

# ON SUBGROUPS OF THE ORTHOGONAL GROUP

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0. **Introduction.** We determine in this note the connected Lie subgroups  $G$  of the orthogonal group  $O(n)$  of degree  $n$  such that

$$(0.1) \quad \dim O(n-1) > \dim G > \dim O(n-3) + \dim O(3).$$

D. Montgomery and H. Samelson [5; 6], in this regard, have proved that if

$$\dim O(n) > \dim G \geq \dim O(n-1)$$

then  $G$  is conjugate to the standard subgroup  $SO(n-1)$  except  $n=4, 8$  and that there does not exist a subgroup  $G$  such that

$$\dim O(n-1) > \dim G > \dim O(n-2) + \dim O(2)$$

with a finite number of exceptions for the values of  $n$ . But it has not yet been made clear what values of  $n$  are exceptional. This note will give an answer to the analogous problem for a wider interval of the dimension of  $G$ .

In §1 we shall explain some notations and then, in §2, a relation between irreducibility and absolute irreducibility will be discussed; especially a condition for a representation to be unitary symplectic will be given. In §3 we shall obtain inequalities concerning the dimensions of some irreducible groups. The last §4 concerns the reducibility of  $G$  satisfying relation (0.1). The method is due much to H. C. Wang and K. Yano [8] who have determined sufficiently high dimensional subgroups of the projective group. The group  $G$  will be determined as the groups which leave invariant a two-dimensional plane.

1. **Preliminaries.** Let  $G$  be a group of complex matrices of degree  $m$ . If  $A \in G$ , we may represent it in the form  $A = B + (-1)^{1/2}C$ , where  $B$  and  $C$  are real matrices of degree  $m$ . We assign to  $A$  the real matrix  $A'$  of degree  $2m$  defined by

$$A' = \begin{pmatrix} B & C \\ -C & B \end{pmatrix}.$$

Then the correspondence  $A \rightarrow A'$  gives an isomorphism of  $G$  with a group  $G'$  of real matrices of degree  $2m$ . Conversely let

$$A' = \begin{pmatrix} B & C \\ -C & B \end{pmatrix}$$

be an element of  $G'$ . On putting

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$$P = \frac{1}{2^{1/2}} \begin{pmatrix} E_m & E_m \\ (-1)^{1/2}E_m & -(-1)^{1/2}E_m \end{pmatrix},$$

$E_m$  being the unit matrix of degree  $m$ , we have

$$P^{-1}A'P = \begin{pmatrix} B + (-1)^{1/2}C & 0 \\ 0 & B - (-1)^{1/2}C \end{pmatrix} = \begin{pmatrix} A & 0 \\ 0 & \bar{A} \end{pmatrix}.$$

As is easily seen, if  $A$  is unitary, then  $A'$  is real orthogonal and vice versa. On the basis of the above consideration  $G'$  will be called the *natural real representation* of  $G$ .

Now, throughout this note we denote by  $k$  the field of real numbers and by  $K$  that of complex numbers and further we adopt the following notations:

- $O(n, K)$  the complex orthogonal group of degree  $n$ ,
- $O(n)$  the (real) orthogonal group of degree  $n$ ,
- $SO(n)$  the special orthogonal group of degree  $n$ ,
- $U(n)$  the unitary group of degree  $n$ ,
- $Sp(n)$  the unitary symplectic group of degree  $2n$ .

**2. Irreducibility and absolute irreducibility.** Let  $G$  be a group and  $\rho_1$  its complex representation of degree  $m$ . Then the sum  $\rho_1 + \bar{\rho}_1$  of the representation  $\rho_1$  and its complex conjugate  $\bar{\rho}_1$  is equivalent to a representation  $\rho$  by real matrices of degree  $2m$ . If  $\rho_1$  is irreducible and is not equivalent to a real representation, then  $\rho$  is irreducible in  $k$  but reducible in  $K$ . In case  $\rho_1$  is unitary,  $\rho$  is equivalent to a real orthogonal representation. Conversely we have the following

**LEMMA 1.** *If a real representation  $\rho$  of degree  $n$  of a group is irreducible in  $k$  and reducible in  $K$ , then  $n$  is even,  $n = 2m$ , and is equivalent to the sum  $\rho_1 + \bar{\rho}_1$  of a complex representation  $\rho_1$  of degree  $m$  and its complex conjugate  $\bar{\rho}_1$ . Furthermore  $\rho_1$  is irreducible. If, moreover,  $\rho$  is orthogonal, then  $\rho_1$  is equivalent to a unitary one.*

The proof has been given in detail in [1; 2], so it is omitted.

