

# SEGAL-BARGMANN TRANSFORMS OF ONE-MODE INTERACTING FOCK SPACES ASSOCIATED WITH GAUSSIAN AND POISSON MEASURES

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ABSTRACT. Let  $\mu_g$  and  $\mu_p$  denote the Gaussian and Poisson measures on  $\mathbb{R}$ , respectively. We show that there exists a unique measure  $\tilde{\mu}_g$  on  $\mathbb{C}$  such that under the Segal-Bargmann transform  $S_{\mu_g}$  the space  $L^2(\mathbb{R}, \mu_g)$  is isomorphic to the space  $\mathcal{HL}^2(\mathbb{C}, \tilde{\mu}_g)$  of analytic  $L^2$ -functions on  $\mathbb{C}$  with respect to  $\tilde{\mu}_g$ . We also introduce the Segal-Bargmann transform  $S_{\mu_p}$  for the Poisson measure  $\mu_p$  and prove the corresponding result. As a consequence, when  $\mu_g$  and  $\mu_p$  have the same variance,  $L^2(\mathbb{R}, \mu_g)$  and  $L^2(\mathbb{R}, \mu_p)$  are isomorphic to the same space  $\mathcal{HL}^2(\mathbb{C}, \tilde{\mu}_g)$  under the  $S_{\mu_g}$  and  $S_{\mu_p}$ -transforms, respectively. However, we show that the multiplication operators by  $x$  on  $L^2(\mathbb{R}, \mu_p)$  and on  $L^2(\mathbb{R}, \mu_g)$  act quite differently on  $\mathcal{HL}^2(\mathbb{C}, \tilde{\mu}_g)$ .

## 1. INTRODUCTION

Let  $\mu$  be a probability measure on  $\mathbb{R}$  having finite moments of all orders. In the paper [1] Accardi and Bożejko discovered a canonical unitary isomorphism between the Hilbert space  $L^2(\mu)$  and the one-mode interacting Fock space  $\Gamma(\lambda)$  associated with a sequence  $\lambda$  arising from  $\mu$ . Under this isomorphism the number vectors  $\Phi_n, n \geq 0$ , correspond to the orthogonal polynomials  $P_n(x)$  associated with  $\mu$  and the modified field operator on  $\Gamma(\lambda)$  corresponds to the multiplication operator by  $x$  on  $L^2(\mu)$ .

Being motivated by Accardi-Bożejko's discovery, Asai has recently introduced in [3] coherent vectors which are used to define the  $S_\mu$ -transform. The  $S_\mu$ -transform is shown in [3] to be a unitary operator from  $L^2(\mu)$  onto a Hilbert space  $\mathcal{H}_\lambda$  of analytic functions on a disk  $\Omega_\lambda \subset \mathbb{C}$ , where  $\lambda$  is determined by  $\mu$ . The composition of the Accardi-Bożejko isomorphism and the  $S_\mu$ -transform gives the interacting Fock space counterpart of the well-known Segal-Bargmann transform (cf. [8, 9, 15, 19, 20]).

The purpose of this paper is to apply the results of Accardi-Bożejko [1] and Asai [3] to the cases of Gaussian measure  $\mu_g$  and Poisson measure  $\mu_p$ . In particular, when  $\mu_g$  and  $\mu_p$  have the same variance, we will see that by Theorems 4.6 and 4.8 the Segal-Bargmann transforms  $S_{\mu_g}$  and  $S_{\mu_p}$  take  $L^2(\mu_g)$  and  $L^2(\mu_p)$ , respectively, to the same space  $\mathcal{HL}^2(\mathbb{C}, \tilde{\mu}_g)$  of analytic  $L^2$ -functions, where  $\tilde{\mu}_g$  is the Gaussian measure on  $\mathbb{C}$ . However, the Segal-Bargmann representation of multiplication by  $x$  on  $L^2(\mu_g)$  is quite different from that on  $L^2(\mu_p)$ .

