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**Abstract**

We give constructions of automorphic forms on $GSp(2, A)$ which are fixed by paramodular groups.

**Introduction.**

Let $A$ be the adele of $Q$. Let $\Pi(G)$ be the set of equivalence classes of admissible representations of $G$ ($G$ may local or global). The $\theta$-lift from $GO(2, 2, A)$ to $GSp(2, A)$ provides Siegel modular form whose spinor $L$-function (of degree 4) is of the following type A) or B),

A). a product $L(s, \sigma_{1})L(s, \sigma_{2})$ for $\sigma_{1}, \sigma_{2}$ have a common central character.

B). $L(s, \sigma)$ for $\sigma \in \Pi(GL(2, L_{A}))$. $L$ is a real quadratic field, and $\sigma$ has a central character which factor through the norm map $L^{\times} \rightarrow Q^{\times}$.

We can identify $GL(2, Q) \times GL(2, Q)$ or $GL(2, L)$ with $GO(2, 2, Q)$, roughly. By Howe and Piatetski-Shapiro [3], it is known these $\theta$-lift is non-vanishing and generic, in almost all cases (remark there is a non-generic case, see Theorem 5). However, nobody gave how to construct them and what congruence subgroups fixes the $\theta$-lifts, as far as we know. So, in this article, we shall give the method to construct them. To state our results, we recall some notation and define some groups. For an arbitrary commutative ring $A$, $GSp(n, A)$ is the group of $g \in GL(2n, A)$ such that for some $\lambda(g) \in A^{\times}$

$$g \begin{bmatrix} 0_{n} & -I_{n} \\ I_{n} & 0_{n} \end{bmatrix} = \lambda(g) \begin{bmatrix} 0_{n} & -I_{n} \\ I_{n} & 0_{n} \end{bmatrix},$$

where $^t g$ denotes the transpose of $g$. In the case of $n = 2$, typical unipotent elements of the maximal parabolic subgroup of $Sp(2)$ are written as

$$u = \begin{bmatrix} 1 & t & * & * \\ 0 & 1 & * & s \\ 0 & 0 & 1 & 0 \\ 0 & 0 & -t & 1 \end{bmatrix}.$$  \hspace{1cm} (1)

We fix the standard additive character $\psi$ on $Q \backslash A$. For $\pi_{v} \in \Pi(GSp(2, Q_{v}))$ and $c_{1}, c_{2} \in Q$, let $W(\psi_{c_{1}c_{2}, \pi_{v}}) \subset \pi_{v}$ be the space of functions satisfying

$$W(ug) = \psi(c_{1}t + c_{2}s)W(g)$$

for $u \in U(Q_{v})$.

(Gamma zero type congruence group)

$$\Gamma_{0}^{(n)}(N) = \left[ \begin{array}{cc} M(n, Z) & M(n, Z) \\ NM(n, Z) & M(n, Z) \end{array} \right] \cap GSp(n, Z).$$

Local $\Gamma_{0}^{(n)}(NZ_{v})$ is defined, similarly (and other groups are also).

(Paramodular group (of degree 2)) Paramodular group $K(N)$ of conductor $N$ (i.e., of the polarization

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$(1, N))$ is defined by

$$K(N) = \left[ \begin{array}{cccc} Z & Z & N^{-1}Z & Z \\ NZ & Z & Z & Z \\ NZ & NZ & Z & NZ \\ NZ & Z & Z & Z \end{array} \right] \cap GSp(2, \mathbb{Q}).$$

(Semi-paramodular group) Semi-paramodular group $K(N, N')$ of level $(N, N')$ by

$$K(N, N') = \left[ \begin{array}{cccc} Z & Z & N^{-1}Z & Z \\ NZ & Z & Z & Z \\ NN'Z & NZ & Z & NZ \\ NZ & Z & Z & Z \end{array} \right] \cap GSp(2, \mathbb{Q}).$$

For $\eta_v \in \hat{\mathbb{Q}_v^x}$, we say a function $f$ on $GSp(2, \mathbb{Q}_v)$ is $\eta_v$-semistable on $K(NZ_v, NZ_v)$, if $f$ satisfies

$$f(zg) = \eta_v(z)f(g), \quad \text{and} \quad f(gu) = \eta_v(d_1)f(g)$$

for $g \in GSp(2, \mathbb{Q}_v)$, $z \in Z(GSp(2, \mathbb{Q}_v)) \simeq \mathbb{Q}_v^x$, and

$$u = \left[ \begin{array}{cccc} * & * & * & * \\ * & * & * & * \\ * & d_1 & * & * \\ * & * & * & * \end{array} \right] \in K(NZ_v, NZ_v).$$

Then, we shall describe for the case A).

**Theorem 1** — Let $\sigma_1, \sigma_2 \in \Pi(GL(2, \mathbb{A}))$ be satisfying the followings.

- $\sigma_2 \in \Pi(GL(2, \mathbb{A}))$ is cuspidal.
- $\sigma_1, \sigma_2$ have a common central unitary character $\eta$.
- At every $v$ both of $\sigma_1v, \sigma_2v$ have Whittaker models associated to $\psi$ (we denote by $\mathcal{W}(\sigma_{iv}, \psi_v)$ the space of such Whittaker models).

