Psi^d(k_2 Z^d, H_2)$. q.e.d.

For an admissible subset A of Π^d , let

$$E^d = K/Z^d \times_{\bar{W}^d} S^d$$

be the quotient manifold of $K/Z^d \times S^d$ relative to the above free right action of \bar{W}^d . The class in E^d of a point $(k Z^d, H) \in K/Z^d \times S^d$ will be denoted by $[k Z^d, H]$. Note that K/Z^d is connected since K is generated by $K \cap A$ and the identity component of K (cf. Takeuchi [11]). Thus E^d is also connected. We will show in Part II that E^d is diffeomorphic with a fibre bundle over a compact manifold. With these definitions, we have

THEOREM 1.1. 1) *A compact connected symmetric space M is the (not necessarily disjoint) union:*

$$M = \bigcup_A M^d$$

of connected regular submanifolds M^d , where A ranges over the admissible subsets of Π^d . Each M^d is diffeomorphic with E^d by the diffeomorphism $\phi^d: E^d \longrightarrow M^d$ induced by the C^∞ map $\Psi^d: K/Z^d \times S^d \longrightarrow M$.

2) *The dimension of M^d is given by*

$$\dim M^d = (1/2)(\dim \mathfrak{g} - \dim \mathfrak{g}^d) + |A| + r_0 - s.$$

In particular, $\dim M^d \leq \dim M - 2$ for any proper admissible subset A of Π^d .

- 3) $M^{d_1} \cap M^{d_2} \neq \emptyset \iff M^{d_1} = M^{d_2} \iff$ There exists $\tau \in \bar{W}_S$ such that $\tau S^{d_1} = S^{d_2}$.
 4) $\bar{M}^{d_1} \supset M^{d_2} \iff$ There exists $\tau \in \bar{W}_S$ such that $\tau \bar{S}^{d_1} \supset S^{d_2}$.

PROOF. 1) Let p be an arbitrary point of M . Take $X \in \mathfrak{m}$ such that $\text{Exp} X = p$ and then take $k_1 \in K$ such that $H_1 = \text{Ad} k_1 X \in \mathfrak{a}$. It follows from Lemma 1.2, 1) that there exists $\tau \in \bar{W}$ such that $H = \tau H_1 \in S$. By Lemma 1.4, we have an admissible subset \mathcal{A} of Π^1 with $H \in S^d$. Let $\tau = t(A)s$, where $A \in \Gamma$ and $s \in W$, and take $k_2 \in N_K(A)$ such that $\text{Ad} k_2|_{\mathfrak{a}} = s$. Put $k = (k_2 k_1)^{-1} \in K$. Then $k^{-1}p = k_2 k_1 \text{Exp} X = k_2 \text{Exp} \text{Ad} k_1 X = k_2 \text{Exp} H_1 = \text{Exp} s H_1 = \text{Exp} \tau H_1 = \text{Exp} H$, and hence $p = k \text{Exp} H = \Psi^d(k Z^d, H) \in M^d$. Thus $M = \cup M^d$.

For each admissible subset \mathcal{A} of Π^1 , Ψ^d is a C^∞ immersion by Corollary 2 of Lemma 1.6, and it induces a C^∞ imbedding $\phi^d: E^d \rightarrow M$ by Lemma 1.9. Thus it suffices to show that $\phi^d: E^d \rightarrow M^d$ is an open map with respect to the topology of M^d induced by that of M . We prove this in the same way as in Sakai [8]. Suppose that this would not hold. Then, there would exist sequences $k_n \in K$, $H_n \in S^d$ such that $k_n \text{Exp} H_n$ would converge in M to a point $k_0 \text{Exp} H_0$ with $k_0 \in K$, $H_0 \in S^d$, but $[k_n Z^d, H_n]$ would not converge to $[k_0 Z^d, H_0]$ in E^d . We shall show that this assumption leads to a contradiction. From the assumption, there exist a neighborhood \mathcal{U} of $[k_0 Z^d, H_0]$ in E^d and subsequences k_{n_i} , H_{n_i} such that $[k_{n_i} Z^d, H_{n_i}] \notin \mathcal{U}$. Since both K and \mathfrak{c}_m/Γ_0 are compact, we may assume that subsequences k_{n_i} and H_{n_i} converge to $k' \in K$ and to $H' \in \bar{S}^d$ respectively, so that $k' \text{Exp} H' = k_0 \text{Exp} H_0$. Putting $k = k_0^{-1} k' \in K$, we get

$$k \text{Exp} H' = \text{Exp} H_0 \quad \text{where} \quad H' \in \bar{S}^d, H_0 \in S^d.$$

It follows from Lemma 1.7 that there exists $\tau \in \bar{W}_S$ such that $\tau H' = H_0$. Thus $H' \in S^d$, and hence

$$k \text{Exp} H' = k_0 \text{Exp} H_0 \quad \text{where} \quad H', H_0 \in S^d.$$

Now Lemma 1.9, 2) implies $[k' Z^d, H'] = [k_0 Z^d, H_0]$. But the sequence $[k_{n_i} Z^d, H_{n_i}]$ converges to $[k' Z^d, H']$ in E^d . This contradicts to the assumption: $[k_{n_i} Z^d, H_{n_i}] \notin \mathcal{U}$.

2) follows from Corollary 2 of Lemma 1.6 and (1.14).

3) Let $M^{d_1} \cap M^{d_2} \neq \emptyset$. Then there exist $k_1, k_2 \in K$, $H_1 \in S^{d_1}$ and $H_2 \in S^{d_2}$ such that $k_1 \text{Exp} H_1 = k_2 \text{Exp} H_2$. Putting $k = k_2^{-1} k_1 \in K$, we get $k \text{Exp} H_1 = \text{Exp} H_2$. By Lemma 1.7, there exists $\tau \in \bar{W}_S$ such that $\tau S^{d_1} = S^{d_2}$. Assume conversely that there exists $\tau \in \bar{W}_S$ such that $\tau S^{d_1} = S^{d_2}$. Let $\tau = t(A)s$, where $A \in \Gamma$ and $s \in W$, and take $k \in N_K(A)$ such that $\text{Ad} k|_{\mathfrak{a}} = s$. Then $k \text{Exp} H = \text{Exp} \tau H$ for each $H \in S^{d_1}$, and hence $M^{d_1} = K \text{Exp} S^{d_1} = K \text{Exp} \tau S^{d_1} = K \text{Exp} S^{d_2} = M^{d_2}$. These prove the assertion 3).

4) Assume $\bar{M}^{d_1} \supset M^{d_2}$. Then there exist sequences $k_n \in K$, $H_n \in S^{d_1}$ such that

$k_n \text{Exp } H_n$ converges to a point $k_0 \text{Exp } H_0 \in M^d$ with $k_0 \in K$, $H_0 \in S^d$. In the same way as in the proof of 1), we may assume that sequences k_n and H_n converge to $k' \in K$ and to $H' \in \bar{S}^d$ respectively. The same argument as there shows the existence of $\tau \in \bar{W}_S$ such that $\tau H' = H_0$. Thus $\tau \bar{S}^d \supset S^d$.

Conversely, assume the existence of $\tau \in \bar{W}_S$ with $\tau \bar{S}^d \supset S^d$. Let $\tau = t(A)s$, where $A \in \Gamma$ and $s \in W$. Take an arbitrary point $k_0 \text{Exp } H_0 \in M^d$, where $k_0 \in K$ and $H_0 \in S^d$. Choose $k_1 \in N_K(A)$ with $\text{Ad } k_1|_{\mathfrak{a}} = s$ and a sequence $H_n \in S^d$ such that τH_n converges to H_0 . Then the sequence $k_0 k_1 \text{Exp } H_n = k_0 \text{Exp } \tau H_n$ in M^d converges to $k_0 \text{Exp } H_0$. This shows $\bar{M}^d \supset M^d$. q.e.d.

COROLLARY 1. (Sakai [8])

Let (M, g) be a simply connected compact symmetric space. Then:

1) M is the disjoint union:

$$M = \bigcup_d M^d$$

of connected regular submanifolds M^d , which are diffeomorphic with $K/Z^d \times S^d$;

2) $\bar{M}^d \supset M^d \iff \Delta_1 \supset \Delta_2$;

3) $Z^{H_0} = Z^d$ for each $H_0 \in S^d$.

PROOF. 1) and 2) follow from Lemma 1.3, 2): $\bar{W}_S = \{1\}$.