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## 2. ONE-MODE INTERACTING FOCK SPACE

Let  $\mu$  be a probability measure on  $\mathbb{R}$  having finite moments of all orders. It is well-known [22] that there exist (1) a complete orthogonal system  $\{P_n(x)\}_{n=0}^{\infty}$  of polynomials for  $L^2(\mu)$  with  $P_0 = 1$ , (2) a sequence  $\{\omega_n\}_{n=1}^{\infty}$  of nonnegative real numbers, and (3) a sequence  $\{\alpha_n\}_{n=0}^{\infty}$  of real numbers such that the following equalities hold for all  $n \geq 0$ :

$$\begin{aligned} (x - \alpha_n)P_n(x) &= P_{n+1}(x) + \omega_n P_{n-1}(x), \\ \langle P_n, P_m \rangle_{L^2(\mu)} &= \delta_{n,m} \omega_1 \cdots \omega_n, \end{aligned} \quad (2.1)$$

where  $\omega_0 P_{-1} = 0$  by convention. We have the fact that the sequence  $\alpha_n = 0$  for all  $n$  if and only if  $\mu$  is symmetric.

For a probability measure  $\mu$  with the associated sequence  $\{\omega_n\}_{n=1}^{\infty}$ , we define a sequence  $\{\lambda_n\}_{n=0}^{\infty}$  by

$$\lambda_0 = 1, \quad \lambda_n = \omega_1 \omega_2 \cdots \omega_n, \quad n \geq 1. \quad (2.2)$$

Assume that the sequence  $\{\lambda_n\}_{n=0}^{\infty}$  satisfies the condition:

$$(\star) \quad \inf_{n \geq 0} \lambda_n^{\frac{1}{n}} > 0. \quad (2.3)$$

With such a sequence  $\lambda = \{\lambda_n\}_{n=0}^{\infty}$ , we define  $\Gamma(\lambda)$  by

$$\Gamma(\lambda) = \left\{ (a_0, a_1, \dots, a_n, \dots) : a_n \in \mathbb{C}, \sum_{n=0}^{\infty} \lambda_n |a_n|^2 < \infty \right\}$$

and a norm  $\|\cdot\|_{\lambda}$  on  $\Gamma(\lambda)$  by

$$\|(a_n)\|_{\lambda} = \left( \sum_{n=0}^{\infty} \lambda_n |a_n|^2 \right)^{1/2}.$$

Then  $\Gamma(\lambda)$  is a Hilbert space with norm  $\|\cdot\|_{\lambda}$ . It is called the *one-mode interacting Fock space* associated with  $\lambda$  [1, 2].

Define a *number vector*  $\Phi_n, n \geq 0$ , by

$$\Phi_n = (0, \dots, 0, \underset{\vee}{1}, 0, \dots).$$

The vector  $\Phi_0$  is called a *vacuum vector*. Let  $A$  be a densely defined operator on  $\Gamma(\lambda)$  such that

$$A\Phi_0 = 0, \quad A\Phi_n = \omega_n \Phi_{n-1}, \quad n \geq 1.$$

The adjoint operator  $A^*$  of  $A$  is easily checked to be given by

$$A^*\Phi_n = \Phi_{n+1}, \quad n \geq 0.$$

The operators  $A$  and  $A^*$  are called the *annihilation* and *creation operators* on  $\Gamma(\lambda)$ , respectively. The number operator  $N$  is defined by

$$N\Phi_n = n\Phi_n, \quad n \geq 0.$$

In addition, we define an operator  $\alpha_N$  on  $\Gamma(\lambda)$  by

$$\alpha_N \Phi_n = \alpha_n \Phi_n, \quad n \geq 0.$$

Now we can state the result of Accardi and Bożejko [1]: There exists a unitary isomorphism  $U : \Gamma(\lambda) \rightarrow L^2(\mu)$  satisfying the following conditions:

- (1)  $U\Phi_0 = 1$ ,

- (2)  $UA^*U^*P_n = P_{n+1}$ ,  
 (3)  $U(A + A^* + \alpha_N)U^* = Q$ , where  $Q$  is the multiplication operator by  $x$  on  $L^2(\mu)$ .

