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A constructive proof of the Peter-Weyl theorem

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Abstract. We present a new and constructive proof of the Peter-Weyl theorem on the representations of compact groups. We use the Gelfand representation theorem for commutative C*-algebras to give a proof which may be seen as a direct generalization of Burnside's algorithm [3]. This algorithm computes the characters of a finite group. We use this proof as a basis for a constructive proof in the style of Bishop. In fact, the present theory of compact groups may be seen as a natural continuation in the line of Bishop's work on locally compact, but Abelian, groups [2].

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1 Introduction

We present a constructive proof of the Peter-Weyl theorem on the representations of compact groups. Unlike the original proof [7], or the one by Segal [8], we do not use the spectral theory of compact operators. The proof is also different from the one presented in [5], which uses a representation theorem for H*-algebras due to Ambrose [1]. We use instead the Gelfand representation theorem for commutative C*-algebras to give a new proof, which may be seen as a direct generalization of Burnside's algorithm [3] to compute the characters of a finite group. Our first proof is not constructive. It uses a non-constructive variant of the least upper bound principle (Theorem 3.10). However we show in section 4 how this can be avoided. We thus obtain a constructive proof in the style of Bishop. In fact, the present theory of

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compact groups may be seen as a natural continuation in the line of Bishop's work on locally compact, but Abelian, groups [2].

The paper is organized as follows. We first outline the theory of finite groups to motivate the way we organize our proof. Then we give a classical proof of the Peter-Weyl theorem. Finally, we proceed to give a constructive proof.

2 Finite groups

In this section we outline how to compute the irreducible characters of finite groups; see [3].

Let G be a finite group and let C_1, \ldots, C_n be its conjugacy classes. We define as usual the group algebra $\mathbf{C}[G]$ as the algebra of formal sums $\Sigma a_q g$ with product

$$\sum a_g g * \sum b_h h = \sum a_g b_h g h.$$

This algebra is isomorphic to the space $C(G, \mathbf{C})$ of complex functions on G equipped with the convolution product. Let $Z(\mathbf{C}[G])$ be the center of this algebra. The center consists of the formal sums $\sum a_g g$ such that $a_g = a_h$, whenever g and h are in the same conjugacy class. The set G is a basis for the complex vector space $\mathbf{C}[G]$. A basis for $Z(\mathbf{C}[G])$ is obtained by considering, for each conjugacy class C_i , the sum $S_i = \sum_{g \in C_i} g$. So, the complex vector space $Z(\mathbf{C}[G])$ has dimension n, the number of conjugacy classes.

Since the family S_i forms a basis for $Z(\mathbf{C}[G])$, there exist natural numbers c_{ijk} such that

$$(2.1) \quad S_i S_j = \sum_k c_{ijk} S_k.$$

We write M_i for the matrix $(c_{ijk})_{jk}$.

Irreducible characters are best seen as representations $\chi : Z(\mathbf{C}[G]) \to \mathbf{C}$. This definition coincides with a more traditional definition of 'character' which can be found in section 3.6. A character χ induces a function $\mathbf{C}[G] \to \mathbf{C}$ which is constant on conjugacy classes. So χ is completely determined by a list of numbers $\chi(S_1), \ldots, \chi(S_n)$. We write $\chi(i) := \chi(S_i)$. We then obtain from equation 2.1 that

(2.2)
$$\chi(i)\chi(j) = \sum_{k} \chi(k)c_{ijk}.$$

Consequently, the characters are eigenvectors for each of the matrices $M_i := (c_{ijk})_{jk}$, which represents multiplication by S_i . Conversely, each vector which is an eigenvector for all multiplication matrices M_i is a character, except for a scalar multiplication.

Given the multiplication table (2.1) for Z, we obtain Burnside's algorithm: if we simultaneously diagonalize all matrices M_i , we obtain for M_i a matrix with n numbers on the diagonal and these numbers are $\chi_1(i), \ldots, \chi_n(i)$.