3) Let $k \in Z^{H_0}$, so that $k \text{Exp } H_0 = \text{Exp } H_0$. We have to show $k \in Z^d$. Lemma 1.7 implies the existence of $\tau \in \bar{N}^d$ such that

$$k \text{Exp } H = \text{Exp } \tau H \quad \text{for each } H \in S^d.$$

Since $\bar{N}^d = \{1\}$ in our case, we have $\tau = 1$, and hence $k \in Z^d$. q.e.d.

Consider the map Ψ^d in the case where $\Delta = \Pi^1$. Our Ψ^{n^1} will be abbreviated to Ψ and M^{n^1} will be denoted by R . Note that R is connected. An element of R is called a *regular point* of (M, g) with respect to the origin o . In this case, we have $Z^{n^1} = Z_K(A)$, $S^{n^1} = S$ and $\bar{W}^{n^1} = \bar{W}_S$. Thus we have the following

COROLLARY 2. The C^∞ map $\Psi: K/Z_K(A) \times S \longrightarrow R$ defined by

$$\Psi(kZ_K(A), H) = k \text{Exp } H \quad \text{for } k \in K, H \in S$$

is a covering map, and it induces a diffeomorphism $\phi: K/Z_K(A) \times_{\bar{W}_S} S \longrightarrow R$. In particular, the C^∞ map Ψ is a diffeomorphism if M is simply connected.

It is known (cf. Helgason [3]) that the conjugate locus Q of (M, g) with respect to o is given by

$$Q = M - R.$$

The tangential first conjugate locus \tilde{F} of (M, g) in $T_o(M)$ is given as follows. Recall first that $\mathfrak{m} = \text{Ad}K\mathfrak{a}_+$ and thus $\tilde{F} = \text{Ad}K(\tilde{F} \cap \mathfrak{a}_+)$. It is known (cf. Helgason [3]) that $\tilde{F} \cap \mathfrak{a}_+$ is given by

$$\tilde{F} \cap \mathfrak{a}_+ = \{H \in \mathfrak{a}_+; 2\langle \gamma, H \rangle = 1 \text{ for some } \gamma \in \Sigma^+\}.$$

Thus we get

$$\tilde{F} = \text{Ad}K(\tilde{F} \cap \bar{S}).$$

where $\tilde{F} \cap \bar{S}$ is given by

$$\tilde{F} \cap \bar{S} = \bigcup_{\Delta \in \Sigma^+} S^\Delta.$$

Recall that the first conjugate locus F of (M, g) with respect to o is defined by $F = \text{Exp } \tilde{F}$. Now we get stratifications of Q and F .

COROLLARY 3. *We have*

$$Q = \bigcup_{\Delta \in \Sigma^+} M^\Delta,$$

$$F = \bigcup_{\Delta \in \Sigma^+} M^\Delta,$$

where Δ ranges in admissible subsets of Π^+ .

§2. Fundamental groups of compact symmetric spaces

In this section, we shall prove that the group \bar{W}_S is isomorphic with the fundamental group $\pi_1(M)$ of M . Furthermore we shall investigate the relations between submanifolds M^Δ making use of the group \bar{W}_S .

LEMMA 2.1. *Let R be the set of regular points of (M, g) with respect to o , and let $\iota: R \rightarrow M$ be the inclusion map. Then the induced homomorphism $\iota_*: \pi_1(R) \rightarrow \pi_1(M)$ is surjective.*

PROOF. By Theorem 1.1, $Q = M - R$ is the union of submanifolds M^Δ with $\dim M^\Delta \leq \dim M - 2$. Thus a theorem of the dimension theory (cf. Helgason [3]) yields the Lemma. q.e.d.

LEMMA 2.2. *Let G'_0 be the simply connected compact Lie group with the Lie algebra \mathfrak{g}' and let θ'_0 be the involutive automorphism of G'_0 whose differential is $\theta' = \theta|_{\mathfrak{g}'}$. Put*

$$K'_0 = \{x \in G'_0; \theta'_0(x) = x\}.$$

Let A'_0 denote the toral subgroup of G'_0 generated by \mathfrak{a}' . Then $K/Z_K(A)$ is diffeomorphic with $K'_0/Z_{K'_0}(A'_0)$ in the natural way.

PROOF. (i) Let K^0 denote the identity component of K . Then the inclusion

$K_0 \longrightarrow K$ induces a diffeomorphism $K^0/Z_{K^0}(A) \longrightarrow K/Z_K(A)$, since K is generated by K^0 and $K \cap A$.

(ii) Let G' and A' be connected Lie subgroups of G generated by \mathfrak{g}' and \mathfrak{a}' respectively, and put $K' = G' \cap K$. We have $K^0 = C_t K'^0$, where C_t is the toral subgroup of G generated by \mathfrak{c}_t and K'^0 is the identity component of K' . Thus the inclusion $K'^0 \longrightarrow K^0$ induces a diffeomorphism $K'^0/Z_{K'^0}(A') \longrightarrow K^0/Z_{K^0}(A)$.

(iii) Let $\pi: G_0' \longrightarrow G'$ be the covering homomorphism. Since K_0' is connected by Lemma 1.2, 2), π induces a covering homomorphism $\pi: K_0' \longrightarrow K'^0$. This induces a diffeomorphism $K_0'/Z_{K_0'}(A_0') \longrightarrow K'^0/Z_{K'^0}(A')$.

The composition of the above three diffeomorphisms is the required one. q.e.d.

THEOREM 2.1. *The group \bar{W}_S is isomorphic with the fundamental group $\pi_1(M)$ of M .*

PROOF. This theorem, in a restricted case, was proved by Takeuchi [9]. We prove the present theorem in the same way as [9].

Let $M_0' = G_0'/K_0'$. Since K_0' is connected, M_0' is a compact simply connected symmetric space. Let R_0' denote the set of regular points of M_0' . Then, by Corollary 2 of Theorem 1.1, the C^∞ map $\Psi_0': K_0'/Z_{K_0'}(A_0') \times S' \longrightarrow R_0'$ defined by

$$\Psi_0'(kZ_{K_0'}(A_0'), H) = k \exp' H \quad \text{for } k \in K_0', H \in S'$$

is a diffeomorphism. Here \exp' denotes the exponential map of M_0' at the origin.

Identifying $K/Z_K(A) \times S$ with $\mathfrak{c}_m \times K_0'/Z_{K_0'}(A_0') \times S'$ by Lemma 2.2 and (1.5), we define a C^∞ map $\tilde{\tau}: K/Z_K(A) \times S \longrightarrow \mathfrak{c}_m \times M_0'$ by

$$\begin{aligned} \tilde{\tau}(H'', kZ_{K_0'}(A_0'), H') &= (H'', \Psi_0'(kZ_{K_0'}(A_0'), H')) \\ &\quad \text{for } H'' \in \mathfrak{c}_m, k \in K_0', H' \in S'. \end{aligned}$$

From the above argument we see that $\tilde{\tau}$ is an imbedding with the image $\mathfrak{c}_m \times R_0'$.

We define further a covering map $\Pi: \mathfrak{c}_m \times M_0' \longrightarrow M$ by

$$\Pi(H'', xK_0') = (\exp H'' \pi(x))o \quad \text{for } H'' \in \mathfrak{c}_m, x \in G_0'.$$

Then it is verified that the following diagram is commutative.

$$\begin{array}{ccc} K/Z_K(A) \times S & \xrightarrow{\tilde{\tau}} & \mathfrak{c}_m \times M_0' \\ \downarrow \Psi & & \downarrow \Pi \\ R & \xrightarrow{\iota} & M \end{array}$$

Fix points $p \in R$ and $\tilde{p} \in K/Z_K(A) \times S$ with $\Psi(\tilde{p}) = p$. For a continuous closed curve $c: [0, 1] \longrightarrow R$ in R with $c(0) = c(1) = p$, let $\tilde{c}: [0, 1] \longrightarrow K/Z_K(A) \times S$ denote the

lift of c relative to \mathcal{V} with $\bar{c}(0)=\bar{p}$. The terminal point $\bar{c}(1)$ of \bar{c} depends only on the homotopy class $\{c\} \in \pi_1(R)$ of c . From Corollary 2 of Theorem 1.1, there exists uniquely $\tau \in \bar{W}_S$ such that $\bar{p}\tau=\bar{c}(1)$. Then the correspondence $\{c\} \mapsto \tau$ defines a homomorphism $\phi: \pi_1(R) \longrightarrow \bar{W}_S$. It is surjective since $K/Z_K(A) \times S$ is connected. For $\{c\} \in \pi_1(R)$, we have $\phi(\{c\})=1$ if and only if the lift \bar{c} of c relative to \mathcal{V} is a closed curve, which is equivalent to that the lift $\widetilde{\iota \circ c} = \tilde{\iota} \circ \bar{c}$ of $\iota \circ c$ relative to Π is a closed curve. Since $c_m \times M_0'$ is simply connected, the above is equivalent to that the closed curve $\iota \circ c$ is homotopic to zero in M . Thus we get

$$\pi_1(R)/\text{kernel } \iota_* \cong \bar{W}_S.$$

On the other, ι_* is surjective by Lemma 2.1, and hence

$$\pi_1(R)/\text{kernel } \iota_* \cong \pi_1(M).$$

Thus $\bar{W}_S \cong \pi_1(M)$. q.e.d.

