

Index Theory
with Applications to Mathematics and Physics

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To David .

Contents

Synopsis	xi
Preface	xvi
Part I. Operators with Index and Homotopy Theory	1
Chapter 1. Fredholm Operators	2
1. Hierarchy of Mathematical Objects	2
2. The Concept of Fredholm Operator	3
3. Algebraic Properties. Operators of Finite Rank. The Snake Lemma	5
4. Operators of Finite Rank and the Fredholm Integral Equation	9
5. The Spectra of Bounded Linear Operators: Basic Concepts	10
Chapter 2. Analytic Methods. Compact Operators	12
1. Analytic Methods. The Adjoint Operator	12
2. Compact Operators	18
3. The Classical Integral Operators	25
4. The Fredholm Alternative and the Riesz Lemma	26
5. Sturm-Liouville Boundary Value Problems	28
6. Unbounded Operators	34
7. Trace Class and Hilbert-Schmidt Operators	53
Chapter 3. Fredholm Operator Topology	63
1. The Calkin Algebra	63
2. Perturbation Theory	65
3. Homotopy Invariance of the Index	68
4. Homotopies of Operator-Valued Functions	72
5. The Theorem of KUIPER	77
6. The Topology of $\mathcal{F}$	81
7. The Construction of Index Bundles	82
8. The Theorem of Atiyah-Jänich	88
9. Determinant Line Bundles	91
10. Essential Unitary Equivalence and Spectral Invariants	108
Chapter 4. Wiener-Hopf Operators	120
1. The Reservoir of Examples of Fredholm Operators	120
2. Origin and Fundamental Significance of Wiener-Hopf Operators	121
3. The Characteristic Curve of a Wiener-Hopf Operator	122
4. Wiener-Hopf Operators and Harmonic Analysis	123
5. The Discrete Index Formula. The Case of Systems	125
6. The Continuous Analogue	129

Part II. Analysis on Manifolds	133
Chapter 5. Partial Differential Equations in Euclidean Space	134
1. Linear Partial Differential Equations	134
2. Elliptic Differential Equations	137
3. Where Do Elliptic Differential Operators Arise?	139
4. Boundary-Value Conditions	141
5. Main Problems of Analysis and the Index Problem	143
6. Numerical Aspects	143
7. Elementary Examples	144
Chapter 6. Differential Operators over Manifolds	156
1. Differentiable Manifolds — Foundations	157
2. Geometry of C^∞ Mappings	160
3. Integration on Manifolds	166
4. Exterior Differential Forms and Exterior Differentiation	171
5. Covariant Differentiation, Connections and Parallelity	176
6. Differential Operators on Manifolds and Symbols	181
7. Manifolds with Boundary	190
Chapter 7. Sobolev Spaces (Crash Course)	193
1. Motivation	193
2. Definition	194
3. The Main Theorems on Sobolev Spaces	200
4. Case Studies	203
Chapter 8. Pseudo-Differential Operators	206
1. Motivation	206
2. Canonical Pseudo-Differential Operators	210
3. Principally Classical Pseudo-Differential Operators	214
4. Algebraic Properties and Symbolic Calculus	228
5. Normal (Global) Amplitudes	231
Chapter 9. Elliptic Operators over Closed Manifolds	237
1. Mapping Properties of Pseudo-Differential Operators	237
2. Elliptic Operators — Regularity and Fredholm Property	239
3. Topological Closure and Product Manifolds	242
4. The Topological Meaning of the Principal Symbol — A Simple Case Involving Local Boundary Conditions	244
Part III. The Atiyah-Singer Index Formula	251
Chapter 10. Introduction to Topological K -Theory	252
1. Winding Numbers	252
2. The Topology of the General Linear Group	257
3. Elementary K -Theory	262
4. K -Theory with Compact Support	266
5. Proof of the Periodicity Theorem of R. BOTT	269
Chapter 11. The Index Formula in the Euclidean Case	275
1. Index Formula and Bott Periodicity	275

2. The Difference Bundle of an Elliptic Operator	276
3. The Index Theorem for $\text{Ell}_c(\mathbb{R}^n)$	281
Chapter 12. The Index Theorem for Closed Manifolds	284
1. Pilot Study: The Index Formula for Trivial Embeddings	285
2. Proof of the Index Theorem for Nontrivial Normal Bundle	287
3. Comparison of the Proofs	301
Chapter 13. Classical Applications (Survey)	310
1. Cohomological Formulation of the Index Formula	311
2. The Case of Systems (Trivial Bundles)	316
3. Examples of Vanishing Index	317
4. Euler Characteristic and Signature	319
5. Vector Fields on Manifolds	325
6. Abelian Integrals and Riemann Surfaces	329
7. The Theorem of Hirzebruch-Riemann-Roch	333
8. The Index of Elliptic Boundary-Value Problems	337
9. Real Operators	356
10. The Lefschetz Fixed-Point Formula	357
11. Analysis on Symmetric Spaces: The G -equivariant Index Theorem	360
12. Further Applications	362
Part IV. Index Theory in Physics and the Local Index Theorem	363
Chapter 14. Physical Motivation and Overview	364
1. Classical Field Theory	365
2. Quantum Theory	373
Chapter 15. Geometric Preliminaries	394
1. Principal G -Bundles	394
2. Connections and Curvature	396
3. Equivariant Forms and Associated Bundles	400
4. Gauge Transformations	409
5. Curvature in Riemannian Geometry	414
6. Bochner-Weitzenböck Formulas	434
7. Characteristic Classes and Curvature Forms	443
8. Holonomy	455
Chapter 16. Gauge Theoretic Instantons	460
1. The Yang-Mills Functional	460
2. Instantons on Euclidean 4-Space	466
3. Linearization of the Moduli Space of Self-dual Connections	489
4. Manifold Structure for Moduli of Self-dual Connections	496
Chapter 17. The Local Index Theorem for Twisted Dirac Operators	513
1. Clifford Algebras and Spinors	513
2. Spin Structures and Twisted Dirac Operators	525
3. The Spinorial Heat Kernel	538
4. The Asymptotic Formula for the Heat Kernel	549
5. The Local Index Formula	576

6. The Index Theorem for Standard Geometric Operators	594
Chapter 18. Seiberg-Witten Theory	643
1. Background and Survey	643
2. Spin^c Structures and the Seiberg-Witten Equations	655
3. Generic Regularity of the Moduli Spaces	663
4. Compactness of Moduli Spaces and the Definition of S-W Invariants	685
Appendix A. Fourier Series and Integrals - Fundamental Principles	705
1. Fourier Series	705
2. The Fourier Integral	707
Appendix B. Vector Bundles	712
1. Basic Definitions and First Examples	712
2. Homotopy Equivalence and Isomorphy	716
3. Clutching Construction and Suspension	718
Bibliography	723
Index of Notation	741
Index of Names/Authors	749
Subject Index	757

Synopsis

Preface. Target Audience and Prerequisites. Outline of History. Further Reading. Questions of Style. Acknowledgments and Dedication.

Chapter 1. Fredholm Operators. Hierarchy of Mathematical Objects. The Concept of a Bounded Fredholm Operator in Hilbert Space. Algebraic Properties. Operators of Finite Rank. The Snake Lemma of Homological Algebra. Product Formula. Operators of Finite Rank and the Fredholm Integral Equation. The Spectra of Bounded Linear Operators (Terminology).

Chapter 2. Analytic Methods. Compact Operators. Adjoint and Self-Adjoint Operators - Recalling Fischer-Riesz. Dual Characterization of Fredholm Operators. Compact Operators: Spectral Decomposition, Why Compact Operators also are Called *Completely Continuous*, $\mathcal{K}$ as Two-Sided Ideal, Closure of Finite-Rank Operators, and Invariant under $*$. Classical Integral Operators. Fredholm Alternative and Riesz Lemma. Sturm-Liouville Boundary Value Problems. Unbounded Operators: Comprehensive Study of Linear First Order Differential Operators Over S^1 : Sobolev Space, Dirac Distribution, Normalized Integration Operator as *Parametrix*, The Index Theorem on the Circle for Systems. Closed Operators, Closed Extensions, Closed (not necessarily bounded) Fredholm Operators, Composition Rule, Symmetric and Self-Adjoint Operators, Formally Self-Adjoint and Essentially Self-Adjoint. Spectral Theory. Metrics on the Space of Closed Operators. Trace Class and Hilbert-Schmidt Operators.

Chapter 3. Fredholm Operator Topology. Calkin Algebra and Atkinson's Theorem. Perturbation Theory: Homotopy Invariance of the Index, Homotopies of Operator-Valued Functions, The Theorem of Kuiper. The Topology of $\mathcal{F}$: The Homotopy Type, Index Bundles, The Theorem of Atiyah-Jänich. Determinant Line Bundles: The Quillen Determinant Line Bundle, Fredholm Determinants, The Segal-Furutani Construction. Spectral Invariants: Essentially Unitary Equivalence, What Is a Spectral Invariant? Eta Function, Zeta Function, Zeta Regularized Determinant.

Chapter 4. Wiener-Hopf Operators. The Reservoir of Examples of Fredholm Operators. Origin and Fundamental Significance of Wiener-Hopf Operators. The *Characteristic Curve* of a Wiener-Hopf Operator. Wiener-Hopf Operators and Harmonic Analysis. The Discrete Index Formula. Noether's Theorem for the Hilbert Transform. The Case of Systems. The Continuous Analogue.

Chapter 5. Partial Differential Equations in Euclidean Space, Revisited. Review of Classical Linear Partial Differential Equations: Constant and

Variable Coefficients, Wave Equation, Heat Equation, Laplace Equation, Characteristic Polynomial. Elliptic Differential Equations: Where Do Elliptic Differential Operators Arise? Boundary-Value Conditions. Main Problems of Analysis and the Index Problem. Calculations. Elementary Examples. The Noether(-Hellwig-Vekua) Problem with Nonvanishing Index.

Chapter 6. Differential Operators over Manifolds. Motivation. Differentiable Manifolds — Foundations: Tangent Space. Cotangent Space. Geometry of C^∞ Mappings: Embeddings, Immersions, Submersions, Embedding Theorems. Integration on Manifolds: Hypersurfaces, Riemannian Manifolds, Geodesics, Orientation. Exterior Differential Forms and Exterior Differentiation. Covariant Differentiation, Connections and Parallelity: Connections on Vector Bundles, Parallel Transport, Connections on the Tangent Bundle, Clifford Modules and Operators of Dirac Type. Differential Operators on Manifolds and Symbols: Our Data, Symbolic Calculus, Formal Adjoints. Elliptic Differential Operators. Definition and Standard Examples. Manifolds with Boundary.

Chapter 7. Sobolev Spaces (Crash Course). Motivation. Equivalence of Different Local Definitions. Various Isometries. Global, Coordinate-Free Definition. Embedding Theorems: Dense Subspaces; Truncation and Mollification; Differential Embedding; Rellich Compact Embedding. Sobolev Spaces Over Half Spaces. Trace Theorem. Case Studies: Euclidean Space and Torus; Counterexamples.

Chapter 8. Pseudo-Differential Operators. Motivation: Fourier Inversion; Symbolic Calculus; Quantization. *Canonical* and *Principally Classical* Pseudo-Differential Operators. Pseudo-Locality; Singular Support. Standard Examples: Differential Operators; Singular Integral Operators. Oscillatory Integrals. Kuranishi Theorem. Change of Coordinates. Pseudo-Differential Operators on Manifolds. Graded $*$ -Algebra. Invariant Principal Symbol; Exact Sequence; Noncanonical Op-Construction as Right Inverse. Coordinate-Free (Truly Global) Approach: Bokobza-Haggiag-Fourier Transformation; Bokobza-Haggiag Amplitudes; Bokobza-Haggiag Invertible Op-Construction; Approximation of Differential Operators.

