

# Available at www.ElsevierMathematics.com powered by science doinect.

JOURNAL OF
Approximation
Theory

Journal of Approximation Theory 124 (2003) 154–180

http://www.elsevier.com/locate/jat

# Convergence and asymptotic behavior of Jackson integrals associated with irreducible reduced root systems

### Masahiko Ito<sup>1</sup>

Graduate School of Mathematics, Nagoya University, Chikusa-ku, Nagoya 464-8602, Japan Received 3 June 2001; accepted in revised form 1 August 2003

#### Abstract

For a multivariable q-series called Jackson integral associated with irreducible reduced root systems, a sufficient condition for convergence of it with respect to parameters is given. Its asymptotic behavior as a function of its parameters is studied. For its application, we give another proof of  $G_2$ -type summation formula investigated by Gustafson in an appendix.

© 2003 Elsevier Inc. All rights reserved.

#### 1. Introduction

In the previous paper [8], we defined the Jackson integral associated with irreducible reduced root system. It is a natural multivariable extension of both the Ramanujan's  $_1\psi_1$  sum

$$\sum_{\nu=-\infty}^{\infty} \frac{(a)_{\nu}}{(b)_{\nu}} z^{\nu} = \frac{(az)_{\infty}}{(z)_{\infty}} \frac{(q)_{\infty}}{(b)_{\infty}} \frac{(b/a)_{\infty}}{(q/a)_{\infty}} \frac{(q/az)_{\infty}}{(b/az)_{\infty}}$$

0021-9045/\$ - see front matter  $\odot$  2003 Elsevier Inc. All rights reserved. doi:10.1016/j.jat.2003.08.006

E-mail address: mito@gem.aoyama.ac.jp.

<sup>&</sup>lt;sup>1</sup>Present address: Department of Mathematics, Aoyama Gakuin University, 5-10-1 Fuchinobe, Sagamihara-shi, Kanagawa 229-8558, Japan.

and Bailey's very-well-poised  $_6\psi_6$  sum

$$\begin{split} \sum_{v=-\infty}^{\infty} \frac{(1-aq^{2v})(b)_{v}(c)_{v}(d)_{v}(e)_{v}}{(1-a)(aq/b)_{v}(aq/c)_{v}(aq/d)_{v}(aq/e)_{v}} \left(\frac{a^{2}q}{bcde}\right)^{v} \\ &= \frac{(q/a)_{\infty}(aq)_{\infty}(aq/bc)_{\infty}(aq/bd)_{\infty}(aq/be)_{\infty}}{(q/b)_{\infty}(q/c)_{\infty}(q/d)_{\infty}(q/e)_{\infty}(aq/b)_{\infty}} \\ &\times \frac{(aq/cd)_{\infty}(aq/ce)_{\infty}(aq/de)_{\infty}(q)_{\infty}}{(aq/c)_{\infty}(aq/d)_{\infty}(aq/e)_{\infty}(a^{2}q/bcde)_{\infty}}. \end{split}$$

Gustafson [4] established multidimensional q-series generalization of Bailey's  $_6\psi_6$  summation formula corresponding to simple Lie algebras. On the other hand, Aomoto [1] extended q-Selberg integral to a sum (q-series) which has a symmetry of Weyl group of irreducible reduced root system. Gustafson's sums and Aomoto's sums are very similar. Indeed, By using Gustafson's  $C_n$ -type sum, van Diejen [11] proved a summation formula for his  $BC_n$ -type sum, which includes Aomoto's  $B_n$  and  $C_n$ -type sums as special cases. One of motivations of considering our Jackson integrals, which include most of their sums, is to treat their summation formulas together. Their multivariable q-series can be expressed as a product of q-gamma function and a Jacobi elliptic theta function. We discussed in [8] when the Jackson integral can be expressed as a product of the theta functions. See Proposition 1 including a summation formula for  $F_4$ -type [9] which seems to be new. See also Theorem A.3.

But first of all, in order to carry out the program outlined above, the Jackson integral under consideration should converge. Since it is an infinite sum over a lattice, we fail to define it if it diverges. We give a sufficient condition for its convergence with respect to parameters. See Theorem 4 in Section 3. This is one of the main results of this paper. It also assures the convergence of a q-series, which we call the Macdonald type sum in this paper, essentially introduced by Macdonald [10], who showed the relation between Aomoto's sum and the q-Macdonald-Morris identity investigated by Cherednik [2] and many others. Technically speaking, as we shall see in Appendix later, for evaluation of Jackson integral, our method needs repeated use of its difference equation with respect to parameters and its asymptotic behavior. In this process, however, it is important to keep the parameters within the convergence region of Jackson integral when we take parameters away to infinity, even if the sum is well-defined in the region. We have to choose a good direction of parameter shift. We show its asymptotic formula (see Theorem 6 in Section 4), which is another main result of this paper. This formula is interesting by itself. See also Proposition 5. As an example of its applications, we give another proof of Gustafson's  $G_2$ -type summation formula in Appendix.

Throughout this paper, we assume 0 < q < 1 and use notation  $(a)_{\infty} := \prod_{i=0}^{\infty} (1 - aq^i)$  and  $(a)_{\nu} = (a)_{\infty}/(aq^{\nu})_{\infty}$ .

#### 2. Definition of Jackson integral

Let R be an irreducible reduced root system, spanning a real vector space E of dimension n, and let  $\langle \cdot, \cdot \rangle$  be a positive definite scalar product on E invariant under the Weyl group W of R. We denote by  $R^+$  the set of positive roots relative to a fixed basis  $\{\alpha_1, \ldots, \alpha_n\}$  of R. For each  $\alpha \in R$ , let  $\alpha^\vee = 2\alpha/\langle \alpha, \alpha \rangle$ . Let P be the *coweight lattice*  $\{\chi \in E; \langle \alpha, \chi \rangle \in \mathbb{Z} \text{ for any } \alpha \in R\}$  and let Q be the *coroot lattice* of R defined by  $Q = \mathbb{Z}\alpha_1^\vee + \cdots + \mathbb{Z}\alpha_n^\vee \subset P$ . Let L be any sublattice of P of rank n. We assume L is W-stable, i.e., L = wL for  $w \in W$ . The scalar product  $\langle \cdot, \cdot \rangle$  is uniquely extended linearly to  $E_C = E \otimes_R \mathbb{C} \simeq \mathbb{C}^n$ . For  $x \in E_C$ , we define

$$\Phi_{R}(b_{1}, \dots, b_{s}, c_{1}, \dots, c_{l}; x) = \Phi_{R}(\{b_{i}\}, \{c_{j}\}; x)$$

$$\coloneqq \prod_{i=1}^{s} \prod_{\substack{\alpha > 0 \\ \alpha: \text{short}}} q^{(\frac{1}{2} - b_{i})\langle \alpha, x \rangle} \frac{(q^{1 - b_{i} + \langle \alpha, x \rangle})_{\infty}}{(q^{b_{i} + \langle \alpha, x \rangle})_{\infty}}$$

$$\times \prod_{j=1}^{l} \prod_{\substack{\alpha > 0 \\ \alpha: \text{long}}} q^{(\frac{1}{2} - c_{j})\langle \alpha, x \rangle} \frac{(q^{1 - c_{j} + \langle \alpha, x \rangle})_{\infty}}{(q^{c_{j} + \langle \alpha, x \rangle})_{\infty}}, \tag{1}$$

where  $s, l \in \mathbb{Z}_{\geq 0}$ ,  $b_i, c_j \in \mathbb{C}$  and  $\alpha > 0$  means  $\alpha \in \mathbb{R}^+$ . If all roots  $\alpha \in \mathbb{R}$  have the same length, we regard the roots as all short. We denote by  $\Delta_R(x)$  the Weyl denominator as

$$\Delta_R(x) := \prod_{\alpha > 0} \left( q^{\frac{1}{2}\langle \alpha, x \rangle} - q^{-\frac{1}{2}\langle \alpha, x \rangle} \right). \tag{2}$$

Let  $U_w(x)$  be a function defined by

$$\begin{split} U_w(x) &\coloneqq \prod_{i=1}^s \prod_{\substack{\alpha>0\\-w^{-1}\alpha>0\\\alpha: \text{short}}} q^{(2b_i-1)\langle\alpha,x\rangle} \frac{\theta(q^{b_i+\langle\alpha,x\rangle})}{\theta(q^{1-b_i+\langle\alpha,x\rangle})} \\ &\times \prod_{j=1}^l \prod_{\substack{\alpha>0\\-w^{-1}\alpha>0\\\alpha: \text{long}}} q^{(2c_j-1)\langle\alpha,x\rangle} \frac{\theta(q^{c_j+\langle\alpha,x\rangle})}{\theta(q^{1-c_j+\langle\alpha,x\rangle})}, \end{split}$$

where  $\theta(\xi) \coloneqq (\xi)_{\infty} (q/\xi)_{\infty}$ . The function  $\theta(\xi)$  has the *quasi-periodicity* 

$$\theta(q\xi) = -\theta(\xi)/\xi. \tag{3}$$

This gives the following formula which shall be used in Section 4:

$$\theta(q^{N}\xi) = (-1)^{N}\xi^{-N}q^{-N(N-1)/2}\theta(\xi). \tag{4}$$

From (3), we see the function  $U_w(x)$  is a *pseudo-constant*, i.e., an invariant under the shift  $x \to x + \chi$  for  $\chi \in P$ .

For  $w \in W$ , we define  $wF(x) := F(w^{-1}x)$  for a function F(x) of  $x \in E_{\mathbb{C}}$ . The function  $\Phi_R(\{b_i\},\{c_i\};x)$  is quasi W-symmetric with respect to W:

$$w\Phi_R(\{b_i\}, \{c_i\}; x) = U_w(x)\Phi_R(\{b_i\}, \{c_i\}; x) \quad \text{for } w \in W.$$
 (5)

The Weyl denominator  $\Delta_R(x)$  changes by the action of W as

$$w\Delta_R(x) = \operatorname{sgn} w \ \Delta_R(x). \tag{6}$$

For  $z \in E_{\mathbb{C}}$ , we now define the Jackson integral associated with R as

$$J_R(\{b_i\}, \{c_j\}; L; z) := \sum_{\chi \in L} \Phi_R(\{b_i\}, \{c_j\}; z + \chi) \Delta_R(z + \chi).$$
 (7)

By definition, the Jackson integral  $J_R(\{b_i\},\{c_i\};L;z)$  is obviously invariant under the shift  $z \rightarrow z + \chi$  for  $\chi \in L$ :

$$J_R(\{b_i\}, \{c_i\}; L; z + \chi) = J_R(\{b_i\}, \{c_i\}; L; z). \tag{8}$$

For the subsequent sections, we state some facts about the Jackson integral  $J_R(\{b_i\},\{c_i\};L;z)$  (see [1,7,8,10] for the detail). Let  $\Theta_R(\{b_i\},\{c_i\};z)$  be a function defined by

$$\Theta_{R}(\{b_{i}\},\{c_{j}\};z)$$

$$= a^{\left(\frac{s-1}{2} - \sum_{i=1}^{s} b_{i}\right)\langle\alpha,z\rangle} \theta(a^{\langle\alpha,z\rangle}) = a^{\left(\frac{l-1}{2} - \sum_{j=1}^{l} c_{j}\right)}$$

$$\coloneqq \prod_{\substack{\alpha > 0 \\ \alpha: \text{short}}} \frac{q^{\left(\frac{s-1}{2} - \sum_{i=1}^s b_i\right) \langle \alpha, z \rangle} \theta(q^{\langle \alpha, z \rangle})}{\prod_{i=1}^s \theta(q^{b_i + \langle \alpha, z \rangle})} \prod_{\substack{\alpha > 0 \\ \alpha: \text{long}}} \frac{q^{\left(\frac{l-1}{2} - \sum_{j=1}^l c_j\right) \langle \alpha, z \rangle} \theta(q^{\langle \alpha, z \rangle})}{\prod_{j=1}^l \theta(q^{c_j + \langle \alpha, z \rangle})}.$$

The following propositions hold for L = P or Q:

**Proposition 1.** For L = P or Q, the sum  $J_R(\{b_i\}, \{c_i\}; L; z)$  is expressed as

$$J_R(\{b_i\}, \{c_i\}; L; z) = C_R(\{b_i\}, \{c_i\}; L)\Theta_R(\{b_i\}, \{c_i\}; z), \tag{9}$$

where  $C_R(\{b_i\},\{c_i\};L)$  is a constant not depending on  $z \in E_{\mathbb{C}}$ , if and only if s = 1 for  $A_n$ ,  $D_n$ ,  $E_6$ ,  $E_7$  and  $E_8$ -type,

(s, l) = (1, 1) or (2n - 1, 0) for  $B_n$ -type,

 $(s,l) = (1,1) \text{ or } (0,\frac{n+1}{2}) \text{ for } C_n\text{-type if } n \text{ is odd},$ 

(s, l) = (1, 1) or (4, 0) for  $G_2$ -type,

(s, l) = (1, 1) or (3, 0) for  $F_4$ -type.