Now Lemma 1.3 implies the following

COROLLARY. *The fundamental group $\pi_1(M)$ of a compact connected symmetric space (M, g) is isomorphic with Γ/I^0 . Therefore $\pi_1(M)$ is an abelian group.*

Now we shall study the detailed structure of \bar{W}_S .

We define a surjective map $\pi_{I^*}: \bar{W}^* \longrightarrow I^*$ by

$$\pi_{I^*}(\tau) = \tau(0) \quad \text{for } \tau \in \bar{W}^*,$$

or equivalently, by

$$\pi_{I^*}(t(A)s) = A \quad \text{for } A \in I^*, s \in W.$$

It induces also a surjective map $\pi_{I^*}: \bar{W} \longrightarrow I^*$. Let $\pi_W: \bar{W}^* \longrightarrow W$ be a homomorphism defined by

$$\pi_W(t(A)s) = s \quad \text{for } A \in I^*, s \in W.$$

It induces also a homomorphism $\pi_W: \bar{W} \longrightarrow W$. Recall the decomposition:

$$\alpha = c_m + \alpha'.$$

Let $p_c: \alpha \longrightarrow c_m$ and $p_{\alpha'}: \alpha \longrightarrow \alpha'$ denote orthogonal projections onto c_m and α' respectively. We define a map $\pi_c: \bar{W}^* \longrightarrow c_m$ by

$$\pi_c = p_c \circ \pi_{I^*}.$$

In general, for $\tau_i = t(A_i'' + A_i')s_i$, where $A_i'' \in c_m$, $A_i' \in \alpha'$, $s_i \in W$ ($i=1, 2$), we have

$$(2.1) \quad \tau_1 \tau_2 = t(A_1'' + A_2'' + (A_1' + s_1 A_2'))s_1 s_2,$$

where $A_1' + A_2'' \in c_m$, $A_1' + s_1 A_2' \in \alpha'$, $s_1 s_2 \in W$. Therefore π_c is a homomorphism. It

induces also a homomorphism $\pi_c: \bar{W} \longrightarrow c_m$. We define subgroups \bar{W}_S^* and $(\bar{W}_S)_*$ of \bar{W}_S^* by

$$\bar{W}_S^* = \{\tau \in \bar{W}_S^*; \pi_c(\tau) = 0\},$$

$$(\bar{W}_S)_* = \{\tau \in \bar{W}_S; \pi_c(\tau) = 0\} \subset \bar{W}_S^*.$$

The group \bar{W}_S^* acts on c_m trivially, and hence it is identified with a subgroup of the group of Euclidean motions of α' . Actually we have an isomorphism:

$$(2.2) \quad \bar{W}_{S'}^* \cong \bar{W}_{S_1}^* \times \cdots \times \bar{W}_{S_i}^*.$$

Thus $\bar{W}_{S'}^*$ is a finite group, and hence $(\bar{W}_S)_*$ is also a finite group. Next we define a subgroup Z of c_m by

$$Z = \pi_c(\bar{W}_S).$$

Since Z contains the lattice Γ_0 of c_m , Z is also a lattice of c_m . Thus Z is isomorphic with \mathbf{Z}^{r_0} . From definitions, we have an exact sequence:

$$(2.3) \quad 0 \longrightarrow (\bar{W}_S)_* \longrightarrow \bar{W}_S \xrightarrow{\pi_c} Z \longrightarrow 0.$$

This exact sequence splits since Z is free, and hence

$$(2.4) \quad \bar{W}_S \cong (\bar{W}_S)_* \times Z, \quad Z \cong \mathbf{Z}^{r_0}.$$

We define a map $\pi': \bar{W}_S \longrightarrow \bar{W}_{S'}^*$ by

$$\pi'(t(A'' + A')s) = t(A')s \quad \text{for } A'' \in c_m, A' \in \alpha', s \in W.$$

The map π' is a homomorphism in virtue of (2.1), and satisfies

$$(2.5) \quad t(\pi_c(\tau))\pi'(\tau) = \tau \quad \text{for each } \tau \in \bar{W}_{S'},$$

$$(2.6) \quad \pi_W(\pi'(\tau)) = \pi_W(\tau) \quad \text{for each } \tau \in \bar{W}_S.$$

We define subgroups \mathbf{F}^* , \mathbf{F} and \mathbf{F}_* of W by

$$\mathbf{F}^* = \pi_W(\bar{W}_{S'}^*),$$

$$\mathbf{F} = \pi_W(\bar{W}_S),$$

$$\mathbf{F}_* = \pi_W((\bar{W}_S)_*).$$

Since π_W is injective on $\bar{W}_{S'}^*$, we have isomorphisms $\mathbf{F}^* \cong \bar{W}_{S'}^*$ and $\mathbf{F}_* \cong (\bar{W}_S)_*$. In virtue of (2.6), \mathbf{F} is a subgroup of \mathbf{F}^* , and hence

$$\mathbf{F}_* \subset \mathbf{F} \subset \mathbf{F}^*.$$

Isomorphisms (2.4) imply

$$(2.7) \quad \bar{W}_S \cong \mathbf{F}_* \times Z, \quad Z \cong \mathbf{Z}^{r_0}.$$

Note that from (2.2) we have

$$(2.8) \quad \mathbf{F}^* \cong \mathbf{F}_1^* \times \dots \times \mathbf{F}_s^*,$$

where \mathbf{F}_k^* is the corresponding group for the k -th irreducible factor $(\mathfrak{g}_k, \mathfrak{k}_k)$ ($1 \leq k \leq s$). We define an injective map $\gamma \mapsto \gamma^{\mathfrak{k}}$ from $\Pi^{\mathfrak{k}}$ into \mathfrak{a}' by the correspondence (1.15), and denote its image by $\Pi^{\mathfrak{k}}$. Define

$$\text{Aut}(\Pi_k^{\mathfrak{k}}) = \{s \in O(\mathfrak{a}_k); s\Pi_k^{\mathfrak{k}} = \Pi_k^{\mathfrak{k}}\} \quad (1 \leq k \leq s),$$

and then define a subgroup $\text{Aut}(\Pi^{\mathfrak{k}})$ of $O(\mathfrak{a}')$ by

$$\text{Aut}(\Pi^{\mathfrak{k}}) = \text{Aut}(\Pi_1^{\mathfrak{k}}) \times \dots \times \text{Aut}(\Pi_s^{\mathfrak{k}}).$$

We can prove the following lemma in the same way as in Takeuchi [10].

LEMMA 2.3. Assume that \mathfrak{g} is semi-simple and $(\mathfrak{g}, \mathfrak{k})$ is irreducible. Then, under the notation in the proof of Lemma 1.4:

1) $\bar{S} \cap \Gamma^*$ is a subset of the set $\{P_\gamma; \gamma \in \Pi^{\mathfrak{k}}\}$ of vertices of \bar{S} , given by

$$\bar{S} \cap \Gamma^* = \{P_{\gamma_i}; n_i = 1\}.$$

2) For $\tau \in \bar{W}_S^*$ let $\tau^{\mathfrak{k}}$ be the permutation of $\Pi^{\mathfrak{k}}$ defined by

$$\tau P_\gamma = P_{\tau^{\mathfrak{k}} \gamma} \quad \text{for } \gamma \in \Pi^{\mathfrak{k}}.$$

Then

$$\pi_W(\tau)\gamma = \tau^{\mathfrak{k}}\gamma \quad \text{for each } \gamma \in \Pi^{\mathfrak{k}}.$$

If $\tau^{\mathfrak{k}}\gamma_0 = \gamma_i$ ($0 \leq i \leq r$), then $\pi_W(\tau) \in W$ is characterized by

$$\{\gamma \in \Sigma; \gamma > 0, \pi_W(\tau)^{-1}\gamma < 0\} = \{\gamma \in \Sigma; (\gamma, \varepsilon_i) > 0\}.$$

COROLLARY. We have $\mathbf{F}_k^* \subset \text{Aut}(\Pi_k^{\mathfrak{k}})$ for each k . Therefore $\mathbf{F}^* \subset \text{Aut}(\Pi^{\mathfrak{k}})$.

