WHITTAKER LIMITS OF DIFFERENCE SPHERICAL FUNCTIONS

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Contents

0. Introduction 3
0.1. Results and applications 3
0.2. Growth estimates 4
0.3. Our approach 5
0.4. Difference spherical functions 6
0.5. The setting of the paper 7
1. Double Hecke algebra 9
1.1. Affine Weyl group 9
1.2. The length on $\hat{W}$ 11
1.3. Reduction modulo $W$ 12
1.4. More notations 13
1.5. Main definition 14
2. Polynomial representation 16
2.1. Macdonald polynomials 17
2.2. Symmetric polynomials 18
2.3. Using intertwiners 19
2.4. Spherical polynomials 20
2.5. The limit $t \to 0$ 21
3. Spherical and Whittaker functions 23
3.1. Gauss-type integrals 23
3.2. Global spherical function 25

† October 26, 2018 Partially supported by NSF grant DMS–0800642.
3.3. Global Whittaker function 26
3.4. One-dimensional theory 29
3.5. Whittaker function for $A_1$ 32
3.6. The case $|q| > 1$ 33
4. Harmonic analysis topics 34
4.1. Growth estimates 35
4.2. Exact asymptotic formulas 37
4.3. The Harish-Chandra formula 40
4.4. When $k \to \infty$ 43
4.5. Jackson integrals 46
4.6. The special case $\xi = -\rho_k$ 48
4.7. Taking the limit 49
References 52
The main aim of this paper is to introduce global \( q \)-Whittaker functions as the limit \( t \to 0 \) of the (renormalized) generalized symmetric spherical functions constructed in [C5] for arbitrary reduced root systems (see [Sto] in the \( C^\vee C \)-case). This work is inspired by [GLO1] and [GLO2], though our approach is different. For instance, we obtain a \( q \)-version of the classical Shintani-Casselman-Shalika formula [Shi, CS] via the \( q \)-Mehta-Macdonald integral in the Jackson setting. The Shintani-type formulas (in the case of \( GL_n \)) play an important role in [GLO1, GLO2], but the \( q \)-Gauss integrals are not considered there as well as globally-defined \( q \)-Whittaker functions. We use these formulas to obtain a \( q, t \)-generalization of the Harish-Chandra asymptotic formula for the classical spherical function.

0.1. Results and applications. The key observation is that the definition of the symmetric \( q, t \)-spherical functions from [C5] is compatible with taking the Whittaker limit and results in globally-defined \( q \)-Whittaker functions. The definition from [C5] is based on the \( q \)-Mehta-Macdonald integrals calculated there for the constant term functional, i.e., in the setting of Laurent series. In this paper, we mainly treat the spherical functions as global ones, analytic or meromorphic.

The \( q \)-Whittaker functions are solutions of the \( q \)-Toda eigenvalue problem and are expected to have important applications in mathematics and physics, including the Langlands program. Concerning the latter and relations to the affine flag varieties, see, for instance, [GilL, BF, Ion2]. The \( q \)-Shintani-Casselman-Shalika formula gives a (relatively simple) example of the Langlands correspondence. The affine Toda lattice provides another link; it is (presumably) dual to the \( q \)-Toda lattice in the sense of [KL] (via the monodromy map).

The coefficients of the expansion of our Whittaker function are essentially polynomials in terms of \( q \) with non-negative integral coefficients. It can be verified using the intertwining operators or via the relation to the Demazure characters (we do not discuss it in this paper). This fact is of obvious importance for the “categorization” of the \( q \)-Whittaker function and its geometric applications. The “\( q \)-integrality” has no known counterpart in the general \( q, t \)-theory (with a reservation concerning the stable \( GL \)-case); one of the parameters, \( q \) or \( t \), has to be eliminated or expressed in terms of the remaining one. However, the
$q,t$-spherical functions are more convenient to deal with in many other aspects, including the analytic theory.

The cornerstone of their theory is the duality based on the DAHA-Fourier transform; see [C8] and [C9]. It is a special feature of the general $q,t$-theory, missing for the $q$-Whittaker functions and $q$-Hermite polynomials ($t \to 0$), in the Harish-Chandra theory ($q \to 1$) and in the $p$-adic limit ($q \to \infty$). A specific problem with the Whittaker limiting procedure among other degenerations is that it destroys the $W$-invariance; it gives another reason for treating Whittaker functions as limits of the spherical functions rather than for creating their intrinsic theory. On the other hand, the Whittaker functions satisfy quite a few identities that are not present in the $q,t$-theory. These formulas, the $q$-integrality of the coefficients and various applications obviously make the $q$-Whittaker functions an important independent direction, which requires developing specific methods.

At the end of the paper, we outline the approach to the global spherical and Whittaker functions via the harmonic analysis. Our formulas for these functions are actually equivalent to certain fundamental properties of the corresponding integral transforms in the space of Laurent polynomials multiplied by the Gaussian. The latter space is the simplest and the most natural choice here, but the same functions can serve other algebraic and analytic situations. The harmonic analysis direction seems very promising. For instance, the existence of the $q$-Whittaker limit of the global spherical function appears a boundary case of the general theory of growth estimates for the $q,t$-spherical function in terms of $x, \lambda$(the spectral parameter) and $t = q^k$.

0.2. Growth estimates. Provided that $\Re(x), \Re(\lambda)$ are inside the positive Weyl chamber $\mathfrak{c}_+$ (the walls must be avoided), the global spherical function for $0 < q < 1$ approaches asymptotically in the limit of large $\Re(x)$

$$|W| \; \text{CT} \; \Theta(\rho_k) \; \frac{\Theta(x + \lambda - \rho_k)}{\Theta(x) \Omega(\lambda)} \prod_{\alpha \in \mathfrak{R}_t} \frac{\Gamma_q(\lambda_\alpha^\vee)}{\Gamma_q(\lambda_\alpha^\vee + k_\alpha)}$$

for the theta-series $\Theta$ and $q$-Gamma function associated with a given root system $R$; $t = q^k$, $\rho_k = k\rho$ in the simply-laced case, CT being the constant term of the celebrated (symmetric) Macdonald function. No inequalities for $k$ are necessary but one must avoid the values where the polynomial representation of DAHA becomes non-semisimple.
Up to a periodic function, the $x$–dependence of this function is $q(x, \rho_k - \lambda)$, so this theorem is an exact $q, t$–analog of the Harish-Chandra formula [HC] describing the asymptotic behavior of the classical spherical function in terms of the $c$–function. In the Whittaker limit, $\rho_k$ is omitted and $\Re(x)$ must be taken from $-C_+$ (the Whittaker function it is not $W$–invariant with respect to $x$).

It is one of the major results of this paper, which seems a beginning of fruitful analytic $q$–theory.

0.3. Our approach. It is different from that of [GLO1, GLO2] (and we deal with arbitrary reduced root systems). The technique of the Gaussians is the key to introduce the global $q$–Whittaker function and prove the Shintani-type formulas. The $q$–Whittaker function is mainly treated in [GLO1, GLO2] as a discrete function on the weight lattice for $GL_n$ satisfying the $q$–Toda system of difference equations.

The space of all solutions is, generally, $|W|$–dimensional over the field of periodic functions, playing the role of constants in the difference theory; upon the restriction to the weight lattice it is $|W|$–dimensional over $\mathbb{C}$. Choosing the “right” Whittaker function in this space requires certain growth conditions; using the $W$–symmetric dependence on the spectral parameters gives another approach. There is no intrinsic definition of the $q$–Whittaker function so far, but our formula and the growth conditions we establish clarify what can be expected. First, only positive powers appear in its Laurent series expansion (after dropping the Gaussians). Second, our $x$–asymptotic formula for the $q$–Whittaker function inside the negative Weyl chamber is sufficient to fix it uniquely.

We note that in the differential setting, the spherical and Whittaker functions can be uniquely determined from the eigenvalue problem (subject to the $W$–invariance for the spherical function and certain growth conditions in the Whittaker case). It simplifies the starting definitions. However the difference theory is more universal and, remarkably, has important algebraic and analytic advantages. The self-duality of the DAHA-Fourier transform and the technique of the Gaussians are the key; these are special features of the $q, t$–setting and are mainly absent in the trigonometric-differential and $p$–adic cases. In this respect, the $q, t$–theory is somewhat similar to the rational-differential theory of (multi-variable) Bessel functions.
0.4. Difference spherical functions. The global nonsymmetric and symmetric $q, t$–spherical functions were defined in [C5] and then in [Sto] (the $C^\vee C$–case) as the reproducing kernels of the Fourier transform of the standard polynomial representation twisted by the Gaussian. In this approach, the spherical function is determined uniquely (the Macdonald eigenvalue problem fixes it only up to periodic factors). Using the Gaussians, among other things, provides the global convergence. These construction appeared compatible with the Whittaker limit.

The Gaussians play the key role in our approach to the Shintani-Casselman-Shalika formula. In the $q, t$–setting, it becomes the Mehta-Macdonald formula in the Jackson case from [C5], where a special vector, $-\rho_k$, is taken as the origin of the Jackson summation.

Developing this direction, we conclude the paper with the Jackson-Gauss integrals for the global spherical and Whittaker functions; such formulas were given only for Macdonald polynomials in [C5]. These formulas seem an important step toward systematic difference harmonic analysis, although the case of the real integration is still beyond the existing theory. Now, with the $q, t$–Harish-Chandra asymptotic formulas from this paper, it seems that there are no obstacles for developing the real integration theory generalizing the classical “non-compact” case.

Conceptually, as it was observed in [GLO2], the $q$–variant of the Shintani-Casselman-Shalika formula is nothing but the duality formula for the Macdonald polynomials from [C3] considered upon the limit $t \to 0$. However, establishing exact relations is, generally, a subtle problem. The Shintani-type formulas play the major role in the paper, including the growth estimates.

This interpretation gives evidence that the DAHA-Fourier transform is connected with the (local quantum) geometric Langlands correspondence. Generally, the DAHA–localization functor, which includes the modular transformation $q \mapsto q'$, is expected to play its role in the quantum geometric Langlands correspondence; the DAHA-Fourier transform is likely to be one of its ingredients.

We note that DAHA leads to a theory that is a priori more general than the one needed for the (local) quantum Langlands correspondence because it contains an extra parameter $t$. However, there is growing evidence that the general $q, t$–DAHA appear in the Langlands program. It makes important the exact relations between the $q, t$–spherical functions and $q$–Whittaker ones (which are already a part of the Langlands
program). We expect this paper to trigger interesting new developments.

It is worth mentioning that the approach to spherical functions via the Fourier transform depends on the choice of the corresponding representation of the double affine Hecke algebra. Technically, the choice of this space influences only the normalization; spherical function are defined up to periodic factors. However, the analytic properties of the \( q, t \)-spherical function, exact factors in the Shintani-type formulas and other similar features reflect the properties of the considered representation (equivalently, the choice of the normalization).

For instance, if the Gaussian is interpreted as a theta-function, then the corresponding spherical function is meromorphic but not analytic. Treating the Gaussian as \( q^{x^2/2} \) (not as a Laurent series), i.e., using a somewhat different analytic setting, leads to the \( q, t \)-spherical functions analytic everywhere, but not single-valued in terms of \( q^x \). If the Gaussians are omitted in this definition, i.e., the DAHA-Fourier transform acts from the polynomial representation to the space of delta-functions, then the corresponding spherical function will become a generalized function. A general problem is in finding a representation that ensures the best analytic properties of the reproducing kernel; if \( |q| \gg 1 \), then the polynomial representation times the Gaussian is the one.

0.5. The setting of the paper. Only the symmetric theory will be considered in this work; the (truly) nonsymmetric \( q \)-Whittaker function can be defined as certain limits of the nonsymmetric global spherical function, but the construction becomes more involved and will be a subject of the next work(s). Nevertheless, we begin the paper with the account of the nonsymmetric Macdonald polynomials including their (straight) degeneration as \( t \to 0 \), which is closely related to the Demazure characters of irreducible affine Lie algebras; see [San, Ion1]. We mainly need the formulas in terms of the intertwining operators to justify some of our claims and estimates; the intertwiners can be naturally defined only in the nonsymmetric theory.

We mention that the Macdonald symmetric polynomials considered under the limit \( t \to 0 \) generalize the classical \( q \)-Hermite polynomials, so the main result of the paper is in establishing the formula for the \( q \)-Whittaker function in terms of multi-variable \( q \)-Hermite polynomials.

In the theory of nonsymmetric Whittaker functions (it is beyond this paper and not completed so far), the nonsymmetric \( q \)-Whittaker
function become a generating function for all Demazure characters, not only the ones for anti-dominant weights. To be exact, $q$–Hermite polynomials appear here instead of the Demazure characters (there is a direct link). However, this interpretation requires new technique of $W$–spinors, and the analytic aspects are not clear at the moment. The appearance of all Demazure characters can clarify the role of Whittaker functions in the Kac-Moody theory and may have connections to [GiL] (quantum $K$–theory of affine flag varieties) and to questions and conjectures from [BF] concerning the $IC$–theory of affine flag varieties.

We note that there are two possible setups in the DAHA theory for the non-simply-laced root systems, which correspond to two possible choices of the affine extension. In this paper, we introduce the affine root system using $\alpha_0 = [-\vartheta, 1]$ in terms of the maximal short root $\vartheta$ (the so-called twisted case). The conjugation by the Gaussian and the Fourier transform preserve the double affine Hecke algebra in this setup. By the way, it is exactly the case when a relation to the Demazure characters can be established according to [Ion1], Theorem 1.

The case of the “standard” non-twisted affine root system with $\alpha_0 = [-\theta, 1]$ for the maximal long root $\theta$ is analogous, although the Fourier transform acts from the double affine Hecke algebra to its dual in the $B, C$–cases. This setting is expected to be related to the geometric Langlands correspondence (cf. [C9]).

Technically, the switch to the standard DAHA can be achieved by changing the action of $T_0$ in the polynomial representation. This change influences the relations of $T_0$ with the $X$–operators (indexed by the weights). The $Y$–operators become labeled by the coweights for such choice of $T_0$; they are labeled by the weights in this paper. However, this transformation is far from being direct at level of difference Mehta-Macdonald formulas we need for the theory of difference spherical and Whittaker functions.

**Acknowledgements.** The author is thankful to D. Kazhdan for alerting me to the works of Gerasimov et. al and for our various conversations on the Whittaker functions and the Langlands correspondence. I indebted to D. Gaitsgory for the discussion of the quantum geometric Langlands duality. Special thanks go to A. Gerasimov for his explanations of the results of [GLO1, GLO2], which influenced this paper a great deal. I am very grateful to E. Opdam and J. Stokman for reading the paper and suggesting various improvements.
1. Double Hecke algebra

Let $R = \{\alpha\} \subset \mathbb{R}^n$ be a root system of type $A, B, \ldots, F, G$ with respect to a euclidean form $(z, z')$ on $\mathbb{R}^n \ni z, z'$, $W$ the Weyl group generated by the reflections $s_\alpha$, $R_+$ the set of positive roots ($R_- = -R_+$) corresponding to fixed simple roots $\alpha_1, \ldots, \alpha_n$, $\Gamma$ the Dynkin diagram with $\{\alpha_i, 1 \leq i \leq n\}$ as the vertices. Accordingly, $R^\vee = \{\alpha^\vee = 2\alpha/(\alpha, \alpha)\}$.

The root lattice and the weight lattice are:

$$Q = \bigoplus_{i=1}^n \mathbb{Z}\alpha_i \subset P = \bigoplus_{i=1}^n \mathbb{Z}\omega_i,$$

where $\{\omega_i\}$ are fundamental weights: $(\omega_i, \alpha^\vee_j) = \delta_{ij}$ for the simple coroots $\alpha^\vee_j$. Replacing $\mathbb{Z}$ by $\mathbb{Z}_{\pm} = \{m \in \mathbb{Z}, \pm m \geq 0\}$ we obtain $Q_{\pm}, P_{\pm}$.

Here and further see [B].

The form will be normalized by the condition $(\alpha, \alpha) = 2$ for the short roots in this paper. Thus, $\nu_\alpha \overset{\text{def}}{=} (\alpha, \alpha)/2$ can be either 1, or $\{1, 2\}$, or $\{1, 3\}$.

This normalization leads to the inclusions $Q \subset Q^\vee, P \subset P^\vee$, where $P^\vee$ is defined to be generated by the fundamental coweights $\{\omega^\vee_i\}$ dual to $\{\alpha_i\}$.

We set $\nu_i = \nu_{\alpha_i}, \nu = \{\nu_\alpha, \alpha \in R\}$ and

$$(1.1) \quad \rho_\nu \overset{\text{def}}{=} (1/2) \sum_{\nu_\alpha = \nu} \alpha = \sum_{\nu_\omega = \nu} \omega_i, \text{ where } \alpha \in R_+, \nu \in \nu_R.$$

Note that $(\rho_\nu, \alpha^\vee) = 1$ for $\nu = \nu_i$.

1.1. **Affine Weyl group.** The vectors $\tilde{\alpha} = [\alpha, \nu_{\alpha}] \in \mathbb{R}^n \times \mathbb{R} \subset \mathbb{R}^{n+1}$ for $\alpha \in R, j \in \mathbb{Z}$ form the affine root system $\tilde{R} \supset R$ ($z \in \mathbb{R}^n$ are identified with $[z, 0]$). We add $\alpha_0 \overset{\text{def}}{=} [-\vartheta, 1]$ to the simple roots for the maximal short root $\vartheta \in R_+$. It is also the maximal positive coroot because of the choice of normalization.

The corresponding set $\tilde{R}_+$ of positive roots equals $R_+ \cup \{[\alpha, \nu_{\alpha}], \alpha \in R, j > 0\}$. Indeed, any positive affine root $[\alpha, \nu_{\alpha}]$ is a linear combinations with non-negative integral coefficients of $\{\alpha_i, 0 \leq i \leq n\}$.

We complete the Dynkin diagram $\Gamma$ of $R$ by $\alpha_0$ (by $-\vartheta$, to be more exact); it is called affine Dynkin diagram $\tilde{\Gamma}$. One can obtain it from the completed Dynkin diagram from [B] for the dual system $R^\vee$ by reversing all arrows.
The set of the indices of the images of \( \alpha_0 \) by all the automorphisms of \( \widetilde{\Gamma} \) will be denoted by \( O \) (\( O = \{0\} \) for \( E_8, F_4, G_2 \)). Let \( O' = \{r \in O, r \neq 0\} \). The elements \( \omega_r \) for \( r \in O' \) are the so-called minuscule weights: \( (\omega_r, \alpha^\vee) \leq 1 \) for \( \alpha \in R_+ \).

Given \( \tilde{\alpha} = [\alpha, \nu_{\alpha j}] \in \tilde{R}, b \in P \), let

\[
(1.2) \quad s_\tilde{\alpha}(z) = z - (z, \alpha^\vee)\tilde{\alpha}, \quad b'(z) = [z, \zeta - (z, b)]
\]

for \( z = [z, \zeta] \in \mathbb{R}^{n+1} \).

