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## HECKE MODULES BASED ON INVOLUTIONS IN EXTENDED WEYL GROUPS

G. LUSZTIG

ABSTRACT. Let  $X$  be the group of weights of a maximal torus of a simply connected semisimple group over  $\mathbf{C}$  and let  $W$  be the Weyl group. The semidirect product  $W((\mathbf{Q} \otimes X)/X)$  is called an extended Weyl group. There is a natural  $\mathbf{C}(v)$ -algebra  $\mathbf{H}$  called the extended Hecke algebra with basis indexed by the extended Weyl group which contains the usual Hecke algebra as a subalgebra. We construct an  $\mathbf{H}$ -module with basis indexed by the involutions in the extended Weyl group. This generalizes a construction of the author and Vogan.

### INTRODUCTION AND STATEMENT OF RESULTS

0.1. Let  $\mathbf{k}$  be an algebraically closed field. Let  $G$  be a connected reductive group over  $\mathbf{k}$ . Let  $T$  be a maximal torus of  $G$  and let  $U$  be the unipotent radical of a Borel subgroup of  $G$  containing  $T$ . Let  $N$  be the normalizer of  $T$  and let  $W = N/T$  be the Weyl group; let  $w \mapsto |w|$  be the length function on  $W$ , let  $S = \{w \in W; |w| = 1\}$ , and let  $\kappa : N \rightarrow W$  be the obvious map. The obvious action of  $W$  on  $T$  is denoted by  $w : t \mapsto w(t)$ . Let  $Y = \text{Hom}(\mathbf{k}^*, T)$ ,  $X = \text{Hom}(T, \mathbf{k}^*)$  and let  $\langle, \rangle : Y \times X \rightarrow \mathbf{Z}$  be the obvious pairing. We regard  $Y, X$  as groups with operation written as addition. Let  $K$  be a field of characteristic zero and let  $X_K = K \otimes X = \text{Hom}(Y, K)$ . Let  $\bar{X} = X_K/X = (K/\mathbf{Z}) \otimes X$ . The obvious pairing  $\langle, \rangle : Y \times X_K \rightarrow K$  restricts to a pairing  $Y \times X \rightarrow \mathbf{Z}$  and hence it induces a pairing  $[\cdot, \cdot] : Y \times \bar{X} \rightarrow K/\mathbf{Z}$ . We define an action of  $W$  on  $Y$  by  $w : y \mapsto y'$ , where  $y'(z) = w(y(z))$  for  $z \in \mathbf{k}^*$ . We define an action of  $W$  on  $X_K$  by the equality  $\langle w(y), w(x) \rangle = \langle y, x \rangle$  for all  $y \in Y, x \in X_K, w \in W$ . This action preserves  $X$  and hence it induces a  $W$ -action on  $\bar{X}$ . Let  $\check{R} \subset Y$  be the set of coroots, let  $\check{R}^+ \subset \check{R}$  be the set of positive coroots determined by  $U$ , let  $\check{R}^- = \check{R} - \check{R}^+$ . For  $s \in S$  we denote by  $\check{\alpha}_s \in Y$  the simple coroot such that  $s(\check{\alpha}_s) = -\check{\alpha}_s$ . For  $\lambda \in \bar{X}, s \in S$  we write  $s \in W_\lambda$  if  $[\check{\alpha}_s, \lambda] = 0$ ; we write  $s \notin W_\lambda$  if  $[\check{\alpha}_s, \lambda] \neq 0$ . Note that if  $s \in W_\lambda$ , then  $s\lambda = \lambda$ . For  $s \in S$  let  $T_s$  be the image of  $\check{\alpha}_s : \mathbf{k}^* \rightarrow T$ .

0.2. Let  $W_2 = \{w \in W; w^2 = 1\}$ . For any integer  $m \geq 1$  we set

$$\begin{aligned}\bar{X}_m &= \{\lambda \in \bar{X}; m^2\lambda = \lambda\}, \\ \tilde{X}_m &= \{(w, \lambda) \in W_2 \times \bar{X}; w(\lambda) = -m\lambda\}.\end{aligned}$$

We write  $W\bar{X}$  instead of  $W \times \bar{X}$  with the group structure

$$(w, \lambda)(w', \lambda') = (ww', w'^{-1}(\lambda) + \lambda').$$

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We call  $W\bar{X}$  the *extended Weyl group*. Then

$$\tilde{X}_1 = \{(w, \lambda) \in W_2 \times \bar{X}; w(\lambda) = -\lambda\} = \{(w, \lambda) \in W\bar{X}; (w, \lambda)^2 = (1, 0)\}$$

is exactly the set of involutions in the extended Weyl group  $W\bar{X}$ .

More generally, if  $m \geq 1$ , then  $\{(w, \lambda) \in W \times \bar{X}; \lambda \in \bar{X}_m\}$  is a subgroup of  $W\bar{X}$  denoted by  $W\bar{X}_m$  and  $(w, \lambda) \mapsto (w, \lambda)^* := (w, m\lambda)$  is an involutive automorphism of  $W\bar{X}_m$ . Moreover,  $\tilde{X}_m$  is the set of  $*$ -twisted involutions of  $W\bar{X}_m$ , that is, the set of all  $(w, \lambda) \in W\bar{X}_m$  such that  $(w, \lambda)(w, \lambda)^* = (1, 0)$ .

If  $m \geq 1$  and  $(w, \lambda) \in \tilde{X}_m$ , then  $\lambda \in \bar{X}_m$ . Note that if  $(w, \lambda) \in \tilde{X}_m$  and  $s \in S$ , then  $(sws, s\lambda) \in \tilde{X}_m$ ; if in addition  $sw = ws$ , then  $(w, s\lambda) \in \tilde{X}_m$ . If we have both  $sw = ws$  and  $s\lambda = \lambda$ , then  $(sw, \lambda) \in \tilde{X}_m$ .

Let  $p$  be a prime number and let  $q > 1$  be a power of  $p$ . We set  $Q = q^2$ . We assume that the characteristic of  $\mathbf{k}$  is either 0 or  $p$ . Then  $\bar{X}_q, \tilde{X}_q$  are defined.

We fix a square root  $\sqrt{-1}$  of  $-1$  in  $\mathbf{C}$ . For  $\lambda \in \bar{X}_q, s \in S$ , we define  $[\lambda, s] \in \{1, -1\}$  as follows. We have  $\langle \check{\alpha}_s, \lambda \rangle = e/(Q - 1)$  with  $e \in \mathbf{Z}$ . When  $p \neq 2$  we set  $[\lambda, s] = 1$  if  $e \in 2\mathbf{Z}$  and  $[\lambda, s] = \sqrt{-1}$  if  $e \in \mathbf{Z} - 2\mathbf{Z}$ ; when  $p = 2$  we set  $[\lambda, s] = 1$ .

0.3. For  $w \in W_2, s \in S$  such that  $sw = ws$  we define, following [L5, 1.18], a number  $(w : s) \in \{-1, 0, 1\}$  as follows. Assume first that  $G$  is almost simple, simply laced. In [L5, 1.5, 1.7], a root system with a set of coroots  $\check{R}_w \subset \check{R}$  and a set of simple coroots  $\check{\Pi}_w$  for  $\check{R}_w$  was associated to  $w$ ; we have  $\check{\alpha}_s \in \check{\Pi}_w$ . This root system is simply laced and has no component of type  $A_l, l > 1$ . If the component containing  $\check{\alpha}_s$  is not of type  $A_1$ , there is a unique sequence  $\check{\alpha}_1, \check{\alpha}_2, \dots, \check{\alpha}_e$  in  $\check{\Pi}_w$  such that  $\check{\alpha}_i, \check{\alpha}_{i+1}$  are joined in the Dynkin diagram of  $\check{R}_w$  for  $i = 1, 2, \dots, e - 1$ ,  $\check{\alpha}_1 = \check{\alpha}_s$  and  $\check{\alpha}_e$  corresponds to a branch point of the Dynkin diagram of  $\check{R}_w$ ; if the component containing  $\check{\alpha}_s$  is of type  $A_1$  we define  $\check{\alpha}_1, \check{\alpha}_2, \dots, \check{\alpha}_e$  as the sequence with one term  $\check{\alpha}_s$  (so that  $e = 1$ ). We define  $(w : s) = (-1)^e$  if  $|sw| < |w|$  and  $(w : s) = (-1)^{e+1}$  if  $|sw| > |w|$ . Next we assume that  $G$  is almost simple, simply connected, not simply laced. Then  $G$  can be regarded as a fixed point set of an automorphism of a simply connected, almost simple, simply laced group  $G'$  (as in [L5, 1.14]) with Weyl group  $W'$ , a Coxeter group with a length preserving automorphism  $W' \rightarrow W'$  with fixed point set  $W$ . When  $s$  is regarded as an element of  $W'$ , it is a product of  $k$  commuting simple reflections  $s'_1, s'_2, \dots, s'_k$  of  $W'$ ; here  $k \in \{1, 2, 3\}$ . If  $k \neq 2$ , we define  $(w : s)$  for  $W$  to be  $(w : s_i)$  for  $G'$ , where  $i$  is any element of  $\{1, \dots, k\}$ . If  $k = 2$  we have either  $ws_1 = s_1w, ws_2 = s_2w$  (in which case  $(w : s)$  for  $G$  is defined to be  $(w : s_1) = (w : s_2)$  for  $G'$ ) or  $ws_1 = s_2w, ws_2 = s_1w$  (in which case  $(w : s)$  for  $G$  is defined to be 0). We now drop the assumption that  $G$  is almost simple. Let  $G''$  be the simply connected cover of an almost simple factor of the adjoint group of  $G$  with Weyl group  $W'' \subset W$  such that  $s \in W''$  and let  $w''$  be the  $W'$ -component of  $w$ . Then  $(w : s)$  for  $G$  is defined to be  $(w'' : s)$  for  $G''$  (which is defined as above).

For  $p, q$  as in §0.2,  $(w, \lambda) \in \tilde{X}_q, s \in S$  such that  $sw = ws$ , we set

$$\delta_{w, \lambda; s} = \exp(2\pi\sqrt{-1}((q - e)/2)(1 - (w : s))\langle \check{\alpha}_s, \lambda \rangle)$$

if  $p \neq 2, e = |w| - |sw| = \pm 1$  and  $\delta_{w, \lambda; s} = 1$  if  $p = 2$ . (Note that  $\exp(2\pi\sqrt{-1}x)$  is well defined for  $x \in \mathbf{Q}/\mathbf{Z}$ .) If  $G$  is simply laced, then  $\delta_{w, \lambda; s} = 1$  (since  $(w : s) = \pm 1$ ). In general we have  $\delta_{w, \lambda; s} = \pm 1$ . Indeed, we can assume that  $p \neq 2$ . It is enough to

show that  $(q - e)\langle \check{\alpha}_s, \lambda \rangle = 0$ . From our assumption we have

$$[\check{\alpha}_s, \lambda] = [w\check{\alpha}_s, w\lambda] = [-e\check{\alpha}_s, -q\lambda] = qe[\check{\alpha}_s, \lambda] = qe^{-1}[\check{\alpha}_s, \lambda]$$

and hence  $(q - e)[\check{\alpha}_s, \lambda] = 0$ ; our claim follows.

The following assumption will be made in parts of the paper (it will simplify some proofs).

(a) For  $s \in S$ ,  $\check{\alpha}_s; \mathbf{k}^* \rightarrow T_s$  is an isomorphism.

This is certainly satisfied if  $G$  is simply connected.

Here is one of the main results of this paper.

**Theorem 0.4.** *Let  $q, p$  be as in §0.2. Assume that §0.3(a) holds. Let  $M_q$  be the  $\mathbf{C}$ -vector space with basis  $\{a_{w,\lambda}; (w, \lambda) \in \tilde{X}_q\}$ . If  $p \neq 2$  let  $z \in \mathbf{Z}$  be such that  $2z \notin (q^2 - 1)\mathbf{Z}$ ; if  $p = 2$  let  $z \in \mathbf{Z}$  be arbitrary. There is a unique action of the braid group of  $W$  on  $M_q$  in which the generators  $\{\mathcal{T}_s; s \in S\}$  of the braid group applied to the basis elements of  $M_q$  are as follows. (We set  $\Delta = 1$  if  $s \in W_\lambda$  and  $\Delta = 0$  if  $s \notin W_\lambda$ .)*

- (a)  $\mathcal{T}_s a_{w,\lambda} = a_{sws,\lambda}$  if  $sw \neq ws, |sw| > |w|, \Delta = 1$ ;
- (b)  $\mathcal{T}_s a_{w,\lambda} = a_{sws,\lambda} + (q - q^{-1})a_{w,\lambda}$  if  $sw \neq ws, |sw| < |w|, \Delta = 1$ ;
- (c)  $\mathcal{T}_s a_{w,\lambda} = a_{w,\lambda} + (q + 1)a_{sw,\lambda}$  if  $sw = ws, |sw| > |w|, \Delta = 1$ ;
- (d)  $\mathcal{T}_s a_{w,\lambda} = (1 - q^{-1})a_{sw,\lambda} + (q - q^{-1} - 1)a_{w,\lambda}$  if  $sw = ws, |sw| < |w|, \Delta = 1$ ;
- (e)  $\mathcal{T}_s a_{w,\lambda} = [\lambda, s]a_{sws,s\lambda}$  if  $sw \neq ws, |sw| > |w|, \Delta = 0$ ;
- (f)  $\mathcal{T}_s a_{w,\lambda} = [\lambda, s]^{-1}a_{sws,s\lambda}$  if  $sw \neq ws, |sw| < |w|, \Delta = 0$ ;
- (g)  $\mathcal{T}_s a_{w,\lambda} = \delta_{w,s\lambda;s} a_{w,s\lambda}$  if  $sw = ws, |sw| > |w|, \Delta = 0$ ;
- (h)  $\mathcal{T}_s a_{w,\lambda} = -\delta_{w,s\lambda;s} \exp(2\pi\sqrt{-1}(w : s)z\langle \check{\alpha}_s, \lambda \rangle) a_{w,s\lambda}$  if  $sw = ws, |sw| < |w|, \Delta = 1$ .

Note that the subspace of  $M_q$  spanned by  $\{a_{w,0}; w \in W_2\}$  is stable under the braid group action; the resulting braid group action on that subspace involves only the cases where  $\Delta = 1$  and in fact is the representation of the Hecke algebra of  $W$  with parameter  $q$  introduced in [LV]. Thus the theorem is a generalization of a part of [LV]. In the general case we can define operators  $1_\lambda : M_q \rightarrow M_q$  (for  $\lambda \in \tilde{X}_q$ ) by  $1_\lambda a_{w,\lambda'} = \delta_{\lambda,\lambda'} a_{w,\lambda'}$  for all  $(w, \lambda') \in \tilde{X}_q$ . The operators  $\mathcal{T}_s$  and  $1_\lambda$  on  $M_q$  satisfy the relations of an “extended Hecke algebra”, isomorphic to the endomorphism algebra of the representation of  $G(F_q)$  induced by the trivial representation of  $U(F_q)$  (assuming that  $\mathbf{k}$  is an algebraic closure of a finite field  $F_q$  and  $G$  is split over  $F_q$ ). This endomorphism algebra was studied by Yokonuma [Y] and a description of it in terms of generators like  $\mathcal{T}_s, 1_\lambda$  was given in [L2]. The proof of the theorem is given in §4, in terms of  $G(F_q), U(F_q)$  as above. Namely, we show that  $M_q$  can be interpreted as the vector space spanned by the double cosets  $\Gamma_1 \backslash \Gamma / \Gamma_2$  regarded naturally as a module over the algebra spanned as a vector space by the double cosets  $\Gamma_1 \backslash \Gamma / \Gamma_1$  for suitable finite groups  $\Gamma_1 \subset \Gamma \supset \Gamma_2$ . (In our case we have  $\Gamma = G(F_{q^2}), \Gamma_1 = U(F_{q^2}), \Gamma_2 = G(F_q)$ .) A key role in our proof is played by a certain non-standard lifting (introduced in [L5]) to  $N$  for the involutions in  $W$ . (The usual lifting, due to Tits [T], is not suitable for the purposes of this paper.)

0.5. We now assume that  $\mathbf{k} = \mathbf{C}$ . Let  $v$  be an indeterminate and let  $\mathbf{M}$  be the  $\mathbf{C}(v)$ -vector space with basis  $\{\mathbf{a}_{w,\lambda}; (w, \lambda) \in \tilde{X}_1\}$ . For any

(a)  $(w, \lambda) \in \tilde{X}_1$  and  $s \in S$  such that  $|sw| > |w|$  we set

$$\delta'_{w,\lambda;s} = \exp(2\pi\sqrt{-1}(1 - (w : s))[\check{\alpha}_s, \lambda]).$$

We note that for  $w, \lambda, s$  as in (a) we have

$$[\check{\alpha}_s, \lambda] = [w\check{\alpha}_s, w\lambda] = [\check{\alpha}_s, -\lambda] = -[\check{\alpha}_s, \lambda]$$

and hence

(b)  $2[\check{\alpha}_s, \lambda] = 0$  so that  $\delta'_{w,\lambda;s}$  is well defined and is in  $\{1, -1\}$ .

The following result is a generic version of Theorem 0.4 in which  $q$  is replaced by  $v^2$  and  $M_q$  is replaced by  $\mathbf{M}$ .

**Theorem 0.6.** *We assume that  $\mathbf{k} = \mathbf{C}$  and that §0.3(a) holds. There is a unique action of the braid group of  $W$  on  $\mathbf{M}$  in which the generators  $\{\mathcal{T}_s; s \in S\}$  of the braid group applied to the basis elements of  $\mathbf{M}$  are as follows. (We write  $\Delta = 1$  if  $s \in W_\lambda$  and  $\Delta = 0$  if  $s \notin W_\lambda$ .)*

- (a)  $\mathcal{T}_s \mathbf{a}_{w,\lambda} = \mathbf{a}_{sws,s\lambda}$  if  $sw \neq ws, |sw| > |w|$ ;
- (b)  $\mathcal{T}_s \mathbf{a}_{w,\lambda} = \mathbf{a}_{sws,s\lambda} + \Delta(v^2 - v^{-2})\mathbf{a}_{w,\lambda}$  if  $sw \neq ws, |sw| < |w|$ ;
- (c)  $\mathcal{T}_s \mathbf{a}_{w,\lambda} = \delta'_{w,s\lambda;s} \mathbf{a}_{w,s\lambda} + \Delta(v + v^{-1})\mathbf{a}_{sw,\lambda}$  if  $sw = ws, |sw| > |w|$ ;
- (d)  $\mathcal{T}_s \mathbf{a}_{w,\lambda} = \Delta(v - v^{-1})\mathbf{a}_{sw,\lambda} + \Delta(v^2 - v^{-2})\mathbf{a}_{w,\lambda} - \mathbf{a}_{w,s\lambda}$  if  $sw = ws, |sw| < |w|$ .

This can be deduced from Theorem 0.4 (see §4).

We can interpret the theorem as providing an  $\mathbf{H}$ -module structure on  $\mathbf{M}$  where  $\mathbf{H}$  is the extended Hecke algebra (see §4.5). The subspace of  $\mathbf{M}$  spanned by  $\{\mathbf{a}_{w,0}; w \in W_2\}$  is stable under the operators  $\mathcal{T}_s$  and this defines a representation of the generic Hecke algebra of  $W$  which was defined in [LV].

0.7. The action in Theorem 0.6 can be specialized to  $v = 1$ . It becomes the braid group action on the  $\mathbf{C}$ -vector space with basis  $\{\mathbf{a}_{w,\lambda}; (w, \lambda) \in \tilde{X}_1\}$  in which the generators  $\mathcal{T}_s$  of the braid group act as follows. (Notation and assumptions are from Theorem 0.6.)

- (a)  $\mathcal{T}_s \mathbf{a}_{w,\lambda} = \mathbf{a}_{sws,s\lambda}$  if  $sw \neq ws$ ;
- (b)  $\mathcal{T}_s \mathbf{a}_{w,\lambda} = \delta'_{w,s\lambda;s} \mathbf{a}_{w,s\lambda} + 2\Delta \mathbf{a}_{sw,\lambda}$  if  $sw = ws, |sw| > |w|$ ;
- (c)  $\mathcal{T}_s \mathbf{a}_{w,\lambda} = -\mathbf{a}_{w,s\lambda}$  if  $sw = ws, |sw| < |w|$ .

This is actually a  $W$ -action since  $\mathcal{T}_s^2$  acts as 1.

0.8. Let  $m$  be an integer  $\geq 1$  and let  $\mathbf{M}_m$  be the  $\mathbf{C}(v)$ -vector space with basis  $\{\mathbf{a}_{w,\lambda}; (w, \lambda) \in \tilde{X}_m\}$ . In the following result (a variant of Theorems 0.4 and 0.6) the assumption §0.3(a) is not used.

**Theorem 0.9.** *There is a unique action of the braid group of  $W$  on  $\mathbf{M}_m$  in which the generators  $\{\mathcal{T}_s; s \in S\}$  of the braid group applied to the basis elements of  $\mathbf{M}_m$  are as follows. (We write  $\Delta = 1$  if  $s \in W_\lambda$  and  $\Delta = 0$  if  $s \notin W_\lambda$ .)*

- (a)  $\mathcal{T}_s \mathbf{a}_{w,\lambda} = \mathbf{a}_{sws,s\lambda}$  if  $sw \neq ws, |sw| > |w|$ ;
- (b)  $\mathcal{T}_s \mathbf{a}_{w,\lambda} = \mathbf{a}_{sws,s\lambda} + \Delta(v^2 - v^{-2})\mathbf{a}_{w,\lambda}$  if  $sw \neq ws, |sw| < |w|$ ;
- (c)  $\mathcal{T}_s \mathbf{a}_{w,\lambda} = \mathbf{a}_{w,s\lambda} + \Delta(v + v^{-1})\mathbf{a}_{sw,\lambda}$  if  $sw = ws, |sw| > |w|$ ;
- (d)  $\mathcal{T}_s \mathbf{a}_{w,\lambda} = \Delta(v - v^{-1})\mathbf{a}_{sw,\lambda} + \Delta(v^2 - v^{-2} - 1)\mathbf{a}_{w,\lambda} + (1 - \Delta)\mathbf{a}_{w,s\lambda}$  if  $sw = ws, |sw| < |w|$ .

The proof is given in §3. It relies on results in [LV] and [L4].

0.10. The action in Theorem 0.9 can be specialized to  $v = 1$ . It becomes the braid group action on the  $\mathbf{C}$ -vector space with basis  $\{\mathbf{a}_{w,\lambda}; (w, \lambda) \in \tilde{X}_m\}$  in which the generators  $\mathcal{T}_s$  of the braid group act as follows. (Notation and assumptions are from Theorem 0.9.)

- (a)  $\mathcal{T}_s \mathbf{a}_{w,\lambda} = \mathbf{a}_{sws,s\lambda}$  if  $sw \neq ws$ ;
- (b)  $\mathcal{T}_s \mathbf{a}_{w,\lambda} = \mathbf{a}_{w,s\lambda} + 2\Delta \mathbf{a}_{sw,\lambda}$  if  $sw = ws, |sw| > |w|$ ;
- (c)  $\mathcal{T}_s \mathbf{a}_{w,\lambda} = \mathbf{a}_{w,s\lambda} - 2\Delta \mathbf{a}_{w,\lambda}$  if  $sw = ws, |sw| < |w|$ .

This is actually a  $W$ -action.