Next, let  $G$  be a group having a unitary representation  $\rho$  of degree  $m$  ( $= 2l$ ). If  $\rho$  is symplectic, i.e. for all  $a$  in  $G$  we have

$$(2.1) \quad {}^t\rho(a)J_l\rho(a) = J_l,$$

where

$$J_l = \begin{pmatrix} 0 & E_l \\ -E_l & 0 \end{pmatrix},$$

$\rho$  is equivalent to its complex conjugate  $\bar{\rho}$ , because (2.1) implies  $J_l\rho(a)J_l^{-1} = \bar{\rho}(a)$ . The converse problem will be answered affirmatively in Lemma 3 below. To do this we state here lemmas concerning symmetric and skew symmetric matrices with complex coefficients.

LEMMA 2. *Let  $S$  be a symmetric matrix of degree  $m$  with complex coefficients. If the equality  $\overline{S}S = E_m$  holds, there exists a unitary matrix  $T$  such that*

$${}^tTST = E_m.$$

**Proof.** We decompose  $S$  into the real and imaginary parts,  $S = S_1 + (-1)^{1/2}S_2$ ,  $S_1$  and  $S_2$  being real symmetric matrices. The condition  $\overline{S}S = E_m$  is expressed by the equalities  $S_1^2 + S_2^2 = E_m$  and  $S_1S_2 = S_2S_1$ . From the latter equality it follows that there exists a common real orthogonal matrix  $T_0$  such that  ${}^tT_0S_1T_0$  and  ${}^tT_0S_2T_0$  are both diagonal matrices:

$${}^tT_0S_1T_0 = \begin{pmatrix} s'_1 & & 0 \\ & \cdot & \\ 0 & & \cdot \\ & & & s'_m \end{pmatrix}, \quad {}^tT_0S_2T_0 = \begin{pmatrix} s''_1 & & 0 \\ & \cdot & \\ 0 & & \cdot \\ & & & s''_m \end{pmatrix},$$

where  $s'_i$  and  $s''_i$  ( $1 \leq i \leq m$ ) are respectively the characteristic roots of  $S_1$  and  $S_2$ . The condition  $S_1^2 + S_2^2 = E_m$  implies  $s_i'^2 + s_i''^2 = 1$  ( $1 \leq i \leq m$ ). On putting  $s_i = s'_i + (-1)^{1/2}s''_i$  we have

$$S_0 = {}^tT_0ST_0 = \begin{pmatrix} s_1 & & 0 \\ & \cdot & \\ 0 & & \cdot \\ & & & s_m \end{pmatrix}, \quad |s_i| = 1.$$

If we choose  $t_i$  such that  $t_i^2 = s_i$  ( $1 \leq i \leq m$ ), the matrix

$$\overline{T}_1 = \begin{pmatrix} \bar{t}_1 & & 0 \\ & \cdot & \\ 0 & & \cdot \\ & & & \bar{t}_m \end{pmatrix}$$

is unitary and  ${}^t\overline{T}_1S_0\overline{T}_1 = E_m$ . The matrix  $T = T_0\overline{T}_1$  is a required matrix.

In an analogous way we can prove the following lemma.

LEMMA 2'. *Let  $S$  be a skew-symmetric matrix of degree  $m$  with complex coefficients. If the equality  $\overline{S}S = -E_m$  holds, then  $m$  is even,  $m = 2l$ , and there exists a unitary matrix  $T$  such that*

$${}^tTST = J_l.$$

Using the above two lemmas we shall prove the following lemma [1].

