Our aim here is to give a fairly self-contained exposition of some basic facts about the Iwahori-Hecke algebra $H$ of a split $p$-adic group $G$, including Bernstein’s presentation and description of the center, Macdonald’s formula, the Casselman-Shalika formula, and the Lusztig-Kato formula.

There are no new results here, and the same is essentially true of the proofs. We have been strongly influenced by the notes [1] of a course given by Bernstein. In the spirit of Bernstein’s work, we approach the material with an emphasis on the “universal unramified principal series” module $M = C_c(A \cap N \backslash G/I)$, which is a right module over the Iwahori-Hecke algebra $H = C_c(I \backslash G/I)$. We use $M$ to develop the theory of intertwining operators in a purely algebraic framework. Once this framework is established, we adapt it to produce rather efficient proofs of the above results, following closely at times earlier proofs. In particular, in our treatment of Macdonald’s formula and the Casselman-Shalika formula, we follow the method introduced by Casselman [6] and Casselman-Shalika [7]. We follow Kato’s strategy from [14] in proving a fundamental formula of Lusztig [16], which nowadays has come to be known as the Lusztig-Kato formula.

The reader may find in [21] another survey article which proves some of the results of the present paper by different methods.

The following notation will be used throughout this paper. We work over a $p$-adic field $F$ with valuation ring $\mathcal{O}$ and prime ideal $\mathfrak{p} = (\pi)$. We denote by $k$ the residue field $\mathcal{O}/\mathfrak{p}$ and by $q$ the cardinality of $k$.

Consider a split connected reductive group $G$ over $F$, with split maximal torus $A$ and Borel subgroup $B = AN$ containing $A$. We write $\tilde{B} = A\hat{N}$ for the Borel subgroup containing $A$ that is opposite to $B$. We assume that $G, A, N$ are defined over $\mathcal{O}$. We write $K$ for $G(\mathcal{O})$ and $I$ for the Iwahori subgroup of $K$ defined as the inverse image under $G(\mathcal{O}) \to G(k)$ of $B(k)$. For $\mu \in X_*(A)$ we write $\pi^\mu$ for the element $\mu(\pi) \in A(F)$. Note that $\mu \mapsto \pi^\mu$ gives an isomorphism from $X_*(A)$ to $A/A_\mathcal{O}$. (We will often abbreviate $A(F)$ to $A$ and $A(\mathcal{O})$ to $A_\mathcal{O}$, etc.)

1. Bernstein’s presentation [17]

1.1. Extended affine Weyl group. The extended affine Weyl group $\tilde{W}$ is the quotient of $N_{G(F)}(A)$ by $A_\mathcal{O}$. Thus $\tilde{W}$ contains the translation subgroup $A/A_\mathcal{O} = X_*(A)$, as well as the finite Weyl group $W$, which we realize inside $\tilde{W}$ as the quotient of $N_K(A)$ by $A_\mathcal{O}$.

Recall that $\tilde{W}$ is the semidirect product of $W$ and $X_*(A)$. In the early part of the paper, when we are thinking about a cocharacter $\mu$ as an element of the translation subgroup of $\tilde{W}$, we denote it by $\pi^\mu$; later on we often denote it instead by $t_\mu$. 

1
1.2. Iwahori-Hecke algebra $H$. We denote by $H$ the Iwahori-Hecke algebra $C_*(\Gamma \backslash G/I)$. The convolution product is defined using the Haar measure giving $I$ measure 1. The elements $T_x := 1_{I \backslash I}$ ($x \in \tilde{W}$) form a $C$-basis for $H$. (Throughout the paper we write the characteristic function of a subset $S$ as $1_S$.)

1.3. Double cosets $A_{\mathcal{O}}N \backslash G/I = \tilde{W}$. The obvious map $\tilde{W} \to A_{\mathcal{O}}N \backslash G/I$ is a bijection. How does this decomposition work? Write $g \in G$ as $g = \pi^e n k$. Then write $k = n_{\mathcal{O}}w_i$ with $n_{\mathcal{O}} \in N_{\mathcal{O}}$, $i \in I$, $w \in W$, with $w$ inside $K$. Thus $g = \pi^e n_{\mathcal{O}}w_i$, showing that $g$ lies in the double coset of $\pi^e w \in \tilde{W}$. In short, we read off $\pi^e$ from the Iwasawa decomposition and then read off $w \in W$ by applying the Bruhat decomposition over the residue field to the element $k$ produced from the Iwasawa decomposition.

1.4. Definition of the module $M$. Put $M := C_c(A_{\mathcal{O}}N \backslash G/I)$. Note that $M$ is a right $H$-module (since it arises as the $I$-fixed vectors in the smooth $G$-module considered in (1.5.1) below).) For $x \in \tilde{W}$ we denote by $v_x$ the characteristic function $1_{A_{\mathcal{O}}N \times I}$. The elements $v_x$ ($x \in W$) form a $C$-basis for $M$. Of special importance (see Lemma 1.6.1 below) is the basis element $v_1 = 1_{A_{\mathcal{O}}N I}$. Let $R = C_c(A/A_{\mathcal{O}}) = C[X_\ast]$, the group algebra of $X_\ast$, an abbreviation for $X_\ast(A)$. Thus the elements $\pi^\mu (\mu \in X_\ast)$ form a basis for the vector space $R$. We make $M$ into a left $R$-module as follows. Let $\mu \in X_\ast$ and let $x \in \tilde{W}$. Then $\pi^\mu \cdot v_x := q^{-\langle \rho, \mu \rangle} v_{x_{\pi^\mu x}}$, where $\rho$ is half the sum of the roots of $A$ in $\text{Lie}(N)$. (Note that the scalar $q^{-\langle \rho, \mu \rangle}$ is equal to $\delta_B(\pi^\mu)^{1/2}$, where for $a \in A$, $\delta_B(a)$ denotes the absolute value of the determinant of the adjoint action of $a$ on $\text{Lie}(N)$.) The actions of $R$ and $H$ commute, so that $M$ is an $(R, H)$-bimodule.

1.5. Second point of view on the module $M$. Consider the representation (by right translations) of $G$ on $C_c^\infty(A_{\mathcal{O}}N \backslash G)$. It is compactly induced from the trivial representation of $A_{\mathcal{O}}N$: doing the induction in stages, we see that

\begin{equation}
C_c^\infty(A_{\mathcal{O}}N \backslash G) = i_B^G(R).
\end{equation}

Here we are using normalized induction and $R$ is viewed as $A$-module via $\chi_{\text{univ}}^{-1}$, where $\chi_{\text{univ}}$ is the tautological character $A/A_{\mathcal{O}} \to R^\times$ mapping $\pi^\mu$ to $\pi^\mu$. Thus an element in this induced representation is a locally constant $R$-valued function $\phi$ on $G$ satisfying

\[ \phi(\text{ang}) = \delta_B(a)^{1/2} \cdot a^{-1} \cdot \phi(g) \]

for all $a \in A$, $n \in N$, $g \in G$, and the group $G$ acts by right translations. The isomorphism (1.5.1) has the following explicit description. Let $\varphi \in C_c^\infty(A_{\mathcal{O}}N \backslash G)$. Then the corresponding element $\phi \in i_B^G(R)$ is defined by

\begin{equation}
\phi(g) = \sum_{a \in A/A_{\mathcal{O}}} \delta_B(a)^{-1/2} \varphi(\text{ang}) \cdot a
\end{equation}

for $g \in G$. There is an obvious $R$-module structure on $i_B^G(R)$, with $r\phi$ given by $(r\phi)(g) = r(\phi(g))$. The isomorphism (1.5.1) induces an $(R, H)$-bimodule isomorphism from $M$ to the Iwahori fixed vectors in $i_B^G(R)$.

\footnote{More explicitly, the action of $h \in H$ on $m \in M$ is given by the convolution $m \cdot h$ of the two functions, where convolution is defined using the Haar measure on $G$ giving $I$ measure 1.}
Let \( \chi \) denote a quasicharacter \( \chi : A/A_0 \to \mathbb{C}^\times \). Then \( \chi \) determines a \( \mathbb{C} \)-algebra homomorphism \( R \to \mathbb{C} \). Using this homomorphism to extend scalars, we obtain the \( H \)-module

\[
\mathbb{C} \otimes_R M = \mathbb{C} \otimes_R i_B^G(\chi_{\text{univ}})^I = i_B^G(\chi^{-1})^I.
\]

1.6. Structure of the module \( M \). The next result is due to Chriss and Khuri-Makdisi [8], who derived it from Bernstein’s presentation of the Iwahori-Hecke algebra. Here we turn the logic around, first studying \( M \) directly, then using it to produce Bernstein’s presentation.

**Lemma 1.6.1.** The map \( h \mapsto v_1 h \) is an isomorphism of right \( H \)-modules from \( H \) to \( M \). In other words \( M \) is free of rank 1 as \( H \)-module with canonical generator \( v_1 \). In particular we have a canonical isomorphism \( H \simeq \text{End}_H(M) \), which identifies \( h' \in H \) with the endomorphism \( v_1 h \mapsto v_1 h' \) of \( M \).

**Proof.** It suffices to show that the map \( h \mapsto v_1 h \), written in terms of the bases \( \{T_w\}_w \) and \( \{v_w\}_w \), is “a triangular matrix with non-zero diagonal”. This follows from the following claim.

**Claim:** \( N x I \cap I y I \neq \emptyset \Rightarrow x \leq y \) in the Bruhat ordering.

**Proof of Claim:** Suppose \( n x \in I y I \), for \( n \in N \). Choose \( \mu \) so dominant that \( \pi^\mu n \pi^\mu \in I \). Then \( (\pi^\mu n \pi^\mu) x \in \pi^\mu I y I \), hence

\[
I \pi^\mu x I \subset I \pi^\mu I y I \subset \bigcap_{y' \leq y} I \pi^\mu y' I,
\]
from which the claim follows.

□

The following three equalities (see [8], [23]) are also useful.

(1.6.1) \( v_1 T_w = v_w \), for every \( w \in W \),

(1.6.2) \( v_{\pi^\mu} T_w = v_{\pi^\mu w} \), for every \( w \in W \) and \( \mu \in X_*(A) \),

(1.6.3) \( v_1 T_{\pi^\mu} = v_{\pi^\mu} \), for \( \mu \in X_*(A) \) dominant.

Recall the Iwahori factorization \( I = (I \cap N)A_0(I \cap \bar{N}) \). The first equality uses \( A_0 NI \cdot I w I = A_0 N w I \) (a consequence of the Iwahori factorization) as well as \( A_0 NI \cap w I w^{-1} I = I \) (a consequence of \( A_0 NI \cap K = I \)), and the second equality follows from the first (using the left \( R \)-module structure on \( M \)). The third equality uses \( A_0 NI \cdot I \pi^\mu I = A_0 N \pi^\mu I \), a consequence of the Iwahori factorization and the dominance of \( \mu \), which implies that

\[
\pi^\mu (I \cap N) \pi^\mu \subset I \cap N \quad \text{and} \quad \pi^{-\mu} (I \cap \bar{N}) \pi^\mu \subset I \cap \bar{N},
\]
and also uses \( A_0 NI \cap \pi^\mu I \pi^{-\mu} I = I \), which we leave as an exercise for the reader.

\[\text{□}\]
1.7. Rough structure of the algebra $H$. The finite dimensional Hecke algebra

$H_0 = C(I\backslash K/I)$ is a subalgebra of $H$. Moreover, elements in $R$ can be viewed

as endomorphisms of $M$, and hence by the previous lemma can be considered as
elements in $H$. In this way we embed $R$ as a subalgebra of $H$. We will denote by

$\Theta_\lambda \in H$ the image of the basis element $\pi^\lambda$ of $R$ under the embedding $R \hookrightarrow H$. Unwinding the definitions, one finds the basic identity

$$(1.7.1) \quad v_1 \Theta_\lambda = \pi^\lambda v_1,$$

which says that $v_1$ is an eigenvector for the right action of the subalgebra $R$ of $H$.