**Proposition 2.** Assume that (s,l) satisfies the condition in Proposition 1. Then the *following relation holds for* L = P *or* Q:

$$J_R(\{b_i\},\{c_j\};P;z) = |P/Q|J_R(\{b_i\},\{c_j\};Q;z).$$

In particular,

$$C_R(\{b_i\},\{c_j\};P) = |P/Q|C_R(\{b_i\},\{c_j\};Q),$$

where |P/Q| is the order of the fundamental group P/Q of R, so that

R	$A_n$	$\mid E$	$S_n, C_n, E_7$	$D_n$	$E_6$	10	$G_2, F_4, E_8$
P/Q	n+1		2	4	3		1

**Proposition 3.** If s = 1 or (s, l) = (1, 1), the constant  $C_R(b_1, c_1; Q)$  is expressed as

$$C_R(b_1, c_1; Q) = \prod_{\substack{\alpha > 0 \\ \alpha: \text{short}}} \frac{(q^{1 - \langle \rho_k, \alpha^\vee \rangle - b_1})_{\infty} (q^{\delta_\alpha - \langle \rho_k, \alpha^\vee \rangle + b_1})_{\infty}}{(q^{1 - \langle \rho_k, \alpha^\vee \rangle})_{\infty} (q^{-\langle \rho_k, \alpha^\vee \rangle})_{\infty}} \times \prod_{\substack{\alpha > 0 \\ \alpha: \text{long}}} \frac{(q^{1 - \langle \rho_k, \alpha^\vee \rangle - c_1})_{\infty} (q^{\delta_\alpha - \langle \rho_k, \alpha^\vee \rangle + c_1})_{\infty}}{(q^{1 - \langle \rho_k, \alpha^\vee \rangle})_{\infty} (q^{-\langle \rho_k, \alpha^\vee \rangle})_{\infty}},$$

where  $2\rho_k := b_1 \sum_{\alpha > 0} \alpha + c_1 \sum_{\alpha > 0} \alpha$  and  $\delta_\alpha = 1$  if  $\langle \rho_k, \alpha^\vee \rangle = b_1$  or  $c_1$ , and  $\delta_\alpha = 0$  otherwise.

#### 3. Convergence of Jackson integral

Let  $\{\chi_1, ..., \chi_n\}$  be the set of the fundamental coweights, i.e.,  $\langle \alpha_i, \chi_j \rangle = \delta_{ij}$  for all i, j = 1, ..., n, where  $\delta_{ij}$  is the Kronecker delta.

**Theorem 4.** The sum  $J_R(\{b_i\},\{c_j\};L;z)$  converges if  $b_i$  and  $c_j$  satisfy

$$\operatorname{Re}\left(\left(\frac{1-s}{2}+\sum_{i=1}^{s}b_{i}\right)\sum_{\substack{\alpha>0\\\alpha:\operatorname{short}}}\langle\alpha,\chi_{k}\rangle+\left(\frac{1-l}{2}+\sum_{j=1}^{l}c_{j}\right)\sum_{\substack{\alpha>0\\\alpha:\operatorname{long}}}\langle\alpha,\chi_{k}\rangle\right)<0$$

for k = 1, ..., n.

**Proof.** For simplicity we abbreviate  $\Phi_R(\{b_i\},\{c_j\};x)$  to  $\Phi_R(x)$ . We denote by D the set of dominant coweights defined by

$$D := \{ \chi \in P; \langle \alpha_i, \chi \rangle \geqslant 0 \text{ for } i = 1, ..., n \}.$$
 (10)

Then we have  $L \subset P = \bigcup_{w \in W} wD$ . This implies that

$$|J_{R}(\{b_{i}\},\{c_{j}\};L;z)| < \sum_{\chi \in P} |\Phi_{R}(z+\chi)\Delta_{R}(z+\chi)|$$

$$< \sum_{w \in W} \sum_{\chi \in wD} |\Phi_{R}(z+\chi)\Delta_{R}(z+\chi)|.$$
(11)

By using the quasi-W-symmetry (5) of  $\Phi_R(x)$ , it follows that

$$\sum_{\chi \in wD} |\Phi_R(z + \chi)\Delta_R(z + \chi)|$$

$$= \sum_{\chi \in D} |\Phi_R(z + w^{-1}\chi)\Delta_R(z + w^{-1}\chi)|$$

$$= \sum_{\chi \in D} |w\Phi_R(wz + \chi)w\Delta_R(wz + \chi)|$$

$$< |U_w(wz)| \sum_{\chi \in D} |\Phi_R(wz + \chi)\Delta_R(wz + \chi)|.$$
(12)

From (11), (12), it is sufficient to establish that

$$\sum_{\gamma \in D} |\Phi_R(z + \chi) \Delta_R(z + \chi)| \tag{13}$$

converges. By definitions (1) and (2), we have

$$\Phi_{R}(x)\Delta_{R}(x) = q^{\left(\frac{s-1}{2} - \sum_{i=1}^{s} b_{i}\right) \sum_{\alpha: \text{short} > 0} \langle \alpha, x \rangle + \left(\frac{l-1}{2} - \sum_{j=1}^{l} c_{j}\right) \sum_{\alpha: \text{long} > 0} \langle \alpha, x \rangle}$$

$$\times \prod_{i=1}^{s} \prod_{\substack{\alpha > 0 \\ \alpha: \text{short}}} \frac{\left(q^{1-b_{i} + \langle \alpha, x \rangle}\right)_{\infty}}{\left(q^{b_{i} + \langle \alpha, x \rangle}\right)_{\infty}} \prod_{j=1}^{l} \prod_{\substack{\alpha > 0 \\ \alpha: \text{long}}} \frac{\left(q^{1-c_{j} + \langle \alpha, x \rangle}\right)_{\infty}}{\left(q^{c_{j} + \langle \alpha, x \rangle}\right)_{\infty}}$$

$$\times \prod_{\alpha > 0} \left(q^{\langle \alpha, x \rangle} - 1\right). \tag{14}$$

When  $\chi \in D$ , from the explicit expression (14) of  $\Phi_R(x)\Delta_R(x)$ , it follows that the factor

$$\left| \prod_{i=1}^{s} \prod_{\substack{\alpha>0 \\ \alpha: \text{short}}} \frac{(q^{1-b_i + \langle \alpha, z + \chi \rangle})_{\infty}}{(q^{b_i + \langle \alpha, z + \chi \rangle})_{\infty}} \prod_{j=1}^{l} \prod_{\substack{\alpha>0 \\ \alpha: \text{long}}} \frac{(q^{1-c_j + \langle \alpha, z + \chi \rangle})_{\infty}}{(q^{c_j + \langle \alpha, z + \chi \rangle})_{\infty}} \prod_{\alpha>0} (q^{\langle \alpha, z + \chi \rangle} - 1) \right|$$

in  $|\Phi_R(z+\chi)\Delta_R(z+\chi)|$  is bounded. Hence it is sufficient to establish the convergence of the following part in (13):

$$\sum_{\chi \in D} |q^{\left(\frac{s-1}{2} - \sum_{i=1}^{s} b_{i}\right) \sum_{x:\text{short}>0} \langle \alpha, \chi \rangle + \left(\frac{l-1}{2} - \sum_{j=1}^{l} c_{j}\right) \sum_{\alpha:\text{long}>0} \langle \alpha, \chi \rangle} |$$

$$= \sum_{v_{1}, \dots, v_{n}=0}^{\infty} \left| \prod_{k=1}^{n} \left( q^{\left(\frac{s-1}{2} - \sum_{i=1}^{s} b_{i}\right) \sum_{x:\text{short}>0} \langle \alpha, \chi_{k} \rangle + \left(\frac{l-1}{2} - \sum_{j=1}^{l} c_{j}\right) \sum_{x:\text{long}>0} \langle \alpha, \chi_{k} \rangle} \right)^{v_{k}} \right|$$

$$= \sum_{v_{1}, \dots, v_{n}=0}^{\infty} \prod_{k=1}^{n} \left( q^{\text{Re}\left(\left(\frac{s-1}{2} - \sum_{i=1}^{s} b_{i}\right) \sum_{x:\text{short}>0} \langle \alpha, \chi_{k} \rangle + \left(\frac{l-1}{2} - \sum_{j=1}^{l} c_{j}\right) \sum_{x:\text{long}>0} \langle \alpha, \chi_{k} \rangle} \right)^{v_{k}}.$$
(15)

If the condition

$$\operatorname{Re}\left(\left(\frac{s-1}{2} - \sum_{i=1}^{s} b_{i}\right) \sum_{\substack{\alpha > 0 \\ \alpha: \text{short}}} \langle \alpha, \chi_{k} \rangle + \left(\frac{l-1}{2} - \sum_{j=1}^{l} c_{j}\right) \sum_{\substack{\alpha > 0 \\ \alpha: \text{long}}} \langle \alpha, \chi_{k} \rangle\right) > 0$$

is satisfied, then (15) converges. This completes the proof.  $\Box$ 

#### 3.1. Examples

Throughout this section, let  $\{\varepsilon_1, \dots, \varepsilon_n\}$  be the standard basis of  $\mathbf{R}^n$  satisfying  $\langle \varepsilon_i, \varepsilon_j \rangle = \delta_{ij}$  for all  $i, j = 1, \dots, n$ .

#### 3.1.1. $B_n$ -type

• Positive short roots : 
$$\varepsilon_i$$
  $(1 \le i \le n)$ , Positive long roots :  $\varepsilon_i \pm \varepsilon_j$   $(1 \le i < j \le n)$ .

$$\qquad \qquad \left\{ \begin{array}{l} \text{Highest root}: \ \epsilon_1 + \epsilon_2 = \alpha_1 + 2\alpha_2 + 2\alpha_3 + \cdots + 2\alpha_n \quad \text{(for Lemmas 9, 10)}, \\ \text{Highest root in short roots}: \ \epsilon_1 = \alpha_1 + \alpha_2 + \cdots + \alpha_4. \end{array} \right.$$

The sums of the positive short roots and the positive long roots are the following:

$$\sum_{\substack{\alpha > 0 \\ \alpha \text{short}}} \alpha = \sum_{i=1}^{n} \varepsilon_{i}, \quad \sum_{\substack{\alpha > 0 \\ \alpha \text{:long}}} \alpha = 2 \sum_{i=1}^{n} (n-i)\varepsilon_{i},$$

so that we have

$$\sum_{\substack{\alpha > 0 \\ \alpha: \text{short}}} \langle \alpha, \chi_k \rangle = k, \quad \sum_{\substack{\alpha > 0 \\ \alpha: \text{long}}} \langle \alpha, \chi_k \rangle = k(2n - 1 - k).$$

By Theorem 4, if (s, l) = (1, 1), a sufficient condition for convergence is

$$\operatorname{Re}(b_1 + (n-1)c_1) < 0$$
 and  $\operatorname{Re}(b_1 + 2(n-1)c_1) < 0$ ,

as we see from [7]. And if (s, l) = (2n - 1, 0), we have

$$Re(b_1 + \cdots + b_{2n-1}) < 0,$$

which was mentioned in [6].