LEMMA 3. *Let  $\rho$  be a unitary representation of degree  $m$  of a group. If  $\rho$  is irreducible and is equivalent to its complex conjugate  $\bar{\rho}$ , then  $\rho$  is equivalent either to a real orthogonal representation or to a unitary symplectic one. In the latter case  $m$  is even.*

**Proof.** Let  $G$  be the group having the representation  $\rho$ . On account of the assumed equivalence of  $\rho$  and  $\bar{\rho}$  there exists a nonsingular matrix  $S$  such that

$$(2.2) \quad S\rho(a)S^{-1} = \bar{\rho}(a)$$

for all  $a$  in  $G$ . Since  $\rho$  and  $\bar{\rho}$  are unitary, (2.2) implies

$$(2.3) \quad {}^t\rho(a)S\rho(a) = S,$$

which shows that  $\rho$  leaves invariant such a bilinear form that the matrix of its coefficients is  $S$ .

We shall show that  $S$  is either symmetric or skew-symmetric. From (2.2) it follows  $\bar{S}\bar{\rho}(a)\bar{S}^{-1} = \rho(a)$ , which together with (2.2) gives

$$(\bar{S}S)\rho(a) = \rho(a)(\bar{S}S).$$

Since  $\rho$  is irreducible, by Schur's lemma,  $\bar{S}S$  is a numerical multiple  $\alpha E_m$  of the unit matrix:

$$(2.4) \quad \bar{S}S = \alpha E_m,$$

$\alpha$  being a nonzero complex number. (2.4) gives the equality

$$(2.5) \quad S\bar{S} = \bar{\alpha} E_m.$$

(2.4) and (2.5) imply  $\alpha = \bar{\alpha}$ , i.e. that  $\alpha$  is real. Without loss of generality  $\alpha$  may be assumed to be  $\pm 1$ :

$$(2.6) \quad \bar{S}S = S\bar{S} = \pm E_m.$$

Next we shall see that  $S$  is unitary. Because of (2.2) the representation  $\rho$  leaves invariant the Hermitian matrix  $H$  defined by  $H = {}^t\bar{S}S$ , i.e.

$${}^t\bar{\rho}(a)H\rho(a) = H.$$

Since  $\rho$  is irreducible and  $H$  is always positive-definite, we conclude that  $H$  is a numerical multiple  $\beta E_m$  of the unit matrix,  $\beta$  being a positive real number. From (2.6) it follows  $|\beta| = 1$  and then  $\beta = 1$ , which shows that  $S$  is unitary:

$$(2.7) \quad {}^t\bar{S}S = E_m.$$

We distinguish two cases according to the sign of  $\alpha$ .

(i)  $\alpha = +1$ . In this case the conditions (2.6) and (2.7) imply that  $S$  is symmetric,  $S = {}^tS$ . By Lemma 2 there exists a unitary matrix  $T$  such that  ${}^tTST = E_m$ . It follows by an easy computation that the matrix

$${}^t(T^{-1}\rho(a)T)(T^{-1}\rho(a)T)$$

is the unit matrix. This means that the representation  $T^{-1}\rho T$  is unitary and orthogonal, i.e. it is real orthogonal.

(ii)  $\alpha = -1$ . In this case the conditions (2.6) and (2.7) imply that  $S$  is skew-symmetric,  $S = -{}^tS$ . By Lemma 2'  $m$  is even,  $m = 2l$ , and there exists a unitary matrix  $T$  such that  ${}^tTST = J_l$ . Then a simple calculation shows that the equality

$${}^t(T^{-1}\rho(a)T)J_l(T^{-1}\rho(a)T) = J_l$$

holds good. This means that the representation  $T^{-1}\rho T$  is unitary symplectic.

LEMMA 4 [7]. *Let  $G$  be a semi-simple Lie group which is not simple. Given an absolutely irreducible real orthogonal representation  $\rho$  of  $G$ , then  $\rho$  is equivalent to the Kronecker product  $\rho_1 \otimes \rho_2$  of absolutely irreducible representations  $\rho_1$  and  $\rho_2$ . Furthermore  $\rho_1$  and  $\rho_2$  are either both real orthogonal or both unitary symplectic.*

In case  $\rho$  is not orthogonal the first half of the lemma holds true if  $G$  is simply connected semi-simple or  $G$  is a semi-simple Lie algebra.