LEMMA 2.4. 1) We have the following commutative diagram.

$$\begin{array}{ccccc} Z \times \mathbf{F} & \xleftarrow[\text{inj.}]{\pi_{\mathfrak{C}} \times \pi_W} & \bar{W}_S & \xrightarrow[\text{bij.}]{\pi_{\Gamma^*}} & \bar{S} \cap \Gamma \\ \downarrow & & \downarrow \text{inj.} & & \downarrow \text{inj.} \\ Z \times \mathbf{F}^* & \xleftarrow[\text{bij.}]{1 \times \pi_W} & Z \times \bar{W}_S^* & \xrightarrow[\text{bij.}]{1 \times \pi_{\Gamma^*}} & Z \times (\bar{S}' \cap \Gamma^*) \end{array}$$

$\downarrow p_{\mathfrak{C}} \times p_{\Gamma^*}$

Thus Z is given by

$$(2.9) \quad Z = p_{\mathfrak{C}}(\bar{S} \cap \Gamma).$$

2) As for groups \mathbf{F}_* , \mathbf{F} and \mathbf{F}^* , we have the following commutative diagram.

$$\begin{array}{ccccc}
F_* & \xleftarrow[\text{bij.}]{\pi_W} & (\bar{W}_S)_* & \xrightarrow[\text{bij.}]{\pi_{F^*}} & \bar{S}' \cap \Gamma \\
\downarrow & & \downarrow & & \downarrow \\
F^* & \xleftarrow[\pi_W]{\text{bij.}} & \bar{W}_S^* & \xrightarrow[\pi_{F^*}]{\text{bij.}} & \bar{S}' \cap \Gamma^* \\
\uparrow & & & & \uparrow \\
F & \xleftarrow[\pi_W \circ \pi_{F^*}^{-1}]{\text{bij.}} & & & p_{\alpha'}(\bar{S} \cap \Gamma)
\end{array}$$

PROOF. 1) Let $\tau = t(A'' + A')s \in \bar{W}_S$, where $A'' \in c_m$, $A' \in \alpha'$ and $s \in W$. Then $\pi_c(\tau) = A''$, $\pi'(\tau) = t(A')s$ and $\pi_W(\tau) = s$. If $\pi_c(\tau) = 0$, $\pi'(\tau) = 1$, then $A'' = 0$, $A' = 0$, $s = 1$ and hence $\tau = 1$. If $\pi_c(\tau) = 0$, $\pi_W(\tau) = 0$, then $A'' = 0$, $s = 1$ and hence $\tau = t(A')$ with $A' \in \alpha'$. Since $\tau S = S$, we get $A' = 0$, and hence $\tau = 1$. Thus both $\pi_c \times \pi_W$ and $\pi_c \times \pi'$ are injective on \bar{W}_S . The commutativity of the left square follows from (2.5).

Note that $\pi_{F^*}: \bar{W}_S \rightarrow \Gamma^*$ is injective, since $sS = S$ implies $s = 1$ for $s \in W$. Each $\tau \in \bar{W}_S$ leaves also \bar{S} invariant. Recalling $0 \in \bar{S}$, we get $\pi_{F^*}(\tau) = \tau(0) \in \bar{S} \cap \Gamma$ for each $\tau \in \bar{W}_S$. Take an arbitrary $A \in \bar{S} \cap \Gamma$ and let $A = A'' + A'$, where $A'' \in c_m$ and $A' \in \alpha'$. Then $p_{\alpha'}(A) = A' \in \bar{S}' \cap \Gamma^*$. Now $t(A)^{-1}S = c_m \times t(A')^{-1}S'$, where $t(A')^{-1}S'$ is a fundamental cell for (g', f') whose closure contains 0. Hence there exists $s \in W$ such that $s^{-1}t(A')^{-1}S' = S'$. Putting $\tau = t(A)s \in \bar{W}$, we get $\tau^{-1}S = c_m \times S' = S$, and thus $\tau \in \bar{W}_S$. We have $\pi_{F^*}(\tau) = A$, and hence $p_c(A) = A'' = p_c \pi_{F^*}(\tau) = \pi_c(\tau) \in Z$. These show that $\pi_{F^*}: \bar{W}_S \rightarrow \bar{S} \cap \Gamma$ is surjective and that $p_c \times p_{\alpha'}$ maps $\bar{S} \cap \Gamma$ into $Z \times (\bar{S}' \cap \Gamma^*)$. Thus the map $\pi_{F^*}: \bar{W}_S \rightarrow \bar{S} \cap \Gamma$ is bijective. The map $p_c \times p_{\alpha'}$ is clearly injective.

Applying the same argument for the symmetric pair (G^*, K^*) of $G^* = \text{Ad}G$ and $K^* = \{x \in G^*; \theta x = x\theta\}$, we see that $\pi_{F^*}: \bar{W}_S^* \rightarrow \bar{S}' \cap \Gamma^*$ is bijective. This implies the bijectivity of $1 \times \pi_{F^*}: Z \times \bar{W}_S^* \rightarrow Z \times (\bar{S}' \cap \Gamma^*)$.

The commutativity of the right square follows from definitions.

2) The bijection $\pi_{F^*}: \bar{W}_S \rightarrow \bar{S}' \cap \Gamma$ induces bijections $(\bar{W}_S)_* \rightarrow \bar{S}' \cap \Gamma$ and $\bar{W}_S^* \rightarrow \bar{S}' \cap \Gamma^*$. The lower square follows from the diagram 1). q.e.d.

COROLLARY. The groups \bar{W}_S , $(\bar{W}_S)_*$ and \bar{W}_S^* act simply transitively on $\bar{S} \cap \Gamma$, $\bar{S}' \cap \Gamma$ and $\bar{S}' \cap \Gamma^*$ respectively.

REMARK. 1) We can determine the torsion part F_* of \bar{W}_S and the group F by making use of Lemmas 2.3 and 2.4. In fact, each $F_k^* \subset \text{Aut}(\Pi_k^1)$ is determined by Lemma 2.3, and hence $F^* = F_1^* \times \cdots \times F_s^* \subset \text{Aut}(\Pi^1)$ is determined. Finding subsets $\bar{S}' \cap \Gamma$ and $p_{\alpha'}(\bar{S} \cap \Gamma)$ of $\bar{S}' \cap \Gamma^*$, we get subgroups F_* and F of F^* by

means of Lemma 2.4.

On the other hand, the free part Z of \bar{W}_s is obtained by (2.9).

Thus we get \bar{W}_s as a subgroup of $Z \times \mathbf{F}$ by means of the diagram 1).

2) Let $\pi: \tilde{M} \rightarrow M$ be the Riemannian universal covering of M . Then $\bar{S} \cap \Gamma$ and \bar{W}_s are identified with $\pi^{-1}(o)$ and the covering transformation group $G(\pi)$ respectively, in such a way that the action of \bar{W}_s on $\bar{S} \cap \Gamma$ corresponds to that of $G(\pi)$ on $\pi^{-1}(o)$.

3) If we identify \bar{W}_s and $\bar{S} \cap \Gamma$ with a subgroup and a subset of $Z \times \mathbf{F}$ by means of bijections in the diagram 1), then the action of \bar{W}_s on $\bar{S} \cap \Gamma$ is nothing but the left translation in the group $Z \times \mathbf{F}$.

We define an action $\gamma \mapsto \tau \cdot \gamma$ of \bar{W}_s on the set Π^\dagger by

$$(\tau \cdot \gamma)^\dagger = \pi_w(\tau) \gamma^\dagger \quad \text{for } \tau \in \bar{W}_s, \gamma \in \Pi^\dagger.$$

With these definitions we have

LEMMA 2.5. *Let \mathcal{A} be an admissible subset of Π^\dagger . Then:*

- 1) $\tau S^\mathcal{A} = S^{\tau \cdot \mathcal{A}}$ for each $\tau \in \bar{W}_s$;
- 2) $\bar{N}^\mathcal{A} = \{\tau \in \bar{W}_s; \tau \cdot \mathcal{A} = \mathcal{A}\}$, and $\bar{Z}^\mathcal{A} = \{\tau \in (\bar{W}_s)_*; \tau \cdot \mathcal{A} = \text{id}\}$.

