

ON THE SHAPE OF NUMERICAL RANGES ASSOCIATED WITH LIE GROUPS

Tin-Yau Tam

Dedicated to Ky Fan on the occasion of his 85th birthday

Abstract. A survey of some recent results on the shape of the numerical ranges associated with Lie groups, mainly convexity and star-shapedness, is given. Some questions are asked.

1. INTRODUCTION

The classical numerical range of $A \in \mathbb{C}^{n \times n}$ is defined as the following subset of \mathbb{C} :

$$W(A) := \{x^*Ax : x \in \mathbb{C}^n; x^*x = 1\}.$$

The celebrated Toeplitz-Hausdorff theorem [27, 13] asserts that it is convex. It is remarkable for it states that the image of the unit sphere in \mathbb{C}^n (a hollow object) is convex under the nonlinear map, $x \mapsto x^*Ax$. Perhaps it is the most interesting geometric property of the set. Various generalizations have been considered in the literature and the development has been very active in the last decades [12, 20]. Our focus will be on the numerical ranges arising from Lie groups. Though the study is fruitful, it is still a new development and by no means covers all generalizations. In this note, we give a brief survey of some recent results on the shape of the numerical ranges, mainly convexity and star-shapedness. Some questions are asked. Our general references for Lie theory are [14, 18, 23].

Received February 9, 2000; revised October 16, 2000.

Communicated by P. Y. Wu.

2000 *Mathematics Subject Classification*: Primary 15A60, 22E99.

Key words and phrases: Numerical range, convexity, star-shaped, Lie group, reductive Lie algebra.

The author thanks Professor Bit-Shun Tam for the arrangement of his visit in Taiwan, which is made possible by a grant from NSC of Taiwan and also thanks the Department of Mathematics of Tamkang University for the support and warm hospitality. The paper is based on a talk of the author given in ICMAA 2000, Taiwan, ROC, Jan. 17-21 2000. He also thanks Professor Pei-Yuan Wu for inviting him to the session of Numerical Ranges and Radii of the conference.

Halmos introduced the k -numerical range of $A \in \mathbb{C}^{n \times n}$:

$$W_k(A) := \left\{ \sum_{i=1}^k x_i^* A x_i : x_1, \dots, x_k \text{ o.n. in } \mathbb{C}^n \right\}; \quad k = 1, \dots, n;$$

He conjectured and Berger [8] proved that $W_k(A)$ is always convex. Then Westwick [29] considered the c -numerical range of A , where $c \in \mathbb{C}^n$:

$$W_c(A) := \left\{ \sum_{i=1}^n c_i x_i^* A x_i : x_1, \dots, x_n \text{ o.n. in } \mathbb{C}^n \right\};$$

By spectral decomposition, it can be formulated as

$$W_c(A) := \{ \operatorname{tr} C U A U^i : U \in U(n) \};$$

where $U(n)$ denotes the unitary group and C is normal with eigenvalues $c \in \mathbb{C}^n$. He proved that $W_c(A)$ is always convex for real c , i.e., C is Hermitian, and this is known as Westwick's convexity theorem, but $W_c(A)$ fails to be convex for complex c when $n \geq 3$. The main idea of Westwick's proof is the application of Morse theory on the homogeneous space $U(n)/\mathcal{A}(n)$ where $\mathcal{A}(n) \subset U(n)$ is the subgroup of diagonal matrices. Poon [24] gave the first elementary proof to Westwick's result. The result was later rediscovered by Ginsburg [2, p. 8].