Chapter 9. Elliptic Operators over Closed Manifolds. Continuity of Pseudo-Differential Operators between Sobolev Spaces. Parametrices for Elliptic Operators: Regularity and Fredholm Property. Topological Closures. Outer Tensor Product on Product Manifolds. The Topological Meaning of the Principal Symbol (Simple Case Involving Local Boundary Conditions).

Chapter 10. Introduction to Topological K -Theory. Winding Numbers. One-Dimensional Index Theorem. Counter-Intuitive Dimension Two: Bending a Plane. The Topology of the General Linear Group. The Grothendieck Ring of Vector Bundles. K -Theory with Compact Support. Proof of the Bott Periodicity Theorem.

Chapter 11. The Index Formula in the Euclidean Case. Index Formula and Bott Periodicity: Three Integer Invariants. The Difference Bundle of an Elliptic Operator: Operators Equal to the *Identity at Infinity*; Complexes of Vector Bundles with Compact Support; Symbol Class in K -Theory with Compact Support. The Index Theorem for $\text{Ell}_c(\mathbb{R}^n)$.

Chapter 12. The Index Theorem for Closed Manifolds. *K*-Theoretic Proof of the Index Theorem by Embedding: Pilot Study — The Index Theorem for Embeddings with Trivial Normal Bundle. Proof of the Index Theorem for Non-Trivial Normal Bundle: The Difference Element Construction, Revisited; Symbol Class; Thom Isomorphism of *K*-Theory; Definition of the Topological Index; Definition of the Analytic Index; Foundations of Equivariant *K*-Theory. Multiplicative Property: Formulation; How it Fits into the Embedding Proof; Proof of the Multiplicative Property. Short Comparison of the Cobordism, the Embedding and the Heat Equation Proof; Outlook to Spectral Theory, Asymmetry, and Inverse Problems.

Chapter 13. Classical Applications (Survey). General Appraisal. Cohomological Formulation of the Index Formula: Comparison of *K*-Theoretic and Cohomological Thom Isomorphisms; Orientation Class; Chern Classes; Chern Character; Todd Class; Chern Character Defect. The Case of Systems (Trivial Bundles). Examples of Vanishing Index. Euler Number and Signature. Vector Fields on Manifolds. Abelian Integrals and Riemann Surfaces. The Theorem of Riemann-Roch-Hirzebruch. The Index of Elliptic Boundary-Value Problems. Real Operators. The Lefschetz Fixed-Point Formula. Analysis on Symmetric Spaces. Further Applications.

Chapter 14. Physical Motivation and Overview. Mode of Reasoning in Physics. String Theory and Quantum Gravity. The Experimental Side. Classical Field Theory: Newton-Maxwell-Lorentz, Faraday 2-Form, Abstract Flat Minkowski Space-Time, Relativistic Mass, Relativistic Kinetic Energy, Inertial System, Lorentz Transformations and Poincaré Group, Relativistic Deviation from Flatness, *Twin Paradox*, Variational Principles. Kaluza-Klein Theory: Simultaneous Geometrization of Electro-Magnetism and Gravity, Other *Grand Unified Theories*, String Theory. Quantum Theory: Photo-Electric Effect, Atomic Spectra, Quantizing Energy, State Spaces of Systems of Particles, Basic Interpretive Assumptions. Heisenberg Uncertainty Principle. Evolution with Time — The Schrödinger Picture. Nonrelativistic Schrödinger Equation and Atomic Phenomena. *Minimal Replacement* and Covariant Differentiation. Anti-Particles and Negative-Energy States. Unreasonable Success of the Standard Model. Dirac Operator vs. Klein-Gordon Equation. Feynman Diagrams.

Chapter 15. Geometric Preliminaries. Principal G-Bundles; Hopf Bundle. Connections and Curvature: Connection 1-Form; Maurer-Cartan Form; Horizontal Lift. Equivariant Forms and Associated Bundles: Associated Vector Bundles, Equivariance, and Basic Forms; Horizontal Equivariant Forms; Covariant Differentiation and the General Bianchi Identity; Inner Products, Hodge Star Operator, and Formal Adjoints. Gauge Transformations: Distinguishing Gauge Transformations from Automorphisms; The Group of Gauge Transformations; The Action of Gauge Transformations on Connections; Lie Algebra Analogy and Infinitesimal Action. Curvature in Riemannian Geometry: The Bundle of Linear Frames; Connections and Forms; Kozul Connection; The Orthonormal Frame Bundle; Metric Connections; The Fundamental Lemma of Riemannian Geometry and the Levi-Civita Connection; Local Coordinates and Christoffel Symbols; The Curvature of the Levi-Civita Connection; First and Second Bianchi Identities; Ricci and Scalar

Curvature as Contractions, and Einstein's Equation; All Possible Curvature Tensors on $\mathbb{R}^n$ and the Kulkarni-Nomizu Product; Curvature Parts on 4-Manifolds and Self-Duality. Bochner-Weitzenböck Formulas: Fibered Products; Contractions and Components; The Connection Laplacian, the Hodge Laplacian, and the Bochner-Weitzenböck Formula; Special Cases. Characteristic Classes and Curvature Forms: Chern Classes as Curvature Forms; The Pfaffian; Pontryagin Classes; Other Characteristic Classes Related to Index Theory; Multiplicative Classes; Todd Class and L -Polynomials; Recalculating Characteristic Classes; Unifications on Almost-Complex Manifolds. Holonomy.

Chapter 16. Gauge Theoretic Instantons. The Yang-Mills Functional. Instantons on Euclidean 4-Space. Linearization of the Manifold of Moduli of Self-dual Connections. Manifold Structure for Moduli of Self-dual Connections.

Chapter 17. The Local Index Theorem for Twisted Dirac Operators. Clifford Algebras and Spinors: Clifford Algebra Basics; Spin Groups and Double Cover; Spinor Representations; Supertrace. Spin Structures and Twisted Dirac Operators: Čech Cohomology; Admittance of Spin Structures; Standard and Twisted Dirac Operators; Chirality. The Spinorial Heat Kernel: Index, Spectral Asymmetry and the Existence of the Heat Kernel; Solving the Spinorial Heat Equations; Calculating Index and Supertrace; General Heat Kernels. The Asymptotic Formula for the Heat Kernel: Why Asymptotic Expansion? The Radial Gauge; About the Geometry of the Ball; Further Approximations. The Local Index Formula: Content and Meaning of the Local Index Formula; How the Curvature Terms Arise in the Heat Asymptotics; The case $m = 1$ (surfaces); The case $m = 2$ (4-manifolds); Proof of the Local Index Formula for Arbitrary Even Dimensions; Index Theorem for Twisted Dirac Operators; $\hat{A}$ Genus; Rokhlin's Theorem. The Index Theorem for Standard Geometric Operators: Index Theorem for Generalized Dirac Operators; Twisted Generalized Dirac Operators; The Hirzebruch Signature Formula; The Gauss-Bonnet-Chern Formula; The Generalized Yang-Mills Index Theorem; The Hirzebruch-Riemann-Roch Formula for Kähler Manifolds.

Chapter 18. Seiberg-Witten Theory. Background and Survey: Intersection Form and Homotopy Type of Compact Oriented Simply-Connected Four-Manifolds; Unimodular Forms and Freedman's Theorem; Existence of Differentiable Structures; Donaldson's Polynomial Invariants; Results Concerning Symplectic Manifolds; Purely Geometric Applications. Spin^c Structures and the Seiberg-Witten Equations: Admittance of Spin^c Structures, Spin^c Dirac Operators; Motivating and Defining the Unperturbed and the Perturbed Seiberg-Witten Equations. Generic Regularity of the Moduli Spaces: Gauge Transformations; Moduli Space of Solutions of the Perturbed S-W Equations; The Formal Dimension of the Moduli Space; Seiberg-Witten Function; Quotient Manifolds; Manifold Structure for the Parametrized Moduli Space; Generic Regularity; A Priori Bounds; Sobolev Estimates; Compactness of Moduli Spaces; Definition of the S-W Invariant; Metric Dependence of Connections and Dirac Operators; Oriented Cobordism; Fredholm Transversality; Full Invariance of the S-W Invariant.

Appendix A. Fourier Series and Integrals — Fundamental Principles. Fourier Series: The Fundamental Function Spaces on S^1 ; Density; Orthonormal Basis; Fourier Coefficients; Plancherel's Identity; Product and Convolution. The

Fourier Integral: Different Integral Conventions; Duality Between Local and Global — Point and Neighborhood — Multiplication and Differentiation — Bounded and Continuous; Fourier Inversion Formula; Plancherel and Poisson Summation Formulae; Parseval's Equality; Higher Dimensional Fourier Integrals.

Appendix B. Vector Bundles. Basic Definitions and First Examples. Homotopy Equivalence and Isomorphism. Clutching Construction and Suspension.

Bibliography. Key References. Classical and Recent Textbooks. References to Technical Details; History; Perspectives.

TABLE 0.1. Suggested packages (selections, *curricula*) for upper-undergraduate and graduate classes/seminars and teach-yourself

Aims	Logical Order by Boxed Chapter Numbers
Index Theorem and Topolog. K -Theory	$\boxed{\text{App. B}} \rightarrow \boxed{1.1-1.3, 2.1, 2.2, 3.1-3.8, \text{Thm. 5.11}} \rightarrow \boxed{6-7}$ $\rightarrow \boxed{8.5, 9} \rightarrow \boxed{10-12.2} \rightarrow \boxed{13.1-13.5, 13.10, 13.11} \rightarrow \boxed{18.1}$
Index Theorem via Heat Equation	$\boxed{\text{App. A}} \rightarrow \boxed{1.2, 3.3} \rightarrow \boxed{5.2, 6-7, 8.3} \rightarrow \boxed{8.4, 9.2} \rightarrow \boxed{12.3}$ $\rightarrow \boxed{15} \rightarrow \boxed{17}$
Gauge-Theoretic Physics	$\boxed{14} \rightarrow \boxed{5-6} \rightarrow \boxed{9.2} \rightarrow \boxed{12.3} \rightarrow \boxed{13.8, 13.11} \rightarrow \boxed{15} \rightarrow \boxed{16}$ $\rightarrow \boxed{18}$
Spectral Geometry	$\boxed{1-4} \rightarrow \boxed{6, 15} \rightarrow \boxed{12.3} \rightarrow \boxed{13.4-13.11} \rightarrow \boxed{17.4-17.6} \rightarrow \boxed{18}$
Global and Micro-Local Analysis	$\boxed{\text{App. A, B}} \rightarrow \boxed{1, 2, 3.1-3.5} \rightarrow \boxed{3.10, 4} \rightarrow \boxed{5-6} \rightarrow \boxed{14-15}$ $\rightarrow \boxed{7-9} \rightarrow \boxed{10.1, 10.2} \rightarrow \boxed{12.3, 13} \rightarrow \boxed{16, 17.6, 18}$

Preface

Target Audience and Prerequisites. The mathematical philosophy of index theory and all its basic concepts, technicalities and applications are explained in Parts I-III. Those are the easy parts. They are written for upper undergraduate students or graduate students to bridge the gap between rule-based learning and first steps towards independent research. They are also recommended as general orientation to mathematics teachers and other senior mathematicians with different background. All interested can pick up a single chapter as bedside reading.

In order to enjoy reading or even work through Parts I-III, we expect the reader to be familiar with the concept of a smooth function and a complex separable Hilbert space. Nothing more — but a will to acquire specialized topics in functional analysis, algebraic topology, elliptic operator theory, global analysis, Riemannian geometry, complex variables, and some other subjects. Catching so many different concepts and fields can make the first three Parts a bit sophisticated for a busy reader. Instead of ascending systematically from simple concepts to complex ones in the classical Bourbaki style, we present a patch-work of definitions and results when needed. In each chapter we present a couple of fully comprehensible, important, deep mathematical *stories*. That, we hope, is sufficient to catch our four messages:

- (1) Index theory is about *regularization*, more precisely, the index quantifies the defect of an equation, an operator, or a geometric configuration from being regular.
- (2) Index theory is also about *perturbation invariance*, i.e., the index is a meaningful quantity stable under certain deformations and apt to store certain topological or geometric information.
- (3) Most important for many mathematicians, the index *interlinks quite diverse mathematical fields*, each with its own very distinct research tradition.
- (4) Index theory *trains the student* to recognize all the elementary topics of linear algebra in finite dimensions in the sophisticated topics of infinite-dimensional and nonlinear analysis and geometry.