The **affine Weyl group** \( \tilde{W} \) is generated by all \( s_\tilde{\alpha} \) (we write \( \tilde{W} = \langle s_\tilde{\alpha}, \tilde{\alpha} \in \tilde{R}_+ \rangle \)). One can take the simple reflections \( s_i = s_{\alpha_i} \) (\( 0 \leq i \leq n \)) as its generators and introduce the corresponding notion of the length. This group is the semidirect product \( W \times Q' \) of its subgroups \( W = \langle s_\alpha, \alpha \in R_+ \rangle \) and \( Q' = \{a', a \in Q\} \), where

\[
(1.3) \quad \alpha' = s_\alpha s_{[\alpha, \nu_{\alpha}]} = s_{[-\alpha, \nu_{\alpha}]} s_\alpha \text{ for } \alpha \in R.
\]

The **extended Weyl group** \( \hat{W} \) generated by \( W \) and \( P' \) (instead of \( Q' \)) is isomorphic to \( W \rtimes P' \):

\[
(1.4) \quad (w b')(\langle z, \zeta \rangle) = [w(z), \zeta - (z, b)] \text{ for } w \in W, b \in B.
\]

From now on, \( b \) and \( b' \), \( P \) and \( P' \) will be identified.

Given \( b \in P_+ \), let \( w_0^b \) be the longest element in the subgroup \( W_0^b \subset W \) of the elements preserving \( b \). This subgroup is generated by simple reflections. We set

\[
(1.5) \quad u_b = w_0 u_b^0 \in W, \quad \pi_b = b(u_b)^{-1} \in \hat{W}, \quad u_i = u_{\omega_i}, \pi_i = \pi_{\omega_i},
\]

where \( w_0 \) is the longest element in \( W \), \( 1 \leq i \leq n \).

The elements \( \pi_r \overset{\text{def}}{=} \pi_{\omega_r}, r \in O' \) and \( \pi_0 = \text{id} \) leave \( \tilde{\Gamma} \) invariant and form a group denoted by \( \Pi \), which is isomorphic to \( P/Q \) by the natural projection \( \{\omega_r \mapsto \pi_r\} \). As to \( \{w_r\} \), they preserve the set \( \{-\vartheta, \alpha_i, i > 0\} \). The relations \( \pi_r(\alpha_0) = \alpha_r = (u_r)^{-1}(-\vartheta) \) distinguish the indices \( r \in O' \).

Moreover,

\[
(1.6) \quad \hat{W} = \Pi \ltimes \tilde{W}, \text{ where } \pi_r s_i \pi_r^{-1} = \delta_j \text{ if } \pi_r(\alpha_i) = \alpha_j, \ 0 \leq j \leq n.
\]

We will need the following **affine action** of \( \hat{W} \) on \( z \in \mathbb{R}^n \):

\[
(1.7) \quad (w b)(\langle z \rangle) = w(b + z), \quad w \in W, b \in P,
\]

\[
\tilde{s}_\tilde{\alpha}(\langle z \rangle) = z - ((z, \alpha^\vee) + j)\alpha, \quad \tilde{\alpha} = [\alpha, \nu_{\alpha j}] \in \tilde{R}.
\]
For instance, \((bw)(0) = b\) for any \(w \in W\). The relation to the above action is given in terms of the affine pairing \(([z, l], z' + d) \overset{\text{def}}{=} (z, z') + l:\)
\[
\begin{align*}
(\hat{w}([z, l]), \hat{w}([z'] + d)) = ([z, l], z' + d) & \quad \text{for } \hat{w} \in \hat{W},
\end{align*}
\]
where we treat \(d\) formally.

1.2. The length on \(\hat{W}\). Setting \(\hat{w} = \pi_r \tilde{w} \in \hat{W}, \pi_r \in \Pi, \tilde{w} \in \tilde{W}\), the length \(l(\hat{w})\) is by definition the length of the reduced decomposition \(\tilde{w} = s_{i_1} \ldots s_{i_k} s_{i_1}\) in terms of the simple reflections \(s_i, 0 \leq i \leq n\). The number of \(s_i\) in this decomposition such that \(\nu_i = \nu\) is denoted by \(l_{\nu}(\hat{w})\).

The length can be also defined as the cardinality \(|\lambda(\hat{w})|\) of the \(\lambda\)-set of \(\hat{w}\):
\[
\begin{align*}
\lambda(\hat{w}) \overset{\text{def}}{=} \tilde{R}_+ \cap \tilde{w}^{-1}(\tilde{R}_-) = \{ \tilde{\alpha} \in \tilde{R}_+, \tilde{w}(\tilde{\alpha}) \in \tilde{R}_- \}, \tilde{w} \in \tilde{W}.
\end{align*}
\]
Alternatively,
\[
\begin{align*}
\lambda(\hat{w}) = \cup_{\nu} \lambda_{\nu}(\hat{w}), \quad \lambda_{\nu}(\hat{w}) \overset{\text{def}}{=} \{ \tilde{\alpha} \in \lambda(\hat{w}), \nu(\tilde{\alpha}) = \nu \}.
\end{align*}
\]

The coincidence with the previous definition is based on the equivalence of the length equality
\[
\begin{align*}
(a) \quad l_{\nu}(\hat{w}\hat{u}) = l_{\nu}(\hat{w}) + l_{\nu}(\hat{u}) & \quad \text{for } \hat{w}, \hat{u} \in \hat{W}
\end{align*}
\]
and the cocycle relation
\[
\begin{align*}
(b) \quad \lambda_{\nu}(\hat{w}\hat{u}) = \lambda_{\nu}(\hat{u}) \cup \hat{u}^{-1}(\lambda_{\nu}(\hat{w})),
\end{align*}
\]
which, in its turn, is equivalent to the positivity condition
\[
\begin{align*}
(c) \quad \hat{u}^{-1}(\lambda_{\nu}(\hat{w})) \subset \tilde{R}_+
\end{align*}
\]
and is also equivalent to the embedding condition
\[
\begin{align*}
(d) \quad \lambda_{\nu}(\hat{u}) \subset \lambda_{\nu}(\hat{w}).
\end{align*}
\]

See, e.g., [C4, C8] and also [B, Hu]. Applying (1.12) to the reduced decomposition \(\tilde{w} = \pi_r s_{i_1} \ldots s_{i_2} s_{i_1}\),
\[
\lambda(\tilde{w}) = \{ \tilde{\alpha}' = \tilde{w}^{-1}s_{i_j}(\alpha_{i_j}), \ldots, \tilde{\alpha}^3 = s_{i_3} s_{i_2}(\alpha_{i_3}), \tilde{\alpha}^2 = s_{i_1}(\alpha_{i_2}), \tilde{\alpha}^1 = \alpha_{i_1} \}.
\]
1.3. **Reduction modulo** $W$. It generalizes the construction of the elements $\pi_b$ for $b \in P_+$; see [C4] or [C8].

**Proposition 1.1.** Given $b \in P$, there exists a unique decomposition $b = \pi_b u_b$, $u_b \in W$ satisfying one of the following equivalent conditions:

(i) $l(\pi_b) + l(u_b) = l(b)$ and $l(u_b)$ is the greatest possible,

(ii) $\lambda(\pi_b) \cap R = \emptyset$.

The latter condition implies that $l(\pi_b) + l(w) = l(\pi_b w)$ for any $w \in W$. Besides, the relation $u_b(b) \overset{\text{def}}{=} -P_+$ holds, which, in its turn, determines $u_b$ uniquely if one of the following equivalent conditions is imposed:

(iii) $l(u_b)$ is the smallest possible,

(iv) if $\alpha \in \lambda(u_b)$ then $(\alpha, b) \neq 0$.

□

Condition (ii) readily gives a complete description of the set $\pi_P = \{\pi_b, b \in P\}$, namely, only $[\alpha < 0, \nu_{\alpha j} > 0]$ can appear in $\lambda(\pi_b)$.

Explicitly,

\begin{align}
\lambda(b) = \{&\tilde{\alpha} > 0, (b, \alpha^\vee) > j \geq 0 \text{ if } \alpha \in R_+, \\
&\quad (b, \alpha^\vee) \geq j > 0 \text{ if } \alpha \in R_-, \}
\end{align}

\begin{align}
\lambda(\pi_b) = \{&\tilde{\alpha} > 0, \alpha \in R_-, (b_-, \alpha^\vee) > j \geq 0 \text{ if } u_b^{-1}(\alpha) \in R_+, \\
&\quad (b_-, \alpha^\vee) \geq j > 0 \text{ if } u_b^{-1}(\alpha) \in R_- \},
\end{align}

For instance, $l(b) = l(b_-) = -2(\rho^\vee, b_-)$ for $2\rho^\vee = \sum_{\alpha > 0} \alpha^\vee$.

The element $b_- = u_b(b)$ is a unique element from $P_-$ that belongs to the orbit $W(b)$. Thus the equality $c_- = b_-$ means that $b, c$ belong to the same orbit. We will also use $b_+ \overset{\text{def}}{=} w_0(b_-)$, a unique element in $W(b) \cap P_+$. In terms of $\pi_b$,

$$u_b \pi_b = b_-, \pi_b u_b = b_+.$$

Note that $l(\pi_b w) = l(\pi_b) + l(w)$ for all $b \in P$, $w \in W$. For instance,

\begin{align}
l(b_- w) = l(b_-) + l(w), \quad l(wb_+) = l(b_+) + l(w), \\
l(u_b \pi_b w) = l(u_b) + l(\pi_b) + l(w) \quad \text{for } b \in P, w \in W.
\end{align}

**Partial ordering on** $P$. It is necessary in the theory of nonsymmetric polynomials. See [Op, M3]. This ordering was also used in
in the process of calculating the coefficients of $Y$–operators. The definition is as follows:

\begin{align}
 b &\leq c, \ c \geq b \quad \text{for} \quad \text{if} \quad c - b \in Q_+, \\
 b &\leq c, \ c \geq b \quad \text{if} \quad b_- < c_- \quad \text{or} \quad \{b_\beta = c_- \quad \text{and} \quad b \leq c\}. 
\end{align}

Recall that $b_- = c_-$ means that $b, c$ belong to the same $W$–orbit. We write $<$, $>$, $\prec$, $\succ$ respectively if $b \neq c$.

The following sets

\begin{align}
 \sigma(b) &\overset{\text{def}}{=} \{c \in P, c \geq b\}, \ \sigma_s(b) &\overset{\text{def}}{=} \{c \in P, c > b\}, \\
 \sigma_-(b) &\overset{\text{def}}{=} \sigma(b_-), \ \sigma_+(b_+)^{\text{def}} \sigma_+(b_+) = \{c \in P, c_\beta > b_\beta\}. 
\end{align}

are convex. By convex, we mean that if $c, d = c + r\alpha \in \sigma$ for $\alpha \in R_+, r \in \mathbb{Z}_+$, then

\begin{equation}
\{c, c + \alpha, \ldots, c + (r - 1)\alpha, d\} \subset \sigma.
\end{equation}

1.4. More notations. By $m$, we denote the least natural number such that $(P, P) = (1/m)\mathbb{Z}$. Thus $m = 2$ for $D_{2k}$, $m = 1$ for $B_{2k}$ and $C_k$, otherwise $m = |\Pi|$.

We will need to include the case $t = 0$ in our definition, which requires minor deviations from the definitions of [C8],[C4] and other author’s papers. Namely, we multiply all $T_i$ there by $t_i^{1/2}$ and change the formulas correspondingly.

The double affine Hecke algebra depends on the parameters $q, t_\nu, \nu \in \{\nu_\alpha\}$. It will be defined over the ring $\mathbb{Q}[q^{\pm 1/m}, \{t_\nu\}] \text{ formed by polynomials in terms of } q^{\pm 1/m} \text{ and } \{t_\nu\}$. We will also use a greater ring

\begin{equation}
\mathbb{Q}_{q,t}^{\text{def}} = \{c \in \mathbb{Q}(q^{\pm 1/m}, \{t_\nu\}) \mid c \text{ is well defined when } t_\nu = 0\},
\end{equation}

which is a subring of the field of fractions of $\mathbb{Q}[q^{\pm 1/m}, \{t_\nu\}]$

We set

\begin{equation}
 t_{\tilde{\alpha}} = t_\alpha = t_{\nu_\alpha}, \ t_i = t_{\alpha_i}, \ q_{\tilde{\alpha}} = q^{\nu_\alpha}, \ q_i = q^{\nu_\alpha_i}, \\
 \text{where } \tilde{\alpha} = [\alpha, \nu_{\alpha_j}] \in \tilde{R}, \ 0 \leq i \leq n.
\end{equation}

It will be convenient to use the parameters $\{k_\nu\}$ together with $\{t_\nu\}$, setting

\begin{equation}
 t_\alpha = t_\nu = q_{\alpha_\nu}^{k_\nu} \quad \text{for} \quad \nu = \nu_\alpha, \quad \text{and} \quad \rho_k = (1/2) \sum_{\alpha > 0} k_\alpha \alpha.
\end{equation}
Note that \( (\rho_k, \alpha_i^\vee) = k_i = k_{\alpha_i} = (\rho_k)^{\vee}, \alpha_i \) for \( i > 0; \) \( (\rho_k)^{\vee} \) def \( \sum k_\nu(\rho_\nu)^{\vee}. \) Using that \( w_0(\rho_k) = -\rho_k, \) we obtain that \( (\rho_k, -w_0(b)) = (\rho_k, b). \) For instance, \( (\rho_k, b_+) = -(\rho_k, b_-), \) where \( b_+ \) def \( w_0(b_-) \) (see above).

By \( q(\rho_k, \alpha), \) we mean \( \prod_{\nu \in \nu_\mu} t_\nu^{(\rho_\nu)^{\vee}, \alpha}; \) here \( \alpha \in R, \) \( (\rho_\nu)^{\vee} = \rho_\nu/\nu, \) and this product contains only integral powers of \( t_{sht} \) and \( t_{ing}. \)

For pairwise commutative \( X_1, \ldots, X_n, \)
\begin{equation}
(1.24) \quad X_b = \prod_{i=1}^n X_i^{l_i} q^j \text{ if } \tilde{b} = [b, j], \; \tilde{w}(X_b) = X_{\tilde{w}(b)}.
\end{equation}
where \( b = \sum_{i=1}^n l_i \omega_i \in P, \; j \in \frac{1}{m} \mathbb{Z}, \; \tilde{w} \in \tilde{W}. \)

For instance, \( X_0 \) def \( X_{\alpha_0} = q X_{\tilde{0}}^{-1}. \)

We set \( (\tilde{b}, \tilde{c}) = (b, c) \) ignoring the affine extensions in this pairing.

1.5. Main definition. We note that \( \pi^{-1}_r \) is \( \pi_{r^*}^{-1} \) and \( u_{r^*}^{-1} \) is \( u_r^{-1} \omega_r. \) The reflection \( * \) is induced by an involution of the nonaffine Dynkin diagram \( \Gamma. \)

**Definition 1.2.** The double affine Hecke algebra \( \mathcal{H} \) is generated over \( \mathbb{Q}[q^{\pm 1/m}, t_\nu] \) by the elements \( \{T_i, \; 0 \leq i \leq n\}, \) pairwise commutative \( \{X_b, \; b \in P\} \) satisfying (1.24), and the group \( \Pi, \) where the following relations are imposed:

- (o) \( (T_i - t_i)(T_i + 1) = 0, \; 0 \leq i \leq n; \)
- (i) \( T_i T_j T_{i...} = T_j T_i T_{i..., \; m_{ij} \text{ factors on each side}}; \)
- (ii) \( \pi_r T_i \pi^{-1}_r = T_i \), if \( \pi_r(\alpha_i) = \alpha_j; \)
- (iii) \( T_i X_b = X_b X_{\alpha_i}^{\omega_i} (T_i^{-1}) \) if \( (b, \alpha_i^\vee) = 1, \; 0 \leq i \leq n; \)
- (iv) \( T_i X_b = X_b T_i \), if \( (b, \alpha_i^\vee) = 0 \), for \( 0 \leq i \leq n; \)
- (v) \( \pi_r X_b \pi^{-1}_r = X_{\pi_r(b)} \) def \( X_{u_{r^{-1}}(b)} q^{(\omega_{r^{-1}}(b)), \; r \in O}. \)

Here and further the brackets \( \{\cdot\} \) will be used to show explicitly the elements from \( t^{-1} \)-localization of \( \mathcal{H} \) that belong to \( \mathcal{H} \), i.e., those that do not involve \( t_\nu^{-1} \) and other negative powers of \( t_\nu. \) It is not a new definition, but can help the readers to see which operators are actually from \( \mathcal{H}; \) quite a few (transitional) operators will involve \( t_\nu^{-1}. \) We will postpone with the independent theory of nil-DAHA, the limit of \( \mathcal{H} \) as \( t \to 0, \) till the next paper(s). In this paper, we use the standard theory of DAHA when convenient (which requires \( t^{-1}. \) The
key examples are the elements \( \{ t_i^{1/2} T_i^{-1} \} \) which do belong to \( \mathcal{HH} \) thanks to the renormalization.

One can rewrite (iii, iv) as in [L]:

\[
(1.25) \quad T_i X_b - X_{s_i(b)} T_i = (t_i - 1) \frac{X_{s_i(b)} - X_b}{X_{\alpha_i} - 1}, \quad 0 \leq i \leq n.
\]

Given \( \tilde{w} \in \widetilde{W}, r \in O \), the product

\[
(1.26) \quad T_{\pi, \tilde{w}} \overset{\text{def}}{=} \pi_r \prod_{k=1}^{l} T_{s_k}, \quad \text{where} \quad \tilde{w} = \prod_{k=1}^{l} s_{i_k}, l = l(\tilde{w}),
\]

does not depend on the choice of the reduced decomposition (because \( T_i \) satisfy the same “braid” relations as \( s_i \) do). Moreover,

\[
(1.27) \quad T_{\tilde{v}} T_{\tilde{w}} = T_{\tilde{w} \tilde{v}} \quad \text{whenever} \quad l(\tilde{w} \tilde{v}) = l(\tilde{v}) + l(\tilde{w}) \quad \text{for} \quad \tilde{v}, \tilde{w} \in \widetilde{W}.
\]

In particular, we arrive at the pairwise commutative elements:

\[
(1.28) \quad Y_b = q^{(b_+, b_-, \rho_k)} \prod_{i=1}^{n} Y_i^{t_i} \quad \text{if} \quad b = \sum_{i=1}^{n} l_i \omega_i \in P, \quad Y_i \overset{\text{def}}{=} T_{\omega_i}, b \in P.
\]

The factors here are needed to make them from \( \mathcal{HH} \); \( b_+ \) is a unique element in \( W(b) \cap P_+ \). Note that \( Y_b Y_{-b} = q^{2(b_+, \rho_k)} \).