PROOF. 1) We may assume that \mathfrak{g} is semi-simple and $(\mathfrak{g}, \mathfrak{r})$ is irreducible. In this case, under the notation in Lemmas 1.4 and 2.3, $S^\mathcal{A}$ is given by

$$(1.16) \quad S^\mathcal{A} = \left\{ \sum_{\gamma \in \mathcal{A}^\dagger} h_\gamma P_\gamma; 0 < h_\gamma < 1, \sum_{\gamma \in \mathcal{A}^\dagger} h_\gamma = 1 \right\},$$

and τ is given by

$$(2.10) \quad \tau \left(\sum_{\gamma \in \mathcal{A}^\dagger} h_\gamma P_\gamma \right) = \sum_{\gamma \in \mathcal{A}^\dagger} h_\gamma P_{\pi_w(\tau) \gamma}.$$

These imply the assertion 1).

2) The assertion for $\bar{N}^\mathcal{A}$ follows from 1). If \mathfrak{g} is semi-simple and $(\mathfrak{g}, \mathfrak{r})$ is irreducible, then from (1.16) and (2.10) we have

$$\bar{Z}^\mathcal{A} = \{\tau \in \bar{W}_s; \tau \cdot \gamma = \gamma \text{ for each } \gamma \in \mathcal{A}\}.$$

This implies also the assertion for $\bar{Z}^\mathcal{A}$ in general case. q.e.d.

Let \mathcal{A}_1 and \mathcal{A}_2 be admissible subsets of Π^\dagger . They are said to be *equivalent* if there exists $s \in \mathbf{F}$ such that $s\mathcal{A}_1^\dagger = \mathcal{A}_2^\dagger$. We denote by $\mathcal{A}_1 > \mathcal{A}_2$ if there exists $s \in \mathbf{F}$ such that $s\mathcal{A}_1^\dagger \supset \mathcal{A}_2^\dagger$. With these definitions, by Theorem 1.1, its Corollary 3 and Lemma 2.5, 1), we have the following theorem.

THEOREM 2.2. 1) *Let \mathcal{Q}^* be a set of complete representatives of equivalence classes of admissible subsets in Π^\dagger . Then*

$$M = \bigcup_{\Delta \in \mathcal{Q}^*} M^\Delta \text{ (disjoint union),}$$

where $\bar{M}^{\Delta_1} \supset M^{\Delta_2}$ if and only if $\Delta_1 \succ \Delta_2$.

2) Let $\mathcal{Q} = \mathcal{Q}^* - \{\Pi^i\}$, and let \mathcal{F} be the subset of \mathcal{Q} consisting of all $\Delta \in \mathcal{Q}$ which is equivalent to some Δ' with $\Delta' \nmid \Sigma^i$. Then

$$Q = \bigcup_{\Delta \in \mathcal{Q}} M^\Delta \text{ (disjoint union),}$$

$$F = \bigcup_{\Delta \in \mathcal{F}} M^\Delta \text{ (disjoint union).}$$

REMARK. Note that the set \mathcal{Q} as well as the set \mathcal{F} is a finite set.

§ 3. Cut loci of compact symmetric spaces

In this section, we shall study the structure of cut loci of compact symmetric spaces and give stratifications of them by a refinement of methods for conjugate loci.

For $H \in \mathfrak{a}$, the norm $\sqrt{\langle H, H \rangle}$ of H with respect to the inner product $(\ , \)$ will be denoted by $|H|$. For a subset I' of I with $I' - \{0\} \neq \emptyset$, we define functions $m_{I'}$ and $M_{I'}$ on \mathfrak{a} by

$$m_{I'}(H) = \min_{A \in I' - \{0\}} |H - A|,$$

$$M_{I'}(H) = \max_{A \in I' - \{0\}} 2\langle H, A \rangle / \langle A, A \rangle.$$

An elementary calculation shows

$$(3.1) \quad \begin{cases} |H| < |H - A| \iff 2\langle H, A \rangle / \langle A, A \rangle < 1, \\ |H| = |H - A| \iff 2\langle H, A \rangle / \langle A, A \rangle = 1, \\ |H| > |H - A| \iff 2\langle H, A \rangle / \langle A, A \rangle > 1. \end{cases}$$

Thus we have

$$(3.2) \quad m_{I'}(H) = |H| \iff M_{I'}(H) = 1.$$

Let \tilde{C} and \tilde{Q} be the tangential cut locus and the tangential conjugate locus of (M, g) in $\mathfrak{m} = T_o(M)$ respectively. Let $C = \text{Exp } \tilde{C}$ be the cut locus of (M, g) with respect to o . Now Sakai characterized \tilde{C} as follows.

THEOREM 3.1. (Sakai [7]) *We have*

$$\tilde{C} = \text{Ad} K (\tilde{C} \cap \mathfrak{a}),$$

where $\tilde{C} \cap \mathfrak{a}$ is given by

$$\tilde{C} \cap \alpha = \{H \in \alpha; m_r(H) = |H|\},$$

or equivalently, by

$$\tilde{C} \cap \alpha = \{H \in \alpha; M_r(H) = 1\}.$$

REMARK. Let $\hat{A} = A\alpha$. It is a maximal totally geodesic flat submanifold of (M, g) . Then $\tilde{C} \cap \alpha$ coincides with the tangential cut locus of \hat{A} in $\alpha = T_\alpha(\hat{A})$.

In the course of the proof of Theorem 3.1, Sakai [7] proved the following result.

LEMMA 3.1. *Let $H \in \tilde{C} \cap \tilde{S}$ and $H \notin \tilde{Q}$. Then any $A \in \Gamma - \{0\}$ with $|H| = |H - A|$ belongs to \tilde{S} . Thus, we have $\tilde{S} \cap \Gamma - \{0\} \neq \emptyset$ and*

$$m_{\tilde{S} \cap \Gamma}(H) = |H|.$$

In Theorem 3.1, it is not easy to compute $m_r(H)$, since Γ is an infinite set. So we will try to replace Γ by a finite subset of Γ .

Define subsets \mathcal{H} and \mathcal{L} of \tilde{S} by

$$\begin{aligned} \mathcal{H} &= \{H \in \tilde{S}; 2(H, A)/(A, A) < 1 \text{ for each } A \in \tilde{S} \cap \Gamma - \{0\}\}, \\ \mathcal{L} &= \begin{cases} \{H \in \tilde{S}; M_{\tilde{S} \cap \Gamma}(H) = 1\} & \text{if } \tilde{S} \cap \Gamma - \{0\} \neq \emptyset \\ \emptyset & \text{if } \tilde{S} \cap \Gamma - \{0\} = \emptyset, \end{cases} \end{aligned}$$

and then define

$$\mathcal{O} = \{\gamma \in \Sigma^+; \mathcal{H} \cap S_\gamma \neq \emptyset\},$$

$$A = \{A \in \tilde{S} \cap \Gamma - \{0\}; 2(H, A)/(A, A) = 1 \text{ for some } H \in \mathcal{L}\}.$$

Put

$$A(\mathcal{O}) = \{A_\gamma; \gamma \in \mathcal{O}\}.$$

It should be noted that both A and $A(\mathcal{O})$ are finite subsets of Γ .

THEOREM 3.2. 1) *We have $\tilde{C} = \text{Ad}K(\tilde{C} \cap \tilde{S})$. Therefore $C = K \text{Exp}(\tilde{C} \cap \tilde{S})$.*
 2) *The set $A \cup A(\mathcal{O}) - \{0\} = A \cup A(\mathcal{O})$ is not empty, and $\tilde{C} \cap \tilde{S}$ is given by*

$$\tilde{C} \cap \tilde{S} = \{H \in \tilde{S}; M_{A \cup A(\mathcal{O})}(H) = 1\},$$

or equivalently, by

$$\tilde{C} \cap \tilde{S} = \{H \in \tilde{S}; m_{A \cup A(\mathcal{O})}(H) = |H|\}.$$

PROOF. 1) We know $m = \text{Ad}K\alpha_+$, and hence $\tilde{C} = \text{Ad}K(\tilde{C} \cap \alpha_+)$. Therefore it

suffices to show $\tilde{C} \cap \alpha_+ \subset \tilde{C} \cap \bar{S}$. Take an arbitrary $H \in \tilde{C} \cap \alpha_+$. Then, by Theorem 3.1, $2(\gamma, H) = 2(H, A_\gamma) / (A_\gamma, A_\gamma) \leq 1$ for each $\gamma \in \Sigma^i$, and hence $H \in \bar{S}$. This proves the required inclusion.