Part IV is different. It is also self-contained. Choosing one or two chapters of this Part IV of the book would make a suitable text for a graduate course in selected topics of global analysis. All concepts will be explained fully and rigorously, but much shorter than in the first Parts. This last Part is written for graduate students, PhD students and other experienced learners, interested in low-dimensional topology and gauge-theoretic particle physics. We try to explain the very place of index theory in *geometry* and for revisiting *quantum field theory*. There are thousands of other calculations, observations and experiments. But there is something special about the actual and potential contributions of index theory. Index theory

is about chirality (asymmetry) of zero modes in the spectrum and classifies connections (back ground fields) and a variety of other intrinsic properties in geometry and physics. It is not just about some more calculations, some more numbers and relations.

Outline of History. When first considering infinite-dimensional linear spaces, there is the immediate realization that there are injective and surjective linear endomorphisms which are not isomorphisms, and more generally the dimension of the kernel minus that of the cokernel (i.e., the index) could be any integer. However, in the classical theory of Fredholm integral operators which goes back at least to the early 1900s (see [147]), one is dealing with compact perturbations of the identity and the index is zero. FRITZ NOETHER (in his study [324] of singular integral operators and the oblique boundary problem for harmonic functions, published in 1920), was the first to encounter the phenomenon of a nonzero index for operators naturally arising in analysis *and* to give a formula for the index in terms of a winding number constructed from data defining the operator. Over some decades, this result was expanded in various directions by G. HELLWIG, I.N. VEKUA and others (see [425]), contrary to R. COURANT's and D. HILBERT's expectation in [116] that "linear problems of mathematical physics which are correctly posed behave like a system of N linear algebraic equations in N unknowns", i.e., they should satisfy the *Fredholm alternative* and always yield vanishing index. Meanwhile, many working mainly in abstract functional analysis were producing results, such as the stability of the index of a Fredholm operator under perturbations by compact operators or bounded operators of sufficiently small operator norm (e.g., first J.A. DIEUDONNÉ [120], followed by F.V. ATKINSON [49], B. YOOD [449], I.Z. GOHBERG and M.G. KREIN [178], etc.).

Around 1960, the time was ripe for I.M. GELFAND [159] to propose that the index of an elliptic differential operator (with suitable boundary conditions in the presence of a boundary) should be expressible in terms of the coefficients of highest order part (i.e., the principal symbol) of the operator, since the lower order parts provide only compact perturbations which do not change the index. Indeed, a continuous, ellipticity-preserving deformation of the symbol should not affect the index, and so GELFAND noted that the index should only depend on a suitably defined homotopy class of the principal symbol. The hope was that the index of an elliptic operator could be computed by means of a formula involving only the topology of the underlying domain (the manifold), the bundles involved, and the symbol of the operator. In early 1962, M.F. ATIYAH and I.M. SINGER discovered the (elliptic) Dirac operator in the context of Riemannian geometry and were busy working at Oxford on a proof that the $\hat{A}$ -genus of a spin manifold is the index of this Dirac operator. At that time, S. SMALE happened to pass through Oxford and turned their attention to GELFAND's general program described in [159]. Drawing on the foundational and case work of analysts (e.g., M.S. AGRANOVICH, A.S. DYNIN, L. NIRENBERG, R.T. SEELEY and A.I. VOLPERT), particularly that involving pseudo-differential operators, ATIYAH and SINGER could generalize HIRZEBRUCH's proof of the Hirzebruch-Riemann-Roch theorem of 1954 (see [207]) and discovered and proved the desired index formula at Harvard in the Fall of 1962. Moreover, the Riemannian Dirac operator played a major role in establishing the general case. The details of this original proof involving cobordism actually first appeared in [328]. A K -theoretic embedding proof was given in [44], the first in a series of five papers.

This proof was more direct and susceptible to generalizations (to G -equivariant elliptic operators in [42] and families of elliptic operators in [47]).

The proof of the Index Theorem in [44] was inspired by GROTHENDIECK's proof and thorough generalization of the Hirzebruch-Riemann-Roch Theorem, explained in [86]. We shall present the approach in detail in Chapters 10-12 of this book. The invariance of the index under homotopy implies that the index (say, the *analytic index*) of an elliptic operator is stable under rather dramatic, but continuous, changes of its principal symbol while maintaining ellipticity. Using this fact, one finds (after considerable effort) that the analytical index of an elliptic operator transforms predictably under various global operations such as embedding and extension. Using K -theory and Bott periodicity, a topological invariant (say, the *topological index*) with the same transformation properties under these global operations is constructed from the symbol of the elliptic operator. One then verifies that a general index function having these properties is unique, subject to normalization. To deduce the Atiyah-Singer Index Theorem (i.e., *analytic index* = *topological index*), it then suffices to check that the two indices are the same in the trivial case where the base manifold is just a single point. A particularly nice exposition of this approach for twisted Dirac operators over even-dimensional manifolds (avoiding many complications of the general case) is found in E. GUENTNER's article [194] following an argument of P. BAUM.

Not long after the K -theoretical embedding proof (and its variants), there emerged a fundamentally different means of proving the Atiyah-Singer Index Theorem, namely the *heat kernel method*. This is worked out here (see Chapter 17 in the important case of the chiral half $\mathcal{D}^+$ of a twisted Dirac operator $\mathcal{D}$. In the index theory of closed manifolds, one usually studies the index of a chiral half $\mathcal{D}^+$ instead of the total Dirac operator $\mathcal{D}$, since $\mathcal{D}$ is symmetric for compatible connections and then $\text{index } \mathcal{D} = 0$.) The heat kernel method had its origins in the late 1960s (e.g., in [291], inspired by [302] of 1949) and was pioneered in the works [331], [166], [33]. In the final analysis, it is debatable as to whether this method is really much shorter or better. This depends on the background and taste of the beholder. Geometers and analysts (as opposed to topologists) are likely to find the heat kernel method appealing. The method not only applies to geometric operators which are expressible in terms of twisted Dirac operators, but also largely for more general elliptic pseudo-differential operators, as R.B. MELROSE has done in [292]. Moreover, the heat method gives the index of a "geometric" elliptic differential operator naturally as the integral of a characteristic form (a polynomial of curvature forms) which is expressed solely in terms of the geometry of the operator itself (e.g., curvatures of metric tensors and connections). One does not destroy the geometry of the operator by using ellipticity-preserving deformations. Rather, in the heat kernel approach, the invariance of the index under changes in the geometry of the operator is a consequence of the index formula itself more than a means of proof. However, considerable analysis and effort are needed to obtain the heat kernel for $e^{-t\mathcal{D}^2}$ and to establish its asymptotic expansion as $t \rightarrow 0^+$. Also, it can be argued that in some respects the K -theoretical embedding/cobordism methods are more forceful and direct. Moreover, in [273], we are cautioned that the index theorem for families (in its strong form) generally involves torsion elements in K -theory that are not detectable by cohomological means, and hence are not computable in terms of local densities produced by heat asymptotics. Nevertheless, when this

difficulty does not arise, the K -theoretical expression for the topological index may be less appealing than the integral of a characteristic form, particularly for those who already understand and appreciate the geometrical formulation of characteristic classes. More importantly, the heat kernel approach exhibits the index as just one of a whole sequence of spectral invariants appearing as coefficients of terms of the asymptotic expansion (as $t \rightarrow 0^+$) of the trace of the relevant heat kernel. (On p. 118, we guide the reader to the literature about these particular spectral invariants and their meaning in modern physics. The required mathematics for that will be developed in Section 17.4.) All disputes aside, the student who learns *both* approaches and formulations to the index formula will be more accomplished (and probably a good deal older).

Further Reading. What the coverage of topics in this book is concerned, we hope our table of contents needs no elaboration, except to say that space limitations prevented the inclusion of some important topics (e.g., the index theorem for families; index theory for manifolds with boundary, other than the Atiyah-Patodi-Singer Theorem; L^2 -index theory and coarse geometry of noncompact manifolds; R. NEST's and B. TSYGAN's algebraic and operator theoretic index theory of [317, 318]; P. KRONHEIMER's and T. MROWKA's visionary work on knot homology groups from instantons; lists of all calculated spectral invariants; aspects of analytic number theory). However, we now provide some guidance for further study. A fairly complete exposition, by ATIYAH himself, of the history of index theory from 1963 to 1984 is found in Volume 3 of [26] and duplicated in Volume 4. Volumes 3, 4 and 5 contain many unsurpassed articles written by ATIYAH and collaborators on index theory and its applications to gauge theory. In the informative — and charming [448], S.-T. YAU collected *The founders of index theory: reminiscences of and about Sir Michael Atiyah, Raoul Bott, Friedrich Hirzebruch, and I. M. Singer*. N. HITCHIN's short text [216] on the 2004 Abel Prize Laureates describes the index theorem, where it came from, its different manifestations and a collection of applications. It indicates how one can use the theorem as a tool in a concrete fashion without necessarily retreating into the details of the proof. We all owe a debt of gratitude to H. SCHRÖDER for the definitive guide to the literature on index theory (and its roots and offshoots) through 1994 in Chapter 5 of the excellent book [167] of P.B. GILKEY. We have benefited greatly not only from this book, but also from the marvelous work [273] by H.B. LAWSON and M.L. MICHELSON. In that book, there are proofs of index formulas in various contexts, and numerous beautiful applications illustrating the power of Dirac operators, Clifford algebras and spinors in the geometrical analysis of manifolds, immersions, vector fields, and much more. The classical book [389] of P. SHANAHAN is also a masterful, elegant exposition of not only the standard index theorem, but also the G -index theorem and its numerous applications. A fundamental source on index theory for certain open manifolds and manifolds with boundary is the authoritative book [292] of R.B. MELROSE. In [366], TH. SCHICK reviews coarse index theory, in particular, for complete partitioned manifolds. It has been introduced by J. ROE and provides a theory to use tools from C^* -algebras to get information about the geometry of non-compact manifolds via index theory of Dirac type operators. [204] of N. HIGSON and J. ROE gives a well-written presentation of the underlying ideas of analytic K -homology and develops some of its applications. For a concrete calculation see also the concise [309, Section 7.4.2] and the Notes (forthcoming) [205]. See

also [137, 138, 139] of J. EICHHORN for heat kernel asymptotics on non-compact manifolds and [316] of B.-W. SCHULZE and collaborators for index theory on singular spaces. [457] of W. ZHANG gives an excellent introduction to various aspects of Atiyah-Singer index theory via the Bismut/Witten-type deformations of elliptic operators. Very close to our own view upon index theory is the plea [157] of M. FURUTA for reconsidering the index theorem, with emphasis on the localization theorem. In the case of boundary-value problems for Dirac operators, we put quite some care in the writing of our [83] jointly with K.P. WOJCIECHOWSKI. The recent book [155] of D. FURSAEV and D. VASSILEVICH contains a detailed description of main spectral functions and methods of their calculation with emphasis on heat kernel asymptotics and their application in various branches of modern physics. Following up on the classic [213] of F. HIRZEBRUCH and D. ZAGIER on interrelations between the index theorem and elementary number theory, the comprehensive [376] of S. SCOTT covers the theory of traces and determinants on Banach algebras of operators on vector bundles over closed manifolds, with emphasis on various algebras of pseudo-differential operators. He gives a series of calculations that give the flavor of the subject in tractable cases, and relates these calculations to Poisson and Selberg trace formulas. There is an impressive nonstandard proof of the local Atiyah-Singer index theorem, using resolvent expansions in place of the usual heat equation techniques. A wealth of radically new ideas of (partly yet unproven) geometric use of instantons are given in [269] of P.B. KRONHEIMER and T.S. MROWKA. Very inspiring is [226] of E.P. HSU on stochastic analysis on manifolds. It gives a reformulation of the heat equation proof of the index theorem in terms of Wiener process asymptotics. Basically, that is what we should have after A. EINSTEIN's famous 1905-discovery of the basis of heat conduction in diffusion. The details are interesting, though, in particular because they open a window to discrete analysis. A taste of the recent revival of D-branes and other exotic instantons in string theory can be gained from [164] of H. GHORBANI, D. MUSSO and A. LERDA. Indications can be found in the review [361] of F. SANNINO about, how strongly coupled theories of gauge theoretic physics result in perceiving a composite universe and other new physics awaiting to be discovered. In the mathematically rigorous and richly illustrated [355], N. RESHETIKHIN explains why and how topological invariants by necessity appear in various quantizations of gauge theories.