Generally, if we replace \( s_i \) by \( T_i \) or \( T_i^{-1} \) in any reduced decomposition of \( \tilde{w} \in \widetilde{W} \), then such product belongs to \( \mathcal{HH} \) upon the multiplication by the product of \( t_i \) corresponding to the terms \( T_i^{-1} \).

The relations dual to (iii, iv) hold (for \( i > 0 \) only):

\[
(1.29) \quad \{ t_i T_i^{-1} \} Y_b = Y_{s_i(b)} T_i \quad \text{if} \quad (b, \alpha_i^\vee) = 1,
\]

\[
T_i Y_b = Y_b T_i \quad \text{if} \quad (b, \alpha_i^\vee) = 0, \quad 1 \leq i \leq n.
\]

The counterpart of (1.25) is as follows:

\[
(1.30) \quad T_i Y_b - Y_{s_i(b)} T_i = (t_i - 1) \frac{Y_b - Y_{s_i(b)}}{1 - q^{-(\theta', \rho_k)} Y_{-\alpha_i}}, \quad 1 \leq i \leq n,
\]

where \( \theta' = \theta, \partial \) respectively for long, short \( \alpha_i \) (it is the only root in the intersection \( W(\alpha_i) \cap P_+ \)).

Here and below we use that given \( b \in P \), replacing all \( T_i^{\pm 1} \) by \( t_i^{\pm 1} \) in the product of (1.28) for \( Y_b \) results in the \( t \)–power \( q^{2(\rho_k, b)} = \prod_{\nu} t_{\nu}^{2((\nu_\nu^\vee), b)} \).
In the standard DAHA theory, $q^{-(b_i, \rho_k)}Y_b$ for any $b$ can be represented as the product $\pi_r(t_i^{\pm 1/2}T_i^{\pm 1}) \cdots (t_i^{\pm 1/2}T_i^{\pm 1})$ for a given reduced decomposition $b = \pi_r s_i \cdots s_i$ and proper choice of $\{\pm\}$. The number of terms is $l = l(b) = 2(\rho^\vee, b_+^+)$. Only positive powers $T_i^{\pm 1}$ will appear in this product when $b \in P_+$. The total number of the terms $T_i^{\pm 1}$ with $\nu_i = \nu$ in this product equals $2((\rho_\nu^\vee, b_+^+)$. 

2. Polynomial representation

From now on, we will switch from $\mathbf{H}$ to its intermediate subalgebra $\mathbf{H}^0 \subset \mathbf{H}$ with $P$ replaced by a lattice $B$ between $Q$ and $P$ (see [C7]). Accordingly, $\Pi$ is changed to the preimage $\Pi^\flat$ of $B/Q$ in $\Pi$. Generally, there can be two different lattices $B_X$ and $B_Y$ for $X$ and $Y$. We consider only $B_X = B = B_Y$ in the paper; respectively, $a, b \in B$ in $X, Y$.

We also set $\hat{W}^\flat = B \cdot W \subset \hat{W}$, and replace $m$ by the least $\tilde{m} \in \mathbb{N}$ such that $\tilde{m}(B, B) \subset \mathbb{Z}$ in the definition of the $\mathbb{Q}'_{q,t}$.

Note that $\mathbf{H}^0$ and the polynomial representations (and their rational and trigonometric degenerations) are actually defined over $\mathbb{Z}$ extended by the parameters of DAHA. However the ring $\mathbb{Q}'_{q,t}$ will be sufficient in this paper.

The Demazure-Lusztig operators are as follows:

(2.1) $T_i = t_is_i + (t_i - 1)(X_\alpha_i - 1)^{-1}(s_i - 1), 0 \leq i \leq n$;

they obviously preserve $\mathbb{Q}[q, t_\nu][X_b]$. We note that only the formula for $T_0$ involves $q$:

(2.2) $T_0 = t_0s_0 + (t_0 - 1)(X_0 - 1)^{-1}(s_0 - 1)$, where

$X_0 = qX_{\alpha_0}^{-1}$, $s_0(X_0) = X_0 q^{-1} X_{\alpha_0}^{-1}q^{1}, \alpha_0 = [-\vartheta, 1]$.

The map sending $T_j$ to the corresponding operator from (2.1), $X_b$ to $X_b$ (see (1.24)) and $\pi_r \mapsto \pi_r$ induces a $\mathbb{Q}_{q,t}^\prime$-linear homomorphism from $\mathbf{H}^0$ to the algebra of linear endomorphisms of $\mathbb{Q}_{q,t}^\prime[X]$. This $\mathbf{H}^0$-module is faithful and remains faithful when $q, t$ take any complex values assuming that $q \neq 0$ is not a root of unity. It will be called the polynomial representation; the notation is

$\mathcal{V} \overset{\text{def}}{=} \mathbb{Q}_{q,t}^\prime[X_b] = \mathbb{Q}_{q,t}^\prime[X_b, b \in B]$.

The images of the $Y_b$ are called the difference-trigonometric Dunkl operators.
The polynomial representation is the $\mathcal{H}_Y^b$–module induced from the one-dimensional representation $T_i \mapsto t_i$, $Y_b \mapsto q^{2(\rho_k, b)}$ of the affine Hecke subalgebra $\mathcal{H}_Y^b = \langle T_i, Y_b \rangle$. Here we extend the ring of constants to $\mathbb{Q}'_{q,t}$.

### 2.1. Macdonald polynomials.

There are two equivalent definitions of the nonsymmetric Macdonald polynomials, denoted by $E_b(X) = E_b^{(k)}$ for $b \in B$; they belong to $\mathbb{Q}(q, t)'[X_a, a \in B]$. The first definition is based on the truncated theta function due to Macdonald:

$$(2.3) \quad \mu(X; t) = \mu^{(k)}(X) = \prod_{\alpha \in R^+} \prod_{j=0}^{\infty} \frac{(1 - X_\alpha q_\alpha^j) (1 - X^{-1}_\alpha q_\alpha^{j+1})}{(1 - X_\alpha t_\alpha q_\alpha^j) (1 - X^{-1}_\alpha t_\alpha q_\alpha^{j+1})}.$$ 

We will mainly consider $\mu$ as a Laurent series with the coefficients in the ring $\mathbb{Q}[t_\nu][[q_\nu]]$ for $\nu \in \nu_R = \{\nu_{\text{sht}}, \nu_{\text{lng}}\}$. The constant term of a Laurent series $f(X)$ will be denoted by $\langle f \rangle$. Then

$$(2.4) \quad \langle \mu \rangle = \prod_{\alpha \in R^+} \prod_{j=1}^{\infty} \frac{(1 - q^{(\rho_k, \alpha)+j \nu_\alpha})^2}{(1 - t_\alpha q^{(\rho_k, \alpha)+j \nu_\alpha})(1 - t^{-1}_\alpha q^{(\rho_k, \alpha)+j \nu_\alpha})}.$$ 

Recall that $q^{(z, \alpha)} = q_{a}^{(z, \alpha^\vee)}$, $t_\alpha = q_\alpha^{k_\alpha}$. This equality is equivalent to the Macdonald constant term conjecture proved in complete generality in [C2].

Let $\mu_\circ \overset{\text{def}}{=} \mu / \langle \mu \rangle$. The coefficients of the Laurent series $\mu_\circ$ are from the ring $\mathbb{Q}'_{q,t}$.

The polynomials $E_b$ are uniquely determined from the relations

$$(2.5) \quad E_b - X_b \in \oplus_{c \succ b} \mathbb{Q}'_{q,t}[X_c], \quad \langle E_b X_c^{-1} \mu_\circ \rangle = 0 \quad \text{for } B \ni c \succ b.$$ 

for generic $q, t$ and form a basis in $\mathbb{Q}'_{q,t}[X_b]$.

This definition is due to Macdonald (for $k_{\text{sht}} = k_{\text{lng}} \in \mathbb{Z}_+$), who extended the construction from [Op]. The general (reduced) case was considered in [C4].

Another approach is based on the $Y$–operators. We continue using the same notation $X, Y, T$ for these operators acting in the polynomial representation. Let $X_a(q^b) = q^{(a,b)}$ for $a, b \in P$.

**Proposition 2.1.** The polynomials $\{E_b, b \in B\}$ are unique (up to proportionality) eigenfunctions of the operators $Y_a$ ($a \in P$) acting in...
\[ \mathbb{Q}_q[t][X] : \]

\[(2.6) \quad Y_a(E_b) = q^{(\alpha_+, \rho_k) - (\alpha, b_\gamma)} E_b \text{ for } b_\gamma \overset{\text{def}}{=} b - u_b^{-1}(\rho_k), \]

\[u_b = \pi_b^{-1}b \text{ is from Proposition 1.1, } b_\gamma = \pi_b((-\rho_k)).\]

The coefficients of the Macdonald polynomials are well known to be rational functions in terms of \(q_\nu, t_\nu\). In this paper, we use that these coefficients actually belong to \(\mathbb{Q}_q[t]\), i.e., are well defined when \(t_\nu = 0\) for all \(\nu\). It readily follows from (2.17) below.

2.2. Symmetric polynomials. Following Proposition 2.1, the symmetric Macdonald polynomials \(P_b = P_b^{(k)}\) can be introduced as eigenfunctions of the \(W\)-invariant difference operators

\[(2.7) \quad L_{a_+} = \text{Red}_W \left( \sum_{a' \in W(a_+)} Y_{a'} \right) \text{ for } a_+ \in B_+,\]

where \(\text{Red}_W\) is the restriction to the space \(V^W\) of \(W\)-invariants of \(V\). Explicitly,

\[(2.8) \quad P_{b_-} = \sum_{b \in W(b_-)} X_b \mod \oplus_{c_\geq b_-} \mathbb{Q}(q, t) X_c.\]

These polynomials were introduced in [M2, M1]. They were used for the first time in Kadell’s unpublished work (classical root systems). In the case of \(A_1\), they are due to Rogers.

The connection between \(E\) and \(P\) is as follows

\[(2.9) \quad P_{b_-} = P_{b_+} E_{b_+}, \quad b_- \in B_-, \quad b_+ = w_0(b_-),\]

\[w_c \in W \text{ is the element of the least length such that } c = w_c(b_+). \text{ Taking the complete } t\text{-symmetrization } P \text{ here (with the summation over all } w), \text{ one obtains } P_{b_-} \text{ up to proportionality. See [Op, M3, C4].}\]

There are two different kinds of inner products in \(V\) from [C8] and other works. In the symmetric setting, they essentially coincide. We
will need here only the inner products of the symmetric polynomials $P_b$ for $b = b_-:

\langle P_b(X)P_c(X^{-1})\mu_0 \rangle = \delta_{bc} \prod_{\alpha > 0} \prod_{j=0}^{-(\alpha', b) - 1} \left( \frac{(1 - q_{\alpha}^{j+1}t_{\alpha}^{-1}X_{\alpha}(q^{\alpha}))}{(1 - q_{\alpha}^{j}X_{\alpha}(q^{\alpha}))} \right). \tag{2.10}

2.3. Using intertwiners. The following map can be uniquely extended to an automorphism of $H^\mathcal{H}$ where proper fractional powers of $q$ are added (see [C1],[C4],[C7]):

$$\tau_+ : X_b \mapsto X_b, \pi_r \mapsto q^{(\omega_r, \omega_r)} X_r \pi_r, Y_r \mapsto X_r Y_r q^{(\omega_r, \omega_r)}, \tag{2.11}$$

$$\tau_+ : T_0 \mapsto X_0^{-1}\{t_0 T_0^{-1}\}, Y_0 \mapsto X_0^{-1}\{t_0 T_0^{-1}\} T_s.$$

This automorphism fixes $T_i (i \geq 1)$, $t_\nu$, $q$ and fractional powers of $q$.

The $Y$–intertwiners serve as creation operators in the theory of non-symmetric Macdonald polynomials. Following [C6,C8], let

$$\Psi^c_i = \tau_+(T_i) + (t_i - 1)(X_{\alpha_i}(q^{\alpha_i}) - 1)^{-1}, 0 \leq i \leq n. \tag{2.12}$$

We will use the pairing from (1.8) and the affine action $\hat{w}((c))$ from (1.7).

**Theorem 2.2.** Given $c \in B$, $0 \leq i \leq n$ such that $(\alpha_i, c + d) > 0$,

$$q^{(c,c)/2-(b,b)/2} E_b = \Psi^c_i(E_c) \text{ for } b = s_i((c)). \tag{2.13}$$

If $(\alpha_i, c + d) = 0$, then

$$\tau_+(T_i)(E_c) = t_i E_c, 0 \leq i \leq n, \tag{2.14}$$

which results in the relations $s_i(E_c) = E_c$ as $i > 0$. For $b = \pi_r((c))$, where the indices $r$ are from $O'$,

$$q^{(c,c)/2-(b,b)/2} E_b = \tau_+(\pi_r)(E_c) = X_{\omega_r} q^{-(\omega_r, \omega_r)/2} \pi_r(E_c). \tag{2.15}$$

Also $\tau_+(\pi_r)(E_c) \neq E_c$ for $\pi_r \neq id$, since $\pi_r((c)) \neq c$ for any $c \in B$. \hfill \Box
If \((\alpha_i, c) > 0\) and \(i > 0\), then the set \(\lambda(\pi_b)\) is obtained from \(\lambda(\pi_c)\) by adding \([\alpha, (c, \alpha)]\) for \(\alpha = u_c(\alpha_i) \in R_-\) and \((c, \alpha^\vee) = (c, \alpha_i^\vee) > 0\). When \(i = 0\) and \((\alpha_0, c + d) = -(c, \vartheta) + 1 > 0\), then the root \([\alpha, (c, \alpha + 1)]\) is added to \(\lambda(\pi_c)\) for \(\alpha = u_c(-\vartheta) = \alpha^\vee \in R_-\) and \((c, \alpha) = -(c, \vartheta) \geq 0\).

In each of these two cases, \((\alpha_i, u_c^{-1}(\rho)) = (\alpha, \rho) < 0\) and the powers of \(t_i\) in

\[
(2.16) \quad X_{\alpha_i}(q^\sigma) = q^{(\alpha_i, c - u_c^{-1}(\rho_k) + d)} = q^{(\alpha_i, c + d)} \prod_{\nu} t^{-\alpha(\rho_\nu)}
\]

are from \(\mathbb{Z}_+\) with that of \(t_i\) strictly positive.

Due to Theorem 2.2 (see also [C6], Corollary 5.3), the polynomial \(E_b\) exists if

\[
(2.17) \quad \prod_{[-\alpha, \alpha, j] \in \lambda(\pi_b)} (1 - q_\alpha^j X_\alpha(q^{\rho_k})) \neq 0.
\]

If \(b \in B_-\) and the latter inequality holds for \(b_+ = w_0(b) \in B_+\), then the symmetric polynomial \(P_b\) is well defined. If \(t_\nu = 0\) for all \(\nu\), then \(E-\)polynomials and \(P-\)polynomials are always well defined, which gives that their coefficients are polynomials in terms of \(q\).

### 2.4. Spherical polynomials

The following renormalization of the \(E\)-polynomials is of major importance in the Fourier analysis (see [C4]):

\[
(2.18) \quad \mathcal{E}_b \overset{\text{def}}{=} E_b(X)(E_b(q^{\rho_k}))^{-1}, \quad \text{where } b \in B,
\]

\[
E_b(q^{-\rho_k}) = q^{(\rho_k, \omega_\nu)} \prod_{[\alpha, j] \in \lambda'(\pi_b)} \frac{1 - q_\alpha^j t_\alpha X_\alpha(q^{\rho_k})}{1 - q_\alpha^j X_\alpha(q^{\rho_k})}.
\]

This definition requires the \(t\)-localization.

We call them nonsymmetric spherical polynomials. Formula (2.18) is the Macdonald evaluation conjecture in the nonsymmetric variant from [C4]. See [C3] for the symmetric evaluation conjecture.

The following duality formula holds for \(b, c \in B\):

\[
(2.19) \quad \mathcal{E}_b(q^{b_+}) = \mathcal{E}_c(q^{b_-}), \quad b_+ = b - u_b^{-1}(\rho_k),
\]

which is the main justification of the definition of \(\mathcal{E}_b\).

Given \(b \in B\), the polynomial \(\mathcal{E}_b\) is well defined for \(q, t \in \mathbb{C}^*\) if

\[
(2.20) \quad \prod_{[\alpha, j] \in \lambda'(\pi_b)} (1 - q_\alpha^j t_\alpha X_\alpha(q^{\rho_k})) \neq 0.
\]
In the symmetric setting,
\begin{equation}
\mathcal{P}_b \overset{\text{def}}{=} P_b(X)(P_b(q^{-\rho_k}))^{-1} \quad \text{where} \quad b \in B_-, \quad (2.21)
\end{equation}
\begin{equation}
P_b(q^{-\rho_k}) = P_b(q^{\rho_k}) = q^{(\rho_k,b)} \prod_{\alpha > 0} \prod_{j=0}^{(\alpha \lor, b)} \left( \frac{1 - q^j t_\alpha X_\alpha(q^{\rho_k})}{1 - q^j X_\alpha(q^{\rho_k})} \right),
\end{equation}

The symmetric duality reads as follows:
\begin{equation}
P_b(q^{c-\rho_k}) = P_c(q^{b-\rho_k}), \quad \text{for} \quad b, c \in B_- . \quad (2.22)
\end{equation}

The norm formula becomes entirely conceptual:
\begin{equation}
(\langle \mathcal{P}_b(X)\mathcal{P}_b(X^{-1})\mu_\circ \rangle)^{-1} = \sum_{a \in W(b)} \mu(\pi_a)\mu(\text{id})^{-1}, \quad (2.23)
\end{equation}

where \( \mu(\hat{w}) \overset{\text{def}}{=} \mu(\hat{w}(q^{-\rho_k})) \) for \( \hat{w} \in \hat{W} \).

It is a direct corollary of the fact that the Fourier transform sends the \( \mathcal{P} \)-polynomials to the delta-functions; see \([C8]\).

2.5. The limit \( t \to 0 \). Let \( \overline{\mathcal{H}^b} \) by the reduction of \( \mathcal{H}^b \) for \( t_\nu = 0 \), where \( \nu \in \nu_R \). It can be called the nil-DAHA or the crystal DAHA. The polynomials \( \overline{E}_b, \overline{F}_b \) are well defined and linearly generate \( \overline{V} \) and \( \overline{V}^W \) correspondingly; \( \overline{V} = Q_q[X_b, b \in B] \), where \( Q_q = Q(q^{1/m}) \) is the ring of polynomials in terms of \( q^{1/m} \) with \( m \) from the definition of \( Q_{q,t} \).

We will denote \( T_i(t = 0) \) by \( \overline{T}_i \).

Theorem 2.2 holds under this specialization and gives quite a constructive approach to the \( \overline{E} \)-polynomials. The intertwiners \( \Psi^c \) from (2.12) that appear in the formulas for \( \overline{E}_b \) are all in the form \( \tau_+ (\overline{T}_i) + 1 \) in this limit. It is directly connected with the fact that \( T'_i = \overline{T}_i + 1 \) satisfy the same homogeneous Coxeter relations as \( \{T_i, 0 \leq i \leq n\} \) do, a special feature of the nil-DAHA. It readily results from the theory of intertwiners, but, of course, can be checked directly too.