**Proof.** Because of the semi-simplicity of  $G$  it is written as  $G = G_1 G_2$  where  $G_1$  and  $G_2$  are semi-simple normal subgroups of  $G$  such that every element of  $G_1$  commutes with that of  $G_2$  and  $G_1 \cap G_2$  is discrete. Let us denote by  $\tilde{\rho}_i$  the restriction of  $\rho$  to  $G_i$  ( $i = 1, 2$ ). Since  $\tilde{\rho}_i$  may be reducible, we decompose  $\tilde{\rho}_1$  into irreducible components in  $K$ :

$$(2.8) \quad \tilde{\rho}_1 \approx \rho_1 + \rho_1' + \cdots + \rho_1^{(n_2-1)}.$$

From the facts that  $\rho_1^{(i)}$  is irreducible in  $K$  and that every element of  $G_2$  commutes with that of  $G_1$  it follows that  $\rho_1, \rho_1', \cdots, \rho_1^{(n_2-1)}$  are of the same degree  $n_1$  and are equivalent to each other. Thus there exists a nonsingular matrix  $P$  such that

$$(2.9) \quad P^{-1}\tilde{\rho}_1 P = \rho_1 + \cdots + \rho_1 \quad (n_2 \text{ components}).$$

Again by irreducibility of  $\rho_1$  and commutativity of  $G_2$  with  $G_1$ , for every  $a_2$  in  $G_2$ ,  $P^{-1}\tilde{\rho}_2(a_2)P$  is of the form

$$(2.10) \quad P^{-1}\tilde{\rho}_2(a_2)P = \begin{pmatrix} b_{11}E_{n_1} & \cdots & b_{1n_2}E_{n_1} \\ \vdots & & \vdots \\ b_{n_21}E_{n_1} & \cdots & b_{n_2n_2}E_{n_1} \end{pmatrix}.$$

On putting

$$\rho_2(a_2) = \begin{pmatrix} b_{11} & \cdots & b_{1n_2} \\ \vdots & & \vdots \\ b_{n_21} & \cdots & b_{n_2n_2} \end{pmatrix},$$

we find that the representation  $\rho_2$  is irreducible in  $K$  and  $P^{-1}\tilde{\rho}_2 P = E_{n_1} \otimes \rho_2$  and then

$$(2.11) \quad P^{-1}\rho P = \rho_1 \otimes \rho_2.$$

It should be noted that the relationship of  $\rho_1$  and  $\rho_2$  is mutual.

To prove the second half of this lemma, we first decompose  $\tilde{\rho}_1$  into irreducible components in  $k$ . We distinguish two cases.

(i) In case each of the components is absolutely irreducible, by using this decomposition we have

$$P^{-1}\rho P = \rho_1 \otimes \rho_2.$$

Since the decomposition of  $\tilde{\rho}_1$  is done in  $k$ ,  $\rho_1$  and  $P$  may be assumed to be real orthogonal, so also is  $\rho_2$  by (2.10). Thus in this case  $\rho$  is equivalent to the Kronecker product of two real orthogonal representations.

(ii) In case some one of the components of  $\tilde{\rho}_1$  is reducible in  $K$ , we shall prove that all of the components are reducible in  $K$  and the irreducible components in  $K$  are unitary symplectic.

To prove these, let

$$P_1^{-1}\rho_1 P_1 = \sigma_1 + \cdots + \sigma_p$$

be the decomposition of  $\tilde{\rho}_1$  into irreducible components in  $k$ , where  $P_1$  may be assumed to be real orthogonal. We assume that  $\sigma_1, \cdots, \sigma_q$  are reducible in  $K$  but  $\sigma_{q+1}, \cdots, \sigma_p$  are absolutely irreducible. By Lemma 1  $\sigma_i$  ( $1 \leq i \leq q$ ) is equivalent to the sum  $\sigma'_i + \bar{\sigma}'_i$  of a unitary representation  $\sigma'_i$  and its complex conjugate  $\bar{\sigma}'_i$ , where  $\sigma'_i$  can not be equivalent to a real one. Since the decompositions  $\sigma_i$  into  $\sigma'_i + \bar{\sigma}'_i$  ( $1 \leq i \leq q$ ) are realized by unitary matrices, there exists a unitary matrix  $P_2$  such that

$$P_2^{-1}\tilde{\rho}_2 P_1 = \sigma'_1 + \bar{\sigma}'_1 + \cdots + \sigma'_q + \bar{\sigma}'_q + \sigma_{q+1} + \cdots + \sigma_p.$$