The Question of Originality: Seeking a Balance between Mathematical Heritage and Innovation. Parts I-III and the two appendices teach what mathematicians today consider general knowledge about the index theorem as one of the great achievements of 20th century mathematics. But, actually, there are two novelties included which even not all experts may be aware of: The *first novelty* appears when rounding up our comprehensive presentation of the topology of the space of Fredholm operators: we do not halt with the Atiyah-Jänich Theorem and the construction of the index bundle, but also confront the student with a thorough presentation of the various definitions of determinant line bundles. This is to remind the student that index theory is not a more or less closed collection of results but a philosophy of regularization, of deformation invariance and of visionary cross connections within mathematics and between its various branches.

A *second novelty* in the first three Parts is the emphasis on global constructions, e.g., in introducing and using the concept of pseudo-differential operators.

Apart from these two innovations, the student can feel protected in the first three Parts against any originality.

Basically, Part IV follows the same line. Happily we could also avoid excessive originality in the chapters dealing with instantons and the Donaldson-Kronheimer-Seiberg-Witten results about the geometry of moduli spaces of connections. There we also summarize, refer, define, explain great lines and details like in the first three Parts, though emphasizing variational aspects based on [59].

However, the *core* of Part IV is different. It consists of an original, full, quite lengthy (in parts almost unbearably meticulous) proof of the *Local Index Theorem for twisted Dirac operators* in Chapter 17 and its applications to standard geometric operators. That long Chapter is thought as a new contribution to the ongoing search for a deeper understanding of the index theorem and the “best” approach to it.

Clearly, a student looking for the most general formulation of the index theorem and a proof apt for wide generalizations should concentrate on our Part III, the so-called Embedding (or *K*-theoretic) Proof. However, a student wanting to trace the germs of index calculations back in the geometry of the considered standard operators (all arising from various decompositions of the algebra of exterior differential forms) should consult Section 17.5 with a full proof of the *Local Index Formula* for twisted Dirac operators on spin manifolds (all terms will be explained) and Section 17.6, where we derive the *Index Theorem for Standard Geometric Operators*. These geometric index theorems are by far less general than Part III’s embedding proof, but they are more geometric, and we hold, also more geometric than the *usual* heat equation proofs of the index theorem. Not striving for greatest generality, we obtain index formulas for the standard elliptic geometric operators and their twists. The standard elliptic geometric operators include the signature operator $d + \delta$: $(1 + *)\Omega^*(M) = \Omega^+(M) \rightarrow \Omega^-(M) = (1 - *)\Omega^*(M)$, the Euler-Dirac operator $d + \delta$: $\Omega^{\text{ev}}(M) \rightarrow \Omega^{\text{odd}}(M)$, and the Dolbeault-Dirac operator $\sqrt{2}(\bar{\partial} + \bar{\partial}^*)$: $\Omega^{-,\text{ev}}(M) \rightarrow \Omega^{+,\text{odd}}(M)$ (all symbols will be defined). The index formula obtained for the above operators yields the Hirzebruch Signature Theorem, the Chern-Gauss-Bonnet Theorem, and the Hirzebruch-Riemann-Roch Theorem, respectively. While these operators generally are not globally twisted Dirac operators, locally they are expressible in terms of chiral halves of twisted Dirac operators. That applies also to the Yang-Mills operator. Thus, even if the underlying Riemannian manifold M (assumed to be oriented and of even dimension) does not admit a spin structure, we may still use the Local Index Theorem for twisted Dirac operators to compute the index density and hence the index of these operators. While it is possible to carry this out separately for each of the geometric operators, basically all of these theorems are consequences of one single index theorem for generalized Dirac operators on Clifford module bundles (all to be defined). Using the Local Index Theorem for twisted Dirac operators, we prove this index theorem first (our Theorem 17.59), and then we apply it to obtain the geometric index theorems, yielding the general Atiyah-Singer Index Theorem for practically all geometrically defined operators.

Style and Notations. To present the rich world of index theory, we have chosen two different styles. We write all definitions, theorems, and proofs as concise as possible to free the reader from dispensable side information. Where possible, we begin the introduction of a new concept with a simple but generic example or a review of the local theory, immediately followed by the corresponding global or

general concept. That is one half of the book, so to speak the odd numbered pages. The other half of the book consists of exercises (often with extended hints) and historical reviews, motivations, perspectives, examples. We wrote those sections in a more open web-like style. Important definitions, notions, concepts are in bold face. Background information is in small between the signs ► and ◄. In remarks and notes, leading terms are in italics.

The reader will notice our bias towards elder literature when more recent references would not add substantially more value. This is due not so much to the age of the authors (both born before the middle of the last century) but rather to the common pride of mathematicians belonging to a community where bibliographic impact factors and research indices should rather be calculated in citations after some decades of years than in numbers of recently appeared, cited and soon forgotten publications.

There is also a distinction, due to HARALD BOHR and disseminated by BØRGE JESSEN, between *expansive* and *consolidating* periods of each individual science. While physics and biology had consolidating periods in the first half of the last century and suffer now of the rapid change of ever new single and dispersed results, mathematics has had and still has good decades of consolidation and of long-time validity of key results. To the present authors, there is no reason to hide our indifference to changing fashions.

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Both authors agreed to dedicate this book to their teachers, to the memory of S.-S. CHERN (thesis adviser of DB) on the occasion of his centenary in October 2011 and to the memory of F. HIRZEBRUCH (thesis adviser of BBB) who appreciated the announced dedication intended for his 85th birthday in October 2012, which he did not live to celebrate. I take the liberty to change the dedication. This book is dedicated to DAVID.

Bernhelm Boß-Bavnbek, Roskilde (Denmark), December 2012

Part I

Operators with Index and Homotopy Theory

If we do not succeed in solving a mathematical problem, the reason frequently is our failure to recognize the more general standpoint from which the problem before us appears only as a single link in a chain of related problems.

David Hilbert, 1900

CHAPTER 1

Fredholm Operators

Synopsis. Hierarchy of Mathematical Objects. The Concept of a Bounded Fredholm Operator in Hilbert Space. The Index. Forward and Backward Shift Operators. Algebraic Properties. Operators of Finite Rank. The Snake Lemma of Homological Algebra. Product Formula. Operators of Finite Rank and the Fredholm Integral Equation. The Spectra of Bounded Linear Operators (Terminology and Basic Properties).

1. Hierarchy of Mathematical Objects

“In the hierarchy of branches of mathematics, certain points are recognizable where there is a definite transition from one level of abstraction to a higher level. The first level of mathematical abstraction leads us to the concept of the individual numbers, as indicated for example by the Arabic numerals, without as yet any undetermined symbol representing some unspecified number. This is the stage of elementary arithmetic; in algebra we use undetermined literal symbols, but consider only individual specified combinations of these symbols. The next stage is that of analysis, and its fundamental notion is that of the arbitrary dependence of one number on another or of several others – the function. Still more sophisticated is that branch of mathematics in which the elementary concept is that of the transformation of one function into another, or, as it is also known, the operator.”

► Thus N. WIENER characterized the *hierarchy* of mathematical objects [443, p.1]. Very roughly we can say: Classical questions of analysis are aimed mainly at investigations within the third or fourth level. This is true for real and complex analysis, as well as the functional analysis of differential operators with its focus on existence and uniqueness theorems, regularity of solutions, asymptotic or boundary behavior which are of particular interest here. Thereby research progresses naturally to operators of more complex composition and greater generality without usually changing the concerns in principle; the work remains directed mainly towards *qualitative* results.

In contrast it was topologists, as MICHAEL ATIYAH variously noted, who turned systematically towards *quantitative* questions in their topological investigations of algebraic manifolds, their determination of quantitative measures of qualitative behavior, the definition of global topological invariants, the computation of intersection numbers and dimensions. In this way, they again broadly broke through the rigid separation of the “hierarchical levels” and specifically investigated relations between these levels, mainly of the second and third level (algebraic surface – set of zeros of an algebraic function) with the first, but also of the fourth level (Laplace operators on Riemannian manifolds, Cauchy-Riemann operators, Hodge theory) with the first.

This last direction, starting with the work of WILHELM BLASCHKE and WILLIAM V. D. HODGE, continuing with KUNIHICO KODAIRA, SHING-SHEN CHERN and DONALD SPENCER, with HENRI CARTAN and JEAN PIERRE SERRE, with FRIEDRICH HIRZEBRUCH, MICHAEL ATIYAH and others, can perhaps be best described with the key word *differential*

topology or analysis on manifolds. Both its relation with and distinction from analysis proper is that (from [19, p.57])

“Roughly speaking we might say that the analysts were dealing with complicated operators and simple spaces (or were only asking simple questions), while the algebraic geometers and topologists were only dealing with simple operators but were studying rather general manifolds and asking more refined questions.”

We can read, e.g. in [92, pp.278-283], elaborated in [94] and the literature given in [326], to what degree the contrast between quantitative and qualitative questions and methods must be considered a driving force in the development of mathematics beyond the realm sketched above.

Actually, in the 1920's already, mathematicians such as FRITZ NOETHER and TORSTEN CARLEMAN had developed the purely functional analytic concept of the *index* of an operator in connection with integral equations, and had determined its essential properties. But “although its (the theory of Fredholm operators) construction did not require the development of significantly different means, it developed very slowly and required the efforts of very many mathematicians” [177, p.185]. And although Soviet mathematicians such as ILJA N. VEKUA had hit upon the index of elliptic differential equations at the beginning of the 1950's, we find no reference to these applications in the quoted principal work on Fredholm operators. In 1960 ISRAEL M. GELFAND published a programmatic article asking for a systematic study of elliptic differential equations from this quantitative point of view. He took as a starting point the theory of Fredholm operators with its theorem on the homotopy invariance of the index (see below). Only after the subsequent work of MICHAEL S. AGRANOVICH, ALEXANDER S. DYNIN, AISIK I. VOLPERT, and finally of MICHAEL ATIYAH, RAOUL BOTT, KLAUS JÄNICH and ISADORE M. SINGER, did it become clear that the theory of Fredholm operators is indeed fundamental for numerous quantitative computations, and a genuine link connecting the higher “hierarchical levels” with the lowest one, the numbers. ◀

2. The Concept of Fredholm Operator

Let H be a (separable) complex Hilbert space, and let $\mathcal{B}$ denote the Banach algebra (e.g., [332, p.128], [358, p.228], [365, p.201]) of bounded linear operators $T: H \rightarrow H$ with the operator norm

$$\|T\| := \sup \{\|Tu\| : \|u\| \leq 1\} < \infty,$$

where $\|\cdot\|$ denotes the norm in H induced by the inner product $\langle \cdot, \cdot \rangle$.

DEFINITION 1.1. An operator $T \in \mathcal{B}$ is called a **Fredholm operator**, if

$$\text{Ker } T := \{u \in H : Tu = 0\} \text{ and } \text{Coker } T := H/\text{Im}(T)$$

are finite-dimensional.