The action of \( \pi_r \) on \( \{T'_i\} \) by conjugation obviously remains unchanged. Thus relations (i,ii) from Definition 1.2 hold and, given \( \hat{w} \in \hat{W} \), the element \( T'_{\hat{w}} = \pi_r T'_{i_1} \cdots T'_{i_1} \) does not depend on the choice of the reduced decomposition \( \hat{w} = \pi_r s_{i_1} \cdots s_{i_1} \). For instance, operators \( \Pi'_i \overset{\text{def}}{=} \tau_+(T'_{-\omega_i}) \) for \( i = 1, \ldots, n \) are pairwise commutative and, importantly, \( W \)-invariant.
Indeed, one has: \( \Pi'_b = \prod_{i=1}^n (\Pi'_i)^{n_i} \) for \( B \ni b = -\sum n_i \omega_i \). Provided that all \( n_i > 0 \), the reduced decomposition \( b = b_- = w_0 \pi b_+ \) holds for the longest element \( w_0 \in W \) and \( b_+ = w_0(b) \in B_+ \); see (1.18). Thus \( \Pi'_b \) is divisible on the left by \( (T_i + 1) \) for any \( i > 0 \) and therefore divisible by the \( W \)-symmetrizer on the left. It results in the \( W \)-invariance of \( P_b \) for any \( b \in B_- \).

The \( W \)-invariance of \( \{ \Pi_b, b \in B_- \} \) simplifies significantly the relation of the \( E \)-polynomials to the \( P \)-polynomials:

\[
P_b = E_b \quad \text{for} \quad b = b_- \in B_-. \tag{2.24}
\]

In more detail, we have the following explicit proposition.

**Proposition 2.3.** (i) In the representation \( \mathcal{V} \) of \( \mathcal{H}^b \), the polynomial \( \tau_+(T_0^b)(1) = q^{r_b} E_b \) for \( \hat{w} = \pi_b, b \in B, \ r_b \in \mathbb{Q} \).

(ii) In the symmetric case,

\[
\Pi'_i(1) = q^{r_b} P_b \quad \text{for} \quad b \in B_-, \ r_b \in \mathbb{Q}, \tag{2.25}
\]

where \( \Pi'_i \) can be replaced by their restrictions \( \text{Red}_W(\Pi'_i) \) to \( \mathcal{V}^W \), which are pairwise commutative \( W \)-invariant difference operators.

It is important that only positive powers of \( q \) appear in the coefficients of \( E_b \). The coefficients of these \( q \)-polynomials are non-negative integers. One can obtain it from the interpretation via Demazure characters or using the intertwiners (we are going to discuss it in further papers). As \( q \to 0 \), the polynomials \( P_b \) become the classical finite dimensional Lie characters, which can be seen, for instance, from (2.29) below.

For the affine root systems considered in this paper (with \( \alpha_0 \) in terms of the maximal short root \( \vartheta \)), the connection was established between the polynomials \( E_b(t \to \infty) \) and the Demazure characters of the corresponding irreducible affine Lie algebras. See [San] and, especially, [Ion1], Theorem 1. Paper [Ion1] is based on the technique of intertwiners (from [KS] in the \( GL_n \)-case and [C6] for arbitrary reduced root systems). We will not discuss this important relation in this paper.

There is a relation between the limit \( t \to 0 \) used here and the one \( t \to \infty \). It goes through the general formula

\[
E_b^* = \prod_{\nu \in \nu \in R} q^{\nu(w_0)} T_{\nu_0}(E_\nu(b)), \quad \text{where}
\]

\[
X^* = X^{-1}, q^* = q^{-1}, t^* = t^{-1}, \varsigma(b) = -w_0(b), \tag{2.26}
\]
form [C8] and other author’s works. This connection is especially simple for the symmetric polynomials: \( P_b(X)^* = P_b(X^{-1}) \) for \( b = b_- \), i.e., \( P^*_b = P_b(t \to 0) = P_c(b)(t \to \infty) \). We use that \( P_b(X^{-1}) = P_c(b)(X) \). This connects the \( q \)-Hermite polynomials and the Demazure characters for \( b = b_- \).

Concerning the orthogonality of \( P \), the denominator of the \( \mu \)-function from (2.27) vanishes in the limit:

(2.27) \[
m = \prod_{\alpha \in \mathbb{R}_+} \prod_{j=0}^{\infty} (1 - X^{-1}_\alpha q_j^i) (1 - X^{-1}_\alpha q_j^{i+1}).
\]

The constant term formula becomes a well-known identity:

(2.28) \[
\langle \mu \rangle = \prod_{i=1}^{n} \prod_{j=1}^{\infty} \frac{1}{1 - q_i^j}, \quad \text{where} \quad q_i = q^{\mu_i}.
\]

For \( b, c \in B_- \), the norm formula from (2.10) reads as:

(2.29) \[
\langle P_b(X) P_c(X^{-1}) \mu \rangle = \delta_{bc} \prod_{i=1}^{n} \prod_{j=1}^{\infty} (1 - q_i^j).
\]

3. Spherical and Whittaker functions

We will begin with the identities involving the Gaussians, which are essentially from [C5]; then their limits \( t \to 0 \) will be considered.

The second part of this section is devoted to the Whittaker limit of the \( q, t \)-spherical function from [C5], which results in a formula for the \( q \)-Whittaker function in terms of the \( P \)-polynomials.

We note that the Whittaker limit is a general procedure that can be applied to any solutions of the Macdonald eigenvalue problem (and its various degenerations and generalizations).

3.1. Gauss-type integrals. By the Gaussians \( \tilde{\gamma} \) we mean

(3.1) \[
\tilde{\gamma}^\oplus = \sum_{b \in B} q^{-(b,b)/2} X_b, \quad \tilde{\gamma}^\ominus = \sum_{b \in B} q^{(b,b)/2} X_b.
\]

The multiplication by \( \tilde{\gamma}^\ominus \) preserves the space of Laurent series with coefficients in \( \mathbb{Q}[t][[q^{\tilde{m}}]] \), where \( \tilde{m}(B, B) = \mathbb{Z} \) is from the definition
of $\mathbb{Q}_q[t]$. Accordingly, the coefficients must be taken from $\mathbb{Q}[t][[q^{-1/2}]]$ when the Gaussian $\tilde{\gamma}^{\oplus}$ is taken.

We will also use the real Gaussians defined as

$$\gamma_{\pm} = q^{\pm x^2/2}, \quad \text{where} \quad X_b \overset{\text{def}}{=} q^{x_b}, x_b = (x, b), x^2 = \sum_i x_{\alpha_i} x_{\omega_{\alpha_i}}. \quad (3.2)$$

Note that considering $\tilde{\gamma}^{\oplus, \ominus}$ as holomorphic functions (provided that $|q| > 1$ and, respectively, $|q| < 1$) the functions $\tilde{\gamma}^{\ominus}/\gamma$ and $\tilde{\gamma}^{\ominus} \gamma$ are $B$–periodic in terms of $x$.

The $q$–Mehta–Macdonald identity from [C5]

$$\langle \tilde{\gamma}^{\ominus} \mu \rangle = \prod_{\alpha \in R_+} \prod_{j=1}^\infty \left( \frac{1 - q_{\alpha}^{(\rho_k, \alpha \gamma) + j}}{1 - q_{\alpha}^{(\rho_k, \alpha \gamma) + j}} \right), \quad (3.3)$$

provides the normalization constant for the $q$–Gauss integrals

$$\langle P_b(X)P_c(X)\tilde{\gamma}^{\ominus} \mu \rangle = q^{(b, b) - (b+c, \rho_k)} P_c(q^{b-\rho_k})P_b(q^{-\rho_k}) \langle \tilde{\gamma}^{\ominus} \mu \rangle, \quad (3.4)$$

where $b, c \in B_-$. Obviously, it implies the duality formula (2.22). Formula (3.4) can be naturally extended to the $E$–polynomials (the proof even becomes simpler), but we do not need it in this paper.

There are counterparts of (3.4) for $\tilde{\gamma}^{\oplus}$ (treated as an analytic function for $|q| > 1$), and for the Jackson summation taken instead of the constant term functional. See [C5, C8]. The considerations from this paper can be readily extended to these cases.

**Taking the limit.** Let us tend $t \to 0$ in (3.4). The definition of the $P$–polynomials implies that

$$\lim_{t \to 0} q^{-(c, \rho_k)} P_c(q^{z-\rho_k}) = q^{(c_+, z)} \quad \text{for} \quad c \in B_-, c_+ = w_0(c). \quad (3.5)$$

Note that $-(c, \rho_k) = (c_+, \rho_k)$. For instance, it matches the evaluation formula in (2.21): $\lim_{t \to 0} q^{-(c, \rho_k)} P_c(q^{-\rho_k}) = 1$.

We come to the following formulas ($c \in B_-$):

$$\langle \tilde{\gamma}^{\ominus} \mu \rangle = \prod_{i=1}^n \prod_{j=1}^\infty (1 - q_j), \quad (3.6)$$

$$\langle P_b(X)P_c(X)\tilde{\gamma}^{\ominus} \mu \rangle = q^{(b, b) - (c, b)} X_{c_+}(q^b) \langle \tilde{\gamma}^{\ominus} \mu \rangle. \quad (3.7)$$

Here $X_{c_+}(q^b) = q^{(c_+, b)} = q^{(c, b_+)} = X_{b_+}(q^c)$. 

3.2. **Global spherical function.** One of the main advantages of the technique of Gaussians is a possibility to introduce the spherical function as a reproducing kernel of the Fourier transform from $V_{\gamma^{-1}}$, the polynomial representation multiplied by the Gaussian $\gamma^{-1}$, to the $\mathcal{H}^p$ module $V_{\gamma}$. We will need only the symmetric case here. We assume that $|q| < 1$, which makes the considerations “naturally” compatible with the limit $t \to 0$. In this setting, the construction below is directly related to the identities (3.4) (correspondingly, (3.7) in the limit).

We note that if the whole polynomial representation is considered, then the corresponding anti-involutions of $\mathcal{H}^p$, generally, require the $t$–localizations. Correspondingly, the definition of the Whittaker limit of the nonsymmetric counterpart of formula (3.9) below (see [C5]) becomes more subtle.

We will use the notation $\tilde{\gamma}_\lambda$ and $\gamma_\lambda$ for the Gaussians defined for another set of variables $\Lambda$ completely analogous to $X$ ($\tilde{\gamma}_x, \gamma_x$ are old $\tilde{\gamma}, \gamma$). Thus, $\tilde{\gamma}_\lambda = \tilde{\gamma}(q^\lambda)$ and $\gamma_\lambda = \gamma(q^\lambda) = q^{\lambda^2/2}$. We will also use

$$
\langle \gamma \rangle_{\rho_k} \overset{\text{def}}{=} \sum_{a \in B} q^{rac{(\rho_k + a, \rho_k + a)}{2}} = \tilde{\gamma}^{\otimes}(q^{\rho_k})q^{\frac{(\rho_k, \rho_k)}{2}}.
$$

**Theorem 3.1.** Provided that $|q| < 1$, the function $\Psi$ from the relation

$$
\frac{\tilde{\gamma}_x \gamma_\lambda \mathcal{P}^o(\Lambda, \alpha)}{\tilde{\gamma}_x \gamma_\lambda(q^{\rho_k})}
$$

is a well-defined Laurent series. It is an analytic function for all $X, \Lambda$ and for any choice of $t_\nu$ assuming that all $P$–polynomials exist (the conditions $|t_\nu| < 1$ are sufficient).

The function $\mathcal{P}^o(X, \Lambda)$ defined via (3.9) is meromorphic for all $X, \Lambda$ and analytic apart from the zeros of $\frac{\tilde{\gamma}_x \gamma_\lambda}{\tilde{\gamma}_x \gamma_\lambda}$. Replacing $\frac{\tilde{\gamma}_x \gamma_\lambda}{\tilde{\gamma}_x \gamma_\lambda}$ by $\gamma_x^{-1} \gamma_\lambda^{-1}$ in this definition, the corresponding function will be denoted simply by $\mathcal{P}(X, \Lambda)$; it becomes totally analytic but not a (single-valued) function in terms of $X, \Lambda$.

Both functions, $\mathcal{P}^o(X, \Lambda)$ and $\mathcal{P}(X, \Lambda)$, are $X \leftrightarrow \Lambda$–symmetric, $W$–invariant with respect to $X$ and $\Lambda$, and satisfy the following extension of the eigenvalue problem from (2.8):

$$
L_{a_+}(\mathcal{P}(X, \Lambda)) = q^{(a_+, \rho_k)}(\sum_{a' \in W(a_+)} \Lambda_a^{-1}) \mathcal{P}(X, \Lambda).
$$
We note that $P_b(X^{-1})P_b(\Lambda) = P_{cb}(X)P_{cb}(\Lambda^{-1})$ in (3.9); recall that $\zeta(x) = -w_0(x)$ and $P_{cb}(X) = P_b(X^{-1})$. Applying $\zeta$ to the summation index $b$ does not change the result. Thus:

$$\mathcal{P}^\circ(X, \Lambda) = \mathcal{P}^\circ(\Lambda, X) = \mathcal{P}^\circ(\zeta(X), \zeta(\Lambda)).$$

The following can be used for an abstract (i.e., without an explicit formula) definition of the function $\mathcal{P}^\circ(X, \Lambda)$. It goes through the spherical polynomials $P_c = P_c/P_c(q^{-\rho_k})$, $c \in B_-$ with a common coefficient of proportionality:

$$\mathcal{P}^\circ(X, q^{-\rho_k}) = P_c(X) \prod_{\alpha \in R_+} \prod_{j=1}^{\infty} \left( 1 - q_{\alpha}(\rho_k, \alpha^\vee) + j \right).$$

(3.11)

Here we substitute $\lambda = c_\sharp$, $\Lambda = q^x$ in the left-hand side of (3.10) and divide it by the Gaussian $\tilde{\gamma} \otimes x$. This formula can be considered as a $q$, $t$–generalization of the Shintani-Casselman-Shalika formula from [Shi, CS]. Its limit as $t \to 0$ will be discussed in the next section.

3.3. Global Whittaker function. We are now in a position to define the global $q$–Whittaker function $\tilde{\mathcal{P}}_x(X, \Lambda)$ from the relation

$$\tilde{\mathcal{P}}_x(X, \Lambda) \overset{\text{def}}{=} \lim_{t \to 0} \frac{\tilde{\gamma} \otimes (q^{-\rho_k})}{\gamma \otimes (q^x)} \mathcal{P}^\circ(q^{-\rho_k}X, \Lambda).$$

(3.12)

Here we always assume that $t_\nu \to 0$ for all $\nu$. The function $\tilde{\mathcal{P}}_x$ is defined for $\gamma^{-1}$ instead of $\gamma^\otimes$:

$$\tilde{\mathcal{P}}_x(X, \Lambda) \overset{\text{def}}{=} \lim_{t \to 0} q^{\rho_k}(x, \rho_k) \mathcal{P}(q^{-\rho_k}X, \Lambda).$$

(3.13)

More explicitly, provided that $|q| < 1$ (we will not show the dependence of $\Lambda$ here and where it cannot lead to misunderstanding):

$$\tilde{\mathcal{P}}_x(X) \overset{\text{def}}{=} \gamma_x \lim_{k \to \infty} q^{(\rho_k, -\rho_k)} \left( \gamma_x^{-1} \mathcal{P} \right)(q^{-\rho_k}) = \lim_{k \to \infty} q^{(\rho_k, -\rho_k)} q^{-\rho_k} \mathcal{P}(q^{-\rho_k}) = \lim_{k \to \infty} q^{(x, \rho_k)} \mathcal{P}(q^{-\rho_k}).$$

(3.14)

In this definition, $\Lambda$ remains untouched, so the limit is a $W$–invariant function with respect to $\Lambda$. As a matter of fact, the key fact we need is the existence of the limit

$$\lim_{k \to \infty} \Psi(q^{-\rho_k}, \Lambda; q, t) = \tilde{\Psi}(X; q, t)$$

(3.15)
for $\Psi(X, \Lambda; q, t)$ from (3.9). Let us calculate the Whittaker $\tilde{\Psi}$ in full detail. It is essentially a generating function for the $\overline{P}$–polynomials; see Proposition 2.3 and related formulas for the definition of these polynomials.

**Theorem 3.2.** (i) Provided that $|q| < 1$, the Whittaker function $\tilde{\Psi}_x^\circ$ is given by the formula

$$\tilde{\Psi}_x^\circ(X, \Lambda) \overset{\text{def}}{=} \sum_{b \in B_-} q^{(b, b)} X_b \frac{P_b(\Lambda^{-1})}{\prod_{i=1}^n \prod_{j=1}^n (1 - q^{i,j})} + P_b(\Lambda^{-1}) \prod_{i=1}^n \prod_{j=1}^n (\alpha_i \overset{\circ}{\otimes} b) (1 - q^{i,j}) \quad (3.16)$$

where the power series in the right-hand side is well defined coefficient-wise and converges everywhere; see (3.5) and (2.29). The formula for $\tilde{\Psi}_x$ is with $\gamma_x - 1$ instead of $\gamma_x - 1$ and with the same summation in the right-hand side.

(ii) The ratio of the functions $\tilde{\Psi}_x^\circ(X, \Lambda), \tilde{\Psi}_x(X, \Lambda)$ is $B$–periodic with respect to $X$ and $\Lambda$. The dependence on $\Lambda$ is governed by (3.10) for the limits $\overline{L}_{a_+}^\Lambda$ of the operators $L_{a_+}$ as $t \to 0$ upon $X \mapsto \Lambda$:

$$\overline{L}_{a_+}^\Lambda (\tilde{\Psi}_x(X, \Lambda)) = X_{a_-}^{-1} \tilde{\Psi}_x(X, \Lambda), \quad X_{a_-}^{-1} = X_{-w_0(a_+)} \quad (3.17)$$

In terms of $X$, these functions satisfy the $q$–Toda system of difference equations:

$$\overline{L}_{a_+} (\tilde{\Psi}_x(X, \Lambda)) = (\sum_{a' \in W(a_+)} \Lambda_{a'}^{-1}) \tilde{\Psi}_x(X, \Lambda), \quad (3.18)$$

$$\overline{L}_{a_+} \overset{\text{def}}{=} \lim_{t \to 0} q^{-(a_+, \rho_k)} \left(q^{(x, \rho_k)}(\Gamma_{\rho_k}^{-1} L_{a_+} \Gamma_{\rho_k}) q^{-(x, \rho_k)}(\Gamma_{\rho_k}^{-1} L_{a_+} \Gamma_{\rho_k}) \right), \quad (3.19)$$

$$\Gamma_b(F(X)) = F(q^b X), \quad \Gamma_b X_a = q^{(0,a)} X_a \Gamma_b \quad \text{for } b \in \mathbb{C}^n.$$ 

Here the difference operators $L_{a_+}(a_+ \in B_+)$ from (2.8) are conjugated by the translation $\Gamma_{-\rho_k}$ (it is $(\rho_k)'$ in the notation from (1.2)) and then by the operator of multiplication by $q^{(x, \rho_k)}$. 