2. NUMERICAL RANGE AND COMPACT CONNECTED LIE GROUP

Let us elaborate on Westwick's setting. If $A = A_1 + iA_2$ is the Hermitian decomposition of $A \in \mathbb{C}^{n \times n}$, where A_1, A_2 are $n \times n$ Hermitian matrices, and C is an $n \times n$ Hermitian matrix, then $W_c(A)$ may be identified as the following subset of \mathbb{R}^2 :

$$(1) \quad W_c(A_1; A_2) := \{ (\operatorname{tr} C U A_1 U^i, \operatorname{tr} C U A_2 U^i) : U \in U(n) \};$$

It is well-known that $U(n)$ is a compact connected Lie group whose Lie algebra $\mathfrak{u}(n)$ is the set of skew Hermitian matrices. Notice that

$$\operatorname{tr} C U^i B U = \operatorname{tr} B U C U^i = \sum_j \operatorname{tr}(iB) U(iC) U^i$$

and thus we may assume that $A_1, A_2, C \in \mathfrak{u}(n)$ if convexity is the main concern, and (1) can be written as $W_c(A_1; A_2) = \{ (\operatorname{tr} A_1 L, \operatorname{tr} A_2 L) : L \in \operatorname{Ad}(U(n))C \}$, where $\operatorname{Ad}(U(n))C := \{ U C U^i : U \in U(n) \}$ is the adjoint orbit of C . This orbital point of view turns out to be very useful in our study. The consideration of

Raïs [25] is then natural: Let G be a compact Lie group with Lie algebra \mathfrak{g} which is equipped with a G -invariant inner product $\langle \cdot, \cdot \rangle$, i.e.,

$$\langle \text{Ad}(g)X; \text{Ad}(g)Y \rangle = \langle X; Y \rangle; \quad X; Y \in \mathfrak{g}; \quad g \in G:$$

For $A_1; A_2; C \in \mathfrak{g}$, the C -numerical range of the pair $(A_1; A_2)$ is defined to be the following subset of \mathbb{R}^2 :

$$(2) \quad W_C(A_1; A_2) := \{ \langle \text{Ad}(g)A_1; \text{Ad}(g)C \rangle; \langle \text{Ad}(g)A_2; \text{Ad}(g)C \rangle \} : g \in G;$$

It can be rewritten as

$$(3) \quad W_C(A_1; A_2) = \{ \langle A_1; L \rangle; \langle A_2; L \rangle \} : L \in \text{Ad}(G)C;$$

where $\text{Ad}(G)C := \{ \text{Ad}(g)C : g \in G \}$ is the adjoint orbit of C in \mathfrak{g} .

By using a result of Atiyah [1] on a smooth function whose Hamiltonian vector field generates a torus action on a compact connected symplectic manifold, and the well-known result of Kirillov-Kostant-Souriau: the co-adjoint orbit of a compact connected Lie group has a natural symplectic structure [17], we have

Theorem 2.1. [26] *Let G be a compact connected Lie group. For $A_1; A_2; C \in \mathfrak{g}$; the generalized numerical range $W_C(A_1; A_2)$ defined by (2) is convex.*

Corollary 2.2.

- (1) (Westwick [27]) *Let $G = U(n)$ or $SU(n)$. The C -numerical range $W_C(A_1; A_2) = \{ \langle \text{tr} A_1 U C U^{-1}; \text{tr} A_2 U C U^{-1} \rangle : U \in G \}$ is convex; where $A_1; A_2$ and C are Hermitian matrices.*
- (2) *The set $W_C(A_1; A_2) = \{ \langle \text{tr} A_1 O C O^{-1}; \text{tr} A_2 O C O^{-1} \rangle : O \in SO(n) \}$ is convex; where $A_1; A_2;$ and C are real skew symmetric matrices.*
- (3) *The set $W_C(A_1; A_2) = \{ \langle \text{tr} A_1 O C O^{-1}; \text{tr} A_2 O C O^{-1} \rangle : O \in O(2n + 1) \}$ is convex and is equal to $\{ \langle \text{tr} A_1 O C O^T; \text{tr} A_2 O C O^T \rangle : O \in SO(2n + 1) \}$; where $A_1; A_2;$ and C are real skew symmetric matrices.*
- (4) *The set $W_C(A_1; A_2) = \{ \langle \text{tr} A_1 U C U^{-1}; \text{tr} A_2 U C U^{-1} \rangle : U \in Sp(n) \}$ is convex; where $A_1; A_2; C \in \mathfrak{sp}(n)$ and the symplectic group $Sp(n) \cong U(2n)$ consists of*

$$\begin{pmatrix} A & i \overline{B} \\ B & \overline{A} \end{pmatrix} \in U(2n):$$