Now, how do we know that we *can* simultaneously diagonalize all these matrices M_i ? We note that $\mathbf{C}[G]$ and hence $Z(\mathbf{C}[G])$ is a Hilbert space with inner product

(2.3)
$$(\sum a_g g, \sum b_h h) = \frac{1}{n} \sum a_g \overline{b_g}.$$

With respect to this inner product, each matrix M_i is a normal matrix — that is, it commutes with its adjoint. In fact, $Z(\mathbf{C}[G])$ is a commutative C*-algebra of operators

on $\mathbf{C}[G]$. The adjoint of S_i is defined by $S_i^* := \sum_{x \in S_i} x^{-1}$. Finally, a commutative algebra of normal matrices can be simultaneously diagonalized. Since the matrices have integral coefficients, the diagonalization process can be carried out constructively within the algebraic numbers, since these have a decidable equality.

3 Compact case

We present a proof of the Peter-Weyl theorem. Only in one place, Theorem 3.10, do we use non-constructive reasoning. In section 4 we will show how this can be avoided.

When X is a locally compact space, then C(X) denotes the space of test-functions, that is, the space of functions with a compact support.

The present proof is similar to the finite case we have treated above. We apply the Gelfand representation theorem for commutative C*-algebras to the center Z of the group algebra and show that this is isomorphic to a sub-algebra of a space of test-functions $C(X, \mathbb{C})$. Here X can be seen as the set of all morphisms from Z to \mathbb{C} . The compact variant of the group algebra is the convolution algebra, which is also called the group algebra.

We recall the Gelfand representation theorem. A constructive version of this result can be found in section 4.

Theorem 3.1. [Gelfand] Let \mathcal{A} be a unital commutative C^* -algebra. The spectrum X of \mathcal{A} — that is, set of C^* -algebra morphisms from \mathcal{A} to \mathbb{C} — can be equipped with a topology such that X is compact and the Gelfand transform $\hat{\cdot} : \mathcal{A} \to C(X)$, defined by $\hat{a}(x) := x(a)$, is a C^* -isomorphism.

We will first develop a few facts about the group algebra and prove a Plancherel theorem (3.5) from which a Peter-Weyl theorem follows.

3.1 Integrals with values in a Banach space

Recall that on any compact group G one can construct a translation-invariant integral M, called the *Haar integral*, such that M(1) = 1. We will give a simple construction of this integral in section A.1. We extend the Haar integral to the space of all continuous functions on G with values in a Banach space E. This integral also has its values in E.

Let $f: G \to E$ be a continuous function. We recall that a partition of unity g consists of a finite collection of nonnegative functions g_i in C(G) and x_i in G such that $g_i(x_i) = 1$ and $\sum g_i = 1$. We define for each partition g the Riemann sum $M_g(f) := \sum M(g_i)f(x_i)$. We observe that for each $\epsilon > 0$, there exists a partition g such that $||f - \sum f(x_i)g_i|| \le \epsilon$. So we can then define the Riemann integral M(f) as the limit of these Riemann sums. This integral is a continuous linear map from C(G, E) to E.

Lemma 3.2. Let E_1 be a Banach space, $F : E \to E_1$ a bounded linear map and f in C(G, E). Then $\int Ff = F \int f$.

Proof. Note that for all partitions of unity g,

$$M_g(Ff) = \sum M(g_i)(Ff)(x_i)$$

= $F(\sum M(g_i)f(x_i))$
= $F(M_g(f)).$

The lemma now follows from the fact that F is bounded and M is continuous. \Box

3.2 Convolution product

Let G be a compact group. Define for $x \in G$, the left-translation over x by $(T_x f)(y) := f(x^{-1}y)$ for all $f \in C(G)$. Define the *convolution product* on C(G) as the C(G)-valued integral

(3.1)
$$f * g = \int f(y) T_y g dy,$$

for all $f, g \in C(G)$. As usual, the identity

$$(f * g)(x) = \int f(y)g(y^{-1}x)dy$$

is proved by applying the evaluation $h \mapsto h(x)$ from $C(G) \to \mathbf{C}$.

The space $C(G, \mathbf{C})$ of complex continuous functions equipped with the convolution product forms a complex algebra, called the *group algebra*. The map $\tilde{\cdot}$ defined by $\tilde{f}(x) := \overline{f(x^{-1})}$ for all $f \in C(G, \mathbf{C})$ is an involution. With this involution the group algebra $C(G, \mathbf{C})$ is a *-algebra. The space $C(G, \mathbf{C})$ is also equipped with an inner product defined by $(f, g) := \int f\bar{g}$.