This means that the homogeneous equation $Tu = 0$ has only finitely many linearly independent solutions, and to solve $Tu = v$, it is sufficient that v satisfies a finite number of linear conditions (e.g., see Exercise 2.1b below). We write $T \in \mathcal{F}$ and define the **index** of T by

$$\text{index } T := \dim \text{Ker } T - \dim \text{Coker } T.$$

The **codimension** of $\text{Im}(T) = T(H) = \{Tu : u \in H\}$ is $\dim \text{Coker } T$.

REMARK 1.2. a) We can analogously define Fredholm operators $T: H \rightarrow H'$, where H and H' are Hilbert spaces, Banach spaces, or general topological vector spaces. In this case, we use the notation $\mathcal{B}(H, H')$ and $\mathcal{F}(H, H')$, corresponding to $\mathcal{B}$ and $\mathcal{F}$ above. However, in order to counteract a proliferation of notation and symbols in this section, we will deal with a single Hilbert space H and its operators as far as possible. The general case $H \neq H'$ does not require new arguments at this point. Later, however, we shall apply the theory of Fredholm operators to elliptic differential and pseudo-differential operators where a strict distinction between H and H' (namely, the compact embedding of the domain H into H' , see Chapter 9) becomes decisive.

b) All results are valid for Banach spaces and a large part for Fréchet spaces also. For details see for example [347, p.182-318]. We will not use any of these but will be able to restrict ourselves entirely to the theory of Hilbert space whose treatment is in parts far simpler.

c) Motivated by analysis on symmetric spaces – with transformation group G – operators have been studied whose *index* is not a number but an element of the representation ring $R(G)$ generated by the characters of finite-dimensional representations of G [44, p.519f] or, still more generally, is a distribution on G [23, p.9-17]. We will not treat this largely analogous theory, nor the generalization of the Fredholm theory to the discrete situation of von Neumann algebras as it has been carried out – with real-valued index in [90, 1968/1969].

EXERCISE 1.3. Let $L^2(\mathbb{Z}_+)$ denote the space of sequences $c = (c_0, c_1, c_2, \dots)$ of complex numbers with square-summable absolute values; i.e.,

$$\sum_{n=0}^{\infty} |c_n|^2 < \infty.$$

$L^2(\mathbb{Z}_+)$ is a Hilbert space (see Chapter A below). Show that the shift operators

$\text{shift}^+: (c_0, c_1, c_2, \dots) \mapsto (0, c_0, c_1, c_2, \dots)$ and $\text{shift}^-: (c_0, c_1, c_2, \dots) \mapsto (c_1, c_2, c_3, \dots)$

are Fredholm operators with $\text{index}(\text{shift}^+) = -1$ and $\text{index}(\text{shift}^-) = +1$.

[Warning: Just as we can regard $L^2(\mathbb{Z}_+)$ as the limit of the finite dimensional vector spaces $\mathbb{C}^m$ (as $m \rightarrow \infty$), we can approximate shift^+ by endomorphisms of $\mathbb{C}^m$ given, relative to the standard basis, by the $m \times m$ matrix

$$\begin{bmatrix} 0 & 0 & 0 & \cdots & 0 \\ 1 & \ddots & \ddots & \ddots & \vdots \\ 0 & \ddots & \ddots & \ddots & 0 \\ \vdots & \ddots & \ddots & \ddots & 0 \\ 0 & \cdots & 0 & 1 & 0 \end{bmatrix}.$$

Note that the kernel and cokernel of this endomorphism are one-dimensional, whence the index is zero. (See Exercise 1.4 below.).

We have yet another situation, when we consider the Hilbert space $L^2(\mathbb{Z})$ of sequences $c = (\dots, c_{-2}, c_{-1}, c_0, c_1, c_2, \dots)$ with

$$|c_0|^2 + \sum_{n=1}^{\infty} (|c_n|^2 + |c_{-n}|^2) < \infty.$$

The corresponding shift operators are now bijective, and hence have index zero.]

3. Algebraic Properties. Operators of Finite Rank. The Snake Lemma

EXERCISE 1.4. For finite-dimensional vector spaces the notion of Fredholm operator is empty, since then every linear map is a Fredholm operator. Moreover, the index no longer depends on the explicit form of the map, but only on the dimensions of the vector spaces between which it operates. More precisely, show that every linear map $T: H \rightarrow H'$ where H and H' are finite-dimensional vector spaces has index given by

$$\text{index } T = \dim H - \dim H'.$$

[Hint: One first recalls the vector-space isomorphism $H/\text{Ker}(T) \xrightarrow{\sim} \text{Im}(T)$ and then (since H and H' are finite-dimensional) obtains the well-known identity from linear algebra

$$\dim H - \dim \text{Ker } T = \dim H' - \dim \text{Coker } T.]$$

[Warning: If we let the dimensions of H and H' go to ∞ , we obtain only the formula $\text{index } T = \infty - \infty$. Thus, we need an additional theory to give this difference a particular value.]

EXERCISE 1.5. For two Fredholm operators $F: H \rightarrow H$ and $G: H' \rightarrow H'$ consider the direct sum,

$$F \oplus G: H \oplus H' \rightarrow H \oplus H'.$$

Show that $F \oplus G$ is a Fredholm operator with $\text{index}(F \oplus G) = \text{index } F + \text{index } G$. [Hint: First verify that $\text{Ker}(F \oplus G) = \text{Ker } F \oplus \text{Ker } G$, and the corresponding fact for $\text{Im}(F \oplus G)$. Then show that

$$(H \oplus H') / (\text{Im } F \oplus \text{Im } G) \cong (H / \text{Im } F) \oplus (H' / \text{Im } G).]$$

[Warning: When $H = H'$, we can consider the sum (not direct) $F + G: H \rightarrow H$, but in general this is not a Fredholm operator; e.g., we could set $G := -F$.]

EXERCISE 1.6. Show by algebraic means, that the composition $G \circ F$ of two Fredholm operators $F: H \rightarrow H'$ and $G: H' \rightarrow H''$ is again a Fredholm operator. [Hint: Which inequality holds between

$$\dim \text{Ker } G \circ F \quad \text{and} \quad \dim \text{Ker } F + \dim \text{Ker } G$$

and between

$$\dim \text{Coker } G \circ F \quad \text{and} \quad \dim \text{Coker } F + \dim \text{Coker } G ?]$$

[Warning: Why are these in general not equalities? Nevertheless, the chain rule $\text{index } G \circ F = \text{index } F + \text{index } G$ can be proved, since the inequalities cancel out when we form the difference. Sometimes in mathematics a result of interest appears as an offshoot of the proof of a rather dull general statement. Such is the case when we obtain the chain rule for differentiable functions by showing that the composite of differentiable maps is again differentiable. Here, however, the proof of the index formula requires extra work, and we must either utilize the topological structure by functional analytic means (see Exercise 2.3, p.14) or refine the algebraic arguments. The latter will be done next.]

We recall a basic idea of *diagram chasing*:

DEFINITION 1.7. Let $H_1, H_2, \dots$ be a sequence (possibly finite) of vector spaces and let $T_k: H_k \rightarrow H_{k+1}$ be a linear map for each $k = 1, 2, \dots$. We call

$$H_1 \xrightarrow{T_1} H_2 \xrightarrow{T_2} H_3 \xrightarrow{T_3} \dots$$

an **exact sequence**, if for all k $\text{Im } T_k = \text{Ker } T_{k+1}$.

In particular, the following is a list of equivalences and implications (where 0 denotes the 0-dimensional vector space)

$$\begin{aligned} 0 \longrightarrow H_1 \xrightarrow{T_1} H_2 \text{ exact} &\Leftrightarrow \text{Ker } T_1 = 0 \text{ } (T_1 \text{ injective}), \\ H_1 \xrightarrow{T_1} H_2 \longrightarrow 0 \text{ exact} &\Leftrightarrow \text{Im } T_1 = H_2 \text{ } (T_1 \text{ surjective}), \\ 0 \longrightarrow H_1 \xrightarrow{T_1} H_2 \longrightarrow 0 \text{ exact} &\Leftrightarrow T_1: H_1 \xrightarrow{\sim} H_2 \text{ is an isomorphism,} \\ 0 \longrightarrow H_1 \xrightarrow{T_1} H_2 \xrightarrow{T_2} H_3 \longrightarrow 0 \text{ exact} &\Leftrightarrow \begin{cases} T_1: H_1 \xrightarrow{\sim} T_1(H_1) \text{ and} \\ T_2: \frac{H_2}{T_1(H_1)} \xrightarrow{\sim} H_3. \end{cases} \end{aligned}$$

In the last case, $H_2 \cong H_1 \oplus H_3$, but not canonically so.

REMARK 1.8. By definition, the sequence

$$0 \longrightarrow \text{Ker } T_1 \hookrightarrow H_1 \xrightarrow{T_1} H_2 \longrightarrow \text{Coker } T_1 \longrightarrow 0$$

of linear maps between vector spaces is exact. If H_1, H_2 are Hilbert spaces and T_1 bounded, the sequence becomes an exact sequence of bounded mappings between Hilbert spaces if and only if T_1 has closed range (see also the Hint to Exercise 2.1).

The following theorem is a key device in Homological Algebra for various kinds of decomposition and additivity theorems, see also Remark 1.11.

THEOREM 1.9 (Snake Lemma). *Assume that the following diagram of vector spaces and linear maps is commutative (i.e., $jF = F'i$ and $qF' = F''p$) with exact horizontal sequences and Fredholm operators for vertical maps.*

$$\begin{array}{ccccccccc} 0 & \rightarrow & H_1 & \xrightarrow{i} & H'_1 & \xrightarrow{p} & H''_1 & \rightarrow & 0 \\ & & \downarrow F & & \downarrow F' & & \downarrow F'' & & \\ 0 & \rightarrow & H_2 & \xrightarrow{j} & H'_2 & \xrightarrow{q} & H''_2 & \rightarrow & 0. \end{array}$$

Then we have $\text{index } F - \text{index } F' + \text{index } F'' = 0$.

PROOF. We do the proof in two parts.

1. Here we show that the following sequence is exact:

$$(1.1) \quad 0 \longrightarrow \text{Ker } F \longrightarrow \text{Ker } F' \longrightarrow \text{Ker } F'' \longrightarrow \\ \longrightarrow \text{Coker } F \longrightarrow \text{Coker } F' \longrightarrow \text{Coker } F'' \longrightarrow 0.$$

For this, we first explain how the individual maps are defined. By the commutativity of the diagram, the maps $\text{Ker } F \rightarrow \text{Ker } F'$ and $\text{Ker } F' \rightarrow \text{Ker } F''$ are given by i and p ; and the maps $\text{Coker } F \rightarrow \text{Coker } F'$ and $\text{Coker } F' \rightarrow \text{Coker } F''$ are induced by j and q in the natural way (please check).