0.11. *Notation.* If  $X \subset X'$  are sets and  $\iota : X' \rightarrow X'$  satisfies  $\iota(X) \subset X$  we write  $X^\iota = \{x \in X; \iota(x) = x\}$ .

1. THE ALGEBRA  $\mathcal{F}$

1.1. Let  $p, q, Q$  be as in §0.2. We now assume that  $\mathbf{k}$  is an algebraic closure of the finite field  $F_q$  with  $\sharp(F_q) = q$ . We fix a pinning  $(x_s : \mathbf{k} \rightarrow G, y_s : \mathbf{k} \rightarrow G; s \in S)$  corresponding to  $T, U$ . (We have  $x_s(\mathbf{k}) \subset U$ .) Let  $W \rightarrow N, w \mapsto \dot{w}$  be the Tits cross section of  $\kappa : N \rightarrow W$  associated to this pinning; see [T]. We fix an  $F_q$ -rational structure on  $G$  with Frobenius map  $\phi : G \rightarrow G$  such that  $\phi(t) = t^q$  for all  $t \in T$  and  $\phi(x_s(z)) = x_s(z^q), \phi(y_s(z)) = y_s(z^q)$  for all  $z \in \mathbf{k}$ . We have  $\phi(\dot{w}) = \dot{w}$  for any  $w \in W$  and  $\phi(U) = U$ . Let  $F_Q$  be the subfield of  $\mathbf{k}$  with  $\sharp(F_Q) = Q$ . We set  $\Phi = \phi^2$ . We set  $\epsilon = -1 \in \mathbf{k}^*$ .

For  $s \in S, z \in \mathbf{k}^*$  we set  $z_s = \check{\alpha}_s(z) \in T_s$ . In particular,  $\epsilon_s \in T_s$  is defined and we have  $\check{s}^2 = \epsilon_s$ .

1.2. Let  $\mathcal{X} = G/U$ . Now  $G$  acts on  $\mathcal{X}$  by  $g : xU \mapsto gxU$  and on  $\mathcal{X}^2$  by  $g : (xU, yU) \mapsto (gxU, gyU)$ . We have  $\mathcal{X}^2 = \bigsqcup_{n \in N} O_n$ , where  $O_n = \{(xU, yU) \in \mathcal{X}^2; x^{-1}y \in UnU\}$ . Now  $\phi, \Phi$  induce endomorphisms of  $\mathcal{X}$  and  $\mathcal{X}^2$  denoted again by  $\phi, \Phi$ . For  $n \in N$ , we have  $\phi(O_n) = O_{\phi(n)}$  and hence  $\Phi(O_n) = O_{\Phi(n)}$ . Thus we have  $(\mathcal{X}^2)^\Phi = \bigsqcup_{n \in N^\Phi} O_n^\Phi$  and  $O_n^\Phi (n \in N^\Phi)$  are exactly the orbits of  $G^\Phi$  on  $(\mathcal{X}^2)^\Phi$ .

1.3. Let

$$\mathcal{F} = \{f : (\mathcal{X}^2)^\Phi \rightarrow \mathbf{C}; f \text{ constant on the orbits of } G^\Phi\}.$$

This is a  $\mathbf{C}$ -vector space with basis  $\{k_n; n \in N^\Phi\}$  where  $k_n$  is 1 on  $O_n^\Phi$  and is 0 on  $(\mathcal{X}^2)^\Phi - O_n^\Phi$ . Now  $\mathcal{F}$  is an associative algebra with 1 under convolution:

$$(f_1 f_2)(xU, zU) = \sum_{yU \in \mathcal{X}^\Phi} f_1(xU, yU) f_2(yU, zU);$$

here  $f_1 \in \mathcal{F}, f_2 \in \mathcal{F}, (xU, zU) \in (\mathcal{X}^2)^\Phi$ .

The following two lemmas are well known; they are also used in [Y].

**Lemma 1.4.** *Assume that  $n, n' \in N, \kappa(n) = w, \kappa(n') = w'$  satisfy  $|ww'| = |w| + |w'|$ .*

(a) *If  $(xU, yU) \in O_n, (yU, zU) \in O_{n'}$ , then  $(xU, zU) \in O_{nn'}$ .*

(b) *If  $(xU, zU) \in O_{nn'}$ , then there is a unique  $yU \in X$  such that  $(xU, yU) \in O_n, (yU, zU) \in O_{n'}$ .*

**Lemma 1.5.** *Assume that  $s \in S$ . Assume that §0.3(a) holds.*

(a) *If  $(xU, x'U) \in O_{\check{s}}, (x'U, zU) \in O_{\check{s}^{-1}}$ , then  $(xU, zU) \in O_1$  or  $(xU, zU) \in \bigsqcup_{y \in T_s} O_{\check{s}y}$ .*

(b) *If  $(xU, zU) \in O_1$ , then  $\{x'U \in X; (xU, x'U) \in O_{\check{s}}, (x'U, zU) \in O_{\check{s}^{-1}}\}$  is an affine line.*

(c) *If  $(xU, zU) \in O_{\check{s}y}$  with  $y \in T_s$ , then  $\{x'U \in X; (xU, x'U) \in O_{\check{s}}, (x'U, zU) \in O_{\check{s}^{-1}}\}$  is a point.*

The following result can be deduced from Lemmas 1.4, 1.5.

**Lemma 1.6.** *Assume that  $s \in S, n \in N, \kappa(n) = w$  satisfy  $|ws| < |w|$ . Assume that §0.3(a) holds.*

(a) *If  $(xU, x'U) \in O_n, (x'U, x''U) \in O_{\dot{s}-1}$ , then  $(xU, x''U) \in O_{n\dot{s}-1}$  or  $(xU, x''U) \in \bigsqcup_{\tau \in T_s} O_{n\tau}$ .*

(b) *If  $(xU, x''U) \in O_{n\dot{s}-1}$ , then  $\{x'U \in X; (xU, x'U) \in O_n, (x'U, x''U) \in O_{\dot{s}-1}\}$  is an affine line.*

(c) *If  $(xU, x''U) \in O_{n\tau}$  with  $y \in T_s$ , then*

$$\{x'U \in X; (xU, x'U) \in O_n, (x'U, x''U) \in O_{\dot{s}-1}\}$$

*is a point.*

1.7. Assume that §0.3(a) holds. From Lemma 1.4 we deduce that for  $n, n' \in N^\Phi$  such that  $|\kappa(nn')| = |\kappa(n)| + |\kappa(n')|$  we have

(a) 
$$k_n k_{n'} = k_{nn'}$$

in  $\mathcal{F}$ . In particular,  $k_1$  is the unit element of  $\mathcal{F}$ . From Lemma 1.5 we deduce as in [Y] that for  $s \in S$  we have

(b) 
$$k_{\dot{s}} k_{\dot{s}} = Qk_{\epsilon_s} + \sum_{y \in T_s^\Phi} k_{\dot{s}} k_y.$$

It follows that for  $s \in S, w \in W, n \in N^\Phi$  such that  $|sw| < |w|, \kappa(n) = w$  we have

(c) 
$$k_{\dot{s}} k_n = Qk_{\dot{s}n} + \sum_{y \in T_s^\Phi} k_{yn}$$

and for  $s \in S, w \in W, n \in N^\Phi$  such that  $|ws| < |w|, \kappa(n) = w$  we have

(d) 
$$k_n k_{\dot{s}-1} = Qk_{n\dot{s}-1} + \sum_{y \in T_s^\Phi} k_{ny}.$$

From (a), (c), and (d) we deduce that for  $s \in S, w \in W, n \in N^\Phi$  such that  $sw = ws, |sw| < |w|, \kappa(n) = w$  we have

(e) 
$$k_{\dot{s}} k_n k_{\dot{s}-1} = Qk_{\dot{s}n\dot{s}-1} + Q \sum_{y \in T_s^\Phi} k_{\dot{s}ny} + \sum_{y \in T_s^\Phi, y' \in T_s^\Phi} k_{yny'}.$$

1.8. We set  $\mathfrak{s} = \text{Hom}(T^\Phi, \mathbf{C}^*)$ . Here  $T^\Phi$  is as in 0.11. Now  $W$  acts on  $\mathfrak{s}$  by  $w : \nu \mapsto w\nu$  where  $(w\nu)(t) = \nu(w^{-1}(t))$  for  $t \in T^\Phi$ . For  $\nu \in \mathfrak{s}$  we set

(a) 
$$1_\nu = |T^\Phi|^{-1} \sum_{\tau \in T^\Phi} \nu(\tau) k_\tau \in \mathcal{F}.$$

We have

(b) 
$$\sum_{\nu \in \mathfrak{s}} 1_\nu = k_1 = 1.$$

Indeed,

$$\sum_{\nu \in \mathfrak{s}} 1_\nu = |T^\Phi|^{-1} \sum_{\tau \in T^\Phi} \sum_{\nu \in \mathfrak{s}} \nu(\tau) k_\tau = \sum_{\tau \in T^\Phi} \delta_{\tau,1} k_\tau = k_1.$$

For  $\nu, \nu'$  in  $\mathfrak{s}$  we have

(c) 
$$1_\nu 1_{\nu'} = \delta_{\nu, \nu'} 1_\nu.$$

Indeed,

$$\begin{aligned} 1_\nu 1_{\nu'} &= |T^\Phi|^{-2} \sum_{\tau \in T^\Phi, \tau' \in T^\Phi} \nu(\tau) \nu'(\tau') k_{\tau\tau'} \\ &= |T^\Phi|^{-2} \sum_{\tau \in T^\Phi, \tau'' \in T^\Phi} \nu(\tau) \nu'(\tau'' \tau^{-1}) k_{\tau\tau''} \\ &= \delta_{\nu, \nu'} |T^\Phi|^{-1} \sum_{\tau'' \in T^\Phi} \nu'(\tau'') k_{\tau''} = \delta_{\nu, \nu'} 1_\nu. \end{aligned}$$

For  $\nu \in \mathfrak{s}, n \in N^\Phi, w = \kappa(n) \in W$  we have

(d) 
$$k_n 1_\nu = 1_{w\nu} 1_\nu.$$

Indeed,

$$\begin{aligned} k_n 1_\nu &= |T^\Phi|^{-1} \sum_{\tau \in T^\Phi} \nu(\tau) k_{n\tau} = |T^\Phi|^{-1} \sum_{\tau \in T^\Phi} \nu(\tau) k_{w(\tau)n} \\ &= |T^\Phi|^{-1} \sum_{\tau' \in T^\Phi} \nu(w^{-1}(\tau')) k_{\tau'n} = 1_{w\nu} k_n. \end{aligned}$$

For  $t \in T^\Phi, \nu \in \mathfrak{s}$  we have

(e) 
$$k_t 1_\nu = \nu(t^{-1}) 1_\nu.$$

Indeed,

$$\begin{aligned} k_t 1_\nu &= |T^\Phi|^{-1} \sum_{\tau \in T^\Phi} \nu(\tau) k_{t\tau} = |T^\Phi|^{-1} \sum_{\tau' \in T^\Phi} \nu(t^{-1}\tau') k_{\tau'} \\ &= \nu(t^{-1}) |T^\Phi|^{-1} \sum_{\tau' \in T^\Phi} \nu(\tau') k_{\tau'} = \nu(t^{-1}) 1_\nu. \end{aligned}$$

For  $\nu \in \mathfrak{s}, s \in S$  we write  $s \in W_\nu$  if  $\nu(\check{\alpha}_s(z)) = 1$  for all  $z \in F_Q^*$  or equivalently if  $\nu|_{T_s^\Phi} = 1$ ; we write  $s \notin W_\nu$  if  $\nu|_{T_s^\Phi}$  is not identically 1.

For  $\nu \in \mathfrak{s}, \check{\alpha} \in \check{R}$  we define  $[\nu, \check{\alpha}]$  as follows. If  $\nu(\check{\alpha}(\epsilon)) = 1$  we set  $[\nu, \check{\alpha}] = 1$ ; if  $\nu(\check{\alpha}(\epsilon)) = -1$  we set  $[\nu, \check{\alpha}] = \sqrt{-1}$ . (Since  $\check{\alpha}(\epsilon)^2 = 1$  we must have  $\nu(\check{\alpha}(\epsilon)) \in \{1, -1\}$ .) If  $p = 2$  we have  $\check{\alpha}(\epsilon) = 1$  and hence  $[\nu, \check{\alpha}] = 1$ . We have  $[\nu, \check{\alpha}]^2 = \nu(\check{\alpha}(\epsilon))$ .

For  $s \in S$  we set

(f) 
$$\mathcal{T}_s = q^{-1} k_s \sum_{\nu \in \mathfrak{s}} [\nu, \check{\alpha}_s] 1_\nu \in \mathcal{F}.$$

We show

(g) 
$$\mathcal{T}_s \mathcal{T}_s = 1 + (q - q^{-1}) \sum_{\nu \in \mathfrak{s}; s \in W_\nu} \mathcal{T}_s 1_\nu.$$



Indeed, we have

$$\begin{aligned}
 \mathcal{T}_s \mathcal{T}_s &= Q^{-1} \sum_{\nu \in \mathfrak{s}, \nu' \in \mathfrak{s}} [\nu, \check{\alpha}_s][\nu', \check{\alpha}_s] k_{\check{s}} 1_{\nu} k_{\check{s}} 1_{\nu'} \\
 &= Q^{-1} \sum_{\nu \in \mathfrak{s}, \nu' \in \mathfrak{s}} [\nu, \check{\alpha}_s][\nu', \check{\alpha}_s] k_{\check{s}} k_{\check{s}} 1_{s\nu} 1_{\nu'} \\
 &= Q^{-1} \sum_{\nu' \in \mathfrak{s}} [s\nu', \check{\alpha}_s][\nu', \check{\alpha}_s] k_{\check{s}} k_{\check{s}} 1_{\nu'} \\
 &= Q^{-1} \sum_{\nu \in \mathfrak{s}} \nu(\epsilon_s) k_{\check{s}} k_{\check{s}} 1_{\nu} \\
 &= \sum_{\nu \in \mathfrak{s}} \nu(\epsilon_s) k_{\epsilon_s} 1_{\nu} + Q^{-1} \sum_{\nu \in \mathfrak{s}, y \in T_s^{\Phi}} \nu(\epsilon_s) k_{\check{s}} k_y 1_{\nu} \\
 &= \sum_{\nu \in \mathfrak{s}} 1_{\nu} + Q^{-1} \sum_{\nu \in \mathfrak{s}, y \in T_s^{\Phi}} \nu(\epsilon_s) \nu(y^{-1}) k_{\check{s}} 1_{\nu} \\
 &= 1 + Q^{-1}(Q - 1) \sum_{\nu \in \mathfrak{s}, \nu|_{T_s^{\Phi}}=1} k_{\check{s}} 1_{\nu}.
 \end{aligned}$$

It remains to use that if  $\nu|_{T_s^{\Phi}} = 1$ , then  $\nu(\epsilon_s) = 1$  and hence  $[\nu, \check{\alpha}_s] = 1$ .

Now (g) implies that  $\mathcal{T}_s^{-1} \in \mathcal{F}$  is well defined and we have

(h) 
$$\mathcal{T}_s^{-1} = \mathcal{T}_s - (q - q^{-1}) \sum_{\nu \in \mathfrak{s}; s \in W_{\nu}} 1_{\nu}.$$

From (h) we see that for any  $\nu \in \mathfrak{s}$ :

(i) 
$$\mathcal{T}_s^{-1} 1_{\nu} = \mathcal{T}_s 1_{\nu} - \Delta(q - q^{-1}) 1_{\nu},$$

where  $\Delta = 1$  if  $s \in W_{\nu}$  and  $\Delta = 0$  if  $s \notin W_{\nu}$ .

For any  $\nu \in \mathfrak{s}$  we show

(j) 
$$1_{\nu} \mathcal{T}_s = \mathcal{T}_s 1_{s\nu}.$$

Indeed, we have

$$1_{\nu} \mathcal{T}_s = q^{-1} 1_{\nu} k_{\check{s}} \sum_{\nu' \in \mathfrak{s}} [\nu', \check{\alpha}_s] 1_{\nu'} = q^{-1} \sum_{\nu' \in \mathfrak{s}} k_{\check{s}} [\nu', \check{\alpha}_s] 1_{s\nu} 1_{\nu'} = q^{-1} k_{\check{s}} [\nu, \check{\alpha}_s] 1_{s\nu},$$

$$\mathcal{T}_s 1_{s\nu} = q^{-1} k_{\check{s}} \sum_{\nu' \in \mathfrak{s}} [\nu', \check{\alpha}_s] 1_{\nu'} 1_{\sigma\nu} = q^{-1} k_{\check{s}} [\nu, \check{\alpha}_s] 1_{\sigma\nu}.$$

1.9. For any  $w \in W$  we set

$$\mathcal{T}_w = q^{-|w|} k_{\check{w}} \sum_{\nu \in \mathfrak{s}} \prod_{\check{\alpha} \in \check{R}^+; w^{-1}(\check{\alpha}) \in \check{R}^-} [\nu, w^{-1}\check{\alpha}] 1_{\nu} \in \mathcal{F}.$$

When  $w = s \in S$ , this definition agrees with the earlier definition of  $\mathcal{T}_s$ . For  $s \in S$ ,  $w \in W$  such that  $|ws| > |w|$  we show

(a) 
$$\mathcal{T}_{ws} = \mathcal{T}_w \mathcal{T}_s.$$

Since  $|ws| > |w|$ , we have  $w(\check{\alpha}_s) \in R^+$  and  $\{\check{\alpha} \in \check{R}^+; (ws)^{-1}(\check{\alpha}) \in \check{R}^-\} = \{\check{\alpha} \in R^+; w^{-1}(\check{\alpha}) \in \check{R}^-\} \sqcup \{w(\check{\alpha}_s)\}$ . Hence we have

$$\begin{aligned} \mathcal{T}_{ws} &= q^{-|ws|} k_{\check{w}\check{s}} \sum_{\nu \in \mathfrak{s}} \prod_{\check{\alpha} \in \check{R}^+, (ws)^{-1}(\check{\alpha}) \in \check{R}^-} [\nu, (ws)^{-1}\check{\alpha}] 1_\nu \\ &= q^{-|ws|} k_{\check{w}\check{s}} \sum_{\nu \in \mathfrak{s}} [\nu, (ws)^{-1}(w(\check{\alpha}_s))] \prod_{\check{\alpha} \in \check{R}^+; w^{-1}(\check{\alpha}) \in \check{R}^-} [\nu, (ws)^{-1}(\check{\alpha})] 1_\nu \\ &= q^{-|ws|} k_{\check{w}\check{s}} \sum_{\nu \in \mathfrak{s}} [\nu, \check{\alpha}_s] \prod_{\check{\alpha} \in \check{R}^+; w^{-1}(\check{\alpha}) \in \check{R}^-} [\nu, (ws)^{-1}(\check{\alpha})] 1_\nu. \end{aligned}$$

We have

$$\begin{aligned} \mathcal{T}_w \mathcal{T}_s &= q^{-|w|} q^{-1} k_{\check{w}} \sum_{\nu \in \mathfrak{s}, \nu' \in \mathfrak{s}} \prod_{\check{\alpha} \in \check{R}^+, w^{-1}(\check{\alpha}) \in \check{R}^-} [\nu, w^{-1}(\check{\alpha})] [\nu', \check{\alpha}_s] 1_{s\nu} k_{\check{s}} 1_{\nu'} \\ &= q^{-|ws|} k_{\check{w}} k_{\check{s}} \sum_{\nu \in \mathfrak{s}, \nu' \in \mathfrak{s}} [\nu', \check{\alpha}_s] \prod_{\check{\alpha} \in \check{R}^+, w^{-1}(\check{\alpha}) \in \check{R}^-} [\nu, w^{-1}(\check{\alpha})] 1_{s\nu} 1_{\nu'} \\ &= q^{-|ws|} k_{\check{w}\check{s}} \sum_{\nu \in \mathfrak{s}} [\nu, \check{\alpha}_s] \prod_{\check{\alpha} \in \check{R}^+, w^{-1}(\check{\alpha}) \in \check{R}^-} [\nu, (ws)^{-1}(\check{\alpha})] 1_\nu. \end{aligned}$$

This proves (a).

From (a) we deduce:

(b)  $\mathcal{T}_{ww'} = \mathcal{T}_w \mathcal{T}_{w'}$  if  $w, w'$  in  $W$  satisfy  $|ww'| = |w| + |w'|$ .

Using §1.8(j) we see that

(c)  $1_\nu \mathcal{T}_w = \mathcal{T}_w 1_{w^{-1}\nu}$  for  $w \in W, \nu \in \mathfrak{s}$ .

We note that

(d)  $\{\mathcal{T}_w 1_\nu; w \in W, \nu \in \mathfrak{s}\}$  is a  $\mathbf{C}$ -basis of  $\mathcal{F}$ .

This follows from the fact that (up to a non-zero scalar)  $\mathcal{T}_w 1_\nu$  is equal to

$$\sum_{\tau \in T^\Phi} \nu(\tau) k_{\check{w}\tau}.$$

## 2. THE $\mathcal{F}$ -MODULE $\mathcal{F}'$

2.1. In this section we assume that §0.3(a) holds. We preserve the setup of §1.1. We define  $\phi' : N \rightarrow N$  by  $\phi'(n) = \phi(n)^{-1}$ . We define  $\psi : \mathcal{X}^2 \rightarrow \mathcal{X}^2$  by  $\psi(xU, yU) = (\phi(y)U, \phi(x)U)$ . This is a Frobenius map for an  $F_q$ -rational structure on  $\mathcal{X}^2$ . The  $G$ -action on  $\mathcal{X}^2$  in §1.2 is compatible with this  $F_q$ -rational structure on  $\mathcal{X}^2$  and with the  $F_q$ -rational structure on  $G$  given by  $\phi$ . It follows that any  $G$ -orbit  $O_n$  on  $\mathcal{X}^2$  such that  $\psi(O_n) = O_n$  satisfies the condition that  $O_n^\psi \neq \emptyset$  and that  $G^\phi$  acts transitively on  $O_n^\psi$ . (We use Lang's theorem [La] and the connectedness of the stabilizers of the  $G$ -action on  $O_n$ .) For  $n \in N$  we have  $\psi(O_n) = O_{\phi'(n)}$ ; thus  $\psi(O_n) = O_n$  precisely when  $n \in N^{\phi'}$ . Thus we have  $(\mathcal{X}^2)^\psi = \bigsqcup_{n \in N^{\phi'}} O_n^\psi$  and  $O_n^\psi$  (for various  $n \in N^{\phi'}$ ) are precisely the  $G^\phi$ -orbits in  $(\mathcal{X}^2)^\psi$ . Let

$$\mathcal{F}' = \{h : (\mathcal{X}^2)^\psi \rightarrow \mathbf{C}; h \text{ is constant on the orbits of } G^\phi\}.$$

This is a  $\mathbf{C}$ -vector space with basis  $\{\theta_m; m \in N^{\phi'}\}$ , where  $\theta_m$  is 1 on  $O_m^\psi$  and is 0 on  $(\mathcal{X}^2)^\psi - O_m^\psi$ . Now  $\mathcal{F}'$  is an  $\mathcal{F}$ -module under convolution

$$(fh)(xU, \phi(x)U) = \sum_{yU \in \mathcal{X}^\Phi} f(xU, yU)h(yU, \phi(y)U);$$

here  $f \in \mathcal{F}, h \in \mathcal{F}', (xU, \phi(x)U) \in (\mathcal{X}^2)^\psi$ . (In this  $\mathcal{F}$ -module, multiplication by the unit element of  $\mathcal{F}$  is the identity map of  $\mathcal{F}'$ .)