Take automorphic forms $f_1 \in \sigma_1^\vee, f_2 \in \sigma_2$ so that $W_1 = \otimes_v W_{1v} \in \mathcal{W}(\sigma_1^\vee, \psi)$ (the contragradient of $\sigma_1$) and $W_2 = \otimes_v W_{2v} \in \mathcal{W}(\sigma_2, \psi)$

$$W_{1p}(z_1g) = W_{1p}(g \left[ \begin{array}{cc} * & * \\ z_1 & * \end{array} \right]) = \eta^{-1}_p(z_1)W_{1p}(g), \quad \left[ \begin{array}{cc} * & * \\ z_1 & * \end{array} \right] \in \Gamma_0^{(1)}(N_1Z_p)$$

$$W_{2p}(z_2g) = W_{2p}(g \left[ \begin{array}{cc} z_2 & * \\ & * \end{array} \right]) = \eta_p(z_2)W_{2p}(g), \quad \left[ \begin{array}{cc} z_2 & * \\ & * \end{array} \right] \in \Gamma_0^{(1)}(N_2Z_p).$$

Then,

1) the $\theta$-lift $F = \theta_2(f_1 \boxtimes f_2, \varphi)$ (defined in (5)) has a global Whittaker function $W_{Fp}^{1,-1} = \otimes_v W_{F_v}^{1,-1}$ such as $W_{Fp}^{1,-1}(1) \neq 0$. $W_{Fp}$ is $\eta_p^{-1}$-semistable on

$$K(\varepsilon(\sigma_{1p})c(\sigma_{2p}), c(\eta_p))$$

for the conductors $c(\sigma_{1p}), c(\eta_p)$. At archimedean place, if $W_i$ has weight $\kappa_i$, then the highest weight of $F$ is

$$\left( \frac{\kappa_1 + \kappa_2}{2}, -\frac{\kappa_1 - \kappa_2}{2} \right).$$

(Remark that $\kappa_1 \neq \kappa_2$ is even, since $\sigma_1, \sigma_2$ have the common central character.)

2) If both of $W_{ip}$ are newforms, then

$$Z_N(s, W_{Fp}^{1,-1}) = L(s, \sigma_{1p}^\vee)L(s, \sigma_{2p}^\vee)$$

where $Z_N(s, W_{Fp}^{1,-1})$ is Novodvorsky's zeta integral.

3) $F$ is cuspidal unless $\sigma_1$ is not cuspidal or $\sigma_1 = \sigma_2$. If $\sigma_1$ is not cuspidal, then the degenerate Whittaker
function $W_{F}^{1,0}$ is not zero. If $\sigma_1 = \sigma_2$, then the degenerate Whittaker function $W_{F}^{0,1}$ is not zero.

4-i) If $\sigma_{1p}, \sigma_{2p}$ are principal representation $\pi(\mu_1, \eta_{p}\mu_{1}^{-1}), \pi(\mu_2, \eta_{p}\mu_{2}^{-1})$,

$$W_{F_p}^{1,1} \in \eta_{p}\mu_{2}^{-1}\mu_{1}^{-1} \times \mu_{2}\mu_{1}^{-1} \times \mu_1.$$  

Here $\sigma_{2p} \times \eta_{p}$ is the Borel parabolically induced representation (see [10] for the definition.)

4-ii) Let $\nu : \mathbb{Q}_p \ni x \rightarrow |x|_p$. Suppose $\sigma_{1p}$ is a principal series representation $\chi\pi(\nu^a, \nu^{-1/2}\tau)$, where $\chi$ is a character such as $\chi^2\eta' = \eta_p$, and $\chi\pi$ means the $\chi$-twist of $\pi$ for $\pi \in \Pi(GL(2))$. Then,

$$W_{F_p}^{1,0}, W_{F_p}^{1,1} \in \chi^{-1}\nu^{-a}\sigma_{2p} \times \chi\nu^a,$$

the Siegel parabolically induced representation.

4-iii) Suppose $\sigma_{1p}$ is a special representation $\chi\sigma(\nu^{1/2}, \nu^{-1/2})$. Then,

$$W_{F_p}^{1,0}, W_{F_p}^{1,1} \in G(\nu^{1/2}\chi^{-1}\sigma_{2p}, \nu^{-1/2}\chi)$$

which is a generic constituent of $\nu^{1/2}\chi^{-1}\pi \times \nu^{-1/2}\chi$ (explained below).

4-iv) If $\sigma_{1p} = \sigma_{2p}$,

$$W_{F_p}^{1,-1}, W_{F_p}^{1,0} \in 1_{GL(1)} \times \sigma_{2p},$$

the Klingen parabolically induced representation.

Remark 2 In the case of $\eta_{p} = 1$, if we take newforms $W_{1p}, W_{2p}$, then $W_{F_p}$ is the newform, i.e., the paramodular vector for $K(N_1 N_2 \mathbb{Z}_p)$ (c.f. [9]).

Remark 3 Except the cases 4-i, 4-ii, 4-iii) $W_{F_p}^{1,1}$ belongs to supercuspidal representations.

As explained later, we need the Whittaker models for the nonvanishing of global $W_{F}^{1,1}$. However, in the case

$$\sigma_1 = \chi(\det) \in \Pi(GL(2,A))$$

also, we have the nonvanishing of $W_{F_p}^{1,0}$. We recall the local Saito-Kurokawa representation due to Schmidt [11].