### 3. SEGAL-BARGMANN TRANSFORM

Let  $\{\lambda_n\}_{n=0}^\infty$  be the sequence defined in Equation (2.2) and consider the following series of a complex number  $z$ :

$$G_\lambda(z) = \sum_{n=0}^{\infty} \frac{1}{\lambda_n} z^n. \quad (3.1)$$

Note that by Condition  $(\star)$  in Equation (2.3) this series has a positive radius of convergence, denoted by  $r_\lambda$ .

Let  $\Omega_\lambda = \{z \in \mathbb{C} : |z| < \sqrt{r_\lambda}\}$ . For each  $z \in \Omega_\lambda$ , Asai [3] has introduced a *coherent vector*  $E_\lambda(\cdot, z)$  with respect to the family  $\{P_n\}$  in Equation (2.1) by

$$E_\lambda(x, z) = \sum_{n=0}^{\infty} \frac{P_n(x)}{\lambda_n} z^n, \quad x \in \mathbb{R}. \quad (3.2)$$

It is easy to see

$$\|E_\lambda(\cdot, z)\|_{L^2(\mu)} = G_\lambda(|z|^2)^{1/2}$$

and so  $E_\lambda(\cdot, z) \in L^2(\mu)$  for all  $z \in \Omega_\lambda$ . Moreover, the set  $\{E_\lambda(\cdot, z) : z \in \Omega_\lambda\}$  is linearly independent and spans a dense subspace of  $L^2(\mu)$ .

For  $f \in L^2(\mu)$ , let  $S_\mu f$  be the function defined by:

$$(S_\mu f)(z) = \langle E_\lambda(\cdot, \bar{z}), f \rangle_{L^2(\mu)} = \int_{\mathbb{R}} E_\lambda(x, z) f(x) d\mu(x), \quad z \in \Omega_\lambda. \quad (3.3)$$

The mapping  $S_\mu$  defined on  $L^2(\mu)$  is called the *Segal-Bargmann transform*. Asai has shown in [3] that  $S_\mu$  is a unitary operator from  $L^2(\mu)$  onto  $\mathcal{H}_\lambda$ . Here  $\mathcal{H}_\lambda$  is given by

$$\mathcal{H}_\lambda = \left\{ F(z) = \sum_{n=0}^{\infty} a_n z^n : F \text{ is analytic on } \Omega_\lambda \text{ and } \sum_{n=0}^{\infty} \lambda_n |a_n|^2 < \infty \right\}. \quad (3.4)$$

It is a Hilbert space with the norm

$$\|F\|_{\mathcal{H}_\lambda} = \left( \sum_{n=0}^{\infty} \lambda_n |a_n|^2 \right)^{1/2}. \quad (3.5)$$

Now, let us introduce operators  $\tilde{A}$  and  $\tilde{A}^*$  acting on  $\mathcal{H}_\lambda$  by

$$\tilde{A}\mathbf{1} = 0, \quad \tilde{A}z^n = \omega_n z^{n-1}, \quad n \geq 1$$

and

$$\tilde{A}^* z^n = z^{n+1}, \quad n \geq 0.$$

Operators  $\tilde{A}$  and  $\tilde{A}^*$  satisfy the commutation relation  $[\tilde{A}, \tilde{A}^*]z^n = (\omega_{n+1} - \omega_n)z^n$ .

The number operator  $\tilde{N}$  acting on  $\mathcal{H}_\lambda$  is defined by

$$\tilde{N}z^n = nz^n, \quad n \geq 0$$

In addition, we can define an operator  $\tilde{\alpha}_N$  acting on  $\mathcal{H}_\lambda$  by

$$\tilde{\alpha}_N z^n = \alpha_n z^n, \quad n \geq 0.$$

The operators  $\tilde{A}$ ,  $\tilde{A}^*$ ,  $\tilde{N}$  and  $\tilde{\alpha}_N$  correspond to the operators  $A$ ,  $A$ ,  $N$  and  $\alpha_N$  on  $\Gamma(\lambda)$ , respectively.

#### 4. MAIN RESULTS

Our main results (Theorems 4.6 and 4.8 below) in this papers are concerned with the special cases when  $\mu$  is a Gaussian or Poisson measure.