#### 3.1.2. $G_2$ -type

$$\begin{cases} \text{Basis}: \alpha_1 = \varepsilon_1 - \varepsilon_2, \ \alpha_2 = -2\varepsilon_1 + \varepsilon_2 + \varepsilon_3, \\ \text{Fundamental coweights}: \ \chi_1 = 2\alpha_1 + \alpha_2, \ \chi_2 = (3\alpha_1 + 2\alpha_2)/3. \end{cases}$$

- Positive short roots:  $\alpha_1$ ,  $\alpha_1 + \alpha_2$ ,  $2\alpha_1 + \alpha_2$ , Positive long roots:  $\alpha_2$ ,  $3\alpha_1 + \alpha_2$ ,  $3\alpha_1 + 2\alpha_2$ .
- $\begin{cases} \text{Highest root}: 3\alpha_1 + 2\alpha_2 & \text{(for Lemmas 9, 10),} \\ \text{Highest root in short roots}: 2\alpha_1 + \alpha_2. \end{cases}$

The sums of the positive short roots and the positive long roots are the following:

$$\sum_{\substack{\alpha>0\\ \alpha: \text{short}}}\alpha=4\alpha_1+2\alpha_2 \quad \sum_{\substack{\alpha>0\\ \alpha: \text{long}}}\alpha=6\alpha_1+4\alpha_2,$$

so that we have

$$\sum_{\substack{\alpha>0\\\alpha:\text{short}}}\left\langle\alpha,\chi_1\right\rangle=4,\quad \sum_{\substack{\alpha>0\\\alpha:\text{short}}}\left\langle\alpha,\chi_2\right\rangle=2,\quad \sum_{\substack{\alpha>0\\\alpha:\text{long}}}\left\langle\alpha,\chi_1\right\rangle=6,\quad \sum_{\substack{\alpha>0\\\alpha:\text{long}}}\left\langle\alpha,\chi_2\right\rangle=4.$$

By Theorem 4, if (s, l) = (1, 1), we have a convergence condition as

$$Re(2b_1 + 3c_1) < 0$$
 and  $Re(b_1 + 2c_1) < 0$ ,

as we see in [7]. And if (s, l) = (4, 0), we have

$$Re(2(b_1+b_2+b_3+b_4)-1)<0, (16)$$

which was mentioned in [5].

#### 3.1.3. $F_4$ -type

Since the root systems  $F_4$  and  $F_4^{\vee}$  are isomorphic with orthogonal transformation [3, p. 806], we take a basis of  $F_4^{\vee}$  instead of that of  $F_4$ .

$$\begin{cases} \text{Basis}: \ \alpha_1 = \varepsilon_2 - \varepsilon_3, \ \alpha_2 = \varepsilon_3 - \varepsilon_4, \ \alpha_3 = 2\varepsilon_4, \ \alpha_4 = \varepsilon_1 - \varepsilon_2 - \varepsilon_3 - \varepsilon_4, \\ \text{Fundamental coweights}: \ \chi_1 = \varepsilon_1 + \varepsilon_2, \ \chi_2 = 2\varepsilon_1 + \varepsilon_2 + \varepsilon_3, \\ \chi_3 = (3\varepsilon_1 + \varepsilon_2 + \varepsilon_3 + \varepsilon_4)/2, \ \chi_4 = \varepsilon_1. \end{cases}$$

- $\begin{cases} \text{Positive short roots} : \varepsilon_i \pm \varepsilon_j \ (1 \le i < j \le 4), \\ \text{Positive long roots} : 2\varepsilon_i \ (1 \le i \le 4), \quad \varepsilon_1 \pm \varepsilon_2 \pm \varepsilon_3 \pm \varepsilon_4. \end{cases}$
- $\qquad \qquad \left\{ \begin{aligned} &\text{Highest root}: \ 2\epsilon_1 = 2\alpha_1 + 4\alpha_2 + 3\alpha_3 + 2\alpha_4 \quad \text{(for Lemmas 9, 10)}, \\ &\text{Highest root in short roots}: \ \epsilon_1 + \epsilon_2 = 2\alpha_1 + 3\alpha_2 + 2\alpha_3 + \alpha_4. \end{aligned} \right.$

The sums of the positive short roots and the positive long roots are the following:

$$\sum_{\substack{\alpha>0\\ \alpha: \text{short}}}\alpha = 6\varepsilon_1 + 4\varepsilon_2 + 2\varepsilon_3, \quad \sum_{\substack{\alpha>0\\ \alpha: \text{long}}}\alpha = 10\varepsilon_1 + 2\varepsilon_2 + 2\varepsilon_3 + 2\varepsilon_4,$$

so that, we have

$$\sum_{\substack{\alpha>0\\ \alpha: \text{short}}} \langle \alpha, \chi_1 \rangle = 10, \quad \sum_{\substack{\alpha>0\\ \alpha: \text{short}}} \langle \alpha, \chi_2 \rangle = 18, \quad \sum_{\substack{\alpha>0\\ \alpha: \text{short}}} \langle \alpha, \chi_3 \rangle = 12,$$

$$\sum_{\substack{\alpha>0\\ \alpha: \text{short}}} \langle \alpha, \chi_4 \rangle = 6, \quad \sum_{\substack{\alpha>0\\ \alpha| \text{one}}} \langle \alpha, \chi_1 \rangle = 12, \quad \sum_{\substack{\alpha>0\\ \alpha| \text{one}}} \langle \alpha, \chi_2 \rangle = 24,$$

$$\sum_{\substack{\alpha>0\\ \alpha: \text{long}}} \langle \alpha, \chi_3 \rangle = 18, \quad \sum_{\substack{\alpha>0\\ \alpha: \text{long}}} \langle \alpha, \chi_4 \rangle = 10.$$

From Theorem 4, if (s, l) = (1, 1), we have a convergence condition as

$$Re(5b_1 + 6c_1) < 0$$
 and  $Re(3b_1 + 5c_1) < 0$ .

And if (s, l) = (3, 0), we have

$$\operatorname{Re}(6(b_1 + b_2 + b_3) - 1) < 0$$
, which will be used in Theorem A.3. (17)

#### 4. Asymptotic behavior

Following [10], define a sum  $M_R(\{b_i\},\{c_j\};L;z)$  over a lattice L as

$$M_R(\{b_i\}, \{c_j\}; L; z) := \sum_{\chi \in L} \Psi_R(\{b_i\}, \{c_j\}; z + \chi),$$
 (18)

where

$$\Psi_R(\{b_i\},\{c_j\};x) \coloneqq \prod_{\substack{\alpha \in R \\ \alpha \text{short}}} \frac{\prod_{i=1}^s (q^{1-b_i+\langle \alpha,x\rangle})_{\infty}}{(q^{1+\langle \alpha,x\rangle})_{\infty}} \prod_{\substack{\alpha \in R \\ \alpha \text{:long}}} \frac{\prod_{j=1}^l (q^{1-c_j+\langle \alpha,x\rangle})_{\infty}}{(q^{1+\langle \alpha,x\rangle})_{\infty}}.$$

We call  $M_R(\{b_i\}, \{c_j\}; L; z)$  the *Macdonald type sum*. If (s, l) is in the list of Proposition 1, for L = P or Q, we easily see that the sum  $M_R(\{b_i\}, \{c_j\}; L; z)$  does not depend on  $z \in E_C$  and coincides with the constant  $C_R(\{b_i\}, \{c_j\}; L)$ :

$$M_R(\{b_i\}, \{c_j\}; L; z) = \frac{J_R(\{b_i\}, \{c_j\}; L; z)}{\Theta_R(\{b_i\}, \{c_i\}; z)} = C_R(\{b_i\}, \{c_j\}; L).$$
(19)

From (19) and Proposition 2, obviously we have

$$M_R(\{b_i\}, \{c_i\}; P; z) = |P/Q|M_R(\{b_i\}, \{c_i\}; Q; z).$$
(20)

We also define a sum  $M_R(L; z)$  over a lattice L as

$$M_R(L;z) \coloneqq \sum_{\chi \in L} \left( \prod_{\alpha \in R} \frac{1}{\left(q^{1+\langle \alpha, z + \chi \rangle}\right)_{\infty}} \right),$$

which does not depend on  $z \in E_{\mathbb{C}}$  if L = P or Q.

**Proposition 5.** The following relations hold for L = P or Q:

$$M_R(P;z) = |P/Q|M_R(Q;z)$$
 and  $M_R(Q;z) = (q)_{\infty}^n$ .

**Proof.** See (57).

We assume (s, l) satisfies the condition in Proposition 1 under here. By Theorem 4, the Macdonald type sum  $M_R(\{b_i\}, \{c_j\}; L; z)$  still has its meaning when  $b_i$  and  $c_j$  are sufficiently negative.

**Theorem 6.** The Macdonald type sum  $M_R(\{b_i - N\}, \{c_j - N\}; L; z)$  at  $N \to +\infty$  is the following:

$$\lim_{N \to +\infty} M_R(\{b_i - N\}, \{c_j - N\}; Q; z) = (q)_{\infty}^n,$$

$$\lim_{N \to +\infty} M_R(\{b_i - N\}, \{c_j - N\}; P; z) = |P/Q|(q)_{\infty}^n.$$

The following follows from Theorem 6 immediately:

**Corollary 7.** The asymptotic behavior of the Jackson integral  $J_R(\{b_i - N\}, \{c_j - N\}; L; z)$  at  $N \to +\infty$  is following:

$$J_{R}(\{b_{i}-N\},\{c_{j}-N\};Q;z)$$

$$\sim (-1)^{(sR_{1}+lR_{2})N}q^{(sR_{1}+lR_{2})N(N+1)/2-(b_{1}+\cdots+b_{s})R_{1}N-(c_{1}+\cdots+c_{s})R_{2}N}$$

$$\times (q)_{\infty}^{n}\Theta_{R}(\{b_{i}\},\{c_{j}\};z),$$

$$J_{R}(\{b_{i}-N\},\{c_{j}-N\};P;z)$$

$$\sim (-1)^{(sR_{1}+lR_{2})N}q^{(sR_{1}+lR_{2})N(N+1)/2-(b_{1}+\cdots+b_{s})R_{1}N-(c_{1}+\cdots+c_{s})R_{2}N}$$

$$\times |P/Q|(q)_{\infty}^{n}\Theta_{R}(\{b_{i}\},\{c_{i}\};z),$$

where  $R_1$  and  $R_2$  are the number of all short and long positive roots respectively.

Before proving Theorem 6, we establish four lemmas.

**Lemma 8.** Let  $D_N$  be the set defined by

$$D_{N} := \begin{cases} \{\chi \in P; |\langle \alpha, \chi \rangle| \leq N \text{ for all } \alpha \in R\} & \text{if } l \neq 0, \\ \{\chi \in P; |\langle \alpha, \chi \rangle| \leq N \text{ for all short } \alpha \in R\} & \text{if } l = 0. \end{cases}$$

$$(21)$$

Then,

$$\lim_{N \to +\infty} \sum_{\chi \in D_N} \Psi_R(\{b_i - N\}, \{c_j - N\}; z + \chi) = M_R(P; z).$$

**Proof.** We denote by  $F(\chi; N)$  and  $G(\chi)$  the numerator and denominator of  $\Psi_R(\{b_i - N\}, \{c_i - N\}; z + \chi)$ , respectively, i.e.,

$$\Psi_R(\{b_i - N\}, \{c_j - N\}; z + \chi) = \frac{F(\chi; N)}{G(\chi)},$$

where

$$F(\chi; N) := \prod_{\substack{\alpha \in R \\ \alpha: \text{short}}} \prod_{i=1}^{s} (q^{1-b_i+N+\langle \alpha, z+\chi \rangle})_{\infty} \prod_{\substack{\alpha \in R \\ \alpha: \text{long}}} \prod_{j=1}^{l} (q^{1-c_j+N+\langle \alpha, z+\chi \rangle})_{\infty},$$

$$G(\chi) := \prod_{\alpha \in R} (q^{1+\langle \alpha, z+\chi \rangle})_{\infty}.$$
(22)

We assume  $\varepsilon$  is an arbitrary positive number. If  $\chi \in D_N$ , the factor  $F(\chi; N)$  is bounded, so that

$$|F(\chi;N)| < C_1, \tag{23}$$

where  $C_1$  is a constant not depending on  $\chi$  and N. The factor  $G(\chi)$  is written as

$$G(\chi) = \prod_{\alpha > 0} (q^{1 + \langle \alpha, z + \chi \rangle})_{\infty} (q^{1 - \langle \alpha, z + \chi \rangle})_{\infty} = \prod_{\alpha > 0} \theta(q^{\langle \alpha, z + \chi \rangle}) / (1 - q^{\langle \alpha, z + \chi \rangle}).$$
 (24)