Proposition 4 (local Saito-Kurokawa representations. (Schmidt [11])) — Let $\pi$ be a local, irreducible, admissible, infinite-dimensional representation of $PGL(2)$. Let $\tau$ be a character of $GL(1)$. Assume $\pi \neq \pi(\nu^{3/2}, \nu^{-3/2})$. Then,

$$\nu^{1/2}\pi \times \nu^{-1/2}\tau = Q(\nu^{1/2}\pi, \nu^{-1/2}\tau) + G(\nu^{1/2}\pi, \nu^{-1/2}\tau).$$

$G(\nu^{1/2}\pi, \nu^{-1/2}\tau)$ is the unique irreducible subrepresentation, which is generic. $Q(\nu^{1/2}\pi, \nu^{-1/2}\tau)$ is the unique irreducible quotient, which is not generic.

They call $Q(\nu^{1/2}\pi, \nu^{-1/2}\sigma)$ local Saito-Kurokawa representation. Remark the elements of $G(\nu^{1/2}\pi, \nu^{-1/2}\tau)$ are given by 4-iii) in Theorem 1.

Theorem 5 — Let $\sigma_1 = \chi(\det)$ and $\sigma_2 \in \Pi(GL(2,A))$ be as in Theorem 1, (consequently $\eta = \chi^2$.) Then, the Whittaker function $W_{F}^{1,1}$ of $F = \theta_2(\chi(\det) \mathfrak{f}_2, \varphi)$ is vanishing. But the degenerate $W_{F}^{1,0}$ is not vanishing, and

$$W_{F}^{1,0} \in Q(\nu^{1/2}\chi^{-1}\sigma_{2p}, \nu^{-1/2}\chi).$$

Next, we shall describe for the case B), i.e., from Hilbert modular forms over real quadratic field $L$.

Theorem 6 — We fix additive character on $L \setminus L_A$ by

$$\psi_L := \psi \circ Tr_{L/Q}.$$  

Take irreducible unitary cuspidal representations $\sigma \in \Pi(GL(2, L_A))$ so that
• the central character $\omega$ of $\sigma$ is written as $\eta \circ N_{L/Q}$ by some character $\eta$ of $Q^\times \backslash A^\times$:

$$\omega = \eta \circ N_{L/Q}.$$

• At every place $w$ of $L$, $\sigma_w$ has Whitaker models associated to $\psi_{Lw}$.

Take an automorphic form $f \in \sigma^\vee$ whose Whitaker function $W = \mathcal{S}_{w}W_{w} \in \mathcal{W}(\sigma^\vee, \psi_{L})$ satisfies

$$W_{w}(fg) = W_{w}(g \left[ \begin{array}{cc} z & * \\ \ast & \ast \end{array} \right]) = \omega_{\mathfrak{p}}^{-1}(z)W_{w}(g),$$

for any

$$\left[ \begin{array}{cc} z & * \\ \ast & \ast \end{array} \right] \in \left[ \delta_{Lw}^{-1} 1 \right] \Gamma_{0}^{(1)}(\epsilon(\sigma_{w})) \left[ \delta_{Lw} 1 \right]$$

where $\delta_{L}$ is the discriminant. Then,

1) the $\theta$-lift $F = \theta_{2}(\eta f, \varphi)$ (defined in (9)) has a global Whittaker function $W_{F}^{1,-1} = \mathfrak{S}_{w}W_{F,w}^{1,-1}$ such as

$$W_{F,w}^{1,-1}(1) \neq 0.$$  

$W_{F,w}$ is $\eta_{w}^{-1}$-semistable on

$$K\left(N_{L/Q}^{*}(\epsilon(\sigma_{w})\delta_{\mathfrak{p}}^{2}), \epsilon(\eta)\right).$$

At archimedean place, if $W$ has a (multiple) weight $(\kappa_{1}, \kappa_{2})$ (remark that $\kappa_{1} \pm \kappa_{2}$ is even, by the condition for the central character), then the highest weight of $F$ is

$$\left(\frac{\kappa_{1} + \kappa_{2}}{2}, \frac{-|\kappa_{1} - \kappa_{2}|}{2}\right).$$

2) If $W_{w}$ is the newform, then

$$Z_{N}(s, W_{F}^{1,-1}) = \left\{ \begin{array}{ll} \mathcal{L}(s, \sigma_{w}^\vee)L(s, \sigma_{p}^\vee) & \text{if } p \text{ is decomposed to } \mathfrak{p}_{1}\mathfrak{p}_{2}, \\
\mathcal{L}(s, \sigma_{p}^\vee) & \text{otherwise} \end{array} \right.$$  

3) Let $\chi_{L}$ be the quadratic character of $Q$ associated to $L/Q$. $F$ is cuspidal, unless $\sigma$ is a base change lift of $\sigma_{1} \in \Pi(GL(2, A))$ and $\eta = \omega_{\mathfrak{p}_{\mathfrak{p}}}^{1} \chi_{L}.\chi$.

In this case, the degenerate Whittaker function $W_{F}^{0,1}$ is not zero.

4) When $p$ is decomposed, things are similar to Theorem 1. We mention about the case $p$ is ramified or inert.