**Case 1:**  $\mu =$  Gaussian measure  $\mu_g$  with mean  $m$  and variance  $\sigma^2$ .

From [17, 22] we have the following equalities:

$$\begin{aligned} H_{n+1}(x; \sigma^2) - xH_n(x; \sigma^2) + \sigma^2 n H_{n-1}(x; \sigma^2) &= 0, \\ \int_{\mathbb{R}} H_n(x; \sigma^2) H_m(x; \sigma^2) \frac{1}{\sqrt{2\pi\sigma^2}} e^{-x^2/2\sigma^2} dx &= \delta_{n,m} \sigma^{2n} n!, \end{aligned}$$

where  $H_n(x; \sigma^2)$  is the Hermite polynomial of degree  $n$  with parameter  $\sigma^2$ . Thus the three quantities for the Gaussian measure  $\mu_g$  in Equation (2.1) are given by

$$\begin{aligned} P_n(x) &= H_n(x - m; \sigma^2), \\ \omega_n &= \sigma^2 n, \\ \alpha_n &= m \quad \forall n \geq 1. \end{aligned}$$

Moreover, we have the associated quantities in Equations (2.2), (3.1), and (3.2):

$$\lambda_n = \sigma^{2n} n!, \quad (4.1)$$

$$G_\lambda(z) = \exp\left[\frac{z}{\sigma^2}\right], \quad r_\lambda = \infty, \quad (4.2)$$

$$E_\lambda(x, z) = \exp\left[\frac{z}{\sigma^2}(x - m) - \frac{z^2}{2\sigma^2}\right].$$

Obviously, Condition  $(\star)$  in Equation (2.3) is satisfied.

**Case 2:**  $\mu =$  Poisson measure  $\mu_p$  with parameter  $a$ .

From [10] we have the following equalities:

$$\begin{aligned} C_{n+1}(x; a) &= (x - n - a)C_n(x; a) - anC_{n-1}(x; a), \\ \int_{\mathbb{R}} C_n(x; a) C_m(x; a) d\mu_p(x) &= \delta_{n,m} a^n n!, \end{aligned}$$

where  $C_n(x; a)$  is the Charlier polynomial of degree  $n$  with parameter  $a$ . Thus the three quantities for the Poisson measure  $\mu_p$  in Equation (2.1) are given by

$$\begin{aligned} P_n(x) &= C_n(x; a), \\ \omega_n &= an, \\ \alpha_n &= n + a. \end{aligned}$$

Moreover, we have the associated quantities in Equations (2.2), (3.1), and (3.2):

$$\begin{aligned} \lambda_n &= a^n n!, \\ G_\lambda(z) &= \exp\left[\frac{z}{a}\right], \quad r_\lambda = \infty, \\ E_\lambda(x, z) &= e^{-z} \left(1 + \frac{z}{a}\right)^x. \end{aligned}$$

Obviously, Condition  $(\star)$  in Equation (2.3) is satisfied.

For the Poisson case, we have

$$\alpha_N = \frac{1}{a}A^*A + a = N + a, \quad (4.3)$$

which implies that

$$A^* + A + \alpha_N = \left( \frac{1}{\sqrt{a}}A^* + \sqrt{a} \right) \left( \frac{1}{\sqrt{a}}A + \sqrt{a} \right). \quad (4.4)$$

**Proposition 4.1.** *For the Gaussian measure  $\mu_g$  on  $\mathbb{R}$  with mean  $m$  and variance  $\sigma^2$ , the following equalities hold:*

- (a)  $S_{\mu_g} H_n(\cdot - m; \sigma^2) = z^n$ ,
- (b)  $S_{\mu_g} UAU^* H_n(\cdot - m; \sigma^2) = \sigma^2 n z^{n-1}$ ,
- (c)  $S_{\mu_g} UA^*U^* H_n(\cdot - m; \sigma^2) = z^{n+1}$ ,
- (d)  $S_{\mu_g} ((x - m)H_n(\cdot - m; \sigma^2)) = z^{n+1} + \sigma^2 n z^{n-1}$ .