2.2. Now  $\phi' : N \rightarrow N$  is an  $F_q$ -structure on  $N$  not necessarily compatible with the group structure of  $N$ . But it is compatible with the  $T \times T$ -action on  $N$  given by  $(t_1, t_2) : n \mapsto t_1 n t_2^{-1}$  and the  $F_q$ -rational structure on  $T \times T$  with Frobenius map  $(t_1, t_2) \mapsto (\phi(t_2), \phi(t_1))$ . Hence any  $T \times T$ -orbit of the action on  $N$  which is stable under  $\phi' : N \rightarrow N$  must have a  $\phi'$ -fixed point. Such an orbit is of the form  $\kappa^{-1}(w)$  with  $w \in W$  satisfying  $w^{-1} = w$ , that is,  $w \in W_2$ . Using Lang's theorem and the connectedness of the stabilizers of the  $T \times T$ -action on  $\kappa^{-1}(w)$ , we see that for  $w \in W_2, \kappa^{-1}(w) \cap N^{\phi'}$  is non-empty and is exactly one orbit for the subgroup  $\{(t_1, t_2) \in T \times T; (t_1, t_2) = (\phi(t_2), \phi(t_1))\}$  of  $T \times T$ . Thus,

(a)  $N^{\phi'} = \bigsqcup_{w \in W_2} N(w)$ , where for any  $w \in W_2, N(w) := \kappa^{-1}(w) \cap N^{\phi'}$  is non-empty and is a single orbit for the action of  $T^\Phi$  on  $N^{\phi'}$  given by  $t : n \mapsto tn\phi(t)^{-1}$ .

For  $w \in W_2$  we have  $N(w) = \{wt; t \in T, w(t^q)tw^2 = 1\}$ . Let  $T(w) = \{t \in T; w(t^q)t = 1\}$ . Clearly,

(b)  $N(w)$  is a single orbit under right translation by  $T(w)$ .

We note:

(c) For  $w \in W_2, z \in W$  we have  $zN(w)z^{-1} = N(zwz^{-1})$ .

It is enough to show that  $zN^{\phi'}z^{-1} = N^{\phi'}$ . More generally, if  $n \in N^\Phi$ , then  $nN^{\phi'}\phi(n)^{-1} = N^{\phi'}$ . This is easily verified.

For  $w \in W_2$ , we define a homomorphism  $e_w : T^\Phi \rightarrow T(w)$  by  $\tau \mapsto w(\tau)\tau^{-q}$ . We show:

(d)  $e_w$  is surjective.

Let  $t \in T(w)$ . By Lang's theorem we have  $t = w(\tau)\tau^{-q}$  for some  $\tau \in T$ . Since  $t \in T(w)$  we have automatically  $\tau \in T^\Phi$  and (d) follows.

For  $w \in I, s \in S$  such that  $sw = ws$  we show:

(e) If  $|sw| > |w|$ , then  $\{c_s; c \in F_Q, c^{q+1} = 1\} \subset T(w)$ ; if  $|sw| < |w|$ , then  $\{c_s; c \in F_Q, c^{q-1} = 1\} \subset T(w)$ .

Assume first that  $|sw| > |w|$  and that  $c^{q+1} = 1$ . We have  $w(c_s) = c_s$  and hence  $w(c_s^q)c_s = c_s^{q+1} = 1$ . Next we assume that  $|sw| < |w|$  and that  $c^{q-1} = 1$ . We have  $w(c_s) = c_s^{-1}$  and hence  $w(c_s^q)c_s = c_s^{-q+1} = 1$ . This proves (e).

2.3. For  $n \in N^\Phi, m \in N^{\phi'}$  we have  $k_n\theta_m = \sum_{m' \in N_*} \mathcal{N}_{n,m,m'}\theta_{m'}$ , where

$$\mathcal{N}_{n,m,m'} = \#\{yU \in X^\Phi; (xU, yU) \in O_n^\Phi, (yU, \phi(y)U) \in O_m^\psi\}.$$

We have also

$$\mathcal{N}_{n,m,m'} = \#Z_{xU, \phi(x)U}^\psi,$$

where

$$Z_{xU, \phi(x)U} = \{(yU, y'U) \in O_m; (xU, yU) \in O_n, (y'U, \phi(x)U) \in O_{\phi(n)^{-1}}\}$$

with  $(xU, \phi(x)U)$  fixed in  $O_m^\psi$  (note that  $Z_{xU, \phi(x)U}$  is  $\psi$ -stable).

**Lemma 2.4.** Assume that  $n = t \in T^\Phi, m \in N^{\phi'}$ . We have  $k_t\theta_m = \theta_{tm\phi(t)^{-1}}$ .

If  $m' \in N^{\phi'}$  satisfies  $\mathcal{N}_{n,m,m'} \neq 0$ , then from Lemma 1.4 (applied twice) we see that  $Z_{xU,\phi(x)U}$  is a point and  $m' = tm\phi(t)^{-1}$ ; moreover we have  $\mathcal{N}_{n,m,m'} = 1$ . The result follows.

**Lemma 2.5.** *Assume that  $s \in S$ ,  $w \in I$ ,  $m \in N(w)$ ,  $sw \neq ws$ ,  $|ws| > |w|$ . Recall that  $\dot{s}m\dot{s}^{-1} \in N(sws)$ . We have*

$$k_{\dot{s}}\theta_m = \theta_{\dot{s}m\dot{s}^{-1}}.$$

In this case we have  $|sws| = |w| + 2$ . If  $m' \in N^{\phi'}$  satisfies  $\mathcal{N}_{n,m,m'} \neq 0$ , then from Lemma 1.4 (applied twice) we see that  $Z_{xU,\phi(x)U}$  (in §2.3 with  $n = \dot{s}$ ) is a point and  $m' = \dot{s}m\phi(\dot{s})^{-1}$ ; moreover we have  $\mathcal{N}_{n,m,m'} = 1$ . The result follows.

**Lemma 2.6.** *Assume that  $s \in S$ ,  $w \in I$ ,  $m \in N(w)$ ,  $sw = ws$ ,  $|ws| > |w|$ . Write  $m = \dot{w}t$  where  $t \in T$  satisfies  $w(t^q)t\dot{w}^2 = 1$ .*

(a) *We have  $\dot{w}s(t) = \dot{s}m\dot{s}^{-1} \in N(w)$ . We have  $s(t)^{-1}t\epsilon_s = \dot{s}m^{-1}\dot{s}m \in T_s$ ,  $(\dot{s}m^{-1}\dot{s}m)^{q+1} = 1$ .*

(b) *For  $y \in T_s$  we have  $\dot{s}wt_y = \dot{s}my \in N(sw)$  if and only if  $y^{q-1} = s(t)^{-1}t\epsilon_s = \dot{s}m^{-1}\dot{s}m$ . There are exactly  $q - 1$  such  $y$ ; they are all automatically in  $T_s^\Phi$ .*

(c) *We have*

$$k_{\dot{s}}\theta_m = q\theta_{\dot{s}m\dot{s}^{-1}} + \sum_{y \in T_s; y^{q-1} = \dot{s}m^{-1}\dot{s}m} \theta_{\dot{s}my}.$$

The equalities in (a) are easily checked; the inclusion  $\dot{s}n\dot{s}^{-1} \in N(w)$  follows from §2.2(c). We have  $s(t)^{-1}t\epsilon_s \in T_s$ . To prove (a) it remains to show that  $(s(t)^{-1}t\epsilon_s)^{q+1} = 1$ . We have  $\dot{s}w^2 = \dot{w}^2\dot{s}$  and hence  $\dot{w}^2 = \dot{s}\dot{w}^2\dot{s}^{-1} = s(\dot{w}^2) = \dot{w}^2\check{\alpha}_s(\alpha_s\dot{w}^{-2})$ . Thus we have  $\check{\alpha}_s(\alpha_s(\dot{w}^{-2})) = 1$ , that is,  $\check{\alpha}_s(\alpha_s(w(t^q)t)) = 1$ . Since  $w(\alpha_s) = \alpha_s$  it follows that  $\check{\alpha}_s(\alpha_s(t^{q+1})) = 1$  and hence  $(\check{\alpha}_s(-\alpha_s(t)))^{q+1} = 1$ . Thus (a) holds.

From our assumptions we have that  $w(y') = y'$  and  $s(y') = y'^{-1}$  for any  $y' \in T_s$ ; since  $s(t)t^{-1} \in T_s$ , it follows that  $w(s(t)t^{-1}) = s(t)t^{-1}$ . Moreover we have  $w(\dot{s}^2) = \dot{s}^2$ . Hence for  $y \in T_s$  we have

$$sw(t^qy^q)ty(\dot{s}w)^2 = s(w(t^q)t\dot{w}^2)sw(y^q)s(t)^{-1}ty\dot{s}^2 = y^{-q}s(t)^{-1}ty\dot{s}^2.$$

This equals 1 if and only if  $y^{q-1} = s(t)^{-1}t\dot{s}^2$ . This proves the first sentence of (b). The second sentence of (b) follows from (a).

We prove (c). For  $m' \in N^{\phi'}$  and  $(xU, \phi(x)U) \in O_{m'}^\psi$  fixed, the variety  $Z_{xU,\phi(x)U}$  in §2.3 (with  $n = \dot{s}$ ) can be identified with

$$Z'_{xU,\phi(x)U} = \{x'U \in X; (xU, x'U) \in O_{\dot{s}m}, (x'U, \phi(x)U) \in O_{\dot{s}^{-1}}\}.$$

(We use Lemma 1.4 and the equality  $|sw| = |w| + 1$ .) By Lemma 1.6,  $Z'_{xU,\phi(x)U}$  is an affine line if  $m' = \dot{s}m\dot{s}^{-1}$ , is a point if  $m' = \dot{s}my$  for some  $y \in T_s$ , and is empty otherwise. Hence  $\sharp(Z'_{xU,\phi(x)U})$  is  $q$  if  $m' = \dot{s}m\dot{s}^{-1}$ , is 1 if  $m' = \dot{s}my$  for some  $y \in T_s$ , and is 0 otherwise. Now (c) follows from (a), (b).

**Lemma 2.7.** *Assume that  $s \in S$ ,  $w \in I$ ,  $m \in N(w)$  and that  $sw = ws$ ,  $|ws| < |w|$ . Write  $m = \dot{w}t$ , where  $t \in T$  satisfies  $w(t^q)t\dot{w}^2 = 1$ .*

(a) *For  $y \in T_s$  we have  $\dot{s}m\dot{s}^{-1}y \in N(w)$  if and only if  $y^{q-1} = 1$ .*

(b) *We have  $s(t)t^{-1}\epsilon_s = m^{-1}\dot{s}m\dot{s} \in T_s^\Phi$ .*

(c) *For  $y \in T_s$  we have  $\dot{s}my \in N(sw)$  if and only if  $y^{q+1} = s(t)t^{-1}\epsilon_s = m^{-1}\dot{s}m\dot{s}$ . There are exactly  $q + 1$  such  $y$ ; they are all automatically in  $T_s^\Phi$ .*

(d) We have

$$k_s \theta_m = q \sum_{y \in T_s; y^{q+1} = m^{-1} \dot{s} m \dot{s}} \theta \dot{s} m y + \theta_{\dot{s} m \dot{s}^{-1}} + (q+1) \sum_{y \in T_s; y^{q-1} = 1, y \neq 1} \theta_{\dot{s} m \dot{s}^{-1} y}.$$

We prove (a). We have

$$\begin{aligned} \phi(\dot{s} m \dot{s}^{-1} y) \dot{s} m \dot{s}^{-1} y &= \dot{s} \phi(m) \dot{s}^{-1} y^q \dot{s} m \dot{s}^{-1} y = \dot{s} m^{-1} y^{-q} m \dot{s}^{-1} y \\ &= \dot{s} w(y^{-q}) \dot{s}^{-1} y = \dot{s} y^q \dot{s}^{-1} y = y^{-q} y = y^{1-q}. \end{aligned}$$

This proves (a).

The equality in (b) is easily checked. We have  $s(t)t^{-1}\epsilon_s \in T_s$ . To prove (b) it remains to show that  $(s(t)t^{-1}\epsilon_s)^{q-1} = 1$ . We have  $\dot{s}^{-1}\dot{w}^2 = \dot{w}^2\dot{s}^{-1}$  and hence  $\dot{w}^2 = \dot{s}^{-1}\dot{w}^2\dot{s} = s(\dot{w}^2) = \dot{w}^2\check{\alpha}_s(\alpha_s\dot{w}^{-2})$ . Thus we have  $\check{\alpha}_s(\alpha_s(\dot{w}^{-2})) = 1$ , that is,  $\check{\alpha}_s(\alpha_s(w(t^q)t)) = 1$ . Since  $w(\alpha_s) = \alpha_s^{-1}$  it follows that  $\check{\alpha}_s(\alpha_s(t^{-q+1})) = 1$  and hence  $(\check{\alpha}_s(-\alpha_s(t)))^{-q+1} = 1$ . Thus (b) holds.

We prove (c). We have

$$\begin{aligned} \phi(\dot{s} m y) \dot{s} m y &= \dot{s} \phi(m) y^q \dot{s} m y = \dot{s} m^{-1} y^q \dot{s} m y = \dot{s} t^{-1} \dot{w}^{-1} y^q \dot{s} w t y \\ &= \dot{s} t^{-1} \dot{w}^{-1} y^q \dot{w} \dot{s} t y = \dot{s} t^{-1} w(y^q) \dot{s} t y = \dot{s} t^{-1} y^{-q} \dot{s} t y \\ &= s(t^{-1} y^{-q}) \epsilon_s t y = y^{q+1} s(t^{-1}) t \epsilon_s. \end{aligned}$$

This proves the first sentence of (c). The second sentence of (c) follows from (b).

We prove (d). For  $m' \in N^{\phi'}$  and  $(xU, \phi(x)U) \in O_{m'}^{\psi}$  fixed, the variety  $Z_{xU, \phi(x)U}$  in §2.3 (with  $n = \dot{s}$ ) is

- (i) an affine line if  $m' = \dot{s} m y$  for some  $y \in T_s$  such that  $\dot{s} m y \in N(sw)$ ,
- (ii) an affine line minus a point if  $m' = \dot{s} m \dot{s}^{-1} y$  with  $y \in T_s - \{1\}$ ,
- (iii) a union of two affine lines with one point in common if  $m' = \dot{s} m \dot{s}^{-1}$ .

This is a geometric reinterpretation (and refinement) of the formula 1.7(e), in which the number of  $\Phi$ -fixed points on these varieties enter; this number is  $Q$  in case (i), is  $Q - 1$  in case (ii), and is  $2Q - 1$  in case (iii). It is enough to show that the number of  $\psi$ -fixed points on  $Z_{xU, \phi(x)U}$  is  $q$  in case (i), is  $q + 1$  in case (ii), and is 1 in case (iii). This is verified directly by calculation in each case. (In case (iii),  $\psi$  interchanges the two lines, keeping fixed the point common to the two lines.) We give the details of the calculation assuming that  $G = SL_2(\mathbf{k})$ ,  $T$  is the diagonal matrices,  $TU$  is the upper triangular matrices,  $\dot{s} = \begin{pmatrix} 0 & -1 \\ 1 & 0 \end{pmatrix}$ , and  $\phi$  raises each matrix entry to the  $q$ th power. We have  $N^{\phi'} = \{M_a; a \in F_Q^*; a^q + a = 0\} \sqcup \{M'_a; a \in F_Q^*; a^{q+1} = 1\}$ , where  $M_a = \begin{pmatrix} 0 & -a^{-1} \\ a & 0 \end{pmatrix}$ ,  $M'_a = \begin{pmatrix} a & 0 \\ 0 & a^{-1} \end{pmatrix}$ . We must show:

if  $x \in G$ ,  $x^{-1}\phi(x) = M_a$ , then  $\sharp(yU \in G/U; y^{-1}\phi(y) \in UM_bU, x^{-1}y \in U\dot{s}U) = 1 + \delta_{a,b}q$  (here  $a^q + a = 0, b^q + b = 0$ );

if  $x \in G$ ,  $x^{-1}\phi(x) = M'_a$ , then  $\sharp(yU \in G/U; y^{-1}\phi(y) \in UM_bU, x^{-1}y \in U\dot{s}U) = q$  (here  $a^{q+1} + a = 0, b^{q+1} = 0$ ).

Setting  $y = xD$  we see that we must show that if  $b^q + b = 0$ , then:

if  $a^q + a = 0$ , then  $\sharp(DU \in (U\dot{s}U)/U; D^{-1}M_a\phi(D) \in UM_bU) = 1 + (1 - \delta_{a,b})q$ ;

if  $a^{q+1} = 1$ , then  $\sharp(DU \in (U\dot{s}U)/U; D^{-1}M'_a\phi(D) \in UM_bU) = q$ .

Equivalently, we must show that if  $b^q + b = 0$ , then:

(e) if  $a^q + a = 0$ , then  $\sharp(d \in F_Q; d^{q+1}a - a^{-1} = b) = 1 + (1 - \delta_{a,b})q$ ;

(f) if  $a^{q+1} = 1$ , then  $\sharp(d \in F_Q; -a'd^q + a'^{-1}d = b) = q$ .

If  $a = b$ , the equation in (e) is  $d^{q+1} = 0$  which has one solution, namely  $d = 0$ . If  $a \neq b$  the equation in (e) is  $d^{q+1} = ba^{-1} + a^{-2}$ . Here  $(ba^{-1} + a^{-2})^q = ba^{-1} + a^{-2} \neq 0$ . Hence the equation in (e) has exactly  $q + 1$  solutions. Setting  $d' = a'^{-1}d$ , the equation in (f) is  $-d'^q + d' = b$  and this has exactly  $d$  solutions in  $F_Q$  since  $b^q + b = 0$ . This completes the proof.

2.8. Let  $T(w)^* = \text{Hom}(T(w), \mathbf{C}^*)$ . Since  $e_w$  is surjective (see §2.2(d)), the map  $T(w)^* \rightarrow \mathfrak{s}, \zeta \mapsto \zeta e_w$  is an injective homomorphism. Let  $\mathfrak{s}_w$  be the image of this homomorphism. We have  $\mathfrak{s}_w = \{\nu \in \mathfrak{s}; w(\nu)\nu^q = 1\}$ . Note that if  $w \in W_2, z \in W$ , then  $z(\mathfrak{s}_w) = \mathfrak{s}_{z w z^{-1}}$ .

For  $\nu \in \mathfrak{s}_w$  we denote by  $\underline{\nu}_w$  the element of  $T(w)^*$  such that  $\nu = \underline{\nu}_w e_w$ . We set  $\mathfrak{K}_w = \ker(e_w)$ .

For any  $w \in I, n \in N(w)$ , and  $\nu \in \mathfrak{s}_w$  we define  $a'_{n,\nu} \in \mathcal{F}'$  by

$$a'_{n,\nu} = \sum_{t \in T(w)} \underline{\nu}_w(t) \theta_{nt} = |\mathfrak{K}_w|^{-1} \sum_{\tau \in T^\Phi} \nu(\tau) \theta_{\tau n \tau^{-q}}.$$

To verify the last equality we note that the sum over  $t \in T(w)$  is equal to  $|\mathfrak{K}_w|^{-1} \sum_{\tau \in T^\Phi} \underline{\nu}_w(e_w(\tau)) \theta_{n e_w(\tau)}$ . We show:

(a) *If  $w \in I, n \in N(w), \tau \in T^\Phi, t \in T(w)$ , and  $\nu \in \mathfrak{s}_w$ , then  $a'_{nt,\nu} = \underline{\nu}_w(t^{-1}) a'_{n,\nu}$  and  $a'_{\tau n \tau^{-q}, \nu} = \nu(\tau^{-1}) a'_{n,\nu}$ . In particular, the line spanned by  $a'_{n,\nu}$  depends only on  $w, \nu$  and not on  $n$ .*

Indeed, we have

$$\begin{aligned} a'_{nt,\nu} &= \sum_{t' \in T(w)} \underline{\nu}_w(t') \theta_{ntt'} = \sum_{t'' \in T(w)} \underline{\nu}_w(t'' t^{-1}) \theta_{nt''} = \underline{\nu}_w(t^{-1}) a'_{n,\nu}, \\ a'_{\tau n \tau^{-q}, \nu} &= |\mathfrak{K}_w|^{-1} \sum_{\tau' \in T^\Phi} \nu(\tau') \theta_{\tau' \tau n \tau'^{-q}} |\mathfrak{K}_w|^{-1} \sum_{\tau_1 \in T^\Phi} \nu(\tau_1 \tau^{-1}) \theta_{\tau_1 n \tau_1^{-q}} = \nu(\tau^{-1}) a'_{n,\nu}. \end{aligned}$$

This proves (a).

From §2.1, §2.2(a), (b), we see that:

(b) *if  $\{t_w; w \in W_2\}$  is a collection of elements in  $T$  such that  $\dot{w} t_w \in N(w)$  for all  $w \in W_2$ , then  $\{a'_{\dot{w} t_w, \nu}; w \in W_2, \nu \in \mathfrak{s}_w\}$  is a  $\mathbf{C}$ -basis of  $\mathcal{F}'$ .*

For  $\nu \in \mathfrak{s}, w \in I, n \in N(w), \nu' \in \mathfrak{s}_w$  we show:

$$(c) \quad 1_\nu a'_{n,\nu'} = \delta_{\nu,\nu'} a'_{n,\nu'}.$$

Indeed, we have

$$\begin{aligned} 1_\nu a'_{n,\nu'} &= |\mathfrak{K}_w|^{-1} |T^\Phi|^{-1} \sum_{\tau \in T^\Phi} \nu(\tau) k_\tau \sum_{\tau' \in T^\Phi} \nu'(\tau') \theta_{\tau' n \tau'^{-q}} \\ &= |\mathfrak{K}_w|^{-1} |T^\Phi|^{-1} \sum_{\tau \in T^\Phi} \nu(\tau) \sum_{\tau' \in T^\Phi} \nu'(\tau') \theta_{\tau \tau' n \tau'^{-q} t^{-q}}. \end{aligned}$$

Setting  $\tau \tau' = \tau_1$  we obtain

$$\begin{aligned} 1_\nu a'_{n,\nu'} &= |\mathfrak{K}_w|^{-1} |T^\Phi|^{-1} \sum_{\tau_1 \in T^\Phi} \nu'(\tau_1) \sum_{\tau \in T^\Phi} \nu(\tau) \nu'(\tau^{-1}) \theta_{\tau_1 n \tau_1^{-1} - q} \\ &= \delta_{\nu,\nu'} |\mathfrak{K}_w|^{-1} \sum_{\tau_1 \in T^\Phi} \nu'(\tau_1) \theta_{\tau_1 n \tau_1^{-1} - q} = \delta_{\nu,\nu'} a'_{n,\nu'}. \end{aligned}$$

This proves (c).