4-i) Suppose and $\sigma_{p} = \pi(\mu, \omega_{p}\mu^{-1}).$ Take $\mu_{1}$ so that $\mu_{1}^{2} = \mu.$ Then,

$$W_{F_{p}}^{1,-1} \in \eta_{p}\chi_{L}\mu \times \chi_{L} \times \mu_{1}.$$  

4-iii) If $\sigma_{p}$ is a local base change of $\sigma_{1p} \in \Pi(GL(2))$, then $W_{F_{p}}^{0,1}$ is not vanishing and

$$W_{F_{p}}^{1,-1}, W_{F_{p}}^{0,1} \in \chi_{L} \times \sigma_{1p}.$$

Remark 7 The additive character $\psi_{Lw}$ has conductor $\delta_{Lw}^{-1}$. Hence the Whittaker function $W_{w}$ is semi-invariant on

$$\left[ \begin{array}{cc} \mathcal{O}_{w} & \delta_{Lw}^{-1}\mathcal{O}_{w} \\ \delta_{Lw}\epsilon(\sigma_{w}) & \mathcal{O}_{w} \end{array} \right] \cap GL(2, \mathfrak{l}).$$

Take a definite quaternion algebra $D(Q)$ defined over $Q$ so that

$$D_{w} = (D(Q) \otimes L)_{w} \text{ splits at every finite place of } L.$$  

When $\sigma$ is holomorphic and

$$\kappa_{1} \geq 2, \text{ and } \kappa_{2} \geq 2,$$

there always exists $\sigma^{JL} \in \Pi(D(L_{A}^{x}))$ with $L(s, \sigma^{JL}) = L(s, \sigma).$ The main theorem of Roberts [8] is that, if $\sigma_{w}$ is tempered at every place $w$, the Yoshida lift $\Theta_{2}(\eta, \sigma^{JL})$ (to be explained later) is not vanishing.

However Blasius [1] showed the condition in this case. Hence we have:
Corollary 8 — Let $\sigma \in \Pi(\text{GL}(2, L_{\lambda}))$ be in the previous theorem. Assume further that $\sigma$ is holomorphic of multiple weight $(\kappa_1, \kappa_2)$ with $\kappa_i \geq 2$, and is not a base change lift. Take a definite quaternion algebra $D(Q)$ defined over $Q$ so that

$$D_v \text{ splits at } v \text{ where } L_v/Q_v \text{ is not ramified.}$$

Then the Yoshida lift $\Theta_3(\eta, \sigma^{JL})$ has a (global) semi-paramodular vector, too.

Remark 9 The Yoshida lift $\Theta_3(\eta, \sigma^{JL})$ is always holomorphic. Hence it does not have global Whittaker functions, although it has local ones at every finite place if we take $D(Q)$ such as (2).

If the central character $\omega$ of $\sigma$ is trivial, $\Theta_3(1, \sigma)$, (and its complex conjugate), $\Theta_3(1, \sigma^{JL})$ (and its complex conjugate) provide paramodular vectors. In particular, if

$$\kappa_1 = 4, \kappa_2 = 2 \text{ and vice versa},$$

these paramodular vectors are differential form of $h^{2,1}, h^{1,2}$ and $h^{3,0}, h^{0,3}$ of the Siegel threefold associated to the paramodular group.

1 $\theta$-lift.

First, we recall the $\theta$-lift from $GO(2m)$ to $GSp(n)$. Let $(X, (,))$ be a $2m$ dimensional quadratic space over $Q$. Let $d_X$ be the discriminant of $X$. We denote by $GO(X)$ the group of $Q$ linear automorphisms $h$ of $X$ such that $(h(x), h(y)) = \lambda(x, y)$ with a certain $\lambda = \lambda(h) \in Q^\times$ for any $x, y \in X$. Define the sign map $\text{sgn}(h) := \det(h)\lambda(h)^{-2}$ on $GO(X)$. We set

$$O(X) = \{h \in GO(X) | \lambda(h) = 1\}, \quad GSO(X) = \ker(\text{sgn}), \quad SO(X) = GSO(X) \cap O(X).$$

Take $s_0 \in O(X) \backslash SO(X)$. By the action $s_0 \cdot h := s_0 hs_0$ on $GSO(X)$, we have the isomorphism $GSO(X) \times \{1, s_0\} \simeq GO(X)$ that takes $(h, \delta)$ to $h\delta$. Let

$$\mathcal{R} = \{(g, h) \in GSp(n) \times GO(X) | \lambda(g) = \lambda(h)\}.$$ 

The Weil representation $r_v$ of $Sp(n) \times O(X)$ related to $\psi_v$ is the unitary representation on $L^2(X)$ given by

$$r_v\left(\begin{bmatrix} a & 0 \\ 0 & t^{-1}a^{-1} \end{bmatrix}, 1\right) \varphi(x) = \chi_X(\det a)|\det a|^{m/2}\varphi(xa),$$

$$r_v\left(\begin{bmatrix} I_n & b \\ 0 & I_n \end{bmatrix}, 1\right) \varphi(x) = \psi(\frac{1}{2}\text{tr}(h(x, x)))\varphi(x),$$

$$r_v\left(\begin{bmatrix} 0 & -I_n \\ I_n & 0 \end{bmatrix}, 1\right) \varphi(x) = \gamma \varphi^\vee(xa),$$

$$r_v(1, h)\varphi(x) = \varphi(h^{-1}x).$$

Here $\chi_X(\ast)$ is defined by the Hilbert symbol $\{\ast, (-1)^m d_X\}_v$. $\gamma$ is the Weil constant depending only on the anisotropic component of $X, n$ and $\psi$. The Fourier transformation $\varphi^\vee$ of $\varphi$ is defined by

$$\varphi^\vee(x) = \int_{X^n} \psi_v(tr(x, y))\varphi(y)dy$$

where $dz$ is a self dual Haar measure. The Weil representation $r_v$ is extended to $\mathcal{R}(k_v)$ by

$$r_v(g, h)\varphi_v(x) = \lambda(h)^{-n}r_v\left(g \begin{bmatrix} 1 \\ \lambda(g)^{-1} \end{bmatrix}, 1\right) \varphi_v(h^{-1}x).$$