**Lemma 1.7.1.** Multiplication in $H$ induces a vector space isomorphism

$$R \otimes_C H_0 \xrightarrow{\approx} H,$$

sending $\pi^\mu \otimes h$ to $\Theta_\mu h$. Composing this isomorphism with the isomorphism $h \mapsto v_1 h$ considered above, we get a vector space isomorphism from $R \otimes_C H_0$ to $M$, sending $\pi^\mu \otimes T_w$ to $q^{-(\rho,\mu)} v_{\pi^\mu w}$.

**Proof.** Using (1.6.1) and the definitions, one checks that the composition

$$R \otimes_C H_0 \to H \to M$$

sends $\pi^\mu \otimes T_w$ to $q^{-(\rho,\mu)} v_{\pi^\mu w}$ and is hence an isomorphism. Since $H \to M$ is an

isomorphism by Lemma 1.6.1, the map $R \otimes_C H_0 \to H$ is also an isomorphism.

\[\square\]

**Remark 1.7.2.** It follows from (1.6.3) that $\Theta_\lambda$ agrees with the element denoted

by this symbol in Lusztig’s work: namely, $\Theta_\lambda = q^{\langle \rho - \lambda_1 + \lambda_2 \rangle} T_{\pi^{\lambda_1}} T_{\pi^{\lambda_2}}$, where $\lambda = \lambda_1 - \lambda_2$, and $\lambda_1, \lambda_2$ are dominant coweights.

1.8. Involutions on $R$ and $H$. Recall that in order to pass back and forth between

left and right $G$-modules one uses the anti-isomorphism $g \mapsto g^{-1}$ from $G$ to itself.
The corresponding way of passing from left to right $H$-modules uses the standard

anti-involution $\iota$ on $H$ given by $\iota(h)(x) = h(x^{-1})$.

Moreover there is also an involution $\iota_A$ on $R$ (which is the Iwahori-Hecke algebra

for $A$); thus $\iota_A$ sends $\pi^\mu$ to $\pi^{-\mu}$.

1.9. A sesquilinear form on $M$. There is an $R$-valued pairing on $i_B^G(\chi_{univ}^{-1})$,
defined by

$$(1.9.1) \quad (\phi_1, \phi_2) := \int_{B \backslash G} \iota_A(\phi_1(g))\phi_2(g).$$

What is the meaning of $\int_{B \backslash G}$? Consider the induced representation $i_B^G(\delta_B^{1/2})$, which

consists of locally constant functions $F$ on $G$ satisfying

$$F(ank) = \delta_B(a) F(g).$$

The space of $G$-invariant linear functionals on $i_B^G(\delta_B^{1/2})$ is 1-dimensional; we denote

by $\int_{B \backslash G}$ the unique such functional that takes the value 1 on the function $F_0 \in i_B^G(\delta_B^{1/2})$ defined by $F_0(ank) = \delta_B(a)$.

This pairing is sesquilinear, in the sense that

$$(1.9.2) \quad \langle r_1 \phi_1, r_2 \phi_2 \rangle = \iota_A(r_1) r_2 \cdot (\phi_1, \phi_2).$$
Moreover it satisfies
\[(\phi_2, \phi_1) = \iota_A(\phi_1, \phi_2)\]
and is \(G\)-invariant.

Note that \(\phi \mapsto \iota_A \circ \phi\) is an \(\iota_A\)-linear isomorphism from \(i_B^G(\chi_{\text{univ}}^{-1})\) to \(i_B^G(\chi_{\text{univ}})\). Therefore our sesquilinear form can also be thought of as an \(R\)-bilinear pairing
\[(1.9.4) \quad i_B^G(\chi_{\text{univ}}) \otimes_R i_B^G(\chi_{\text{univ}}^{-1}) \rightarrow R.
\]

After extending scalars \(R \rightarrow C\) using a quasicharacter \(\chi : A/AO \rightarrow C^\times\), the pairing (1.9.4) becomes the standard pairing
\[(1.9.5) \quad i_B^G(\chi) \otimes_C i_B^G(\chi^{-1}) \rightarrow C.
\]

Recall that we have identified \(M\) with the Iwahori fixed vectors in \(i_B^G(\chi_{\text{univ}})\). Thus, by restriction, we get a perfect sesquilinear form on \(M\), which we denote by \((m_1, m_2)\). It satisfies the Hecke algebra analog of \(G\)-invariance, namely
\[(1.9.6) \quad (m_1 h, m_2) = (m_1, m_2 \iota(h))
\]
for all \(h \in H\).

1.10. **Generalities on intertwiners.** For each \(w \in W\) we would like to define an intertwiner \(I_w\) from one suitable completion of \(M\) to another. To this end it is best to let the Borel subgroup vary (and then recover \(I_w\) by bringing the second Borel back to the first by an element of the Weyl group). In this discussion the maximal torus \(A\), the Iwahori subgroup \(I\), and the maximal compact \(K\) will remain fixed. We let \(B(A)\) denote the set of Borel subgroups containing \(A\). For \(B = AN \in B(A)\), put \(M_B = C_c(AO \backslash N/G/I)\).

First let us discuss the completions that will come up. Let \(J\) be a set of coroots which is a subset of some system of positive coroots. As usual \(R\) denotes the group algebra of \(X_s(A)\). We denote by \(C[J]\) the \(C\)-subalgebra of \(R\) generated by \(J\), and by \(C[J]^\prime\) the completion of \(C[J]\) with respect to the (maximal) ideal generated by \(J\). Finally, we denote by \(R_J\) the \(R\)-algebra \(C[J]^\prime \otimes_C R\), a completion of \(R\) that can be viewed as the convolution algebra of complex valued functions on \(X_s(A)\) supported on a finite union of sets of the form \(x + C_J\), with \(x \in X_s(A)\) and where \(C_J\) is the submonoid of \(X_s(A)\) consisting of all non-negative integral linear combinations of elements in \(J\).

Given \(B = AN \in B(A)\) and given \(J\) as above, we then denote by \(M_{B,J}\) the module \(R_J \otimes_R M_B\), which can be thought of as consisting of functions \(f\) on \(AO \backslash N/G/I\) satisfying the following support condition: there exists a finite union \(S\) of sets of the form \(x + C_J\) such that the support of \(f\) is contained in the union of the sets \(AO \pi^\nu K\) for \(\nu \in S\). It is clear that \(M_{B,J}\) is a left \(R_J\)-module and a right \(H\)-module.

Now let \(B = AN\), \(B' = AN'\) be two Borel subgroups in \(B(A)\). As usual we write \(\bar{B} = AN\) for the Borel subgroup in \(B(A)\) opposite to \(B\). Let \(J\) be the set of coroots that are positive for \(B'\) and negative for \(B\). We are going to define an intertwiner \(I_{B',B}^J : M_{B,J} \rightarrow M_{B',J}\). This intertwiner is an \((R_J, H)\)-bimodule map, and is defined as follows (viewing elements in completions as functions, as above). Let \(\varphi \in M_{B,J}\). Then the intertwiner \(I_{B',B}^J\) takes \(\varphi\) to the function \(\varphi'\) on \(AO \backslash N'/G/I\) whose value at \(g \in G\) is defined by the integral
\[\varphi'(g) = \int_{N' \cap \bar{N}} \varphi(n' g) \, dn'.\]
The Haar measure \( dn' \) is normalized to give \( N' \cap \tilde{N} \cap K \) measure 1. Note that the integral makes sense since the integrand is a smooth and compactly supported function on the group \( N' \cap \tilde{N} \) (smoothness being trivial, compact support requiring justification, to be done in the lemma below). In fact things still work fine if we enlarge \( J \) in any way (but so that the enlarged set is still contained in some positive system, for instance, the positive system defined by \( B' \)).

Now suppose that we have three Borel subgroups \( B_1 = AN_1, B_2 = AN_2, B_3 = AN_3 \) in \( B(A) \). Let \( J_{ij} \) be the set of coroots that are positive for \( B_i \) and negative for \( B_j \), and assume that \( J_{31} \) is the disjoint union of \( J_{21} \) and \( J_{32} \). Write \( I_{ij} \) as an abbreviation for the intertwiner \( I_{B_iB_j} \). Then \( I_{21}, I_{32} \) and \( I_{31} \) can all be defined using the biggest of the three sets \( J_{ij} \), namely \( J_{31} \), and when this is done we have the equality

\[
I_{31} = I_{32}I_{21}.
\]

In this formula we could also have taken \( J \) to be the set of all coroots that are positive for \( B_3 \).

Why do the integrals make sense? For this we need the following lemma, in which we return to \( B, B' \) as above.

**Lemma 1.10.1.** For \( \nu \in X_\ast(A) \) define a subset \( C_\nu \) of the group \( N' \cap \tilde{N} \) by \( C_\nu := N' \cap \tilde{N} \cap \pi^\nu NK \). Then:

1. If \( C_\nu \) is non-empty, then \( \nu \) is a non-negative integral linear combination of coroots that are positive for \( B \) and negative for \( B' \).
2. The subset \( C_\nu \) is compact.

**Proof.** We begin by recalling the definition of the retraction \( r_B : G \to X_\ast(A) \). Let \( g \in G \) and use the Iwasawa decomposition to write \( g = \pi^\nu nk \) for some \( \mu \in X_\ast(A) \), \( n \in N, k \in K \); then put \( r_B(g) := \mu \). It is well-known that \( r_{B'}(g) - r_B(g) \) is a non-negative integral linear combination of coroots that are positive for \( B' \) and negative for \( B \). (It is enough to prove this for adjacent \( B, B' \), for which a simple computation in \( SL(2) \) does the job.)

To prove the first statement we consider an element \( g \in C_\nu \). It is clear from the definition of \( C_\nu \) that \( r_{B'}(g) = 0 \) and \( r_B(g) = \nu \). Therefore \( \nu = r_B(g) - r_{B'}(g) \) is a non-negative integral linear combination of coroots that are positive for \( B \) and negative for \( B' \).

Now we turn to the second statement. It is enough to prove that \( \tilde{N} \cap NC \) is compact for any compact subset \( C \) of \( G \), which is equivalent to proving that the map \( \tilde{N} \to N \setminus G \) is proper (in the topological sense). But in fact \( \tilde{N} \to N \setminus G \) is a closed immersion (in the algebraic sense), as follows from the fact that \( NN \) is closed in \( G \). Recall the proof of this: For any dominant weight \( \lambda \) there exists a unique regular function \( f_\lambda \) on the algebraic variety \( G \) such that \( f_\lambda(na) = \lambda(a)^{-1} \) for all \( n \in N, a \in A, \tilde{n} \in \tilde{N} \). Then \( NN \) is the closed subvariety defined by the equations \( f_\lambda = 1 \) (one for every dominant \( \lambda \)).

Next we need to understand how the intertwiners behave with respect to the sesquilinear form on \( MB \). Denote by \( -J \) the set of negatives of the coroots in \( J \). The involution \( t_A \) on \( R \) extends to an isomorphism, still denoted \( t_A \), between \( R_J \) and \( R_{-J} \), and the sesquilinear form \( \langle \cdot, \cdot \rangle \) on \( MB \) extends to our completions in the following sense: given \( m_1 \in MB_{-J} \) and \( m_2 \in MB_{J} \) our old definition of \( \langle m_1, m_2 \rangle \) still makes sense and yields an element of \( R_J \). The extended form \( \langle \cdot, \cdot \rangle \) still satisfies \( (1.9.2) \).
Consider the intertwiner $I_{B',B} : M_{B',J} \to M_{B,J}$, where $J$ denotes (as before) the set of coroots that are positive for $B'$ and negative for $B$. We also have the intertwiner $I_{B',B'} : M_{B',-J} \to M_{B,-J}$. Let $m \in M_{B,J}$ and $m' \in M_{B',-J}$. Then we claim that

$$\tag{1.10.1} (m', I_{B',B}m) = (I_{B,B'}m', m).$$

Indeed, let $\phi, \phi'$ be the elements of $i_B^G(\chi_{\text{univ}}) \otimes_R R_J, i_B^G(\chi_{\text{univ}}) \otimes_R R_J$ corresponding to $m$, $m'$ respectively. Put $H := A(N \cap N')$. Then one sees easily that both sides of the last equality are equal to

$$\tag{1.10.2} \int_{H \backslash G} \phi'(g)\phi(g),$$

where $\mathcal{H}_{H,G}$ is the unique $G$-invariant linear functional on

$$\{ f \in \mathcal{C}^\infty(G) : f(hg) = \delta_H(h)f(g) \quad (\forall h \in H) \}$$

compact supported mod $H$.

