



*Gen. Math. Notes, Vol. 27, No. 2, April 2015, pp.59-68*  
*ISSN 2219-7184; Copyright ©ICSRS Publication, 2015*  
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## Spectrum of Positive Definite Functions on Product Hypergroups

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(Received: 24-9-14 / Accepted: 12-3-15)

### Abstract

*This paper aims to show that the amenability of  $K_1 \times K_2$  is equivalent to the following condition: "If  $\varphi$  is a continuous positive definite function defined on  $K_1 \times K_2$  and  $\varphi \geq 0$  then the constant function  $1_{K_1 \times K_2}$  belongs to the spectrum of  $\varphi$ ", which  $K_1$  and  $K_2$  are locally compact hypergroups as defined by R. Jewett [1], with convolutions  $*_1, *_2$  respectively. Our study deals with the cases of exponentially bounded product hypergroups and discrete solvable product hypergroups. And study of conditionally exponential convex functions.*

**Keywords:** Product hypergroups, Positive definite functions, Exponentially bounded, Discrete solvable, Conditionally exponential convex functions.

## 1 Introduction

Let  $K$  be a locally compact Hausdorff space,  $M(K)$  denote the space of all bounded radon measures,  $M^1(K)$  be the subset of all probability measures and  $\varepsilon_x$  be the point mass measure of  $x \in K$ . The support of a measure  $\mu$  is

denoted by  $\text{supp } \mu$ .  $C(K)$  denotes the space of continuous functions on  $K$ . The space  $K$  is called a hypergroup if the following conditions are satisfied:

(H1) There exists a map:  $K \times K \rightarrow M^1(K)$ ,  $(x, y) \rightarrow \varepsilon_x * \varepsilon_y$ , called convolution, which is continuous, where  $M^1(K)$  bears the vague topology.

(H2)  $\text{supp } \varepsilon_x * \varepsilon_y$  is compact.

(H3) There exists a homomorphism  $K \rightarrow K$ ,  $x \rightarrow x^-$ , called involution, such that  $x = (x^-)^-$  and  $(\varepsilon_x * \varepsilon_y)^- = \varepsilon_{y^-} * \varepsilon_{x^-}$ .

(H4) There exists an element  $e \in K$ , called unit element, such that  $\varepsilon_e * \varepsilon_x = \varepsilon_x * \varepsilon_e = \varepsilon_x$ .

(H5)  $e \in \text{supp } \varepsilon_x * \varepsilon_{y^-}$  if and only if  $x = y$ .

(H6) The map  $(x, y) \rightarrow \text{supp } \varepsilon_x * \varepsilon_y$  of  $K \times K$  into the space of nonvoid compact subset of  $K$  is continuous, the latter space with topology as given in [2,7].

Let  $K_1$  and  $K_2$  are locally compact hypergroups, with convolutions  $*_1, *_2$  respectively. The cartesian product of  $K_1$  and  $K_2$  will take the form

$$K_1 \times K_2 = \{(x_1, x_2) : x_1 \in K_1, \text{ and } x_2 \in K_2\}$$

with convolution  $*$  defined on  $M(K_1 \times K_2)$  by

$$\varepsilon_{(x_1, x_2)} * \varepsilon_{(y_1, y_2)} = (\varepsilon_{x_1} *_1 \varepsilon_{y_1}) \times (\varepsilon_{x_2} *_2 \varepsilon_{y_2})$$

where  $\varepsilon_{(x_1, x_2)}$  is the one point mass measure. And the involution of the product hypergroups is defined by

$$(x_1, x_2)^- = (x_1^-, x_2^-), \forall (x_1, x_2) \in K_1 \times K_2$$

finally, the identity element of the product hypergroups is  $(e_1, e_2)$ , which  $e_1$  and  $e_2$  are the identities of  $K_1$  and  $K_2$  respectively.

A map  $\varphi$  define on  $(K_1 \times K_2)^2$  on to  $\mathbb{R}^+$  is called positive definite function if

$$\sum_{i,j=1}^n c_i \bar{c}_j \varphi((x_1, x_2)_i * (x_1, x_2)_j^-) \geq 0.$$

where  $\{c_1, c_2, \dots, c_n\} \in \mathbb{C}$ ,  $\{(x_1, x_2)_1, (x_1, x_2)_2, \dots, (x_1, x_2)_n\} \in K_1 \times K_2$ .