For  $s \in S, w \in W, n \in N(w), \nu \in \mathfrak{s}_w$ , we have (using (c)):

$$(d) \quad \mathcal{T}_s a'_{n,\nu} = q^{-1}[\nu, \check{\alpha}_s] k_{\dot{s}} a_{n,\nu}.$$

**Lemma 2.9.** *Let  $s \in S, w \in I, n \in N(w), \nu \in \mathfrak{s}_w$ . Note that  $s\nu \in \mathfrak{s}_{sws}$ . Assume that  $sw \neq ws, |sw| > |w|$ . We have*

$$\mathcal{T}_s a'_{n,\nu} = q^{-1}[\nu, \check{\alpha}_s] a'_{\dot{s}n\dot{s}^{-1},s\nu}.$$

Using §2.8(d) we see that it is enough to show

$$k_{\dot{s}} a'_{n,\nu} = a'_{\dot{s}n\dot{s}^{-1},s\nu}.$$

Using Lemma 2.5 and the equality  $|\mathfrak{K}_w| = |\mathfrak{K}_{sws}|$  we see that

$$\begin{aligned} k_{\dot{s}} a'_{n,\nu} &= |\mathfrak{K}_w|^{-1} \sum_{\tau \in T^\Phi} \nu(\tau) k_{\dot{s}} \theta_{\tau n \tau^{-q}} \\ &= |\mathfrak{K}_w|^{-1} \sum_{\tau \in T^\Phi} \nu(\tau) \theta_{\dot{s} \tau n \tau^{-q} \dot{s}^{-1}} \\ &= |\mathfrak{K}_{sws}|^{-1} \sum_{\tau' \in T^\Phi} \nu(s(\tau')) \theta_{\tau' \dot{s} n \dot{s}^{-1} \tau'^{-q}} = a'_{\dot{s}n\dot{s}^{-1},s\nu}. \end{aligned}$$

The lemma is proved.

**Lemma 2.10.** *Let  $s \in S, w \in I, n \in N(w), \nu \in \mathfrak{s}_w$ . Assume that  $sw = ws, |sw| > |w|$ . If  $s \in W_\nu$  we set  $\Delta = 1$ ; if  $s \notin W_\nu$  we set  $\Delta = 0$ . Note that we have  $s\nu \in \mathfrak{s}_w$ ; moreover, if  $\Delta = 1$ , then  $s\nu = \nu \in \mathfrak{s}_{sw}$ . We set  $z = \dot{s}n^{-1}\dot{s}n \in T_s$ ; see Lemma 2.6(a). We have  $z^{q+1} = 1$ ; see Lemma 2.6(a). We have*

$$\mathcal{T}_s a'_{n,\nu} = a'_{\dot{s}n\dot{s}^{-1},s\nu} \text{ if } \Delta = 0,$$

$$\mathcal{T}_s a'_{n,\nu} = a'_{n,\nu} + (q^{-1} + 1)a'_{\dot{s}nu,\nu} \text{ if } \Delta = 1,$$

where  $u \in T_s^\Phi$  is such that  $u^{q-1} = z$  (see Lemma 2.6(b)).

Using Lemma 2.6(c) and §2.8(d) we have  $\mathcal{T}_s a'_{n,\nu} = A + B$ , where

$$A = |\mathfrak{K}_w|^{-1} \sum_{\tau \in T^\Phi} \nu(\tau) \theta_{\dot{s} \tau n \tau^{-q} \dot{s}^{-1}},$$

and

$$B = q^{-1} |\mathfrak{K}_w|^{-1} \sum_{\tau \in T^\Phi, y \in T_s; y^{q-1} = \dot{s} \tau^q n^{-1} \tau^{-1} \dot{s} \tau n \tau^{-q}} \nu(\tau) \theta_{\dot{s} \tau n \tau^{-q} y}.$$

We have used that  $\nu(\epsilon_s) = 1$  (and hence  $[\nu, \check{\alpha}_s] = 1$ ). Indeed, we have  $\nu(\epsilon_s) = \underline{\nu}_w(e_w(\epsilon_s)) = \underline{\nu}_w(w(\epsilon_s)\epsilon_s) = \underline{\nu}_w(1) = 1$  since  $w(\epsilon_s) = \epsilon_s$ .

In the sum  $A$  we set  $\tau' = s(\tau)$ . We get

$$A = |\mathfrak{K}_w|^{-1} \sum_{\tau' \in T^\Phi} (s\nu)(\tau') \theta_{\tau' \dot{s} n \dot{s}^{-1} \tau'^{-q}} = a'_{\dot{s}n\dot{s}^{-1},s\nu}.$$

We now show that if  $\Delta = 1$ , then

$$a'_{\dot{s}n\dot{s}^{-1},s\nu} = a'_{n,\nu}.$$

We write  $n = wt$  with  $t \in T$ . We have  $\dot{s}n\dot{s}^{-1} = \dot{s}wt\dot{s}^{-1} = \dot{s}wt\dot{s}^{-1} = \dot{s}wt\dot{s}^{-1} = nt^{-1}s(t)$ . By Lemma 2.6(a) we have  $(t^{-1}s(t))^{q+1} = 1$ . Since  $t^{-1}s(t) \in T_s$  we have  $t_1^{-1}s(t) = t_1^{q-1}$  with  $t_1 \in T_s^\Phi$ . Thus we have  $\dot{s}n\dot{s}^{-1} = nt_1^{q-1}$  and hence  $a'_{\dot{s}n\dot{s}^{-1},s\nu} = a'_{nt_1^{q-1},\nu} = a'_{t_1^{-1}nt_1^q,\nu} = a'_{n,\nu}$  since  $\nu(t_1) = 1$ . This proves our claim.

We now consider the sum  $B$ . In that sum we have

$$\begin{aligned} \dot{s}\tau^q n^{-1} \tau^{-1} \dot{s} \tau n \tau^{-q} &= s(\tau^q) \dot{s} n^{-1} \dot{s} s(\tau)^{-1} \tau n \tau^{-q} \\ &= \dot{s} n^{-1} \dot{s} n s(\tau)^{-1} \tau \tau^{-q} s(\tau^q) = z(\tau s(\tau)^{-1})^{1-q}. \end{aligned}$$

Thus we have

$$B = q^{-1} |\mathfrak{K}_w|^{-1} \sum_{(\tau, y) \in \mathcal{Y}} \nu(\tau) \theta_{\dot{s} n w(\tau) \tau^{-q} y},$$

where  $\mathcal{Y} = \{(\tau, y) \in T^\Phi \times T_s; y^{q-1} = z(\tau s(\tau)^{-1})^{1-q}\}$ . Let  $\mathcal{Y}' = \{(\tau', u) \in T^\Phi \times (T_s^\Phi); u^{q-1} = z\}$ . The map  $\xi : \mathcal{Y}' \rightarrow \mathcal{Y}, (\tau', u) \mapsto (s(\tau'), s(\tau')^q \tau'^{-q} u)$  is a well defined bijection. Now the sum  $B$  can be written in terms of this bijection as follows:

$$B = q^{-1} |\mathfrak{K}_w|^{-1} \sum_{(\tau', u) \in \mathcal{Y}'} \nu(s(\tau')) \theta_{\dot{s} n w(s(\tau')) \tau'^{-q} u}.$$

We have a free action of  $T_s^\Phi$  on  $\mathcal{Y}'$  given by  $e : (\tau', u) \mapsto (\tau' s(e), u e^{-q-1})$ . Note that the quantity  $\theta_{\dot{s} n w(s(\tau')) \tau'^{-q} u}$  is constant on the orbits of this action. Hence if  $\mathcal{Y}'_0$  is a set of representatives for the  $T_s^\Phi$ -orbits on  $\mathcal{Y}'$  we have

$$B = q^{-1} |\mathfrak{K}_w|^{-1} \sum_{(\tau', y) \in \mathcal{Y}'_0, e \in T_s^\Phi} (s\nu)(\tau') \nu(e) \theta_{\tau' \dot{s} n \tau'^{-q} u}.$$

Note that  $\sum_{e \in T_s^\Phi} \nu(e) = \delta(q^2 - 1)$ . In particular, if  $\Delta = 0$  we have  $B = 0$ . We now assume that  $\Delta = 1$ . For any  $u \in T_s^\Phi$  such that  $u^{q-1} = z$  we set

$$B_u = q^{-1} |\mathfrak{K}_w|^{-1} \sum_{\tau' \in T^\Phi} (s\nu)(\tau') \theta_{\tau' \dot{s} n \tau'^{-q} u}.$$

We have  $B = \sum_{u \in T_s^\Phi; u^{q-1} = z} B_u$ . For any  $u$  as above and any  $e \in T_s^\Phi$  we have  $B'_{ue^{-1-q}} = B'_u$  since  $\nu(e) = 1$ . If  $u, u'$  in  $T_s^\Phi$  are such that  $u^{q-1} = u'^{q-1} = z$ , we have  $u' = u\tilde{e}$ , where  $\tilde{e} \in T_s^\Phi$  satisfies  $\tilde{e}^{q-1} = 1$ . Hence we have  $\tilde{e} = e^{-q-1}$  for some  $e \in T_s^\Phi$  so that  $u' = ue^{-q-1}$ . Thus we have  $B_{u'} = B_u$ . We see that  $B = (q-1)B_u$  where  $u \in T_s^\Phi$  is such that  $u^{q-1} = z$ . We have  $B_u = q^{-1} |\mathfrak{K}_{sw}| |\mathfrak{K}_w|^{-1} a'_{\dot{s} n u, \nu}$ . It remains to show that  $(q-1) |\mathfrak{K}_{sw}| |\mathfrak{K}_w|^{-1} = q+1$  or equivalently, that  $|T(sw)| |T(w)|^{-1} = (q-1)(q+1)^{-1}$ . This follows from the following fact: there exists  $c, c'$  in  $\mathbf{N}$  such that  $|T(w)| = (q-1)^c (q+1)^{c'}$ ,  $|T(sw)| = (q-1)^{c+1} (q+1)^{c'-1}$ . The lemma is proved.

**Lemma 2.11.** *Let  $s \in S, w \in I, n \in N(w), \nu \in \mathfrak{s}_w$ . Assume that  $sw = ws, |sw| < |w|, s \notin W_\nu$ . Note that  $s\nu \in \mathfrak{s}_w$ . We have*

$$\mathcal{T}_s a'_{n, \nu} = -a'_{\dot{s} n \dot{s}^{-1}, s\nu}.$$

Using Lemma 2.7(d) and §2.8(d) we have  $\mathcal{T}_s a'_{n, \nu} = A + B$  where

$$A = q^{-1} |\mathfrak{K}_w|^{-1} \sum_{\tau \in T^\Phi, y \in T_s; y^{q-1} = 1} c_y \nu(\tau) \theta_{\dot{s} \tau n \tau^{-q} \dot{s}^{-1} y},$$

where  $c_y = q+1$  if  $y \neq 1, c_y = 1$  if  $y = 1$  and

$$B = |\mathfrak{K}_w|^{-1} \sum_{\tau \in T^\Phi, y \in T_s; y^{q+1} = \tau^q n^{-1} \tau^{-1} \dot{s} \tau n \tau^{-q} \dot{s}} \nu(\tau) \theta_{\dot{s} \tau n \tau^{-q} y}.$$



We have used that, as in the proof of Lemma 2.10, we have  $\nu(\epsilon_s) = 1$  (and hence  $[\nu, \check{\alpha}_s] = 1$ ). In the sum  $A$  we set  $\tau' = s(\tau)$ . We get

$$A = q^{-1} |\mathfrak{K}_w|^{-1} \sum_{\tau' \in T^\Phi, y \in T_s; y^{q-1} = 1} c_y(s\nu)(\tau') \theta_{\tau' \dot{s} n \dot{s}^{-1} \tau'^{-q} y}.$$

For  $y \in T_s$  such that  $y^{q-1} = 1$  we can find  $y' \in T_s$  such that  $y'^{q+1} = y$  (there are  $q+1$  such  $y'$ ) and we have automatically  $y' \in T^\Phi$ . Thus we have

$$\begin{aligned} A &= q^{-1} |\mathfrak{K}_w|^{-1} (q+1)^{-1} \sum_{\tau' \in T^\Phi, y' \in T_s^\Phi} c_{y'^{-q-1}}(s\nu)(\tau') \theta_{\tau' \dot{s} n \dot{s}^{-1} \tau'^{-q} y'^{-q-1}} \\ &= q^{-1} |\mathfrak{K}_w|^{-1} (q+1)^{-1} \sum_{\tau' \in T^\Phi, y' \in T_s^\Phi} c_{y'^{-q-1}}(s\nu)(\tau') \theta_{y' \tau' \dot{s} n \dot{s}^{-1} y'^{-q} \tau'^{-q}}. \end{aligned}$$

With the change of variable  $\tau' y' = \tau''$  we obtain

$$A = q^{-1} |\mathfrak{K}_w|^{-1} (q+1)^{-1} \sum_{\tau'' \in T^\Phi, y' \in T_s^\Phi} c_{y'^{-q-1}}(s\nu)(\tau'') \nu(y') \theta_{\tau'' \dot{s} n \dot{s}^{-1} \tau''^{-q}}.$$

(We have used that  $s(y') = y'^{-1}$ .) Using our assumption that  $s \notin W_\nu$ , we have

$$\begin{aligned} & \sum_{y' \in T_s^\Phi} c_{y'^{-q-1}} \nu(y') \\ &= \sum_{y' \in T_s^\Phi; y'^{q+1} = 1} \nu(y') + (q+1) \sum_{y' \in T_s^\Phi; y'^{q+1} \neq 1} \nu(y') \\ &= (q+1) \sum_{y' \in T_s^\Phi} \nu(y') - q \sum_{y' \in T_s^\Phi; y'^{q+1} = 1} \nu(y') \\ &= -q \sum_{y' \in T_s^\Phi; y'^{q+1} = 1} \nu(y') = -q \sum_{y' \in T_s^\Phi; y'^{q+1} = 1} \underline{\nu}_w(y'^{-q-1}) \\ &= -q \#(y' \in T_s^\Phi; y'^{q+1} = 1) = -q(q+1). \end{aligned}$$

It follows that

$$A = q^{-1} |\mathfrak{K}_w|^{-1} (q+1)^{-1} (-q)(q+1) \sum_{\tau'' \in T^\Phi} \nu(\tau'') \theta_{\tau'' \dot{s} n \dot{s}^{-1} \tau''^{-q}} = -a'_{\dot{s} n \dot{s}^{-1}, s\nu}.$$

It remains to prove that  $B = 0$ . We set  $z = n^{-1} \dot{s} n \dot{s} \in T_s$ ; see Lemma 2.7(b). In the sum  $B$  we have

$$\begin{aligned} \tau^q n^{-1} \tau^{-1} \dot{s} \tau n \tau^{-q} \dot{s} &= \tau^q n^{-1} \tau^{-1} s(\tau) \dot{s} n \dot{s} s(\tau)^{-q} \\ &= \tau^q \tau s(\tau)^{-1} n^{-1} \dot{s} n \dot{s} s(\tau)^{-q} = z \tau^q \tau s(\tau)^{-1} s(\tau)^{-q} = z(\tau s(\tau)^{-1})^{q+1}. \end{aligned}$$

Thus we have

$$B = q^{-1} |\mathfrak{K}_w|^{-1} q \sum_{(\tau, y) \in \mathcal{Z}} \nu(\tau) \theta_{\dot{s} \tau n \tau^{-q} y},$$

where  $\mathcal{Z} = \{(\tau, y) \in T^\Phi \times T_s; y^{q+1} = z(\tau s(\tau)^{-1})^{q+1}\}$ . The group  $T_s^\Phi$  acts freely on  $\mathcal{Z}$  by  $e : (\tau, y) \mapsto (\tau e, y e^{q+1})$ . (We must show that the equation  $y^{q+1} = z(\tau s(\tau)^{-1})^{q+1}$  implies  $(y e^{q+1})^{q+1} = z(\tau e s(\tau e)^{-1})^{q+1}$ ; it is enough to show that  $e^{(q+1)^2} = e^{2(q+1)}$  and this follows from  $e^{q^2-1} = 1$ .) We show that the last sum restricted to any  $T_s^\Phi$ -orbit is zero. Since  $\theta_{\dot{s} \tau n \tau^{-q} y}$  is constant on any  $T_s^\Phi$ -orbit it is enough to show that  $\sum_{e \in T_s^\Phi} \nu(e) = 0$ ; this follows from our assumption that  $s \notin W_\nu$ . We deduce that  $B = 0$ . The lemma is proved.

2.12. For  $w \in I$  let  $\|w\|$  be the dimension of the  $-1$  eigenspace of the linear map induced by  $w$  on the real vector space  $\mathbf{R} \otimes Y$ . We have  $|w| = \|w\| \pmod 2$ . For  $w \in N(w), \nu \in \mathfrak{s}_w$  we set

$$\tilde{a}_{n,\nu} = q^{-(|w|+\|w\|)/2} a'_{n,\nu} \in \mathcal{F}'.$$

We have the following result.

**Lemma 2.13.** *Let  $s \in S, w \in W_2, n \in N(w), \nu \in \mathfrak{s}_w$ . Write  $n = \dot{w}t$  where  $t \in T$ . We have:*

- (a)  $\mathcal{T}_s \tilde{a}_{n,\nu} = [\nu, \check{\alpha}_s] \tilde{a}_{\dot{s}n\dot{s}^{-1},s\nu}$  if  $sw \neq ws, |sw| > |w|$ ;
- (b)  $\mathcal{T}_s \tilde{a}_{n,\nu} = \tilde{a}_{\dot{s}n\dot{s}^{-1},s\nu}$  if  $sw = ws, |sw| > |w|, s \notin W_\nu$ ;
- (c)  $\mathcal{T}_s \tilde{a}_{n,\nu} = \tilde{a}_{n,\nu} + (q+1) \tilde{a}_{\dot{s}nu,\nu}$  (where  $u \in T_s^\Phi$  is such that  $u^{q-1} = \dot{s}n^{-1}\dot{s}n = s(t)^{-1}t\epsilon_s$ ; see Lemma 2.6(a), (b)) if  $sw = ws, |sw| > |w|, s \in W_\nu$ ;
- (d)  $\mathcal{T}_s \tilde{a}_{n,\nu} = -\tilde{a}_{\dot{s}n\dot{s}^{-1},s\nu}$  if  $sw = ws, |sw| < |w|, s \notin W_\nu$ .

(a) is a reformulation of Lemma 2.9; (b), (c) are reformulations of Lemma 2.10; (d) is a reformulation of Lemma 2.11.

### 3. PROOF OF THEOREM 0.4

3.1. We preserve the setup of §1.1. Let  $L$  be the subgroup of  $Y$  generated by  $\{\check{\alpha}_s; s \in S\}$ . Let  $S'$  be a *halving* of  $S$ , that is, a subset  $S'$  of  $S$  such that  $s_1 s_2 = s_2 s_1$  whenever  $s_1, s_2$  in  $S$  are both in  $S'$  or both in  $S - S'$ . (Such  $S'$  always exists.) Let  $W_2 \rightarrow Y, w \mapsto r_w$ , and  $W_2 \rightarrow L/2L, w \mapsto b_w = b_w^{S'}$  be the maps defined in [L5, 0.2, 0.3]. From [L5, 0.2, 0.3] and from the proof of [L5, 1.14(a)] we have:

- (i)  $r_1 = 0, r_s = \check{\alpha}_s$  for any  $s \in S, b_1 = 0, b_s = \check{\alpha}_s$  for any  $s \in S', b_s = 0$  for any  $s \in S - S'$ ;
- (ii) for any  $w \in W_2, s \in S$  such that  $sw \neq ws$  we have  $s(r_w) = r_{sws}, s(b_w) = b_{sws} + \check{\alpha}_s$ ;
- (iii) for any  $w \in W_2, s \in S$  such that  $sw = ws$  we have  $r_{sw} = r_w + \mathcal{N}\check{\alpha}_s, b_{sw} = b_w + l\check{\alpha}_s$  where  $l \in \{0, 1\}, \mathcal{N} \in \{-1, 0, 1\}$ .
- (iv) for any  $w \in W_2, s \in S$  such that  $sw = ws, |sw| > |w|$  we have  $s(r_w) = r_w$ ;
- (v) for any  $w \in W_2, s \in S$  such that  $sw = ws$  we have  $s(b_w) = b_w + (1 - \mathcal{N})\check{\alpha}_s$  where  $\mathcal{N}$  is as in (iii).

Moreover, by [L5, 0.5],

- (vi) if  $c \in F_Q, c^{q-1} = \epsilon$ , the element  $n_{w,c} = \dot{w}r_w(c)b_w(\epsilon) \in \kappa^{-1}(w)$  belongs to  $N(w)$ .

Here  $r_w(c) \in T, b_w(\epsilon) \in T$  are obtained by evaluating a homomorphism  $\mathbf{k}^* \rightarrow Y$  at  $c$  or  $\epsilon$ . Note that  $b_w(\epsilon) = b_w(\epsilon)^{-1}$ . From [L5, 1.18] we deduce:

- (vii) in the setup of (iii) we have  $\mathcal{N} = (w : s)$ .

The following equality complements (iv):

- (viii) for any  $w \in W_2, s \in S$  such that  $sw = ws, |sw| < |w|$  we have  $s(r_w) = r_w + 2(w : s)\check{\alpha}_s$ .

Indeed, using (iii), (iv), (vii) we have

$$s(r_w) = s(r_{sw} - (w : s)\check{\alpha}_s) = r_{sw} + (w : s)\check{\alpha}_s = r_w + 2(w : s)\check{\alpha}_s.$$

For any  $w \in W_2$ , any  $c \in F_Q$  such that  $c^{q-1} = \epsilon$ , and any  $\nu \in \mathfrak{s}_w$  we set

$$a_{w,c,\nu} = \tilde{a}_{n_{w,c},\nu}.$$

This is well defined by (vi). By §2.8(b),

- (a) for any  $c$  as above,  $\{a_{w,c,\nu}; w \in W_2, \nu \in \mathfrak{s}_w\}$  is a  $\mathbf{C}$ -basis of  $\mathcal{F}'$ .

In the remainder of this section we assume that §0.3(a) holds. We have the following result.

**Proposition 3.2.** *Let  $s \in S, w \in W_2, \nu \in \mathfrak{s}_w$ . Let  $c$  be as in §3.1(vi). We have*

- (a)  $\mathcal{T}_s a_{w,c,\nu} = a_{sws,c,s\nu}$  if  $sw \neq ws, |sw| > |w|, s \in W_\nu$ ;
- (b)  $\mathcal{T}_s a_{w,c,\nu} = a_{sws,c,s\nu} + (q - q^{-1})a_{w,c,\nu}$  if  $sw \neq ws, |sw| < |w|, s \in W_\nu$ ;
- (c)  $\mathcal{T}_s a_{w,c,\nu} = a_{w,c,\nu} + (q + 1)a_{sw,c,\nu}$  if  $sw = ws, |sw| > |w|, s \in W_\nu$ ;
- (d)  $\mathcal{T}_s a_{w,c,\nu} = (1 - q^{-1})a_{sw,c,\nu} + (q - q^{-1} - 1)a_{w,c,\nu}$  if  $sw = ws, |sw| < |w|, s \in W_\nu$ ;
- (e)  $\mathcal{T}_s a_{w,c,\nu} = [\nu, \check{\alpha}_s] a_{sws,c,s\nu}$  if  $sw \neq ws, |sw| > |w|, s \notin W_\nu$ ;
- (f)  $\mathcal{T}_s a_{w,c,\nu} = [\nu, \check{\alpha}_s]^{-1} a_{sws,c,s\nu}$  if  $sw \neq ws, |sw| < |w|, s \notin W_\nu$ ;
- (g)  $\mathcal{T}_s a_{w,c,\nu} = \underline{s}\mathcal{L}_w(\epsilon_s^{1-(w:s)}) a_{w,c,s\nu}$  if  $sw = ws, |sw| > |w|, s \notin W_\nu$ ;
- (h)  $\mathcal{T}_s a_{w,c,\nu} = -\underline{s}\mathcal{L}_w(\epsilon_s^{1-(w:s)}) \underline{s}\mathcal{L}_w(\epsilon_s^{-2(w:s)}) a_{w,c,s\nu}$  if  $sw = ws, |sw| < |w|, s \notin W_\nu$ .