We note that $X_{a_+} \overline{P}_b(\Lambda^{-1})$ in the summation for $\tilde{\Psi}$ can be replaced by $X_{b_+}^{-1} \overline{P}_b(\Lambda)$. Recall that, generally, $P_b(X^{-1}) = P_{\zeta(b)}(X)$ and $b \mapsto \zeta(b) = -w_0(b)$ does not change the coefficients in the summation from (3.16). The formulas for operators $L_{a_+}$ are simple to calculate for minuscule $a_+$; see [Et] $(A_n)$ and the rank one case below for examples.
Concerning the notation, one can introduce the functions \( \tilde{\gamma}_x^o \), \( \tilde{\gamma}_x^o \) using the Whittaker limits with \( \Lambda, \lambda \) instead of \( X, x \), but we do not need these functions in the paper. Nevertheless, we put \( x \) in \( \tilde{\gamma}_x^o \) (not always) to emphasize that the Whittaker limit makes the dependence on \( X \) and \( \Lambda \) asymmetric.

The construction of the Toda operators in terms of the Macdonald operators (and their various degenerations) is essentially due to Inozemtsev and Etingof. The paper [Et] contains a systematic consideration of the difference case. This paper is mainly about \( GL_n \), but our (3.19) is quite analogous to the limiting procedure there, as was expected in Remark 1 at the end of [Et].

We remark that our \( q \)–Toda operators are “dual” to those from [Et, GLO1] (the translation operators must be replaced by their inverses), which is connected with our choice of the limit \( t \to 0 \) versus \( t \to \infty \) in these papers. The relation will be discussed below in greater detail.

**Theorem 3.3.** Continuing the previous theorem, let \( X = q^c \) for \( c \in B_- \). Then the Shintani-type identity holds:

\[
\tilde{\gamma}_x^o(1) \tilde{\gamma}_x^o(q^c, \Lambda) = \prod_{i=1}^{n} \prod_{j=1}^{\infty} \left( \frac{1}{1 - q_i^c} \right),
\]

where \( \tilde{\gamma}_x^o(1) = \sum_{b \in B_-} \frac{q^{(c-b,c-b)/2} P_b(\Lambda)}{P_b(\Lambda)} \). More explicitly,

\[
= \frac{\tilde{\gamma}_x^o(\Lambda) P_c(\Lambda) \prod_{i=1}^{n} \prod_{j=1}^{\infty} \left( \frac{1}{1 - q_i^c} \right)}{\prod_{i=1}^{n} \prod_{j=1}^{\infty} \left( \frac{1}{1 - q_i^c} \right)}.
\]

**Proof.** Due to (3.12),

\[
\tilde{\gamma}_x^o(q^c) \tilde{\gamma}_x^o(q^c, \Lambda) = \lim_{t \to 0} \frac{\tilde{\gamma}_x^o(q^c - \rho_k)}{\tilde{\gamma}_x^o(q^c - \rho_k)} \left( \tilde{\gamma}_x^o(q^c - \rho_k, \Lambda) \right).
\]

Applying the identity (3.11) for \( X \) transposed with \( \Lambda \) (the duality) inside \( (\cdot) \),

\[
\tilde{\gamma}_x^o(q^c) \tilde{\gamma}_x^o(q^c, \Lambda) = \lim_{t \to 0} \frac{\tilde{\gamma}_x^o(q^c - \rho_k)}{\tilde{\gamma}_x^o(q^c - \rho_k)} \left( \frac{P_c(\Lambda)}{P_c(q^c - \rho_k)} \prod_{i=1}^{n} \prod_{j=1}^{\infty} \left( \frac{1}{1 - q_i^c} \right) \right).
\]
Recall that
\[
\langle \gamma \rangle_{\rho_k} = \langle \gamma \rangle_{c-\rho_k} = \frac{\tilde{\gamma}_c(q^{c-\rho_k})q^{(c-\rho_k,c-\rho_k)}{2}}{\tilde{\gamma}_c(q^{c-\rho_k})},
\]
where we use that \( c \) is from \( B \); see (3.8). Hence,
\[
\frac{\tilde{\gamma}_c(q^{c-\rho_k})}{\tilde{\gamma}_c(q^{c-\rho_k})} = q^{(c,\rho_k)-c^2/2},
\]
(3.25)

Moving \( q^{(c,\rho_k)} \) from (3.25) to the denominator and combining it with \( P_{\rho_k}(q^{-\rho_k}) \), we apply (3.5):
\[
\lim_{t \to 0} q^{-(c,\rho_k)} P_{\rho_k}(q^{-\rho_k}) = 1.
\]

Finally, we move \( q^{-c^2/2} \) from (3.25) to the left-hand side of (3.23) and observe that \( q^{c^2/2}\tilde{\gamma}_c(q^c) \) does not depend on \( c \), so it equals \( \tilde{\gamma}_c(1) \).

\[\square\]

We note that by making \( q = 0 \) in (3.21), we arrive at the trivial identity \( \overline{T}_b(\Lambda; q = 0) = \overline{T}_b(\Lambda; q = 0) \), where \( \overline{T}_b(\Lambda; q = 0) \) is the classical character for the dominant weight \( w_0(b) \).

The \( p \)-adic limit \( q \to 0 \) (in this setting) transforms (3.11) to the classical Shintani-Casselman-Shalika formulas. See [C8] concerning the \( p \)-adic degeneration of the DAHA theory (the limit \( q \to \infty \) is considered there).

3.4. One-dimensional theory. We will begin with the explicit formula for the \( \overline{T} \)-polynomials in the case of \( A_1 \). The formulas for the Rogers polynomials are well known as well as for their limits as \( t \to 0 \). Such limits are the \( q \)-Hermite polynomials introduced by Szeg"o and considered in many works; see, e.g., [ASI]. Let us re-establish the formulas we need for these polynomials using the (nonsymmetric) intertwining operators.

Let \( \alpha = \alpha_i = \vartheta \), \( s = s_1 \), \( \omega = \omega_1 = \rho \); so \( \alpha = 2\omega \) and the standard invariant form is \( (n\omega, m\omega) = nm/2 \). Similarly,
\[
X = X_\omega = q^x, \quad X(q^{n\omega}) = q^{n/2}, \quad \Gamma(F(X)) = F(q^{1/2}X),
\]
i.e., \( x(n\omega) = n/2, \quad \Gamma(x) = x + 1/2, \quad \Gamma X = q^{1/2}X\Gamma \).

We will also use \( \pi \overset{\text{def}}{=} s\Gamma : X \mapsto q^{1/2}X^{-1} \); then \( \pi^2 = \text{id} \) and \( Y = Y_\omega = \pi T \) in DAHA of type \( A_1 \). Concerning the Gaussians, \( (x, x) = x_\alpha x_\omega = 2x^2 \) and \( \gamma = q^{(x,x)/2} = q^{x^2} \); note that \( \gamma(q^{n\omega}) = q^{n^2(\omega,\omega)/2} = q^{n^2/4} \). Also,
\[ x - \rho_k = \Gamma^{-k}(x) = x - k/2 \] and \[ q^{(x,\rho_k)} = q^{xk} \] in the formulas for the Whittaker limit. Here \( t = t_0 = q^k \) for \( k \in \mathbb{C} \).

In the limit \( t \to 0 \), \( \overline{T} = T(t = 0) \) and
\[
\overline{P}_n = \overline{P}_{-n\omega} = \overline{E}_{-n\omega}.
\]
For instance, \( \overline{P}_0 = 1, \overline{P}_1 = X + X^{-1}, \)
\[
\overline{P}_2 = X^2 + X^{-2} + 1 + q, \quad \overline{P}_3 = X^3 + X^{-3} + \frac{1 - q^3}{1 - q}(X + X^{-1}),
\]
(3.26) \[
\overline{P}_4 = X^4 + X^{-4} + \frac{1 - q^4}{1 - q}(X^2 + X^{-2}) + \frac{(1 - q^4)(1 - q^3)}{(1 - q)(1 - q^2)}.
\]
Generally, for the monomial symmetric functions \( M_0 = 1, M_n = X^n + X^{-n} \) for \( n > 1 \),
\[
\overline{P}_n = M_n + \sum_{j=1}^{[n/2]} \frac{(1 - q^n) \cdots (1 - q^{n-j+1})}{(1 - q) \cdots (1 - q^j)} M_{n-2j}.
\]
(3.27)

The norm formulas from (2.27), (2.28), (2.29) read as follows:
\[
\langle \overline{P}_m(X) \overline{P}_n(X) \rangle = \delta_{mn} \prod_{j=1}^{n} (1 - q^j),
\]
where \( m, n = 0, 1, \ldots \), \( \overline{\mu}_o = \overline{\mu}/\langle \overline{\mu}_o \rangle \) for the classical theta-function
\[
\overline{\mu} = \prod_{j=0}^{\infty} (1 - X^2 q^j)(1 - X^{-2} q^{j+1}), \quad \langle \overline{\mu} \rangle = \prod_{j=1}^{\infty} \frac{1}{1 - q^j}.
\]
(3.29)

Due to Theorem 2.2, the composition \( R = (1 + T) X \pi \) is the raising operator for the \( \overline{P} \)-polynomials. Namely, upon the restriction, \( \text{Red} \), to the symmetric polynomials:
\[
q^{n} R(\overline{P}_n) = \overline{P}_{n+1}, \quad \text{where } R = \text{Red}(R) = \frac{X^2 \Gamma^{-1} - X^{-2} \Gamma}{X - X^{-1}}.
\]
(3.30) This readily gives (3.27).

**Rogers polynomials.** The counterparts of these formulas for the Rogers polynomials are well-known (see, e.g., [AI] and [C8], Chapter
2). Let us list them for the sake of completeness. First,

\[ \mu = \prod_{j=0}^{\infty} \frac{(1 - X^2 q^j)(1 - X^{-2} q^{j+1})}{(1 - X^2 t q^j)(1 - X^{-2} t^{j+1})}, \]

where

\[ \langle \mu \rangle = \text{Constant Term (} \mu \text{)} = \prod_{j=1}^{\infty} \frac{(1 - t q^j)^2}{(1 - t^2 q^j)(1 - q^j)}. \]

Switching to \( \mu_\circ = \mu / \langle \mu \rangle \),

\[ \langle P_m(X) P_n(X) \mu_\circ \rangle = \delta_{mn} \prod_{j=0}^{n-1} \frac{(1 - q^{j+1})(1 - t^2 q^j)}{(1 - t q^{j+1})(1 - t q^j)}, \]

as \( m, n = 0, 1, 2, \ldots \). The explicit formulas are as follows:

\[ P_n = M_n + \sum_{j=1}^{[n/2]} \prod_{i=0}^{j-1} \frac{1 - q^{n-i}}{(1 - q^1+i)(1 - t q^{n-i+1})} M_{n-2j}. \]

The \( L \)-operators. We will begin with the formula for the \( q \)-Toda operator from (3.19):

\[ \tilde{L} = \lim_{t \to 0} \left( q^k \Gamma_k^{-1} L \Gamma_k q^{-kx} \right) = (1 - X^{-2}) \Gamma + \Gamma^{-1}, \]

for \( \Gamma_k X \overset{\text{def}}{=} t^{k/2} X \Gamma_k \) and the well-known operator

\[ L = L_\omega = \text{Red}(Y + tY^{-1}) = \frac{1 - t X^2}{1 - X^2} \Gamma + \frac{1 - t X^{-2}}{1 - X^{-2}} \Gamma^{-1}, \]

diagonalizable in terms of Rogers’ polynomials. We will also use:

\[ \tilde{L}_\gamma = \gamma^{-1} \tilde{L} \gamma = q^{1/4} (X \Gamma + X^{-1}(\Gamma^{-1} - \Gamma)) \quad \text{for } \gamma = q^x. \]

For the straightforward specialization of \( L \) at \( t = 0 \), one has:

\[ \overline{L} = \lim_{t \to 0} L = (1 - X^2)^{-1} \Gamma + (1 - X^{-2})^{-1} \Gamma^{-1}, \]

\[ \overline{L}_\gamma = \gamma^{-1} \overline{L} \gamma = -q^{1/4} (X - X^{-1})^{-1} (\Gamma - \Gamma^{-1}). \]

The latter operator is proportional to the so-called Askey -Wilson divided difference operator, which serves as the shift operator in the theory of Rogers’ polynomials (with any \( t \)) and the basic hypergeometric function. See [AI] and also [C8], Chapter 2.

Its defining property is the relation

\[ \overline{L}_\gamma (\overline{P}_n) = -q^{1/4} (q^n - q^{-n}) \overline{P}_{n-1}, \quad n = 1, 2, \ldots. \]
Let us give a convenient reference concerning \((3.30),(3.38)\): [OS], formulas (20-25).

3.5. **Whittaker function for** \(A_1\). Provided that \(|q| < 1\), we can now introduce the Whittaker function \(\tilde{\Psi}_x^\circ\) from the relation:

\[
\tilde{\Psi}_x^\circ(X,\Lambda)\gamma_x^\circ\gamma_\lambda^\circ = \tilde{\Psi}(X,\Lambda) \overset{\text{def}}{=} \sum_{n=0}^\infty q^\frac{n^2}{4} X^n P_n(\Lambda) \prod_{j=1}^n (1 - q^j),
\]

where \(\gamma_x^\circ = \sum_{j=-\infty}^\infty q^{j^2/4} X^j\) (\(\gamma_\lambda^\circ\) is defined in terms of \(\lambda\)).

The function \(\tilde{\Psi}(X,\Lambda)\) is actually the generating function for \(q\)-Hermite polynomials. It is directly connected with the, so-called, quadratic \(q\)-exponential function; see [Sus] formulas (26),(27) and the references there. Its interpretation as a \(q\)-Whittaker function (upon the multiplication by the Gaussians) does not seem to have been noticed, although the difference equation for \(\tilde{\Psi}(X,\Lambda)\) was certainly known (formula (19) ibid.). The one-dimensional Shintani-type formulas, \((3.43)\) below and especially its \(q,t\)–generalization, seem new. Some related formulas like \((3.4)\) can be deduced from known identities (at level of \(6\Psi_6\)); the multidimensional theory is new.

The power series \(\tilde{\Psi}(X,\Lambda)\) converges everywhere. The \(\Lambda\)–dependence (see \((3.17)\)) readily follows from \((3.38)\):

\[
L_\gamma^\Lambda(\tilde{\Psi}(X,\Lambda)) = X \tilde{\Psi}(X,\Lambda), \quad L_\gamma^\Lambda = L_\gamma(X \mapsto \Lambda).
\]

In terms of \(X\), the function \(\tilde{\Psi}\) satisfies the \(\gamma\)–twisted \(q\)–Toda equation, which reads as follows:

\[
\tilde{L}_\gamma(\tilde{\Psi}(X,\Lambda)) = (\Lambda + \Lambda^{-1}) \tilde{\Psi}(X,\Lambda).
\]

The **\(q,t\)–case.** The formula for the global spherical function \(\Psi^\circ\) reads as follows:

\[
\Psi^\circ(X,\Lambda) \tilde{\gamma}_x^\circ \tilde{\gamma}_\lambda^\circ \tilde{\gamma}_k^\circ = \Psi(X,\Lambda) \overset{\text{def}}{=} \sum_{n=0}^\infty t^q q^{n^2} P_n(X) P_n(\Lambda) \prod_{i=0}^{n-1} \frac{(1 - tq^i)(1 - tq^{i+1})}{(1 - t^2 q^i)(1 - q^{i+1})}.
\]

We come to a variant of the basic hypergeometric function.
**Shintani-type formula.** Let us consider Theorem 3.3 in the $A_1$-case; we plug in $X = q^{-n/2}$ for $n = 0, 1, \ldots$. Then

\[ q^{n^2/4} \tilde{\Psi} (q^{-n/2}, \Lambda) = \tilde{\gamma}^\ominus (\Lambda) \bar{P}_n (\Lambda) \prod_{j=1}^\infty \left( \frac{1}{1 - q^j} \right). \]

Recall that $\tilde{\gamma}^\ominus (q^\lambda) = \sum_{j \in \mathbb{Z}} q^{j + j^2/4}$. Here the left-hand side and the right-hand side coincide as Laurent series or as analytic functions. This formula becomes a trivial identity for $q = 0$, i.e., in the case of the classical characters

\[ \bar{P}_n (X; q = 0) = \frac{X^{n+1} - X^{-n-1}}{X^2 - 1}. \]

3.6. **The case $|q| > 1$.** Generally, the Whittaker-type limiting procedure as $t \to \infty$ is naturally connected with the theory at $|q| > 1$ and can lead to new formulas. However, in the symmetric setting of this paper, there is a direct connection between the Whittaker functions defined for $|q| < 1, t \to 0$ and $|q| > 1, t \to \infty$, which we are going to discuss now.

We follow [C5] and use $\tilde{\gamma}^\oplus$ instead of $\tilde{\gamma}^\ominus$ and $\gamma$ instead of $\gamma^{-1}$. In the nonsymmetric setting, the corresponding global spherical function is really different from that for $|q| < 1$. However, there exists a simple connection in the symmetric case.

The $q, t$–definition we need is as follows (cf. (3.9)):

\[ \tilde{\gamma}^\oplus (q^\lambda) \overset{\text{def}}{=} \sum_{b \in B_-} q^{-\frac{(b, b)}{2} + (\rho, b)} \frac{P_b (X) P_b (\Lambda)}{\langle P_b (X) P_b (X^{-1}) \mu_0 \rangle}, \]

where $q > 1$ and $\mathfrak{p}_0$ satisfies the claims of Theorem 3.1. The Whittaker limiting procedure requires here taking $t \to \infty$ for ensuring the convergence.

The formulas are:

\[ \tilde{\gamma}^\oplus \gamma^\oplus \overset{\text{def}}{=} \tilde{\gamma}^\oplus \lim_{t \to \infty} \frac{\tilde{\gamma}^\oplus (q^x - \rho_k)}{\tilde{\gamma}^\oplus (q^\rho_k)} \mathfrak{p}_0 (q^{-\rho_k} X) \]

\[ \overset{\text{def}}{=} \tilde{\Psi} (X, \Lambda; q) = \sum_{b \in B_-} q^{-\frac{(b, b)}{2}} \frac{X_b P_b (\Lambda; q, t \to \infty)}{\prod_{i=1}^n \prod_{j=1}^\infty \left( \frac{1 - q_i^{-j}}{q_i^{-j}} \right)}. \]
Cf. (3.12) and (3.16). Here

$$\lim_{t \to \infty} P_b(\Lambda; q, t) = \lim_{t^{-1} \to 0} P_b(\Lambda^{-1}; q^{-1}, t^{-1}) = \overline{P_b}(\Lambda^{-1}; q^{-1}).$$

Therefore $\tilde{\Psi}_s(X, \Lambda; q)$ simply coincides with $\tilde{\Psi}(X^{-1}, \Lambda; q^{-1})$ in the notation from (3.16).