*Proof.* Conclusion (a) follows from Equations (3.2), (3.3), (4), and (4.1). (b) follows from (a) and the fact that  $UAU^* H_n(\cdot - m; \sigma^2) = \sigma^2 n H_{n-1}(\cdot - m; \sigma^2)$ . (c) follows from (a) and the fact that  $UA^*U^* H_n(\cdot - m; \sigma^2) = H_{n+1}(\cdot - m; \sigma^2)$ . (d) follows from (a) and Equation (4).  $\square$

**Proposition 4.2.** *For the Poisson measure  $\mu_p$  on  $\mathbb{R}$  with parameter  $a$ , the following equalities hold:*

- (a)  $S_{\mu_p} C_n(\cdot; a) = z^n$ ,
- (b)  $S_{\mu_p} UAU^* C_n(\cdot; a) = a n z^{n-1}$ ,
- (c)  $S_{\mu_p} UA^*U^* C_n(\cdot; a) = z^{n+1}$ ,
- (d)  $S_{\mu_p} (xC_n(\cdot; a)) = z^{n+1} + (n + a)z^n + a n z^{n-1}$ .

*Proof.* The idea is similar to the proof of Proposition 4.1 with the Hermite polynomials being replaced by the Charlier polynomials.  $\square$

We point out that for the Poisson case, we have the equalities for operators acting on  $\mathcal{H}_\lambda$

$$\tilde{\alpha}_N = \frac{1}{a}\tilde{A}^*\tilde{A} + a = \tilde{N} + a$$

and

$$\tilde{A}^* + \tilde{A} + \tilde{\alpha}_N = \left( \frac{1}{\sqrt{a}}\tilde{A}^* + \sqrt{a} \right) \left( \frac{1}{\sqrt{a}}\tilde{A} + \sqrt{a} \right)$$

which correspond to the Equations (4.3) and (4.4), respectively.

Then we can apply Propositions 4.1 and 4.2 to get the next result.

**Corollary 4.3.** *Let  $\mu_g$  be the Gaussian measure on  $\mathbb{R}$  with mean  $m$  and variance  $\sigma^2$ . Let  $\mu_p$  be the Poisson measure on  $\mathbb{R}$  with the parameter  $a$ . Then*

- (1)  $S_{\mu_g} ((x - m)H_n(\cdot - m; \sigma^2)) = (\tilde{A}^* + \tilde{A})S_{\mu_g} H_n(\cdot - m; \sigma^2)$ .
- (2)  $S_{\mu_p} (xC_n(\cdot; a)) = (\tilde{A}^* + \tilde{A} + \tilde{\alpha}_N)S_{\mu_p} C_n(\cdot; a)$ .

Now, suppose  $\mu$  is a probability measure on  $\mathbb{R}$  with finite moments of all orders. Let  $\lambda$  be the sequence associated with  $\mu$  as given in Equation (2.2). With this  $\lambda$ , we have a Hilbert space  $\mathcal{H}_\lambda$  of analytic functions on  $\Omega_\lambda$  in Equation (3.4) with norm  $\|\cdot\|_{\mathcal{H}_\lambda}$  in Equation (3.5). Consider the following

**Question:** Does there exist a unique measure  $\tilde{\mu}$  on  $\Omega_\lambda$  such that  $F \in \mathcal{H}_\lambda$  if and only if  $F$  is analytic on  $\Omega_\lambda$  and  $F \in L^2(\Omega_\lambda, \tilde{\mu})$  with

$$\|F\|_{\mathcal{H}_\lambda}^2 = \int_{\Omega_\lambda} |F(z)|^2 d\tilde{\mu}(z) \quad ? \quad (4.5)$$

Bargmann [8] considered the equality in Equation (4.5) for the multidimensional standard Gaussian case. See also the paper by Gross and Malliavin [12].

Our main results answer the above question for Gaussian and Poisson measures. For convenience, let  $\mathcal{HL}^2(\Omega_\lambda, \tilde{\mu})$  denote the Hilbert space of analytic functions  $F$  on  $\Omega_\lambda$  which are square integrable with respect to  $\tilde{\mu}$ . The norm on  $\mathcal{HL}^2(\Omega_\lambda, \tilde{\mu})$  is the  $L^2(\tilde{\mu})$ -norm.