Remark 2.3. Theorem 2.1 is best possible in the sense that $W_C(A_1; \dots; A_p)$ may fail to be convex if $p \geq 3$. Indeed, when $G = U(n)$ and $C = \text{diag}(1; 0; \dots; 0)$, $W_C(A_1; \dots; A_p)$ fails to be convex [3] for some choice of A 's when $p \geq 3$ or $n = 2$ while $p = 3$. But it is convex when $p = 3$ and $n \geq 3$. Also see [6].

3. NUMERICAL RANGE AND REDUCTIVE LIE ALGEBRA

Let $\mathfrak{g} = \mathfrak{g}_0 + \mathfrak{z}$ be a real reductive Lie algebra, where $\mathfrak{g}_0 = [\mathfrak{g}; \mathfrak{g}]$ is semisimple and \mathfrak{z} is the center of \mathfrak{g} . Let $K \cong G_0$ (it is unique once we fix the analytic group G for \mathfrak{g} [14, p. 112]) be the analytic group of \mathfrak{k} , where $\mathfrak{g} = \mathfrak{k} + \mathfrak{p}$ is a given Cartan decomposition of \mathfrak{g} . Here \mathfrak{p} is the orthogonal complement of \mathfrak{k} in \mathfrak{g} with respect to the Killing form $B(\cdot, \cdot)$. For $A_1, \dots, A_p \in \mathfrak{C} \cap \mathfrak{p}$, the \mathfrak{C} -numerical range of (A_1, \dots, A_p) is defined [26, 21] as the following subset of \mathbb{R}^p :

$$(4) \quad W_{\mathfrak{C}}(A_1, \dots, A_p) = \{f(B(A_1; Z), \dots, B(A_p; Z)) : Z \in \text{Ad}(K)\mathfrak{C}\mathfrak{g}\};$$

where $\text{Ad}(K)\mathfrak{C} = \{f\text{Ad}(k)\mathfrak{C} : k \in K\}$ is the orbit of \mathfrak{C} in \mathfrak{p} under the adjoint action of K . Once we fix the Lie algebra \mathfrak{g} , the \mathfrak{C} -numerical range is independent of the choice of analytic group G associated with it [21]. Moreover, the choice of Cartan decomposition of \mathfrak{g} does not affect the convexity or the nonconvexity of the numerical range. The above definition was motivated by a result of Au-Yeung and Tsing [6]: $W_{\mathfrak{C}}(A_1; A_2; A_3)$ is convex when $\mathfrak{g} = \mathfrak{gl}(n; \mathfrak{C})$ ($\mathfrak{gl}(n; \mathfrak{H})$) and $\mathfrak{C}; A_1; A_2; A_3$ are Hermitian matrices over \mathfrak{C} (\mathfrak{H}) with $n \geq 3$.

Indeed, the setting (4) is more general than (3) if the invariant inner product is $\langle \cdot, \cdot \rangle_B$. To see this, it is sufficient to consider semisimple compact connected Lie group G in (3). It is because for every compact connected Lie group G , G is the commuting product $G_S Z_0$ and $\mathfrak{g} = \mathfrak{g}_S + \mathfrak{z}$, where G_S is the analytic subgroup of G with semisimple Lie algebra [14, p. 132], $\mathfrak{g}_S = [\mathfrak{g}; \mathfrak{g}]$ and Z_0 is the identity component of the center Z of G whose Lie algebra is \mathfrak{z} . Now $\text{Ad}(Z)$ is trivial and $\text{Ad}(G)$ acts trivially on \mathfrak{z} . So for any $\mathfrak{C} = \mathfrak{C}_S + \mathfrak{C}_Z$, where $\mathfrak{C}_S \in \mathfrak{g}_S$, $\mathfrak{C}_Z \in \mathfrak{z}$, we have $\text{Ad}(G)\mathfrak{C} = \text{Ad}(G_S)\mathfrak{C}_S + \mathfrak{C}_Z$. So $W_{\mathfrak{C}}(A_1; A_2)$ in (3) can be written as