Since $f * g = \int f(t)(T_t g) dt$, it follows that

(3.2)
$$\|f * g\|_{2} = \|\int f(t)(T_{t}g)dt\|_{2}$$
$$\leq \int |f(t)|\|(T_{t}g)\|_{2}dt$$
$$= \int |f(t)|\|g\|_{2}dt = \|f\|_{1}\|g\|_{2}.$$

By the Cauchy-Schwarz inequality and since the Haar measure of G equals 1, we have that $||f||_1 \leq ||f||_2$. Combining this with equation 3.2 we see that $||f*g||_2 \leq ||f||_2 ||g||_2$. Consequently, the map $g \mapsto f*g$ defines a bounded operator on the pre-Hilbert space $C(G, \mathbf{C})$.

It is straightforward to show that the operator defined by $(Pf)(x) := \int f(axa^{-1})da$ for all $f \in C(G, \mathbb{C})$ is the orthogonal projection on the center of the group algebra. Let f, g be central continuous functions. Then the equality

(3.3)
$$f * g = \int f(t)(PT_tg)dt$$

follows from Lemma 3.2 by taking F(u) = Pu.

3.3 Group algebra

The group algebra is the algebra C(G) with * as multiplication. We define the linear functional I(f) := f(e) on the group algebra and remark that $f * g(e) = (f, \tilde{g})$, where \int denotes the Haar integral. Let $Z := Z(C(G), \mathbb{C})$ denote the center of the group algebra. We define an order on the ring Z by $f \succeq 0$ if and only if $(f * g, g) \ge 0$, whenever g is in C(G). If to each f in C(G) we associate an operator $g \mapsto f * g$ on the Hilbert space $L_2(G)$, then \succeq is the usual order on C(G) when considered as an algebra of operators.

We now collect some facts that are useful later.

Lemma 3.3. [11, p.85-86] If V is a neighborhood of e, then there is a nonnegative central function u concentrated on V such that $\int u = 1$.

Lemma 3.4. For all u in $L_1(G)^+$, $||u * \tilde{u}||_1 = ||u||_1^2$.

Proof.

$$\int |u * \tilde{u}| = \iint u(xy^{-1})\tilde{u}(y)dydx$$

=
$$\iint u(xy^{-1})dxu(y^{-1})dy = \int ||u||_1 u(y)dy = ||u||_1^2.$$

Lemma 3.5. Let $f \in C(G)$ and $\epsilon > 0$. Then there exists a central w such that if $u := w * \tilde{w}$, then $0 \le \hat{u} \le 1$, $||f - f * u||_2 \le \epsilon$ and $|I(f) - I(f * u)| \le \epsilon$. Finally, $I(u) \ge 1$.

Proof. Let $f \in C(G)$. Let V be a neighborhood of e such that for all $y \in V, x \in G$,

 $|f(y^{-1}x) - f(x)| < \epsilon.$

Lemma 3.3 supplies a nonnegative central test function w concentrated on W such that $W^2 \subset V$ and $||w||_1 = 1$. Define $u := w * \tilde{w}$. Then $||u||_1 = 1$, so $0 \le \hat{u} \le 1$. Since u is concentrated on V, for each $x \in G$,

$$|u * f(x) - f(x)| \leq \int_{V} |u(y)| |f(y^{-1}x) - f(x)| dy$$

$$\leq 1 \cdot \epsilon$$

It follows that $||u * f - f||_{\infty} \le \epsilon$, and thus $||u * f - f||_2^2 = \int |u * f - f|^2 \le \epsilon^2 \cdot 1$. To prove that $|I(f) - I(f * u)| \le \epsilon$, we observe that $|f(e) - g(e)| \le ||f - g||_{\infty}$ for

To prove that $|I(f) - I(f * u)| \le \epsilon$, we observe that $|f(e) - g(e)| \le ||f - g||_{\infty}$ for all $f, g \in C(G)$. Consequently, $|f(e) - f * u(e)| \le \epsilon$.

For the inequality $I(u) \ge 1$ one observes that $I(u) = ||w||_2^2 \ge ||w||_1^2 = 1$.

Corollary 3.6. The linear functional I is positive on Z. That is, if $f \succeq 0$, then $I(f) \ge 0$.