1.11. Intertwiners $I_w$. We return now to the earlier notation, where $B = AN$ is a fixed Borel subgroup. For each $w \in W$, we define an intertwiner

$$I_w : M_{B,w^{-1}J} \to M_{B,J}$$

as the composition $I_{B,wB}L(w)$. Here $L(w)$ is the isomorphism $M_{B,w^{-1}J} \to M_{wB,J}$ given by $(L(w)\phi)(g) = \phi(w^{-1}g)$, where $w$ is a representative for $w$ taken in $K$.

Thus $I_w$ is defined by the integral

$$\tag{1.11.1} I_w(\varphi)(g) = \int_{N_w} \varphi(w^{-1}ng)\,dn,$$

where $N_w$ denotes $N \cap \tilde{N}w^{-1}$.

From the discussion above, the following properties are immediate.

**Lemma 1.11.1.** We have

(i) $I_w \circ \pi^\mu = \pi^w \circ I_w$, $\forall \mu \in X_+\>(A)$,

(ii) $I_{w_1w_2} = I_{w_1} \circ I_{w_2}$, if $l(w_1w_2) = l(w_1) + l(w_2)$,

(iii) $I_w$ is a right $H$-module homomorphism.

1.12. Intertwiners in the rank 1 case. We suppose for the moment that $G$ has semisimple rank 1. We write $\alpha$ for the unique positive root of $A$, and $s_\alpha$ for the corresponding simple reflection, in this case the unique non-trivial element in $W$.

Now we compute $\varphi' = I_{s_\alpha}(\varphi)$ for $\varphi = v_1 = 1_{A_0N(I)}$. We write $J(j,w)$ ($j \in \mathbb{Z}$, $w \in W$) for the value of $\varphi'$ at the element $\pi^j\alpha w$. Note that other values of $\varphi$ are 0 and also that $J(j,w) = 0$ unless $j \geq 0$, which we now assume. At this point we may as well take $G = SL(2)$. To simplify notation we temporarily write $\mu$ for $j\alpha'$.

First suppose that $j = 0$. Note that $s_{\alpha}n w \in A_0NK$ iff $n \in N_\alpha$. For $n \in N_\alpha$ the element $s_{\alpha}n w$ belongs to $K$ and hence belongs to $A_0NI$ iff its lower left entry is in the prime ideal in $\mathcal{O}$. We conclude that $J(0,1) = 0$ and that $J(0,s_{\alpha}) = q^{-1}$.

Suppose $j > 0$. We have $s_{\alpha} = \begin{bmatrix} 0 & -1 \\ 1 & 0 \end{bmatrix}$, $n = \begin{bmatrix} 1 & x \\ 0 & 1 \end{bmatrix}$, $\pi^\mu = \begin{bmatrix} \pi^j & 0 \\ 0 & \pi^{-j} \end{bmatrix}$, so that

$$s_{\alpha}n \pi^\mu = \begin{bmatrix} 0 & -\pi^{-j} \\ \pi^j & x\pi^{-j} \end{bmatrix}.$$
For $s_{\alpha}n\pi^u w$ to lie in $A_{O}NK$, we must have $x \in \pi^i O^\times$. We now assume this and write $x = \pi^j u$ for some unit $u$. Then $s_{\alpha}n\pi^u = \begin{pmatrix} u^{-1} & -\pi^{-j} \\ 0 & u \end{pmatrix} \begin{pmatrix} 1 \ & 0 \\ -u^{-1} \pi^j & 1 \end{pmatrix}$, the first factor lying in $A_{O}N$, the second factor lying in $K$. Therefore $s_{\alpha}n\pi^u \in A_{O}NI$ iff the second factor lies in $I$, which is always the case. Therefore $J(j, 1)$ is the measure of $\pi^i O^\times$, namely $q^{-j}(1 - q^{-1})$.

Moreover $s_{\alpha}n\pi^u s_{\alpha} \in A_{O}NI$ iff the product of the second factor and $s_{\alpha}$, namely $\begin{pmatrix} -1 \\ 1 - u^{-1} \pi^j \end{pmatrix}$, lies in $I$, which never happens. Therefore $J(j, s_{\alpha}) = 0$.

We have proved:

**Lemma 1.12.1.** $\varphi' = q^{-1}v_{s_{\alpha}} + (1 - q^{-1}) \sum_{j=1}^{\infty} q^{-j}v_{\pi^j\alpha^\vee}$.

Even easier:

**Lemma 1.12.2.** The intertwiner sends $1_{A_{O}NK}$ to

$$q^{-1}1_{A_{O}NK} + \sum_{j=0}^{\infty} q^{-j}(1 - q^{-1})1_{A_{O}N\pi^j\alpha^\vee K} = \frac{1 - q^{-1}\pi^\alpha}{1 - \pi^\alpha}1_{A_{O}NK}.$$  

1.13. Consequences of the calculations above. Now we return to the general case. In the next lemma the calculations reduce easily to the rank 1 case treated above, so we just record the results.

**Lemma 1.13.1.** Let $\alpha$ be a simple root and $s_{\alpha}$ the corresponding simple reflection. Then

(i) $I_{s_{\alpha}}(v_1) = q^{-1}v_{s_{\alpha}} + (1 - q^{-1}) \sum_{j=1}^{\infty} \pi^j\alpha^\vee v_1$.

(ii) $I_{s_{\alpha}}(v_1 + v_{s_{\alpha}}) = \frac{1 - q^{-1}\pi^\alpha}{1 - \pi^\alpha}(v_1 + v_{s_{\alpha}})$.

(iii) $I_{s_{\alpha}}(1_{A_{O}NK}) = \frac{1 - q^{-1}\pi^\alpha}{1 - \pi^\alpha}1_{A_{O}NK}$.

We now introduce the following notation. For $w \in W$ denote by $R_w$ the set of positive roots $\alpha$ such that $w^{-1}\alpha$ is negative.

**Corollary 1.13.2** (Gindikin-Karpelevich formula). For $w \in W$ we have

$$I_w(1_{A_{O}NK}) = \left( \prod_{\alpha \in R_w} \frac{1 - q^{-1}\pi^\alpha}{1 - \pi^\alpha} \right)1_{A_{O}NK}.$$  

1.14. Intertwiners $J_w$ without denominators. To eliminate denominators we define a new intertwiner $J_w (w \in W)$ by $J_w := \left( \prod_{\alpha \in R_w} (1 - \pi^\alpha) \right) \cdot I_w$. Note that $J_w$ preserves the subspace $M$ of $M_{B, w^{-1}j}$ and $M_{B, j}$ and hence can be regarded as an element of $H$, via our identification of $H$ with $\text{End}_{H}(M)$. For a simple root $\alpha$, the element of $H$ corresponding to $J_{s_{\alpha}}$ is (by Lemma 1.13.1(i)) equal to

$$\left(1 - q^{-1}\pi^\alpha + q^{-1}(1 - \pi^\alpha)T_{s_{\alpha}} \right)^3$$

\[3\]Here we abuse notation and write $\pi^\lambda$ in place of its image $\Theta_{\lambda}$ under our embedding $R \hookrightarrow H$. We will often do this (e.g. in (1.15.2) and again in section 2.1), leaving context to dictate what is really meant by $\pi^\lambda$. 

1.15. **Bernstein’s relation.** Equation (1.14.1), together with the equality
\[ J_w \circ \pi^\mu = \pi^{w(\mu)} \circ J_w \]
(for \( w = s_\alpha \)), yields Bernstein’s relation:
\[ T_{s_\alpha} \pi^\mu = \pi^{s_\alpha(\mu)} T_{s_\alpha} + (1 - q) \frac{\pi^{s_\alpha(\mu)} - \pi^\mu}{1 - \pi^{-\alpha^\vee}}. \]

Using Bernstein’s relation one can calculate the square of \( J_{s_\alpha} \), viewed as element in \( H \); it turns out to be the element \( (1 - q^{-1}\pi^{\alpha^\vee})(1 - q^{-1}\pi^{-\alpha^\vee}) \) in the subalgebra \( R \) of \( H \).

Lemma [1.7.1] together with Bernstein’s relation (1.15.2) gives Bernstein’s presentation of \( H \).

2. **The center of \( H \)**

2.1. **A preliminary result.** We are going to prove that the subalgebra \( R^W \) is the center of \( H \), but we start by proving something weaker.

**Lemma 2.1.1.** The subalgebra \( R^W \) is contained in the center of \( H \).

**Proof.** Let \( r \in R^W \). Then \( r \) commutes with all elements in \( R \), so by Lemma [1.7.1] it suffices to show it commutes with \( T_{s_\alpha} \) for all simple \( \alpha \). By the intertwining property (1.15.1) of \( J_{s_\alpha} \), it does commute with \( (1 - q^{-1}\pi^{\alpha^\vee}) + q^{-1}(1 - \pi^{\alpha^\vee})T_{s_\alpha} \). So \( r \) commutes with \( (1 - \pi^{\alpha^\vee})T_{s_\alpha} \) and hence the bracket of \( r \) and \( T_{s_\alpha} \) is annihilated by \( 1 - \pi^{\alpha^\vee} \). Since \( H \) is a free \( R \)-module, the bracket vanishes. □

2.2. **The normalized intertwiners \( K_w \).** Let \( L \) denote the field of fractions of the integral domain \( R \). Then \( L^W \) is the field of fractions of \( R^W \). We now consider the algebra \( H_{gen} := L^W \otimes_{R^W} H \) and the module \( M_{gen} := L \otimes_R M = L^W \otimes_{R^W} M \), which is an \((L, H_{gen})\)-bimodule.

We define the normalized intertwiners by
\[ K_w := \left( \prod_{\alpha \in R} \frac{1}{1 - q^{-1}\pi^{\alpha^\vee}} \right) \cdot J_w = \left( \prod_{\alpha \in R} \frac{1 - \pi^{\alpha^\vee}}{1 - q^{-1}\pi^{\alpha^\vee}} \right) \cdot J_w. \]

Each \( K_w \) is an endomorphism of the \( H_{gen} \)-module \( M_{gen} \) and fixes the spherical vector \( 1_{A_{\alpha \cdot NK}} \), as one sees from Corollary [1.13.2]. For simple \( \alpha \) we have \( K_{s_\alpha}^2 = 1 \). It follows from this and Lemma [1.11.1] that
\[ K_{w_1 w_2} = K_{w_1} K_{w_2} \]
for all \( w_1, w_2 \in W \).

The involution \( t_A \) extends to \( L \), and our sesquilinear pairing form \((\cdot, \cdot)\) on \( M \) extends to a sesquilinear \( L \)-valued form, still denoted \((\cdot, \cdot)\), on \( M_{gen} \). It follows from (1.10.1) that
\[ w(K_{w^{-1}}(m), m') = (m, K_w(m')) \]
for all \( m, m' \in M_{gen} \).

For later use we remark that it follows from (1.14.1) that for any \( w \in W \) one has
\[ K_w(v_1) = \sum_{w' \leq w} a_{ww'} \cdot v_{w'} \]
2.3. Calculation of the center of $H$. Since the endomorphism ring of the $H_{\gen}$-module $M_{\gen}$ is $H_{\gen}$, we can view the endomorphisms $K_w$ as elements of $H_{\gen}$. The map $w \mapsto K_w$ is a group homomorphism from $W$ to $H_{\gen}^\times$, and therefore induces an algebra homomorphism from the twisted group algebra $L[W]$ to $H_{\gen}$.

**Lemma 2.3.1.** The homomorphism $L[W] \to H_{\gen}$ is an isomorphism. The center of $H_{\gen}$ is $L^W$. The center of $H$ is $R^W$.