$$f(\langle hA_{1S}; Li \rangle; \langle hA_{2S}; Li \rangle) : L \in \text{Ad}(G_S)\mathfrak{C}_S\mathfrak{g} + \mathfrak{H};$$

where $A_i = A_{iS} + A_{iZ}$, $i = 1, 2$, and

$$\mathfrak{H} := (\langle hA_{1S}; \mathfrak{C}_Z i \rangle; \langle hA_{2S}; \mathfrak{C}_Z i \rangle) + (\langle hA_{1Z}; \mathfrak{C}_S i \rangle; \langle hA_{2Z}; \mathfrak{C}_S i \rangle) + (\langle hA_{1Z}; \mathfrak{C}_Z i \rangle; \langle hA_{2Z}; \mathfrak{C}_Z i \rangle)$$

is a constant since $\langle \cdot, \cdot \rangle_B$ is Ad-invariant and the adjoint action is trivial on \mathfrak{z} . Thus it suffices to consider the semisimple G_S . Now $\mathfrak{g} = \mathfrak{g}_S + i\mathfrak{g}_S$ is complex semisimple which is viewed as a real semisimple Lie algebra. Identifying $\mathfrak{p} = i\mathfrak{g}_S$ with \mathfrak{g}_S in (4), we get (3).

It is known [21] that $\mathfrak{sl}_2(\mathbb{R})$ is the only one giving nonconvex $W_{\mathfrak{C}}(A_1; A_2)$ among simple classical real Lie algebras (up to isomorphism). Concerning the convexity of $W_{\mathfrak{C}}(A_1; A_2; A_3)$ we have the following table and the proofs involve delicate computation.

Table 3.1. [21]

$g = sl_n(\mathbb{C}); n \geq 2$: Yes if $n > 2$ (best possible)
$h = sl_n(\mathbb{R})$: No
$h = sl_m(\mathbb{H}); n = 2m$: Yes if $n > 2$ (best possible)
$h = su_{p,q} (p = 0; 1; \dots; [n=2]; p + q = n)$: Yes if $p \neq q$ (best possible); No if $p = q$
$g = so_{2n+1}(\mathbb{C}); n \geq 2$: Yes if $n > 2$ (best possible)
$h = so_{p,q} (p = 0; 1; \dots; n; p + q = 2n + 1)$: No
$g = sp_n(\mathbb{C}); n = 2m; m \geq 3$: Yes (best possible)
$h = sp_n(\mathbb{R}); n = 2m$: No
$h = sp_{p,q}; (p = 0; 1; \dots; [m=2]; p + q = m)$: No
$g = so_{2n}(\mathbb{C}); n \geq 4$: Yes (best possible)
$h = so_{p,q}; (p = 0; 1; \dots; n; p + q = 2n)$: No
$h = so^{\mathfrak{a}}(2n)$: No if n is even. Yes if n is odd.

The following is the only case in the above list without an answer.

Problem 3.2 [21]. For the case $so^{\mathfrak{a}}(2n)$ with an odd integer n , what is the largest $m \geq 3$ so that $W_C(A_1; \dots; A_m)$ is always convex? It is known that $m \leq 5$.

Remark 3.2 [21]. The exceptional simple Lie algebras are [23]: 3 for g_2 ; 4 for f_4 ; 6 for e_6 ; 5 for e_7 and 4 for e_8 . The total number of cases is 22. Among them 5 are compact Lie algebras and the corresponding numerical ranges are trivial. For those 5 complex simple Lie algebras of exceptional type, when we consider them as real Lie algebras, Theorem 2.1 yields the convexity of $W_C(A_1; A_2)$. Hence 12 cases are left open.