We conclude that $\tilde{\Psi}_s^\circ$ satisfies the eigenvalue problem

$$\tilde{L}_a^\star (\tilde{\Psi}_s(X, \Lambda)) = \left( \sum_{a' \in W(a^\star)} \Lambda_{a'}^{-1} \right) \tilde{\Psi}_s(X, \Lambda),$$

(3.48)

$$\tilde{L}_a^\star \overset{\text{def}}{=} \lim_{t \to \infty} q^{-(a^\star, \rho_k)} \left( q^{-(x, \rho_k)} (\Gamma_k^{-1} L_{a^\star} \Gamma_k) q^{(x, \rho_k)} \right),$$

where $\Gamma_k(F(X)) = F(q^k X)$. Compare with (3.19); the conjugation by $q^{(x, \rho_k)}$ there is replaced by the conjugation by $q^{-(x, \rho_k)}$. Thus the operators $L_{a^\star}^\star (X, q^{-1})$ generalize those considered in [Et, GLO2]. For instance, in the one-dimensional case in the notation from (3.34):

$$\tilde{L}_a^\star = \lim_{t \to \infty} \left( q^{-kx} \Gamma_k^{-1} L \Gamma_k \right)$$

$$= \lim_{t \to \infty} t^{-1/2} \left( \frac{t^{-1}X^2 - 1}{t^{-1}X^2 - 1} \right) \left( \frac{tX^{-2} - 1}{tX^{-2} - 1} \right)$$

$$= (1 - X^2) \Gamma + \Gamma^{-1}.$$

4. Harmonic analysis topics

The real integration or Jackson integration is, generally, necessary when the Gaussian $\gamma^{-1}$ in the constructions above is replaced by $\gamma$. A typical example is as follows. Let us consider the DAHA-Fourier transform in terms of the constant term functional (or using the imaginary integration) in the space of Laurent polynomials multiplied by $\gamma^{-1}$. Then the inverse transform will involve the Jackson (or real) integration and the proper choice of the Gaussian is $\gamma$ instead of $\gamma^{-1}$. Such “switch” of the Gaussians is necessary algebraically due to the properties of the involution of DAHA that governs the Fourier transform. Correspondingly, the contour of integration, real or imaginary, must ensure the convergence, i.e., its choice is of analytic nature. The direction is real for $\gamma$ and imaginary for $\gamma^{-1}$. It is of course for $|q| < 1$; if $|q| > 1$ then it must be the other way round. Generally, especially, in the absence of the Gaussians (for instance, in the Harish-Chandra
theory), the directions, real or imaginary, are selected to match the growth estimates for the spherical function, used as kernels of the corresponding transforms.

We establish such estimates in the real direction. The theory appears surprisingly "precise", although the results of the paper are far from being complete. Only the first term of the asymptotic expansion is obtained. We note that in our setting, the global spherical function is periodic in the imaginary direction, so the imaginary growth estimates are irrelevant. We stick to the Jackson integration, which is actually very similar to the “classical” case of real integration; the estimates we obtain serve both theories.

4.1. Growth estimates. It is possible to evaluate the growth of the global q, t–spherical function $\mathfrak{P}(X, \Lambda; q, t)$ from Theorem 3.1 in the real directions. Let $0 < q < 1$, $t_\nu = q^{k_\nu}$ (or, simply, $t = q^k$) for $k_\nu \in \mathbb{C}$ provided the existence of all spherical symmetric polynomials $\{P_b\}$, equivalently, provided that the polynomial representation is semisimple and the radical of the evaluation pairing vanishes (see [C9]). The assumption $\Re k_\nu > -1/h_\nu$ for the Coxeter numbers $h_\nu = 1 + (\rho, (\theta')^\vee)$, where $\theta' = \theta, \vartheta$ for $\nu = \nu_{\text{lng}}, \nu_{\text{sht}}$, is sufficient (but not necessary).

For $x \in \mathbb{C}^n$, let $x_+ \overset{\text{def}}{=} u(x)$ where $u(\Re(x))$ is a unique vector belonging to the closure $\mathcal{C}_+ = \sum_{i=1}^n \mathbb{R}_+ \omega_i$ of the standard positive nonaffine Weyl chamber $\mathcal{C}_+ = \sum_{i=1}^n \mathbb{R}_{>0} \omega_i$.

Given a p–sequence of vectors $x' = \{x'_1, \ldots, x'_p\} \subset \mathbb{R}^n$ and a p–sequence of positive integers $n = \{n_1, \ldots, n_p\}$, we use the dot-notation $n \cdot x'$ for $\sum_{j=1}^p n_j x'_j$.

**Theorem 4.1.** (i) For arbitrary $x, \lambda \in \mathbb{C}^n, k_\nu \in \mathbb{C}$, we set:

\[
\mathfrak{P}_\circ(x, \lambda; q, k) \overset{\text{def}}{=} \frac{\gamma_\circ(q^x) \gamma_\circ(q^\lambda)}{\gamma_\circ(q^{x + \lambda - \rho_k})} \mathfrak{P}_\circ(q^x, q^\lambda; q, q^k).
\]

Given a real p–sequence $x'$, let the components of $n$ tend to $+\infty$ in an arbitrary way provided that $(n \cdot x')_+ \in \mathcal{C}_+$. Then the limit

\[
\lim_{n \to +\infty} \mathfrak{P}_\circ(x + n \cdot x', \lambda; q, k)
\]

exists if $\Re(\lambda)_+ \in \mathcal{C}_+$; moreover, it depends only on $\lambda$ and is nonzero for all such $\lambda$. Here we choose $x$ to ensure that $\gamma_\circ(q^{x + n \cdot x'} + (\lambda)_+ - \rho_k) \neq 0$ for any $n$. 

Under the same constraints, consider $\mathfrak{P}^\circ_1(x + n \cdot x', \lambda + n \cdot \lambda'; q, k)$ for a real $p$–sequence $\lambda'$ satisfying $(n \cdot \lambda')_+ \in \mathcal{C}_+$. Then the limit exists too and is an absolute nonzero constant depending only on $q, k$.

(ii) In the case of the Whittaker function $\tilde{\mathfrak{P}}$, we remove $k$ from the formulas and replace $x_+$ by $-x$:

\begin{equation}
\tilde{\mathfrak{P}}^\circ_1(x, \lambda; q) \overset{\text{def}}{=} \frac{\tilde{\gamma}^\circ(q^x)\tilde{\gamma}^\circ(q^{\lambda})}{\tilde{\gamma}^\circ(q^{\lambda} + -x)} \tilde{\mathfrak{P}}^\circ(q^x, q^{\lambda}; q).
\end{equation}

Provided that $n \cdot x' \in -\mathcal{C}_+$ (it was not needed in the $q, t$–case), the claims from (i) hold true for

\begin{equation}
\lim_{n \to \infty} \tilde{\mathfrak{P}}^\circ_1(x + n \cdot x', \lambda + n \cdot \lambda'; q).
\end{equation}

Here $\tilde{\gamma}^\circ(q^{\lambda})$ is nonzero at $(\lambda + n \cdot \lambda')_+ - (x + n \cdot x')$; we continue to assume that $(n \cdot x')_+ \in \mathcal{C}_+$ and, correspondingly, either $\Re(\lambda)_+ \in \mathcal{C}_+$ for $\lambda' = 0$ or $(n \cdot \lambda')_+ \in \mathcal{C}_+$.

Let us comment on the proof. The justification of (i) involves the analysis of the corresponding difference equations for $\mathfrak{P}$ in the limit of large $x$ and/or large $\lambda$, but we use the explicit formulas too. We note that the asymptotic difference equations provide the asymptotic limit (the factor in the definition of $\mathfrak{P}^\circ_1$ from (4.3)) only up to a periodic function. So we need to use that both, $\mathfrak{P}^\circ_1$ and $\mathfrak{P}^\circ_2$, are meromorphic.

Using the asymptotic differential or difference equations for the analysis of the limiting behavior of solutions of the corresponding equations is standard. Given $x, \lambda$, we restrict ourselves with the bi-lattice $\{x + P_+, \lambda + P_+\}$ and evaluate the values of $\mathfrak{P}^\circ$ there step-by-step using the corresponding difference equations.

For instance, we treat the $L$–operator from (3.35) in the case of $A_1$ as a recurrence for calculating the value at $x + (n + 1)\omega_1$ in terms of the values at $x + n\omega_1$ and $x + (n - 1)\omega_1$, where the coefficients tend to constants as $n \to \infty$. The stabilization is of exponential type, which simplifies the necessary estimates. In the $\lambda$–space, we use the $x \leftrightarrow \lambda$–duality and the $\lambda$–counterpart of the $L$–operator. We note that in the rank one case, there is the classical theory by Birkhoff, which was developed recently in several works.

The multi-dimensional case is not very different, as far as Theorem 4.1 is concerned. Similar problems were considered in the theory of Quantum Knizhnik-Zamolodchikov equations. By the way, the equivalence of the QAKZ and the eigenvalue problem under consideration
(see [C8]), generally, can be used here. Our approach is direct. For arbitrary root systems, the formulas for the $L$–operators are not explicit, but we need only the stabilization estimates for their coefficients. This approach becomes significantly more transparent in the nonsymmetric theory, where we can use directly the intertwining operators instead of the difference relations. The nonsymmetric global functions have various symmetries including the transformation formulas under the action of the intertwining operators in both, the $x$–space and the $\lambda$–space.

Part (ii) is obtained as a limit of (i). Taking $x'$ and $\lambda'$ real vectors is, actually, insignificant in the theorem. Since $\mathfrak{P}^\circ$ and $\mathfrak{P}^\circ_1$ are $2\pi i \log(q)\mathcal{P}^\nu$–periodic in the imaginary direction, it suffices to impose the conditions from (i,ii) for their real parts only.

We note, that due to the claim that the limits do not depend on the particular way the integers $\{n_i\}$ approach the infinity, one can try to use the Shintani-type formulas. It is assuming that the uniqueness of $\mathfrak{Q}^\circ$ is known in the corresponding analytic class of solutions of the spherical eigenvalue problem satisfying the Shintani-type formulas, i.e., among the solutions that “go through” the $\mathcal{P}$–polynomials. To avoid misunderstanding, let us emphasize that we do not claim or use such uniqueness in this paper. An approach to its justification we have in mind employs the symmetry $x \leftrightarrow \lambda$ or the passage to the nonsymmetric theory.

4.2. Exact asymptotic formulas. Let us obtain them in the (most important) case $\lambda' = 0$. As a matter of fact, we do not need (more general but less exact) Theorem 4.1, although the limiting difference equations are used in the proof of the main lemma. Recall that we deal with the function that is given by an explicit formula; the asymptotic difference equations are natural and convenient here but can be replaced by straightforward analysis of $\mathfrak{Q}^\circ$ based on the asymptotic theory of Macdonald polynomials. It is what we are going to do in this section.

The key ingredient is the inverse of the positive half of the $\mu$–function, a direct $q, t$–counterpart of the celebrated Harish-Chandra $c$–function [HC]:

$$
\sigma(X; q, t) = \prod_{\alpha \in \mathcal{R}_+} \prod_{j=0}^{\infty} \frac{1 - t_\alpha X_\alpha q^j}{1 - X_\alpha q^j}.
$$

(4.5)
Theorem 4.2. (i) Provided the conditions of part (i) of Theorem 4.1 for $\lambda' = 0$, including $\Re(\lambda_+) \in \mathfrak{C}_+$,

\begin{equation}
\lim_{n \to \infty} P(x + n \cdot x', \lambda; q, k) = \varrho(q, t) \sigma(q^{\lambda_+}; q, t) \quad \text{for}
\end{equation}

\begin{equation}
\varrho(q, t) \overset{\text{def}}{=} \left( \sum_{w \in W} w(\mu) \right) = \langle \mu \rangle \prod_{\alpha > 0} \frac{1 - q^{(\rho_k, \alpha)}}{1 - t_\alpha q^{(\rho_k, \alpha)}}
\end{equation}

\begin{equation}
= \prod_{\alpha > 0} \prod_{j=1}^\infty \frac{(1 - q^{(\rho_k, \alpha) + (j-1)\nu_{\alpha}})(1 - q^{(\rho_k, \alpha) + j\nu_{\alpha}})}{(1 - t_\alpha q^{(\rho_k, \alpha) + (j-1)\nu_{\alpha}})(1 - t_\alpha^{-1} q^{(\rho_k, \alpha) + j\nu_{\alpha}})},
\end{equation}

where $\langle \mu \rangle$ is the constant term of $\mu$ from (2.4).

(ii) Correspondingly, imposing $n \cdot x' \in -\mathfrak{C}_+$ and the other conditions in the Whittaker case,

\begin{equation}
\lim_{n \to \infty} \tilde{P}(x + n \cdot x', \lambda; q) = \langle \mu \rangle \sigma(q^{\lambda_+}; q, 0)
\end{equation}

\begin{equation}
= \prod_{i=1}^n \prod_{j=0}^\infty \frac{1}{(1 - q_i^{j+1}) (1 - q_i^{(\lambda_+, \alpha_i') + j})}.
\end{equation}

In contrast to this formula, assuming that $(n \cdot \lambda')_+ \in \mathfrak{C}_+$, the $\lambda$-limit does not depend on $x$:

\begin{equation}
\lim_{n \to \infty} \tilde{P}(x, \lambda + n \cdot \lambda'; q) = \langle \mu \rangle = \prod_{i=1}^n \prod_{j=0}^\infty \frac{1}{1 - q_i^j}.
\end{equation}

The limit remains the same if we substitute $x \mapsto x + n \cdot x'$ in (4.9) for $x'$ such that $\Re((n \cdot \lambda')_+ - n \cdot x') \in \mathfrak{C}_+$.

Proof. It suffices to calculate

\begin{equation}
\lim_{c_+ \to \infty} \mathcal{P}^0(c - \rho_k, \lambda; q, k), \quad \text{where} \quad c \in B_-
\end{equation}

and by $c_+ \to \infty$, we mean that $(\alpha_i, c_+) \to \infty$ for all $i = 1, \ldots, n$.

Recall that $c_+ = w_0(c)$, where $c$ is always from $B_-$ in this calculation.

Using the definition and formula (3.11),

\begin{equation}
\mathcal{P}^0(c - \rho_k, \lambda; q, k) = \frac{\gamma^{(q^{\rho_k - \rho_k})}(q^{\lambda - c})}{\gamma^{(q^{\lambda_+ - c})}(q^{\rho_k})} \times \frac{P_{c}(q^{\lambda})}{P_{c}(q^{\rho_k})} \prod_{\alpha \in R_+} \prod_{j=1}^\infty \frac{1 - q^{(\rho_k, \alpha') + j}}{1 - t_\alpha^{-1} q^{(\rho_k, \alpha') + j}}.
\end{equation}
The special value $P_c(q^{-\rho_k})$ is given by (2.21); it is the exponent $q^{(\rho_k,c)}$ times the product term, which will be combined (in the limit of large $c_+$) with the product from (4.12). The result is exactly $\varrho(q, t^2)$, the constant term of the symmetrization of $\mu$ from [M1, M2, C2].

We note that $\langle \mu \rangle$ was obtained in this calculation without any reference to its “true” meaning as the constant term of $\mu$. It is interesting but not very much surprising; in [C8] the norm-formula for Macdonald polynomials (including the constant term formula) was actually deduced from the evaluation formula. Something similar occurs here.

Since $c \in B$ (actually $c \in B_-$), we can remove it from the theta-functions $	ilde{\gamma}(q^{-\rho_k})$ and $\tilde{\gamma}(q^{\lambda+c})$, the multiplicators are the same as for the Gaussians $q^{-(c-\rho_k)^2/2}$ and $q^{-(\lambda+c)^2/2}$. It gives:

$$\frac{\tilde{\gamma}(q^{c-\rho_k})\tilde{\gamma}(q^{\lambda})}{\tilde{\gamma}(q^{\lambda+c})\tilde{\gamma}(q^{\rho_k})} = q^{(c, \rho_k-\lambda)}.$$  (4.13)

The factor $q^{(c-\rho_k)}$ will cancel the same term from $P_c(q^{-\rho_k})$ (in the denominator). The remaining part of (i) is taking the limit

$$\lim_{c_+ \to \infty} q^{-(c, \lambda_+)} P_c(q^\lambda),$$

which is a subject of the following lemma.

**Lemma 4.3.** Provided that $|q| < 1$ and $\Re(x_+) \in \mathcal{C}_+$,

$$\lim_{c_+ \to \infty} q^{-(c, x_+)} P_c(q^x) = \sigma(q^{x_+}; q, t),$$

where the limit is pointwise.

**Proof.** In the multiplicative notations, $q^{(c, x_+)} = q^{(w^{-1}(c), x)} = X_w(c)$ for $w(\Re(x)) \in \mathcal{C}_+$, i.e., this monomial is from the leading symmetric monomial function of the $P_c(X)$. Its coefficient is 1 by construction. One can assume here that $w = 1$ due to the $W$–invariance of $P_c$. Then $X_c^{-1}P_c$ will be a power series in terms of $X_{\alpha_i}$ for $i = 1, \cdots, n$.

Calculating the corresponding difference equations (in the limit of large $c_+$) is the most direct way to identify its expansion with $\sigma(X)$. It suffices to uses the leading terms of the $L$–operators serving the symmetric Macdonald polynomials calculated in [C2], Proposition 3.4. Then we observe that $\sigma(X)$ is a solution of this system of equations. It gives the required since both are power series in terms of $X_{\alpha_i}$ with the constant term 1. □
The lemma gives (4.6). The Whittaker variants from (ii) are its straightforward limits; the condition \( \Re(x) \in -\mathcal{C}_+ \) must be imposed in (4.8) and no such conditions are necessary in (4.9). Obtaining these two limits via the Shintani-type formulas (3.20) seems possible as well, however, it requires knowing that these formulas determine \( \mathfrak{P}^\circ \) uniquely in a proper class of functions, which we do not claim in this paper.

\[ \square \]

Lemma 4.3 is known for the Askey-Wilson polynomials (see, e.g., [Is]). The Laurent expansion of the rank one \( \mu \)-function is very explicit, so it is straightforward. Paper [FZ] contains a comprehensive discussion of the \( A_1 \)-case. In paper [Ru], the claim of the lemma was obtained in the \( A \)-case for the \( L^2 \)-convergence. It was conjectured there (with some explicit estimate) that the convergence is pointwise as well; see a discussion after formula (1.23). Paper [vD1] is an extension of [Ru] to the case of arbitrary reduced root systems (for the strong \( L^2 \)-convergence). See also [vD2] for the case of the Koornwinder polynomials (the root system \( C^\vee C_n \)).