**Proof.** The twisted group algebra is a matrix algebra over $L^W$, and is therefore simple, which implies our map is injective. Comparing dimensions, we see that the map is an isomorphism. Therefore $H_{\gen}$ is a matrix algebra over $L^W$, and its center is $L^W$. It follows easily that the center of $H$ is $R^W$. (Use along the way the obvious fact that $H$ is torsion-free as $R^W$-module.) □

3. Application: Restriction of two involutions to the center

3.1. **Restriction of $\iota$ to the center.** Recall from before the anti-involution $\iota : H \to H$ given by $\iota(h)(x) = h(x^{-1})$. We are going to see that the restriction of $\iota$ to the center of $H$ is very simple.

**Lemma 3.1.1.** There are two involutions on $R^W$, one obtained by restricting $\iota_A$ to $R^W$, the other obtained by restricting $\iota$ to the center of $H$, which we have identified with $R^W$. The two involutions on $R^W$ coincide.

**Proof.** This follows from (1.9.24), (1.9.6), the non-degeneracy of our sesquilinear form, and the basic identity

\[ r\varphi = \varphi z_r \quad \forall r \in R^W, \forall \varphi \in M \]

where $z_r$ denotes the element of the center of $H$ that corresponds to $r$. □

3.2. **Restriction of the Kazhdan-Lusztig involution to the center.** Now consider the affine Hecke algebra $\mathcal{H}$ associated to $G$. This is an algebra over the ring $\mathbb{Z}[v, v^{-1}]$ ($v$ an indeterminate), generated by symbols $T_w$ ($w$ ranging over the extended affine Weyl group for $G$), which satisfy the usual braid and quadratic relations. If $q = p^n$ denotes the cardinality of the residue field of $F$, the map $v \mapsto q^{1/2}$ determines a ring homomorphism $\mathbb{Z}[v, v^{-1}] \to \mathbb{C}$. There is a canonical isomorphism $H = \mathcal{H} \otimes_{\mathbb{Z}[v, v^{-1}]} \mathbb{C}$ (see section 7.2).

The Kazhdan-Lusztig involution $h \mapsto \bar{h}$ of $\mathcal{H}$ is determined by $v \mapsto v^{-1}$ and $T_w \mapsto T_{w^{-1}}$ (beware that this does not descend to an involution of $H$). There is also an anti-involution on $\mathcal{H}$ given by $v \mapsto v$ and $T_w \mapsto T_{w^{-1}}$. On specializing $v \to q^{1/2}$, this does descend to $H$ and gives precisely the anti-involution of $H$ denoted $\iota$ above; therefore we denote the anti-involution of $\mathcal{H}$ by the same symbol.

For each dominant coweight $\mu \in X_*(A)$, we let $z_\mu = \sum_{\lambda \in W} \Theta_\lambda$, where $\Theta_\lambda$ is the element of $\mathcal{H}$ defined by $\Theta_\lambda = v^{(2\rho, -\lambda_1 + \lambda_2)} T_{\lambda_1} T_{\lambda_2}^{-1}$, where $\lambda = \lambda_1 - \lambda_2$, and $\lambda_i$ is dominant ($i = 1, 2$); see Remark 17.7. A result of Bernstein says that the elements $z_\mu$ form a $\mathbb{Z}[v, v^{-1}]$-basis for the center of $\mathcal{H}$, as $\mu$ ranges over dominant coweights in $X_*(A)$ (see also section 7.3).
These considerations yield a simple proof of Corollary 8.8 in [10].

Lemma 3.2.1. $\bar{\bar{\mu}} = z_\mu$.

Proof. First of all we can relate the two involutions by the easily-checked formula $\iota(\Theta_\lambda) = \Theta_{\bar{\lambda}}$. It follows that $\iota(z_{-w_0\mu}) = \bar{\bar{\mu}}$, where $w_0$ is the longest element of $W$. On the other hand, the previous lemma says that, at least after $v$ is specialized to $q^{1/2}$, the elements $\iota(z_{-w_0\mu})$ and $z_\mu$ coincide as elements in $H$. Since this is true for every power of $q$ by the same token, we must have the equality $\iota(z_{-w_0\mu}) = z_\mu$ in $\mathcal{H}$ as well, which proves that $\bar{\bar{\mu}} = z_\mu$. □

4. Satake isomorphism [26]

4.1. Definition of $H_K$ and $M_K$. Let $e_K$ be the idempotent $1_K/\text{meas}(K)$ in $H$. Put $H_K := C_c(K\backslash G/K)$, which we identify with the submodule $e_KH e_K$ of $H$ (so that $1_K \mapsto e_K$). We also put $M_K := C_c(A_\mathcal{O} N \backslash G/K)$, which we identify with the $H_K$-submodule $Me_K$ of $M$. Then $M_K$ is an $(R, H_K)$-bimodule, with $R$-module structure inherited from the one on $M$. Concretely, the action of the function $h \in H_K$ on $m \in M_K$ is given by $m \ast h$, where $\ast$ denotes convolution using the Haar measure on $G$ giving $K$ measure 1.

4.2. The Satake transform. Since $M_K$ is free of rank 1 as $R$-module (with basis element the spherical vector $1_{A_\mathcal{O} N K}$), we get a $C$-algebra homomorphism $H_K \to R$, denoted $h \mapsto h^\vee$ and called the Satake transform, characterized by the property that

$$(4.2.1) \quad m \ast h = h^\vee \cdot m$$

for all $h \in H_K$ and all $m \in M_K$.

Taking $m$ to be the spherical vector, we get the equation

$$(4.2.2) \quad 1_{A_\mathcal{O} N K} \ast h = h^\vee \cdot 1_{A_\mathcal{O} N K}.$$ 

In fact $h^\vee$ lies in the subalgebra $R^W$, as one sees by applying the normalized intertwiners (which fix the spherical vector) to equation (4.2.2). Thus the Satake transform actually maps $H_K$ into $R^W$.

Recall that $\pi^\nu$ (for $\nu$ ranging through $X_+$) form a $C$-basis for $R$. Evaluating both sides of equation (4.2.2) on the element $\pi^\nu$ and using the usual $G = ANK$ integration formula (see (4.1)), one sees that the coefficient of $\pi^\nu$ in $h^\vee$ is equal to

$$\frac{\delta_B(\pi^\nu)^{-1/2}}{\int_N h(n\pi^\nu) \, dn},$$

where the Haar measure $dn$ is normalized so that $N_\mathcal{O}$ has measure 1.

4.3. Satake transform is an isomorphism. The elements $h_\mu := 1_{K \pi^\nu K}$, with $\mu$ a dominant coweight, form a $C$-basis for $H_K$. The elements $s_\nu := \sum_{\lambda \in W_\nu} \pi^\lambda$, with $\nu$ a dominant coweight, form a $C$-basis for $R^W$. The coefficients $c_{\mu \nu}$ of $h_\mu^\vee$ in the basis $s_\nu$ are given by

$$(4.3.1) \quad c_{\mu \nu} = \frac{\delta_B(\pi^\nu)^{-1/2}}{\int_N 1_{K \pi^\nu K}(n\pi^\nu) \, dn}.$$ 

The real number $c_{\mu \nu}$ is non-negative and is non-zero if and only if $K \pi^\nu K$ meets $N \pi^\nu$. It follows from [3, 4.4.4] that $c_{\mu \nu}$ is 0 unless $\nu \leq \mu$ (by which we mean that $\mu - \nu$ is a non-negative integral linear combination of simple coroots), and it is obvious that $c_{\mu \nu}$ is non-zero. Therefore a standard upper-triangular argument...
shows that the Satake transform is an isomorphism from $H_K$ to $R^W$. In particular $H_K$ is commutative.

We remark that in [19, Théorème 5.3.17], [22], [12], it is shown that if $\nu \leq \mu$ (both dominant), then $c_{\mu\nu}$ is non-zero.

4.4. Compatibility of two involutions. Recall from 1.8 the involutions $\iota$, $\iota_A$ on $H, R$ respectively. It is clear that $\iota$ preserves the subring $H_K$ and that $\iota_A$ preserves the subring $R^W$. One sees easily (imitate the proof of Lemma 3.1.1) that the Satake isomorphism is compatible with these involutions, in the sense that

\[(\iota(h))^\vee = \iota_A(h^\vee).\]

4.5. Further discussion of the Satake transform. Consider a quasicharacter $\chi : A/AO \to \mathbb{C}^\times$. Then $\chi$ determines a $C$-algebra homomorphism $R \to \mathbb{C}$. Using this homomorphism to extend scalars, we obtain an $H_K$-module $C \otimes_R M_K$ which can be identified with the (1-dimensional) space of $K$-fixed vectors in the unramified principal series representation $i_{GB}(\chi^{-1})$. It is customary to work with left $G$-modules (and hence left modules over Hecke algebras) rather than right modules, and to switch back and forth between right and left one uses $g \mapsto g^{-1}$ on $G$ (and hence the involution $\iota$ on $H_K$). Bearing these remarks in mind, one sees that for any $h \in H_K$ and any $K$-fixed vector $v \in i_{GB}(\chi)$ there is an equality

\[(\iota(h))v = h^\vee(\chi)v,\]

where for $r \in R$ we write $r(\chi)$ for the image of $r$ under the homomorphism $R \to \mathbb{C}$ determined by $\chi$. (We used that $\iota_A(r)(\chi^{-1}) = r(\chi)$.)

4.6. Compatibility of the Satake and Bernstein isomorphisms [9, 11, 16]. We now have canonical isomorphisms (Satake and Bernstein)

\[H_K \simeq R^W \simeq Z(H),\]

where $Z(H)$ denotes the center of $H$. Let $h \in H_K, r \in R^W, z \in Z(H)$ be elements that correspond to each other under these isomorphisms. We have

\[mh = me_K h = rme_K = me_K z\]

for all $m \in M$. It follows that

\[(4.6.1) \quad h = e_K z,\]

which is the compatibility referred to in the heading of this section.

5. Macdonald’s formula [6, 18, 19]

5.1. Preliminary remarks about unramified matrix coefficients. The contragredient of the induced representation $i_{GB}^G(\chi)$ is $i_{GB}^G(\chi^{-1})$. (Recall that $i_{GB}^G(\chi^{-1})$ has as usual a left $G$-action given by right translations.) Now choose $K$-fixed vectors $v \in i_{GB}^G(\chi)$ and $\tilde{v} \in i_{GB}^G(\chi^{-1})$ such that $\langle v, \tilde{v} \rangle = 1$, and put

\[(5.1.1) \quad \Gamma_\chi(g) := \langle gv, \tilde{v} \rangle,\]

an unramified matrix coefficient, otherwise known as a zonal spherical function. Clearly $\Gamma_\chi$ is a $C$-valued function on $K\backslash G/K$, and we have

\[(5.1.2) \quad \Gamma_\chi(1) = 1.\]
Let $h \in H_K$. It follows from the definition of $\Gamma_\chi$ that $(h \ast \Gamma_\chi)(g) = \langle gv, h\tilde{v} \rangle$, which by (4.5.1) is equal to $h^\vee(\chi^{-1})\Gamma_\chi(g)$. Thus we have
\begin{equation}
(5.1.3) \quad h \ast \Gamma_\chi = h^\vee(\chi^{-1})\Gamma_\chi.
\end{equation}
Similarly we have
\begin{equation}
(5.1.4) \quad \Gamma_\chi \ast h = h^\vee(\chi^{-1})\Gamma_\chi.
\end{equation}
The function $\Gamma_\chi$ is uniquely determined by (5.1.2) and either of (5.1.3), (5.1.4); indeed, taking $h = 1_K^\pi\mu K = \iota(K^\pi\mu K)$ in (5.1.3) and then evaluating both sides at the identity element, we see that
\begin{equation}
(5.1.5) \quad \text{meas}(K^\pi\mu K) \cdot \Gamma_\chi(\pi^{\mu})(K^\pi\mu K) = (1_K^\pi\mu K)^\vee(\chi),
\end{equation}
where the measure is taken with respect to the Haar measure on $G$ that gives $K$ measure 1. In other words, knowing the values of unramified matrix coefficients is essentially the same as knowing the Satake transforms of the elements $1_K^\pi\mu K \in H_K$.