Occasionally, in order to indicate the dependence of $r$ on $n$, we will write $r^n$. For $\varphi = \prod_v \varphi_v \in S(X(A)^n)$ and $(g, h) \in \mathcal{R}(A)$, we set a $\theta$-series

$$\theta(g, h; \varphi) = \sum_{x \in X(h)^n} r(g, h)\varphi(x),$$

$$\Theta_{2}((\eta, \sigma^{JL})) = \sum_{x \in X(h)^n} \Theta_{2}(\eta, \sigma^{JL})(x).$$
which converges absolutely and is left $R(k)$ invariant. This $\theta$-series gives the following $\theta$-lifts.

$$\theta_n(f, \varphi)(g) = \int_{O(X,A)} \theta(g, h_1 h; \varphi) f(h_1 h) dh_1,$$

where $f$ is a cuspform on $GO(X, A)$, and $(h, g) \in R(A)$. For a cuspidal $\tau \in \Pi(GO(X, A))$, we denote by $\Theta_n(\tau)$ the subspace of automorphic forms generated by $\theta_n(f, \varphi)$ for $f \in \tau$ and $\varphi \in \mathcal{S}(X(A))^n$.

Now, suppose $X(Q)$ is a four dimensional space $(m = 2)$ and $d \in (Q^\times)^2$. Then $X$ is isometric to a quaternion algebra $(B(Q), (, )$ defined over $Q$ with $(x, y) = \frac{1}{2} tr(xy^*)$. Here $i$ indicates the canonical involution and $tr(y) = y + y^*$. The norm of $y$ will be denoted by $n(y)$. Put

$$H(Q) = B(Q)^\times \times B(Q)^\times, \ H^1(Q) = \{(b_1, b_2) \in H(Q) \mid n(b_1) = n(b_2)\}. \quad (4)$$

The action $\rho$ of $H$ on $B$ defined by

$$\rho(b_1, b_2) x = b_1^{-1} x b_2$$

induces an isomorphism $GSO(B) \simeq H/Q^\times$ and $SO(B) \simeq H^1/Q^\times$, where $Q^\times$ is embedded into $H$ diagonally. If $\sigma_1, \sigma_2 \in \Pi(B(A)^\times)$ have a common central character $\eta$, then $\sigma_1 \boxtimes \sigma_2$ can be regarded as an element in $\Pi(GSO(B, A))$ with central character $\eta$. If the induced representation $\text{Ind}_{GSO(X,A)}^{GO(X,A)} \sigma_1 \boxtimes \sigma_2$ is irreducible, we denote it also by $\sigma_1 \boxtimes \sigma_2 \in \Pi(GO(X, A))$. Otherwise, the induced representation is divided into two constituents $(\sigma_1 \boxtimes \sigma_2)^+$ and $(\sigma_1 \boxtimes \sigma_2)^-$. This can happen only when $\sigma_1 = \sigma_2$. However, since $\Theta_2((\sigma_1 \boxtimes \sigma_2)^-)$ is always vanishing, we will treat only $(\sigma_1 \boxtimes \sigma_2)^+$ and denote it also by $\sigma_1 \boxtimes \sigma_2$. When $B(Q)$ is a definite quaternion algebra $\Theta_2(\sigma_1 \boxtimes \sigma_2)$ is the "Yoshida lift of the first type" (c.f. [14]).

Next, suppose $X(Q)$ is four dimensional and $d_X \not\in (Q^\times)^2$. In this case, $L := Q(\sqrt{d_X})$ is a quadratic field. $X(Q)$ is isometric to

$$\{b \in B(L) \mid \overline{b} = b' \} \text{ or } \{b \in B(L) \mid \overline{b} = -b' \}$$

for a quaternion algebra $B(L) = B(Q) \otimes L$. Here $b'$'s coefficients in $L$ are the algebraic conjugate over $Q$ of those of $b$. Put

$$H'(Q) = Q^\times \times B(L)^\times, \ H'^1(Q) = \{(t, b) \in H'(Q) \mid n(b) = t^2\}.$$ 

The action $\rho'$ of $H'$ on $X$ defined by

$$\rho'(t, b) x = t^{-1} b' x b$$

induces an isomorphism $GSO(X) \simeq H'/Q^\times$ and $SO(X) \simeq H'^1/Q^\times$, where $Q^\times$ is embedded into $H'^1$ by $t \mapsto (t, t)$. If $x \in \Pi(B(A_L)^\times)$ has a central character $\eta \circ N_{L/Q}$, then we can regard $(\eta, \tau)$ as an element in $\Pi(GSO(X, A))$ with central character $\eta$. If its induced representation to $GO(X, A)$ is irreducible, we denote it also by $(\eta, \tau) \in \Pi(GO(X, A))$. Otherwise, the induced representation is divided into two constituents $(\eta, \tau)^+$ and $(\eta, \tau)^-$. This can happen only when $\tau \in \Pi(B(A_L)^\times)$ is a base change lift of some $\sigma \in \Pi(B(A)^\times)$. However, since $\Theta_2((\eta, \tau)^-)$ is always vanishing, we only treat $(\eta, \tau)^+$ and denote it also by $(\eta, \sigma)$. When $d_X > 0$ and $B(Q)$ is a definite quaternion algebra, $\Theta_2((\eta, \tau))$ is the "Yoshida lift of the second type".