4. GENERALIZED NUMERICAL RANGE AND NORMALITY

Westwick's convexity result asserts (after a suitable translation and rotation) that $W_C(A)$ is convex if C is normal and has collinear eigenvalues, for all $A \in C_{n \times n}$. Given a normal C , Marcus [22] further conjectured that if $W_C(A)$ is convex for all $A \in C_{n \times n}$, then the eigenvalues of C are collinear. Au-Yeung and Tsing [7] proved Marcus' conjecture affirmatively and their result is even stronger: $W_C([c]^{\mathfrak{a}}) = \text{ftr}[c]U[c]^{\mathfrak{a}}U^{-1} : U \in U(n)$ is not convex if the entries of c are not collinear, where $[c] = \text{diag}(c_1; \dots; c_n)$. Also see [9, 10].

Now we have the following setting. Let $g = k + ik$ be the Cartan decomposition of a complex semisimple Lie algebra and let $B(\cdot, \cdot)$ be the Killing form on g . Let

μ be the Cartan involution, i.e., $\mu : \mathfrak{g} \rightarrow \mathfrak{g}$ such that $x + y \in \mathfrak{k}$ and $x - y \in \mathfrak{p} = ik$. Then μ and the Killing form induce an inner product on \mathfrak{g} :

$$(x; y)_\mu = \frac{1}{2} B(x; \mu y); \quad x, y \in \mathfrak{g}$$

Given $x, y \in \mathfrak{g}$, we define the x -numerical range of y as the following subset of \mathbb{C} :

$$W_x(y) := \{ \text{tr}(C U A^\mu U^{-1}) : U \in \text{Ad}(K)y \}$$

The numerical range for the complex reductive case is similarly defined. When $\mathfrak{g} = \mathfrak{gl}(n; \mathbb{C})$, the Cartan decomposition is the usual Hermitian decomposition, $K = \text{SU}(n)$ and $\mu(A) = \frac{1}{2} A^\mu$, $A \in \mathfrak{gl}(n; \mathbb{C})$. Thus if $A \in \mathfrak{gl}(n; \mathbb{C})$, then $W_{\mathbb{C}}(A) = \{ \text{tr}(C U A^\mu U^{-1}) : U \in \text{SU}(n) \}$. The only difference between this setting and the usual setting in the literature is that A is replaced by A^μ and this yields no difficulty.

Let \mathfrak{a} be a maximal abelian subalgebra in $\mathfrak{p} = ik$ and thus $i\mathfrak{a} + \mathfrak{a}$ is a Cartan subalgebra of \mathfrak{g} . Now an element $x \in \mathfrak{g}$ is said to be *normal* if $\text{Ad}(k)x \in i\mathfrak{a} + \mathfrak{a}$ for some $k \in K$. Motivated by the result of Au-Yeung and Tsing [7] and some computer generated figures, we have

Conjecture 4.1. Let \mathfrak{g} be a complex simple Lie algebra. If $x \in \mathfrak{g}$ is normal and there does not exist a $\lambda \in \mathbb{C}$ such that $\lambda x \in \mathfrak{a}$, then $W_x(x)$ is not convex.

For example, if $\mathfrak{g} = \mathfrak{so}(n; \mathbb{C})$, then the conjecture is that the set

$$\{ \text{tr}(C O C^\mu O^{-1}) : O \in \text{SO}(n) \}$$

is not convex, where

$$C = \begin{pmatrix} 0 & a_1 + ib_1 & & \\ i(a_1 + ib_1) & 0 & & \\ & & \ddots & \\ & & & 0 & a_m + ib_m & \\ & & & i(a_m + ib_m) & 0 & \\ & & & & & \ddots & \\ & & & & & & 0 & a_m + ib_m \\ & & & & & & i(a_m + ib_m) & 0 \end{pmatrix} \in \mathfrak{so}(n; \mathbb{C})$$