Using the quasi-periodicity (4) of the function  $\theta(\xi)$ , we have

$$\frac{\theta(q^{\langle \alpha, z \rangle})}{\theta(q^{\langle \alpha, z + \chi \rangle})} = (-1)^{\langle \alpha, \chi \rangle} q^{\frac{1}{2} \langle \alpha, \chi \rangle^2 + (\langle \alpha, z \rangle - \frac{1}{2}) \langle \alpha, \chi \rangle}. \tag{25}$$

From (24) and (25), it follows that

$$G(\chi)^{-1} = \prod_{\alpha > 0} (-1)^{\langle \alpha, \chi \rangle} q^{\frac{1}{2} \langle \alpha, \chi \rangle^2 + (\langle \alpha, z \rangle - \frac{1}{2}) \langle \alpha, \chi \rangle} (1 - q^{\langle \alpha, z + \chi \rangle}) / \theta(q^{\langle \alpha, z \rangle}). \tag{26}$$

By using the Weyl denominator formula for (26), we have

$$|G(\chi)^{-1}| = \left| \prod_{\alpha > 0} \left( q^{\frac{1}{2} \langle \alpha, z + \chi \rangle} - q^{-\frac{1}{2} \langle \alpha, z + \chi \rangle} \right) q^{\frac{1}{2} \langle \alpha, \chi \rangle^{2} + \langle \alpha, z \rangle \langle \alpha, \chi \rangle} q^{\frac{1}{2} \langle \alpha, z \rangle} / \theta(q^{\langle \alpha, z \rangle}) \right|$$

$$< C_{2} \left| \left( \sum_{w \in W} \operatorname{sgn} w q^{\langle w\rho, z + \chi \rangle} \right) q^{\sum_{\alpha > 0} \frac{1}{2} \langle \alpha, \chi \rangle^{2} + \sum_{\alpha > 0} \langle \alpha, z \rangle \langle \alpha, \chi \rangle} \right|$$

$$< C_{2} \sum_{w \in W} |q^{\sum_{\alpha > 0} \frac{1}{2} \langle \alpha, \chi \rangle^{2} + \sum_{\alpha > 0} \langle \alpha, z \rangle \langle \alpha, \chi \rangle + \langle w\rho, z + \chi \rangle} |, \qquad (27)$$

where  $\rho = \frac{1}{2} \sum_{\alpha > 0} \alpha$  and  $C_2 := |\prod_{\alpha > 0} q^{\frac{1}{2} \langle \alpha, z \rangle} / \theta(q^{\langle \alpha, z \rangle})|$ . Since the quadratic part  $\frac{1}{2} \sum_{\alpha > 0} \langle \alpha, \chi \rangle^2$ 

in (27) is positive definite for  $\chi \in P$ , there exists a positive integer  $m_1$  such that

$$\sum_{w \in W} |q^{\sum_{\alpha > 0} \frac{1}{2} \langle \alpha, \chi \rangle^2 + \sum_{\alpha > 0} \langle \alpha, z \rangle \langle \alpha, \chi \rangle + \langle w \rho, z + \chi \rangle}| \quad  0} \langle \alpha, \chi \rangle^2}$$
 (28)

for  $\chi \notin \{\chi \in P; |\langle \alpha_i, \chi \rangle| < m_1 \text{ for all } i = 1, ..., n\}$ . Since the sum

$$\sum_{\chi \in P} q^{\frac{1}{4} \sum_{\alpha > 0} \langle \alpha, \chi \rangle^2}$$

converges, there exists a positive integer  $m_2$  such that

$$\sum_{\chi \in P - M_2} q^{\frac{1}{4} \sum_{\alpha > 0} \langle \alpha, \chi \rangle^2} < \frac{\varepsilon}{3C_1 C_2},\tag{29}$$

where  $M_2 = \{\chi \in P; |\langle \alpha_i, \chi \rangle| < m_2 \text{ for all } i = 1, ..., n\}$ . We set

$$M := \{ \chi \in P; |\langle \alpha_i, \chi \rangle| < \max\{m_1, m_2\} \text{ for all } i = 1, ..., n \}.$$

which does not depend on N. Then, by (27)–(29), we have

$$\sum_{\chi \in P - M} |G(\chi)^{-1}| < \frac{\varepsilon}{3C_1}. \tag{30}$$

From (23) and (30), it follows that

$$\sum_{\gamma \in D_N - M} |F(\chi; N) G(\chi)^{-1}| < C_1 \sum_{\gamma \in D_N - M} |G(\chi)^{-1}| < \varepsilon/3.$$
(31)

For  $\chi \in M$ , there exists  $N_0$  such that

$$|F(\chi;N)G(\chi)^{-1} - G(\chi)^{-1}| < \frac{\varepsilon}{3|M|}$$
 (32)

for all  $N > N_0$ . Hence, from (30)–(32), we obtain

$$\begin{split} & \left| \sum_{\chi \in D_{N}} F(\chi; N) G(\chi)^{-1} - \sum_{\chi \in P} G(\chi)^{-1} \right| \\ & < \sum_{\chi \in M} |F(\chi; N) G(\chi)^{-1} - G(\chi)^{-1}| + \sum_{\chi \in D_{N} - M} |F(\chi; N) G(\chi)^{-1}| \\ & + \sum_{\chi \in P - M} |G(\chi)^{-1}| < \varepsilon. \quad \Box \end{split}$$

We still use notation in the proof of Lemma 8. Let D be the set of dominant coweights defined by (10).

**Lemma 9.** Let  $\tilde{\alpha}$  be the positive root defined by

$$\tilde{\alpha} \coloneqq \left\{ \begin{array}{ll} \textit{the highest root} & \textit{if } l \neq 0, \\ \textit{the highest root in short roots} & \textit{if } l = 0. \end{array} \right.$$

(See Examples in Section 3.) For a sufficiently large positive integer N and  $\chi \in D - D_N$ , there exists a constant C > 0 not depending on N and  $\chi$  such that

$$|\Psi_R(\{b_i-N\},\{c_i-N\};z+\chi)| < Cq^{\frac{N}{4}\langle \tilde{\alpha},\chi\rangle}.$$

**Proof.** For  $\chi \in D - D_N$ , we divide  $R^+$  into two sets as follows:

$$R^+ = A_\chi^+ \cup B_\chi^+,\tag{33}$$

where  $A_{\chi}^{+} := \{ \alpha \in R^{+}; 0 \leq \langle \alpha, \chi \rangle \leq N \}$  and  $B_{\chi}^{+} := \{ \alpha \in R^{+}; N < \langle \alpha, \chi \rangle \}$ . By definitions (10) and (21),  $D - D_{N}$  is described as

$$D - D_N = \{ \chi \in D; N < \langle \tilde{\alpha}, \chi \rangle \}. \tag{34}$$

From (34), it is obvious that

 $F(\chi; N)$ 

$$\tilde{\alpha} \in B_{\chi}^{+} \quad \text{if } \chi \in D - D_{N}.$$
 (35)

From (22) and (33), it follows that

$$=\prod_{\substack{\alpha>0\\\alpha:\text{short}}}\prod_{i=1}^{s}\left(q^{1-b_i+N+\langle\alpha,z+\chi\rangle}\right)_{\infty}\prod_{\substack{\alpha>0\\\alpha:\text{long}}}\prod_{j=1}^{l}\left(q^{1-c_j+N+\langle\alpha,z+\chi\rangle}\right)_{\infty}$$

$$\times\prod_{\substack{\alpha\in A_{\chi}^{+}\\\alpha:\text{short}}}\prod_{i=1}^{s}\left(q^{1-b_i+N-\langle\alpha,z+\chi\rangle}\right)_{\infty}\prod_{\substack{\alpha\in A_{\chi}^{+}\\\alpha:\text{long}}}\prod_{j=1}^{l}\left(q^{1-c_j+N-\langle\alpha,z+\chi\rangle}\right)_{\infty}$$

$$\times \prod_{\substack{\alpha \in B_{\chi}^{+} \text{ i}=1 \\ \text{asbort}}} \int_{i=1}^{s} \left( q^{1-b_{i}+N-\langle \alpha,z+\chi \rangle} \right)_{\infty} \prod_{\substack{\alpha \in B_{\chi}^{+} \\ \text{asbort}}} \int_{j=1}^{l} \left( q^{1-c_{j}+N-\langle \alpha,z+\chi \rangle} \right)_{\infty}. \tag{36}$$

The last factor appearing in (36) is equal to the following:

$$\begin{split} & \prod_{\substack{\alpha \in B_{\chi}^{+} \\ \alpha: \text{short}}} \prod_{i=1}^{s} (q^{1-b_{i}+N-\langle \alpha,z+\chi\rangle})_{\infty} \prod_{\substack{\alpha \in B_{\chi}^{+} \\ \alpha: \text{long}}} \prod_{j=1}^{l} (q^{1-c_{j}+N-\langle \alpha,z+\chi\rangle})_{\infty} \\ & = \prod_{\substack{\alpha \in B_{\chi}^{+} \\ \alpha: \text{short}}} \prod_{i=1}^{s} \frac{\theta(q^{b_{i}+\langle \alpha,z\rangle+\langle \alpha,\chi\rangle-N})}{(q^{b_{i}+\langle \alpha,z\rangle+\langle \alpha,\chi\rangle-N})_{\infty}} \prod_{\substack{\alpha \in B_{\chi}^{+} \\ \alpha: \text{long}}} \prod_{j=1}^{l} \frac{\theta(q^{c_{j}+\langle \alpha,z\rangle+\langle \alpha,\chi\rangle-N})}{(q^{c_{j}+\langle \alpha,z\rangle+\langle \alpha,\chi\rangle-N})_{\infty}} \end{split}$$

$$= \prod_{\substack{\alpha \in B_{\chi}^{+} \\ \alpha: \text{short}}} \prod_{i=1}^{s} (-1)^{\langle \alpha, \chi \rangle} q^{-\frac{1}{2}(\langle \alpha, \chi \rangle - N)^{2} - (b_{i} + \langle \alpha, z \rangle - \frac{1}{2})(\langle \alpha, \chi \rangle - N)}$$

$$\times \prod_{\substack{\alpha \in B_{\chi}^{+} \\ \alpha: \text{long}}} \prod_{j=1}^{l} (-1)^{\langle \alpha, \chi \rangle} q^{-\frac{1}{2}(\langle \alpha, \chi \rangle - N)^{2} - (c_{j} + \langle \alpha, z \rangle - \frac{1}{2})(\langle \alpha, \chi \rangle - N)}$$

$$\times \prod_{\substack{\alpha \in B_{\chi}^{+} \\ \alpha: \text{short}}} \prod_{i=1}^{s} \frac{\theta(q^{b_{i} + \langle \alpha, z \rangle} - q^{b_{i} + \langle \alpha, z \rangle})}{(q^{b_{i} + \langle \alpha, z \rangle} + \langle \alpha, \chi \rangle - N)_{\infty}} \prod_{\substack{\alpha \in B_{\chi}^{+} \\ \alpha: \text{long}}} \prod_{j=1}^{l} \frac{\theta(q^{c_{j} + \langle \alpha, z \rangle} - q^{b_{j} + \langle \alpha, z \rangle})}{(q^{c_{j} + \langle \alpha, z \rangle} + \langle \alpha, \chi \rangle - N)_{\infty}}. \tag{37}$$