## 2 Schwartz function.

First, let us treat the case $A_1$. Take $W_1 = \otimes \varphi_{1,v} \in W(\psi_1, \psi)$ and $W_2 = \otimes \varphi_{2,v} \in W(\psi_2, \psi)$ as in Theorem 1. Corresponding them, we define Schwartz function $\varphi_\sigma \in \mathcal{S}(M_2(Q^\times)^2)$ as follows.

(At archimedean place $\infty$) We choose two polynomials of $M_2(\mathbb{R})$

$$P_1(x) = i(a_2 - a_1) - (b_2 + b_1), \ P_2(x) = i(a_2 + a_1) + (c_2 - c_1),$$

where we write

$$x = \begin{bmatrix} a_2 & b_2 \\ c_2 & d_2 \end{bmatrix}.$$ 

These polynomials have the properties

$$P_1(u_{\varphi_1}^{-1} x u_{\varphi_2}) = e^{-i(\varphi_1 + \varphi_2)} P_1(x), \ P_3(u_{\varphi_1}^{-1} x u_{\varphi_2}) = e^{i(\varphi_1 - \varphi_2)} P_3(x).$$
for $u_{\theta} = \begin{bmatrix} \cos \theta & \sin \theta \\ -\sin \theta & \cos \theta \end{bmatrix}$. Let $s_{1}, s_{2}$ be indeterminants. Define $\varphi_{\infty} \in S(M_{2}(\mathbb{R})^{2}) \otimes C[s_{1}, s_{2}]$ by

$$
\varphi_{\infty}(x_{1}, x_{2}) = \exp(-\pi \text{tr}(R[x_{1}, x_{2}])))P_{1}(s_{1}x_{1} + s_{2}x_{2})^{\alpha} \times \left\{ \begin{array}{ll}
P_{2}(s_{2}x_{1} - s_{1}x_{2})^{\beta} & \text{if } \kappa_{1} \leq \kappa_{2}, \\
P_{2}(s_{2}x_{1} - s_{1}x_{2})^{\beta} & \text{otherwise,}
\end{array} \right.
$$

where $\alpha = \frac{r_{1} + r_{2}}{2}$ and $\beta = \frac{|r_{1} - r_{2}|}{2}$. Here symmetric matrix $R \in M_{4}(\mathbb{Q})$ is chosen so that $R[x_{1}] = a_{s}^{2} + b_{s}^{2} + c_{s}^{2} + d_{s}^{2}$ and $x_{1}$ is regarded as a line vector (so $R[x_{1}, x_{2}] = t(R[x_{1}, x_{2}] \in M(2, \mathbb{R}))$. $R$ is an Hermite's minimal majorant of the symmetric matrix $Q$ corresponding to the quadratic form in $M_{2}$, i.e., $RQ^{-1}R = Q$.

(At finite place $p$) Let $c_{i} = c(\sigma_{ip})$ be the $i$th conductor of $\sigma_{ip}$ and $c = c_{1}c_{2}$. Let $f$ be the conductor of the common central character $\eta_{p}$. In the case of $f = 0$, define

$$
\varphi_{p}(x_{1}, x_{2}) = \text{the characteristic function of } \left( \begin{bmatrix} c_{2} & Z_{p} \\ c_{1} & \phantom{Z_{p}} \end{bmatrix} \right) \oplus M(2, \mathbb{Z}_{p})
$$

In the case of $f > 0$, we define

$$
\varphi_{p}(x_{1}, x_{2}) = \left\{ \begin{array}{ll}
\eta_{p}(b_{2}), & \text{if } (x_{1}, x_{2}) \in \left[ c_{2}Z_{p}^{\times} \right] \oplus M_{2}(\mathbb{Z}_{p}), \\
\text{0, } & \text{otherwise.}
\end{array} \right.
$$

Then (3) is written as

$$
\varphi_{2}(f_{1} \boxtimes f_{2}, \varphi)(g) = \int_{A^{x}H^{2}(Q) \backslash H^{1}(A)} \sum_{\epsilon u_{*(Q)}} (r(g, h)\varphi)(x_{1}, x_{2})f_{1} \boxtimes f_{2}(hh') \, dh.
$$

Whittaker function of $\varphi(f_{1} \boxtimes f_{2}, \varphi)$: We select a pair of elements

$$
e_{-1} = \begin{bmatrix} -1 \\ \phantom{-1} \end{bmatrix}, \quad \alpha_{-1} = \begin{bmatrix} 1 \\ -1 \end{bmatrix}.
$$

Put

$$
Z_{0}(Q) = \{ h = (h_{1}, h_{2}) \in H^{1}(Q) | \rho(h)e_{1} = e_{1}, \rho(h)\alpha_{-1} = \alpha_{-1} \}
$$

$$
= \left\{ \left( \begin{bmatrix} 1 & x \\ 1 & 1 \end{bmatrix}, \begin{bmatrix} 1 & -x \\ 1 & 1 \end{bmatrix} \right) | x \in \mathbb{Q} \right\}.
$$