As we have seen above that all the components of this decomposition are equivalent to each other,  $\sigma'_1$  must be equivalent to the real orthogonal  $\sigma_j$  ( $q+1 \leq j \leq p$ ), which leads to a contradiction. Thus we have

$$\tilde{\rho}_1 \approx \sigma'_1 + \bar{\sigma}'_1 + \cdots + \sigma'_p + \bar{\sigma}'_p \quad (2p = n_2).$$

Since  $\sigma'_1$  is equivalent to its complex conjugate  $\bar{\sigma}'_1$ , by Lemma 3  $\sigma'_1$  is equivalent to a unitary symplectic representation  $\rho_1$ . Since the equivalence can be realized by a unitary matrix, from the first part of this lemma there exist a unitary matrix  $P$  and a unitary representation  $\rho_2$  of degree  $n_2$  such that

$$P^{-1}\tilde{\rho}_1 P = \rho_1 + \cdots + \rho_1 \quad (n_2 \text{ components}) \quad \text{and} \quad P^{-1}\rho P = \rho_1 \otimes \rho_2.$$

The above consideration shows that  $\rho_1$  is either real orthogonal or unitary symplectic, so also is  $\rho_2$  because the relation of  $\rho_1$  and  $\rho_2$  is mutual. Since we have seen in (i) that if  $\rho_1$  is orthogonal so is  $\rho_2$ , we conclude that in case  $\rho_1$  is unitary symplectic so also is  $\rho_2$ , which completes the proof.

**3. The dimensions of irreducible subgroups of the orthogonal group.** We obtain in this section, using the results of the preceding section, inequalities concerning the dimensions of irreducible subgroups of the orthogonal group.

**LEMMA 5.** *Let  $G$  be an irreducible group of real orthogonal matrices of degree  $n$ . If  $G$  is reducible in  $K$ , then the inequality*

$$\dim G \leq n^2/4$$

*holds good.*

**Proof.** In view of the assumed irreducibility in  $k$  and reducibility in  $K$ , by Lemma 1  $n$  is even,  $n = 2m$ , and there exists a nonsingular matrix  $T$  such that for all  $A$  in  $G$

$$T^{-1}AT = \begin{pmatrix} B & 0 \\ 0 & \bar{B} \end{pmatrix},$$

$B$  being a unitary matrix. This shows that  $G$  is the natural real representation of a subgroup of the unitary group  $U(m)$ . Hence we have

$$\dim G \leq \dim U(m) = n_2/4.$$

Next, as a condition for a Lie algebra to be semi-simple we have the following lemma due to É. Cartan [3, p. 147].

**LEMMA 6.** *Let  $g$  be a Lie algebra of complex matrices of degree  $n$ . If  $g$  is irreducible, then it is either semi-simple or equivalent to the direct sum of a semi-simple Lie algebra and the Lie algebra consisting of all the matrices of the form  $cE_n$ ,  $c$  being a complex number. If, in addition,  $g$  is contained in the Lie algebra of the complex orthogonal group  $O(n, K)$ , then  $g$  is semi-simple.*

The proof is omitted.

**LEMMA 7.** *Let  $G$  be an absolutely irreducible Lie group of real orthogonal matrices of degree  $n$ . If  $G$  is not simple, then the inequality*

$$\dim G \leq (n^2 + 2n)/4$$

*holds good.*

**Proof.** We denote by  $r$  the dimension of  $G$ . Since  $G$  is semi-simple by Lemma 6 and is not simple by hypothesis, it is written as  $G = G_1G_2$  as in the proof of Lemma 4, where we may assume without loss of generality

$$(3.1) \quad \dim G_1 \geq \dim G_2 \quad \text{or} \quad \dim G_1 \geq r/4.$$

By Lemma 4 there exist representations  $\rho_i$  of degree  $n_i$  ( $i = 1, 2$ ) such that the faithful representation  $\rho: A \rightarrow A$  ( $A \in G$ ) is equivalent to  $\rho_1 \otimes \rho_2$ . As is easily seen,  $\rho_i$  is a faithful representation of  $G_i$  ( $i = 1, 2$ ) provided that  $\rho$  is faithful in the proof of Lemma 4. Thus the matrix group  $G$  is equivalent to  $\tilde{G}_1 \otimes \tilde{G}_2$  where  $\tilde{G}_i = \rho_i(G_i)$ . Since  $n_1n_2 = n$  and  $n_i \geq 2$ , we have