From (36) and (37), since the factors

$$\begin{split} & \prod_{\substack{\alpha>0 \\ \alpha: \text{short}}} \prod_{i=1}^s \left(q^{1-b_i+N+\langle\alpha,z+\chi\rangle}\right)_\infty \ \prod_{\substack{\alpha>0 \\ \alpha: \text{long}}} \prod_{j=1}^l \left(q^{1-c_j+N+\langle\alpha,z+\chi\rangle}\right)_\infty, \\ & \prod_{\substack{\alpha\in A_\chi^+ \\ \alpha: \text{short}}} \prod_{i=1}^s \left(q^{1-b_i+N-\langle\alpha,z+\chi\rangle}\right)_\infty \ \prod_{\substack{\alpha\in A_\chi^+ \\ \alpha: \text{long}}} \prod_{j=1}^l \left(q^{1-c_j+N-\langle\alpha,z+\chi\rangle}\right)_\infty \end{split}$$

and

$$\prod_{\substack{\alpha \in B_{\chi}^{+} \\ \text{$\alpha$:short}}} \prod_{i=1}^{s} \frac{\theta(q^{b_{i}+\langle \alpha,z\rangle})}{(q^{b_{i}+\langle \alpha,z\rangle+\langle \alpha,\chi\rangle-N})_{\infty}} \prod_{\substack{\alpha \in B_{\chi}^{+} \\ \text{$\alpha$:short}}} \prod_{j=1}^{l} \frac{\theta(q^{c_{j}+\langle \alpha,z\rangle})}{(q^{c_{j}+\langle \alpha,z\rangle+\langle \alpha,\chi\rangle-N})_{\infty}}$$

appearing in  $F(\chi; N)$  are bounded for  $\chi \in D - D_N$ , there exists a constant  $C_3$  not depending on  $\chi$  and N such that

$$|F(\chi;N)| < C_{3} \left| \prod_{\substack{\alpha \in B_{\chi}^{+} \\ \alpha: \text{short}}} \prod_{i=1}^{s} q^{-\frac{1}{2}(\langle \alpha, \chi \rangle - N)^{2} - (b_{i} + \langle \alpha, z \rangle - \frac{1}{2})(\langle \alpha, \chi \rangle - N)} \right|$$

$$\times \prod_{\substack{\alpha \in B_{\chi}^{+} \\ \alpha: \text{long}}} \prod_{j=1}^{l} q^{-\frac{1}{2}(\langle \alpha, \chi \rangle - N)^{2} - (c_{j} + \langle \alpha, z \rangle - \frac{1}{2})(\langle \alpha, \chi \rangle - N)} \right|.$$

$$(38)$$

For  $G(\chi)^{-1}$ , the factor  $(1 - q^{\langle \alpha, z + \chi \rangle})/\theta(q^{\langle \alpha, z \rangle})$  in (26) is bounded if  $\chi \in D$ . Then there exists a constant  $C_4$  not depending on  $\chi$  such that

$$|G(\chi)^{-1}| < C_4 \left| \prod_{\alpha > 0} q^{\frac{1}{2} \langle \alpha, \chi \rangle^2 + (\langle \alpha, z \rangle - \frac{1}{2}) \langle \alpha, \chi \rangle} \right|. \tag{39}$$

Since (s, l) satisfies the condition in Proposition 1, for i, j = 1, ..., n, we have

$$(s-1) \sum_{\substack{\alpha > 0 \\ \alpha: \text{short}}} \langle \alpha, \chi_i \rangle \langle \alpha, \chi_j \rangle + (l-1) \sum_{\substack{\alpha > 0 \\ \alpha: \text{long}}} \langle \alpha, \chi_i \rangle \langle \alpha, \chi_j \rangle = 0.$$
 (40)

(See [8, p. 336], (s, l) in Proposition 1 was chosen to satisfy (40).) This implies that

$$\prod_{\alpha>0} q^{\frac{1}{2}\langle\alpha,\chi\rangle^2} = \prod_{\substack{\alpha>0\\\alpha:\text{short}}} q^{\frac{s}{2}\langle\alpha,\chi\rangle^2} \prod_{\substack{\alpha>0\\\alpha:\text{long}}} q^{\frac{1}{2}\langle\alpha,\chi\rangle^2}$$
(41)

and

$$\prod_{\alpha>0} q^{\langle \alpha,z\rangle\langle \alpha,\chi\rangle} = \prod_{\substack{\alpha>0\\\alpha\text{short}}} q^{s\langle \alpha,z\rangle\langle \alpha,\chi\rangle} \prod_{\substack{\alpha>0\\\alpha\text{:slong}}} q^{l\langle \alpha,z\rangle\langle \alpha,\chi\rangle}.$$
(42)

By virtue of the convergence condition in Theorem 4, we obtain

$$\left| \prod_{\alpha > 0} q^{-\frac{1}{2}\langle \alpha, \chi \rangle} \right| < \left| \prod_{\substack{\alpha > 0 \\ \alpha: \text{short}}} q^{(b_1 + \dots + b_s - \frac{\delta}{2})\langle \alpha, \chi \rangle} \prod_{\substack{\alpha > 0 \\ \alpha: \text{long}}} q^{(c_1 + \dots + c_l - \frac{l}{2})\langle \alpha, \chi \rangle} \right|. \tag{43}$$

From (39), (41)–(43), it follows that

$$\left| G(\chi)^{-1} \right| / C_{4}$$

$$\left| \prod_{\substack{\alpha > 0 \\ \alpha: \text{short}}} q^{\frac{s}{2}\langle \alpha, \chi \rangle^{2} + (b_{1} + \dots + b_{s} - \frac{s}{2} + s\langle \alpha, z \rangle) \langle \alpha, \chi \rangle} \prod_{\substack{\alpha > 0 \\ \alpha: \text{long}}} q^{\frac{l}{2}\langle \alpha, \chi \rangle^{2} + (c_{1} + \dots + c_{l} - \frac{l}{2} + l\langle \alpha, z \rangle) \langle \alpha, \chi \rangle} \right|$$

$$= \left| \prod_{\substack{\alpha \in A_{1}^{+} \\ \alpha: \text{short}}} q^{\frac{s}{2}\langle \alpha, \chi \rangle^{2} + (b_{1} + \dots + b_{s} - \frac{s}{2} + s\langle \alpha, z \rangle) \langle \alpha, \chi \rangle} \prod_{\substack{\alpha \in A_{1}^{+} \\ \alpha: \text{long}}} q^{\frac{l}{2}\langle \alpha, \chi \rangle^{2} + (c_{1} + \dots + c_{l} - \frac{l}{2} + l\langle \alpha, z \rangle) \langle \alpha, \chi \rangle} \right|$$

$$\times \prod_{\substack{\alpha \in B_{1}^{+} \\ \alpha: \text{short}}} q^{\frac{l}{2}\langle \alpha, \chi \rangle^{2} + (b_{1} + \dots + b_{s} - \frac{s}{2} + s\langle \alpha, z \rangle) \langle \alpha, \chi \rangle}$$

$$\times \prod_{\substack{\alpha \in B_{1}^{+} \\ \alpha: \text{short}}} q^{\frac{l}{2}\langle \alpha, \chi \rangle^{2} + (c_{1} + \dots + c_{l} - \frac{l}{2} + l\langle \alpha, z \rangle) \langle \alpha, \chi \rangle} \right| .$$

$$(44)$$

If  $s \neq 0$  and l = 0, then it follows that

$$\left| \prod_{\substack{\alpha \in A_{\chi}^{+} \\ \alpha : \text{short}}} q^{\frac{S}{2}\langle \alpha, \chi \rangle^{2} + (b_{1} + \dots + b_{s} - \frac{S}{2} + s\langle \alpha, z \rangle) \langle \alpha, \chi \rangle} \prod_{\substack{\alpha \in A_{\chi}^{+} \\ \alpha : \text{long}}} q^{\frac{1}{2}\langle \alpha, \chi \rangle^{2} + (c_{1} + \dots + c_{l} - \frac{l}{2} + l\langle \alpha, z \rangle) \langle \alpha, \chi \rangle} \right|$$

$$= \prod_{\substack{\alpha \in A_{\chi}^{+} \\ \alpha : \text{short}}} q^{\frac{S}{2}\langle \alpha, \chi \rangle^{2} + \text{Re}(b_{1} + \dots + b_{s} - \frac{S}{2} + s\langle \alpha, z \rangle) \langle \alpha, \chi \rangle}$$

$$= \prod_{\substack{\alpha \in A_{\chi}^{+} \\ \alpha : \text{short}}} q^{\frac{S}{2}(\langle \alpha, \chi \rangle + \frac{1}{8} \text{Re}(b_{1} + \dots + b_{s} - \frac{S}{2} + s\langle \alpha, z \rangle))^{2} - \frac{1}{2s}(\text{Re}(b_{1} + \dots + b_{s} - \frac{S}{2} + s\langle \alpha, z \rangle))^{2}}$$

$$\leqslant \prod_{\substack{\alpha \in A_{\chi}^{+} \\ \alpha : \text{short}}} q^{-\frac{1}{2s}(\text{Re}(b_{1} + \dots + b_{s} - \frac{S}{2} + s\langle \alpha, z \rangle))^{2}}$$

$$\leqslant \prod_{\substack{\alpha \in A_{\chi}^{+} \\ \alpha : \text{short}}} q^{-\frac{1}{2s}(\text{Re}(b_{1} + \dots + b_{s} - \frac{S}{2} + s\langle \alpha, z \rangle))^{2}}$$

$$\leqslant \prod_{\substack{\alpha \in A_{\chi}^{+} \\ \alpha : \text{short}}} q^{-\frac{1}{2s}(\text{Re}(b_{1} + \dots + b_{s} - \frac{S}{2} + s\langle \alpha, z \rangle))^{2}}.$$

$$(45)$$

In the same way as (45), if s = 0 and  $l \neq 0$ , then

$$\left| \prod_{\substack{\alpha \in A_{\chi}^{+} \\ \alpha: \text{short}}} q^{\frac{S}{2}\langle\alpha,\chi\rangle^{2} + (b_{1} + \dots + b_{s} - \frac{S}{2} + s\langle\alpha,z\rangle)\langle\alpha,\chi\rangle} \prod_{\substack{\alpha \in A_{\chi}^{+} \\ \alpha: \text{slong}}} q^{\frac{l}{2}\langle\alpha,\chi\rangle^{2} + (c_{1} + \dots + c_{l} - \frac{l}{2} + l\langle\alpha,z\rangle)\langle\alpha,\chi\rangle} \right|$$

$$< \prod_{\substack{\alpha > 0 \\ \alpha: \text{long}}} q^{-\frac{1}{2}l(\text{Re}(c_{1} + \dots + c_{l} - \frac{l}{2} + l\langle\alpha,z\rangle))^{2}}.$$

$$(46)$$

Moreover, if  $s \neq 0$  and  $l \neq 0$ , then

$$\begin{vmatrix} \prod_{\substack{\alpha \in A_{\chi}^{+} \\ \alpha: \text{short}}} q^{\frac{s}{2}\langle\alpha,\chi\rangle^{2} + (b_{1} + \dots + b_{s} - \frac{s}{2} + s\langle\alpha,z\rangle)\langle\alpha,\chi\rangle} \prod_{\substack{\alpha \in A_{\chi}^{+} \\ \alpha: \text{long}}} q^{\frac{l}{2}\langle\alpha,\chi\rangle^{2} + (c_{1} + \dots + c_{l} - \frac{l}{2} + l\langle\alpha,z\rangle)\langle\alpha,\chi\rangle} \end{vmatrix}$$

$$< \prod_{\substack{\alpha > 0 \\ \alpha: \text{short}}} q^{-\frac{1}{2s}(\text{Re}(b_{1} + \dots + b_{s} - \frac{s}{2} + s\langle\alpha,z\rangle))^{2}} \prod_{\substack{\alpha > 0 \\ \alpha: \text{long}}} q^{-\frac{1}{2l}(\text{Re}(c_{1} + \dots + c_{l} - \frac{l}{2} + l\langle\alpha,z\rangle))^{2}}. \tag{47}$$

From (44)–(47), we have

$$|G(\chi)^{-1}| < C_{5} \left| \prod_{\substack{\alpha \in B_{\chi}^{+} \\ \alpha: \text{short}}} q^{\frac{S}{2}\langle \alpha, \chi \rangle^{2} + (b_{1} + \dots + b_{s} - \frac{S}{2} + s\langle \alpha, z \rangle) \langle \alpha, \chi \rangle} \right| \times \prod_{\substack{\alpha \in B_{\chi}^{+} \\ \alpha: \text{long}}} q^{\frac{l}{2}\langle \alpha, \chi \rangle^{2} + (c_{1} + \dots + c_{l} - \frac{l}{2} + l\langle \alpha, z \rangle) \langle \alpha, \chi \rangle} \right|, \tag{48}$$

where  $C_5$  is a constant not depending on  $\chi$  and N such that

e 
$$C_5$$
 is a constant not depending on  $\chi$  and  $N$  such that
$$C_5/C_4 := \begin{cases}
\prod_{\substack{\alpha>0 \\ \alpha:\text{short}}} q^{-\frac{1}{2s}(\text{Re}(b_1+\cdots+b_s-\frac{s}{2}+s\langle\alpha,z\rangle))^2} & \text{if } s\neq0, \ l=0, \\
\prod_{\substack{\alpha>0 \\ \alpha:\text{short}}} q^{-\frac{1}{2l}(\text{Re}(c_1+\cdots+c_l-\frac{l}{2}+l\langle\alpha,z\rangle))^2} & \text{if } s=0, \ l\neq0, \\
\prod_{\substack{\alpha>0 \\ \alpha:\text{short}}} q^{-\frac{1}{2l}(\text{Re}(b_1+\cdots+b_s-\frac{s}{2}+s\langle\alpha,z\rangle))^2} & \text{if } s\neq0, \ l\neq0.
\end{cases}$$

$$\sum_{\substack{\alpha>0 \\ \alpha:\text{short}}} q^{-\frac{1}{2l}(\text{Re}(c_1+\cdots+c_l-\frac{l}{2}+l\langle\alpha,z\rangle))^2} & \text{if } s\neq0, \ l\neq0.$$