2) Let $H \in \tilde{C} \cap \bar{S}$. Then $M_r(H) = 1$ by Theorem 3.1. Put

$$\mathcal{Q}_H = \{A \in \bar{S} \cap \Gamma - \{0\}; 2(H, A) / (A, A) = 1\}.$$

Case 1: $\mathcal{Q}_H \neq \emptyset$. We have $H \in \mathcal{L}$, and hence $\mathcal{Q}_H \subset \mathcal{A}$.

Case 2: $\mathcal{Q}_H = \emptyset$. We have $H \in \mathcal{H}$. Moreover, Lemma 3.1 implies $H \in \tilde{Q}$. Therefore there exists $\gamma \in \Sigma^i$ such that $2(\gamma, H) = 1$ so that $H \in S_\gamma^1$. Thus we have

$$2(H, A_\gamma) / (A_\gamma, A_\gamma) = 1 \quad \text{with } \gamma \in \mathcal{O}.$$

These prove that $\mathcal{A} \cap \mathcal{A}(\mathcal{O}) \neq \emptyset$ always and that $M_{\mathcal{A} \cup \mathcal{A}(\mathcal{O})}(H) = 1$.

Conversely, assume that $H \in \bar{S}$ satisfies $M_{\mathcal{A} \cup \mathcal{A}(\mathcal{O})}(H) = 1$. Suppose $H \notin \tilde{C}$. If $H' = s_0 H \in \tilde{C}$ with $s_0 > 1$, then $M_r(H') > 1$, which contradicts to Theorem 3.1. Thus there exists s_0 with $0 < s_0 < 1$ such that $H' = s_0 H \in \tilde{C}$. But $H' \notin \tilde{Q}$ since $H \in \bar{S}$. Now Lemma 3.1 implies that $\bar{S} \cap \Gamma - \{0\} \neq \emptyset$ and $M_{\bar{S} \cap \Gamma}(H') = 1$, and hence $H' \in \mathcal{L}$. Therefore there exists $A \in \bar{S} \cap \Gamma - \{0\}$ such that $2(H', A) / (A, A) = 1$. From the definition, we have $A \in \mathcal{A}$. But $H = (1/s_0)H'$ implies $2(H, A) / (A, A) > 1$, which contradicts to $M_{\mathcal{A} \cup \mathcal{A}(\mathcal{O})}(H) = 1$. This shows $H \in \tilde{C} \cap \bar{S}$. q.e.d.

REMARK. By Theorem 3.2 we can show a well known fact that M is simply connected if and only if $F = C$ (cf. Crittenden[2], Sakai[8]).

We have defined in §1 a cellular decomposition of \bar{S} closely related to the conjugate locus. Now we shall define another cellular decomposition of \bar{S} closely related to the cut locus.

Let \emptyset be a subset of $\bar{S} \cap \Gamma$. The complement $\bar{S} \cap \Gamma - \emptyset$ of \emptyset in $\bar{S} \cap \Gamma$ will be denoted by \emptyset^c . Let T^\emptyset be the subset of \bar{S} consisting of all $H \in \bar{S}$ satisfying the conditions:

$$\begin{cases} |H - A| = |H - A'| & \text{for each } A, A' \in \emptyset^c, \\ |H - A| < |H - A'| & \text{for each } A \in \emptyset^c, A' \in \emptyset. \end{cases}$$

It is easily seen that T^\emptyset is a convex subset of \bar{S} . A subset \emptyset of $\bar{S} \cap \Gamma$ is said to be *admissible* if $\emptyset \subsetneq \bar{S} \cap \Gamma$ and $T^\emptyset \neq \emptyset$. Note that $|\emptyset^c| < \infty$ for any admissible subset \emptyset of $\bar{S} \cap \Gamma$.

LEMMA 3.2. 1) $\bar{S} = \bigcup_{\emptyset} T^\emptyset$ (disjoint union), where \emptyset ranges over the admissible subsets of $\bar{S} \cap \Gamma$.

2) The group \bar{W}_S acts on the set of all T^\emptyset with \emptyset admissible. More precisely, we have $\tau T^\emptyset = T^{\tau\emptyset}$ for $\tau \in \bar{W}_S$ and an admissible subset \emptyset of $\bar{S} \cap \Gamma$.

3) For admissible subsets Φ_1 and Φ_2 of $\bar{S} \cap \Gamma$,

$$\bar{T}^{\Phi_1} \supset T^{\Phi_2} \iff \Phi_1 \supset \Phi_2.$$

In this case, for $H_1 \in T^{\Phi_1}$ and $H_2 \in T^{\Phi_2}$, we have

$$tH_1 + (1-t)H_2 \in T^{\Phi_1} \quad \text{for each } t \text{ with } 0 < t \leq 1.$$

PROOF. 1) Let $H \in \bar{S}$. We define a function ρ_H on $\bar{S} \cap \Gamma$ by

$$\rho_H(A) = |H - A| \quad \text{for } A \in \bar{S} \cap \Gamma.$$

Put

$$\Phi'_H = \{A \in \bar{S} \cap \Gamma; \rho_H(A) = \min_{A' \in \bar{S} \cap \Gamma} \rho_H(A')\}$$

and let $\Phi_H = \Phi'^c_H$. Then Φ'_H is a finite non-empty subset of $\bar{S} \cap \Gamma$, and Φ_H is an admissible subset of $\bar{S} \cap \Gamma$ such that $H \in T^{\Phi_H}$. This shows the assertion 1).

2) follows from that \bar{W}_S preserves the Euclidean distance $|H - H'|$ on α .

3) By a translation, we may assume $0 \in \Phi_1^c$. Then, $H \in T^{\Phi_1}$ if and only if

$$\begin{cases} |H| = |H - A| & \text{for each } A \in \Phi_1^c, \\ |H| < |H - A'| & \text{for each } A' \in \Phi_1. \end{cases}$$

Assume that $\bar{T}^{\Phi_1} \supset T^{\Phi_2}$. Then there exists a sequence $H_n \in T^{\Phi_1}$ converging to $H_0 \in T^{\Phi_2}$. The conditions:

$$\begin{cases} |H_n| = |H_n - A| & \text{for each } A \in \Phi_1^c, \\ |H_n| < |H_n - A'| & \text{for each } A' \in \Phi_1 \end{cases}$$

imply

$$\begin{cases} |H_0| = |H_0 - A| & \text{for each } A \in \Phi_1^c, \\ |H_0| \leq |H_0 - A'| & \text{for each } A' \in \Phi_1. \end{cases}$$

This shows $\Phi_1^c \subset \Phi_2^c$, and hence $\Phi_1 \supset \Phi_2$. Conversely, assume $\Phi_1 \supset \Phi_2$. It follows from (3.1) that $H \in T^{\Phi_i}$ ($i=1,2$) if and only if

$$\begin{cases} 2(H, A)/(A, A) = 1 & \text{for each } A \in \Phi_i^c - \{0\}, \\ 2(H, A')/(A', A') < 1 & \text{for each } A' \in \Phi_i. \end{cases}$$

Take $H_1 \in T^{\Phi_1}$ and $H_2 \in T^{\Phi_2}$ and put

$$H = tH_1 + (1-t)H_2 \quad 0 < t \leq 1.$$

Then the equality:

$$2(H, A)/(A, A) = t \cdot 2(H_1, A)/(A, A) + (1-t) \cdot 2(H_2, A)/(A, A)$$

implies

$$\begin{cases} 2(H, A)/(A, A)=1 & \text{for each } A \in \mathcal{O}_1^c - \{0\}, \\ 2(H, A)/(A, A) < 1 & \text{for each } A \in \mathcal{O}_1, \end{cases}$$

and hence $H \in T^{\mathcal{O}_1}$. This shows also $\bar{T}^{\mathcal{O}_1} \supset T^{\mathcal{O}_2}$. q.e.d.