The global Whittaker function

$$
W_{F}^{1,-1}(g) := \int_{U(k) \backslash U(A)} \overline{\psi_{1,-1}}(u)F(ug) \, du
$$

of $F = \varphi(g; f_{1} \boxtimes f_{2})$ is calculated as

$$
\int_{Z_{0}(A) \backslash H^{1}(A)} r(g, h)\varphi(e_{-1}, \alpha_{-1})W_{1}(h_{1})W_{2}(h_{2}) \, dh.
$$

We can calculate each local factors of (8)

$$
I_{v}(g) = \int_{Z_{0}(Q_{v}) \backslash H^{1}(Q_{v})} r_{v}(1, h)\varphi(e_{-1}, \alpha_{-1})W_{1v}(h_{1})W_{2v}(h_{2}) \, dh.
$$

at arbitrary $g$. In particular, $I_{v}(1) \neq 0$. Hence $W_{F}^{1,-1}(g) \neq 0$. By calculating $W_{F_{0}v}^{1,-1}(g) = I_{v}(g)$, (2) is obtained. The noncuspidalilty 3) of $\Theta_{2}(\sigma_{1} \boxtimes \sigma_{2})$ is obtained by checking the degenerated Whittaker function $W_{F}^{1,0}$ or $W_{F}^{0,1}$ is not zero. 4) is also obtained by calculating $W_{F_{0}v}^{1,-1}(g), W_{F_{v}}^{1,0}(g), W_{F_{0}v}^{0,1}(g)$. 
Next, we treat the case B). Write $L = Q(\epsilon)$ by $\epsilon \in \mathcal{O} = \mathcal{O}_L$, where $\epsilon^2 \in \mathbb{Z}$ is squarefree. For the character $\eta$ and Hilbert modular form $f$ in Theorem 6, we put

$$f_\eta((t, h)) := \eta^{-1}(t)f(h).$$

Let $c$ be the generator of $\text{Gal}(L/Q)$. Let

$$X(Q) = \{ x \in M_2(L) \mid c(x^t) = -x \} = \left\{ \begin{bmatrix} a & b \\ c & -a_c \end{bmatrix} \mid b_2, c_2 \in O \right\}.$$

and set the quadratic form $(x, y) = \text{tr}(xy^t)$ in $X(Q)$. Then, we define Schwartz functions, corresponding to the above $\eta$ and $W$ in Theorem 6, as follows.

**At $\infty$:** With the same polynomial $P_1, P_2$ as in the case A), define

$$\varphi_\infty(x_1, x_2) = \exp \left( -\pi \sum_{i=1}^{2} (a_{z_i}^2 + (a_{z_i}^c)^2 + b_{z_i}^2 + c_{z_i}^2) \right) P_1 (a_1 x_1 + a_2 x_2)^{a}$$

where $a = \frac{a_1+a_2}{2}$ and $b = |a_1-a_2|$. Here $(a_{z_i}^2 + (a_{z_i}^c)^2 + b_{z_i}^2 + c_{z_i}^2)$ is corresponding to a minimal majorant of the quadratic form $( , )$.

**At $p = \mathfrak{p}$, $c(\mu_p) = 0$ case:** Se set, for $y \in X_p$

$$\varphi_p^0(y) = \left\{ \begin{array}{ll} \chi_{L,p}(p^{1}c_{y}) & \text{if } y \in \left( \mathcal{O}_p \cap M_2(O_p); x \right) \in S(X_p) \\ 0 & \text{otherwise.} \end{array} \right.$$ 

Take the summation

$$\varphi_p^1(y) = \varphi_p^0(y) + \sum_{i \in \mathbb{Z}/p\mathbb{Z}} r_p^1 \left( \begin{bmatrix} i & 1 \\ 1 & -1 \end{bmatrix} \right) \varphi_p^0(y),$$

which is not identically zero. Let $e = \text{ord}_{\mathfrak{p}}(c(\sigma_{\mathfrak{p}}))$. When, $\eta_p$ is trivial, define

$$\varphi_p(x_1, x_2) = \varphi_p^1 \left( p^{-1}c^{-1} \begin{bmatrix} e^t & 1 \\ 1 & -e \end{bmatrix} \right) x_1 \begin{bmatrix} (e^{-t}) & \epsilon^t \\ 1 & 1 \end{bmatrix} \varphi_p^1(x_2).$$

When $\eta_p$ is not trivial, define

$$\varphi_p^\eta(y) = \eta_p(p^1c_y)\varphi_p^0(y)$$

for $y \in X_p$ and

$$\varphi_p(x_1, x_2) = \varphi_p^\eta \left( p^{-1}c^{-1} \begin{bmatrix} e^t & 1 \\ 1 & -e \end{bmatrix} \right) x_1 \begin{bmatrix} (e^{-t}) & \epsilon^t \\ 1 & 1 \end{bmatrix} \varphi_p^1(x_2).$$

**At $p = \mathfrak{p}$ inert in $L$, $c(\mu_p) = 0$ case:** Set

$$\varphi_p^0(x) = \text{ch}(X_p \cap M_2(O_p); x) \in S(X_p),$$

ch denotes the characteristic function. Define

$$\varphi_p(x_1, x_2) = \varphi_p^0 \left( p^{-1}c^{-1} \begin{bmatrix} e^t & 1 \\ 1 & -e \end{bmatrix} \right) x_1 \begin{bmatrix} p^{-t} & \epsilon \\ 1 & 1 \end{bmatrix} \varphi_p^1(x_2)$$

with $e = c(\sigma_p)$.