From (38) and (48), it follows that 
$$|\Psi_R(\{b_i - N\}, \{c_j - N\}; z + \chi)| = |F(\chi; N)G(\chi)^{-1}|$$

$$< C_3 C_5 \left| \prod_{\substack{\alpha \in B_{\chi}^+ \\ \alpha: \text{short}}} q^{\frac{S}{2} \langle \alpha, \chi \rangle^2 + (b_1 + \dots + b_s - \frac{S}{2} + s \langle \alpha, z \rangle) \langle \alpha, \chi \rangle} \right. \\ \times q^{-\frac{S}{2} (\langle \alpha, \chi \rangle - N)^2 - (b_1 + \dots + b_s + s \langle \alpha, z \rangle - \frac{S}{2}) (\langle \alpha, \chi \rangle - N)} \\ \times \prod_{\substack{\alpha \in B_{\chi}^+ \\ \alpha: \text{long}}} q^{\frac{l}{2} \langle \alpha, \chi \rangle^2 + (c_1 + \dots + c_l - \frac{l}{2} + l \langle \alpha, z \rangle) \langle \alpha, \chi \rangle}$$

$$\times q^{-\frac{l}{2}(\langle \alpha, \chi \rangle - N)^2 - (c_1 + \dots + c_l + l \langle \alpha, z \rangle - \frac{l}{2})(\langle \alpha, \chi \rangle - N)}$$

$$= C_3C_5 \left| \prod_{\substack{\alpha \in B_\chi^+ \\ \alpha: \text{short}}} q^{\frac{sN\langle\alpha,\chi\rangle}{4} + \frac{sN(\langle\alpha,\chi\rangle - N)}{2} + \left(\frac{s\langle\alpha,\chi\rangle}{4} - \frac{s}{2} + b_1 + \dots + b_s + s\langle\alpha,z\rangle\right)N} \right| \times \prod_{\substack{\alpha \in B_\chi^+ \\ \alpha: \text{long}}} q^{\frac{lN\langle\alpha,\chi\rangle}{4} + \frac{lN(\langle\alpha,\chi\rangle - N)}{2} + \left(\frac{l\langle\alpha,\chi\rangle}{4} - \frac{l}{2} + c_1 + \dots + c_l + l\langle\alpha,z\rangle\right)N} \right|.$$

$$\times \prod_{\substack{\alpha \in B_{\chi}^{+} \\ \alpha: \text{long}}} q^{\frac{lN\langle\alpha,\chi\rangle}{4} + \frac{lN(\langle\alpha,\chi\rangle - N)}{2} + (\frac{l\langle\alpha,\chi\rangle}{4} - \frac{l}{2} + c_{1} + \dots + c_{l} + l\langle\alpha,z\rangle)N} \right|. \tag{49}$$

Let N be a large integer satisfying

$$\frac{sN}{4} - \frac{s}{2} + \operatorname{Re}\left(s\langle\alpha,z\rangle + \sum_{i=1}^{s} b_i\right) \geqslant 0 \quad \text{and}$$

$$\frac{lN}{4} - \frac{l}{2} + \operatorname{Re}\left(l\langle\alpha,z\rangle + \sum_{i=1}^{l} c_i\right) \geqslant 0,$$

for  $\alpha \in \mathbb{R}^+$ . For  $\alpha \in \mathbb{B}^+_{\gamma}$ , if  $\alpha$  are short and long, then we have

$$\left| q^{\frac{sN(\langle \alpha,\chi\rangle - N)}{2} + \left(\frac{s\langle \alpha,\chi\rangle}{4} - \frac{s}{2} + b_1 + \dots + b_s + s\langle \alpha,z\rangle\right)N} \right| \leqslant 1,$$

and

$$|q^{\frac{lN(\langle \alpha, \chi \rangle - N)}{2} + \left(\frac{l\langle \alpha, \chi \rangle}{4} - \frac{l}{2} + c_1 + \dots + c_l + l\langle \alpha, z \rangle\right)N}| \leqslant 1$$

respectively. Therefore, from (49) and (35), we obtain

$$|\Psi_{R}(\{b_{i}-N\},\{c_{j}-N\};z+\chi)| < C_{3}C_{5} \prod_{\substack{\alpha \in B_{\chi}^{+} \\ \alpha:\text{short}}} q^{\frac{sN\langle\alpha,\chi\rangle}{4}} \prod_{\substack{\alpha \in B_{\chi}^{+} \\ \alpha:\text{long}}} q^{\frac{lN\langle\alpha,\chi\rangle}{4}}$$

$$< C_{3}C_{5} q^{\frac{N}{4}\langle\tilde{\alpha},\chi\rangle},$$

which completes the proof.  $\Box$ 

**Lemma 10.** Let s be a non-negative integer. Let  $H_s$  be the set of dominant coweights lying on the hyperplane defined by  $\langle \tilde{\alpha}, \chi \rangle = s+1$ , i.e.,  $H_s := \{\chi \in D; \langle \tilde{\alpha}, \chi \rangle = s+1\}$ . Then

$$\#H_s \leqslant \frac{(s+1)(s+2)\cdots(s+n-1)}{(n-1)!}.$$

**Proof.** By definition, the highest root  $\tilde{\alpha}$  can be written  $\tilde{\alpha} = p_1\alpha_1 + \cdots + p_n\alpha_n$  where  $p_i$ , i = 1, 2, ..., n, are non-zero positive integers. For  $\chi = v_1\chi_1 + \cdots + v_n\chi_n \in D$ , the condition  $\langle \tilde{\alpha}, \chi \rangle = s + 1$  is equivalent to  $p_1v_1 + \cdots + p_nv_n = s + 1$ . Therefore, we have

$$#H_s = #\{(v_1, ..., v_n) \in (\mathbb{Z}_{\geq 0})^n; p_1v_1 + \cdots + p_nv_n = s + 1\}.$$

Since integers  $p_i$  are all positive, we have

$$\#\{(v_1, \dots, v_n) \in (\mathbf{Z}_{\geq 0})^n; \ p_1 v_1 + \dots + p_n v_n = s + 1\}$$
  
$$\leq \#\{(v_1, \dots, v_n) \in (\mathbf{Z}_{\geq 0})^n; \ v_1 + \dots + v_n = s + 1\}.$$
 (50)

Counting up the integer points  $(v_1, ..., v_n) \in (\mathbf{Z}_{\geq 0})^n$  satisfying  $v_1 + \cdots + v_n = s + 1$  by induction on n, the RHS of (50) is equal to

$$\frac{(s+1)(s+2)\cdots(s+n-1)}{(n-1)!}.$$

This completes the proof.  $\Box$ 

**Lemma 11.** Let N be a sufficiently large integer. The following holds for N:

$$\sum_{\gamma \in P - D_N} \Psi_R(\{b_i - N\}, \{c_j - N\}; z + \chi) = o\left(q^{\frac{N^2}{4}}\right) \quad (N \to +\infty).$$

**Proof.** Since P and  $D_N$  is W-stable, it follows that

$$P - D_N = \bigcup_{w \in W} w(D - D_N). \tag{51}$$

From (51), it follows that

$$\begin{split} & \sum_{\chi \in P - D_N} \Psi_R(\{b_i - N\}, \{c_j - N\}; z + \chi) \\ &= \sum_{w \in W} \sum_{\chi \in w(D - D_N)} \Psi_R(\{b_i - N\}, \{c_j - N\}; z + \chi) \\ &= \sum_{w \in W} \sum_{\chi \in D - D_N} \Psi_R(\{b_i - N\}, \{c_j - N\}; wz + \chi). \end{split}$$

Thus, it is sufficient to prove that

$$\sum_{\chi \in D - D_N} \Psi_R(\{b_i - N\}, \{c_j - N\}; z + \chi) = o\left(q^{\frac{N^2}{4}}\right) \quad (N \to +\infty).$$
 (52)

From Lemma 9, it follows that

$$\left| \sum_{\chi \in D - D_N} \Psi_R(\{b_i - N\}, \{c_j - N\}; z + \chi) \right|$$

$$\leq \sum_{\chi \in D - D_N} |\Psi_R(\{b_i - N\}, \{c_j - N\}; z + \chi)| < C \sum_{\chi \in D - D_N} q^{\frac{N}{4} \langle \tilde{\alpha}, \chi \rangle}. \tag{53}$$

By definition (34),  $D - D_N$  is decomposed into  $H_s$ 's as follows:

$$D-D_N=igcup_{m=0}^\infty\ H_{m+N}.$$

From Lemma 10, it follows that

$$\begin{split} \sum_{\chi \in D - D_N} q^{\frac{N}{4} \langle \hat{\alpha}, \chi \rangle} &= \sum_{m=0}^{\infty} \sum_{\chi \in H_{m+N}} q^{\frac{N}{4} \langle \hat{\alpha}, \chi \rangle} = \sum_{m=0}^{\infty} \left( \# H_{m+N} \right) q^{\frac{N}{4} (N+m+1)} \\ &\leqslant \sum_{m=0}^{\infty} \frac{(m+N+1)(m+N+2) \cdots (m+N+n-1)}{(n-1)!} q^{\frac{N(m+N+1)}{4}} \\ &= \frac{(N+1)(N+2) \cdots (N+n-1)}{(n-1)!} q^{\frac{N(N+1)}{4}} + \cdots, \end{split}$$

so that

$$\left(\sum_{\gamma \in D - D_N} q^{\frac{N}{4} \langle \tilde{\alpha}, \chi \rangle}\right) / q^{\frac{N^2}{4}} \leqslant \frac{N^{n-1} q^{\frac{N}{4}}}{(n-1)!} + \dots \to 0 \quad (N \to +\infty).$$
 (54)

From (53) and (54) it follows (52), completing the proof of Lemma 11.  $\Box$ 

We now prove Theorem 6.

**Proof of Theorem 6.** By using Lemma 11, we have

$$M_{R}(\{b_{i}-N\},\{c_{j}-N\};P;z)$$

$$= \sum_{\chi \in D_{N}} \Psi_{R}(\{b_{i}-N\},\{c_{j}-N\};z+\chi)$$

$$+ \sum_{\chi \in P-D_{N}} \Psi_{R}(\{b_{i}-N\},\{c_{j}-N\};z+\chi)$$

$$= \sum_{\chi \in D_{N}} \Psi_{R}(\{b_{i}-N\},\{c_{j}-N\};z+\chi) + o\left(q^{\frac{N^{2}}{4}}\right) \quad (N \to +\infty).$$
 (55)

From Lemma 8 and (55), we obtain

$$\lim_{N \to +\infty} M_R(\{b_i - N\}, \{c_j - N\}; P; z) = M_R(P; z).$$
(56)

In particular, when (s, l) = (1, 1) it follows that

$$\lim_{N \to +\infty} C_R(b_1 - N, c_1 - N; P) = \lim_{N \to +\infty} M_R(b_1 - N, c_1 - N; P; z) = M_R(P; z).$$

On the other hand, from Proposition 3, we have

$$\lim_{N \to +\infty} C_R(b_1 - N, c_1 - N; P) = |P/Q|(q)_{\infty}^n.$$

Thus we have established

$$M_R(P;z) = |P/Q|(q)_{\infty}^n. \tag{57}$$

By using (20), this argument is valid for  $M_R(Q; z) = (q)_{\infty}^n$ . The proof of Theorem 6 is now complete.  $\square$ 

#### Acknowledgments

The author would like to thank Prof. Ismail for his useful comments.