For an example of positive, positive definite functions on a product hypergroups  $K_1 \times K_2$  are given by a functions of the form  $f * f^\sim$ , where  $f$  is a positive function on  $K_1 \times K_2$  with compact support,  $f^\sim$  is defined by  $f^\sim(x_1, x_2) = \overline{f(x_1, x_2)^{-1}}$  and  $*$  is the convolution, it is easy to see that the function  $f * f^\sim$  is positive definite.

If  $P(K_1 \times K_2)$  be the convex set of all continuous positive-definite functions  $\varphi$  on  $K_1 \times K_2$  with  $\varphi(e_1, e_2) = 1$ . The spectrum  $sp\varphi$  of  $\varphi \in P(K_1 \times K_2)$  can be defined as the set of all indecomposable  $\psi \in P(K_1 \times K_2)$  which are limits, in the sense of the topology of uniform converges on compact subsets of  $K_1 \times K_2$ , of functions of the form

$$(x_1, x_2) \rightarrow \sum_{i,j=1}^n c_i \bar{c}_j \varepsilon_{(x_1, x_2)_i} * \varepsilon_{(x_1, x_2)_j} \psi(x_1, x_2)$$

where  $\{c_1, \dots, c_n\} \in \mathbb{C}, \{(x_1, x_2)_1, (x_1, x_2)_2, \dots, (x_1, x_2)_n\} \in K_1 \times K_2$ .

If  $\pi_\varphi$  denotes the cyclic unitary representation of  $K_1 \times K_2$  associated with  $\varphi$ , then  $sp\varphi$  consists of all  $\psi \in P(K_1 \times K_2)$  for which  $\pi_\psi$  is irreducible and weakly contained in  $\pi_\varphi$  [2].

Our main subject here is to prove that exponentially bounded product hypergroups and solvable discrete hypergroups satisfy the following property (which we denote by (P)):

(P) If  $\varphi \in P(K_1 \times K_2)$  and if  $\varphi$  is positive in usual sense, then the constant positive-definite function 1 on  $K_1 \times K_2$ ,  $1_{K_1 \times K_2}$ , belongs to  $sp\varphi$ . For connected hypergroups we show that the condition that the hypergroup is amenable is equivalent to the following weaker version (P\*) of P:

(P\*) if  $\varphi \in P(K_1 \times K_2)$  and if  $\varphi$  is positive, then  $1_{K_1 \times K_2} \in sp_d(\varphi)$ , where  $sp_d(\varphi)$  is the spectrum of  $\varphi$  when the domain of  $\varphi$  is  $(K_1 \times K_2)_d$  (the discrete product hypergroups).

## 2 Exponentially Bounded Hypergroups

Let  $\pi$  be a continuous unitary representation of  $K_1 \times K_2$  in the Hilbert space  $(H_\pi, \langle \cdot, \cdot \rangle)$ . A unit vector  $\xi \in H_\pi$  will be called a positive vector for  $\pi$ , if

$$Re \langle \pi(x_1, x_2) \xi, \xi \rangle \geq 0$$

for all  $(x_1, x_2) \in K_1 \times K_2$ .

So,

$$Re \langle \pi(\cdot) \xi, \xi \rangle \in P(K_1 \times K_2)$$

Now, it is easy to translate (P) into a property of unitary representations with positive vectors. In fact, consider the following property (P') of  $K_1 \times K_2$  which is formally stronger than (P):

(P') If  $\pi$  is a unitary representation of  $K_1 \times K_2$  with a positive vector, then  $\pi$  contains weakly  $1_{K_1 \times K_2}$ .

**Theorem 2.1**  $(P)$  and  $(P')$  are equivalent for every product hypergroups  $K_1 \times K_2$ .

**Proof:** Let  $\pi$  be a unitary representation of  $K_1 \times K_2$  with a positive vector  $\xi \in H_\pi$ . Let  $\varphi(x_1, x_2) = \text{Re} \langle \pi(x_1, x_2)\xi, \xi \rangle$ ,  $(x_1, x_2) \in K_1 \times K_2$ . If  $(P)$  holds, then  $1_{K_1 \times K_2}$  is weakly contained in  $\pi_\varphi$  which is the subrepresentation of  $\pi \oplus \pi$  and this implies that  $1_{K_1 \times K_2}$  is weakly contained in  $\pi$ .