$$(3.2) \quad n_i \leq n/4.$$

Since by Lemma 4  $\rho_i$  may be assumed to be either a real orthogonal representation or a unitary symplectic one,  $\tilde{G}_i$  is contained in  $O(n_i)$  or  $Sp(n_i/2)$ . From the facts that

$$\dim O(n_i) = \frac{1}{2} n_i(n_i - 1) \quad \text{and} \quad \dim Sp(n_i/2) = \frac{1}{2} n_i(n_i + 1)$$

we have in both cases

$$(3.3) \quad \dim G_i = \dim \tilde{G}_i \leq \frac{1}{2} n_i(n_i + 1)$$

because  $n_i(n_i - 1)/2 < n_i(n_i + 1)/2$ . From (3.1), (3.2) and (3.3) it follows

$$\frac{r}{2} \leq \frac{n}{4} \left( \frac{n}{2} + 1 \right) \quad \text{or} \quad r \leq \frac{1}{4} (n^2 + 2n).$$

LEMMA 8. *Let  $g$  be an absolutely irreducible Lie algebra of real matrices of degree  $n$  and  $g^K$  the complex form of  $g$ . If  $g$  is simple but  $g^K$  is not simple, then the inequality*

$$\dim g \leq 2(n - 1)$$

*holds good.*

**Proof.** We put  $\dim g = r$ . Since the semi-simplicity is an implication of the fact that the fundamental quadratic form is non-degenerate,  $g$  is semi-simple.  $g$ , however, being simple but  $g^K$  being not simple,  $g^K$  is the direct sum of two complex conjugate ideals  $h$  and  $\bar{h}$ , each of which is simple and of complex dimension  $r/2$ . Then in the same manner as in Lemma 4  $g^K$  can be written as the Kronecker product of two matrix Lie algebras  $h^*$  and  $\bar{h}^*$  of degree  $n_1$  and  $n_2$  respectively,  $h^*$  and  $\bar{h}^*$  being isomorphic images of  $h$  and  $\bar{h}$  respectively. It follows

$$\dim h = \dim h^* = r/2 \leq n_1^2 - 1 \quad \text{and} \quad \dim \bar{h} \leq n_2^2 - 1.$$

These imply  $r \leq 2(n - 1)$  because  $n_1 n_2 = n$ .

**4. Reducibility of subgroups of the orthogonal group.** We first prove

LEMMA 9. *Let  $G$  be a connected Lie group of real orthogonal matrices of degree  $n$ . If  $n \geq 13$  and*

$$\dim O(n) > \dim G \geq \dim O(n - 3) + \dim O(3) + 1 = \frac{1}{2} (n^2 - 7n + 20),$$

*then  $G$  is reducible in  $k$ .*

**Proof.** Suppose that  $G$  is irreducible in  $k$  and we shall show that this leads to a contradiction.

If  $G$  is irreducible,  $G$  is absolutely irreducible. In fact, if  $G$  is reducible in  $K$ , then by Lemma 5 we have  $\dim G \leq n^2/4$ . But this can not occur because the inequality

$$\dim G \geq \frac{1}{2} (n^2 - 7n + 20) > \frac{n^2}{4}$$



holds for  $n \geq 11$ . Thus  $G$  must be absolutely irreducible provided that  $G$  is irreducible in  $k$ . Then the complex form  $G^K$  of  $G$  is also irreducible. It follows from Lemma 6 that  $G^K$  is semi-simple, so also is  $G$ .

We distinguish two cases.

(i)  $G$  is not simple. In this case by Lemma 7 we must have  $\dim G \leq (n^2 + 2n)/4$ . But by hypothesis we have for  $n \geq 13$

$$\dim G \geq \frac{1}{2}(n^2 - 7n + 20) > \frac{1}{4}(n^2 + 2n).$$

Thus this case can not occur.