#### Appendix A. Gustafson's $G_2$ -type summation formula

We consider the sum  $J_{G_2}(b_1, b_2, b_3, b_4; P; z)$  of the case (s, l) = (4, 0) for  $G_2$ -type root system. The aim of this section is to give another proof of the following theorem established by Gustafson [5], as an application of Theorem 6:

**Theorem A.1** (Gustafson). If  $q < |q^{b_1+b_2+b_3+b_4}|^2$ , the sum  $J_{G_2}(b_1,b_2,b_3,b_4;P;z)$  converges and is expressed in the form (9). The constant  $C_{G_2}(b_1,b_2,b_3,b_4;P)$  is expressed as

$$\frac{(q)_{\infty}^{2}(q^{1-b_{1}-b_{2}-b_{3}-b_{4}})_{\infty}}{(q^{1-2(b_{1}+b_{2}+b_{3}+b_{4})})_{\infty}} \prod_{i=1}^{4} \frac{(q^{1-2b_{i}})_{\infty}}{(q^{1-b_{i}})_{\infty}} \prod_{1 \leq i < j \leq 4} (q^{1-b_{i}-b_{j}})_{\infty}$$

$$\times \prod_{1 \leq i < j < k \leq 4} (q^{1-b_{i}-b_{j}-b_{k}})_{\infty}.$$

The former part of Theorem A.1 was mentioned in (16). Before proving the theorem, we give a lemma in the next section. By using notation in Examples, we write the sum  $J_{G_2}(b_1, b_2, b_3, b_4; P; z)$  explicitly as

$$J_{G_2}(b_1, b_2, b_3, b_4; P; z) = \sum_{\chi \in P} \Phi_{G_2}(b_1, b_2, b_3, b_4; z + \chi) \Delta_{G_2}(z + \chi), \tag{A.1}$$

where

$$\Phi_{G_{2}}(b_{1},b_{2},b_{3},b_{4};x) = \prod_{i=1}^{4} q^{(1-2b_{i})\langle 2\alpha_{1}+\alpha_{2},x\rangle} \times \frac{(q^{1-b_{i}+\langle \alpha_{1},x\rangle})_{\infty}}{(q^{b_{i}+\langle \alpha_{1},x\rangle})_{\infty}} \frac{(q^{1-b_{i}+\langle \alpha_{1}+\alpha_{2},x\rangle})_{\infty}}{(q^{b_{i}+\langle \alpha_{1}+\alpha_{2},x\rangle})_{\infty}} \frac{(q^{1-b_{i}+\langle 2\alpha_{1}+\alpha_{2},x\rangle})_{\infty}}{(q^{b_{i}+\langle 2\alpha_{1}+\alpha_{2},x\rangle})_{\infty}}$$

$$\Delta_{G_{2}}(x) = \left(q^{\frac{1}{2}\langle \alpha_{1},x\rangle} - q^{-\frac{1}{2}\langle \alpha_{1},x\rangle}\right) \left(q^{\frac{1}{2}\langle \alpha_{1}+\alpha_{2},x\rangle} - q^{-\frac{1}{2}\langle \alpha_{1}+\alpha_{2},x\rangle}\right) \times \left(q^{\frac{1}{2}\langle 2\alpha_{1}+\alpha_{2},x\rangle} - q^{-\frac{1}{2}\langle 2\alpha_{1}+\alpha_{2},x\rangle}\right) \left(q^{\frac{1}{2}\langle \alpha_{2},x\rangle} - q^{-\frac{1}{2}\langle \alpha_{2},x\rangle}\right) \times \left(q^{\frac{1}{2}\langle 3\alpha_{1}+\alpha_{2},x\rangle} - q^{-\frac{1}{2}\langle 3\alpha_{1}+\alpha_{2},x\rangle}\right) \left(q^{\frac{1}{2}\langle 3\alpha_{1}+2\alpha_{2},x\rangle} - q^{-\frac{1}{2}\langle 3\alpha_{1}+2\alpha_{2},x\rangle}\right) \tag{A.3}$$

and  $P = \mathbf{Z}\chi_1 + \mathbf{Z}\chi_2$ .

## A.1. Recurrence relation of $J_{G_2}(b_1, b_2, b_3, b_4; P; z)$

**Lemma A.2.** The recurrence relation of  $J_{G_2}(b_1, b_2, b_3, b_4; P; z)$  is the following:

$$J_{G_2}(b_1+1,b_2,b_3,b_4;\xi) = r_{G_2}(b_1,b_2,b_3,b_4)J_{G_2}(b_1,b_2,b_3,b_4;P;z),$$

where

$$\begin{split} r_{G_2}(b_1,b_2,b_3,b_4) \\ &= -(1-q^{b_1+b_2})(1-q^{b_1+b_3})(1-q^{b_1+b_4}) \\ &\times (1-q^{b_1+b_2+b_3})(1-q^{b_1+b_2+b_4})(1-q^{b_1+b_3+b_4}) \\ &\times \frac{(1-q^{2b_1})(1-q^{2b_1+1})(1-q^{b_1+b_2+b_3+b_4})}{q^{3b_1}(1-q^{b_1})(1-q^{2(b_1+b_2+b_3+b_4)})(1-q^{2(b_1+b_2+b_3+b_4)+1})}. \end{split}$$

**Proof.** We set the half sum of the positive roots and the fundamental weights as

$$\rho := \frac{1}{2} \sum_{\alpha > 0} \alpha = 5\alpha_1 + 3\alpha_2, \quad \eta_1 := 2\alpha_1 + \alpha_2, \quad \eta_2 := 3\alpha_1 + 2\alpha_2.$$

We denote by  $w_{\alpha}$  the reflection defined by  $w_{\alpha}(x) := x - \langle \alpha^{\vee}, x \rangle \alpha$ . The Weyl group W is generated by  $w_{\alpha_1}$  and  $w_{\alpha_2}$ , which is isomorphic to the dihedral group of order 12. For a function f(x), we denote by  $\mathscr{A}f(x)$  the alternating sum of f(x) with the action of W, i.e.,

$$\mathscr{A}f(x) := \sum_{w \in W} \operatorname{sgn} w \ w f(x) = \sum_{w \in W} \operatorname{sgn} w \ f(w^{-1}x).$$

In particular, we use

$$\mathscr{A}_{\lambda}(x) \coloneqq \mathscr{A}(q^{\langle \lambda, x \rangle}) = \sum_{w \in W} \operatorname{sgn} w \ q^{\langle w \lambda, x \rangle}.$$

The Weyl denominator formula says that

$$\mathscr{A}_{\rho}(x) = \Delta_{G_{2}}(x). \tag{A.4}$$

From (A.2), it follows that

$$\frac{\Phi_{G_2}(b_1+1,b_2,b_3,b_4;x)}{\Phi_{G_2}(b_1,b_2,b_3,b_4;x)} 
= S_3(x) - (q^{b_1} + q^{-b_1})S_2(x) + (q^{b_1} + q^{-b_1})^2 S_1(x) - (q^{b_1} + q^{-b_1})^3, \quad (A.5)$$

where

$$S_{1}(x) = (q^{\langle \alpha_{1}, x \rangle} + q^{-\langle \alpha_{1}, x \rangle}) + (q^{\langle \alpha_{1} + \alpha_{2}, x \rangle} + q^{-\langle \alpha_{1} + \alpha_{2}, x \rangle}) + (q^{\langle 2\alpha_{1} + \alpha_{2}, x \rangle} + q^{-\langle 2\alpha_{1} + \alpha_{2}, x \rangle}),$$

$$\begin{split} S_2(x) = & (q^{\langle \alpha_1, x \rangle} + q^{-\langle \alpha_1, x \rangle}) (q^{\langle 2\alpha_1 + \alpha_2, x \rangle} + q^{-\langle 2\alpha_1 + \alpha_2, x \rangle}) \\ & + (q^{\langle \alpha_1, x \rangle} + q^{-\langle \alpha_1, x \rangle}) (q^{\langle \alpha_1 + \alpha_2, x \rangle} + q^{-\langle \alpha_1 + \alpha_2, x \rangle}) \\ & + (q^{\langle \alpha_1 + \alpha_2, x \rangle} + q^{-\langle \alpha_1 + \alpha_2, x \rangle}) (q^{\langle 2\alpha_1 + \alpha_2, x \rangle} + q^{-\langle 2\alpha_1 + \alpha_2, x \rangle}), \end{split}$$

$$S_3(x) = (q^{\langle \alpha_1, x \rangle} + q^{-\langle \alpha_1, x \rangle})(q^{\langle \alpha_1 + \alpha_2, x \rangle} + q^{-\langle \alpha_1 + \alpha_2, x \rangle}) \times (q^{\langle 2\alpha_1 + \alpha_2, x \rangle} + q^{-\langle 2\alpha_1 + \alpha_2, x \rangle}).$$

Each  $S_i(x)$  satisfies the following equations:

$$S_1(x)\mathscr{A}_{\rho}(x) = \mathscr{A}_{\rho+\eta_1}(x) - \mathscr{A}_{\rho}(x), \tag{A.6}$$

$$S_2(x)\mathscr{A}_{\rho}(x) = \mathscr{A}_{\rho+\eta}(x) - 2\mathscr{A}_{\rho}(x), \tag{A.7}$$

$$S_3(x)\mathscr{A}_{\rho}(x) = \mathscr{A}_{\rho+2\eta_1}(x) - \mathscr{A}_{\rho+\eta_2}(x) - \mathscr{A}_{\rho+\eta_1}(x) + 2\mathscr{A}_{\rho}(x). \tag{A.8}$$

For simplicity we abbreviate  $\Phi_{G_2}(b_1, b_2, b_3, b_4; x)$  to  $\Phi_{G_2}(x)$ . We define  $J_{\eta}(z)$  by

$$J_{\eta}(z) := \sum_{\chi \in P} \Phi_{G_2}(z + \chi) \mathscr{A}_{\rho + \eta}(z + \chi). \tag{A.9}$$

By this definition and (A.4), it is obvious that  $J_0(z) = J_{G_2}(b_1, b_2, b_3, b_4; P; z)$ . From (A.5)–(A.8), we get

$$J_{G_2}(b_1 + 1, b_2, b_3, b_4; P; z)$$

$$= (J_{2\eta_1}(z) - J_{\eta_2}(z) - J_{\eta_1}(z) + 2J_0(z)) - (q^{b_1} + q^{-b_1})(J_{\eta_2}(z) - 2J_0(z))$$

$$+ (q^{b_1} + q^{-b_1})^2 (J_{\eta_1}(z) - J_0(z)) - (q^{b_1} + q^{-b_1})^3 J_0(z). \tag{A.10}$$

For a function  $\varphi(x)$ , we define  $\nabla_{\gamma}\varphi(x)$  as

$$\nabla_{\chi}\varphi(x) := \varphi(x) - \frac{\Phi_{G_2}(x+\chi)}{\Phi_{G_2}(x)}\varphi(x+\chi) \quad \text{for } \chi \in P.$$

Then, we obtain

$$\sum_{\lambda \in P} \Phi_{G_2}(z+\lambda) \nabla_{\chi} \varphi(z+\lambda) = 0, \tag{A.11}$$

because the sum  $\sum_{\lambda \in P} \Phi_{G_2}(z + \lambda) \varphi(z + \lambda)$  defined over the lattice P is invariant under the shift  $z \to z + \chi$  for  $\chi \in P$ . Equation (A.11) implies that

$$\sum_{\lambda \in P} \Phi_{G_2}(z+\lambda) \mathscr{A} \nabla_{\chi} \varphi(z+\lambda) = 0. \tag{A.12}$$

In particular, for the fundamental coweight  $\chi_2 \in P$ , it follows that

$$\frac{\Phi_{G_2}(x+\chi_2)}{\Phi_{G_2}(x)} = q^{4-2(b_1+b_2+b_3+b_4)} \prod_{i=1}^4 \frac{(1-q^{b_i+\langle \alpha_1+\alpha_2,x\rangle})(1-q^{b_i+\langle 2\alpha_1+\alpha_2,x\rangle})}{(1-q^{1-b_i+\langle \alpha_1+\alpha_2,x\rangle})(1-q^{1-b_i+\langle 2\alpha_1+\alpha_2,x\rangle})}.$$