5.2. **Definition of $\Gamma$.** It is more convenient to work with the $R$-valued matrix coefficient $\Gamma$ defined by
\begin{equation}
(5.2.1) \quad \Gamma(g) := (1_{A_0NK}, 1_{A_0NK} \cdot g),
\end{equation}
where $(\cdot, \cdot)$ is our sesquilinear form on $i_{G}^{B}(\chi^{-1}_{\text{univ}})$ (regarded as a right $G$-module).

Of course $\Gamma$ is a function on $K\backslash G/K$ with values in $R$; applying the homomorphism $R \to C$ determined by $\chi$ to the values of $\Gamma$, we get the $C$-valued function $\Gamma_\chi$. Therefore computing $\Gamma$ is the same as computing $\Gamma_\chi$ for all $\chi$.

We can rewrite (5.2.1) as
\begin{equation}
(5.2.2) \quad \Gamma(g) := (1_{A_0NK}, 1_{A_0NK} \ast e_{gK}),
\end{equation}
where $e_{gK}$ denotes $\text{meas}(KgK)^{-1} \cdot 1_KgK$, from which it follows that
\begin{equation}
(5.2.3) \quad \Gamma(g) = (e_{gK})^\vee,
\end{equation}
in agreement with (5.1.6). Equation (5.2.3) shows that $\Gamma$ actually takes values in $R^W$ and hence that $\Gamma^w_\chi = \Gamma_\chi$ for all $w \in W$.

Macdonald’s formula $[6, 18, 19]$ is an explicit formula for $\Gamma_\chi$, which we will now derive, following Casselman’s method $[6]$. As mentioned above, it is the same to give an explicit formula for $\Gamma$, and this is what we will do.

5.3. **Decomposition of the spherical vector as a sum of eigenvectors.** As a first step towards Macdonald’s formula, we are going to decompose the spherical vector $1_{A_0NK} \in M$ as a sum of eigenvectors for the action of the commutative subalgebra $R$ of $H$. This can only be done in $M_{\text{gen}}$.

Recall that $v_1$ denotes the element $1_{A_0N} \in M$. The vector $v_1$ is an eigenvector for the subalgebra $R$ of $H$ by the very definition of that subalgebra; more precisely we have the formula
\begin{equation}
(5.3.1) \quad v_1\Theta_\lambda = \pi^\lambda \cdot v_1,
\end{equation}
where (as before) $\Theta_\lambda$ is a notation for the image of $\pi^\lambda \in R$ under $R \to H$. Applying the normalized intertwiner $K_w$ to this equation, we see that
\begin{equation}
(5.3.2) \quad K_w(v_1)\Theta_\lambda = \pi^{w\lambda} \cdot K_w(v_1),
\end{equation}
which shows that $K_w(v_1)$ is an eigenvector for $R$ with character $w^{-1}(\chi_{\text{univ}})$. 

Lemma 5.3.1. In $M_{\text{gen}}$ we have the formula

$$1_{A_{\mathcal{O}}NK} = \sum_{w \in W} w\left(\prod_{\alpha > 0} \frac{1 - q^{\pi \alpha^\vee}}{1 - \pi^{\alpha^\vee}}\right) \cdot K_w(v_1).$$

Proof. Let $w_0$ denote the longest element of $W$. Recall the standard basis elements $v_x$ for $M$. Then $v_w$ ($w \in W$) form an $R$-basis for $M$, hence an $L$-basis for $M_{\text{gen}}$. From (2.2.4) it is clear that the vectors $K_w(v_1)$ also form an $L$-basis for $M_{\text{gen}}$. Write the spherical vector in this second basis:

$$(5.3.3) \quad 1_{A_{\mathcal{O}}NK} = \sum_{w \in W} d_w \cdot K_w(v_1).$$

We can also write the spherical vector in the first basis; since the spherical vector is equal to $\sum_{w \in W} v_w$, it is clear that the coefficient of the basis element $v_{w_0}$ in the spherical vector is 1; on the other hand, from (2.2.4) and (5.3.3), it is clear that this same coefficient is also equal to $d_{w_0} a_{w_0,w_0}$; equating the two expressions for the coefficient and using the explicit formula (2.2.5) for $a_{w_0,w_0}$, we see that

$$d_{w_0} = \prod_{\alpha > 0} \frac{1 - q^{\pi^{-\alpha^\vee}}}{1 - \pi^{-\alpha^\vee}}.$$

Moreover, since the normalized intertwiners $K_w$ fix the spherical vector, we have

$$d_{w_1 w_2} = w_1(d_{w_2})$$

for all $w_1, w_2 \in W$, from which it follows that

$$d_w = w\left(\prod_{\alpha > 0} \frac{1 - q^{\pi \alpha^\vee}}{1 - \pi^{\alpha^\vee}}\right).$$

This completes the proof. □

5.4. Partial information about some more matrix coefficients. We see from Lemma 5.3.1 that in order to calculate $\Gamma$ it would be enough to calculate the matrix coefficients $(1_{A_{\mathcal{O}}NK}, K_w(v_1) \cdot g)$. Now this new matrix coefficient is a function on $I \backslash G/K = X_\alpha$ rather than $K \backslash G/K$, and it is difficult to calculate all its values. Fortunately it easy to calculate them for elements $g$ of the form $\pi^\mu$ for dominant coweights $\mu$, and in the end this is enough since $\Gamma$ is $K$-bi-invariant and hence determined by its values on such elements.

Lemma 5.4.1. For group elements of the form $g = \pi^\mu$ with $\mu$ dominant, we have

$$(1_{A_{\mathcal{O}}NK}, K_w(v_1) \cdot g) = [K : I]^{-1} \cdot \delta_B(\pi^\mu)^{1/2} \cdot \pi^{\mu^\vee}.$$

Proof. For $f \in M$, the function $f \cdot g$ need not be right $I$-invariant, and so need not have a simple form. However, letting $\delta_g$ denote the Dirac measure concentrated at $g$, we have an equality of measures $e_I \cdot \delta_g \cdot e_I = e_{Ig}$, where $e_X$ is the characteristic function of a set $X$ divided by its measure. Since $g = \pi^\mu$ with $\mu$ dominant, we have $e_{Ig} = \delta_B(\pi^\mu) T_{\pi^\mu} = \delta_B(\pi^\mu)^{1/2} \Theta_\mu$. Using these considerations (and the fact that the idempotent $e_I$ fixes both $1_{A_{\mathcal{O}}NK}$ and $K_w(v_1)$), we see that

$$(1_{A_{\mathcal{O}}NK}, K_w(v_1) \cdot g) = \delta_B(\pi^\mu)^{1/2} \cdot (1_{A_{\mathcal{O}}NK}, K_w(v_1) \Theta_\mu).$$

From (5.3.2) we have $K_w(v_1) \Theta_\mu = \pi^{\mu^\vee} K_w(v_1)$, and therefore

$$(1_{A_{\mathcal{O}}NK}, K_w(v_1) \cdot g) = \delta_B(\pi^\mu)^{1/2} \cdot \pi^{\mu^\vee} \cdot (1_{A_{\mathcal{O}}NK}, K_w(v_1)).$$
section 7.1. Let defined using the set of reflections for the $\pi_{\mu} \in W$
For any dominant coweight $\mu$ Theorem 5.6.1.

5.6. Alternative version of Macdonald’s formula. For any dominant coweight $\mu$ we have

$$\Gamma(\pi^\mu) = [K : I]^{-1} \cdot \sum_{w \in W} w \left( \prod_{\alpha > 0} \frac{1 - q^{\pi_\alpha^\vee}}{1 - \pi_\alpha^\vee} \right) \cdot \delta_B(\pi^\mu)^{1/2} \cdot w^\mu$$

and

$$\Gamma_\chi(\pi^\mu) = [K : I]^{-1} \cdot \sum_{w \in W} \left( \prod_{\alpha > 0} \frac{1 - q(w^\chi)(\pi_\alpha^\vee)}{1 - (w^\chi)(\pi_\alpha^\vee)} \right) \cdot \delta_B(\pi^\mu)^{1/2} \cdot (w^\chi)(\pi^\mu).$$

5.5. Macdonald’s formula. Combining Lemmas [5.3.1] and [5.4.1] we get

Theorem 5.5.1 (Macdonald). For any dominant coweight $\mu$ we have

$$\Gamma(\pi^\mu) = [K : I]^{-1} \cdot \sum_{w \in W} w \left( \prod_{\alpha > 0} \frac{1 - q^{\pi_\alpha^\vee}}{1 - \pi_\alpha^\vee} \right) \cdot \delta_B(\pi^\mu)^{1/2} \cdot w^\mu$$

and

$$\Gamma_\chi(\pi^\mu) = [K : I]^{-1} \cdot \sum_{w \in W} \left( \prod_{\alpha > 0} \frac{1 - q(w^\chi)(\pi_\alpha^\vee)}{1 - (w^\chi)(\pi_\alpha^\vee)} \right) \cdot \delta_B(\pi^\mu)^{1/2} \cdot (w^\chi)(\pi^\mu).$$

5.6. Alternative version of Macdonald’s formula. For any finite subset $X \subset \tilde{W}$, define the polynomial $X(t) := \sum_{w \in X} t^{l(w)}$, where the length function $l(\cdot)$ is defined using the set of reflections for the $\mathcal{B}$-positive simple roots, as in section 7.1. Let $W_\mu$ denote the stabilizer of $\mu$ in $W$. We write $t_\mu$ for the element $\pi^\mu$ of the translation subgroup of $\tilde{W}$.

Theorem 5.6.1. For any dominant coweight $\mu$,

$$(1_{K\pi^\mu K})^\vee = \frac{q^{(\rho,\mu)}}{W_\mu(q^{-1})} \sum_{w \in W} w \left( \prod_{\alpha > 0} \frac{1 - q^{-1}\pi^{-\alpha^\vee}}{1 - \pi^{-\alpha^\vee}} \right) \cdot w^\mu.$$

Proof. Using Theorem [5.5.1] this follows easily from the identities $[K : I] = W(q)$, $W(q) = q^{l(w_0)}W(q^{-1})$, $\text{meas}(K\pi^\mu K) = W_{t_\mu}W(q)/W(q)$, and

$$(5.6.1) \quad W_{t_\mu}W(q) = \frac{W(q)q^{l(t_\mu)}W(q^{-1})}{W_\mu(q^{-1})}.$$ 

To prove (5.6.1), note that any element in $W_{t_\mu}W$ has a unique decomposition of the form $w^\mu t_\mu w$, where $w \in W$ and $w^\mu$ is a minimal length representative for a coset in $W/W_\mu$. Furthermore, such an element has length $l(w) + l(t_\mu) - l(w^\mu)$ (as may be seen by induction on $l(w^\mu)$; note that $\mu$ is anti-dominant for $\mathcal{B}$).

6. Casselman-Shalika formula [7, 24, 27]

We are going to give an exposition of Casselman-Shalika’s proof of their formula [7] for unramified Whittaker functions.

6.1. Unramified characters $\psi$ on $\tilde{N}$. Let $\Delta$ denote the set of simple roots. The abelian group $\prod_{\alpha \in \Delta} N_{-\alpha}$ is a quotient of $\tilde{N}$. Here $N_{-\alpha}$ is the root subgroup for $-\alpha$, which we identify with the additive group $G_a$ over $O$. Given characters $\psi_\alpha : N_{-\alpha} \to \mathbb{C}^\times$, their product defines a character on $\prod_{\alpha \in \Delta} N_{-\alpha}$ and hence a character $\psi$ on $\tilde{N}$. We say that $\psi$ is principal if all the $\psi_\alpha$ are non-trivial. We say that $\psi$ is unramified if all the characters $\psi_\alpha$ are trivial on $O$ but non-trivial on $p^{-1}$. 
6.2. Whittaker functionals. Let $\psi$ be a principal character on $\tilde{N}$. Let $S$ be a commutative $\mathbb{C}$-algebra. The inclusion of $\mathbb{C}$ in $S$ lets us view $\psi$ as a character with values in $S^\times$.

Let $\chi : A \to S^\times$ be an $S$-valued character, and form the induced representation $i_B^G(\chi)$, which is both a $G$-module and an $S$-module. A Whittaker functional on $i_B^G(\chi)$ is an $S$-module map

$$L : i_B^G(\chi) \to S$$

such that $L(\tilde{n}\phi) = \psi(\tilde{n})L(\phi)$ for all $\tilde{n} \in \tilde{N}$ and all $\phi \in i_B^G(\chi)$.