Our operator approach (based on the asymptotic difference operators) gives the pointwise convergence. We can, generally, answer Ruijsenaars’ question concerning the pointwise estimates in compact sets. However, we will not touch upon this (important) direction in this paper.

As for Theorem 4.2, we think that its one-dimensional versions (for the basic hypergeometric function or its variants) are likely to be known.

4.3. The Harish-Chandra formula. The corollary is an exact generalization of the Harish-Chandra fundamental asymptotic formula for the classical spherical functions. Indeed, for \( x \) approaching \( \infty \) in the directions \( \mathbf{x}' \) (admissible in the sense of Theorem 4.1), asymptotically,

\[
\lim_{n \to \infty} \mathfrak{P}^\circ(x + \mathbf{n} \cdot \mathbf{x}', \lambda; q, k) \\
\sim \varrho(q, t) \frac{\tilde{\gamma}^\circ(q_{x^+}^{x^+ + \lambda^+ - \rho_k}) \tilde{\gamma}^\circ(q^{\rho_k})}{\tilde{\gamma}^\circ(q_{x^+}^{x^+}) \tilde{\gamma}^\circ(q^{\lambda^+})} \sigma(q_{x^+}^{\lambda^+}; q, t).
\]

Up to a simple \( W \)-invariant and \( B \)-periodic factor \( C(x, \lambda) \), depending of course on \( q, k \) (it is \( \mathbb{Z} \)-periodic in terms of \( k \)), we can switch to \( \mathfrak{P}^\circ \).
here, replacing all \( \tilde{\gamma}^\oplus(q^x) \) by \( \gamma^{-1}(q^x) = q^{-x^2/2} \). It gives that in the limit of large \( R(x)_+ \in \mathbb{C}_+ \),

\[
(4.15) \quad \mathcal{P}_\circ(x, \lambda; q, k) \sim C(x, \lambda) q(q, t) q^{-(x_+ + \lambda_+ + \rho_k + (\lambda, \rho_k))} \sigma(q^{\lambda_+}; q, t).
\]

**Corollary 4.4.** We continue to assume that all spherical polynomial \( \{P_{b-}\} \) exist; for instance, the conditions \( k_\nu \notin -1/h_\nu - 1 \mathbb{Q}_+ \) for the Coxeter numbers \( h_\nu \) of \( R \) are sufficient. Provided that \( R(\lambda)_+ \in \mathbb{C}_+ \), the global spherical function \( \mathcal{P}_\circ(x, \lambda; q, k) \) is bounded in terms of \( x \) as \( \mathbb{C}_+ \ni R(x)_+ \rightarrow \infty \) if and only if

\[
0 < (R(\lambda)_+ , \alpha_i^\vee) \leq R(k_i) \quad \text{for} \quad i = 1, \ldots, n, \quad \text{which implies} \quad R(k_\nu) > 0.
\]

If \( R(\lambda)_+ \in \mathbb{C}_+ \) is allowed, then \( \mathcal{P}_\circ^\dagger(x, \lambda; q, k) \) asymptotically approaches a polynomial in terms of \( \{x_i\} \) of degree no greater than \( n \), the rank of the root system.

The dependence of \( x \) in the right-hand side of (4.15) is as in the Harish-Chandra formula [HC]. Accordingly, Corollary 4.4 is a \( q, t \)–version of the description of the bounded spherical functions from [HJ].

The corresponding degeneration of \( \mathcal{H} \) (and all related objects) is the procedure \( q \rightarrow 1 \), where we set \( X_b = e^{-z_b} \) and \( z_b, \lambda_b, k \) are considered the basic new variables upon the degeneration. We take \(-z_b\) here because the base \( q \) is smaller than 1. The limit of the right-hand side of (4.15) can be readily controlled using the functional equation for the theta-function \( \tilde{\gamma}^\oplus \) (see below). Up to some renormalization, it becomes (for large \( R(z_+) \)):

\[
\text{Const} \prod_{i=1}^{n} Z_i^{(\alpha_i^\vee, \lambda)-k_i} \prod_{\alpha \in R_+} \frac{\Gamma(\lambda^\vee_\alpha)}{\Gamma(\lambda^\vee_\alpha + k_\alpha)} \quad \text{for} \quad Z = e^z, \ z = z_+, \ \lambda = \lambda_+.
\]

The factor \( q^{-(\lambda_+ + \rho_k)} \), which ensures the \( X \leftrightarrow \Lambda \)–duality of the \( q, t \)–formula, vanishes in the limit. The duality collapses under the degeneration to the Harish-Chandra theory, however, the evaluation formula survives.

Technically, (4.15) matches the growth estimates for complex Lie groups because real Lie group result in the terms like \( \Gamma(\lambda^\vee_\alpha/2) \) in this formula, which is not the case.

The \( q \rightarrow 1 \) limit of the global spherical function is convenient to describe in a somewhat different normalization. Using the notations
from Corollary 4.2, we set

\[
\mathfrak{E}_\dagger^\circ(x, \lambda; q, k) \overset{\text{def}}{=} \frac{\mathfrak{E}^\circ(x, \lambda; q, k)}{\mathfrak{q}(q, t) \sigma(q^\lambda; q, t)} \frac{\mathfrak{q}(q^\lambda + \rho_k) \mathfrak{q}(1)}{\mathfrak{q}(q^{\lambda + \rho_k})}. 
\] (4.16)

Cf. (4.1). Then \(\mathfrak{E}_\dagger^\circ(x, b - \rho_k; q, k) = P_b(q^x; q, k)\) for all symmetric Macdonald polynomials \(P_b, b \in B_-\).

Apart from the zeros of \(\mathfrak{q}_\dagger^\circ(q^x)\), this function is well defined for any \(\lambda\) if all Macdonald polynomials \(\{P_b, b \in B_-\}\) exist. This condition is weaker than the existence of all spherical polynomials \(\{P_b, b \in B_-\}\) we imposed above; see (2.17) and (2.20). Moreover, if \(q^\lambda\) is not in the form \(q^{w(b) + \rho_k}\) for \(w \in W\), then \(\mathfrak{E}_\dagger^\circ\) is well defined for arbitrary \(k\) (i.e., the conditions for \(k\) necessary for the existence of \(\{P_b, b \in B_-\}\) are not needed).

**Theorem 4.5.** Provided that the Jack-Heckman-Opdam polynomials \(P'_b(z, \lambda; k) = \lim_{q \to 1} P_b(e^{-z}, q^\lambda; q, q^k)\) are well defined for all \(b \in B_-\) (a condition for \(k\)), given arbitrary complex \(z, \lambda\), the following limit exists:

\[
P'(z, \lambda; k) = \lim_{q \to 1} \mathfrak{E}'_\dagger^\circ(e^{-z}, q^\lambda; q, q^k). 
\] (4.17)

This function is a \(W\)-invariant solution of the system of differential equations from [HO] and satisfies the following conditions:

\[
\mathfrak{E}'_b(z, -b - \rho_k; k) = P'_b(z, \lambda; k) \quad \text{for} \quad b \in B_-.
\]

Moreover, if \(\lambda \not\in W(B_+ + \rho_k)\), then the limit \(\mathfrak{E}'\) exists for any \(k\). \(\square\)

Here one can take complex \(q = \exp(-1/a + i\phi)\) provided that \(a > 0\), \(a \to \infty\) and \(-C/a < \phi < C/a\) for a certain constant \(C\). Numerical experiments show that here \(C\) can be arbitrarily large for any given (admissible) \(z, \lambda, k\), but we cannot justify it.

The growth estimates for \(\mathfrak{E}_\dagger^\circ\) read as follows:

\[
\mathfrak{E}_\dagger^\circ(x, \lambda; q, k) \sim \frac{\mathfrak{q}(q^x + \lambda + \rho_k) \mathfrak{q}(1)}{\mathfrak{q}(q^\lambda + \rho_k) \mathfrak{q}(q^{x + \rho_k})}, \]
(4.18)

where the asymptotic equivalence must be understood as in Theorem 4.1 under the conditions from (i) imposed there. The estimates are the simplest for such normalization, since \(\mathfrak{E}_\dagger^\circ\) "goes through" the Macdonald polynomials.
We note that “extending” (4.16) and (4.17) from the points in the form $-b_\omega - \rho_k$ to all $x$ is, generally, a non-trivial problem. We involve the growth estimates.

The estimate (4.16) becomes exactly $q^{-(x_+, \lambda_+ - \rho_k)}$ up to a periodic function. The latter can be readily evaluated using the following (classical) functional equation, a progenitor of the quantum Langlands correspondence. The following is a variant of the formulas that can be found in [Kac].

**Lemma 4.6.** Let $A$ be the lattice dual to $B$ with respect to the standard pairing $(,)$ in $\mathbb{R}^n$, $[B : A]$ the index from the theory of lattices; for instance, $A = P^\nu$ if $B = Q$ and $[B : A] = |P^\nu/Q|^{-1}$. Then, picking $u \in \mathbb{C}$ such that $0 < \Re u < \infty$,

$$U^{x^2/2} \sum_{b \in B} X_b U^{b^2/2} = (\sqrt{2\pi u})^n \sqrt{[B : A]} \sum_{a \in A} Y_a V^{a^2/2},$$

setting: $U = \exp(-1/u), V = \exp(-1/v)$ for $v \overset{\text{def}}{=} \frac{1}{4\pi^2 u}$, $y \overset{\text{def}}{=} \frac{x}{2\pi i u}$,

where $X_b = U^{x_b}, Y_a = V^{y_a}$; for complex $u, v$, we set $U^z = \exp(-z/u)$ and $V^z = \exp(-z/v)$.

Recall that $(x, x)/2 = x_1^2 - x_1 x_2 + x_2^2$ for $x_i = x_\omega_i$ as $B = P$ in the case of $A_2$; correspondingly, $(y, y)/2 = (y_1^2 + y_1 y_2 + y_2^2)/3$ for $A = Q$,

$$y_i = y_{\alpha_i} = (2x_i - x_{i'})/(2\pi i u),$$

where $i' = 3 - i, i = 1, 2$ for $A_2$. □

Claim (i) of Theorem 4.1 can be naturally modified toward the Whittaker limiting procedure as follows.

4.4. **When $k \to \infty$.** Let us reformulate (4.21) entirely in terms of the function $\Psi$ from (3.9). Namely, provided the conditions from Theorem 4.7,(i), the limit of the function

$$\Psi_\dagger(x, \lambda; q, k) \overset{\text{def}}{=} (\gamma^\otimes(q^{x_+ + \lambda_+ - \rho_k}))^{-1} \Psi(X, \Lambda; q, t)$$

exists. Similarly, $\widetilde{\Psi}_\dagger(x, \lambda; q) \overset{\text{def}}{=} (\gamma^\otimes(q^{\lambda_+ - \lambda}))^{-1} \widetilde{\Psi}(X, \Lambda; q)$. The Whittaker limit becomes simply:

$$\lim_{k \to \infty} \Psi(q^{x - \rho_k}, q^\lambda; q, q^k) = \widetilde{\Psi}(q^x, q^\lambda; q).$$

See (3.15).
Given real $k'_\nu \geq 0$, let us replace $k$ by $k + n'k'$ for $n' \in \mathbb{N}$ in (4.2) and analyze the limit
\[
\lim_{\{n, n'\} \to \infty} \Psi_\dagger(x + n \cdot x', \lambda + n \cdot \lambda'; q, k + n'k').
\]
In the non-simply-laced case, $n'$ can be treated as a 2-vector \{n'sht, n'lng\} and $n'k'$ considered instead of $n'k'$; then both components are supposed to approach infinity (in this paper).

**Theorem 4.7.** We represent $k'_\nu = u_\nu + v_\nu$ for non-negative real $u_\nu$, $v_\nu$ and pick the directions $x', \lambda'$ such that
\[
\begin{align*}
(a) \quad & (n \cdot x')_+ - n'\rho_u \in \mathcal{C}_+ \ni \Re(\lambda)_+ \quad \text{when} \quad \lambda' = 0 \quad \text{or} \\
(b) \quad & (n \cdot x')_+ - n'\rho_u \in \mathcal{C}_+ \ni (n \cdot \lambda')_+ - n'\rho_v \quad \text{when} \quad \lambda' \neq 0
\end{align*}
\]
for all $n, n'$. Then the limit (4.21) exists subject to conditions from part (i) of Theorem 4.1, including the strict positivity requirement $\Re(\lambda)_+ \in \mathcal{C}_+$. It does not depend on $x$ in case (a) and is a $x, \lambda$–constant under (b). If $k' > 0$ then the limit does not depend on $k$ too, i.e., depends only on $x$ for (a) and is an absolute constant for (b). $\square$

The justifications are based on the formulas for the asymptotic difference equations for the functions under consideration. Theorem 4.1 corresponds to the case $k' = 0$; then the limit does depend on $k$. The rule here is that the limit does not depend on the vectors $x$, $\lambda$ or $k$ involved in the limit, provided that the corresponding directions and the values of the vectors which are fixed are generic.

The Whittaker limiting procedure can be treated as an extreme case of the theorem as follows. Let $k = n'k'$ assuming that $k' > 0$ and $n = \{n'\}$. We take $\lambda' = 0$, $x' = -\rho_k$. Then the limit (4.21) still exists but now it depends on $x$ (and depends on $\lambda$ too because we set $\lambda' = 0$). Explicitly,
\[
\Psi_\dagger(x, \lambda; q, k) = (\tilde{\gamma} \ominus (q^{\lambda_+ - x}))^{-1} \Psi(q^{x+n'x'}, q^\lambda; q, q^{n'k'}),
\]
since $(x + n'x')_+ = \rho_k - x$ for sufficiently large $n'$. Actually, we do not need $\Psi_\dagger$ here; the correction factor $(\tilde{\gamma} \ominus (q^{\lambda_+ - x}))^{-1}$ does not depend on $n'$. We arrive at the procedure from (3.12).

We believe that the following calculation is clarifying. Let us take generic extreme $x'$ and $\lambda'$ in (4.22):
\[
x' = \rho_u, \quad \lambda' = \rho_v, \quad \text{so} \quad x'_+ + \lambda'_+ - \rho_k' = 0.
\]
Similar to the Whittaker case, we do not need $\Psi_+^*$ here. Assuming that all $u_\nu$ and $v_\nu$ are nonzero,

$$\lim_{n'\to \infty} \Psi(x + n'x', \lambda + n'\lambda'; q, k + n'k')$$

for $\Lambda \varsigma = w_0(\Lambda^{-1})$. Thus, we obtain a non-constant dependence on $x$ and $\lambda$ here, but the output is (one of the variants of) the multi-variable $q$–exponential function, i.e., significantly simpler than the Whittaker function.

A Whittaker variant of this calculation is actually an extreme case of formula (4.9). It is:

$$\lim_{n \to \infty} \tilde{\Psi}(x + (n \cdot y')_+, \lambda + n \cdot y'; q)$$

where we use the same $y'$ for $x$ and $\lambda$ (but in somewhat different way), assuming that $\Re(n \cdot y')_+ \in \mathbf{C}_+$. Note the sign of $(n \cdot y')_+$; the growth estimates for the $q$–Whittaker functions considered above required taking the direction from the negative Weyl chamber. The proof is simple; we only need to know the leading coefficient of $\mathbf{P}^b$ is 1.

**Discussion.** The theorems guarantee exponential growth (to be exact, no greater) of the function $\Psi^\varsigma$ including the boundaries of the domains in the theorems.

In more detail, the Gaussian-type corrections used in the definitions of $\Psi^\varsigma$–functions and the corresponding $\Psi$–functions are not sufficient to ensure the existence of the limits on the boundary of the domains considered in Theorem 4.1 and 4.7. Even if they are sufficient for the convergence (as in the Whittaker case), then the limits can depend on the initial $x, \lambda$. For instance, when $(n \cdot x')_+, (n \cdot \lambda')_+$ belong to faces of the Weyl chamber $\mathbf{C}_+$, the limits are expected to be connected with the spherical (and Whittaker) functions for subsystems of $\mathbf{R}$.

The role of the condition $\Re(\lambda)_+ \in \mathbf{C}_+$ as $\lambda' = 0$ is also important and not clarified in full. As it was claimed, if $\Re(\lambda)_+ \not\in \mathbf{C}_+$ then (4.20), generally, diverges, but the growth is polynomial.
A description of such and similar extreme situations and the corresponding asymptotic systems of difference equations is a natural challenge.

Numerical experiments in the rank one case confirm that the convergence condition (4.22) is sharp. It is not clear what happens if \(x'\) is taken non-proportional to \(\rho_k\) (especially in the non-simply-laced case when \(k = \{k_{sht}, k_{lng}\}\)). Generally, for any \(x' \in \mathbb{C}_+\), the convergence of \(\Psi(x + n'x', \lambda; q, k + n'k')\) is granted for \(0 \leq k' < k_o\), where \(k_o = k_o(x') > 0\). What is the formula for \(k_o(x')\) and for which \(x'\) the limit exists at such extreme \(k_o(x')\)?

4.5. **Jackson integrals.** We are going to integrate the product of two global spherical functions for the \(\mu\)-measure twisted by the plus-Gaussian. The previous section guarantees that the growth of this function in real directions is no greater than exponential. Due to the presence of the Gaussian, this is sufficient to ensure the convergence of the Jackson summations in the theorem below. This theorem is not from [C5], but its proof is based on the same technique (see also [C8]).

Let us fix \(\xi \in \mathbb{C}^n\) and define the Jackson summation as follows:

\[
\langle f \rangle_\xi \overset{\text{def}}{=} |W|^{-1} \sum_{w \in W, b \in B} f(q^{w(\xi)+b}), \quad \text{where } w(\xi) + b = (bw)(\xi).
\]

Here the affine action of \(\widehat{W}\) from (1.7) is used; \(f\) can be any function well defined at the set \(\{q^{w(\xi)+b}\}\). Recall that the notation \(\langle f \rangle\) was used for the constant term of a Laurent series \(f\). We continue to assume that \(|q| < 1\).