Also $\text{Ker } F'' \rightarrow \text{Coker } F$ is well defined: Let $u'' \in \text{Ker } F''$; i.e., $u'' \in H''$ and $F''u'' = 0$. Since p is surjective we can choose $u' \in H'_1$ with $pu' = u''$. Then $F'u' \in \text{Ker } q$, since $qF'u' = F''pu' = F''u'' = 0$. By exactness, we have $\text{Ker } q = \text{Im } j$

and a unique (by the injectivity of j) element $u \in H_2$ with $ju = F'u'$. We map $u'' \in \text{Ker } F''$ to the class of u in $H_2/\text{Im } F = \text{Coker } F$. It remains to show that we get the same class for another choice of u' . Thus, let $\tilde{u}' \in H'$ be such that $p\tilde{u}' = u''$ (p is in general not injective; hence, possibly $\tilde{u}' \neq u'$). As above, we have a $\tilde{u} \in H_2$ with $j\tilde{u} = F'\tilde{u}'$. We must now find $u_0 \in H_1$ with $Fu_0 = u - \tilde{u}$. Then we are done. For this, note that $j(u - \tilde{u}) = ju - j\tilde{u} = F'u' - F'\tilde{u}' = F'(u' - \tilde{u}')$. Since $pu' = p\tilde{u}' = u''$, we have $u' - \tilde{u}' \in \text{Ker } p$. By exactness, we have $u_0 \in H_1$ with $iu_0 = u' - \tilde{u}'$, whence $F'iu_0 = F'(u' - \tilde{u}')$. The left side is jFu_0 and the right side is $j(u - \tilde{u})$ from above. Hence, $Fu_0 = u - \tilde{u}$ by the injectivity of j , as desired. We introduced the map $\text{Ker } F'' \rightarrow \text{Coker } F$ in such great detail in order to demonstrate what is typical for diagram chasing: it is straightforward, largely independent of tricks and ideas, readily reproduced, and hence somewhat monotonous. Therefore we will forgo showing the exactness of (1.1) except at $\text{Ker } F'$, and leave the rest as an exercise. The exactness of $\text{Ker } F \xrightarrow{\tilde{i}} \text{Ker } F' \xrightarrow{\tilde{p}} \text{Ker } F''$, where $\tilde{i}$ and $\tilde{p}$ are the restrictions of i and p , means $\text{Im } \tilde{i} = \text{Ker } \tilde{p}$. Thus, we have two inclusions to show:

$\subseteq$: This is clear, since $p \circ i = 0$ implies $\tilde{p} \circ \tilde{i} = 0$.

$\supseteq$: If $u' \in \text{Ker } \tilde{p}$, then $u' \in \text{Ker } F'$ and $pu' = 0$, and

by the exactness of $H_1 \rightarrow H'_1 \rightarrow H''_1$, we have $u \in H_1$ with $iu = u'$. It remains to show that $Fu = 0$, but this is clear, since $jFu = F'iu = F'u' = 0$ and j is injective.

Note. Before we go to part 2 of the proof, we pause for a moment: It is interesting that for $H' = H \oplus H''$, $i = j$ the inclusion, and $p = q$ the projection, we recapture the addition formula of Exercise 1.5. In this case, the exact sequence (1.1) then breaks, as shown there, into two parts

$$0 \rightarrow \text{Ker } F \rightarrow \text{Ker } F' \rightarrow \text{Ker } F'' \rightarrow 0 \text{ and}$$

$$0 \rightarrow \text{Coker } F \rightarrow \text{Coker } F' \rightarrow \text{Coker } F'' \rightarrow 0.$$

In the general case, however, we no longer have

$$\dim \text{Ker } F' = \dim \text{Ker } F + \dim \text{Ker } F'' \text{ and}$$

$$\dim \text{Coker } F' = \dim \text{Coker } F + \dim \text{Coker } F'',$$

but instead we must consider the interaction $(\text{Ker } F'' \rightarrow \text{Coker } F)$. From a topological standpoint, the concept of the index of a Fredholm operator is a special case of the general concept of the Euler characteristic $\chi(C)$ of a complex

$$C: \quad \xrightarrow{T_{k+1}} C_k \xrightarrow{T_k} C_{k-1} \xrightarrow{T_{k-1}} C_{k-2} \xrightarrow{T_{k-2}} C_{k-3} \xrightarrow{T_{k-3}} \dots$$

of vector spaces and linear maps (with $T_k \circ T_{k+1} = 0$) with finite **Betti numbers**

$$b_k := \dim \left(\frac{\text{Ker } T_k}{\text{Im } T_{k+1}} \right).$$

Here $\text{Ker } T_k / \text{Im } T_{k+1}$ is called the k -th **homology space** $H_k(C)$. Assuming that all these numbers are finite, as well as the number of nonzero Betti numbers, we define

$$\chi(C) := \sum_k (-1)^k b_k$$

whence $\text{index } F = \chi(C)$ for

$$C: 0 \longrightarrow 0 \longrightarrow H \xrightarrow{F} H \longrightarrow 0 \longrightarrow 0,$$

where $C_2 = C_1 = H$ and $C_i = 0$ otherwise; thus, $H_2(C) = \text{Ker } F$ and $H_1(C) = \text{Coker } F$. This is the reason why we can follow in the proof of Theorem 1.9 the well-known topological arguments (see [185, p.100f] or [140, p.52f]) yielding the *addition (or pasting) theorem* $\chi(C) - \chi(C') + \chi(C'/C) = 0$. See also Section 13.4. In particular, (1.1) is only a special case of the *long exact homology sequence*

$$(1.2) \quad \begin{aligned} & \rightarrow H_{k+1}(C'/C) \rightarrow H_k(C) \rightarrow H_k(C') \\ & \rightarrow H_k(C'/C) \rightarrow H_{k-1}(C) \rightarrow H_{k-1}(C') \rightarrow, \end{aligned}$$

[185, p.57f] or [140, p.125-128]. This more general description would have the advantage that we only need to prove exactness of (1.2) at three adjacent places with an argument independent of k rather than at six places as in our *simplified* approach where we restricted ourselves to complexes of length two. But back to our proof:

2. For each exact sequence

$$(1.3) \quad 0 \rightarrow A_1 \rightarrow A_2 \rightarrow \cdots \rightarrow A_r \rightarrow 0,$$

of finite-dimensional vector spaces, we wish to derive the formula

$$\sum_{k=1}^r (-1)^k \dim A_k = 0.$$

Notice first that for r sufficiently large ($r > 3$), the formula for the alternating sum for (1.3) follows, once we know the formula holds for the exact (prove!) sequences

$$0 \longrightarrow A_1 \longrightarrow A_2 \longrightarrow \text{Im}(A_1 \rightarrow A_2) \longrightarrow 0$$

and

$$0 \longrightarrow \text{Im}(A_2 \rightarrow A_3) \longrightarrow A_3 \longrightarrow \cdots \longrightarrow A_r \longrightarrow 0.$$

Since these sequences have length less than r , the formula is proved by induction, if we verify it for $r = 1, 2, 3$.

$r = 1$: trivial, since then $A_1 \cong 0$.

$r = 2$: also clear, since then $A_1 \cong A_2$.

$r = 3$: clear, since $0 \rightarrow A_1 \rightarrow A_2 \rightarrow A_3 \rightarrow 0$ implies $A_3 \cong A_2/A_1$,

$$(1.4) \quad \text{whence } \dim A_3 = \dim A_2 - \dim A_1.$$

Thus, part 2 is finished and combining it with part 1, the Snake Lemma is proved. Actually, we have proven much more, namely, whenever two of the three maps F , F' , F'' have a finite index, the third has finite index given by the snake formula. $\square$

EXERCISE 1.10. Combine Theorem 1.9 and Exercise 1.6, to show that

$$(1.5) \quad \text{index } G \circ F = \text{index } F + \text{index } G.$$

[Hint: Consider the diagram

$$\begin{array}{ccccccccc} 0 & \longrightarrow & H & \xrightarrow{i} & H \oplus H' & \xrightarrow{p} & H' & \longrightarrow & 0 \\ & & \downarrow F & & \downarrow G \circ F \oplus \text{Id} & & \downarrow G & & \\ 0 & \longrightarrow & H' & \xrightarrow{j} & H'' \oplus H' & \xrightarrow{q} & H'' & \longrightarrow & 0, \end{array}$$

where $iu := (u, Fu)$, $jv := (Gv, v)$, $p(u, v) := Fu - v$, and $q(w, v) := w - Gv$.]

REMARK 1.11. Alternative proofs of the product formula (1.5) can be found in many places. They may appear shorter. Arguing via the Snake Lemma is more lengthy, but it puts the product formula in the *correct* format of a topological composition or gluing formula

$$(1.6) \quad \tau(\Phi_1 \cup \Phi_2) = \tau(\Phi_1) * \tau(\Phi_2) * \varepsilon(\Phi_1 \cap \Phi_2),$$

where we have in (1.5) the vanishing of the typical third term on the right side, the error term $\varepsilon(\Phi_1 \cap \Phi_2)$, for $\tau := \text{index}$; $\Phi_1, \Phi_2 \in \mathcal{F}$; $\cup := \circ$; and $*$ $:= +$.

A stunning impression of the intricacies of simple looking product formulas may be gained by checking the proof of the corresponding product formula for the index of closed (not necessarily bounded) densely defined Fredholm operators, see Theorem 2.45, p.43f.

4. Operators of Finite Rank and the Fredholm Integral Equation

EXERCISE 1.12. Show that for any operator $K: H \rightarrow H$ of **finite rank** (i.e., $\dim K(H) < \infty$), the sum $\text{Id} + K$ is a Fredholm operator and $\text{index}(\text{Id} + K) = 0$. Here, $\text{Id}: H \rightarrow H$ is the identity.

[Hint: Set $h := \text{Im } K$ and recall Theorem 1.9 for the diagram

$$\begin{array}{ccccccc} 0 & \longrightarrow & h & \xrightarrow{i} & H & \xrightarrow{p} & H/h \longrightarrow 0 \\ & & \downarrow (\text{Id}+K)_h & & \downarrow \text{Id}+K & & \downarrow (\text{Id}+K)_{H/h} \\ 0 & \longrightarrow & h & \xrightarrow{j} & H & \xrightarrow{q} & H/h \longrightarrow 0. \end{array}$$

To see that the vertical maps are well defined, we only need $(\text{Id} + K)(h) \subseteq h$. The commutativity of the diagram and the exactness of the rows are clear. Since one can show $\text{Ker}(\text{Id} + K) \subseteq h$ and $\dim \text{Coker}(\text{Id} + K) \leq \dim h$, the Snake Formula gives us the result once we show

$$(1.7) \quad \text{index}(\text{Id} + K)_h = 0$$

and

$$(1.8) \quad \text{index}(\text{Id} + K)_{H/h} = 0.$$

But (1.7) is clear from Exercise 1.4 and (1.8) is trivial because $(\text{Id} + K)_{H/h} = \text{Id}_{H/h}$. Note that one could deduce that $\text{Id} + K$ has finite index by using the observation at the end of the proof of Theorem 1.9.]

REMARK 1.13. One may be bothered by the way in which the proposed solution produces the result so directly from the Snake Formula by means of a trick. As a matter of fact, $\text{index}(\text{Id} + K)$ can be computed in a pedestrian fashion by reduction to a system of n linear equations with n unknowns where $n := \dim h$. To do this one verifies that every operator K of finite rank has the form

$$Ku = \sum_{i=1}^n \langle u, u_i \rangle v_i$$

with fixed $u_1, \dots, u_n, v_1, \dots, v_n \in H$ (note that every continuous linear functional is of the form $\langle \cdot, u_0 \rangle$). Whether this *direct* approach, as detailed for example in [365, Theorem 4.9] (see also [332, p.110f]), is in fact more transparent than the device used with the Snake Formula, depends a little on the perspective. While in the

first approach the key point (namely the use of Exercise 1.4 for equation (1.7)) is singled out and separated clearly in the remaining formal argument, we find in the second more constructive approach rather a fusion of the nucleus with its packaging. However, the use of the fairly nontrivial Riesz-Fischer Lemma is unnecessary in the case where K is given in the desired explicit form, as in the following example.

EXERCISE 1.14. Consider the **Fredholm integral equation of the second kind**

$$u(x) + \int_a^b G(x, y)u(y) dy = h(x)$$

with degenerate (product-) weight function (or *integral kernel*)

$$G(x, y) = \sum_{i=1}^n f_i(x) \overline{g_i(y)}$$

with fixed $a < b$ real and f_i, g_i square integrable on $[a, b]$. Prove the **Fredholm alternative**: Either there is a unique solution $u \in L^2[a, b]$ for every given right side $h \in L^2[a, b]$, or the homogeneous equation ($h = 0$) has a solution which does not vanish identically. Moreover, the number of linearly independent solutions of the homogeneous equation equals the number of linear conditions one needs to impose on h in order that the inhomogeneous equation be solvable.