$2 \leq m \leq n; \quad m = \lfloor n/2 \rfloor$

if $a_1 + ib_1, \dots, a_m + ib_m$ are not collinear. We remark that

$$\begin{aligned} |j(x; \text{Ad}(k)x)_\mu|^2 &= (x; x)_\mu (\text{Ad}(k)x; \text{Ad}(k)x)_\mu \quad (\text{by Cauchy-Schwarz inequality}) \\ &= \frac{1}{2} (x; x)_\mu B(\text{Ad}(k)x; \mu \text{Ad}(k)x) \\ &= \frac{1}{2} (x; x)_\mu B(\text{Ad}(k)x; \text{Ad}(k)\mu x) \quad (\text{by } \mu \text{Ad}(k) = \text{Ad}(k)\mu) \\ &= \frac{1}{2} (x; x)_\mu B(x; \mu x) \quad (\text{since } B(\cdot, \cdot) \text{ is } \text{Ad}(K)\text{-invariant}) \\ &= (x; x)_\mu^2 \end{aligned}$$

Note that μ and $\text{Ad}(k)$ commute since $\text{Ad}(K)$ leaves \mathfrak{k} and $\mathfrak{p} = ik$ invariant. So $(x; x)_\mu \in W_x(x)$ is positive and has the largest magnitude. (The boundary of $W_{\mathbb{C}}(C)$

For the case $\mathfrak{g} = \mathfrak{so}(n; \mathbb{C})$, the question is whether the set $W(C)$ is star-shaped or not for the above C with general $a_1 + ib_1; \dots; a_m + ib_m$?

5. STAR-SHAPEDNESS

When $C; A \in \mathbb{C}^{n \times n}$ with C normal, Straus conjectured and Tsing [28] proved that the C -numerical range

$$W_C(A) = \{ \text{tr} C U A U^* : U \in U(n) \}$$

is star-shaped with star center $(1/n) \text{tr} A \text{tr} C$, a very interesting result on the shape of the numerical range. Later Hughes [15] proved an infinite-dimensional analog of Tsing's result: the closure of the set

$$W_C(T) := \left\{ \sum_{i,j=1}^{\infty} c_{ij} \langle T e_i, e_j \rangle : e_1, \dots, e_n \text{ is o.n. in } H \right\}$$

is star-shaped with respect to the set $(\text{tr} C) W_e(T)$, where H is an infinite-dimensional Hilbert space with inner product $\langle \cdot, \cdot \rangle$, T is a bounded linear operator on H , and $W_e(T) = \{ \sum_{i,j=1}^{\infty} c_{ij} \langle T f_m, f_m \rangle : f_m \text{ is o.n. in } H \}$. Jones [16] proved the same result without assuming that C is normal. However, as pointed out in [11], Hughes' proof could not be applied to prove the finite-dimensional result of Tsing and it seems that the proof of Jones cannot be modified to prove the star-shapedness of $W_C(T)$ when H is finite-dimensional. Recently, Cheung and Tsing [11] proved that $W_C(A)$ is star-shaped with the star center $(1/n) \text{tr} A \text{tr} C$. With the notations as before, we make the following

Conjecture 5.1. Let \mathfrak{g} be a complex reductive Lie algebra. If $x; y \in \mathfrak{g}$, then the x -numerical range of y , $W_x(y) := \{ \text{tr} x w : w \in \text{Ad}(K)y \}$ is star-shaped with respect to the star center $(x_z; y_z)_\mu$, where $x = x_s + x_z \in \mathfrak{g}$, $x_z \in \mathfrak{z}$ and $x_s \in [\mathfrak{g}; \mathfrak{g}]$.

REFERENCES

1. M. F. Atiyah, Convexity and commuting Hamiltonians, *Bull. London Math. Soc.* **308** (1982), 1-15.
2. M. Audin, *The Topology of Torus Actions on Symplectic Manifolds*, Progress in Mathematics 93, Birkäuser, Boston, 1991
3. Y. H. Au-Yeung and Y. T. Poon, A remark on the convexity and positive definiteness concerning Hermitian matrices, *Southeast Asian Bull. Math.* **3** (1979), 85-92.
4. Y. H. Au-Yeung and F. Y. Sing, A remark on the generalized numerical range of a normal matrix, *Glasgow Math. J.* **18** (1977), 179-180.