A locally compact product hypergroups is called Exponentially bounded if

$$\lim_n |G^n|^{\frac{1}{n}} = 1$$

for each compact neighbourhood  $G$  of  $(e_1, e_2)$ , where  $|\cdot|$  denotes the Haar measure and  $G^n = \{g_1, \dots, g_n; g_i \in G\}$ . Exponentially bounded hypergroups are amenable[4].

**Theorem 2.2** Exponentially bounded product hypergroups satisfy property  $(P)$ .

**Proof:** Let  $K_1 \times K_2$  be an exponentially bounded product hypergroups and let  $\varphi \in P(K_1 \times K_2)$ , with  $\varphi \geq 0$ . Let  $G$  be a compact neighbourhood of  $(e_1, e_2)$  with the condition  $G = G^{-1}$ , and  $\epsilon > 0$ . Then there is an  $n \in N$  such that

$$\begin{aligned} & \int_{G^{n+1} \times G^{n+1}} \varepsilon_{(y_1, y_2)} * \varepsilon_{(z_1, z_2)} - (\varphi) d(y_1, y_2) d(z_1, z_2) \\ & \leq (1 + \epsilon) \int_{G^n \times G^n} \varepsilon_{(y_1, y_2)} * \varepsilon_{(z_1, z_2)} - (\varphi) d(y_1, y_2) d(z_1, z_2) \end{aligned} \quad (1)$$

where  $d(y_1, y_2)$ , and  $d(z_1, z_2)$  are Haar measures on  $K_1 \times K_2$ .

In fact, otherwise

$$\begin{aligned} |G^{n+1}|^2 & \geq \int_{G^{n+1} \times G^{n+1}} \varepsilon_{(y_1, y_2)} * \varepsilon_{(z_1, z_2)} - (\varphi) d(y_1, y_2) d(z_1, z_2) \\ & > (1 + \epsilon)^n \int_{G^n \times G^n} \varepsilon_{(y_1, y_2)} * \varepsilon_{(z_1, z_2)} - (\varphi) d(y_1, y_2) d(z_1, z_2) \end{aligned}$$

for all  $n \in N$ .

Since

$$\int_{G^n \times G^n} \varepsilon_{(y_1, y_2)} * \varepsilon_{(z_1, z_2)} - (\varphi) d(y_1, y_2) d(z_1, z_2) > 0,$$

this would be a contradiction with

$$\lim |G^n|^{\frac{1}{n}} = 1.$$

Now choose  $n \in N$  such that (1) holds.

Let  $f = \chi_{G^n}$  be the characteristic function of  $G^n$ . Let  $\pi$  be the unitary representation of  $K_1 \times K_2$  associated to  $\varphi$  with Hilbert space  $H_\pi$ . Let  $\xi \in H_\pi$  be such that  $\varphi(x_1, x_2) = \langle \pi(x_1, x_2) \xi, \xi \rangle$ ,  $(x_1, x_2) \in K_1 \times K_2$ .

Then

$$\|\pi(f) \xi\|^2 = \int_{K_1} \int_{K_2} f^- * f(x_1, x_2) \varphi(x_1, x_2) d(x_1, x_2) > 0,$$

since  $f^- * f(e_1, e_2) \varphi(e_1, e_2) > 0$  and  $f^- * f(x_1, x_2) \varphi(x_1, x_2) \geq 0$  for all  $(x_1, x_2) \in K_1 \times K_2$ .