Moreover, for  $\nabla_{\gamma_2} \varphi(x)$ , we now take  $\varphi(x)$  as

$$\varphi(x) = q^{\langle m_1 \alpha_1 + m_2 \alpha_2, x \rangle + 2(b_1 + b_2 + b_3 + b_4)} \prod_{i=1}^4 (1 - q^{-b_i + \langle \alpha_1 + \alpha_2, x \rangle}) (1 - q^{-b_i + \langle 2\alpha_1 + \alpha_2, x \rangle})$$

of the cases  $(m_1, m_2) = (-5, -4), (-3, -3)$  and (-3, -4). Then, after some direct calculation of  $\mathcal{A}\nabla_{\chi_2}\varphi(x)$  for  $\varphi(x)$  above, by using (A.9) and (A.12), we obtain the following three equations:

$$0 = (1 + B_4)J_{\eta_1}(z) - (B_1 + B_2 + B_3)J_0(z), \tag{A.13}$$

$$0 = (1 - qB_4^2)J_{2\eta_1}(z) + [B_4 - B_1 - B_2 + qB_4(B_3 + B_2 - 1)]J_{\eta_1}(z)$$

$$+ [B_2 + B_1B_2 + B_1B_3 - B_2B_4 - B_3B_4$$

$$- q(B_1 + B_2 - B_1B_3 - B_2B_3 - B_2B_4)]J_0(z),$$
(A.14)

$$0 = (B_1B_4 + B_4^2 - 1 - B_3)J_{2\eta_1}(z) + (B_1 + B_2 - B_2B_3 - B_2B_4)J_{\eta_2}(z)$$

$$+ (B_1 - B_1B_2 + B_2B_3 - B_3B_4)J_{\eta_1}(z)$$

$$+ B_2(B_3 + B_4 - 1 - B_1)J_0(z),$$
(A.15)

where  $B_j$  is the jth elementary symmetric polynomial of  $q^{b_i}$ , i.e.,  $B_1 = q^{b_1} + q^{b_2} + q^{b_3} + q^{b_4}$ ,  $B_2 = q^{b_1+b_2} + q^{b_1+b_3} + q^{b_1+b_4} + q^{b_2+b_3} + q^{b_2+b_4} + q^{b_3+b_4}$ ,  $B_3 = q^{b_1+b_2+b_3} + q^{b_1+b_2+b_4} + q^{b_1+b_3+b_4} + q^{b_2+b_3+b_4}$ ,  $B_4 = q^{b_1+b_2+b_3+b_4}$ . By eliminating  $J_{2\eta_1}(z)$ ,  $J_{\eta_2}(z)$  and  $J_{\eta_1}(z)$  from Eqs. (A.10), (A.13)–(A.15), we eventually obtain the recurrence relation in Lemma A.2.  $\square$ 

#### A.2. Application of Theorem 6

**Proof of Theorem A.1.** From (19), Lemma A.2 and the recurrence relation of  $\Theta_{G_2}(b_1, b_2, b_3, b_4; P; z)$ 

$$\Theta_{G_2}(b_1+1,b_2,b_3,b_4;P;z) = -q^{3b_1}\Theta_{G_2}(b_1,b_2,b_3,b_4;P;z), \tag{A.16}$$

it follows that

$$\begin{split} &C_{G_2}(b_1,b_2,b_3,b_4;P;z) \\ &= \frac{J_{G_2}(b_1,b_2,b_3,b_4;P;z)}{\Theta_{G_2}(b_1,b_2,b_3,b_4;P;z)} \\ &= \prod_{i=1}^4 \frac{(q^{1-2b_i})_{2N}}{(q^{1-b_i})_N} \prod_{1\leqslant i < j \leqslant 4} (q^{1-b_i-b_j})_{2N} \prod_{1\leqslant i < j < k \leqslant 4} (q^{1-b_i-b_j-b_k})_{3N} \\ &\times \frac{(q^{1-b_1-b_2-b_3-b_4})_{4N}}{(q^{1-2(b_1+b_2+b_3+b_4)})_{8N}} \frac{J_R(b_1-N,b_2-N,b_3-N,b_4-N;P;z)}{\Theta_R(b_1-N,b_2-N,b_3-N,b_4-N;P;z)} \end{split}$$

$$= \prod_{i=1}^{4} \frac{(q^{1-2b_i})_{2N}}{(q^{1-b_i})_N} \prod_{1 \leq i < j \leq 4} (q^{1-b_i-b_j})_{2N} \prod_{1 \leq i < j < k \leq 4} (q^{1-b_i-b_j-b_k})_{3N}$$

$$\times \frac{(q^{1-b_1-b_2-b_3-b_4})_{4N}}{(q^{1-2(b_1+b_2+b_3+b_4)})_{8N}} M_{G_2}(b_1-N,b_2-N,b_3-N,b_4-N;P;z)$$

$$= \frac{(q^{1-b_1-b_2-b_3-b_4})_{\infty}}{(q^{1-2(b_1+b_2+b_3+b_4)})_{\infty}} \prod_{i=1}^{4} \frac{(q^{1-2b_i})_{\infty}}{(q^{1-b_i})_{\infty}}$$

$$\times \prod_{1 \leq i < j \leq 4} (q^{1-b_i-b_j})_{\infty} \prod_{1 \leq i < j < k \leq 4} (q^{1-b_i-b_j-b_k})_{\infty}$$

$$\times \lim_{1 \leq i < j \leq 4} (q^{1-b_i-b_j})_{\infty} \prod_{1 \leq i < j < k \leq 4} (q^{1-b_i-b_j-b_k})_{\infty}$$

$$\times \lim_{1 \leq i < j \leq 4} M_{G_2}(b_1-N,b_2-N,b_3-N,b_4-N;P;z). \tag{A.17}$$

Combining (A.17) and Theorem 6, we obtain Theorem A.1.  $\Box$ 

**Remark.** For the constant  $C_{F_4}(b_1, b_2, b_3; P)$  of the case (s, l) = (3, 0) for  $F_4$ -type root system, we have the following theorem to do the same process as above:

**Theorem A.3.** If  $q < |q^{b_1+b_2+b_3}|^6$ , the sum  $J_{F_4}(b_1, b_2, b_3; P; z)$  converges and is expressed in form (9). The constant  $C_{F_4}(b_1, b_2, b_3; P)$  is expressed as follows:

$$C_{F_4}(b_1, b_2, b_3; P)$$

$$= (q)_{\infty}^4 (q^{1-b_1-b_2})_{\infty} (q^{1-b_2-b_3})_{\infty} (q^{1-b_1-b_3})_{\infty}$$

$$\times (q^{1-b_1-2b_2})_{\infty} (q^{1-b_1-2b_3})_{\infty} (q^{1-b_2-2b_1})_{\infty}$$

$$\times (q^{1-b_2-2b_3})_{\infty} (q^{1-b_3-2b_1})_{\infty} (q^{1-b_3-2b_2})_{\infty}$$

$$\times (q^{1-b_1-b_2-b_3})_{\infty} (q^{1-b_1-b_2-2b_3})_{\infty} (q^{1-b_1-2b_2-b_3})_{\infty} (q^{1-2b_1-b_2-b_3})_{\infty}$$

$$\times (q^{1-b_1-2b_2-2b_3})_{\infty} (q^{1-2b_1-b_2-2b_3})_{\infty} (q^{1-2b_1-2b_2-b_3})_{\infty} (q^{1-2b_1-2b_2-2b_3})_{\infty}$$

$$\times (q^{1-3b_1-3b_2-3b_3})_{\infty} \prod_{i=1}^{3} \frac{(q^{1-2b_i})_{\infty}}{(q^{1-b_i})_{\infty}} \frac{(q^{1-3b_i})_{\infty}}{(q^{1-b_i})_{\infty}}.$$

**Proof.** The former part was mentioned in (17). For evaluation of the constant  $C_{F_4}(b_1, b_2, b_3; P)$ , see [9].  $\square$ 

#### References

- [1] K. Aomoto, On elliptic product formulas for Jackson integrals associated with reduced root systems, J. Algebraic Combin. 8 (1998) 115–126.
- [2] I. Cherednik, Double affine Hecke algebras and Macdonald's conjectures, Ann. of Math. (2) 141 (1995) 191–216.
- [3] F.G. Garvan, A proof of the Macdonald–Morris root system conjecture for F<sub>4</sub>, SIAM J. Math. Anal. 21 (1990) 803–821.
- [4] R.A. Gustafson, The Macdonald identities for affine root systems of classical type and hypergeometric series very-well-poised on semisimple Lie algebras, in: Ramanujan International Symposium on Analysis (Pune, 1987), Macmillan, India, New Delhi, 1989, pp. 185–224.
- [5] R.A. Gustafson, A summation theorem for hypergeometric series very-well-poised on G<sub>2</sub>, SIAM J. Math. Anal. 21 (1990) 510–522.
- [6] R.A. Gustafson, Some *q*-Beta and Mellin–Barnes integrals on compact Lie groups and Lie algebras, Trans. Amer. Math. Anal. 23 (1992) 552–561.
- [7] M. Ito, On a theta product formula for Jackson integrals associated with root system of rank two, J. Math. Anal. Appl. 216 (1997) 122–163.
- [8] M. Ito, Symmetry classification for Jackson integral associated with irreducible reduced root systems, Compositio Math. 129 (2001) 325–340.
- [9] M. Ito, A product formula for Jackson integral associated with the root system  $F_4$ , Ramanujan J. 6 (2002) 279–293.
- [10] I.G. Macdonald, A formal identity for affine root systems, Preprint, 1996.
- [11] J.F. van Diejen, On certain multiple Bailey, Rogers and Dougall type summation formulas, Publ. RIMS, Kyoto Univ. 33 (1997) 483–508.

#### **Further reading**

- G.E. Andrews, *q*-series: their development and application in analysis, number theory, combinatorics, physics, and computer algebra, CBMS Regional Conference Series in Mathematics, Vol. 66, Conference Board of the Mathematical Sciences, Washington, DC, American Mathematical Society, Providence, RI, 1986, pp. xii + 130.
- K. Aomoto, Connection formulas in the *q*-analog de Rham cohomology, in: Functional analysis on the eve of the 21st century, Vol. 1 (New Brunswick, NJ, 1993), Progress in Mathematics, Vol. 131, Birkhäuser, Boston, 1995, pp. 1–12.
- R. Askey, Some basic hypergeometric extensions of integrals of Selberg and Andrews, SIAM J. Math. Anal. 11 (1980) 938–951.
- N. Bourbaki, Groupes et algèbres de Lie, Hermann, Paris, 1969 (Chapitres 4, 5 et 6).
- I. Cherednik, Intertwining operators of double affine Hecke algebra, Selecta Math. (N.S.) 3 (1997) 459–495.
- F.G. Garvan, A beta integral associated with the root system  $G_2$ , SIAM J. Math. Anal. 19 (1988) 1462–1474.
- F.G. Garvan, G. Gonnet, A proof of the two parameter q-cases of the Macdonald–Morris root system conjecture for  $S(F_4)$  and  $S(F_4)^{\vee}$  via Zeilberger's method, J. Symbolic Comput. 14 (1992) 141–177.
- G. Gasper, M. Rahman, Basic Hypergeometric Series, Encyclopedia of Mathematics and its Applications, Vol. 35, Cambridge University Press, Cambridge, MA, 1990.
- R.A. Gustafson, Some q-Beta integrals on SU(n) and Sp(n) that generalize the Askey-Wilson and Nasrallah-Rahman integral, SIAM J. Math. Anal. 25 (1994) 441–449.
- M. Ito, Askey-Wilson type integrals associated with root systems, Preprint, 2002.
- M. Ito, Symmetry classification for Jackson integral associated with the root system  $BC_n$ , Compositio Math. 136 (2003) 209–216.
- I.G. Macdonald, Some conjectures for root systems, SIAM J. Math. Anal. 13 (1982) 998-1007.

- S.C. Milne, Basic hypergeometric series very well-poised in U(n), J. Math. Anal. Appl. 122 (1987) 223–256.
- J.F. van Diejen, L. Vinet, The quantum dynamics of the compactified trigonometric Ruijsenaars—Schneider model, Comm. Math. Phys. 197 (1998) 33–74.