5. Y. H. Au-Yeung and N. K. Tsing, Some theorems on the numerical range, *Linear and Multilinear Algebra* **15** (1984), 3-11.
6. Y. H. Au-Yeung and N. K. Tsing, An extension of the Hausdorff-Toeplitz theorem on the numerical range, *Proc. Amer. Math. Soc.* **89** (1983), 215-218.
7. Y. H. Au-Yeung and N. K. Tsing, A conjecture of Marcus on the generalized numerical range, *Linear and Multilinear Algebra* **14** (1983), 235-239.
8. C. A. Berger, *Normal Dilations*, Ph.D. Dissertation Cornell University, 1963.
9. N. Bebiano and J. D. Providência, Some geometric properties of the c-numerical range of a normal matrix, *Linear and Multilinear Algebra* **37** (1994), 83-92.
10. N. Bebiano and J. D. Providência, Another proof of a conjecture of Mancus on the c-numerical range, *Linear and Multilinear Algebra* **41** (1996), 35-40.
11. W. S. Cheung and N. K. Tsing, The C-numerical range of matrices is star-shaped, *Linear and Multilinear Algebra* **41** (1996), 245-250.
12. K. E. Gustafson and D. K. M. Rao, *Numerical Range: the Field of Values of Linear Operators and Matrices*, Springer-Verlag, New York, 1997.
13. F. Hausdorff, Der Wertvorrat einer Bilinearform, *Math Z.* **3** (1919), 314-316.
14. S. Helgason, *Differential Geometry, Lie Groups and Symmetric Spaces*, Academic Press, New York, 1978.
15. G. Hugnes, A note on the shape of the generalized numerical range, *Linear and Multilinear Algebra* **26** (1990), 43-47.
16. M. S. Jones, A note on the shape of the generalized C-numerical range, *Linear and Multilinear Algebra* **31** (1992), 81-84.
17. A. A. Kirillov, *Elements of the Theory of Representations*, Springer-Verlag, Berlin, 1976.
18. A. Knapp, *Lie Groups Beyond an Introduction*, Progress in Mathematics 140, Birkhäuser, Boston, 1996.
19. B. Kostant, On convexity, the Weyl group and Iwasawa decomposition, *Ann. Sci. École Norm. Sup. (4)* **6** (1973), 413-460.
20. C. K. Li, C-Numerical ranges and C -numerical radii, *Linear and Multilinear Algebra* **37** (1994), 51-82.
21. C. K. Li and T. Y. Tam, Numerical ranges arising from simple Lie algebras, *Canad. J. Math.* to appear.
22. M. Marcus, Some combinatorial aspects of numerical range, *Ann. New York Acad. Sci.* **319** (1979), 368-376.
23. A. L. Onishchik and E. B. Vinberg, *Lie Groups and Algebraic Groups*, Springer-Verlag, Berlin, 1990.

24. Y. T. Poon, Another proof of a result of Westwick, *Linear and Multilinear Algebra* **9** (1980), 35-37.
25. M. Räis, Remarques sur un theoreme de R. Westwick, unpublished manuscript.
26. T. Y. Tam, Convexity of generalized numerical range associated with a compact Lie group, *J. Austral. Math. Soc. Ser. A.*, to appear.
27. O. Toeplitz, Das algebraische Analogon zu einem Satze von Fejér, *Math. Z.* **2** (1918), 187-197.
28. N. K. Tsing, On the shape of the generalized numerical range, *Linear and Multilinear Algebra* **10** (1981), 173-182.
29. R. Westwick, A theorem on numerical range, *Linear and Multilinear Algebra* **2** (1975), 311-315.

Department of Mathematics, Auburn University, AL 36849-5310, USA

E-mail: tamtiny@auburn.edu