Let $(\mathcal{A}, \mathcal{O})$ be a pair of subsets $\mathcal{A} \subset \Pi^1$ and $\mathcal{O} \subseteq \bar{S} \cap \Gamma$. We define a subset $S^{\mathcal{A}, \mathcal{O}}$ of \bar{S} by

$$S^{\mathcal{A}, \mathcal{O}} = S^{\mathcal{A}} \cap T^{\mathcal{O}}.$$

A pair $(\mathcal{A}, \mathcal{O})$ is said to be *admissible* if $S^{\mathcal{A}, \mathcal{O}} \neq \emptyset$. Note that for an admissible pair $(\mathcal{A}, \mathcal{O})$, $S^{\mathcal{A}, \mathcal{O}}$ is homeomorphic with a cell, since it is an open convex polyhedron in an affine subspace of α .

LEMMA 3.3. 1) $\bar{S} = \bigcup_{(\mathcal{A}, \mathcal{O})} S^{\mathcal{A}, \mathcal{O}}$ (disjoint union), where $(\mathcal{A}, \mathcal{O})$ ranges over the admissible pairs.

2) The group \bar{W}_S acts on the set of all $S^{\mathcal{A}, \mathcal{O}}$ with $(\mathcal{A}, \mathcal{O})$ admissible. More precisely, we have $\tau S^{\mathcal{A}, \mathcal{O}} = S^{\tau \cdot \mathcal{A}, \tau \cdot \mathcal{O}}$ for $\tau \in \bar{W}_S$ and an admissible pair $(\mathcal{A}, \mathcal{O})$.

3) For admissible pairs $(\mathcal{A}_1, \mathcal{O}_1)$ and $(\mathcal{A}_2, \mathcal{O}_2)$,

$$\bar{S}^{\mathcal{A}_1, \mathcal{O}_1} \supset S^{\mathcal{A}_2, \mathcal{O}_2} \iff \mathcal{A}_1 \supset \mathcal{A}_2 \text{ and } \mathcal{O}_1 \supset \mathcal{O}_2.$$

PROOF. 1) and 2) follow from Lemmas 1.4, 2.5 and 3.2.

3) Assume $\bar{S}^{\mathcal{A}_1, \mathcal{O}_1} \supset S^{\mathcal{A}_2, \mathcal{O}_2}$. Then, Lemma 1.4, 3) and Lemma 3.2, 3) imply $\mathcal{A}_1 \supset \mathcal{A}_2$ and $\mathcal{O}_1 \supset \mathcal{O}_2$. Assume conversely $\mathcal{A}_1 \supset \mathcal{A}_2$ and $\mathcal{O}_1 \supset \mathcal{O}_2$. Then it follows from the same lemmas that for $H_1 \in S^{\mathcal{A}_1, \mathcal{O}_1}$ and $H_2 \in S^{\mathcal{A}_2, \mathcal{O}_2}$ we have

$$tH_1 + (1-t)H_2 \in S^{\mathcal{A}_1, \mathcal{O}_1} \text{ for each } t \text{ with } 0 < t \leq 1.$$

This implies $\bar{S}^{\mathcal{A}_1, \mathcal{O}_1} \supset S^{\mathcal{A}_2, \mathcal{O}_2}$. q.e.d.

We can also extend the above decomposition of \bar{S} to a \bar{W} -invariant cellular decomposition of α as in §1.

A pair $(\mathcal{A}, \mathcal{O})$ of subsets $\mathcal{A} \subset \Pi^1$ and $\mathcal{O} \subseteq \bar{S} \cap \Gamma$ is called a *c-pair* if it satisfies the following conditions.

- (i) $(\mathcal{A}, \mathcal{O})$ is admissible.
- (ii) $0 \in \mathcal{O}^c$.
- (iii) $\mathcal{O}^c - \{0\} \subset \mathcal{A}$.
- (iv) $\mathcal{A} \not\supset \mathcal{O}$ if $\mathcal{O}^c = \{0\}$.

LEMMA 3.4. $\bar{C} \cap \bar{S} = \bigcup'_{(\mathcal{A}, \mathcal{O})} S^{\mathcal{A}, \mathcal{O}}$ (disjoint union), where \bigcup' means the union over

the all c -pairs (\mathcal{A}, \emptyset) .

PROOF. Let $H \in \tilde{C} \cap \tilde{S}$. Let \mathcal{A} be the unique admissible subset of Π^i with $H \in S^{\mathcal{A}}$. Put

$$\mathcal{Q}_H = \{A \in \tilde{S} \cap \Gamma - \{0\}; |H| = |H - A|\}.$$

In the proof of Theorem 3.2, we have showed the following:

Case 1: $\mathcal{Q}_H \neq \emptyset$. $\mathcal{Q}_H \subset \mathcal{A}$.

Case 2: $\mathcal{Q}_H = \emptyset$. $H \in \mathcal{H}$ and there exists $\gamma \in \emptyset$ with $2(\gamma, H) = 1$.

In Case 1, put $\emptyset = \tilde{S} \cap \Gamma - (\mathcal{Q}_H \cup \{0\})$. Then $H \in T^\emptyset$, $\emptyset^c = \mathcal{Q}_H \cup \{0\} \neq \{0\}$ and $\emptyset^c - \{0\} = \mathcal{Q}_H$. Hence, $H \in S^{\mathcal{A}, \emptyset}$ and (\mathcal{A}, \emptyset) is a c -pair. In Case 2, put $\emptyset = \tilde{S} \cap \Gamma - \{0\}$. Then $H \in T^\emptyset = \mathcal{H}$, $\emptyset^c = \{0\}$, $\emptyset^c - \{0\} = \emptyset$ and $\emptyset \nsubseteq \mathcal{A}$. Hence, $H \in S^{\mathcal{A}, \emptyset}$ and (\mathcal{A}, \emptyset) is a c -pair.

Conversely, let $H \in S^{\mathcal{A}, \emptyset}$ with (\mathcal{A}, \emptyset) a c -pair. In virtue of $0 \in \emptyset^c$, we have $|H| \leq |H - A|$ for each $A \in \tilde{S} \cap \Gamma - \{0\}$. In particular, we have

$$|H| \leq |H - A| \quad \text{for each } A \in \mathcal{A}.$$

On the other hand, $H \in \tilde{S}$ implies that $2(\gamma, H) \leq 1$ for each $\gamma \in \Sigma^i$, or equivalently, $2(H, A_\gamma)/(A_\gamma, A_\gamma) \leq 1$ for each $\gamma \in \Sigma^i$. In particular, we have

$$|H| \leq |H - A| \quad \text{for each } A \in \mathcal{A}(\emptyset).$$

Therefore we get

$$|H| \leq m_{\mathcal{A} \cup \mathcal{A}(\emptyset)}(H).$$

Case 1: $\emptyset^c \neq \{0\}$. In this case, we have

$$|H| = |H - A| \quad \text{for each } A \in \emptyset^c - \{0\} (\neq \emptyset) \subset \mathcal{A}.$$

Thus we get $|H| = m_{\mathcal{A} \cup \mathcal{A}(\emptyset)}(H)$, which implies $H \in \tilde{C} \cap \tilde{S}$ by Theorem 3.2.

Case 2: $\emptyset^c = \{0\}$. In this case, we have $2(\gamma, H) = 1$ for each $\gamma \in \mathcal{A}^c \cap \emptyset$, where \mathcal{A}^c denotes the complement $\Pi^i - \mathcal{A}$ of \mathcal{A} in Π^i . In particular, we have

$$|H| = |H - A_\gamma| \quad \text{for each } \gamma \in \mathcal{A}^c \cap \emptyset (\neq \emptyset) \subset \emptyset.$$

Thus we get $H \in \tilde{C} \cap \tilde{S}$ in the same way as Case 1. q.e.d.

Note that the dimension $k_{\mathcal{A}, \emptyset}$ of $S^{\mathcal{A}, \emptyset}$ for a c -pair (\mathcal{A}, \emptyset) is given by

$$k_{\mathcal{A}, \emptyset} = r - \dim\{(\emptyset^c - \{0\}) \cup \mathcal{A}^c\}_R,$$

where $\{*\}_R$ means the subspace of \mathfrak{g} spanned over R by $*$.