Proof. If $f \succeq 0$, then $I(f * w * \tilde{w}) = (f * w, w) \ge 0$ for all w in Z. The result follows from the previous lemma.

Lemma 3.7. For all $h \succeq 0$, $||h||_{\infty} = I(h) = h(e)$.

Proof. We remind the reader of the usual argument (cf. for instance [11]). We will use Dirac delta functions, the reader will have no problem finding a proof using only continuous functions. We have $I(h * u * \tilde{u}) \ge 0$ for all $u \in C(G)$, and, since h is positive, $I(h * \delta_y) = h(y^{-1}) = \overline{h(y)}$ for all y. Taking $u = a\delta_e + b\delta_x$ and observing that $\delta_x * \delta_y = \delta_{xy}$, we have $h(e)a\overline{a} + h(x)a\overline{b} + \overline{h(x)}\overline{a}b + h(e)b\overline{b} \ge 0$. We see that the matrix

$$\left(\begin{array}{cc} h(e) & h(x) \\ \overline{h(x)} & h(e) \end{array}\right)$$

is positive definite. Consequently, its determinant $h(e)^2 - |h(x)|^2$ is positive, which was to be proved.

3.4 Characters

Let R be the C*-algebra of operators on $L_2(G)$ generated by Z and the identity. Let X be the spectrum of R and let $\hat{\cdot}$ denote the Gelfand transform. Define $D(g) := \{x \in X : \hat{g}(x) > 0\}$ and $\Sigma := \bigcup_{g \in Z} D(g)$. We now prove that this set is actually discrete and coincides with the space of characters. That is, we show that the *-homomorphisms from Z to \mathbf{C} correspond one-to-one with the characters. We need some preparations first.

For all $f, g \in C(G)$ we have

$$(T_x(f*g))(z) = \int f(y)g(y^{-1}x^{-1}z)dy$$
$$\stackrel{w:=xy}{=} \int f(x^{-1}w)g(w^{-1}z)dw$$
$$= (T_xf*g)(z).$$

So, for all $f, g \in \mathbb{Z}$,

(3.4)
$$(T_x f) * g = T_x(f * g) = T_x(g * f) = (T_x g) * f = f * T_x g.$$

Lemma 3.8. For $g \in Z$ and $f \in C(G)$, P(f * g) = g * P(f).

Proof. For all $\phi \in C(G, C(G))$ we have $\int \phi(x) * g dx = (\int \phi) * g$ and $Pf = \int T_x T^x f dx$, where $T^x f(z) = f(zx)$. So

$$P(f * g) = \int T_x T^x f * g dx$$
$$= \int (T_x T^x f) * g dx$$
$$= \int (T_x T^x f) dx * g$$
$$= (Pf) * g,$$

where the second equality follows from Formula 3.4.

For the rest of this section we fix a point σ in Σ , that is a *-algebra homomorphism $\sigma: Z \to \mathbf{C}$.

Since $\sigma \in \Sigma$, there exists g in Z such that $\sigma \in D(g)$. We define $\chi_{\sigma}(x) := \frac{\sigma(PT_xg)}{\sigma(g)}$. We drop the subscript when no confusion is possible. Since $P(\tilde{f}) = \widetilde{P(f)}$ for all $f \in C(G, \mathbb{C})$, we see that $\chi = \tilde{\chi}$.

We will show that χ is a *character* — that is a central function such that $\chi * f = (f, \chi)\chi$ for all central f — and that $D(\chi_{\sigma}) = \{\sigma\}$.

By Lemma 3.2 and Formula 3.3

$$\sigma(f)\sigma(g) = \sigma(f * g) = \int f(t)\chi_{\sigma}(t)\sigma(g)dt,$$

so $\sigma(f) = \int f(t)\chi_{\sigma}(t)dt = (f, \tilde{\chi}_{\sigma}) = (f, \chi_{\sigma}).$

The first equation in the following lemma is called the character formula.