Now let

$$\psi(x_1, x_2) = \frac{1}{\|\pi(f) \xi\|^2} \langle \pi(x_1, x_2) \pi(f), \pi(f) \xi \rangle, \quad (x_1, x_2) \in K_1 \times K_2.$$

Then  $\psi$  is associated to  $\pi$ . moreover, for each  $(x_1, x_2) \in K_1 \times K_2$

$$\begin{aligned} |\psi(x_1, x_2) - 1|^2 &= \frac{1}{\|\pi(f) \xi\|^4} |\langle \pi((x_1, x_2) f - f) \xi, \pi(f) \xi \rangle|^2 \\ &\leq \frac{\|\pi((x_1, x_2) f - f) \xi\|^2}{\|\pi(f) \xi\|^2} \\ &= \frac{\int_{(K_1 \times K_2)^2} ((x_1, x_2) f - f)(y_1, y_2) ((x_1, x_2) f - f)(z_1, z_2) \varepsilon_{(y_1, y_2)} * \varepsilon_{(z_1, z_2)}^-(\varphi) d(y_1, y_2) d(z_1, z_2)}{\int_{(K_1 \times K_2)^2} f(y_1, y_2) f(z_1, z_2) \varepsilon_{(y_1, y_2)} * \varepsilon_{(z_1, z_2)}^-(\varphi) d(y_1, y_2) d(z_1, z_2)} \\ &= \frac{\int_{((x_1, x_2) G^n \Delta G^n)^2} \varepsilon_{(y_1, y_2)} * \varepsilon_{(z_1, z_2)}^-(\varphi) d(y_1, y_2) d(z_1, z_2)}{\int_{(G^n)^2} \varepsilon_{(y_1, y_2)} * \varepsilon_{(z_1, z_2)}^-(\varphi) d(y_1, y_2) d(z_1, z_2)} \end{aligned}$$

where  $\Delta$  is the symmetric difference.

Now (1) implies that for  $(x_1, x_2) \in G$ .

$$\begin{aligned} &\int_{((x_1, x_2) G^n \Delta G^n)^2} \varepsilon_{(y_1, y_2)} * \varepsilon_{(z_1, z_2)}^-(\varphi) d(y_1, y_2) d(z_1, z_2) \\ &\leq \int_{\left(\frac{G^{n+1}}{G^n}\right)^2} \varepsilon_{(y_1, y_2)} * \varepsilon_{(z_1, z_2)}^-(\varphi) d(y_1, y_2) d(z_1, z_2) \\ &\quad + \int_{\left(\frac{G^n}{(x_1, x_2) G^n}\right)^2} \varepsilon_{(y_1, y_2)} * \varepsilon_{(z_1, z_2)}^-(\varphi) d(y_1, y_2) d(z_1, z_2) \\ &\leq \epsilon \int_{(G)^2} \varepsilon_{(y_1, y_2)} * \varepsilon_{(z_1, z_2)}^-(\varphi) d(y_1, y_2) d(z_1, z_2) \\ &\quad + \int_{\left(\frac{(x_1, x_2)^{-1} G^n}{(x_1, x_2) G^n}\right)^2} \varepsilon_{(y_1, y_2)} * \varepsilon_{(z_1, z_2)}^-(\varphi) d(y_1, y_2) d(z_1, z_2) \end{aligned}$$

$$\leq 2\epsilon \int_{(G^n)^2} \varepsilon_{(y_1, y_2)} * \varepsilon_{(z_1, z_2)}^-(\varphi) d(y_1, y_2) d(z_1, z_2)$$

since  $(x_1, x_2)^{-1} \in G$ . Hence  $|\psi(x_1, x_2) - 1|^2 \leq 2\epsilon$  for all  $(x_1, x_2) \in G$ .

It is to be noted that last Theorem can be reformulate in the form: " If  $\varphi$  is positive and  $\varphi \in P(K_1 \times K_2)$  where  $(K_1 \times K_2)$  is an exponentially bounded product hypergroups, then the constant function  $1_{K_1 \times K_2}$  is the uniform limit on compact subsets of  $K_1 \times K_2$  of functions of the form

$$(x_1, x_2) \rightarrow \sum_{i,j=1}^n \varepsilon_{(x_1, x_2)_i} * \varepsilon_{(x_1, x_2)_j}^-(\varphi(x_1, x_2)) c_i \bar{c}_j$$

where  $c_l \geq 0$  and  $(x_1, x_2)_l \in K_1 \times K_2$  for all  $1 \leq l \leq n$ .