This will be deduced in §§3.3–3.8 from Lemma 2.13 with  $n = n_{w,c}$  as in §3.1(vi), using the equality  $\tilde{a}_{n't,\nu'} = \underline{\nu}'_w(t^{-1})\tilde{a}_{n',\nu'}$  where  $w' \in W_2, n' \in N(w), \nu' \in \mathfrak{s}_{w'}, t \in T(w')$ , which follows from §2.8(a).

3.3. Assume that we are in the setup of Proposition 3.2(a) or Proposition 3.2(e). Using Lemma 2.13(a) and §3.1(ii) we obtain

$$\begin{aligned} \mathcal{T}_s a_{w,c,\nu} &= [\nu, \check{\alpha}_s] \tilde{a}_{\dot{s}\dot{w}r_w(c)b_w(\epsilon)\dot{s}^{-1},s\nu} \\ &= [\nu, \check{\alpha}_s] \tilde{a}_{\dot{s}\dot{w}\dot{s}\dot{s}^{-1}r_w(c)b_w(\epsilon)\dot{s}^{-1},s\nu} \\ &= [\nu, \check{\alpha}_s] \tilde{a}_{n_{sws,c}r_{sws}(c)^{-1}b_{sws}(\epsilon)^{-1}ds^{-1}r_w(c)b_w(\epsilon)\dot{s}^{-1},s\nu} \\ &= [\nu, \check{\alpha}_s] \underline{s}\mathcal{L}_{sws}(\dot{s}b_w(\epsilon)r_w(c)^{-1}\dot{s}r_{sws}(c)b_{sws}(\epsilon)) a_{sws,c,s\nu} \\ &= [\nu, \check{\alpha}_s] \underline{s}\mathcal{L}_{sws}(b_{sws}(\epsilon)\epsilon_s r_{sws}(c)^{-1}\epsilon_s r_{sws}(c)b_{sws}(\epsilon)) a_{sws,c,s\nu} = [\nu, \check{\alpha}_s] a_{sws,c,s\nu}. \end{aligned}$$

This proves Proposition 3.2(e). Now Proposition 3.2 follows also since in that case we have  $[\nu, \check{\alpha}_s] = 1$ . (It is enough to show that  $\nu(\epsilon_s) = 1$ . This follows from  $s \in W_\nu$ .) This proves Proposition 3.2(a).

3.4. Assume that we are in the setup of Proposition 3.2(g). Using Lemma 2.13(b), §3.1(iv), (v), (vii), we obtain

$$\begin{aligned} \mathcal{T}_s a_{w,c,\nu} &= \tilde{a}_{\dot{s}\dot{w}r_w(c)b_w(\epsilon)\dot{s}^{-1},s\nu} = \tilde{a}_{\dot{w}s(r_w(c)b_w(\epsilon)),s\nu} \\ &= \tilde{a}_{\dot{w}r_w(c)b_w(\epsilon)\epsilon_s^{1-(w:s)},s\nu} = \underline{s}\mathcal{L}_w(\epsilon_s^{1-(w:s)}) a_{w,c,s\nu}. \end{aligned}$$

This proves Proposition 3.2(g).

3.5. Assume that we are in the setup of Lemma 2.13(c) with  $n = n_{w,c}$ . Using §3.1(iv), (v), (vii), we have

$$\begin{aligned} (a) \quad u^{q-1} &= s(r_w(c)b_w(e))^{-1}r_w(c)b_w(e)\epsilon_s = s(b_w(e))^{-1}b_w(e)\epsilon_s \\ &= \epsilon_s^{1-(w:s)}\epsilon_s = \epsilon_s^{(w:s)}. \end{aligned}$$

For  $l \in \{0, 1\}$  we show:

$$(b) \quad \underline{\nu}_{sw}(c_s^{(w:s)}\epsilon_s^l u^{-1}) = 1.$$

Since  $\nu$  is 1 on  $T_s^\Phi$ ,  $\underline{\nu}_{sw}$  must be trivial on  $e_{sw}(T_s^\Phi)$ , that is, on the image of  $T_s^\Phi \rightarrow T_s^\Phi, t \mapsto t^{q+1}$  which is the same as  $\{t' \in T_s; t'^{q-1} = 1\}$ . Since  $c_s^{(w:s)}\epsilon_s^l u^{-1} \in T_s$ , it is enough to show that

$$(c) \quad (c_s^{(w:s)}\epsilon_s^l u^{-1})^{q-1} = 1.$$

Using (a) and the equations  $c^{q-1} = \epsilon$ ,  $\epsilon^{q-1} = 1$ , we see that the left-hand side of (c) is  $\epsilon_s^{(w:s)} \epsilon_s^{- (w:s)} = 1$ . This completes the proof of (b).

We now assume that we are in the setup of Proposition 3.2(c) (which is the same as the setup of Lemma 2.13(c) with  $n = n_{w,c}$ ). From Lemma 2.13(c) we deduce using (b) and §3.1(iii) that for some  $l \in \{0, 1\}$  we have

$$\begin{aligned} \mathcal{T}_s a_{w,c,\nu} - a_{w,c,\nu} &= (q + 1) \tilde{a}_{\dot{s}\dot{w}r_w(c)b_w(\epsilon)u,\nu} \\ &= (q + 1) \tilde{a}_{\dot{s}\dot{w}r_{sw}(c)b_{sw}(\epsilon)r_{sw}(c)^{-1}b_{sw}(\epsilon)r_w(c)b_w(\epsilon)u,\nu} \\ &= (q + 1) \underline{\nu}_{sw}(r_{sw}(c)b_{sw}(\epsilon)r_w(c)^{-1}b_w(\epsilon)u^{-1})a_{sw,c,\nu} \\ &= (q + 1) \underline{\nu}_{sw}(c_s^{(w:s)} \epsilon_s^l u^{-1})a_{sw,c,\nu} = (q + 1)a_{sw,c,\nu}. \end{aligned}$$

This completes the proof of Proposition 3.2(c).

3.6. Assume that we are in the setup of Proposition 3.2(h). From Lemma 2.13(d) we deduce using §3.1(viii):

$$\begin{aligned} \mathcal{T}_s a_{w,c,\nu} &= -\tilde{a}_{\dot{s}\dot{w}r_w(c)b_w(\epsilon)\dot{s}^{-1},s\nu} = -\tilde{a}_{\dot{w}s(r_w(c)b_w(\epsilon)),s\nu} \\ &= -\tilde{a}_{\dot{w}r_w(c)b_w(\epsilon)c_s^{2(w:s)}\epsilon_s^{1-(w:s)},s\nu} = \underline{s\nu}_w(c_s^{-2(w:s)}\epsilon_s^{1-(w:s)})a_{w,c,s\nu} \\ &= \underline{s\nu}_w(\epsilon_s^{1-(w:s)})\underline{s\nu}_w(c_s^{-2(w:s)})a_{w,c,s\nu}. \end{aligned}$$

This proves Proposition 3.2(h).

3.7. Assume that  $sw \neq ws$ ,  $|sw| < |w|$ . Then Proposition 3.2(a), (e) are applicable with  $sws, s\nu$  instead of  $w, \nu$  so that

$$\mathcal{T}_s a_{sws,c,s\nu} = [s\nu, \check{\alpha}_s] a_{w,c,\nu}.$$

We apply  $\mathcal{T}_s^{-1}$  to both sides; we obtain

$$\mathcal{T}_s^{-1} a_{w,c,\nu} = \mathcal{T}_s^{-1} 1_\nu a_{w,c,\nu} = [s\nu, \check{\alpha}_s]^{-1} a_{sws,c,s\nu}.$$

Using §1.8(i) we deduce

$$\mathcal{T}_s a_{w,c,\nu} - \delta(q - q^{-1})a_{w,c,\nu} = [s\nu, \check{\alpha}_s]^{-1} a_{sws,c,s\nu},$$

where  $\Delta = 1$  if  $s \in W_\nu$ ,  $\Delta = 0$  if  $s \notin W_\nu$ . This proves Proposition 3.2(b), (f). (We use that  $[s\nu, \check{\alpha}_s] = [\nu, \check{\alpha}_s]$  is 1 when  $s \in W_\nu$  since  $\nu(\epsilon_s) = 1$  in that case.)

3.8. Assume that  $s, w, \nu$  are as in Proposition 3.2(d). Then Proposition 3.2(c) is applicable to  $sw, \nu$  instead of  $w, \nu$  and gives:

(a) 
$$\mathcal{T}_s a_{sw,c,\nu} = a_{sw,c,\nu} + (q + 1)a_{w,c,\nu}.$$

We apply  $\mathcal{T}_s$  to (a). We obtain

$$\mathcal{T}_s \mathcal{T}_s a_{sw,c,\nu} = \mathcal{T}_s a_{sw,c,\nu} + (q + 1)\mathcal{T}_s a_{w,c,\nu}.$$

Using §1.8(h) we deduce

$$a_{sw,c,\nu} + (q - q^{-1})\mathcal{T}_s a_{sw,c,\nu} = \mathcal{T}_s a_{sw,c,\nu} + (q + 1)\mathcal{T}_s a_{w,c,\nu}$$

and hence, using (a):

$$a_{sw,c,\nu} + (q - q^{-1} - 1)(a_{sw,c,\nu} + (q + 1)a_{w,c,\nu}) = (q + 1)\mathcal{T}_s a_{w,c,\nu}.$$

Dividing by  $q + 1$  we get Proposition 3.2(d). This completes the proof of Proposition 3.2.

3.9. We choose a generator  $\gamma$  of the cyclic group  $F_Q^*$  so that we have an isomorphism

$$(a) \quad \mathbf{Z}/(Q-1)\mathbf{Z} \xrightarrow{\sim} F_Q^*$$

which takes 1 to  $\gamma$ .

Let  $z \in \mathbf{Z}$  be as in §0.2. Let  $c = \gamma^{z(q+1)/2} \in F_Q^*$ . (If  $p = 2$  so that  $(q+1)/2$  is not an integer, this is interpreted as a square root of  $\gamma^{z(q+1)}$  which is uniquely defined.) If  $p \neq 2$  we have  $c^{q-1} = \gamma^{z(q^2-1)/2} = \epsilon$  by the choice of  $z$ . If  $p = 2$ , then  $(c^{q-1})^2 = (c^2)^{q-1} = \gamma^{z(q^2-1)} = 1$  and hence  $c^{q-1} = 1 = \epsilon$ . Thus in any case we have  $c^{q-1} = \epsilon$ .

We have an isomorphism of groups  $F_Q^* \otimes Y \xrightarrow{\sim} T^\Phi$ ,  $z \otimes y \mapsto y(z)$ . Using (a) this can be viewed as an isomorphism of groups  $(\mathbf{Z}/(Q-1)\mathbf{Z}) \otimes Y \xrightarrow{\sim} T^\Phi$ ; it takes  $n \otimes y$  to  $y(\gamma^n)$ . We have a pairing

$$(\cdot) : ((\mathbf{Z}/(Q-1)\mathbf{Z}) \otimes Y) \times \bar{X}_q \rightarrow \mathbf{C}^*$$

given by

$$(d \otimes y, \frac{a}{Q-1} \otimes x) = \exp(2\pi\sqrt{-1} \frac{da}{Q-1} [y, x]),$$

where  $y \in Y, x \in X, a \in \mathbf{Z}, d \in \mathbf{Z}$ . This pairing identifies  $\bar{X}_q$  with  $\text{Hom}((\mathbf{Z}/(Q-1)\mathbf{Z}) \otimes Y, \mathbf{C}^*) = \text{Hom}(T^\Phi, \mathbf{C}^*) = \mathfrak{s}$ . This identification is compatible with the natural  $W$ -actions on  $\bar{X}_q$  and  $\mathfrak{s}$ ; it induces an identification  $\bar{X}_q = \{(w, \nu); w \in W_2, \nu \in \mathfrak{s}_w\}$ . Thus, the basis §3.1(a) of  $\mathcal{F}'$  can be naturally indexed by the elements of  $\bar{X}_q$ . We shall interpret the quantities

$$[\nu, \check{\alpha}_s], \underline{sL}_w(\epsilon_s^{1-(w:s)}), \underline{sL}_w(\epsilon_s^{-2(w:s)})$$

which appear in Proposition 3.2 in terms of the corresponding parameter in  $\bar{X}_q$ . Assume that  $(w, \nu) \in W_2 \times \mathfrak{s}$  (with  $\nu \in \mathfrak{s}_w$ ) corresponds to  $(w, \lambda) \in \bar{X}_q$ . Then for any  $s \in S$  we have

$$(b) \quad \nu(\check{\alpha}_s(\gamma)) = \exp(2\pi\sqrt{-1} [\check{\alpha}_s, \lambda]).$$

We show:

(c) If  $sw = ws, |sw| < |w|, s \notin W_\nu$ , then

$$\underline{sL}_w(\epsilon_s^{-2(w:s)}) = \exp(2\pi\sqrt{-1}(w : s)z[\check{\alpha}_s, \lambda]).$$

Let  $\tilde{c} = \gamma^z$ . We have  $\tilde{c}_s^{q+1} = c_s^2$  and hence

$$\underline{sL}_w(\epsilon_s^{-2(w:s)}) = \underline{sL}_w((\tilde{c}_s^{-(w:s)})^{q+1}) = \underline{sL}_w(e_w(\tilde{c}_s^{-(w:s)})) = (s\nu)(\tilde{c}_s^{-(w:s)}) = \nu(\tilde{c}_s^{(w:s)}).$$

It remains to show:

$$\nu(\check{\alpha}_s(\gamma^z)) = \exp(2\pi\sqrt{-1}z[\check{\alpha}_s, \lambda]).$$

This clearly follows from (b).

We show:

(d) If  $sw = ws$ , then  $\underline{sL}_w(\epsilon_s^{1-(w:s)}) = \delta_{w, s\lambda, s}$ .

If  $p = 2$ , both sides are 1. Thus we can assume that  $p \neq 2$ . We must show that

$$\underline{sL}_w(\epsilon_s^{1-(w:s)}) = \exp(2\pi\sqrt{-1}((q-e)/2)(1-(w:s))[\check{\alpha}_s, s\lambda]),$$

where  $e = |w| - |sw| = \pm 1$ . It is enough to show that

$$\underline{sL}_w(\epsilon_s) = \exp(2\pi\sqrt{-1}((q-e)/2)[\check{\alpha}_s, s\lambda]).$$

We have  $\epsilon_s = (\gamma_s^{(q-e)/2})^{q+e} = e_w(\gamma_s^{(q-e)/2})$  so that

$$\underline{sL}_w(\epsilon_s) = \underline{sL}_w(e_w(\gamma_s^{(q-e)/2})) = (s\nu)(\gamma_s^{(q-e)/2}).$$

Thus it is enough to show that

$$(s\nu)(\check{\alpha}_s(\gamma)) = \exp(2\pi\sqrt{-1}[\check{\alpha}_s, s\lambda]).$$

This clearly follows from (b).

We show:

(e) If  $s \in S$ , then  $[\lambda, s] = [\nu, \check{\alpha}_s]$ .

If  $p = 2$  both sides are 1. Thus we can assume that  $p \neq 2$ . We must show that we have  $[\lambda, s] = 1$  if and only if  $[\nu, \check{\alpha}_s] = 1$  or that  $\exp(2\pi\sqrt{-1}(1/2)(Q-1)[\check{\alpha}_s, s\lambda]) = 1$  if and only if  $\nu(\check{\alpha}_s(\epsilon)) = 1$  or (using (b)) that  $\nu(\check{\alpha}_s(\gamma))^{(1/2)(Q-1)} = 1$  if and only if  $\nu(\check{\alpha}_s(\epsilon)) = 1$ . This follows from the equality  $\gamma^{(1/2)(Q-1)} = \epsilon$ .

From (b) and the definitions we see that:

(f) If  $s \in S$ , then we have  $s \in W_\lambda$  if and only if  $s \in W_\nu$ .

We now see that Proposition 3.2 implies the truth of Theorem 0.4 in the special case where  $\mathbf{k}$  is as in §1.1. But then Theorem 0.4 follows immediately for any  $\mathbf{k}$  as in §0.1 such that the characteristic of  $\mathbf{k}$  is 0 or  $p$ . This completes the proof of Theorem 0.4.

#### 4. THE GENERIC CASE

4.1. In this section we assume that  $\mathbf{k} = \mathbf{C}$  and that §0.3(a) holds. We have  $\bar{X}_1 = \bar{X}$ . Hence  $\tilde{X}_1 = \{(w, \lambda) \in W_2 \times \bar{X}; w(\lambda) = -\lambda\}$ .

Until the end of §4.2, we fix a  $W$ -orbit  $\mathcal{O}$  in  $\bar{X}$  which is contained in the image of  $X_{\mathbf{Q}}$  under  $X_K \rightarrow \bar{X}$ . We can find an integer  $\epsilon \geq 1$  such that  $\epsilon|y, \lambda] = 0$  for any  $y \in Y$  and any  $\lambda \in \mathcal{O}$ . We can write  $\epsilon = \prod_{p \in \mathfrak{P}} p^{c_p}$  where  $\mathfrak{P}$  is a finite set of prime numbers and  $c_p \geq 1$  are integers. Let  $\mathfrak{P}'$  be the set of prime numbers which do not divide  $2\epsilon$ . Note that  $\mathfrak{P} \cap \mathfrak{P}' = \emptyset$ . Hence if  $p \in \mathfrak{P}, p' \in \mathfrak{P}'$ , then  $p'$  is a unit in the ring  $\mathbf{Z}/p^{c_p}\mathbf{Z}$  and hence for some integer  $a_p \geq 1$  independent of  $p'$  we have  $p'^{a_p} = 1$  in  $\mathbf{Z}/p^{c_p}\mathbf{Z}$ , that is,  $p^{c_p}$  divides  $p'^{a_p} - 1$ . Let  $\mathcal{S}$  be the set of all integers  $z \geq 1$  such that  $z$  is divisible by  $\prod_{\pi \in \mathfrak{P}} a_\pi$ . Then for any  $p \in \mathfrak{P}, p' \in \mathfrak{P}'$  and any  $z \in \mathcal{S}$ ,  $p^{c_p}$  divides  $p'^z - 1$ . Hence for any  $p' \in \mathfrak{P}'$  and any  $z \in \mathcal{S}$ ,  $\epsilon$  divides  $p'^z - 1$ . Let  $\mathcal{Q}$  be the set of all numbers of the form  $p'^z$  with  $p' \in \mathfrak{P}', z \in \mathcal{S}$ . Then we have  $(q-1)|y, \lambda] = 0$  for any  $q \in \mathcal{Q}$ , any  $y \in Y$ , and any  $\lambda \in \mathcal{O}$ . Hence

(a)  $(q-1)\lambda = 0$  for any  $q \in \mathcal{Q}$  and any  $\lambda \in \mathcal{O}$ .

It follows that

(b) if  $(w, \lambda) \in \tilde{X}_1$  and  $\lambda \in \mathcal{O}$ , then  $(w, \lambda) \in \tilde{X}_q$  for any  $q \in \mathcal{Q}$ .

Indeed, we have  $w(\lambda) = -\lambda$  and we must show that  $w(\lambda) = -q\lambda$ . It is enough to show that  $q\lambda = \lambda$  and this follows from (a).

4.2. Let  $\tilde{\mathcal{Q}}$  be the set of squares of the numbers in  $\mathcal{Q}$ . We have  $\tilde{\mathcal{Q}} \subset \mathcal{Q}$ . We now fix  $q \in \tilde{\mathcal{Q}}$ . We have  $q = q'^2$  with  $q' \in \mathcal{Q}$ . Note that  $q = 4t + 1$  for some  $t \in \mathbf{N}$ . Let  $(w, \lambda) \in \tilde{X}_1$  with  $\lambda \in \mathcal{O}$  (so that  $(w, \lambda) \in \tilde{X}_{q'}$  and  $(w, \lambda) \in \tilde{X}_q$  by §4.1(b)) and let  $s \in S$ . We show:

(a)  $[\lambda, s]$  defined as in §0.2 in terms of  $q$  is equal to 1.

Since  $(w, \lambda) \in \tilde{X}_{q'}$  we have  $[\check{\alpha}_s, \lambda] = e'/(q'^2 - 1)$  with  $e' \in \mathbf{Z}$ . Hence  $[\check{\alpha}_s, \lambda] = e/(q^2 - 1)$  with  $e = e'(q'^2 + 1)$ . Since  $e$  is even we see that (a) holds.

We show:

(b) If  $sw = ws, |sw| > |w|$ , then  $\delta_{w, \lambda; s}$  defined as in §0.3 in terms of  $q$  is equal to  $\delta'_{w, \lambda; s}$  defined as in §0.5.

It is enough to show that  $\exp(2\pi\sqrt{-1}((q+1)/2)[\check{\alpha}_s, \lambda]) = \exp(2\pi\sqrt{-1}[\check{\alpha}_s, \lambda])$  or that  $(-1+(q+1)/2)[\check{\alpha}_s, \lambda] = 0$ , or that  $2t[\check{\alpha}_s, \lambda] = 0$ . This follows from §0.5(b).

We show:

(c) If  $sw = ws$ ,  $|sw| < |w|$ , then  $\delta_{w,\lambda;s}$  defined as in §0.3 in terms of  $q$  is equal to 1.

It is enough to show that

$$\exp(2\pi\sqrt{-1}((q-1)/2)[\check{\alpha}_s, \lambda]) = 1$$

or that  $((q-1)/2)[\check{\alpha}_s, \lambda] = 0$ . Since  $\lambda \in \bar{X}_{q'}$  we have  $(q'-1)[\check{\alpha}_s, \lambda] = 0$  by the argument at the end of §0.3. We have  $(q-1)/2 = (q'-1)(q'+1)/2$  where  $q'+1 \in 2\mathbf{Z}$  and hence

$$((q-1)/2)[\check{\alpha}_s, \lambda] = ((q'+1)/2)(q'-1)[\check{\alpha}_s, \lambda] = 0.$$

This proves (c).