(ii)  $G$  is simple. Since  $\dim G \geq (n^2 - 7n + 20)/2 > 2(n - 1)$  for  $n \geq 13$ ,  $G^K$  is also simple by Lemma 8. Denoting by  $g$  the Lie algebra of  $G^K$ ,  $g$  is one of the simple Lie algebras in the classification of É. Cartan [2, p. 147]. Since  $g$  is contained in the Lie algebra of the orthogonal group  $O(n, K)$ , if we denote by  $p$  the rank of the former algebra and by  $q$  that of the latter, we have

$$p \leq q = \left[ \frac{n}{2} \right].$$

On account of the assumptions  $n \geq 13$ ,  $n(n - 1)/2 > \dim G \geq (n^2 - 7n + 20)/2$  and  $p \leq q$ , the possible types of  $g$  are the following.

CASE I.  $n = 2q + 1, g \subset B_q$ .

| Type of $g$ | Rank of $g$ | Dimension of $g$   | Rank of $B_q$ | $n$      |
|-------------|-------------|--------------------|---------------|----------|
| (B)         | $q - 1$     | $(n - 2)(n - 3)/2$ | $q$           | $2q + 1$ |
| (C)         | $q - 1$     | $(n - 2)(n - 3)/2$ | $q$           | $2q + 1$ |
| (D)         | $q$         | $(n - 1)(n - 2)/2$ | $q$           | $2q + 1$ |
| (E)         | 6           | 72                 | 6             | 13       |
| (E)         | 7           | 133                | 8             | 17       |
| (E)         | 7           | 133                | 9             | 19       |
| (E)         | 8           | 248                | 11            | 23       |
| (E)         | 8           | 248                | 12            | 25       |
| (F)         | 4           | 52                 | 6             | 13       |

CASE II.  $n = 2q, g \subset D_q$ .

| Type of $g$ | Rank of $g$ | Dimension of $g$   | Rank of $D_q$ | $n$  |
|-------------|-------------|--------------------|---------------|------|
| (B)         | $q - 1$     | $(n - 1)(n - 2)/2$ | $q$           | $2q$ |
| (C)         | $q - 1$     | $(n - 1)(n - 2)/2$ | $q$           | $2q$ |
| (D)         | $q - 1$     | $(n - 2)(n - 3)/2$ | $q$           | $2q$ |
| (E)         | 6           | 72                 | 7             | 14   |
| (E)         | 7           | 133                | 9             | 18   |
| (E)         | 8           | 248                | 12            | 24   |

But the theory of representations of complex simple Lie algebras tells us that in both cases I and II all these Lie algebras do not have irreducible representations of the corresponding degree  $n$ , so we may conclude that  $g$  can not be simple, which shows that the case (ii) can not occur.

Thus in all cases we have reached contradictions, so that  $G$  must be reducible in  $k$ .

We can now determine the explicit form of the group  $G$  for  $n \geq 14$ .

**THEOREM.** *Let  $G$  be a connected Lie subgroup of the orthogonal group  $O(n)$  of degree  $n$ . We assume that  $n \geq 14$  and*

$$\dim O(n-1) > \dim G > \dim O(n-3) + \dim O(3).$$

*Then  $G$  leaves invariant one and only one plane, i.e.  $G$  consists of all the matrices of the form*

$$\text{either } \begin{pmatrix} E_2 & 0 \\ 0 & A \end{pmatrix}, A \in SO(n-2) \text{ or } \begin{pmatrix} B & 0 \\ 0 & C \end{pmatrix}, B \in SO(2), C \in SO(n-2)$$

*up to a conjugation in  $O(n)$ .*

**Proof.** Since the assumptions of Lemma 9 are satisfied,  $G$  is reducible in  $k$ . If we denote by  $V$  the  $n$ -dimensional vector space in  $k$  acted on by  $G$ , then  $V$  is written as the direct sum  $V_1 + V_2$  of invariant subspaces  $V_1$  and  $V_2$ . On putting  $\dim V_1 = m$ , we have  $\dim V_2 = n - m$  and

$$\dim G \leq \dim O(m) + \dim O(n-m).$$

We may assume without loss of generality  $m \leq n - m$ . On account of the inequality  $\dim G > \dim O(3) + \dim O(n-3)$  we have  $m = 1$  or  $m = 2$ .