**Theorem 2.3** *Discrete solvable product hypergroups satisfy property (P).*

**Proof:** Let  $K_1 \times K_2$  be a discrete solvable product hypergroups and let  $\varphi \in P(K_1 \times K_2)$  with  $\varphi \geq 0$ . Let  $(K_1 \times K_2) = (K_1 \times K_2)_n \supseteq (K_1 \times K_2)_{n-1} \supseteq \dots \supseteq (K_1 \times K_2)_0 = \{(e_1, e_2)\}$ , be a composition series with abelian factor  $(K_1 \times K_2)_i / (K_1 \times K_2)_{i-1}$ ,  $1 \leq i \leq n$ . First we show by induction on  $i$  that: for each  $0 \leq i \leq n$  there is a net  $(\psi_\alpha)_\alpha$  in  $P(K_1 \times K_2)$  with  $\psi \geq 0$  such that  $\lim \psi(x_1, x_2) = 1$  for all  $(x_1, x_2) \in (K_1 \times K_2)_i$  and such that  $\pi_{\psi_\alpha}$  is weakly contained in  $\pi$  for all  $\alpha$ .

For  $i = 0$ , the assertion is trivial (take  $\psi_\alpha = \varphi$ ). For any  $i$  suppose that a net  $(\psi_\alpha)_{\alpha \in N}$  exists. Let  $\psi$  be a limit point of  $\{\psi_\alpha\}_{\alpha \in N}$  in the weak \*-topology  $\sigma(l^\infty(K_1 \times K_2), l^1(K_1 \times K_2))$ . Then  $\psi \in P(K_1 \times K_2)$  and  $\psi \geq 0$ .

Moreover

$$\psi(x_1, x_2) = \lim_{\alpha} \psi_\alpha(x_1, x_2) = 1$$

for all  $(x_1, x_2) \in (K_1 \times K_2)_i$ .

Hence  $\psi \mid (K_1 \times K_2)_{i-1}$  factors to a positive definite function of  $(K_1 \times K_2)_{i+1} / (K_1 \times K_2)_i$ . Thus by last theorem in its reformulated form there is a net  $(\psi'_\beta)_\beta$  in  $P((K_1 \times K_2)_{i+1} / (K_1 \times K_2)_i)$  of the form

$$\psi'_\beta(x_1, x_2) = \sum c_k c_l \varepsilon_{(x_1, x_2)} * \varepsilon_{(x_1, x_2)}^-(\psi(x_1, x_2)), \quad (x_1, x_2) \in (K_1 \times K_2)_{i+1}$$

where all  $c_k \geq 0$  and  $(x_1, x_2) \in (K_1 \times K_2)_{i+1}$ , such that

$$\lim \psi'_\beta(x_1, x_2) = 1$$

for all  $(x_1, x_2) \in (K_1 \times K_2)_{i+1}$ .

It is clear that  $\psi'_\beta \in P(K_1 \times K_2)$  and  $\psi'_\beta \geq 0$ . Moreover  $\pi_{\psi'_\beta} = \pi_\psi$ . Hence each  $\pi_{\psi'_\beta}$  is weakly contained in  $\{\pi_{\psi_\alpha} \mid \alpha \in A\}$  which is weakly contained in

$\pi_\varphi$ . So, we get a net  $(\psi_\alpha)_\alpha \in P(K_1 \times K_2)$  such that  $\lim \psi_\alpha(x_1, x_2) = 1$  for all  $(x_1, x_2) \in (K_1 \times K_2)_n = (K_1 \times K_2)$  and such that each  $\pi_{\psi_\alpha}$  is weakly contained in  $\pi_\varphi$ . Hence  $1_{K_1 \times K_2}$  is weakly contained in  $\pi_\varphi$ .

Now we reformulate property (P\*), defined earlier, as follows: If  $\pi$  is a unitary representaion of  $K_1 \times K_2$  with positive vectors, then  $1_{K_1 \times K_2}$  is weakly contained in  $\pi$ , when  $\pi$  and  $1_{K_1 \times K_2}$  is viewed as representations of the discrete product hypergroups  $K_1 \times K_2$ .

**Theorem 2.4** *For a connected product hypergroups  $K_1 \times K_2$ , the following statements are equivalent:*

- i)  $K_1 \times K_2$  has property (P\*).
- ii)  $K_1 \times K_2$  is amenable.