Lemma 3.9. $\chi(x)\chi(y) = \int \chi(xtyt^{-1})dt = (PT_x\chi)(y).$

Proof. It follows from Lemma 3.8 and Formula 3.4 that:

$$PT_xg * PT_yg = P(T_xg * PT_yg) = P(g * T_xPT_yg) = g * PT_xPT_yg.$$

We have $PT_xPT_yg = \int PT_{xtyt^{-1}}gdt$, so

$$\sigma(PT_xPT_yg)/\sigma(g) = \int \chi_\sigma(xtyt^{-1})dt = PT_x\chi_\sigma(y).$$

On the other hand, $\sigma(PT_xg*PT_yg)/\sigma(g)^2 = \chi_{\sigma}(x)\chi_{\sigma}(y).$

Put in other words, the lemma states that $PT_x\chi = \chi(x)\chi$. It follows that χ is a central function, since

$$\chi = \chi(e)\chi = PT_e\chi = P\chi.$$

Also

(3.5)
$$(f * \chi) = \int f(t)(PT_t\chi)dt = \int f(t)\chi(t)\chi dt = (f,\tilde{\chi})\chi = (f,\chi)\chi dt$$

Consequently, $p_{\sigma} := \chi_{\sigma}/(\chi_{\sigma}, \chi_{\sigma})$ is a projection, that is a self-adjoint idempotent.

We claim that $D(\chi_{\sigma}) = \{\sigma\}$. Indeed, by Formula 3.5 $D(\chi_{\sigma})$ contains only one point and since $\hat{\chi}_{\sigma}(\sigma) = \sigma(\chi_{\sigma}) = (\chi_{\sigma}, \chi_{\sigma}) > 0$, this point is equal to σ . We see that Σ is discrete. We observe that

$$I(\chi_{\sigma}) = \chi_{\sigma}(e) = \frac{\sigma(PT_eg)}{\sigma(g)} = 1.$$

Conversely, if χ is a character then $\sigma(f) := (f, \chi)$ is a *-algebra homomorphism $Z \to \mathbf{C}$. Indeed,

$$\sigma(\tilde{f}) = (\tilde{f}, \chi) = (f, \tilde{\chi})^* = (f, \chi)^* = \sigma(f)^*$$

for all $f \in Z$, and

$$\sigma(f * g) = (f * g, \chi) = (g, \tilde{f} * \chi) = (\tilde{f}, \chi)^*(g, \chi) = (f, \chi)(g, \chi) = \sigma(g)\sigma(f)$$

for all $f, g \in Z$.

3.5 Plancherel and Peter-Weyl

In the following theorem, and the rest of the section, we use non-constructive reasoning. A constructive version of this result will be given in section 4.

We recall that Σ is discrete. Define for each σ in Σ , $a_{\sigma} := \hat{f}(\sigma)/||\chi_{\sigma}||_2^2$. Then $\hat{f}(\sigma) = a_{\sigma} \hat{\chi}_{\sigma}(\sigma)$.

Theorem 3.10. For all $f \in Z$ such that $\hat{f} \ge 0$, $I(f) = \sum a_{\sigma}$ and $f = \sum a_{\sigma} \chi_{\sigma}$.

Proof. The functional I is positive (Corollary 3.6), so $I(f) \geq I(g)$, whenever $0 \leq \hat{g} \leq \hat{f}$. Consequently, for each finite $U \subset \Sigma$, we have $I(f) \geq \sum_{\sigma \in U} a_{\sigma} I(\chi_{\sigma}) = \sum_{\sigma \in U} a_{\sigma}$, since $f \succeq \sum_{\sigma \in U} a_{\sigma} \chi_{\sigma}$. It follows that $\sum a_{\sigma}$ converges. Note that classical reasoning is used here, and that it is used only for this point. By Lemma 3.7, $\|\chi\|_{\infty} = I(\chi) = 1$, for all characters χ . Consequently, $\sum a_{\sigma} \chi_{\sigma}$ converges uniformly in C(G), to g say. Now for all σ , $\widehat{f-g}(\sigma) = 0$, so f = g and $I(f) = \sum a_{\sigma}$.

Let $e_{\sigma} := \chi_{\sigma}/\|\chi_{\sigma}\|_2$ and $b_{\sigma}(f) := (f, e_{\sigma})$. Then $\|e_{\sigma}\|_2 = 1$ and $b_{\sigma} = \hat{f}(\sigma)/\|\chi_{\sigma}\|_2$.

Corollary 3.11. [Plancherel] For all f in Z, $I(f * \tilde{f}) = \sum |b_{\sigma}|^2$ and e_{σ} is an orthonormal basis for the pre-Hilbert space Z.