To answer the above question, we consider a criterion to check whether a measure  $\nu$  satisfying the equation

$$\int_{\mathbb{C}} \bar{z}^m z^n d\nu(z) = \gamma_{m,n}. \quad (4.6)$$

is unique for given moments  $\{\gamma_{m,n}\}$ .

**Proposition 4.4.** *Suppose  $\{\gamma_{m,n}\}$  satisfies the condition*

$$\lim_{n \rightarrow \infty} \frac{\gamma_{n,n}^{1/n}}{n^2} = 0. \quad (4.7)$$

*Then the measure  $\nu$  satisfying Equation (4.6) is unique.*

*Proof.* Apply the Schwartz inequality to get

$$|\gamma_{m,n}| = \left| \int_{\mathbb{C}} \bar{z}^m z^n d\nu(z) \right| \leq (\gamma_{m,m} \gamma_{n,n})^{\frac{1}{2}}.$$

Therefore the function

$$g(t, s) = \sum_{m,n=0}^{\infty} \gamma_{m,n} \frac{t^m s^n}{m!n!}$$

converges absolutely for  $t, s \in \mathbb{C}$  by Equation (4.7). In fact, we see that

$$\begin{aligned} \int_{\mathbb{C}} \sum_{m,n=0}^{\infty} \frac{|(t\bar{z})^m (sz)^n|}{m!n!} d\nu(z) &\leq \sum_{m,n=0}^{\infty} \frac{(\gamma_{m,m} \gamma_{n,n})^{\frac{1}{2}}}{m!n!} |t|^m |s|^n \\ &\leq \left( \sum_{n=0}^{\infty} \frac{\gamma_{n,n}^{\frac{1}{2}}}{n!} R^n \right)^2 < \infty \end{aligned} \quad (4.8)$$

for  $t, s \in \mathbb{C}$ ,  $|t|, |s| \leq R$ . Equation (4.8) implies that  $\exp[t\bar{z} + sz]$  is integrable with respect to a measure  $\nu$  and

$$\int_{\mathbb{C}} \exp[t\bar{z} + sz] d\nu(z) = g(t, s)$$

holds. Therefore the characteristic function of a measure  $d\nu(x, y) = d\nu(z)$ ,  $z = x + iy$ , satisfies the equality

$$\int_{\mathbb{R}^2} \exp[i\xi x + i\eta y] d\nu(x, y) = g\left(\frac{i\xi + \eta}{2}, \frac{i\xi - \eta}{2}\right)$$

for any  $\xi, \eta \in \mathbb{R}$ . Hence  $\nu$  is unique.  $\square$

*Remark 4.5.* We are unable to find any literature dealing with the moment problem for measures on the complex plane  $\mathbb{C}$ . The above proposition gives a sufficient condition for the uniqueness of a measure on  $\mathbb{C}$  in the moment problem. On the other hand, many authors have studied the moment problem for measures on  $\mathbb{R}$ .

**Theorem 4.6.** *Let  $\mu_g$  be the Gaussian measure with mean  $m$  and variance  $\sigma^2$ . Let  $\mathcal{H}_\lambda$  be the Hilbert space associated with  $\mu_g$  as in Equation (3.4), i.e.,  $\Omega_\lambda = \mathbb{C}$  and  $\lambda_n = \sigma^{2n}n!$ . Then there exists a unique measure  $\tilde{\mu}$  on  $\mathbb{C}$  such that  $\mathcal{H}_\lambda = \mathcal{HL}^2(\mathbb{C}, \tilde{\mu})$  and Equation (4.5) holds.*

*Proof.* Consider the above question for the Gaussian measure  $\mu_g$  with mean  $m$  and variance  $\sigma^2$ . In this case, we have  $\Omega_\lambda = \mathbb{C}$  by Equation (4.2) and  $\lambda_n = \sigma^{2n}n!$  by Equation (4.1).