In case $S = \mathbb{C}$ Rodier [25] (see also [7]) proved that the space of Whittaker functionals is 1-dimensional and that there exists a unique Whittaker functional $W$ whose restriction to the subspace of functions $\phi$ in $i_B^G(\chi)$ supported on the big cell $B\tilde{N}$ is given by the integral

$$W(\phi) = \int_{\tilde{N}} \phi(\tilde{n})\psi(\tilde{n})^{-1} d\tilde{n}$$

(the integrand of which is compactly supported by our assumption on the support of $\phi$). Here $d\tilde{n}$ denotes the Haar measure on $\tilde{N}$ that gives measure 1 to $\tilde{N} \cap K$.

For general $S$ the same proof shows that there again exists a unique Whittaker functional $W$ given by (6.2.1) for functions supported on the big cell, and that the $S$-module of all Whittaker functionals is free of rank 1 with $W$ as basis element.

Now let us consider the case in which $S$ is $R$ and $\chi$ is $\chi_{\text{univ}}^{-1}$. We let $J$ denote the set of negative coroots and consider the completion $R_J$ of $R$ defined in 1.10. It follows from Lemma 6.2.1 that the integral (6.2.1) makes sense as an element of $R_J$ for all $\phi \in i_B^G(\chi_{\text{univ}}^{-1})$, and even for $\phi \in i_B^G(\chi_{\text{univ}}^{-1}) \otimes_R R_J$. Using the uniqueness of $W$ for $R_J$, we see that for $\phi \in i_B^G(\chi_{\text{univ}}^{-1})$ the integral (6.2.1) actually takes values in the subring $R_J$. (In other words the presence of the principal character $\psi$ causes all but finitely many of the coefficients of the Laurent power series $W(\phi)$ to vanish.) Therefore we will now regard the Whittaker functional $W$ on $i_B^G(\chi_{\text{univ}}^{-1})$ as being defined by the integral (6.2.1).

Recall that we have identified the module $M$ with the Iwahori-fixed vectors in $i_B^G(\chi_{\text{univ}}^{-1})$, and thus we also have the (restricted) Whittaker functional $W : M \to R$. It is necessary to calculate $W$ for a few very special vectors in $M$.

From now on, we assume the character $\psi$ is principal and unramified.

**Lemma 6.2.1.** Let $w_0$ denote the longest element in $W$, and let $\alpha$ be a simple root with corresponding simple reflection $s_\alpha$. Then

(i) $W(v_1) = q^{-l(w_0)}$

(ii) $W(v_1 + v_{s_\alpha}) = q^{1-l(w_0)}(1 - q^{-1}\pi^{-\alpha} \cdot \gamma)$.

**Proof.** The first statement follows from the fact that $\tilde{N} \cap BI = \tilde{N} \cap I$, which has measure $q^{-l(w_0)}$. Similarly, the second statement reduces to a calculation in $SL(2)$, which we leave to the reader. Note that for $SL(2)$ the second statement gives the value (namely $1 - q^{-1}\pi^{-\alpha} \cdot \gamma$) of the Whittaker functional on the spherical vector.

6.3. Effect of intertwiners on the Whittaker functional. Earlier we defined normalized intertwiners $K_w$, normalized in the sense that they preserve the spherical
Proof. One sees directly from the definition that $\prod_{\alpha \in R_w} \frac{1 - q^{-1} \pi^{-\alpha}}{1 - q^{-1} \pi^{-\alpha}} \cdot K_w = \prod_{\alpha \in R_w} \frac{1 - \pi^{-\alpha}}{1 - q^{-1} \pi^{-\alpha}} \cdot I_w$. □

Lemma 6.3.1 ([13, [7]). The newly normalized intertwiners $K'_w$ preserve the Whittaker functional $W$ in the sense that $W \circ K'_w = w \circ W$ for all $w \in W$. On the right side of this equality $w$ stands for the automorphism of $R$ determined by $w$. Moreover $K'_{w_1 w_2} = K'_{w_1} K'_{w_2}$.

Proof. One sees directly from the definition that $K'_w$ is multiplicative in $w$. Therefore to prove the first statement of the lemma, it is enough to treat the case $w = s_\alpha$ for a simple root $\alpha$. By uniqueness of $W$ there exists $c \in L^\times$ such that

\begin{equation}
W \circ K'_{s_\alpha} = c(s_\alpha \circ W)^4
\end{equation}

To prove that $c = 1$ we evaluate both sides of (6.3.2) on $v_1 + v_{s_\alpha}$, using Lemma 1.13.1(ii) and Lemma 6.2.1(ii). □

Lemma 6.3.2. In $M_{\operatorname{gen}}$ we have the formula

\[ 1_{A_{\operatorname{NK}}} = q^{(v_0)} \left( \prod_{\alpha > 0} (1 - q^{-1} \pi^{-\alpha}) \right) \cdot \sum_{w \in W} w \left( \prod_{\alpha > 0}^{\prime} \frac{1}{1 - \pi^{-\alpha}} \right) \cdot K'_w(v_1). \]

Proof. This follows from Lemma 5.3.1 and the definition of $K'_w$. □

6.4. Whittaker functions. We continue with $S$, $\psi$ and $\chi$ as in 6.2. For any $\phi \in i^G_B(\chi)$ we define the corresponding Whittaker function $W_\phi : G \to S$ by

\begin{equation}
W_\phi(g) := W(\phi(g)).
\end{equation}

Then $W_\phi$ is an $S$-valued function satisfying the transformation law

\begin{equation}
f(\bar{n}g) = \psi(\bar{n})f(g) \quad \forall \bar{n} \in \bar{N},
\end{equation}

and $\phi \mapsto W_\phi$ is a $G$-map from $i^G_B(\chi)$ to the space of functions satisfying (6.4.2).

6.5. Unramified Whittaker functions. From now on we assume that both $\phi$ and $\chi$ are unramified. Then inside $i^G_B(\chi)$ we have the normalized spherical vector $\phi_{\chi}$ defined by

\[ \phi_{\chi}(ank) = \chi(a)\delta_B(a)^{1/2}. \]

The Casselman-Shalika formula is an explicit formula for the Whittaker function $W_\chi := W_{\phi_{\chi}}$ corresponding to the spherical vector $\phi_{\chi}$. It is enough to consider the case in which $S$ is $R$ and $\chi$ is $\chi_{\text{univ}}^{-1}$, in which case we abbreviate $W_{\chi_{\text{univ}}^{-1}}$ to $W$.

Since $W$ is right $K$-invariant and satisfies (6.4.2), it is determined by its values on elements $g \in G$ of the form $\pi^{-\mu}$ for $\mu \in X_+$. In fact $W(\pi^{-\mu}) = 0$ unless $\mu$ is dominant. Indeed, for $x \in N_{-\alpha} \cap K$ we have

\[ W(\pi^{-\mu}) = W(\pi^{-\mu} x) = \psi_{\alpha}(\pi^{-\mu} x \pi^\mu) W(\pi^{-\mu}), \]

\[ \text{[13, [7].]}\]
which implies that $W(\pi^{-\mu})$ vanishes unless $\psi_\alpha$ is trivial on $p^{(\alpha, \mu)}$, which, since $\psi$ is unramified, implies in turn that $\langle \alpha, \mu \rangle \geq 0$. Therefore it is enough to find the values of $W(g)$ for $g$ of the form $\pi - \mu$ for dominant $\mu$.

**Theorem 6.5.1** (Casselman-Shalika). Let $\mu$ be a dominant coweight. Then

$$W(\pi^{-\mu}) = \left( \prod_{\alpha > 0} (1 - q^{-1} \pi^{-\alpha^\vee}) \right) \cdot \delta_B(\pi^\mu)^{1/2} \cdot E_\mu,$$

where $E_\mu \in RW$ is the character of the irreducible representation of the Langlands dual group $G^\vee$ having highest weight $\mu$.

**Proof.** As usual (see 1.5) we identify $i^{-1}_G(\chi_{\text{univ}}^{-1})$ with $C^\infty_c(A_{\mathcal{O}N} \setminus G)$. The spherical vector in the induced representation corresponds to $1_{A_{\mathcal{O}NK}}$. We begin by noting that

$$W(\pi^{-\mu}) = W(1_{A_{\mathcal{O}NK} \cdot e_I \pi^\mu})$$

where $e_I \pi^\mu$ denotes the characteristic function of $I \pi^\mu$ divided by its measure. Here we used that $I \pi^\mu = I \pi^\mu (I \cap \bar{N})$ (a consequence of the Iwahori factorization $I = (I \cap B) \cdot (I \cap \bar{N})$ and the dominance of $\mu$), as well as the right $I$-invariance of $1_{A_{\mathcal{O}NK}}$ and the fact that $\psi$ is trivial on $I \cap \bar{N}$. Since $e_I \pi^\mu = \delta_B(\pi^\mu)^{1/2} \cdot \Theta_\mu$, we can rewrite the equation above as

$$W(\pi^{-\mu}) = \delta_B(\pi^\mu)^{1/2} W(1_{A_{\mathcal{O}NK} \cdot \Theta_\mu}).$$

It then follows from Lemmas 6.2.1(i), 6.3.1, and 6.3.2 that

$$W(\pi^{-\mu}) = \delta_B(\pi^\mu)^{1/2} \cdot \left( \prod_{\alpha > 0} (1 - q^{-1} \pi^{-\alpha^\vee}) \right) \cdot \sum_{w \in W} w \left( \prod_{\alpha > 0} \frac{1}{1 - \pi^{-\alpha^\vee}} \right) \cdot \pi^{w_\mu}.$$

The Casselman-Shalika formula now follows from the Weyl character formula:

$$E_\mu = \sum_{w \in W} w \left( \prod_{\alpha > 0} \frac{\pi^\mu}{1 - \pi^{-\alpha^\vee}} \right).$$

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7. The Lusztig-Kato formula [14, 16]

Following the strategy of [14], we derive the formula of Lusztig-Kato and, as a corollary, another result of Lusztig [16]. The Lusztig-Kato formula relates the Satake transforms of the functions $1_{K \pi^\mu}$ to the character $E_\mu$ of the highest weight module of the Langlands dual group corresponding to $\mu$. It is the function-theoretic counterpart of the geometric Satake isomorphism [10, 20], and it can also be formally deduced from that statement by using the function-sheaf dictionary.

The proof requires us to give $v$-analogs of several objects studied above (here $v$ is an indeterminate which can be specialized to $q^{1/2}$). Most importantly, we need the $v$-analog of Theorem 5.6.1. The reader willing to accept that on faith may skip directly to section 7.7.
7.1. **Preliminaries about affine roots.** Write $T$ for the group $X_*(A)$, viewed as the group of translations in the extended affine Weyl group $\tilde{W}$; thus $\tilde{W} = T \times W$. We denote by $t_\mu$ the element of $T$ corresponding to the cocharacter $\mu$. For simplicity, we assume here that the root system underlying $G$ is irreducible. Let $\alpha_1, \ldots, \alpha_r$ denote the $B$-positive simple roots, and let $\tilde{\alpha}$ denote the $B$-highest root. Let $s_0 = t_{-\tilde{\alpha}}s_{\tilde{\alpha}}$, and $S_\text{aff} = S \cup \{s_0\}$. Here $S = \{s_{\alpha_i} = s_{-\alpha_i}\}_{i=1}^r$ is the set of simple reflections corresponding to the $B$-positive (or $B$-positive) simple roots, but our definition of $s_0$ means that $S_\text{aff}$ is the set of simple affine reflections corresponding to the $B$-positive affine roots.