Proof. We apply the previous theorem to $f * \tilde{f}$. Then

$$I(f * \tilde{f}) = \frac{\sum |\sigma(f * \tilde{f})|}{\|\chi_{\sigma}\|_{2}^{2}} = \frac{\sum |\sigma(f)|^{2}}{\|\chi_{\sigma}\|_{2}^{2}} = \sum |b_{\sigma}|^{2}.$$

It is straightforward to show that the system e_{σ} is orthonormal. For each finite $U \subset \Sigma$, $||f - \sum_{\sigma \in U} (f, e_{\sigma}) e_{\sigma}||_2^2$ equals $\sum |b_{\sigma}|^2$ where the last sum ranges over $\Sigma - U$. Consequently, $f = \sum b_{\sigma} e_{\sigma}$ and the system e_{σ} forms a basis.

We now obtain the main theorem in the Peter-Weyl theory.

Theorem 3.12. [Peter-Weyl] For each $f \in C(G)$, $\sum_{\sigma} e_{\sigma} * f$, where $\sigma \in \Sigma$, converges to f in L_2 .

Proof. For every such f in C(G), Lemma 3.5 supplies a central u such that $0 \leq \hat{u} \leq 1$ and $||f * u - f||_2$ is small. We apply the Plancherel theorem to u to obtain the theorem.

3.6 An alternative definition of character

Traditionally, given a finite dimensional representation π , one defines its character as $x \mapsto \text{Tr}(\pi(x))$. The following theorem and Lemma 3.9 show that our definition coincides with the traditional one.

Theorem 3.13. [6, p.197] Let ψ be a complex continuous function on G. Then ψ is the normalized¹⁾ character of an irreducible unitary representation if and only if $\psi \neq 0$ and $\psi(x)\psi(y) = \int \psi(xtyt^{-1})dt$ for all x, y in G.

It is not difficult to obtain a representation from a character (as defined in the present paper).

¹⁾That is $\psi(e) = 1$.

Theorem 3.14. For each character χ , the function $x \mapsto T_x \chi$ extends to an irreducible representation of the group G on the finite dimensional space span{ $T_x \chi : x \in G$ }.

Proof. The set $\{T_x\chi : x \in G\}$ is invariant under the projection $T_{\chi}f := \chi * f$, since $\chi * T_x\chi = T_x(\chi * \chi) = T_x\chi$. The projection is compact, so its range is finite dimensional.

Suppose that M is a translation invariant closed subspace of span{ $T_x \chi : x \in G$ } and f a nonzero element in M. Then $P(f * \tilde{f})$ is a central element in M, which is nonzero since

$$P(f * \tilde{f})(e) = \int (f * \tilde{f})(tet^{-1})dt = f * \tilde{f}(e) = ||f||_2^2 > 0.$$

The range of the projection T_{χ} on Z is one-dimensional, so Pf is a nonzero multiple of χ . Therefore M contains χ and hence $\{T_x\chi : x \in G\}$. It follows that $\{T_x\chi : x \in G\}$ is irreducible.

4 Constructive proof

In this section we obtain a constructive Peter-Weyl theorem.

Bishop [2] has the following variant of Gelfand's theorem.

Theorem 4.1. [Gelfand] Let \mathcal{A} be a unital commutative C^* -algebra of operators on a separable Hilbert space. The spectrum X of \mathcal{A} — that is, the set of C^* -algebra morphisms from \mathcal{A} to \mathbb{C} — can be equipped with a metric such that X is a compact metric space and the Gelfand transform $\hat{\cdot} : \mathcal{A} \to C(X)$, defined by $\hat{a}(x) := x(a)$, is a C^* -isomorphism.

It is implicit in the statement of the previous theorem that the norms of all the elements in the C*-algebra are computable. Fortunately, this holds for the present application, as we shall prove shortly.

Define for each $f \in C(G)$ the operator $T_f(g) := f * g$ for all $g \in L_2$.

Theorem 4.2. The operators T_f $(f \in C(G))$ are compact and hence normable, (this is, the operator norm can be computed).