As above, \(X_\alpha(q^\xi) = q^{(\alpha, \xi)}\), \(\gamma(q^z) = q^{(z, z)/2}\), \((z, z) = \sum_{i=1}^n z_iz_\alpha_i\), say, \((z, z)/2 = z_1^2 - z_1z_2 + z_2^2\) for \(A_2\). For instance,

\[
\langle \gamma \rangle_\xi = \sum_{a \in B} q^{(\xi+a, \xi+a)/2} = \gamma(q^{\xi})q^{(\xi, \xi)/2}, \quad \gamma\gamma = \sum_{a \in B} a(\gamma).
\]

We will constantly use that \(\langle \gamma \rangle_\xi\) is periodic with respect to the substitutions \(\xi \mapsto \xi + b, b \in B\). As in [C5], let us introduce the function \(\hat{\mu}(X; t) \overset{\text{def}}{=} \mu^{-1}(X; t^{-1})\), a counterpart of \(\mu\) in the theory of Jackson integration; all \(t_\alpha\) must be replaced by \(t_\alpha^{-1}\).
Let us set $\mu_\bullet(q^{w(\xi) + b}) \overset{\text{def}}{=} \mu(q^{w(\xi) + b})/\mu(q^\xi)$. Explicitly, using the sets $\lambda(bw) = \tilde{R}_+ \cap (bw)^{-1}(-\tilde{R}_+)$,

\begin{equation}
(4.25) \quad \mu_\bullet(q^{w(\xi) + b}) = \prod_{[\alpha, \nu, j] \in \lambda(bw)} \left( \frac{t_\alpha^{-1/2} - t_\alpha^{1/2} q^{(\alpha, \xi) + \nu, j}}{t_\alpha^{1/2} - t_\alpha^{-1/2} q^{(\alpha, \xi) + \nu, j}} \right) = \hat{\mu}_\bullet(q^{w(\xi) + b}).
\end{equation}

In terms of the action $\hat{\mu}(f)(q^z) \overset{\text{def}}{=} f(q^{\hat{\mu}^{-1}(\xi)})$ on functions $f(q^z)$,

\begin{equation}
(4.26) \quad \langle f \mu_\bullet \rangle_\xi = \frac{\sum_{\hat{w} \in \hat{W}} \hat{\mu}(f)(q^\hat{\mu}(q^\xi))}{|\hat{W}| |\hat{\mu}(q^\xi)|} = |W|^{-1} \sum_{w \in W, b \in B} f(q^{w(\xi) + b}) \mu_\bullet(q^{w(\xi) + b}).
\end{equation}

**Theorem 4.8.** For arbitrary weights $\Lambda = q^\lambda, \Lambda' = q^{\lambda'}$,

\begin{equation}
(4.27) \quad (\hat{\gamma}^\circ(q^{\rho_k}))^2 \langle \Psi^\circ(X, \Lambda) \Psi^\circ(X^{-1}, \Lambda') \gamma \mu_\bullet \rangle_\xi = \langle \gamma \mu_\bullet \rangle_\xi \hat{\gamma}^\circ(q^{\rho_k}) \Psi^\circ(\Lambda, \Lambda') \prod_{\alpha \in R_+} \prod_{j=1}^\infty \left( \frac{1 - q_{\alpha}^{(\rho_k, \alpha') + j}}{1 - t_\alpha^{-1} q_{\alpha}^{(\rho_k, \alpha') + j}} \right),
\end{equation}

\begin{equation}
(4.28) \quad \langle \gamma \mu_\bullet \rangle_\xi = \frac{\langle \gamma \rangle_\xi}{|W|} \prod_{\alpha \in R_+} \prod_{j=0}^\infty \left( \frac{1 - t_\alpha^{-1} q_{\alpha}^{(\rho_k, \alpha') + j}}{1 - q_{\alpha}^{(\rho_k, \alpha') + j}} \right).
\end{equation}

In these formulas, $t_\nu$ are arbitrary provided the existence of all $\{P_b\}$. The products are considered as the limits if $k_\nu \in \mathbb{Z}_+ \setminus \{0\}$. The normalization factor is obtained by taking $\Lambda = q^{-\rho_k}, \Lambda' = q^{-\rho_k}$. Indeed,

\begin{equation}
\Psi^\circ(X, q^{-\rho_k}) = \prod_{\alpha \in R_+} \prod_{j=1}^\infty \left( \frac{1 - q_{\alpha}^{(\rho_k, \alpha') + j}}{1 - t_\alpha^{-1} q_{\alpha}^{(\rho_k, \alpha') + j}} \right) \Psi^\circ(q^{\rho_k}, q^{-\rho_k}) \quad \text{and}
\end{equation}

\begin{equation}
\langle \Psi^\circ(X, q^{-\rho_k}) \Psi^\circ(X, q^{-\rho_k}) \gamma \mu_\bullet \rangle_\xi = \prod_{\alpha \in R_+} \prod_{j=1}^\infty \left( \frac{1 - q_{\alpha}^{(\rho_k, \alpha') + j}}{1 - t_\alpha^{-1} q_{\alpha}^{(\rho_k, \alpha') + j}} \right) \Psi^\circ(q^{\rho_k}, q^{-\rho_k}) \langle \gamma \mu_\bullet \rangle_\xi
\end{equation}

due to formula (3.11).

Theorem 4.8 generalizes that from [C5] (the case of the Macdonald polynomials). The best way of obtaining the identities from (4.27) is via the interpretation of $\Psi^\circ(X, \Lambda)$ as the reproducing kernel of the Fourier
transform, but here the \textit{nonsymmetric setting} is more convenient. We are going to follow this approach in the next paper(s).

4.6. \textbf{The special case} $\xi = -\rho_k$. The theory of Jackson-Gauss integrals is essentially algebraic, similar to that for the constant term functional. Analytically, we need only the exponential growth of $\mathfrak{P}$ in real directions; (4.2) is more than sufficient. The growth estimates can be equally used in the theory based on the \textit{real integration} instead of the Jackson summation. This theory is a $q$–generalization of the so-called non-compact case in the harmonic analysis on the symmetric spaces. Formulas like (4.27) hold in such theory but the corresponding factors of proportionality (generally, periodic functions in terms of $X$ and $\Lambda$) are not calculated so far with a reservation about the $A_1$–case (see [C8], Etingof’s theorem).

There is a special case when (4.27) becomes a straightforward \textit{algebraic} exercise; it occurs for $\xi = -\rho_k$ taken as the starting point of the Jackson summation. In this case, $\mu_\bullet (q^{u(\xi)} b)$ is nonzero if and only if $bw = \pi_b = bu_b^{-1}$, i.e., at $b_2 = \pi_b (-\rho_k) = b - u_b^{-1} (\rho_k)$ in the notations from Proposition 1.1. One has:

\begin{equation}
(4.29) \quad \mu_\bullet (q^b) = q^{2(b-\rho_k)} \prod_\nu \ell_\nu (u_b) \prod_{[\alpha, j] \in \lambda'(b)} \left( \frac{1 - t_\alpha q^{(\alpha^\vee, \rho_k) + j}}{1 - t_\alpha^{-1} q^{(\alpha^\vee, \rho_k) + j}} \right),
\end{equation}

where $\lambda'(b) = \{ [\alpha, j] \mid [-\alpha, \nu_\alpha j] \in \lambda(\pi_b) \}$. Then $\langle \gamma \rangle_{\xi} = \langle \gamma \rangle_{\rho_k}$ and

\begin{equation}
(4.30) \quad \langle \gamma \mu_\bullet \rangle_{-\rho_k} = |W|^{-1} \langle \gamma \rangle_{\rho_k} \prod_{\alpha \in R^+} \prod_{j=1}^{\infty} \left( \frac{1 - q^{(\rho_k, \alpha^\vee) + j}}{1 - t_\alpha^{-1} q^{(\rho_k, \alpha^\vee) + j}} \right).
\end{equation}

Formula (4.28) reads as follows:

\begin{equation}
(4.31) \quad |W| \langle \gamma \rangle_{\rho_k} \langle \mathfrak{P}^\circ (X, \Lambda) \mathfrak{P}^\circ (X^{-1}, \Lambda') \gamma \mu_\bullet \rangle_{-\rho_k} = \langle \gamma \rangle_{\rho_k} \prod_{\alpha \in R^+} \prod_{j=1}^{\infty} \left( \frac{1 - q^{(\rho_k, \alpha^\vee) + j}}{1 - t_\alpha^{-1} q^{(\rho_k, \alpha^\vee) + j}} \right)^2 \mathfrak{P}^\circ (\Lambda, \Lambda').
\end{equation}

It is important to note that (4.31) is not a \textit{new} identity. To be more precise, it formally results from the definition of $\mathfrak{P}^\circ$, the duality of the $P$–polynomials and the Shintani-type relations from (3.11). In a sense,
the Jackson integrals trivializes at the special $\xi = -\rho_k$, which is analogous to the normalization condition in the theory of spherical functions. Actually relations (3.11) were deduced in [C5] from the general $\xi$–theory of Jackson integration, so this analogy is with reservations.

4.7. Taking the limit. Let us interpret the identity (4.31) upon the Whittaker limit. The Jackson summation will be now over $B$: $\langle f \rangle_\circ \overset{\text{def}}{=} \sum_{b \in B} f(q^b)$; notice that there is no $|W|$–factor versus the previous definition. For instance, $\langle \gamma \rangle_\circ = \tilde{\gamma}^\langle \circ \rangle (1)$. The corresponding $\mu$–measure is nonzero only on $B_+$:

$$\tilde{\mu}(q^{b^+}) = \prod_{i=1}^n \prod_{j=1}^m (1 - q_j^{-1}).$$

We come to the following “reformulation” of the definition of $\tilde{\gamma}^\circ$:

$$\langle \gamma \rangle_\circ \langle q^{(p, \lambda)} \rangle \tilde{\gamma}^\circ(X^{-1}, \Lambda') \gamma_{\circ \circ} = \prod_{i=1}^n \prod_{j=1}^m \left( \frac{1}{1 - q_j} \right) \tilde{\gamma}^\circ(\Lambda, \Lambda').$$

Here the Shintani-type formulas were employed.

It is instructional to obtain (4.33) as a Whittaker-type limit of (4.31). We suggest the following way.

First, let us make $k$ a positive integer; to be exact, $k = N$ for $N = \{N_\nu \in \mathbb{N}\}$. Then $\rho_N \in P_+$ and, for instance, $\langle \gamma \rangle_{\lambda + \rho_N} = \langle \gamma \rangle_\lambda$, which will be used constantly. Second, let us renormalize the $\mu$–measure (4.29):

$$\lim_{N \to \infty} \tilde{\mu}(q^{b^+}) = q^{-2(b^-, \rho_k)} \prod_{\nu} \mu_{\circ \circ}(q^{\nu^+}).$$

The limit of $\tilde{\mu}(q^{b^+})$ as $N \to \infty$ exists for any $b \in B$ and is nonzero only for $b = b_-$. Namely,

$$\lim_{N \to \infty} \tilde{\mu}(q^{b^+}) = \mu_{\circ \circ}(q^{b^+}) = \mathcal{P}(q^{b^+}).$$

Third, we will use the following property of the spherical polynomials:

$$\lim_{N \to \infty} \mathcal{P}(q^{\lambda - \rho_N}) = q^{\lambda, b_+} \quad \text{for} \quad b = b_-,$$

which is a reformulation of (3.5).
Forth, we observe that the condition $\rho_N \in B$ guarantees that
\[
\langle \gamma \rangle_{x-\rho_N} = \sum_b q^{(b+x-\rho_N, b+x-\rho_N)/2} = \langle \gamma \rangle_x.
\]
for any $x$. Therefore the limiting procedure for obtaining $\tilde{\Psi}^\circ$ from $\Psi^\circ$ from (3.12) coincides with that for $\tilde{\Psi}^\circ$ from (3.13):
\[
(4.36) \quad \tilde{\Psi}^\circ(X, \Lambda) = \lim_{N \to \infty} q^{(x, \rho_N)} \Psi^\circ(q^{-\rho_N} X, \Lambda).
\]
Replacing now $\lambda$ by $\lambda - \rho_N$ in (4.31), one obtains:
\[
(4.37) \quad \langle \gamma \rangle_{\lambda-\rho_N}^{-1} \langle \tilde{\gamma} \otimes (q^{\rho_N}) \rangle^2 \langle \Psi^\circ(X, q^{\lambda-\rho_N}) \rangle \langle \Psi^\circ(X^{-1}, \Lambda') \rangle \gamma^\circ \rho_N
\]
\[
= \{q^{-\frac{(\lambda-\rho_N)^2}{2}} \langle \gamma \rangle_\lambda \} e_N^\circ \prod_{\alpha \in \mathbb{R}_+} \prod_{j=1}^{\infty} \left(\frac{1 - q_{\alpha}(\rho_N, \alpha^\circ) + j}{1 - t_{\alpha}^{-1} q_{\alpha}(\rho_N, \alpha^\circ) + j}\right)^2 q^{\lambda-\rho_N} \Psi^\circ(q^{-\rho_N}, \Lambda').
\]
Here $|W|$ is not present due to our definition of the Jackson summation in the Whittaker case.

We can restrict ourselves only with $b = b_-$, since the other $b$ appear in (4.34) with strictly positive $t$–factors $\prod_b t_b^\nu(u_b)$. Then the left-hand side of (4.37) modulo higher powers of $t$ is as follows:

\[
Q \sum_{b \in B_-} q^{(b_2)_2} \tilde{\mu}_\ast(b_-) \Psi^\circ(q^{b_2-\rho_N}, q^{\lambda-\rho_N}) \{q^{(b_2, \rho_N)} \Psi^\circ(q^{-b_2-\rho_N}, \Lambda')\}
\]
\[
= Q \sum_{b \in B_-} q^{(b_2)_2} \tilde{\mu}_\ast(b_-) \{\mathcal{P}(q^{\lambda-\rho_N}) \Pi\} \{q^{(b_2, \rho_N)} \Psi^\circ(q^{-b_2-\rho_N}, \Lambda')\}
\]
for $Q \stackrel{\text{def}}{=} \{q^{\rho_N^2/2} \tilde{\gamma} \otimes (q^{\rho_N}) / \langle \gamma \rangle_{\rho_N} \} \tilde{\gamma} \otimes (q^{\rho_N}) = \tilde{\gamma} \otimes (q^{\rho_N})$

and $\Pi \stackrel{\text{def}}{=} \prod_{\alpha \in \mathbb{R}_+} \prod_{j=1}^{\infty} \frac{1 - q_{\alpha}(\rho_N, \alpha^\circ) + j}{1 - t_{\alpha}^{-1} q_{\alpha}(\rho_N, \alpha^\circ) + j}$.

Transforming correspondingly the right-hand side of (4.37), one arrives at
\[
RHS = q^{-\frac{\rho_N^2}{2}} \{q^{-\frac{\lambda^2}{2}} \langle \gamma \rangle_{\lambda} \} \tilde{\gamma} \otimes \Pi^2 \{q^{(\lambda, \rho_N)} \Psi^\circ(q^{\lambda-\rho_N}, \Lambda')\}.
\]
The term $q^{-\rho_N^2/2}$ can be moved to the LHS and combined with $Q$, namely,
\[
q^{\rho_N^2/2} \tilde{\gamma} \otimes (q^{\rho_N}) = \langle \gamma \rangle_{\rho_N}.
\]
One $\Pi$ can be reduced in the LHS mod $(t)$ and the RHS.
Then we use (4.35) for $P(q^\lambda - \rho_N)$ and the definition of the Whittaker limit (4.36) for $\mathfrak{A}^\circ(q^{-b_+ - \rho_N}, \Lambda')$ and for $\mathfrak{A}^\circ(q^\lambda - \rho_N, \Lambda')$. Replacing (back) $q^{x^2} \langle \gamma \rangle_\lambda$ by $\tilde{\gamma}^\ominus(\lambda)$ and changing the summation set in the LHS from $B_-$ to $B_+$, we eventually obtain (4.33).

This calculation is expected to be a sample for the general $\xi$–Jackson integration theory in the Whittaker case (presumably, for the real integration too); it will be discussed elsewhere. We note that the term $q^{(x, \lambda)}$ in the integrand of (4.33) can be naturally combined with $\gamma^\ominus = q^{x^2/2}$ and “eliminated” upon the change of variables $x + \lambda \mapsto x$. However this substitution will change the summation set from $B_+ \to \lambda + B_+$, i.e., the general Jackson summation (with an arbitrary starting vector) naturally emerges even in the special case under consideration.

The extreme case. There is no “natural” way to eliminate $\Lambda, \Lambda'$ from (4.33) by evaluating this formula at certain special points. Generally, such elimination is a standard way of discovering new identities that contain only $q$. Another possibility is in taking $\lambda \sim \lambda' \to \infty$ for $\Lambda = q^\lambda, \Lambda' = q^{\lambda'}$; t Let us perform this calculation in detail.

We will use (4.38): 

$$\lim_{n \to \infty} \tilde{\Psi}(\lambda + (n \cdot y')_+, \lambda' + n \cdot y'; q) = \sum_{b \in B_+} q^{(b, b)2} \frac{q^{\lambda_b - \lambda'_b}}{\prod_{i=1}^n \prod_{j=1}^{\alpha^+_i, b}(1 - q^{-1}_i)} ,$$

where $(n \cdot y')_+ \in \mathfrak{C}_+$. In this limit, formula (4.33) reads as:

$$\langle \gamma \rangle_\phi \sum_{b \in B_+} q^{(b, \lambda)} \frac{\tilde{\gamma}^\ominus (q^{\lambda'_b} + b) \tilde{\gamma}^\ominus (q^{\lambda'_b}) \gamma(q^b) \overline{\mu}(q^b)}{\tilde{\gamma}^\ominus (q^{\lambda'_b}) \gamma(q^{\lambda'_b})}$$

$$= \sum_{b \in B_+} q^{(b, b)2} \frac{q^{\lambda_b - \lambda'_b}}{\prod_{i=1}^n \prod_{j=1}^{\alpha^+_i, b}(1 - q^{-1}_i)} ,$$

where we canceled out $\langle \mu \rangle = \prod_{i=1}^n \prod_{j=1}^\infty (1 - q^{-1}_i)$ in both sides. Moving $b$ from the arguments of $\tilde{\gamma}^\ominus$ and using that $\langle \gamma \rangle_\phi = \tilde{\gamma}^\ominus(1)$, we come to an identical equality. No new formulas appear in this way.

Discussion. We think that the growth estimates and formula (4.33) show great potential of the $q$–theory of Whittaker functions in harmonic analysis. For instance, an immediate interpretation of (4.33) is

\[ \text{WHITTAKER LIMITS OF DIFFERENCE SPHERICAL FUNCTIONS} \]
the fact that the global $q$–Whittaker function multiplied by the Gaussian is essentially *invariant* with respect to the $q$–Fourier-Jackson transform for the measure $\overline{\mu}_\infty$ from (4.32), which is very much standard in the theory of $q$–functions.

This paper seems a convincing demonstration of the key role of Shintani-type formulas in the theory of spherical and Whittaker functions. Interestingly, quite a few analytic facts (e.g. the $q$–generalization of the Harish-Chandra asymptotic formula) are directly related to these formulas. This is different from the differential setting and makes the $q$–theory significantly more algebraic than the classical harmonic analysis on the symmetric spaces.

We would like to mention that global spherical and Whittaker functions are expected to have properties similar to celebrated Ramanujan’s mock theta functions, including the theory at $|q| = 1$ and certain (but not direct) counterparts of Maas forms. To be more exact, the natural objects associated with $q$–spherical functions are Maas-type *theta functions*, which are not holomorphic in terms of $x, \lambda$ but satisfy the modular equation with respect to $q$.

It must not be very surprising because the *basic hypergeometric function* is known to be related to (some) mock functions. Our *global spherical functions* are its multi-variable generalizations.

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