We have $\tilde{W} = W_\text{aff} \times \Omega$, where $W_\text{aff}$ is the Coxeter group generated by $S_\text{aff}$, and $\Omega$ is the subgroup of $\tilde{W}$ which preserves the set of $B$-positive simple affine roots under the usual left action (an affine-linear automorphism acts on a functional by precomposition with its inverse). The set $S_\text{aff}$ induces a length function and a Bruhat order on $\tilde{W}$ (the same as that mentioned in Lemma 1.6.1). The elements $\sigma \in \Omega$ are of length zero, and the algebra generated by the functions $1_{I\sigma I}$ is naturally isomorphic to $\mathbb{C}[\Omega]$. We have a twisted tensor product decomposition $H = H_\text{aff} \otimes \mathbb{C}[\Omega]$, where $H_\text{aff}$ is the algebra generated by the functions $1_{I_\sigma I}$, $x \in W_\text{aff}$ (this follows from the remarks following Lemma 7.2.1 below).

Recall our convention for embedding $X_*(A)$ into $A$: $\lambda \mapsto \pi^\lambda = \lambda(\pi)$. We also regard each $w \in W$ as an element in $K$, fixed once and for all. These conventions tell us how we view elements of $\tilde{W}$ as elements in $G$. For example, for $SL(2)$, we are identifying $s_0$ with the element $\begin{bmatrix} 0 & \pi^{-1} \\ -\pi & 0 \end{bmatrix}$. It is important to bear these conventions in mind in this section.

7.2. **More about the $H$-action on $M$.**

**Lemma 7.2.1.** Fix $\varphi \in M$ and $\pi^\lambda w \in \tilde{W}$, where $w \in W$. Suppose $\sigma \in \Omega$, and that $s = s_\alpha \in S$ corresponds to a $B$-positive simple root $\alpha$. Then we have

(i) $\varphi T_{s_\alpha}(\pi^\lambda w) = \begin{cases} q \cdot \varphi(\pi^\lambda ws), & \text{if } w(\alpha) \text{ is } B\text{-positive} \\ \varphi(\pi^\lambda ws) + (q - 1) \cdot \varphi(\pi^\lambda w), & \text{if } w(\alpha) \text{ is } B\text{-negative} \end{cases}$

(ii) $\varphi T_{s_0}(\pi^\lambda w) = \begin{cases} q \cdot \varphi(\pi^\lambda ws_0), & \text{if } w(\tilde{\alpha}) \text{ is } B\text{-negative} \\ \varphi(\pi^\lambda ws_0) + (q - 1) \cdot \varphi(\pi^\lambda w), & \text{if } w(\tilde{\alpha}) \text{ is } B\text{-positive}. \end{cases}$

(iii) $\varphi T_\sigma(\pi^\lambda w) = \varphi(\pi^\lambda w\sigma^{-1})$.

**Proof.** To illustrate the method, we prove (ii). Let $\{x_i\}_{i=0}^{q-1}$ denote a set of representatives for $O/P$ taken in $O^\times \cup \{0\}$. For a root $\beta$, let $u_\beta : G_a \to G$ denote the associated homomorphism. Then we have the decomposition

$I s_0 I = \prod_i u_{-\tilde{\alpha}(\pi x_i)} s_0 I$.

We therefore have

$\varphi T_{s_0}(\pi^\lambda w) = \sum_i \varphi(\pi^\lambda w u_{-\tilde{\alpha}(\pi x_i)} s_0)$.

If $w(\tilde{\alpha})$ is $B$-negative, then each term in the sum is $\varphi(\pi^\lambda ws_0)$. If $w(\tilde{\alpha})$ is $B$-positive, then the term for $x_i = 0$ is $\varphi(\pi^\lambda ws_0)$. If $x_i \neq 0$, then using the identity

$u_{-\tilde{\alpha}(\pi x_i)} s_0 I = u_0(\pi^{-1} x_i^{-1}) I$
which holds whenever \( x_i \in \mathcal{O}^\times \), we see the term indexed by \( x_i \) is \( \varphi(\pi^i w) \).

Part (i) can be proved in a similar way; alternatively it can be derived from \text{(1.6.2)} together with the usual relations in the Hecke algebra for \( W \).

The proof of (ii) above parallels the standard proof of the Iwahori-Matsumoto relations in \( H \), which state that for \( x \in \hat{W} \), \( s \in S_{\text{aff}} \), and \( \sigma \in \Omega \)

\[
T_x T_s = \begin{cases}
T_{xs}, & \text{if } x < xs \\
q \cdot T_{xs} + (q - 1) \cdot T_x, & \text{if } xs < x
\end{cases}
\]

\[
T_x T_\sigma = T_{x \sigma},
\]

where \( < \) denotes the Bruhat order determined by \( S_{\text{aff}} \). If \( \mathcal{H} \) denotes the affine Hecke algebra over \( \mathbb{Z}_v := \mathbb{Z}[v, v^{-1}] \) associated to our root system, this means we have a canonical isomorphism \( H = \mathcal{H} \otimes_{\mathbb{Z}_v} \mathbb{C} \).

Note that \( R \) is the Iwahori-Hecke algebra for the group \( A \), and hence it also has a \( v \)-analog over \( \mathbb{Z}_v \), which we denote by \( R \). Concretely, we have \( R = \mathbb{Z}_v[M_*(A)] \).

We will use Lemma \text{(7.2.1)} as the starting point in defining \( v \)-analogs

\[
\mathcal{M}, \quad i_T^W(\chi_{\text{univ}}^{-1}), \quad (R, \mathcal{H}) - \text{actions, } (\cdot | \cdot), \quad K_w, \quad M'e_W, \quad h^v
\]

of the objects we have already studied

\[
M, \quad i_B^G(\chi_{\text{univ}}^{-1})', \quad (R, H) - \text{actions, } (\cdot, \cdot), \quad K_w, \quad M_K, \quad h^v.
\]

7.3. \( v \)-analogs of \( M \) and \( i_B^G(\chi_{\text{univ}}^{-1})' \). Let us define \( \mathcal{M} \) to be the set of functions \( \varphi : \hat{W} \to \mathbb{Z}_v \) which are supported on a finite subset. This is a free \( \mathbb{Z}_v \)-module with basis given by the characteristic functions \( 1_x, x \in \hat{W} \).

Next we define \( \delta : T \to \mathbb{Z}_v^\times \) by \( \delta(t_\lambda) := v^{-2(\rho, \lambda)} \). This is the \( v \)-analog of the function \( \delta_B \). By \( \delta^{1/2} \) we will mean the obvious square root of \( \delta \), namely the character \( t_\lambda \mapsto v^{-(\rho, \lambda)}. \)

The left action of \( R \) on \( \mathcal{M} \) is given by the formula \( t \cdot 1_x := \delta^{1/2}(t)1_{tx} \). The right \( \mathcal{H} \)-action is given by defining (following Lemma \text{(7.2.1)}), for \( \varphi \in \mathcal{M}, \)

\begin{align*}
(i) \quad \varphi T_a(t_\lambda w) &= \begin{cases}
u^2 \cdot \varphi(t_\lambda w), & \text{if } w(\alpha) \text{ is } B\text{-positive} \\
\varphi(t_\lambda w) + (v^2 - 1) \cdot \varphi(t_\lambda w), & \text{if } w(\alpha) \text{ is } B\text{-negative}
\end{cases} \\

(ii) \quad \varphi T_0(t_\lambda w) &= \begin{cases}
u^2 \cdot \varphi(t_\lambda w), & \text{if } w(\bar{\alpha}) \text{ is } B\text{-negative} \\
\varphi(t_\lambda w) + (v^2 - 1) \cdot \varphi(t_\lambda w), & \text{if } w(\bar{\alpha}) \text{ is } B\text{-positive}.
\end{cases} \\

(iii) \quad \varphi T_\sigma(t_\lambda w) &= \varphi(t_\lambda w v^{-1}).
\end{align*}

These rules determine a right \( \mathcal{H} \)-module structure on \( \mathcal{M} \), and moreover \( \mathcal{M} \) is an \( (R, \mathcal{H}) \)-bimodule. Indeed, it suffices to observe that by Lemma \text{(7.2.1)} this statement holds after every specialization \( v \mapsto q^{1/2} \). Specialization arguments like this will be used repeatedly below to prove \( v \)-analogs of statements known for \( M \).

Now define \( i_T^W(\chi_{\text{univ}}^{-1}) \) to be the set of functions \( \phi : \hat{W} \to R \) which satisfy

\[
\phi(tx) = \delta^{1/2}(t)\phi(x) \cdot t^{-1},
\]

for \( t \in T \) and \( x \in \hat{W} \). As in section 1.5, there is a canonical isomorphism

\[
\mathcal{M} = i_T^W(\chi_{\text{univ}}^{-1}).
\]

\footnote{Matsumoto gives a similar definition for a left \( \mathcal{H} \)-action in [19 section 4.1.1].}
Explicitly, we associate to \( \varphi \in \mathcal{M} \) the function \( \phi \) given by
\[
\phi(x) = \sum_{t \in T} \delta^{-1/2}(t) \varphi(tx) \cdot t.
\]
The left action of \( \mathcal{R} \) on \( \iota_W^{-1}(\chi_{\text{univ}}) \) is defined by \((t \cdot \phi)(x) = t(\phi(x))\). The right action of \( \mathcal{H} \) is defined by requiring the isomorphism \( \mathcal{M} \to \iota_W^{-1}(\chi_{\text{univ}}) \) to be \( \mathcal{H} \)-linear (one could also write out an explicit rule, again in the spirit of Lemma 7.2.1). Then \( \mathcal{M} = \iota_W^{-1}(\chi_{\text{univ}}) \) is an isomorphism of \((\mathcal{R}, \mathcal{H})\)-bimodules.

7.4. \( v \)-analog of the sesquilinear pairing. We will define an \( \mathcal{R} \)-valued sesquilinear pairing \((\cdot | \cdot)\) on \( \iota_W^{-1}(\chi_{\text{univ}}) \) (thus on \( \mathcal{M} \)) which is almost the \( v \)-analog of \((\cdot, \cdot)\) (they differ by a constant). Hence, it will automatically satisfy the analogs of (1.9.2), (1.9.3), and (1.9.6). We write \( \iota_R \) for the \( v \)-analog of \( \iota_R \), namely the involution on \( \mathcal{R} = \mathbb{Z}_v [X_* (A)] \) induced by the identity on \( \mathbb{Z}_v \) and the map \( \mu \mapsto -\mu \) on \( X_* (A) \).

For \( \phi_1, \phi_2 \in \iota_W^{-1}(\chi_{\text{univ}}) \), define
\[
(\phi_1 | \phi_2) = \sum_{w \in W} v^{2l(w)} \iota_R \phi_1(w) \phi_2(w).
\]

**Lemma 7.4.1.** The pairing \((\cdot | \cdot)\) on \( \mathcal{M} \) induces the pairing \( W(q) (\cdot, \cdot) \) on \( M = \mathcal{M} \otimes_{\mathbb{Z}_v} \mathbb{C} \).

**Proof.** Consider the \( \mathcal{R} \)-basis \( \{ 1_w \}_{w \in W} \) for \( \mathcal{M} \), and the corresponding \( \mathcal{R} \)-basis \( \{ v_w \}_{w \in W} \) for \( M \). From the definitions, we easily see
\[
(1_w | 1_{w'}) = v^{2l(w)} \delta_{w, w'}.
\]
It is therefore enough to prove
\[
(v_w, v_{w'}) = q^{l(w)} W(q)^{-1} \delta_{w, w'}.
\]
The orthogonality is clear, and then one can easily check that
\[
(v_w, v_w) = (1_{A \cap NK}, v_w) = (1_{A \cap NK} T_{w^{-1}}, v_1) = q^{l(w)} W(q)^{-1}.
\]

7.5. \( v \)-analogs of normalized intertwiners. For a simple reflection \( s = s_\alpha \), define \( J_s : \mathcal{M} \to \mathcal{M} \) by setting
\[
J_s(1_1) = v^{-2} (1 - t_\alpha v) \cdot 1_s + (1 - v^{-2}) t_\alpha v \cdot 1_s,
\]
\[
J_s(1_1 h) = J_s(1_1) h, \quad \text{for } h \in \mathcal{H}.
\]
This makes sense because \( \mathcal{M} \) is the free \( \mathcal{H} \)-module generated by \( 1_1 \) (by the same upper-triangular argument we used to prove that \( M \) is the free \( H \)-module generated by \( v_1 \)). Further, for any \( w \in W \), choose a reduced expression \( w = s_1 \cdots s_n \), and set
\[J_w := J_{s_1} \circ \cdots \circ J_{s_n}.
\]
(The usual specialization argument shows that the right hand side is independent of the choice of reduced expression.)