Proof. Let $B := \{g \in L_2 : \|g\|_2 \le 1\}$. We need to prove that the image of B under T_f is totally bounded. To do this we use the the Ascoli-Arzelà theorem [2, p.100]. Since $(f * g)(x) = (T_x f, \tilde{g})$, we have for all $x, y \in G$ and $g \in B$,

$$\begin{aligned} |(f * g)(x) - (f * g)(y)| &\leq |(T_x f - T_y f, \tilde{g})| \\ &\leq ||T_x f - T_y f||_2. \end{aligned}$$

We see that $\{f * g : g \in B\}$ is equicontinuous. If $x_1, \ldots, x_n \in G$, then the set

$$\{(f * g(x_1), \dots, f * g(x_n)) : g \in B\}$$

is totally bounded, since we can find a finite set C of linear independent vectors close to $\{T_{x_1}f, \ldots, T_{x_n}f\}$ and the set

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$$\{((T_{x_1}f, c), \dots, (T_{x_n}f, c)) : c \in \operatorname{span} C, \|c\|_2 \le 1\}$$

is totally bounded.

We note that the compactness of the operators T_f is used only to prove that Z generates a C*-algebra. However, the spectral theorem for compact operators is not needed.

To obtain a constructive Plancherel theorem, we give a constructive proof of Theorem 3.10. The notation is as before.

Theorem 4.3. For all $f \in Z$ such that $\hat{f} \ge 0$, $I(f) = \sum a_{\sigma}$ and $f = \sum a_{\sigma} \chi$.

Proof. The functional I is positive, so $I(f) \ge I(g)$, whenever $0 \le \hat{g} \le \hat{f}$. Consequently, for each finite $U \subset \Sigma$, we have $I(f) \ge \sum_{\sigma \in U} a_{\sigma} I(\chi_{\sigma})$. We know that

$$\|\hat{f}\|_X = \sup_{x \in X} |x(f)| \ge \sup_{\sigma \in \Sigma} |\sigma(f)|.$$

Moreover, if |x(f)| > 0, then $x \in \Sigma$. It follows that $\sup_{x \in X} |x(f)| = \sup_{\sigma \in \Sigma} |\sigma(f)|$. Let $\epsilon > 0$. Lemma 3.5 supplies a central w such that for $u := w * \tilde{w}, 0 \le I(f) - I(f * u) \le \epsilon$. Let d > 0 be such that $dI(u) \le \epsilon$. We construct a finite set $K \subset \Sigma$ such that for all $\sigma \in \Sigma - K$, $\hat{f}(\sigma) < d$. This set K is build recursively, we start with the empty set. Then we decide whether $\|\hat{f}\| < d$ or $\|\hat{f}\| > d/2$. In the former case, we are done. In the latter case we pick σ in Σ such that $\hat{f}(\sigma) > d/2$ and add it to K. We then consider $\hat{f} - \widehat{f * \chi_{\sigma}}$ recursively.

Define
$$g := \sum_{\sigma \in K} \chi_{\sigma} * f * u$$
. Then $\hat{g} \leq \sum_{\sigma \in K} \hat{\chi_{\sigma}} \hat{f} \leq \hat{f}$, since $f * u \leq f$. So

$$I(f * u - g) = I(u * (f - f * \sum_{\sigma \in K} \chi_{\sigma})) \le I(u)d \le \epsilon.$$

Here we used that since $u = w * \tilde{w}$,

 $|I(h * u)| = |(h * w, w)| \le d||w||_2^2$

for all $|\hat{h}| \leq d$, a result that follows immediately from the definition of the order on operators. We see that I(g) is within 2ϵ of I(f), as required.

The proofs of the Plancherel Theorem and the Peter-Weyl theorem above are constructive.

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Appendix A Compact groups

A.1 Haar measure

We give a constructive adaptation of a proof by von Neumann [10] for the existence of Haar measure on a compact group.

Let G be a compact group. We define for all $x \in G$, the left-translation over x by $(T_x f)(y) := f(x^{-1}y)$ for all $f \in C(G)$. Then $T_x T_y = T_{xy}$ and $T_{x^{-1}} = T_x^{-1}$. Define $S_f := \{T_x f : x \in G\}$. Let e be the unit in G. Let coA denote the convex hull of the set A and let $\overline{co}A$ denote the closure of coA.

Proposition A.1. Let G be a compact group and $f \in C(G)$. There is a constant function a such that for each $\varepsilon > 0$, there are x_1, \ldots, x_n in G such that $\|\frac{1}{n} \sum_{i=1}^n T_{x_i} f - a\| \le \varepsilon$.