**At $p = \mathfrak{p}$, $c(\mu_p) > 0$ case:** Let $\mu^0(y) = \mu(y) \cdot \text{ch}(\sigma_p^\epsilon; y)$. We define

$$\varphi_p^\eta(y) = \mu^0(c_y)\varphi_p^0(x).$$
and

\[ \varphi_p(x_1, x_2) = \varphi_p^\mu(p^{-\varepsilon} \begin{bmatrix} p^\varepsilon & 1 \\ 1 & 1 \end{bmatrix} x_1 \begin{bmatrix} p^{-\varepsilon} & 1 \\ 1 & 1 \end{bmatrix}) \varphi_p^1(x_2). \]

Put

\[ GSp_2(Q)^N = \{ g \in GSp_2(Q) \mid \nu(g) \in N_{L/Q}(L^\times) \}. \]

Define

\[ \theta(\eta f, \varphi)(g) = \int_{A^\times(H')^1(k) \backslash (H')^1(A)_{g_1}} \sum_{\pi \in M_2(k)} (r(g, h) \varphi)(x_1, x_2) f_{\eta}(hh') \, dh. \]  

(9)

Here \( h' = (1, h'_0) \in H(A) \) is chosen so that \( \nu(g) = N_{L/k} \det(h'_0)^{-1} \), and we embed \( A^\times \ni t \mapsto (t^2, t) \in (H')^1(A) \). Since \( \theta(\eta f, \varphi) \) is left \( GSp_2(Q)^N \)-invariant, we can extend \( \theta(\eta f, \varphi) \) to a function on \( GSp_2(Q) \backslash GSp_2(A) \) by insisting that it is left \( GSp_2(Q) \)-invariant and zero outside of \( GSp_2(Q)GSp_2(A)^N \).

**Remarks.** When both of \( \sigma_1, \sigma_2 \in \Pi(GL(2, A)) \) are holomorphic of weight 2 in the case \( A \) and when \( \sigma \in \Pi(GL(2, L_A)) \) is holomorphic of weight \( (2, 2) \) in the case \( B \), the \( \theta \)-lifts can be the generic Siegel modular forms corresponding some abelian surface, similar to the Yoshida lift. That is,

(A) Let \( f_1, f_2 \in S_2(\Gamma_0(N_i)) \) be elliptic cuspforms of weight 2 with level \( N_1, N_2 \). Then there exists

\[ F \in M_{2,0}(K(N_1N_2)) \]

corresponding to the \( GSp(2) \)-valued Galois representation \( \rho_{f_1} \oplus \rho_{f_2} \).

(B) Let \( f \in S_{(2,2)}(\Gamma_0(n)) \) be a Hilbert cuspform of multiple weight \( (2, 2) \) of level \( n \). Then there exists

\[ F \in M_{2,0}(K((N_{L/Q}(n\delta_n^2)))) \]

corresponding to the \( GSp(2) \)-valued Galois representation \( \text{Ind}_{Gal(L/Q)}^{Gal(Q/Q)} \rho_f \).

(A) means that all jacobian varieties of elliptic modular curves of genus 2 are Siegel modular in the generic sense, e.g., product of elliptic curves. (B) means all motives of Hilbert modular forms over a real quadratic field of weight \( (2, 2) \) are also Siegel modular, e.g., jacobian of Shimura curves obtained by indefinite quaternion algebras, and abelian surface with complex multiplication of quartic CM-field. However, according to Przebinda [7], the archimedean component of \( F \) belongs a \( P_1 \)-principal series representation (c.f. p.904 of [6]), not a (limit of) discrete series representation.

If \( L \) is an imaginary quadratic field, we can also consider \( \theta \)-lift to \( GSp(2) \) from certain classes in \( \Pi(GL(2, L)) \). In this case, we identify \( GL(2, L) \) with \( GO(3, 1, Q) \). But, different from the real quadratic case, the space \( \Theta_2(\sigma) \) of the images of \( \theta \)-lift is decomposed as follows.

\[ \Theta_2(\sigma) = \Theta_2(\sigma)^{sem} \text{ of highest weight } (N, 1) + \Theta_2(\sigma)^{gen} \text{ of highest weight } (N, 0) + \Theta_2(\sigma)^{hol} \text{ of highest weight } (N, 2). \]

(More strictly, we have three ways to extend \( \sigma_{\infty} \) to \( \Pi(GO(3, 1, R)) \) for nontrivial \( \theta \)-lift. see §3 and table in p. 394 of [4]). Similar to Theorem 6, we have non-vanishing of \( \Theta^{sem}(\sigma) \) for such classes \( \sigma \in \Pi(GL(2, L_A)) \), i.e., we can always generic Siegel modular forms which are semistable on semi-paramodular groups.

But, different from the real quadratic case, this \( \theta \)-lift may provides holomorphic Siegel modular forms. We cannot say \( \Theta_2^{hol}(\sigma) \neq 0 \). See [4] for some nonvanishing conditions.

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