**Proposition 4.3.** *Let  $\mathbf{q}$  be an indeterminate and let  $\tilde{\mathbf{M}}$  denote the  $\mathbf{C}(\mathbf{q})$ -vector space with basis  $\{\tilde{\mathbf{a}}_{w,\lambda}; (w, \lambda) \in \tilde{X}_1\}$ . There is a unique action of the braid group of  $W$  on  $\tilde{\mathbf{M}}$  in which the generators  $\{\mathcal{T}_s; s \in S\}$  of the braid group applied to the basis elements of  $\tilde{\mathbf{M}}$  are as follows. (We write  $\Delta = 1$  if  $s \in W_\lambda$  and  $\Delta = 0$  if  $s \notin W_\lambda$ .)*

- (a)  $\mathcal{T}_s \tilde{\mathbf{a}}_{w,\lambda} = \tilde{\mathbf{a}}_{sws,\lambda}$  if  $sw \neq ws, |sw| > |w|$ ;
- (b)  $\mathcal{T}_s \tilde{\mathbf{a}}_{w,\lambda} = \tilde{\mathbf{a}}_{sws,s\lambda} + \Delta(\mathbf{q} - \mathbf{q}^{-1})\tilde{\mathbf{a}}_{w,\lambda}$  if  $sw \neq ws, |sw| < |w|$ ;
- (c)  $\mathcal{T}_s \tilde{\mathbf{a}}_{w,\lambda} = \delta'_{w,s\lambda;s} \tilde{\mathbf{a}}_{w,s\lambda} + \Delta(\mathbf{q} + 1)\tilde{\mathbf{a}}_{sw,\lambda}$  if  $sw = ws, |sw| > |w|$ ;
- (d)  $\mathcal{T}_s \tilde{\mathbf{a}}_{w,\lambda} = \Delta(1 - \mathbf{q}^{-1})\tilde{\mathbf{a}}_{sw,\lambda} + \Delta(\mathbf{q} - \mathbf{q}^{-1})\tilde{\mathbf{a}}_{w,\lambda} - \tilde{\mathbf{a}}_{w,s\lambda}$  if  $sw = ws, |sw| < |w|$ .

Here  $\delta'_{w,s\lambda;s} = \pm 1$  is as in §0.5. (It is 1 in the simply laced case; it is also 1 if  $\Delta = 1$ .)

It is enough to prove the proposition with  $\tilde{\mathbf{M}}$  replaced by the  $\mathbf{C}(\mathbf{q})$ -vector space  $\tilde{\mathbf{M}}_{\mathcal{O}}$  with basis  $\{\tilde{\mathbf{a}}_{w,\lambda}; (w, \lambda) \in \tilde{X}_1, \lambda \in \mathcal{O}\}$ , where  $\mathcal{O}$  is any  $W$ -orbit in  $\bar{X}$ .

Assume first that  $\mathcal{O}$  is as in §4.1 and let  $\mathbf{e}, \tilde{\Omega}, \tilde{\Omega}'$  be as in §4.2. Let  $\tilde{\Omega}' = \{q \in \tilde{\Omega}; 2\mathbf{e} < q^2 - 1\}$ . Clearly,  $\tilde{\Omega}'$  is an infinite set.

Let  $M_{\mathcal{O}}$  be the  $\mathbf{C}$ -vector space with basis  $\{\tilde{\mathbf{a}}_{w,\lambda}; (w, \lambda) \in \tilde{X}_1; \lambda \in \mathcal{O}\}$ . By §4.1(b) we can identify  $M_{\mathcal{O}}$  with a subspace of  $M_q$  (for any  $q \in \tilde{\Omega}$ ) by  $\tilde{\mathbf{a}}_{w,\lambda} \mapsto a_{w,\lambda}$ . This subspace of  $M_q$  is stable under the operators  $\mathcal{T}_s, s \in S$  attached in Theorem 0.4 to  $z = \mathbf{e}$ , provided that  $q \in \tilde{\Omega}'$ . (Note for  $q \in \tilde{\Omega}'$  we have  $2z \notin (q^2 - 1)\mathbf{Z}$  since  $0 < 2fe < q^2 - 1$ .) Hence  $\mathcal{T}_s : M_q \rightarrow M_q$  can be regarded as an operator  $\mathcal{T}_s^{(q)} : M_{\mathcal{O}} \rightarrow M_{\mathcal{O}}$  for any  $q \in \tilde{\Omega}'$ . This operator is given by a matrix in the basis of  $M_{\mathcal{O}}$  given by Laurent polynomials in  $q$  with integer coefficients independent of  $q$ . (This follows from the formulas 0.4(a)–(h), from §4.2(a), (b), (c) and from the equality  $\exp(2\pi\sqrt{-1}(w : s)\mathbf{e}[\check{\alpha}_s, \lambda]) = 1$  for  $\lambda \in \mathcal{O}$ .) Since  $q$  runs through an infinite set, we deduce that the braid group relations satisfied by the  $\mathcal{T}_s^{(q)}$  remain valid when  $q$  is replaced by the indeterminate  $\mathbf{q}$ . We see that if we identify  $\tilde{\mathbf{M}}_{\mathcal{O}} = \mathbf{C}(\mathbf{q}) \otimes M_{\mathcal{O}}$ , then there is a unique action of the braid group of  $W$  on  $\tilde{\mathbf{M}}_{\mathcal{O}}$  in which the generators  $\{\mathcal{T}_s; s \in S\}$  of the braid group applied to the basis elements of  $\tilde{\mathbf{M}}_{\mathcal{O}}$  are as in (a)–(d) above.

We now consider a  $W$ -orbit  $\mathcal{O}$  in  $\bar{X}$  which is not necessarily as in §4.1. We choose  $\xi_0 \in X_K$  such that the image of  $x_0$  in  $\bar{X}$  belongs to  $\mathcal{O}$ . Let  $\mathfrak{H}$  be the collection of affine hyperplanes

- $\{\xi \in X_K; \langle \check{\alpha}, \xi \rangle = e\}$  for various  $\check{\alpha} \in \check{R}, e \in \mathbf{Z}$ ;
- $\{\xi \in X_K; w(\xi) = \xi + x\}$  for various  $w \in W - \{1\}, x \in X$ ;

$\{\xi \in X_K; w(\xi) = -\xi + x\}$  for various  $w \in W_2, x \in X$  such that  $w + 1$  is not identically zero on  $X$ .

We can find  $\xi'_0 \in X_{\mathbf{Q}}$  such that a hyperplane in  $\mathfrak{H}$  contains  $\xi_0$  if and only if it contains  $\xi'_0$ . Let  $\mathcal{O}'$  be the  $W$ -orbit of the image of  $\xi'_0$  in  $\bar{X}$ . There is a unique  $W$ -equivariant bijection  $j : \mathcal{O}' \xrightarrow{\sim} \mathcal{O}$  under which the image of  $\xi'_0$  in  $\bar{X}$  corresponds to the image of  $\xi_0$  in  $\bar{X}$ . We define an isomorphism  $\tilde{\mathbf{M}}_{\mathcal{O}'} \xrightarrow{\sim} \tilde{\mathbf{M}}_{\mathcal{O}}$  by  $\tilde{\mathbf{a}}_{w,\lambda'} \mapsto \tilde{\mathbf{a}}_{w,j(\lambda')}$ . This isomorphism is compatible with the operators  $\mathcal{T}_s$  on these two vector spaces. Since these operators satisfy the braid group relations on  $\tilde{\mathbf{M}}'_{\mathcal{O}}$  (by the first part of the proof) they will satisfy the braid group relations on  $\tilde{\mathbf{M}}_{\mathcal{O}}$ . This completes the proof of the proposition.

4.4. Let  $v$  be an indeterminate such that  $v^2 = \mathbf{q}$ . Let  $\mathbf{M} = \mathbf{C}(v) \otimes_{\mathbf{C}(\mathbf{q})} \tilde{\mathbf{M}}$ . We consider the basis  $\{\mathbf{a}_{w,\lambda}; (w, \lambda) \in \tilde{X}_1\}$  defined by  $\mathbf{a}_{w,\lambda} = v^{|w|} \tilde{\mathbf{a}}_{w,\lambda}$  where  $|w|$  is as in §2.12. The linear maps  $\mathcal{T}_s : \tilde{\mathbf{M}} \rightarrow \tilde{\mathbf{M}}$  with  $s \in S$  extend to linear maps  $\mathcal{T}_s : \mathbf{M} \rightarrow \mathbf{M}$  which satisfy the equalities in Theorem 0.6. Thus Theorem 0.6 is a consequence of Proposition 4.3.

4.5. Let  $\mathbf{H}$  be the  $\mathbf{C}(v)$ -vector space with basis  $\{\mathcal{T}_{w,\lambda}; (w, \lambda) \in W\bar{X}\}$ . There is a unique structure of associative  $\mathbf{C}(v)$ -algebra (without 1 in general) on  $\mathbf{H}$  such that (a), (b) below hold.

(a) 
$$\mathcal{T}_{w,\lambda} \mathcal{T}_{w',\lambda'} = \delta_{w^{-1}(\lambda),\lambda'} \mathcal{T}_{ww',\lambda'}$$

if  $(w, \lambda) \in W\bar{X}, (w', \lambda') \in W\bar{X}, |ww'| = |w| + |w'|$ ;

(b) 
$$\mathcal{T}_{s,\lambda} \mathcal{T}_{s,\lambda'} = \delta_{\lambda,\lambda'} \mathcal{T}_{1,\lambda'} + \Delta \delta_{s(\lambda),\lambda'} (v^2 - v^{-2}) \mathcal{T}_{s,\lambda'}$$

if  $s \in S, \lambda \in \bar{X}, \lambda' \in \bar{X}$  (here  $\Delta = 1$  if  $s \in W_\lambda$  and  $\Delta = 0$  if  $s \notin W_\lambda$ ). We call  $\mathbf{H}$  the *extended Hecke algebra*. This algebra has been studied in [L2], [L4] (at least when  $K = \mathbf{Q}$ ). It is similar but not the same to an algebra studied in [MS].

For any  $w \in W$  we define a linear map  $\mathcal{T}_w : \mathbf{M} \rightarrow \mathbf{M}$  by  $\mathcal{T}_w = \mathcal{T}_{s_1} \mathcal{T}_{s_2} \dots \mathcal{T}_{s_k}$ , where  $s_1, s_2, \dots, s_k$  are elements of  $S$  such that  $w = s_1 s_2 \dots s_k, |w| = k$ . By Theorem 0.6, this is independent of the choice of  $s_1, \dots, s_k$ . For  $\lambda \in \bar{X}$  we define a linear map  $1_\lambda : \mathbf{M} \rightarrow \mathbf{M}$  by  $1_\lambda(\mathbf{a}_{w,\lambda'}) = \delta_{\lambda,\lambda'} \mathbf{a}_{w,\lambda'}$  for any  $(w, \lambda') \in \tilde{X}_1$ . For  $(w, \lambda) \in W\bar{X}$  we define a linear map  $\mathcal{T}_{w,\lambda} : \mathbf{M} \rightarrow \mathbf{M}$  as the composition  $\mathcal{T}_w 1_\lambda$ . These maps define an  $\mathbf{H}$ -module structure on  $\mathbf{M}$ . (This follows from Theorem 0.6; the relation (b) on  $\mathbf{M}$  can be deduced from the analogous relation in  $M_q$ .) From (b) we deduce that  $\mathcal{T}_s^{-1} : \mathbf{M} \rightarrow \mathbf{M}$  is well defined and we have

(c) 
$$\mathcal{T}_s^{-1} = \mathcal{T}_s - (v^2 - v^{-2})^{-1} \sum_{\lambda \in \bar{X}; s \in W_\lambda} 1_\lambda.$$

(The last sum may be infinite but at most one term in the sum applied to a given basis element of  $\mathbf{M}$  can be non-zero.) It follows that for any  $w \in W, \mathcal{T}_w : \mathbf{M} \rightarrow \mathbf{M}$  is invertible. Its inverse satisfies  $\mathcal{T}_{w_1 w_2}^{-1} = \mathcal{T}_{w_2}^{-1} \mathcal{T}_{w_1}^{-1} : \mathbf{M} \rightarrow \mathbf{M}$  for any  $w_1, w_2$  in  $W$  such that  $|w_1 w_2| = |w_1| + |w_2|$ .

For any  $W$ -orbit  $\mathcal{O}$  in  $\bar{X}$  we denote by  $\mathbf{H}_{\mathcal{O}}$  the subspace of  $\mathbf{H}$  spanned by

$$\{\mathcal{T}_{w,\lambda}; (w, \lambda) \in W \times \mathcal{O}\}.$$

This is a subalgebra of  $\mathbf{H}$ , this time with unit, namely  $\sum_{\lambda \in \mathcal{O}} \mathcal{T}_{1,\lambda}$ .

For any  $w \in W$  we set  $\mathcal{T}_w = \sum_{\lambda \in \mathcal{O}} \mathcal{T}_{w,\lambda} \in \mathbf{H}_{\mathcal{O}}$ ; for any  $\lambda \in \mathcal{O}$  we set  $1_\lambda = \mathcal{T}_{1,\lambda} \in \mathbf{H}_{\mathcal{O}}$ . We see that the elements  $\mathcal{T}_w, 1_\lambda$  exist separately in  $\mathbf{H}_{\mathcal{O}}$ , not only in the combination  $\mathcal{T}_{w,\lambda} = \mathcal{T}_w 1_\lambda$ .



We denote by  $\mathbf{M}_{\mathcal{O}}$  the subspace of  $\mathbf{M}$  spanned by  $\{\mathbf{a}_{w,\lambda}; (w, \lambda) \in \tilde{X}_1, \lambda \in \mathcal{O}\}$ . Note that the  $\mathbf{H}$ -module structure on  $\mathbf{M}$  restricts to an  $\mathbf{H}_{\mathcal{O}}$ -module structure on  $\mathbf{M}_{\mathcal{O}}$ .

5. ON THE STRUCTURE OF THE  $\mathbf{H}$ -MODULE  $\mathbf{M}$

5.1. In this section we assume that  $\mathbf{k} = \mathbf{C}$ . For  $\lambda \in \bar{X}$  let  $\check{R}_\lambda = \{\check{\alpha} \in \check{R}; [\check{\alpha}, \lambda] = 0\}$ ,  $\check{R}_\lambda^+ = \check{R}_\lambda \cap \check{R}^+$ . Then  $\check{R}_\lambda$  is the set of coroots of a root system and  $\check{R}_\lambda^+$  is a set of positive coroots for it. Let  $\check{R}_\lambda^- = \check{R}_\lambda - \check{R}_\lambda^+$ . Let  $\check{\Pi}_\lambda$  be the set of simple coroots for  $\check{R}_\lambda$  contained in  $\check{R}_\lambda^+$ . For each  $\beta \in \check{R}$  let  $s_\beta : Y \rightarrow Y$  be the reflection in  $W$  such that  $s_\beta(\beta) = -\beta$ . Let  $W_\lambda$  be the subgroup of  $W$  generated by  $\{s_\beta; \beta \in \check{R}_\lambda\}$ . This is a Coxeter group with generators  $\{s_\beta; \beta \in \check{\Pi}_\lambda\}$  and with length function  $w \mapsto |w|_\lambda = \#\{\beta \in \check{R}_\lambda^+; w(\beta) \in \check{R}_\lambda^-\}$ . Note that for  $s \in S$  the condition that  $s \in W_\lambda$  coincides with the condition denoted in the same way in §0.1; this follows from [L4, 1.2(c)].

If  $w \in W$ , then there is a unique element  $z \in wW_\lambda$  such that  $z(\check{R}_\lambda^+) \subset \check{R}^+$ ; we have  $|z| < |zu|$  for any  $u \in W_\lambda - \{1\}$ ; we write  $z = \min(wW_\lambda)$ . (See [L4, 1.2(e)].)

We now fix an integer  $m \geq 1$ . We fix a  $W$ -orbit  $\mathcal{O}$  in  $\tilde{X}_m$ . For any  $\lambda, \lambda'$  in  $\mathcal{O}$  we set

$$[\lambda', \lambda] = \{z \in W; \lambda' = z(\lambda), z = \min(zW_\lambda)\} = \{z \in W; \lambda' = z(\lambda), z(\check{R}_\lambda^+) = \check{R}_{\lambda'}^+\}.$$

Clearly,

- (a)  $[\lambda, \lambda'] = [\lambda', \lambda]^{-1}$ ; moreover, if  $\lambda, \lambda', \lambda''$  are in  $\mathcal{O}$ , then  $[\lambda'', \lambda'][\lambda', \lambda] \subset [\lambda'', \lambda]$ . Hence the group structure on  $W$  makes
- (b)  $\Xi := \{(\lambda', z, \lambda) \in \mathcal{O} \times W \times \mathcal{O}; z \in [\lambda', \lambda]\}$  into a groupoid; see [L4, 1.2(f)].

5.2. If  $\lambda \in \bar{X}$ , then  $\check{R}_\lambda \subset \check{R}_{-m\lambda}$ . If  $(w, \lambda) \in \tilde{X}_m$ , then  $\#\check{R}_\lambda = \#\check{R}_{-m\lambda}$  so that  $\check{R}_\lambda = \check{R}_{-m\lambda}$  and  $W_\lambda = W_{-m\lambda}$ . We show:

(a) If  $\lambda \in \tilde{X}_m$  and  $z \in [-m\lambda, m]$ , then  $z(\check{R}_\lambda^+) = \check{R}_\lambda^+$  so that  $\iota_z : u \mapsto zuz^{-1}$  is a Coxeter group automorphism of  $W_\lambda$ .

We have  $z(\check{R}_\lambda) = \check{R}_{z\lambda} = \check{R}_{-m\lambda} = \check{R}_\lambda$ ; moreover since  $z(\check{R}_\lambda^+) \subset \check{R}^+$  we have  $z(\check{R}_\lambda^-) = \check{R}_\lambda^-$ . This proves (a).

Let  $\tilde{X}_m^0 = \{(z, \lambda) \in W_2 \times \bar{X}; z \in [-m\lambda, \lambda]\}$ . Note that  $\tilde{X}_m^0 \subset \tilde{X}_m$ . For  $(z, \lambda) \in \tilde{X}_m^0$  let  $I_{(z,\lambda)} = \{u \in W_\lambda; \iota_z(u)u = 1\}$  be the set of  $\iota_z$ -twisted involutions of  $W_\lambda$ . If  $u \in I_{z,\lambda}$ , then  $(zu, \lambda) \in \tilde{X}_m$ ; indeed we have  $(zu)^2 = 1$  and  $zu(\lambda) = z(\lambda) = -m\lambda$ . Conversely,

(b) if  $(w, \lambda) \in \tilde{X}_m$  we have  $(w, \lambda) = (zu, \lambda)$  for a well defined  $(z, \lambda) \in \tilde{X}_m^0$  and  $u \in I_{z,\lambda}$ .

Indeed, let  $z = \min(wW_\lambda)$ . Since  $w(l) = -m\lambda$  we have also  $z(\lambda) = -m\lambda$  and hence  $z \in [-m\lambda, \lambda]$ . We have  $w = zu$  where  $u \in W_\lambda$ . We have  $w = w^{-1} = u^{-1}z^{-1} = z^{-1}zuz^{-1} = z^{-1}\iota_z(u)$ . Since  $\iota_z(u) \in W_\lambda$  (see (a)) we have  $w \in z^{-1}W_\lambda$ . Since  $z(\check{R}_\lambda^+) = \check{R}_\lambda^+$  we must have also  $z^{-1}(\check{R}_\lambda^+) = \check{R}_\lambda^+$  so that  $z^{-1} = \min(wW_\lambda)$ . It follows that  $z = z^{-1}$  so that  $(z, \lambda) \in \tilde{X}_m^0$ . Since  $1 = w^2 = (zu)^2$  we see that  $\iota_z(u)u = 1$  so that  $u \in I_{z,\lambda}$ . This proves (b).

We see that

(c) we have a bijection  $\bigsqcup_{(z,\lambda) \in \tilde{X}_m^0} I_{z,\lambda} \xrightarrow{\sim} \tilde{X}_m$  given by  $(z, \lambda, u) \mapsto (zu, \lambda)$  where  $(z, \lambda) \in \tilde{X}_m^0, u \in I_{z,\lambda}$ .

5.3. Let  $\Xi$  be as in §5.1(b). Let  $\Xi^0 = \{(z, \lambda) \in \tilde{X}_m^0; \lambda \in \mathcal{O}\}$ .

We can view  $\Xi_m^0$  as a subset of  $\Xi$  by  $(z, \lambda) \mapsto (-m\lambda, z, \lambda)$ . This subset is the fixed point set of the antiautomorphism

$$(\lambda', z, \lambda) \mapsto (\lambda', z, \lambda)^* := (-m\lambda, z^{-1}, -m\lambda')$$

of the groupoid  $\Xi$  (the composition of the inversion  $(\lambda', z, \lambda) \mapsto (\lambda, z^{-1}, \lambda')$  with the involutive automorphism  $(\lambda', z, \lambda) \mapsto (-m\lambda', z, -m\lambda)$  of the groupoid  $\Xi$ ). Hence this subset can be viewed as the set of  $*$ -twisted “involutions” of this groupoid.

Until the end of §5.8 we assume that  $m = 1$ . From Theorem 0.6 we deduce

(a) If  $(w, \lambda) \in \tilde{X}_1$ ,  $s \in S$ , and  $s \notin W_\lambda$ , then  $\mathcal{T}_s(\mathbf{a}_{w,\lambda}) = \pm \mathbf{a}_{sws, s\lambda}$ .

Note also that in  $\mathbf{H}_{\mathcal{O}}$ , for  $s \in S, w \in W, \lambda \in \mathcal{O}$  we have

(b)  $\mathcal{T}_s \mathcal{T}_w 1_\lambda = \mathcal{T}_{sw} 1_\lambda$  if  $s \notin W_{w(\lambda)}$ ;  $\mathcal{T}_w \mathcal{T}_s 1_\lambda = \mathcal{T}_{ws} 1_\lambda$  if  $s \notin W_\lambda$ .

**Lemma 5.4.** *Let  $\lambda \in \mathcal{O}$ . Let  $(w, \lambda) \in \tilde{X}_1$ ,  $z \in [\lambda, \lambda]$ . Then  $(z w z^{-1}, \lambda) \in \tilde{X}_1$  and  $\mathcal{T}_z \mathbf{a}_{w,\lambda} = \pm \mathbf{a}_{z w z^{-1}, \lambda}$ .*

The proof is similar to that of [L4, 1.4(c)]. We have  $w(\lambda) = -\lambda$  and hence  $z w z^{-1}(\lambda) = -\lambda$  since  $z(\lambda) = \lambda$ . Thus  $(z w z^{-1}, \lambda) \in \tilde{X}_1$ .

We write  $z = s_k s_{k-1} \dots s_1$  where  $s_1, \dots, s_k$  are in  $S$ ,  $|z| = k$ . As in the proof of [L4, 1.4(c)] we have  $s_1 \notin W_\lambda$ ,  $s_1 s_2 s_1 \notin W_\lambda$ ,  $\dots$ ,  $s_1 s_2 \dots s_k \dots s_2 s_1 \notin W_\lambda$ . We have  $\mathcal{T}_{s_1} \mathbf{a}_{w,\lambda} = \pm \mathbf{a}_{s_1 w s_1, s_1 \lambda}$  since  $s_1 \notin W_\lambda$ ; see §5.3(a). We have  $\mathcal{T}_{s_2} \mathbf{a}_{s_1 w s_1, s_1 \lambda} = \pm \mathbf{a}_{s_2 s_1 w s_1 s_2, s_2 s_1 \lambda}$  since  $s_2 \notin W_{s_1 \lambda}$ ; see §5.3(a). Continuing in this way we get

$$\mathcal{T}_{s_k} \mathbf{a}_{s_{k-1} \dots s_1 w s_1 \dots s_{k-1}, s_{k-1} \dots s_1 \lambda} = \pm \mathbf{a}_{s_k \dots s_1 w s_1 \dots s_k, s_k \dots s_1 \lambda}.$$

Combining these equalities we get

$$\mathcal{T}_z \mathbf{a}_{w,\lambda} = \mathcal{T}_{s_k} \dots \mathcal{T}_{s_1} \mathbf{a}_{w,\lambda} = \pm \mathbf{a}_{s_k \dots s_1 w s_1 \dots s_k, s_k \dots s_1 \lambda} = \pm \mathbf{a}_{z w z^{-1}, z \lambda} = \pm \mathbf{a}_{z w z^{-1}, \lambda}.$$

The lemma is proved.