The uniqueness of  $\tilde{\mu}$  follows from Proposition 4.4. Thus we only need to find a measure  $\tilde{\mu}$  on  $\mathbb{C}$  such that

$$\int_{\mathbb{C}} \bar{z}^m z^n d\tilde{\mu}(z) = \delta_{m,n} \sigma^{2n} n!. \quad (4.9)$$

Suppose  $\tilde{\mu}$  is given by  $d\tilde{\mu}(z) = \frac{1}{2\pi} d\rho(r) d\theta$  for  $z = r e^{i\theta}$ . Then Equation (4.9) becomes

$$\frac{1}{2\pi} \int_0^\infty \left( \int_0^{2\pi} e^{-i(m-n)\theta} d\theta \right) r^{m+n} d\rho(r) = \delta_{m,n} \sigma^{2n} n!.$$

This equality is obviously valid when  $m \neq n$ . Thus we are looking for  $\rho$  such that

$$\int_0^\infty r^{2n} d\rho(r) = \sigma^{2n} n!. \quad (4.10)$$

But it is easy to see that  $\rho$  is given by

$$d\rho(r) = \frac{2}{\sigma^2} r \exp\left[-\frac{r^2}{\sigma^2}\right] dr. \quad (4.11)$$

The resulting measure

$$d\tilde{\mu}_g(z) = \frac{1}{\pi\sigma^2} r \exp\left[-\frac{r^2}{\sigma^2}\right] dr d\theta \quad z = r e^{i\theta}$$

is a *Gaussian measure* on  $\mathbb{C}$ . Hence we have proved the existence of a measure  $\tilde{\mu}$  satisfying Equation (4.5).  $\square$

*Remark 4.7.* The measure given in Equation (4.11) is the unique measure satisfying Equation (4.10) since the sequence  $\lambda_n = \sigma^{2n}n!$  satisfies the condition

$$\sum_{n=1}^{\infty} (\lambda_n)^{-\frac{1}{2n}} = \infty$$

in Theorem 1.11 of the book by Shohat and Tamarkin [21]. However, in general it is not true that a measure  $d\tilde{\mu}(z)$  on  $\mathbb{C}$  can be written as  $\frac{1}{2\pi} d\rho(r) d\theta$ . Thus we really need Proposition 4.4 to show the uniqueness of  $\tilde{\mu}$ .

Observe that we can also apply the above arguments to the Poisson measure  $\mu_p$ . Thus we have the corresponding theorem for  $\mu_p$ .

**Theorem 4.8.** *Let  $\mu_p$  be the Poisson measure with parameter  $a$ . Let  $\mathcal{H}_\lambda$  be the Hilbert space associated with  $\mu_p$  as in Equation (3.4), i.e.,  $\Omega_\lambda = \mathbb{C}$  and  $\lambda_n = a^n n!$ . Then there exists a unique measure  $\tilde{\mu}$  on  $\mathbb{C}$  such that  $\mathcal{H}_\lambda = \mathcal{HL}^2(\mathbb{C}, \tilde{\mu})$  and Equation (4.5) holds.*

In fact, it is easy to see that the unique measure  $\tilde{\mu}$  for  $\mu_p$  is also a Gaussian measure on  $\mathbb{C}$  with  $a$  replacing  $\sigma^2$  in Equation (4.11). In particular, we see that when  $a = \sigma^2$  (i.e.,  $\mu_g$  and  $\mu_p$  have the same variance) the Segal-Bargmann representing spaces for  $\mu_g$  and  $\mu_p$  are the same space, namely, the space  $\mathcal{HL}^2(\mathbb{C}, \tilde{\mu}_g)$ . However, the multiplication operators for  $\mu_g$  and  $\mu_p$  acting on  $\mathcal{HL}^2(\mathbb{C}, \tilde{\mu}_g)$  are quite different.

*Remark 4.9.* Hudson-Parthasarathy [13] and Ito-Kubo [14] obtained similar results presented in this section from the viewpoint of quantum stochastic calculus and white noise calculus (cf. [17]), respectively. On the relationship between infinite dimensional Gaussian analysis and the Segal-Bargmann transform, see the papers by Asai-Kubo-Kuo [4, 5, 6, 7], Cochran-Kuo-Sengupta [11], Kubo-Yokoi [16], Lee [18], Yokoi [23] and the references therein.

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