**Proof:** Suppose  $K_1 \times K_2$  is amenable. Let  $N$  be the closure of the commutative subhypergroup of  $K_1 \times K_2$ , by [8] proposition 3,  $N$  has polynomial growth hence it is exponentially bounded [4]. Let  $\varphi \in P(K_1 \times K_2)$ ,  $\varphi \geq 0$ . By last theorem in its reformulated form there is a net  $(\psi_\alpha)_\alpha$  in  $P(K_1 \times K_2)$  with  $\psi_\alpha \geq 0$  such that  $\lim \psi_\alpha(x_1, x_2) = 1$  for all  $(x_1, x_2) \in N$  and such that  $\pi_{\psi_\alpha}$  is weakly contained in  $\pi_\varphi$  for all  $\alpha$ . Considering  $K_1 \times K_2$  as a discrete product hypergroups we can apply the method of proof of the last theorem to get some  $\psi \in P(K_1 \times K_2)$ ,  $\psi \geq 0$  with  $\psi | N = 1$  and such that  $\pi_\psi$  is weakly contained in  $\pi_\varphi$ . Since  $K_1 \times K_2/N$  is abelian,  $1_{K_1 \times K_2}$  is weakly contained in  $\pi_\psi$  and the result follows.

Now if  $K_1 \times K_2$  has property (P\*), then  $1_{K_1 \times K_2}$  is weakly contained in the regular representation  $\lambda_{K_1 \times K_2}$ , when both representations are considered as representations of  $K_1 \times K_2$ . This is equivalent to the amenability of  $K_1 \times K_2$  [4].

### 3 Conditionally Exponential Convex Functions on Product Dual Hypergroups

In this section we will give some properties of the class of conditionally exponential convex functions defined on product dual hypergroups.

**Definition 3.1** *Let  $K^*$  be the dual of the hypergroup  $K$  the function  $\psi : K^* \rightarrow \mathbb{C}$  is said to be conditionally exponential convex if for all  $n \in \mathbb{N}$  and any  $y_1, y_2, \dots, y_n \in K^*$  and  $c_1, c_2, \dots, c_n \in \mathbb{C}$  we have:*

$$\sum_{i,j=1}^n [\psi(y_i) + \overline{\psi(y_j)} - \psi(y_i + y_j)] c_i \overline{c_j} \geq 0$$

for all  $n \in \mathbb{N}$ ,  $c_1, c_2, \dots, c_n \in \mathbb{C}$  and any  $y_1, y_2, \dots, y_n \in K^*$ .

**Theorem 3.2** *If  $\psi : K_1^* \rightarrow \mathbb{C}, \psi : K_2^* \rightarrow \mathbb{C}$  are conditionally exponential convex functions respectively, then  $\psi : K_1^* \times K_2^* \rightarrow \mathbb{C}$  defined by*

$$\psi(y_1, y_2) = \psi(y_1) + \psi(y_2)$$

*is conditionally exponential convex function.*

**Proof:** Let  $\psi : K_1^* \rightarrow \mathbb{C}$ , and  $\psi : K_2^* \rightarrow \mathbb{C}$ , then

$$\begin{aligned} \sum_{i,j=1}^n [\psi(y_1)_i + \overline{\psi(y_1)_j} - \psi((y_1)_i + (y_1)_j)] c_i \bar{c}_j &\geq 0 \\ \sum_{i,j=1}^n [\psi(y_2)_i + \overline{\psi(y_2)_j} - \psi((y_2)_i + (y_2)_j)] c_i \bar{c}_j &\geq 0 \end{aligned}$$

then we have

$$\begin{aligned} \psi(y_1, y_2) &= \sum_{i,j=1}^n [\psi(y_1, y_2)_i + \overline{\psi(y_1, y_2)_j} - \psi((y_1, y_2)_i + (y_1, y_2)_j)] c_i \bar{c}_j \\ &= \sum_{i,j=1}^n [\psi(y_1)_i + \psi(y_2)_i + \overline{\psi(y_1)_j + \psi(y_2)_j} - \psi[(y_1)_i + (y_1)_j] - \psi[(y_2)_i + (y_2)_j]] c_i \bar{c}_j \\ &= \sum_{i,j=1}^n [\psi(y_1)_i + \overline{\psi(y_1)_j} - \psi[(y_1)_i + (y_1)_j]] c_i \bar{c}_j \\ &\quad + \sum_{i,j=1}^n [\psi(y_2)_i + \overline{\psi(y_2)_j} - \psi[(y_2)_i + (y_2)_j]] c_i \bar{c}_j \\ &\geq 0 \\ &= \psi(y_1) + \psi(y_2). \end{aligned}$$

there for  $\psi(y_1, y_2)$  is conditionally exponential convex function.