The following result is a generalization of the lemma above.

**Lemma 5.5.** *Let  $(w, \lambda) \in \tilde{X}_1$ ,  $z \in [\lambda', \lambda]$  where  $\lambda, \lambda'$  are in  $\mathcal{O}$ . Then  $(z w z^{-1}, \lambda') \in \tilde{X}_1$  and  $\mathcal{T}_z \mathbf{a}_{w,\lambda} = \pm \mathbf{a}_{z w z^{-1}, \lambda'}$ .*

The proof is similar to that of [L4, 1.4(d)]. We have  $w(\lambda) = -\lambda$  and hence  $z w z^{-1}(\lambda') = -\lambda'$  since  $z^{-1}(\lambda') = \lambda'$ . Thus  $(z w z^{-1}, \lambda') \in \tilde{X}_1$ .

Since  $\lambda, \lambda'$  are in the same  $W$ -orbit, we can find  $r \geq 0$  and  $s_1, s_2, \dots, s_r$  in  $S$  such that, setting

$$\lambda_0 = \lambda, \lambda_1 = s_1 \lambda, \lambda_2 = s_2 s_1 \lambda, \dots, \lambda_r = s_r \dots s_2 s_1 \lambda,$$

we have  $\lambda_0 \neq \lambda_1 \neq \lambda_2 \neq \dots \neq \lambda_r = \lambda'$ . For  $j = 1, \dots, r$ , we have  $s_j \notin W_{\lambda_{j-1}}$  since  $s_j(\lambda_{j-1}) = \lambda_j \neq \lambda_{j-1}$  and hence  $s_j$  has minimal length in  $s_j W_{\lambda_{j-1}}$  and  $s_j \in [\lambda_j, \lambda_{j-1}]$ . It follows that  $s_r \dots s_2 s_1 \in [\lambda_r, \lambda_0] = [\lambda', \lambda]$  (we use §5.1(a)). We define  $\tilde{z} \in W$  by  $z = s_r \dots s_2 s_1 \tilde{z}$ . Then  $\tilde{z} \in [\lambda, \lambda]$  (we use again §5.1(a)). For  $j \in [1, r]$  we have  $s_j \notin W_{s_{j-1} \dots s_1 \lambda}$  (since  $\lambda_j \neq \lambda_{j-1}$ ) and hence, using §5.3(a) we have

$$\mathcal{T}_{s_j} \mathbf{a}_{s_{j-1} \dots s_1 \tilde{z} w \tilde{z}^{-1} s_1 \dots s_{j-1}, s_{j-1} \dots s_1 \lambda} = \pm \mathbf{a}_{s_j s_{j-1} \dots s_1 \tilde{z} w \tilde{z}^{-1} s_1 \dots s_{j-1} s_j, s_j s_{j-1} \dots s_1 \lambda}.$$

Applying this repeatedly we deduce

$$\mathcal{T}_{s_r} \dots \mathcal{T}_{s_2} \mathcal{T}_{s_1} \mathbf{a}_{\tilde{z} w \tilde{z}^{-1}, \tilde{z} \lambda} = \pm \mathbf{a}_{s_r \dots s_2 s_1 \tilde{z} w \tilde{z}^{-1} s_1 s_2 \dots s_r, s_r \dots s_2 s_1 \tilde{z} \lambda} = \pm \mathbf{a}_{z w z^{-1}, z \lambda}.$$

We now apply Lemma 5.4 with  $z$  replaced by  $\tilde{z}$ ; we see that  $\mathcal{T}_{\tilde{z}}\mathbf{a}_{w,\lambda} = \pm\mathbf{a}_{\tilde{z}w\tilde{z}^{-1},\lambda}$ . Substituting this in the previous equation we obtain

$$(a) \quad \mathcal{T}_{s_r} \cdots \mathcal{T}_{s_2} \mathcal{T}_{s_1} \mathcal{T}_{\tilde{z}} \mathbf{a}_{w,\lambda} = \pm \mathbf{a}_{z w z^{-1}, z\lambda}.$$

For  $j \in [1, r]$  we have  $s_j \notin W_{s_{j-1} \dots s_1 \lambda}$  (as above) and hence, using §5.3(b) we have

$$\mathcal{T}_{s_j} \mathcal{T}_{s_{j-1} \dots s_1 \tilde{z}} \mathbf{a}_{w,\lambda} = \mathcal{T}_{s_j s_{j-1} \dots s_1 \tilde{z}} \mathbf{a}_{w,\lambda}.$$

Applying this repeatedly we deduce

$$\mathcal{T}_{s_r} \cdots \mathcal{T}_{s_2} \mathcal{T}_{s_1} \mathcal{T}_{\tilde{z}} \mathbf{a}_{w,\lambda} = \mathcal{T}_{s_r \dots s_2 s_1 \tilde{z}} \mathbf{a}_{w,\lambda} = \mathcal{T}_z \mathbf{a}_{w,\lambda}.$$

Combining this with (a) gives

$$\mathcal{T}_z \mathbf{a}_{w,\lambda} = \pm \mathbf{a}_{z w z^{-1}, z\lambda}.$$

The lemma is proved.

**Lemma 5.6.** *Let  $(z, \lambda) \in \Xi^0$  and let  $u \in W_\lambda$ . Let  $\alpha \in \check{\Pi}_\lambda$ . We set  $\sigma = \sigma_\alpha$ ; note that  $|\sigma|_\lambda = 1$ . Recall that  $u \mapsto \iota_z(u) = zuz^{-1}$  is an involutive Coxeter group automorphism of  $W_\lambda$ . For any  $u \in W_\lambda$  we have*

- (a)  $\mathcal{T}_\sigma \mathbf{a}_{zu,\lambda} = e_1 \mathbf{a}_{z\iota_z(\sigma)u\sigma,\lambda}$  if  $u\sigma \neq \iota_z(\sigma)u$ ,  $|u\sigma|_\lambda > |u|_\lambda$ ;
  - (b)  $\mathcal{T}_\sigma \mathbf{a}_{zu,\lambda} = e_2 \mathbf{a}_{z\iota_z(s)u\sigma,\lambda} + e_3(v^2 - v^{-2}) \mathbf{a}_{zu,\lambda}$  if  $u\sigma \neq \iota_z(\sigma)u$ ,  $|u\sigma|_\lambda < |u|_\lambda$ ;
  - (c)  $\mathcal{T}_\sigma \mathbf{a}_{zu,\lambda} = e_4 \mathbf{a}_{zu,\lambda} + e_5(v + v^{-1}) \mathbf{a}_{zu\sigma,\lambda}$  if  $u\sigma = \iota_z(\sigma)u$ ,  $|u\sigma|_\lambda > |u|_\lambda$ ;
  - (d)  $\mathcal{T}_\sigma \mathbf{a}_{zu,\lambda} = e_6(v - v^{-1}) \mathbf{a}_{zu\sigma,\lambda} + e_7(v^2 - v^{-2} - 1) \mathbf{a}_{zu,\lambda}$  if  $u\sigma = \iota_z(\sigma)u$ ,  $|u\sigma|_\lambda < |u|_\lambda$ ,
- where  $e_1, \dots, e_7 \in \{1, -1\}$ .

As in the proof of [L4, 1.4(f)] we can find  $s_1, s_2, \dots, s_r$  in  $S$  such that  $\sigma = s_1 s_2 \dots s_{r-1} s_r s_{r-1} \dots s_1$ ,  $|\sigma| = 2r - 1$ ,  $s_1 s_2 \dots s_{j-1} s_j s_{j-1} \dots s_1 \notin W_\lambda$  for  $j = 1, 2, \dots, r - 1$ . We argue by induction on  $r \geq 1$ . When  $r = 1$  the result follows from Theorem 0.6. (Note that  $z\iota_z(\sigma)u\sigma = \sigma zu\sigma$ , the condition  $u\sigma = \iota_z(\sigma)u$  is equivalent to  $zu\sigma = \sigma zu$  and if  $|\sigma| = 1$  the condition  $|u\sigma|_\lambda > |u|_\lambda$  is equivalent to  $|u\sigma| > |u|$ .) Assume now that  $r \geq 2$ . We set  $s = s_1$ ,  $\lambda' = s\lambda$ ,  $\beta = s(\alpha) \in R_{\lambda'}^+$ ,  $u' = sus$ ,  $z' = szs$ ,  $\sigma' = s\beta = s\sigma s$ . We have  $(z', \lambda') \in \Xi_\mathcal{O}^0$ ,  $u' \in W_{\lambda'}$  and  $\sigma' \in W_{\lambda'}$ ,  $|\sigma'|_{\lambda'} = 1$ ,  $|\sigma'| = |\sigma| - 2$ . Moreover, we have  $s \notin W_\lambda$ . By the induction hypothesis we have

- (a')  $\mathcal{T}_{\sigma'} \mathbf{a}_{z'u',\lambda'} = e'_1 \mathbf{a}_{\sigma'z'u'\sigma',\lambda'}$  if  $u'\sigma' \neq z'\sigma'z'u'$ ,  $|u'\sigma'|_{\lambda'} > |u'|_{\lambda'}$ ;
  - (b')  $\mathcal{T}_{\sigma'} \mathbf{a}_{z'u',\lambda'} = e'_2 \mathbf{a}_{\sigma'z'u'\sigma',\lambda'} + e'_3(v^2 - v^{-2}) \mathbf{a}_{z'u',\lambda'}$  if  $u'\sigma' \neq z'\sigma'z'u'$ ,  $|u'\sigma'|_{\lambda'} < |u'|_{\lambda'}$ ;
  - (c')  $\mathcal{T}_{\sigma'} \mathbf{a}_{z'u',\lambda'} = e'_4 \mathbf{a}_{z'u',\lambda'} + e'_5(v + v^{-1}) \mathbf{a}_{z'u'\sigma',\lambda'}$  if  $u'\sigma' = z'\sigma'z'u'$ ,  $|u'\sigma'|_{\lambda'} > |u'|_{\lambda'}$ ;
  - (d')  $\mathcal{T}_{\sigma'} \mathbf{a}_{z'u',\lambda'} = e'_6(v - v^{-1}) \mathbf{a}_{z'u'\sigma',\lambda'} + e'_7(v^2 - v^{-2} - 1) \mathbf{a}_{z'u',\lambda'}$  if  $u'\sigma' = z'\sigma'z'u'$ ,  $|u'\sigma'|_{\lambda'} < |u'|_{\lambda'}$ ,
- where  $e'_1, \dots, e'_7 \in \{1, -1\}$ . By §5.3(a), §5.3(b) we have

$$\mathcal{T}_s \mathcal{T}_{\sigma'} \mathbf{a}_{z'u',\lambda'} = \mathcal{T}_\sigma \mathcal{T}_s \mathbf{a}_{z'u',\lambda'} = \pm \mathcal{T}_\sigma \mathbf{a}_{zu,\lambda}.$$

Moreover, by §5.3(a) we have

$$\mathcal{T}_s \mathbf{a}_{z'u',\lambda'} = \mathbf{a}_{zu,\lambda}, \mathcal{T}_s \mathbf{a}_{\sigma'z'u'\sigma',\lambda'} = \mathbf{a}_{\sigma zu\sigma,\lambda},$$

$\mathcal{T}_s \mathbf{a}_{z'u'\sigma',\lambda'} = \mathbf{a}_{zu\sigma,\lambda}$ . Hence (a)–(d) for  $\sigma, z, u$  follow from (a')–(d') by applying  $\mathcal{T}_s$  to both sides. Here we use that the condition that  $z'u'\sigma' = \sigma'z'u'$  is equivalent to the condition  $zu\sigma = \sigma zu$  and the inequality  $|u'\sigma'|_{\lambda'} > |u'|_{\lambda'}$  is equivalent to the inequality  $|u\sigma|_\lambda > |u|_\lambda$  (conjugation by  $s$  is a Coxeter group isomorphism  $W_{\lambda'} \rightarrow W_\lambda$ ). The lemma is proved.

5.7. For any  $\lambda \in \mathcal{O}$  let  $\mathbf{H}_\lambda$  be the  $\mathbf{C}(v)$ -subspace of  $\mathbf{H}_\mathcal{O}$  spanned by  $\{\mathcal{T}_u 1_\lambda; u \in W_\lambda\}$ . This is a subalgebra of  $\mathbf{H}_\mathcal{O}$  with unit  $1_\lambda$ ; it can be identified with the Hecke algebra of the Coxeter group  $W_\lambda$  (see [L4, 1.4(g), (h)]) so that the standard generators of the last algebra correspond to the elements  $\mathcal{T}_{s_\alpha} 1_\lambda$  of  $\mathbf{H}_\lambda$  with  $\alpha \in \check{\Pi}_\lambda$ .

For  $(z, \lambda) \in \Xi^0$  let  $\mathbf{M}_{z,\lambda}$  be the subspace of  $\mathbf{M}$  spanned by  $\{\mathbf{a}_{zu,\lambda}; u \in I_{z,\lambda}\}$ . From Lemma 5.6 we see that  $\mathbf{M}_{z,\lambda}$  is an  $\mathbf{H}_\lambda$ -module and that the action of the generators of  $\mathbf{H}_\lambda$  on  $\mathbf{M}_{z,\lambda}$  is given by a formula which is the same (except for the appearance of certain signs  $e_j$ ) as the formula for the action of the generators of the Hecke algebra of  $W_\lambda$  on the module based on the twisted involutions in  $W_\lambda$  constructed in [LV].

5.8. We have a direct sum decomposition  $\mathbf{H}_\mathcal{O} = \bigoplus_{(\lambda', z, \lambda) \in \Xi} \mathcal{T}_z \mathbf{H}_\lambda$ ; moreover,  $\{\mathcal{T}_z \mathcal{T}_u 1_\lambda; (\lambda', z, \lambda) \in \Xi, u \in W_\lambda\}$  is a basis of  $\mathbf{H}_\mathcal{O}$  compatible with this decomposition and it coincides with the basis  $\{\mathcal{T}_w 1_\lambda; (w, \lambda) \in \tilde{X}_1, \lambda \in \mathcal{O}\}$  of  $\mathbf{H}_\mathcal{O}$ . (See [L4, 1.4(d)].) Similarly, by §5.2(b), we have a direct sum decomposition  $\mathbf{M}_\mathcal{O} = \bigoplus_{(\tilde{z}, \tilde{\lambda}) \in \Xi^0} \mathbf{M}_{\tilde{z}, \tilde{\lambda}}$  where  $\mathbf{M}_{\tilde{z}, \tilde{\lambda}}$  is as in §5.7. From Lemmas 5.5 and 5.6 we see that the direct sum decompositions of  $\mathbf{H}_\mathcal{O}$  and  $\mathbf{M}_\mathcal{O}$  are compatible in the following sense:

$$(\mathcal{T}_z \mathbf{H}_\lambda) \mathbf{M}_{\tilde{z}, \tilde{\lambda}} \subset \delta_{\tilde{\lambda}, \lambda} \mathbf{M}_{z\tilde{z}z^{-1}, z(\tilde{\lambda})}.$$

Moreover the action of the basis element  $\mathcal{T}_z \mathcal{T}_u 1_\lambda = (\mathcal{T}_z 1_\lambda)(\mathcal{T}_u 1_\lambda)$  of  $\mathbf{H}_\mathcal{O}$  on a basis element  $\mathbf{a}_{\tilde{z}u', \tilde{\lambda}}$  of  $\mathbf{M}_\mathcal{O}$  is particularly simple: the operator  $\mathcal{T}_z 1_\lambda$  applied to a basis element  $\mathbf{a}_{\tilde{z}u', \tilde{\lambda}}$  is  $\pm \delta_{\tilde{\lambda}, \lambda}$  times another basis element; the operator  $\mathcal{T}_u 1_\lambda$  applied to a basis element  $\mathbf{a}_{\tilde{z}u', \tilde{\lambda}}$  is as in §5.7 if  $\tilde{\lambda} = \lambda$  and is zero if  $\tilde{\lambda} \neq \lambda$ .

5.9. Results similar to those in Lemmas 5.4–5.6 and §§5.7, 5.8 hold for  $M_\mathcal{O}$  when  $m = q$  with  $(p, q)$  as in §0.2 and  $\mathcal{O} \subset \tilde{X}_m$  except that in this case the  $\pm$  signs in Lemmas 5.4–5.6 and §§5.7, 5.8 have to be replaced by roots of 1 of possibly higher order.

### 6. PROOF OF THEOREM 0.9

6.1. We now fix an integer  $m \geq 1$ . Recall from §0.8 that  $\mathbf{M}_m$  is the  $\mathbf{C}(v)$ -vector space with basis  $\{\mathbf{a}_{w,\lambda}; (w, \lambda) \in \tilde{X}_m\}$ . We fix a  $W$ -orbit  $\mathcal{O}$  in  $\tilde{X}_m$ . Let  $\mathbf{M}_\mathcal{O}$  be the subspace of  $\mathbf{M}_m$  spanned by  $\{\mathbf{a}_{w,\lambda}; (w, \lambda) \in \tilde{X}_m, \lambda \in \mathcal{O}\}$ .

For any  $\lambda \in \mathcal{O}$  let  $\mathbf{H}_\lambda$  be as in §5.7. For  $(z, \lambda) \in \Xi^0$  let  $\mathbf{M}_{z,\lambda}$  be the subspace of  $\mathbf{M}_\mathcal{O}$  spanned by  $\{\mathbf{a}_{zu,\lambda}; u \in I_{z,\lambda}\}$ . By [LV] applied to the Coxeter group  $W_\lambda$  with the involutive automorphism  $\iota_z$ , there is a well defined  $\mathbf{H}_\lambda$ -module structure  $(h, \xi) \mapsto h \circ \xi$  on  $\mathbf{M}_{z,\lambda}$  such that for any  $u \in W_\lambda$  and any  $\sigma = s_\alpha, \alpha \in \check{\Pi}_\lambda$  we have

- (a)  $(\mathcal{T}_\sigma 1_\lambda) \circ \mathbf{a}_{zu,\lambda} = \mathbf{a}_{z\iota_z(\sigma)u\sigma,\lambda}$  if  $u\sigma \neq \iota_z(\sigma)u, |u\sigma|_\lambda > |u|_\lambda$ ;
- (b)  $(\mathcal{T}_\sigma 1_\lambda) \circ \mathbf{a}_{zu,\lambda} = \mathbf{a}_{z\iota_z(s)u\sigma,\lambda} + (v^2 - v^{-2})\mathbf{a}_{zu,\lambda}$  if  $u\sigma \neq \iota_z(\sigma)u, |u\sigma|_\lambda < |u|_\lambda$ ;
- (c)  $(\mathcal{T}_\sigma 1_\lambda) \circ \mathbf{a}_{zu,\lambda} = \mathbf{a}_{zu,\lambda} + (v + v^{-1})\mathbf{a}_{zu\sigma,\lambda}$  if  $u\sigma = \iota_z(\sigma)u, |u\sigma|_\lambda > |u|_\lambda$ ;
- (d)  $(\mathcal{T}_\sigma 1_\lambda) \circ \mathbf{a}_{zu,\lambda} = (v - v^{-1})\mathbf{a}_{zu\sigma,\lambda} + (v^2 - v^{-2} - 1)\mathbf{a}_{zu,\lambda}$  if  $u\sigma = \iota_z(\sigma)u, |u\sigma|_\lambda < |u|_\lambda$ .

6.2. By [L4, 1.4(d)], the basis  $\{\mathcal{T}_w 1_\lambda; (w, \lambda) \in \tilde{X}_1, \lambda \in \mathcal{O}\}$  of  $\mathbf{H}_\mathcal{O}$  coincides with  $\{\mathcal{T}_u \mathcal{T}_z 1_\lambda; (\lambda', z, \lambda) \in \Xi, u \in W_{\lambda'}\}$ . We define a bilinear multiplication  $\mathbf{H}_\mathcal{O} \times \mathbf{M}_\mathcal{O} \rightarrow \mathbf{M}_\mathcal{O}$  (denoted by  $(h, \xi) \mapsto h \bullet \xi$ ) by the rule

$$(\mathcal{T}_u \mathcal{T}_z 1_\lambda) \bullet \mathbf{a}_{\tilde{z}u, \tilde{\lambda}} = 0$$

if  $\lambda \neq \tilde{\lambda}$ , while if  $\lambda = \tilde{\lambda}$ ,

$$(\mathcal{T}_u \mathcal{T}_z 1_\lambda) \bullet \mathbf{a}_{z\tilde{u}, \tilde{\lambda}} = (\mathcal{T}_u 1_{\lambda'}) \circ \mathbf{a}_{(z\tilde{z}z^{-1})(z\tilde{u}z^{-1}), \lambda'}$$

for  $(\lambda', z, \lambda) \in \Xi$ ,  $u \in W_{\lambda'}$ ,  $(\tilde{z}, \tilde{\lambda}) \in \Xi^0$ ,  $\tilde{u} \in W_{\tilde{\lambda}}$ , where  $\circ$  is as in §6.1 with  $\lambda$  replaced by  $\lambda'$ . (We have  $(z\tilde{z}z^{-1}, \lambda') \in \Xi^0$  and  $z\tilde{u}z^{-1} \in W_{\lambda'}$ .) We show:

(a) *this is an  $\mathbf{H}_\mathcal{O}$ -module structure.*

It is enough to show that for

$$(\lambda', z, \lambda) \in \Xi, (\lambda'_1, z_1, \lambda_1) \in \Xi, u \in W_{\lambda'}, u_1 \in W_{\lambda'_1}, (\tilde{z}, \tilde{\lambda}) \in \Xi^0, \tilde{u} \in W_{\tilde{\lambda}},$$

with  $\lambda' = \lambda_1, \lambda = \tilde{\lambda}$  we have

$$(\mathcal{T}_{u_1} \mathcal{T}_{z_1} 1_{\lambda_1}) \bullet ((\mathcal{T}_u \mathcal{T}_z 1_\lambda) \bullet \mathbf{a}_{z\tilde{u}, \tilde{\lambda}}) = (\mathcal{T}_{u_1} \mathcal{T}_{z_1 u z_1^{-1}} \mathcal{T}_{z_1 z} 1_\lambda) \bullet \mathbf{a}_{z\tilde{u}, \tilde{\lambda}}$$

or that

$$\begin{aligned} & (\mathcal{T}_{u_1} 1_{\lambda'_1}) \circ ((\mathcal{T}_{z_1 u z_1^{-1}} \mathcal{T}_{z_1 z z_1^{-1}} 1_{z_1 \lambda}) \bullet \mathbf{a}_{(z_1 \tilde{z} z_1^{-1})(z_1 \tilde{u} z_1^{-1}), z_1 \lambda}) \\ &= \sum_{u_2 \in W_{\lambda'_1}} (\mathcal{T}_{u_2} \mathcal{T}_{z_1 z} 1_\lambda) \bullet \mathbf{a}_{z\tilde{u}, \tilde{\lambda}}, \end{aligned}$$

where we have written  $\mathcal{T}_{u_1} \mathcal{T}_{z_1 u z_1^{-1}} 1_{\lambda'_1} = \sum_{u_2 \in W_{\lambda'_1}} \gamma_{u_2} \mathcal{T}_{u_2} 1_{\lambda'_1}$ ,  $\gamma_{u_2} \in \mathbf{C}(v)$ . (We have used [L4, 1.4(d), (e)].) We have

$$\begin{aligned} & (\mathcal{T}_{z_1 u z_1^{-1}} \mathcal{T}_{z_1 z z_1^{-1}} 1_{z_1 \lambda}) \bullet \mathbf{a}_{(z_1 \tilde{z} z_1^{-1})(z_1 \tilde{u} z_1^{-1}), z_1 \lambda} \\ &= (\mathcal{T}_{z_1 u z_1^{-1}} 1_{\lambda'_1}) \circ \mathbf{a}_{(z_1 z \tilde{z} z^{-1} z_1^{-1})(z_1 z \tilde{u} z^{-1} z_1^{-1}), \lambda'_1}. \end{aligned}$$

We have

$$\begin{aligned} & \sum_{u_2 \in W_{\lambda'_1}} (\mathcal{T}_{u_2} \mathcal{T}_{z_1 z} 1_\lambda) \bullet \mathbf{a}_{z\tilde{u}, \tilde{\lambda}} \\ &= \sum_{u_2 \in W_{\lambda'_1}} (\mathcal{T}_{u_2} 1_{\lambda'_1}) \circ \mathbf{a}_{(z_1 z \tilde{z} z^{-1} z_1^{-1})(z_1 z \tilde{u} z^{-1} z_1^{-1}), \lambda'_1}. \end{aligned}$$

Thus it is enough to prove

$$\begin{aligned} & (\mathcal{T}_{u_1} 1_{\lambda'_1}) \circ ((\mathcal{T}_{z_1 u z_1^{-1}} 1_{\lambda'_1}) \circ \mathbf{a}_{(z_1 z \tilde{z} z^{-1} z_1^{-1})(z_1 z \tilde{u} z^{-1} z_1^{-1}), \lambda'_1}) \\ &= \sum_{u_2 \in W_{\lambda'_1}} (\mathcal{T}_{u_2} 1_{\lambda'_1}) \circ \mathbf{a}_{(z_1 z \tilde{z} z^{-1} z_1^{-1})(z_1 z \tilde{u} z^{-1} z_1^{-1}), \lambda'_1}. \end{aligned}$$

This follows from the fact that  $\circ$  defines a module structure. This proves (a).