Now we shall proceed as in §1 to study the structure of the set $K \text{Exp } S^{\mathcal{A}, \emptyset}$. For an admissible pair (\mathcal{A}, \emptyset) , we define

$$N^{d,\theta} = \{k \in K; \ k \text{Exp} S^{d,\theta} = \text{Exp} S^{d,\theta}\},$$

$$Z^{d,\theta} = \{k \in N^{d,\theta}; \ k| \text{Exp} S^{d,\theta} = \text{id}\},$$

$$W^{d,\theta} = N^{d,\theta} / Z^{d,\theta},$$

and

$$\bar{N}^{d,\theta} = \{\tau \in \bar{W}_S; \ \tau S^{d,\theta} = S^{d,\theta}\},$$

$$\bar{Z}^{d,\theta} = \{\tau \in \bar{N}^{d,\theta}; \ \tau| S^{d,\theta} = \text{id}\},$$

$$\bar{W}^{d,\theta} = \bar{N}^{d,\theta} / \bar{Z}^{d,\theta}.$$

Elements of $W^{d,\theta}$ and $\bar{W}^{d,\theta}$ will be denoted by $[k]$ with $k \in N^{d,\theta}$ and $[\tau]$ with $\tau \in \bar{N}^{d,\theta}$ respectively.

We define a C^∞ map $\Psi^{d,\theta}: K/Z^{d,\theta} \times S^{d,\theta} \longrightarrow M$ by

$$\Psi^{d,\theta}(kZ^{d,\theta}, H) = k \text{Exp} H \quad \text{for } k \in K, H \in S^{d,\theta},$$

and denote by $M^{d,\theta}$ the image of $\Psi^{d,\theta}$.

Lemma 1.7 implies $N^{d,\theta} \subset N^d$, and hence

$$Z^d \subset Z^{d,\theta} \subset N^{d,\theta} \subset N^d \subset N_K(\mathfrak{m}^d).$$

These groups are compact and have the same Lie algebra \mathfrak{t}^d . In particular, the group $W^{d,\theta}$ is a finite group. Moreover, Corollary 2 of Lemma 1.6 implies that $\Psi^{d,\theta}$ is a C^∞ immersion and that

$$\dim K/Z^{d,\theta} = (1/2) (\dim \mathfrak{g} - \dim \mathfrak{g}^d).$$

In the same way as the proof of Lemmas 1.7 and 1.8, we can show the following

LEMMA 3.5. 1) Let (A_1, Φ_1) and (A_2, Φ_2) be admissible pairs, $H_1 \in S^{d_1,\theta_1}$, $H_2 \in S^{d_2,\theta_2}$ and $k \in K$. If $k \text{Exp} H_1 = \text{Exp} H_2$, then there exists $\tau \in \bar{W}_S$ such that:

- i) $\tau S^{d_1,\theta_1} = S^{d_2,\theta_2}$;
- ii) $k \text{Exp} H = \text{Exp} \tau H$ for each $H \in S^{d_1,\theta_1}$;
- iii) $\tau H_1 = H_2$,

and hence $k \text{Exp} S^{d_1,\theta_1} = \text{Exp} S^{d_2,\theta_2}$.

2) For each admissible pair (A, Φ) , there exists a unique homomorphism $\pi^{d,\theta}: \bar{W}^{d,\theta} \longrightarrow W^{d,\theta}$ such that if $\pi^{d,\theta}[\tau] = [k]$ with $\tau \in \bar{N}^{d,\theta}$ and $k \in N^{d,\theta}$, then

$$k \text{Exp} H = \text{Exp} \tau H \quad \text{for each } H \in S^{d,\theta}.$$

LEMMA 3.6. *The homomorphism $\pi^{A,\emptyset}: \bar{W}^{A,\emptyset} \longrightarrow W^{A,\emptyset}$ is an isomorphism. Therefore $\bar{W}^{A,\emptyset}$ is also a finite group.*

PROOF. The surjectivity of $\pi^{A,\emptyset}$ follows from Lemma 3.5, 1). Assume $\pi^{A,\emptyset}[\tau]=1$ where $\tau \in \bar{W}^{A,\emptyset}$. Then, in the same way as in the proof of Lemma 1.8, we find $A \in \Gamma$ such that

$$\tau H = H + A \quad \text{for each } H \in S^{A,\emptyset}.$$

Since $S^{A,\emptyset}$ is bounded, we have $A=0$, and hence $[\tau]=1$. q.e.d.

From Lemma 3.3 we have the following

LEMMA 3.7. *For an admissible pair (A, \emptyset) , $\bar{N}^{A,\emptyset}$ is given by*

$$\bar{N}^{A,\emptyset} = \{\tau \in \bar{W}_S; \tau \cdot A = A, \tau \emptyset = \emptyset\}.$$

We define a free C^∞ action of $\bar{W}^{A,\emptyset}$ on $K/Z^{A,\emptyset} \times S^{A,\emptyset}$ in the same way as for $K/Z^A \times S^A$. Let

$$E^{A,\emptyset} = K/Z^{A,\emptyset} \times_{\bar{W}^{A,\emptyset}, A} S^{A,\emptyset}$$

be the quotient manifold relative to this action. Put

$$B^{A,\emptyset} = K/N^{A,\emptyset}.$$

It is a compact connected C^∞ manifold. By Lemma 3.6, $K/Z^{A,\emptyset}$ is a C^∞ principal bundle over $B^{A,\emptyset}$ with the group $\bar{W}^{A,\emptyset}$, and $E^{A,\emptyset}$ is a fibre bundle over $B^{A,\emptyset}$ associated to $K/Z^{A,\emptyset}$ with the fibre $S^{A,\emptyset}$.

Let (A_1, \emptyset_1) and (A_2, \emptyset_2) be c -pairs. They are said to be *equivalent* if there exists $\tau \in \bar{W}_S$ such that $\tau \cdot A_1 = A_2$ and $\tau \emptyset_1 = \emptyset_2$. We denote by $(A_1, \emptyset_1) \succ (A_2, \emptyset_2)$ if there exists $\tau \in \bar{W}_S$ such that $\tau \cdot A_1 \supset A_2$ and $\tau \emptyset_1 \supset \emptyset_2$. Let \mathcal{C} be a set of complete representatives of equivalence classes of c -pairs. Note that \mathcal{C} is a finite set. Then in the same way as the proof of Theorems 1.1 and 2.2, we get the following theorem.

THEOREM 3.3. 1) *For each c -pair (A, \emptyset) , $M^{A,\emptyset}$ is a connected regular submanifold of M with*

$$\dim M^{A,\emptyset} = (1/2) (\dim \mathfrak{g} - \dim \mathfrak{g}^A) + k_{A,\emptyset}.$$

Each $M^{A,\emptyset}$ is diffeomorphic with $E^{A,\emptyset}$ by the diffeomorphism $\psi^{A,\emptyset}: E^{A,\emptyset} \longrightarrow M^{A,\emptyset}$ induced by the C^∞ map $\Psi^{A,\emptyset}: K/Z^{A,\emptyset} \times S^{A,\emptyset} \longrightarrow M$.

2) *The cut locus C of a compact connected symmetric space (M, g) with respect to the origin o has a stratification:*

$$C = \bigcup_{(A,\emptyset) \in \mathcal{C}} M^{A,\emptyset} \quad (\text{disjoint union}),$$

where $\bar{M}^{A_1, \Phi_1} \supset M^{A_2, \Phi_2}$ if and only if $(A_1, \Phi_1) \succ (A_2, \Phi_2)$.

REMARK. Let $\dim M = n$. Then M is homeomorphic with the space obtained from the cut locus C by attaching an n -cell M^0 . In fact (cf. Kobayashi [4]), let

$$E^0 = \{tX; 0 \leq t < 1, X \in \tilde{C}\},$$

$$\bar{S}^0 = E^0 \cap \bar{S}.$$

Then $E^0 = \text{Ad}K\bar{S}^0$ (cf. proof of Theorem 3.2, 1)), and the closure \bar{E}^0 of E^0 is given by $\bar{E}^0 = E^0 \cup \tilde{C}$. The subset

$$M^0 = \text{Exp } E^0$$

of M is called the *interior* of (M, g) with respect to the point o . Subsets \bar{E}^0 , E^0 and \tilde{C} of m are homeomorphic with the closed n -disk \bar{D}^n , n -cell D^n and $(n-1)$ -sphere S^{n-1} respectively. Thus the cut locus C is a closed subset of M . Moreover, $\text{Exp}: \bar{E}^0 \rightarrow M$ is surjective and the continuous map $\text{Exp}: (\bar{E}^0, \tilde{C}) \rightarrow (M, C)$ of pairs induces a relative diffeomorphism $\text{Exp}: E^0 \rightarrow M^0$.

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