**Theorem 3.3** *A continuous function  $\psi : K_1^* \times K_2^* \rightarrow \mathbb{C}$  is conditionally exponential convex iff the following conditions are satisfied: (i)  $\psi(0, 0) \geq 0$ , (ii)  $\Psi_t(y_1, y_2) = \exp[-t\psi(y_1, y_2)]$  is conditionally exponential convex for all  $t$ .*

**Proof:** Suppose that  $\psi$  is continuous conditionally exponential convex function, then (i) is easily satisfied. To establish (ii) we have:

$$\sum_{i,j=1}^n [\psi(y_1, y_2)_i + \overline{\psi(y_1, y_2)_j} - \psi((y_1, y_2)_i + (y_1, y_2)_j)] c_i \bar{c}_j \geq 0$$

which implies that

$$\sum_{i,j=1}^n \exp[\psi(y_1, y_2)_i + \overline{\psi(y_1, y_2)_j} - \psi((y_1, y_2)_i + (y_1, y_2)_j)] c_i \bar{c}_j \geq 0$$

So, we have for  $t = 1$ ,

$$\begin{aligned} &\sum_{i,j=1}^n \Psi_1((y_1, y_2)_i + (y_1, y_2)_j) c_i \bar{c}_j \\ &= \sum_{i,j=1}^n \exp[-\psi((y_1, y_2)_i + (y_1, y_2)_j)] c_i \bar{c}_j \\ &= \sum_{i,j=1}^n \exp[\psi(y_1, y_2)_i + \overline{\psi(y_1, y_2)_j} - \psi((y_1, y_2)_i + (y_1, y_2)_j)] c_i \bar{c}_j \end{aligned}$$

where  $c'_k = c_k \exp[-\psi(y_1, y_2)_k]$ . Hence,  $\Psi_1(y_1, y_2)$  is conditionally exponential convex.

Since  $t\psi(t)$  is conditionally exponential convex, then its clear that  $\Psi_t(y_1, y_2)$  is conditionally exponential convex all  $t > 0$ .

To prove the converse, let (i) and (ii) be satisfied. By (i) we have  $\exp[-t\psi(0, 0)] \leq 1$  for all  $t > 0$ . So  $\Psi_t(y_1, y_2) = \frac{1}{t}[1 - \exp(-t\psi(y_1, y_2))]$  is conditionally exponential convex for all  $t > 0$ . Using Fattou's lemma we can easily get that  $\psi_t(y_1, y_2) = \lim \Psi_t(y_1, y_2)$  is conditionally exponential convex.

**Theorem 3.4** *Let  $\psi : K_1^* \times K_2^* \rightarrow \mathbb{C}$  be a conditionally exponential convex and suppose that  $\psi(0, 0) \geq 0$  then  $\frac{1}{\psi}$  is conditionally exponential convex.*

**Proof:** Since  $\psi$  is conditionally exponential convex function, then the function  $\exp[-t\psi(y_1, y_2)]$  is conditionally exponential convex for all  $t > 0$ . The function  $\frac{1}{\psi}$  can be written in the form:

$$\frac{1}{\psi(y_1, y_2)} = \int_0^\infty \exp[-t\psi(y_1, y_2)] dt$$

Hence,

$$\begin{aligned} & \sum_{i,j=1}^n \frac{1}{\psi((y_1, y_2)_i + (y_1, y_2)_j)} c_i \bar{c}_j \\ &= \sum_{i,j=1}^n c_i \bar{c}_j \int_0^\infty \exp[-t\psi((y_1, y_2)_i + (y_1, y_2)_j)] dt \\ &= \int_0^\infty \left\{ \sum_{i,j=1}^n \exp[-t\psi((y_1, y_2)_i + (y_1, y_2)_j)] c_i \bar{c}_j \right\} dt \geq 0. \end{aligned}$$

Thus,  $\frac{1}{\psi}$  is conditionally exponential convex.

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