6.3. Let  $\mathbf{H}_m$  be the  $\mathbf{C}(v)$ -vector space with basis  $\{\mathcal{T}_{w, \lambda}; (w, \lambda) \in W \times \bar{X}_m\}$ . Note that  $\mathbf{H}_m$  is a subalgebra of  $\mathbf{H}$ . There is a unique  $\mathbf{H}_m$ -module structure  $(h, \xi) \mapsto h \bullet \xi$  on  $\mathbf{M}_m$  (see §0.8) such that for any two orbits  $\mathcal{O}, \mathcal{O}'$  in  $\bar{X}_m$  and any  $h \in \mathbf{H}_\mathcal{O}, \xi \in \mathbf{M}_{\mathcal{O}'}$  we have  $h \bullet \xi = 0$  if  $\mathcal{O} \neq \mathcal{O}'$  and  $h \bullet \xi$  is as in §6.2 if  $\mathcal{O} = \mathcal{O}'$ .

6.4. We now prove Theorem 0.9. It is enough to show that Theorem 0.9(a)–(b) hold when  $\mathcal{T}_s$  is replaced by  $\mathcal{T}_s 1_\lambda \in \mathbf{H}_m$  acting on  $\mathbf{M}_m$  via the  $\mathbf{H}_m$ -module structure on  $\mathbf{M}_m$ . We can write  $w = zu$  where  $(z, \lambda) \in \Xi^0$  and  $u \in W_\lambda$ . If  $s \in W_\lambda$ , then  $s = \sigma$  as in §6.1 and the desired formulas follow from §6.1. If  $s \notin W_\lambda$ , then  $s$  has minimal length in  $sW_\lambda$  and hence  $s \in [s(\lambda), \lambda]$ . Then by definition we have  $(\mathcal{T}_s 1_\lambda) \bullet \mathbf{a}_{w, \lambda} = \mathbf{a}_{s w s, s \lambda}$  and the desired formulas hold again. This proves Theorem 0.9.

6.5. In [L4], an affine analogue of  $\mathbf{H}$  is considered; it has a basis indexed by the semidirect product  $\tilde{W}\bar{X}$  where  $\tilde{W}$  is an affine Weyl group acting on  $\bar{X}$  via its quotient  $W$ . The analogue of Theorem 0.9 continues to hold in this case (with the same proof).

7. BAR OPERATOR

7.1. Let  $m$  be an integer  $\geq 1$ . In this section we construct a bar operator on  $\mathbf{M}_m$  generalizing a definition in [LV]. To do this we will use the method of [L3].

For  $s \in S$  the operator  $\mathcal{T}_s : \mathbf{M}_m \rightarrow \mathbf{M}_m$  in Theorem 0.9 has an inverse  $\mathcal{T}_s^{-1}$ . For  $w \in W$  we set  $\mathcal{T}_w = \mathcal{T}_{s_1} \dots \mathcal{T}_{s_k} : \mathbf{M}_m \rightarrow \mathbf{M}_m$ ,  $\mathcal{T}_w^{-1} = \mathcal{T}_{s_k}^{-1} \dots \mathcal{T}_{s_1}^{-1} : \mathbf{M}_m \rightarrow \mathbf{M}_m$ , where  $w = s_1 s_2 \dots s_k$  with  $s_1, \dots, s_k$  in  $S$ ,  $|w| = k$ .

Let  $c \mapsto \bar{c}$  be the field automorphism of  $\mathbf{C}(v)$  which is the identity on  $\mathbf{C}$  and maps  $v$  to  $v^{-1}$ . For  $(w, \lambda) \in \tilde{X}_m$  we write  $E(w, \lambda) = (-1)^{|w|}$  where

(a)  $w = zu$ ,  $(z, \lambda) \in \tilde{X}_m^0$ ,  $u \in I_{z,\lambda} \subset W_\lambda$ ;

see §5.2(b).

We show:

(b) If  $(w, \lambda) \in \tilde{X}_m$ ,  $s \in S$ , then  $E(sws, s\lambda) = E(w, \lambda)$ ;

(c) if  $(w, \lambda) \in \tilde{X}_m$ ,  $s \in S$  are such that  $sw = ws$  and  $s \in W_\lambda$ , then  $E(ws, \lambda) = -E(w, \lambda)$ .

We write  $w = zu$  as in (a). Assume first that  $s \in W_\lambda$ . We have  $sws = \iota_z(s)us$  and  $\iota_z(s) \in W_{z(\lambda)} = W_\lambda = W_{s\lambda}$  and hence  $\iota_z(s)us \in I_{z,\lambda}$  and  $E(sws, s\lambda) = (-1)^{|\iota_z(s)us|} = (-1)^{|u|} = E(w, \lambda)$ . If  $sw = ws$ , we have  $ws = zus$  and  $us \in I_{z,\lambda}$  and hence  $E(ws, \lambda) = (-1)^{|us|} = -(-1)^{|u|} = -E(w, \lambda)$ . Next we assume that  $s \notin W_\lambda$ ; then  $s \in [\lambda, \lambda]$  (see §5.1) and hence  $(szs, s\lambda) \in \tilde{X}_m^0$ . Moreover,  $sws = szus = (szs)(sus)$  and  $sus \in W_{s\lambda}$  and more precisely  $sus \in I_{szs, s\lambda}$ . Hence  $E(sws, s\lambda) = (-1)^{|sus|} = (-1)^{|u|} = E(w, \lambda)$ . This proves (b) and (c).

Clearly, there is a unique  $\mathbf{C}$ -linear map  $B : \mathbf{M}_m \rightarrow \mathbf{M}_m$  such that for any  $(w, \lambda) \in \tilde{X}_m$  and any  $f \in \mathbf{C}(v)$  we have

$$B(f\mathbf{a}_{w,\lambda}) = \bar{f}E(w, \lambda)\mathcal{T}_w^{-1}\mathbf{a}_{w,-m\lambda}.$$

We state the main result of this section.

**Proposition 7.2.**

(a) For any  $s \in S$  and any  $\xi \in \mathbf{M}_m$  we have  $B(\mathcal{T}_s\xi) = \mathcal{T}_s^{-1}B(\xi)$ .

(b) The square of the map  $\bar{\cdot} : \mathbf{M}_m \rightarrow \mathbf{M}_m$  is equal to 1.

To prove (a) it is enough to show that for any  $(w, \lambda) \in \tilde{X}_m$  and any  $s \in S$  we have

(c)  $B(\mathcal{T}_s\mathbf{a}_{w,\lambda}) = E(w, \lambda)\mathcal{T}_s^{-1}\mathcal{T}_w^{-1}\mathbf{a}_{w,-m\lambda}$ .

We set  $\Delta = 1$  if  $s \in W_\lambda$  and  $\Delta = 0$  if  $s \notin W_\lambda$ .

Assume that  $sw \neq ws$ ,  $|sw| > |w|$ . We have

$$\begin{aligned} B(\mathcal{T}_s\mathbf{a}_{w,\lambda}) &= B(\mathbf{a}_{sws,s\lambda}) = E(sws, s\lambda)\mathcal{T}_{sws}^{-1}\mathbf{a}_{sws,-ms\lambda}, \\ E(w, \lambda)\mathcal{T}_s^{-1}\mathcal{T}_w^{-1}\mathbf{a}_{w,-m\lambda} &= E(w, \lambda)\mathcal{T}_s^{-1}\mathcal{T}_w^{-1}\mathcal{T}_s^{-1}\mathcal{T}_s\mathbf{a}_{w,-m\lambda} \\ &= E(sws, s\lambda)\mathcal{T}_{sws}^{-1}\mathbf{a}_{sws,-ms\lambda}. \end{aligned}$$

Hence (c) holds in this case.

Assume that  $sw \neq ws$ ,  $|sw| < |w|$ . We must show that

$$B(\mathbf{a}_{sws,s\lambda} + \Delta(v^2 - v^{-2})\mathbf{a}_{w,\lambda}) = E(w, \lambda)\mathcal{T}_s^{-1}\mathcal{T}_w^{-1}\mathbf{a}_{w,-m\lambda},$$

or that

$$\begin{aligned} E(sws, s\lambda)\mathcal{T}_{sws}^{-1}\mathbf{a}_{sws, -ms\lambda} + \Delta(v^{-2} - v^2)E(w, \lambda)\mathcal{T}_w^{-1}\mathbf{a}_{w, -m\lambda} \\ = E(w, \lambda)\mathcal{T}_s^{-1}\mathcal{T}_w^{-1}\mathbf{a}_{w, -m\lambda}, \end{aligned}$$

or that

$$\begin{aligned} \mathcal{T}_{sws}^{-1}\mathbf{a}_{sws, s\lambda} + \Delta(v^{-2} - v^2)\mathcal{T}_s^{-1}\mathcal{T}_{sws}^{-1}\mathcal{T}_s^{-1}\mathbf{a}_{w, -m\lambda} \\ = \mathcal{T}_s^{-1}\mathcal{T}_s^{-1}\mathcal{T}_{sws}^{-1}\mathcal{T}_s^{-1}\mathbf{a}_{w, -\lambda}, \end{aligned}$$

or that

$$\mathcal{T}_s\mathcal{T}_s\mathcal{T}_{sws}^{-1}\mathbf{a}_{sws, -s\lambda} + \delta(v^{-2} - v^2)\mathcal{T}_s\mathcal{T}_{sws}^{-1}\mathcal{T}_s^{-1}\mathbf{a}_{w, -m\lambda} = \mathcal{T}_{sws}^{-1}\mathcal{T}_s^{-1}\mathbf{a}_{w, -m\lambda},$$

or that

$$\begin{aligned} \mathcal{T}_{sws}^{-1}\mathbf{a}_{sws, -ms\lambda} + (v^2 - v^{-2})\Delta\mathcal{T}_s\mathcal{T}_{sws}^{-1}\mathbf{a}_{sws, -ms\lambda} \\ + \Delta(v^{-2} - v^2)\mathcal{T}_s\mathcal{T}_{sws}^{-1}\mathcal{T}_s^{-1}\mathbf{a}_{w, -m\lambda} = \mathcal{T}_{sws}^{-1}\mathcal{T}_s^{-1}\mathbf{a}_{w, -m\lambda}. \end{aligned}$$

Here we substitute  $\mathcal{T}_{sws}^{-1}\mathbf{a}_{sws, -ms\lambda} = \mathcal{T}_{sws}^{-1}\mathcal{T}_s^{-1}\mathbf{a}_{w, -m\lambda}$ . It remains to note that

$$\begin{aligned} \mathcal{T}_{sws}^{-1}\mathcal{T}_s^{-1}\mathbf{a}_{w, -m\lambda} + (v^2 - v^{-2})\Delta\mathcal{T}_s\mathcal{T}_{sws}^{-1}\mathcal{T}_s^{-1}\mathbf{a}_{w, -m\lambda} \\ + \Delta(v^{-2} - v^2)\mathcal{T}_s\mathcal{T}_{sws}^{-1}\mathcal{T}_s^{-1}\mathbf{a}_{w, -m\lambda} = \mathcal{T}_{sws}^{-1}\mathcal{T}_s^{-1}\mathbf{a}_{w, -m\lambda}. \end{aligned}$$

This proves (c) in our case.

Assume that  $sw = ws$ ,  $|sw| > |w|$ . We must show that

$$B(\mathbf{a}_{w, s\lambda} + \Delta(v + v^{-1})\mathbf{a}_{sw, \lambda}) = E(w, \lambda)\mathcal{T}_s^{-1}\mathcal{T}_w^{-1}\mathbf{a}_{w, -m\lambda},$$

or that

$$\begin{aligned} E(w, \lambda)\mathcal{T}_w^{-1}\mathbf{a}_{w, -ms\lambda} + \Delta(v + v^{-1})E(sw, \lambda)\mathcal{T}_{sw}^{-1}\mathbf{a}_{sw, -m\lambda} \\ = E(w, \lambda)\mathcal{T}_s^{-1}\mathcal{T}_w^{-1}\mathbf{a}_{w, -m\lambda}, \end{aligned}$$

or that

$$\begin{aligned} \mathcal{T}_w^{-1}\mathbf{a}_{w, -ms\lambda} - \Delta(v + v^{-1})\mathcal{T}_w^{-1}\mathcal{T}_s^{-1}\mathbf{a}_{sw, -m\lambda} \\ = \mathcal{T}_s^{-1}\mathcal{T}_w^{-1}\mathbf{a}_{w, -m\lambda}, \end{aligned}$$

or that

$$\mathbf{a}_{w, -ms\lambda} - \Delta(v + v^{-1})\mathcal{T}_s^{-1}\mathbf{a}_{sw, -m\lambda} = \mathcal{T}_s^{-1}\mathbf{a}_{w, -m\lambda},$$

or that

$$\mathcal{T}_s\mathbf{a}_{w, -ms\lambda} - \Delta(v + v^{-1})\mathbf{a}_{sw, -m\lambda} = \mathbf{a}_{w, -m\lambda},$$

or that

$$\mathcal{T}_s\mathbf{a}_{w, -ms\lambda} = \mathbf{a}_{w, -m\lambda} + \Delta(v + v^{-1})\mathbf{a}_{sw, -m\lambda}.$$

This follows from the definitions. This proves (c) in our case.

Assume that  $sw = ws$ ,  $|sw| < |w|$ . We must show that

$$\begin{aligned} B(\Delta(v - v^{-1})\mathbf{a}_{sw, \lambda} + \Delta(v^2 - v^{-2} - 1)\mathbf{a}_{w, \lambda} + (1 - \Delta)\mathbf{a}_{w, s\lambda}) \\ = E(w, \lambda)\mathcal{T}_s^{-1}\mathcal{T}_w^{-1}\mathbf{a}_{w, -m\lambda}, \end{aligned}$$

or that

$$\begin{aligned} \Delta(v^{-1} - v)E(sw, \lambda)\mathcal{T}_{sw}^{-1}\mathbf{a}_{sw, -m\lambda} + \Delta(v^{-2} - v^2 - 1)E(w, \lambda)\mathcal{T}_w^{-1}\mathbf{a}_{w, -m\lambda} \\ + (1 - \Delta)E(w, s\lambda)\mathcal{T}_w^{-1}\mathbf{a}_{w, -ms\lambda} = E(w, \lambda)\mathcal{T}_s^{-1}\mathcal{T}_w^{-1}\mathbf{a}_{w, -m\lambda}, \end{aligned}$$

or that

$$\begin{aligned} &\Delta(v^{-1} - v)\mathcal{T}_{sw}^{-1}\mathbf{a}_{sw,-m\lambda} - \Delta(v^{-2} - v^2 - 1)\mathcal{T}_{sw}^{-1}\mathcal{T}_s^{-1}\mathbf{a}_{w,-m\lambda} \\ &- (1 - \Delta)\mathcal{T}_{sw}^{-1}\mathcal{T}_s^{-1}\mathbf{a}_{w,-ms\lambda} = -\mathcal{T}_{sw}^{-1}\mathcal{T}_s^{-1}\mathcal{T}_s^{-1}\mathbf{a}_{w,-m\lambda}, \end{aligned}$$

or that

$$\begin{aligned} &\Delta(v^{-1} - v)\mathbf{a}_{sw,\lambda} - \Delta(v^{-2} - v^2 - 1)\mathcal{T}_s^{-1}\mathbf{a}_{w,-m\lambda} - (1 - \Delta)\mathcal{T}_s^{-1}\mathbf{a}_{w,-ms\lambda} \\ &= -\mathcal{T}_s^{-1}\mathcal{T}_s^{-1}\mathbf{a}_{w,-m\lambda}, \end{aligned}$$

or that

$$\Delta(v^{-1} - v)\mathcal{T}_s\mathcal{T}_s\mathbf{a}_{sw,-m\lambda} - \Delta(v^{-2} - v^2 - 1)\mathcal{T}_s\mathbf{a}_{w,-m\lambda} - (1 - \Delta)\mathcal{T}_s\mathbf{a}_{w,-ms\lambda} = -\mathbf{a}_{w,-m\lambda}$$

or that

$$\begin{aligned} &\Delta(v^{-1} - v)\mathbf{a}_{sw,-m\lambda} + \Delta(v^{-1} - v)(v^2 - v^{-2} - 1)\mathcal{T}_s\mathbf{a}_{sw,-m\lambda} \\ &- \Delta(v^{-2} - v^2 - 1)\mathcal{T}_s\mathbf{a}_{w,-m\lambda} - (1 - \Delta)\mathcal{T}_s\mathbf{a}_{w,-ms\lambda} = -\mathbf{a}_{w,-m\lambda}. \end{aligned}$$

When  $\Delta = 0$  this is just  $\mathcal{T}_s\mathbf{a}_{w,-ms\lambda} = \mathbf{a}_{w,-m\lambda}$  which follows from the definitions. When  $\Delta = 1$  we see that it is enough to observe the following obvious equality:

$$\begin{aligned} &(v^{-1} - v)\mathbf{a}_{sw,-m\lambda} + (v^{-1} - v)(v^2 - v^{-2})(\mathbf{a}_{sw,-m\lambda} + (v + v^{-1})\mathbf{a}_{w,-m\lambda}) \\ &+ (v^2 - v^{-2} + 1)((v - v^{-1})\mathbf{a}_{sw,-m\lambda} + (v^2 - v^{-2} - 1)\mathbf{a}_{w,-m\lambda}) = -\mathbf{a}_{w,-m\lambda}. \end{aligned}$$

This completes the proof of (c) and hence that of (a).

We prove (b). We first show that for  $(w, \lambda) \in \tilde{X}_m$  and  $s \in S$  we have

$$(d) \quad B(\mathcal{T}_s^{-1}\mathbf{a}_{w,\lambda}) = \mathcal{T}_s B(\mathbf{a}_{w,\lambda}).$$

Indeed, the left-hand side equals  $B(\mathcal{T}_s\mathbf{a}_{w,\lambda}) + B((v^2 - v^{-2})\mathbf{a}_{w,\lambda})$  which by (a) equals  $\mathcal{T}_s^{-1}B(\mathbf{a}_{w,\lambda}) + (v^{-2} - v^2)B(\mathbf{a}_{w,\lambda})$  and this equals  $\mathcal{T}_s B(\mathbf{a}_{w,\lambda})$ . Using (d) repeatedly we see that  $B(\mathcal{T}_{w'}^{-1}\mathbf{a}_{w,\lambda}) = \mathcal{T}_{w'} B(\mathbf{a}_{w,\lambda})$  for any  $w' \in W$ . To prove (b) it is enough to prove that for any  $(w, \lambda) \in \tilde{X}_m$  we have

$$B(B(\mathbf{a}_{w,\lambda})) = \mathbf{a}_{w,\lambda},$$

that is,

$$B(\mathcal{T}_w^{-1}\mathbf{a}_{w,-m\lambda}) = E(w, \lambda)\mathbf{a}_{w,\lambda}.$$

The left-hand side is equal to  $\mathcal{T}_w B(\mathbf{a}_{w,-m\lambda})$  and hence to

$$E(w, \lambda)\mathcal{T}_w\mathcal{T}_w^{-1}\mathbf{a}_{w,\lambda} = E(w, \lambda)\mathbf{a}_{w,\lambda}.$$

This completes the proof of (b).

7.3. Let  $(z, \lambda) \in \tilde{X}_m^0$ . We show:

$$(a) \quad B(\mathbf{a}_{z,\lambda}) = \mathbf{a}_{z,\lambda}.$$

We must show that  $\mathcal{T}_z^{-1}\mathbf{a}_{z,-m\lambda} = \mathbf{a}_{z,\lambda}$  or that  $\mathcal{T}_z\mathbf{a}_{z,\lambda} = \mathbf{a}_{z,-m\lambda}$ . This follows the definition of the  $\mathbf{H}_m$ -module structure on  $\mathbf{M}_m$  since  $zzz^{-1} = z, z(\lambda) = -m\lambda$ .



7.4. Let  $\mathcal{L}$  be the  $\mathbf{Z}[v^{-1}]$ -submodule of  $\mathbf{M}_m$  with basis  $\{\mathbf{a}_{w,\lambda}; (w, \lambda) \in \tilde{X}_m\}$ . From Proposition 7.2 one can deduce (a), (b) below by standard arguments (see, for example, [L1, 24.2.1]).

(a) For any  $(w, \lambda) \in \tilde{X}_m$  there is a unique element  $\hat{\mathbf{a}}_{w,\lambda} \in \mathbf{M}_m$  such that

(i)  $\hat{\mathbf{a}}_{w,\lambda} \in \mathcal{L}$ ,  $\hat{\mathbf{a}}_{w,\lambda} - \mathbf{a}_{w,\lambda} \in v^{-1}\mathbf{Z}[v^{-1}]$ ,

(ii)  $B(\hat{\mathbf{a}}_{w,\lambda}) = \hat{\mathbf{a}}_{w,\lambda}$ .

Moreover,

(b)  $\{\hat{\mathbf{a}}_{w,\lambda}; (w, \lambda) \in \tilde{X}_m\}$  is a  $\mathbf{Z}[v^{-1}]$ -basis of  $\mathcal{L}$  and a  $\mathbf{C}(v)$ -basis of  $\mathbf{M}_m$ .

For example if  $(z, \lambda) \in \tilde{X}_m^0$ , then  $\hat{\mathbf{a}}_{z,\lambda} = \mathbf{a}_{z,\lambda}$ .

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