[Hint: Consider the operator $\text{Id} + K$ on the Hilbert space $L^2[a, b]$, where $Ku = \sum \langle u, g_i \rangle f_i$, and apply Exercise 1.12. For the interpretation of the dimension of the cokernel, see Exercise 2.1b below.]

5. The Spectra of Bounded Linear Operators: Basic Concepts

We close this chapter with a concept that belongs to the border region between algebraic and analytic notions, the **spectrum** of a bounded linear operator. For the corresponding definitions and elementary properties in the more general (and, actually, different) case of not necessarily bounded linear operators we refer to Definition 2.59 and Exercise 2.60, p.50.

REMARK 1.15. The following comments correspond to the sets of Table 1.1. For wanted arguments we refer to [332, Section 4.1]:

1. $\text{Res}(T)$ is open in $\mathbb{C}$. We can argue as in Exercise 3.6, p.65 where one has to prove that the group of units in any Banach algebra is open.
2. $\text{Spec}(T)$ is closed and bounded (i.e., compact) in $\mathbb{C}$. Actually, one has $\text{Spec}(T) \subset \{\lambda : |\lambda| \leq \|T\|\}$.
3. $\text{Res}(T) \subseteq \text{Fred}(T)$, and $\text{Fred}(T)$ is the union of at most a countable number of open, connected components.
4. $\text{Spec}_e(T) \subseteq \text{Spec}(T)$, and $\text{Spec}_e(T) = \text{Spec}(\pi(T))$, where $\pi: \mathcal{B} \rightarrow \mathcal{B}/\mathcal{K}$ is the projection.
5. $\text{Spec}_p(T)$ consists of isolated points of $\text{Spec}(T)$. $\text{Spec}_p(T)$ contains the limit points of $\text{Spec}(T)$ which are Fredholm points.
6. $\text{Spec}_c(T) \subseteq \text{Spec}_e(T)$.
7. $\text{Spec}(T) = \text{Spec}_p(T) \cup \text{Spec}_c(T) \cup \text{Spec}_r(T)$, a union of disjoint sets.

TABLE 1.1. The spectra of bounded linear operators $T: H \rightarrow H$

Symbol	Name	Definition
1. $\text{Res}(T)$	resolvent set	$\{z \in \mathbb{C} : (T - z \text{Id})^{-1} \in \mathcal{B}\}$
2. $\text{Spec}(T)$	spectrum	$\mathbb{C} \setminus \text{Res}(T)$
3. $\text{Fred}(T)$	Fredholm points	$\{z \in \mathbb{C} : T - z \text{Id} \in \mathcal{F}\}$
4. $\text{Spec}_e(T)$	essential spectrum	$\mathbb{C} \setminus \text{Fred}(T)$
5. $\text{Spec}_p(T)$	point spectrum (eigenvalues)	$\{z \in \mathbb{C} : \text{Ker}(T - z \text{Id}) \neq \{0\}\}$
6. $\text{Spec}_c(T)$	continuous spectrum	$\left\{ z \in \mathbb{C} : \left\{ \begin{array}{l} \text{Ker}(T - z \text{Id}) = \{0\}, \\ \overline{\text{Im}(T - z \text{Id})} \subsetneq H, \text{ and} \\ \overline{\text{Im}(T - z \text{Id})} = H \end{array} \right\} \right\}$
7. $\text{Spec}_r(T)$	residual spectrum	$\left\{ z \in \mathbb{C} : \left\{ \begin{array}{l} \text{Ker}(T - z \text{Id}) = \{0\}, \\ \text{codim}(\overline{\text{Im}(T - z \text{Id})}) > 0 \end{array} \right\} \right\}$

EXAMPLE 1.16. (a) $T := \text{shift}^+$ (see [234, 1970/1982, 5.3]) $\implies \text{Spec}_p(T) = \emptyset$, $\text{Spec}_r(T) = \{z \in \mathbb{C} : |z| < 1\}$ and $\text{Spec}_c(T) = \text{Spec}_e(T) = \{z \in \mathbb{C} : |z| = 1\}$.
(b) T compact and self-adjoint (see [234, 1970/1982, 6.2]) $\implies \text{Spec}(T) \subseteq \mathbb{R}$, $\text{Spec}_p(T) = \{\lambda_n : n = 1, 2, \dots\}$, $\text{Spec}_r(T) = \{0\}$ and $\text{Spec}_e(T) = \{0\}$.
(c) T = Fourier transformation on $L^2(\mathbb{R})$ (see [134, 1972, p.98]) $\implies \text{Spec}(T) = \text{Spec}_e(T) = \text{Spec}_p(T) = \{1, i, -1, -i\}$.

CHAPTER 2

Analytic Methods. Compact Operators

Synopsis. Adjoint and Self-Adjoint Operators — Recalling Fischer-Riesz. Dual Characterization of Fredholm Operators. Compact Operators: Spectral Decomposition, Why Compact Operators also are Called *Completely Continuous*, $\mathcal{K}$ as Two-Sided Ideal, Closure of Finite-Rank Operators, and Invariant under $*$. Classical Integral Operators. Fredholm Alternative and Riesz Lemma. Sturm-Liouville Boundary Value Problems. Unbounded Operators: Comprehensive Study of Linear First Order Differential Operators Over S^1 : Sobolev Space, Dirac Distribution, Normalized Integration Operator as *Parame-trix*, The Index Theorem on the Circle for Systems. Closed Operators, Closed Ex-tensions, Closed (not necessarily bounded) Fredholm Operators, Composition Rule, Sym-metric and Self-Adjoint Operators, Formally Self-Adjoint and Essentially Self-Adjoint. Spectral Theory. Metrics on the Space of Closed Operators. Trace Class and Hilbert-Schmidt Operators.

1. Analytic Methods. The Adjoint Operator

► With Exercises 1.12 and 1.14, we have reached the limits of our so far purely al-gebraic reasoning where we could reduce everything to the elementary theory of solutions of n linear equations in n unknowns. In fact, the limit process $n \rightarrow \infty$ marks the emer-gence of functional analysis which went beyond the methods of linear algebra while being motivated by its questions and results. This occurred mainly in the study of *integral equations*.

In 1927, ERNST HELLINGER and OTTO TOEPLITZ stressed in their article *Integral equations and equations in infinitely many unknowns* in the *Enzyklopädie der mathema-tischen Wissenschaften* that “the essence of the theory of integral equations rests in the analogy with analytic geometry and more generally in the passage from facts of alge-bra to facts of analysis” [201, p.1343]. They showed in a concise historical survey how the awareness of these connections progressed in the centuries since DANIEL BERNOULLI investigated the oscillating string as a limit case of a system of n mass points:

“Orsus itaque sum has meditationes a corporibus duobus filo flexili in data distantia cohaerentibus; postea tria consideravi moxque quatuor, et tandem numerum eorum distantiasque qualescunque; cumque numerum corporum infinitum facerem, vidi demum naturam oscillantis catenae sive aequalis sive inaequalis crassitiei sed ubique perfecte flexilis.”¹

The passage to the limit means for the Fredholm integral equation of Exercise 1.14 that more general nondegenerate weight functions $G(x, y)$ are allowed which then can be approximated by degenerate weights (e.g., polynomials). Such weights play a prominent

¹Petropol. Comm. 6 (1732/33, ed. 1738), 108-122. Our translation: “In these considerations I started with two bodies at a fixed distance and connected by an elastic string; next I considered three then four and finally an arbitrary number with arbitrary distances between them; but only when I made the number of bodies infinite did I fully comprehend the nature of an oscillating elastic chain of equal or varying thickness.”

role in applications, especially when dealing with differential equations with boundary conditions, as we will see below. ◀

For the theory of Fredholm operators developed here we must analogously abandon the notion of an operator of finite rank and generalize it (to compact operator, see below) whereby topological, i.e. *continuity considerations*, become essential in connection with the limit process. This will bring out the full force of the concept of Fredholm operator. We now turn to this topic.

Closed Image of Fredholm Operators. To begin with, the reader should derive the *topological* closedness of the image of a Fredholm operator from the purely *algebraic* property of finite codimension of the image.

EXERCISE 2.1. For $F: H \rightarrow H$ a Fredholm operator, prove:

- a) $\text{Im } F$ is closed.
- b) There is an explicit criterion for deciding when an element of H lies in $\text{Im } F$. Namely, let $n = \dim \text{Coker } F$; then there are $u_1, \dots, u_n \in H$, such that for all $w \in H$, we have

$$w \in \text{Im } F \Leftrightarrow \langle w, u_1 \rangle = \dots = \langle w, u_n \rangle = 0.$$

[Hint for a): As a vector subspace of H , naturally $\text{Im } F$ is closed under addition and multiplication by complex numbers. However, here we are interested in topological closure, namely that in passing to limit points we do not leave $\text{Im } F$. This has far-reaching consequences, since only closed subspaces inherit the completeness property of the ambient Hilbert space, and hence have orthonormal bases (= complete orthonormal vector systems, see e.g., [332, p.83] or [365, p.31 and Lemma 11.9]). The trivial fact that finite-dimensional subspaces are closed can be exploited: Since $\text{Coker } F = H/\text{Im } F$ has finite dimension, we can find $v_1, \dots, v_n \in H$ whose classes in $H/\text{Im } F$ form a basis. The linear span h of $v_1, \dots, v_n$ is then an algebraic complement of $\text{Im } F$ in H . Consider the map $\Phi: H \oplus h \rightarrow H$ with $\Phi(u, v) := Fu + v$. Since Φ is linear, surjective, and (by the boundedness of F) continuous, we have that Φ is open (according to the *open mapping principle*; e.g., see [332, p.53]). It follows that $H \setminus F(H) = \Phi(H \oplus h \setminus H \oplus \{0\})$ is open.

[Hint for b): As a closed subspace of H , $\text{Im } F$ is itself a Hilbert space possessing a countable orthonormal basis $w_1, w_2, \dots$. Now set $u_i := v_i - Pv_i$, where v_i are as above ($i = 1, \dots, n$) and $P: H \rightarrow \text{Im } F$ is the projection $Pu := \sum_{j=1}^{\infty} \langle u, w_j \rangle w_j$. Then $\{u_1, \dots, u_n\}$ forms a basis for $(\text{Im } F)^{\perp}$, the orthogonal complement of $\text{Im } F$ in H .

For aesthetic reasons, one can orthonormalize $u_1, \dots, u_n$ by the Gram-Schmidt process (i.e., without loss of generality, assume they are orthonormal). Then $u_1, \dots, u_n, w_1, w_2, w_3, \dots$ is a countable orthonormal basis for H .]

REMARK 2.2. Be aware that in spite of the strength of the open-mapping argument, it can not be applied to show that *any* subspace W of finite codimension $\dim H/W < \infty$ is closed. Of course, one could once again construct a bounded surjective operator $\Phi: H \oplus W \rightarrow H$, say by $\Phi(u, v) := u + v$. But, in general, $H \setminus W$ can not be obtained as the image of an open subset of $H \oplus W$ by applying Φ . Certainly $H \setminus W \neq \Phi(H \oplus W \setminus H \oplus \{0\})$. Actually, the kernel $\text{Ker}(f)$ of any unbounded linear functional provides a counterexample. It is a space of codimension 1, but it is not closed since closed $\text{Ker}(f)$ would imply continuity of f in 0 and hence everywhere.

EXERCISE 2.3. Once more, prove the chain rule $\text{index } G \circ F = \text{index } F + \text{index } G$ for Fredholm operators $F: H \rightarrow H'$ and $G: H' \rightarrow H''$.

[Hint: In place of the purely algebraic argument in Exercise 1.10, use Exercise 2.1a to first prove that the images are closed, and then use the technique of orthogonal complements in Exercise 2.1b.]