Next define \( \mathcal{L} \) to be the fraction field of \( \mathcal{R} \); note that \( \mathcal{L}^W \) is the fraction field of \( \mathcal{R}^W \) and that \( \mathcal{L} = \mathcal{L}^W \otimes_{\mathcal{R}^W} \mathcal{R} \). Imitating what we did before, we see that \( \mathcal{R}^W \) embeds into the center of \( \mathcal{H} \), so that we can form the algebra \( \mathcal{H}_{\text{gen}} := \mathcal{L}^W \otimes_{\mathcal{R}^W} \mathcal{H} \).
and the right $\mathcal{H}_{\text{gen}}$-module $\mathcal{M}_{\text{gen}} := \mathcal{L}^W \otimes_{\mathcal{R}^W} \mathcal{M} = \mathcal{L} \otimes_{\mathcal{R}} \mathcal{M}$. Finally we define the normalized intertwiner $K_w : \mathcal{M}_{\text{gen}} \to \mathcal{M}_{\text{gen}}$ by

$$K_w := \left( \prod_{\alpha \in R_w} \frac{1}{1 - v^{-2}t_{\alpha \vee}} \right) \cdot J_w.$$ 

It is clear that 

(i) $K_w$ is $\mathcal{H}_{\text{gen}}$-linear; 
(ii) $K_w \circ t_\lambda = t_{w \lambda} \circ K_w$; 
(iii) $K_w$ fixes $1_W$, 

where $1_W := \sum_{w \in W} 1_w$ is the $v$-analog of $1_{A \cap N \mathcal{K}}$. It is also clear that $w \mapsto K_w$ defines a homomorphism $W \to \mathcal{H}_{\text{gen}}^\times$, and that the $v$-analogs of (2.2.3-2.2.5) hold (using (⋅) in (2.2.3)). Moreover, the $v$-analog of Lemma 5.3.1 holds. Finally, we recover Bernstein’s result that $\mathcal{R}^W$ is the center of $\mathcal{H}$ by going through all the same steps we did before.

7.6. $v$-analog of the Satake isomorphism. Let $\mathbb{Z}'$, $\mathcal{R}'$, $\mathcal{H}'$, and $\mathcal{M}'$ denote the localizations of $\mathbb{Z}_v$, $\mathcal{R}$, $\mathcal{H}$, and $\mathcal{M}$ at the element $W(v^2) \in \mathbb{Z}_v$. Let $T_W = \sum_{w \in W} T_w$ and $e_W = W(v^2)^{-1}T_W$, an element in $\mathcal{H}'$. Further, define $\mathcal{H}_0 = e_W \mathcal{H}' e_W$, and $\mathcal{M}_0 = \mathcal{M}' e_W$. Then $\mathcal{H}_0$ is a $\mathbb{Z}'_v$-algebra with product $*: W(v^2)^{-1}$, and identity element $T_W$, where $\cdot$ denotes the usual product in $\mathcal{H}$. Similarly $\mathcal{M}_0$ is an $\mathcal{H}_0$-module with product $*: W(v^2)^{-1}$, where $\cdot$ now denotes the usual $\mathcal{H}$-action on $\mathcal{M}$. It is clear that $* \text{ makes } \mathcal{M}_0 \text{ an } (\mathcal{R}', \mathcal{H}_0)$-bimodule.

The $\mathcal{R}'$-module $\mathcal{M}_0$ is free of rank 1, so there is a homomorphism

$$\vee : \mathcal{H}_0 \to \mathcal{R}'$$

characterized by

$$m_0 \ast h_0 = h_0^\vee m_0,$$

for all $h_0 \in \mathcal{H}_0$ and all $m_0 \in \mathcal{M}_0$.

We have the formula

$$(7.6.1) \quad h_0^\vee = W(v^2)^{-1}(1_W | 1_W \ast h_0) = (1_1 | 1_1 h_0).$$

We can now easily derive the $v$-analog of Theorem 5.6.1. We apply the first equality of (7.6.1) to the function

$$(7.6.2) \quad h_\mu := \sum_{w \in W t_\mu W} T_w = \frac{W(v^2)W(v^{-2})}{W_\mu(v^{-2})} e_W T_{t_\mu} e_W$$

to get

$$\left( h_\mu \right)^\vee = \frac{W(v^{-2})}{W(v^2)W_\mu(v^{-2})} (1_W | 1_W \ast e_W T_{t_\mu} e_W)$$

$$= \frac{v^{-2(t_\mu)}v^{2(t_\mu)/2}}{W_\mu(v^{-2})} (1_W | 1_W \Theta_\mu).$$

Now using the $v$-analog of Lemma 5.3.1 as in the proof of Theorem 5.5.1, we find

$$(7.6.3) \quad \left( h_\mu \right)^\vee = \frac{v^{2(t_\mu)/2}}{W_\mu(v^{-2})} \sum_{w \in W} w \left( \prod_{\alpha > 0} \frac{1 - v^{-2}t_{\alpha \vee}}{1 - t_{-\alpha \vee}} \right) \cdot t_{w\mu}.$$
7.7. The Satake isomorphism commutes with the Kazhdan-Lusztig involution. The compatibility of the Bernstein and Satake isomorphisms (4.6) is the commutativity of the following diagram:

\[
\begin{array}{ccc}
R'W & \overset{b}{\leftarrow} & e_W \mathcal{H}' e_W \\
\downarrow B & & \downarrow -e_W \\
Z(\mathcal{H}') & \leftarrow & \\
\end{array}
\]

where \( b(h_0) := W(v^2)h_0^\vee \) and where the Bernstein isomorphism \( B \) sends \( \sum_{\lambda \in W} t_{\lambda} \) to \( z_{\mu} \). By Lemma 3.2.1 \( B \) commutes with the Kazhdan-Lusztig involution. Since \( e_W z_{\mu} = z_{\mu} \), the diagonal map does as well. We thus have the following lemma which is implicit in [16], section 8.

**Lemma 7.7.1.** For every \( h_0 \in H_0 \),

\[ b(h_0) = b(\overline{h_0}). \]

Equivalently,

\[ (\overline{h_0})^\vee = v^{-2l(w_0)} \overline{h_0}^\vee. \]

Note that the Kazhdan-Lusztig involution on the commutative ring \( R' \) is simply the map sending \( \sum_{\lambda} z_{\lambda}(v, v^{-1})t_{\lambda} \) to \( \sum_{\lambda} z_{\lambda}(v^{-1}, v)t_{\lambda} \).

7.8. The Lusztig-Kato formula. We now switch notation and let \( q^{1/2} \) play the role of the indeterminate \( v \) used in sections 7.1-7.7. In this section we will use some elementary properties of the Kazhdan-Lusztig polynomials \( P_{x,y}(q) \) attached to \( x, y \in \tilde{W} \), all of which may be found in [15].

Recall that throughout this article, the Bruhat order \( \leq \) and the length function \( l(\cdot) \) on \( \tilde{W} \) are defined using the \( B \)-positive affine reflections \( S_{aff} := S \cup \{s_0\} \). For any dominant coweight \( \lambda \), the element \( w_\lambda := t_{\lambda}w_0 \) is the unique longest element in \( Wt_{\lambda}W \), and \( l(t_\lambda w_0) = l(w_0) + l(t_\lambda) = l(w_0) + 2\langle \rho, \lambda \rangle \). It is known that

\[ \{ x \leq w_\mu \} = \bigcup_{\lambda \leq \mu} Wt_{\lambda}W, \]

where \( \lambda \) ranges over dominant coweights such that \( \mu - \lambda \) is a sum of \( B \)-positive coroots.

**Theorem 7.8.1** (Lusztig, Kato). For any dominant coweight \( \mu \), let \( E_\mu \) denote the character of the corresponding highest weight module of the Langlands dual group \( G^\vee \). Let \( h_\mu \) denote the function \( \sum_{w \in Wt_\mu W} Tw_\mu \). Then we have

\[ E_\mu = \sum_{\lambda \leq \mu} q^{-l(t_\mu)/2} P_{w_\lambda, w_\mu}(q) (h_\lambda)^\vee. \]

**Proof.** We have the identity

\[ q^{-l(y)/2} \sum_{x \leq y} P_{x,y}(q)T_x = q^{-l(y)/2} \sum_{x \leq y} P_{x,y}(q)T_x. \]

\[ \text{Via the function-sheaf dictionary, the Kazhdan-Lusztig involution corresponds to taking the Verdier dual. The equality can then be derived from the fact that if the constant sheaf on the smooth variety } \mathcal{G}/\mathcal{B} \text{ is placed in degree } -l(u_0) \text{ and Tate-twisted by } l(u_0)/2, \text{ the resulting complex is Verdier self-dual.} \]
Applying this to $y = w_\mu$, and using $P_{w_\lambda, w_\mu}(q) = P_{w_\lambda, w_\mu}(q)$ for every $w, w' \in W$, we get

$$q^{-(\rho, \mu - \lambda)}/2 \sum_{\lambda \leq \mu} P_{w_\lambda, w_\mu}(q) h_\lambda = q^{-(\rho, \mu - \lambda)}/2 \sum_{\lambda \leq \mu} P_{w_\lambda, w_\mu}(q) h_\lambda.$$  

Applying the Satake isomorphism to both sides and using Lemma 7.7.1, we have

$$q^{-(\rho, \mu - \lambda)} \sum_{\lambda \leq \mu} P_{w_\lambda, w_\mu}(q^{-1}) h_\lambda = q^{-(\rho, \mu - \lambda)} \sum_{\lambda \leq \mu} P_{w_\lambda, w_\mu}(q) h_\lambda^\vee.$$  

By (7.6.3), this gives

$$\sum_{\lambda \leq \mu} q^{-(\rho, \mu - \lambda)} P_{w_\lambda, w_\mu}(q^{-1}) W_\lambda(q)^{-1} \sum_{w \in W} t_{w_\lambda} \prod_{\alpha > 0} \frac{1 - q t^{-w_\alpha}}{1 - t^{-w_\alpha}}$$  

$$= \sum_{\lambda \leq \mu} q^{-(\rho, \mu - \lambda)} P_{w_\lambda, w_\mu}(q) W_\lambda(q^{-1})^{-1} \sum_{w \in W} t_{w_\lambda} \prod_{\alpha > 0} \frac{1 - q^{-1} t^{-w_\alpha}}{1 - t^{-w_\alpha}}.$$  

Now $\deg P_{w_\lambda, w_\mu}(q) \leq (\rho, \mu - \lambda) - 1/2$ if $\lambda < \mu$; so Lemma 7.8.2 below implies that the right hand side is a polynomial in $q^{-1}$ (with coefficients in $\mathbb{Z}[X_\lambda]^W$). Similarly, the left hand side is a polynomial in $q$. The result now follows since the constant terms are equal to

$$\sum_{w \in W} t_{w_\mu} \prod_{\alpha > 0} (1 - t^{-w_\alpha})^{-1} = E_\mu.$$  

**Lemma 7.8.2.** We have

$$W_\lambda(q^{-1})^{-1} \sum_{w \in W} t_{w_\lambda} \prod_{\alpha > 0} \frac{1 - q^{-1} t^{-w_\alpha}}{1 - t^{-w_\alpha}} \in \mathbb{Z}[q^{-1}][X_\lambda]^W.$$  

**Proof:** It is obvious that the expression belongs to $\mathbb{Z}[q^{-1}][X_\lambda]^W$, so it is enough by (7.6.3) to show that $h_\lambda^\vee$ belongs to $\mathcal{R}$. But this follows from (7.6.1).  

Taking $q = 1$ we immediately recover Theorem 6.1 of [16]:

**Theorem 7.8.3 (Lusztig).** For any dominant coweight $\mu$,

$$E_\mu = \sum_{\lambda \leq \mu} P_{w_\lambda, w_\mu}(1) \left( \sum_{w \in W/W_\lambda} t_{w_\lambda} \right).$$  

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