**CASE I.**  $m = 1$ . By connectedness of  $G$  every element of  $V_1$  is remained invariant under all the transformations of  $G$ . Accordingly every element  $A$  of  $G$  is of the form

$$\begin{pmatrix} 1 & 0 \\ 0 & A' \end{pmatrix}, \quad A' \in SO(n-1)$$

up to an inner automorphism of  $O(n)$ . The image  $G'$  of  $G$  by the isomorphism  $A \rightarrow A'$  is a connected Lie subgroup of  $O(n-1)$  and satisfies the inequality

$$\dim O(n-1) > \dim G' > \dim O(3) + \dim O(n-3), \quad n-1 \geq 13.$$

By Lemma 9  $G'$  must be also reducible on  $V_2$  in  $k$ , so  $V_2$  is the direct sum  $U_1 + U_2$  of invariant subspaces  $U_1$  and  $U_2$ , where we may assume  $\dim U_1 \leq \dim U_2$ . Then  $\dim U_1$  must be 1 and again by connectedness of  $G'$  every element  $A'$  of  $G'$  is of the form

$$\begin{pmatrix} 1 & 0 \\ 0 & A'' \end{pmatrix}, \quad A'' \in SO(n-2)$$

up to a conjugation in  $O(n-1)$ . The image  $G''$  of  $G'$  by the isomorphism  $A' \rightarrow A''$  is a connected Lie subgroup of  $O(n-2)$ . Since  $\dim G'' > \dim O(n-3)$   $G''$  must coincide with  $SO(n-2)$ . Thus  $G$  consists of all the matrices of the form

$$\begin{pmatrix} E_2 & 0 \\ 0 & A'' \end{pmatrix}, \quad A'' \in SO(n-2)$$

up to a conjugation in  $O(n)$ .

CASE II.  $m=2$ . In this case we may assume that  $G$  is irreducible in  $V_1$ . In fact, if not, the case reduces to Case I. Furthermore  $G$  may be assumed to consist of matrices of the form

$$\begin{pmatrix} A & 0 \\ 0 & B \end{pmatrix}, \quad A \in O(2), \quad B \in O(n-2).$$

Let us denote by  $G_1$  and  $G_2$  the subgroups of  $G$  consisting of all the matrices which leave fixed all elements of  $V_2$  and  $V_1$  respectively. Then if  $A_1 \in G_1$  and  $A_2 \in G_2$  they are written in the forms

$$A_1 = \begin{pmatrix} A' & 0 \\ 0 & E_{n-2} \end{pmatrix}, \quad A' \in O(2), \quad A_2 = \begin{pmatrix} E_2 & 0 \\ 0 & A'' \end{pmatrix}, \quad A'' \in O(n-2).$$

It is evident that  $G_1 \cap G_2$  consists of the unit matrix  $E_n$  only and every element of  $G_1$  commutes with that of  $G_2$ . We shall see that  $G$  is the direct product of  $G_1$  and  $G_2$ . To do this it is sufficient to prove  $G_1 G_2 = G$ .

Since  $G'' = G/G_1$  is contained in  $O(n-2)$  in  $V_2$ , from the inequality

$$\dim G'' \geq \dim G - 1 > \dim O(n-3)$$

it follows that  $G''$  is the special orthogonal group  $SO(n-2)$ .  $G' = G/G_2$  is irreducible in  $V_1$ , so it is  $SO(2)$ . It follows  $\dim G_2 = \dim G - 1$ . Since  $G_2 = G_2/(G_1 \cap G_2)$  is regarded as a subgroup of  $G''$  and

$$\dim G_2 = \dim G - 1 > \dim O(n-3),$$

$G_2$  coincides with  $G'' = SO(n-2)$ . Thus we have an isomorphism  $G_2 \rightarrow G/G_1$  and this is obviously canonical. Therefore we have  $G = G_1 G_2$ . On the other hand it can be proved that  $G_1$  is isomorphic with  $SO(2)$ . Thus the direct product  $G$  of  $G_1$  and  $G_2$  consists of all the matrices of the form

$$\begin{pmatrix} A & 0 \\ 0 & B \end{pmatrix}, \quad A \in SO(2), \quad B \in SO(n-2).$$

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