Proof. The set S_f is the uniformly continuous image of G and hence it is totally bounded. It follows that $\cos S_f$ is totally bounded, and hence so is $B := {\sup g : g \in \cos S_f}$. We claim that the constant function with value inf B is in $\overline{\cos} S_f$.

Let $\varepsilon > 0$. Choose, x_1, \ldots, x_n in G and a neighborhood V of e such that $x_i V$ covers G and $|f(x) - f(y)| \le \epsilon$ for all $x, y \in x_i V$. Define the average $A(g) := \frac{1}{n} \sum_{i=1}^{n} T_{x_i} g$ for all $g \in C(G)$. The operator A maps $\cos S_f$ to $\cos S_f$, so $\sup Ag \le \sup g$. Choose $g \in \cos S_f$ such that $\sup g - \inf B < \varepsilon/n$. In particular, $\sup g - \sup Ag < \varepsilon/n$. Hence for some $x \in G$, $\sup g - (Ag)x < \varepsilon/n$. So $\sup g - g(x_i^{-1}x) \le \varepsilon$ for all $i \le n$. If x and y are in V, then $|g(x) - g(y)| < \varepsilon$ for all $g \in S_f$. Consequently, $\sup g - g(y) \le 2\varepsilon$ for all $y \in G$, so $||g - \inf B||_{\infty} \le 2\varepsilon$.

We obtain a similar result for $S^f := \{T^s f : s \in G\}$, here T^s denotes right-translation over s, that is $T^s f(x) = f(xs)$ for all $s \in G$.

Lemma A.2. The constant function in Proposition A.1 is unique. We denote this unique constant by M(f).

Proof. Let $\varepsilon > 0$. Choose x_1, \ldots, x_n and y_1, \ldots, y_m in G and a and b in \mathbb{R} such that $a - \varepsilon \leq Af \leq a + \varepsilon$ and $b - \varepsilon \leq Bf \leq b + \varepsilon$, where $A := (1/n) \sum_{i=1}^n T_{x_i}$ and $B := (1/m) \sum_{j=1}^m T^{y_j}$. Then $a - \varepsilon \leq T^s Af \leq a + \varepsilon$ for all $s \in G$, so $a - \varepsilon \leq BAf \leq a + \varepsilon$. Similarly, it follows that $b - \varepsilon \leq ABf \leq b + \varepsilon$. So $|a - b| \leq 2\varepsilon$, because AB = BA. \Box

Theorem A.3. [Haar] There exists a unique positive linear functional M on C(G) such that M(1) = 1 and $M(f) = M(T_x f)$ for all $x \in G$.

Proof. We define the Haar measure on G as the map $f \mapsto M(f)$. It is clear that $M(f) \geq 0$, whenever $f \geq 0$. Moreover, for all $f \in C(G)$ and $x \in G$, the constant functions with values $M(T_x f)$ and M(f) are in $\overline{\operatorname{co}}S_f$, hence $M(T_x f) = M(f)$. We claim that M is linear. Indeed, let f and g be in C(G) and let $\varepsilon > 0$. Choose x_1, \ldots, x_n and y_1, \ldots, y_m in G such that $||Af - M(f)||_{\infty} < \varepsilon$ and $||B(Ag) - M(Ag)||_{\infty} < \varepsilon$, where $A := \frac{1}{n} \sum_{i=1}^n T_{x_i}$ and $B := \frac{1}{m} \sum_{i=1}^m T_{y_i}$. Then M(Ag) = M(g) and B(M(f)) = M(f). Consequently $||B(Af) - M(f)||_{\infty} < \varepsilon$, and hence $||BA(f+g) - M(f) - M(g)||_{\infty} < 2\varepsilon$. We see that $M(f) + M(g) \in \overline{\operatorname{co}}S_{f+g}$. So M(f) + M(g) = M(f+g). We conclude that M is an invariant positive linear functional on C(G).

To prove the uniqueness of this invariant measure, we observe that if μ is any invariant probability measure on G, then for all $f \in C(G)$, μ is constant on $\overline{\operatorname{co}}S_f$ and hence $\mu(f) = \mu(M(f)) = M(f)$.