How trivial or nontrivial is it to prove that operators have closed ranges? For operators with finite rank and for surjective operators it is trivial, and for Fredholm operators it was proved in Exercise 2.1a. Is it perhaps true that all bounded linear operators have closed images? As the following counterexample explicitly shows, the answer is *no*. Moreover, we will see below that all compact operators with infinite-dimensional image are counterexamples.

EXERCISE 2.4. For a Hilbert space H with orthonormal system $e_1, e_2, e_3, \dots$, consider the contraction operator

$$Au := \sum_{j=1}^{\infty} \frac{1}{j} \langle u, e_j \rangle e_j.$$

Show that $\text{Im } A$ is not closed.

[Hint: Clearly A is linear and bounded ($\|A\| = ?$), and furthermore, we have the criterion for $\text{Im}(A)$

$$v \in \text{Im } A \Leftrightarrow \sum_{j=1}^{\infty} j \langle v, e_j \rangle e_j \in H \Leftrightarrow \sum_{j=1}^{\infty} j^2 |\langle v, e_j \rangle|^2 < \infty.$$

It follows that for

$$v_0 := \sum_{j=1}^{\infty} \frac{1}{j\sqrt{j}} e_j \quad \text{and} \quad v_n := \sum_{j=1}^{\infty} \frac{1}{j\sqrt{j}j^{1/n}} e_j; \quad n = 1, 2, \dots;$$

we get $v_0 \in H \setminus \text{Im } A$ and $v_n \in \text{Im } A$. (The old trick: $\sum 1/j^a$ converges for $a > 1$ (e.g., for $a = 1 + 1/n$), but diverges for $a = 1$.) To finally prove that the sequence actually converges to v_0 , observe that

$$\|v_0 - v_n\|^2 = \sum_{j=1}^{\infty} \frac{1}{j^2} \frac{(j^{1/n} - 1)^2}{j^{2/n}}.$$

It is clear, that for each j

$$\frac{j^{1/n} - 1}{j^{1/n}} \rightarrow 0 \quad \text{as } n \rightarrow \infty,$$

and then in particular $\langle v_0 - v_n, e_j \rangle \rightarrow 0$. However, to show that $\|v_0 - v_n\|^2$ converges to 0 as $n \rightarrow \infty$, one must estimate more precisely. To do this, we exploit the fact that $\sum_{j>j_0}^{\infty} j^{-3}$ can be made smaller than any $\varepsilon > 0$ for j_0 sufficiently large, while on the other hand, choosing n sufficiently large (so large that $(1 + \varepsilon)^n \geq j_0$), we have

$$\frac{j^{1/n} - 1}{j^{1/n}} < \varepsilon \quad \text{for } j \leq j_0.]$$

The Adjoint Operator. We will draw further conclusions from the closure of the image of a Fredholm operator and to do this we introduce *adjoint operators*. The purpose is to eliminate the *asymmetry* between kernel and cokernel or, in other words, between the theory of the homogeneous equation (questions of uniqueness of solutions) and the theory of the inhomogeneous equation (questions of existence of solutions). This is achieved by representing the cokernel of an operator as the kernel of a suitable adjoint operator.

Projective geometry deals with a comparable problem via duality: one thinks of space on the one hand as consisting of points, on the other as consisting of planes, and depending on the point of view, a straight line is the join of two points or the intersection of two planes. Analytic geometry passes from a matrix (a_{ij}) to its transpose (a_{ji}) or $(\bar{a}_{ji})$ in the complex case to technically deal with dual statements. We can do the same successfully for operators (= infinite matrices). The basic tool is the following Representation Theorem with nice proofs in [332, Proposition 3.1.9] or [365, Theorem 2.1]. Originally, it was proven independently by FRIGYES RIESZ and ERNST SIGISMUND FISCHER only for $H := L^2([a, b])$.

THEOREM 2.5 (E. FISCHER, F. RIESZ, 1907). *Let H be a separable complex Hilbert space. To each continuous linear mapping $\varphi: H \rightarrow \mathbb{C}$ (called functional) there exists a unique element $u \in H$ such that $\varphi v = \langle v, u \rangle$ for all $v \in H$.*

EXERCISE 2.6. Show that on the space $\mathcal{B}(H)$ of bounded linear operators of a Hilbert space H , there is a natural isometric (anti-linear) involution

$$*: \mathcal{B}(H) \rightarrow \mathcal{B}(H)$$

which assigns to each $T \in \mathcal{B}(H)$ the **adjoint** operator $T^* \in \mathcal{B}(H)$ such that

$$\langle u, T^*v \rangle = \langle Tu, v \rangle \quad \text{for all } u, v \in H.$$

[Hint: It is clear that T^*v is well defined for each $v \in H$, since $u \mapsto \langle Tu, v \rangle$ is a continuous linear functional on H ; and so, by the preceding theorem, you can express the functional through a unique element of H , which you may denote by T^*v . The linearity of T^* is clear by construction. While proving the continuity (i.e., boundedness) of T^* , show more precisely that $\|T^*\| = \|T\|$ (i.e., that $T \mapsto T^*$ is an isometry).]

Just as easily, we have the involution property $T^{**} = T$, the composition rule $(T \circ R)^* = R^* \circ T^*$, and conjugate-linearity $(aT + bR)^* = \bar{a}T^* + \bar{b}R^*$, where the bars denote complex conjugation. Details can be found for example in [332, Theorem 3.2.3], [365, Sections 3.2 and 11.2]. Observe that for $T \in \mathcal{B}(H, H')$, where H and H' may differ, the adjoint operator T^* is in $\mathcal{B}(H', H)$.

THEOREM 2.7. *For $F \in \mathcal{F}$, the $u_1, \dots, u_n$ in Exercise 2.1b form a basis of $\text{Ker } F^*$, whence*

$$\text{Im } F = (\text{Ker } F^*)^\perp \text{ and } \text{Coker}(F) = \text{Ker}(F^*).$$

PROOF. First we note that $u \in (\text{Im } F)^\perp$ exactly when

$$0 = \langle u, w \rangle = \langle u, Fv \rangle = \langle F^*u, v \rangle,$$

for all $w \in \text{Im}(F)$ (i.e., for all $v \in H$); thus, $(\text{Im } F)^\perp = \text{Ker } F^*$. By again taking orthogonal complements, we have $(\text{Ker } F^*)^\perp = (\text{Im } F)^{\perp\perp} = \text{Im } F$, since $\text{Im } F$ is closed by Exercise 2.1a. $\square$

Observe that the above argument remains valid for any bounded linear operator with closed range. Such operators are also called **normally-solvable** operators. In this case, we have the criterion that the equation $Fv = w$ is solvable exactly when $w \perp \text{Ker } F^*$. This is the basic

LEMMA 2.8 (Polar Lemma). *Let H, H' be Hilbert spaces and $T \in \mathcal{B}(H, H')$. Then $(\text{Im } T)^\perp = \text{Ker } T^*$. Moreover, if $\text{Im } T$ is closed, we have $\text{Im } T = (\text{Ker } T^*)^\perp$.*

In the language of *categories* and *functors* (see e.g. [89, p.176]) this can be reformulated in the following, a bit exaggerated way:

THEOREM 2.9. *The functor $H \mapsto H, H' \mapsto H', \mathcal{B}(H, H') \ni T \mapsto T^* \in \mathcal{B}(H', H)$ is a contravariant functor on the category of (separable) Hilbert spaces and bounded operators. It preserves the norm and is exact; i.e.,*

$$H \xrightarrow{T} H' \xrightarrow{S} H'' \xrightarrow{R} \text{exact} \implies \xrightarrow{R^*} H'' \xrightarrow{S^*} H' \xrightarrow{T^*} H \text{ exact}.$$

PROOF. We show the exactness only at H' , i.e., $\text{Im } S^* = \text{Ker } T^*$. Since $ST = 0$, we have $T^*S^* = 0$, hence $\text{Im } S^*$ is contained in $\text{Ker } T^*$.

To show the opposite inclusion, we notice that $\text{Im } T = \text{Ker } S$ is closed in H' and $\text{Im } S = \text{Ker } R$ is closed in H'' . So we have a decomposition of

$$(2.1) \quad H' = \text{Ker } T^* \oplus \text{Ker } S = (\text{Im } T)^\perp \oplus \text{Im } T$$

and

$$(2.2) \quad H'' = \text{Im } S \oplus (\text{Im } S)^\perp$$

into pairs of mutually orthogonal closed subspaces. Notice also that

$$(2.3) \quad S|_{\text{Ker } T^*} : \text{Ker } T^* \longrightarrow \text{Im } S$$

is bounded, injective and surjective, hence its inverse is also bounded (though not necessarily a Hilbert space isomorphism, i.e. not necessarily unitary).

Now let $y \in H'$ with $y \in \text{Ker } T^*$, i.e., $\langle y, y' \rangle = 0$ for all $y' \in T(H)$. We consider the mapping

$$[y] : H'' \longrightarrow \mathbb{C} \quad \text{given by } y' + z' \mapsto \langle y', y \rangle,$$

where the splitting on the left side is according to (2.2) and the inner product on the right side is taken in the Hilbert space H' . By construction, the mapping $[y]$ is linear and vanishes on the second factor of H'' . On the first factor it is continuous because of the homeomorphism of (2.3). Hence the functional $[y]$ can be represented by an element of the Hilbert space H'' which we also will denote by $[y]$. So we have

$$(2.4) \quad \langle y' + y'', S^*([y]) \rangle = \langle Sy' + Sy'', [y] \rangle = \langle Sy', [y] \rangle = \langle y', y \rangle = \langle y' + y'', y \rangle$$

for all elements $y' + y'' \in H'$ with $y' \in (\text{Im } T)^\perp$ and $y'' \in \text{Im } T$ according to the decomposition (2.1). Note that the second and the third inner product in (2.4) are taken in H'' and the other inner products in H' . Equation (2.4) shows that $y = S^*([y])$. Thus $\text{Ker } T^* \subseteq \text{Im } S^*$, and $\text{Ker } T^* = \text{Im } S^*$, as desired. $\square$

THEOREM 2.10. *A bounded linear operator F is a Fredholm operator, precisely when $\text{Ker } F$ and $\text{Ker } F^*$ are finite-dimensional and $\text{Im } F$ is closed. In this case,*

$$\text{index } F = \dim \text{Ker } F - \dim \text{Ker } F^*.$$

Thus, in particular, $\text{index } F = 0$ in case F is self-adjoint (i.e., $F^* = F$).

PROOF. Use Theorem 2.7 and Exercise 2.1a. $\square$

REMARK 2.11. a) Note that $\text{Ker } F^*F = \text{Ker } F$: “ $\supseteq$ ” is clear; for “ $\subseteq$ ”, take $u \in \text{Ker } F^*F$, and then

$$\langle F^*Fu, u \rangle = \langle Fu, Fu \rangle = 0,$$

and $u \in \text{Ker } F$. If $\text{Im } F$ is closed (e.g., if $F \in \mathcal{F}$), then we also have

$$\text{Im } F^*F = \text{Im } F^*.$$

Here “ $\subseteq$ ” is clear. To prove “ $\supseteq$ ”, consider F^*v for $v \in H$, and decompose v into orthogonal components $v = v' + v''$ with $v' \in \text{Im } F$ and $v'' \in \text{Ker } F^*$; then $F^*v = F^*v'$. In this way, we then have represented the kernel and cokernel of any Fredholm operator F as the kernels of the self-adjoint operators F^*F and FF^* , respectively.

b) The contraction operator A of Exercise 2.4 provides an example of a bounded, self-adjoint operator with $\text{Ker } A (= \text{Ker } A^*) = \{0\}$ which is not a Fredholm operator.

COROLLARY 2.12. *Let H, H' be Hilbert spaces and $F: H \rightarrow H'$ a bounded Fredholm operator. Then $F^*: H' \rightarrow H$ is a Fredholm operator and we have*

$$\text{Ker } F^* \cong \text{Coker } F, \quad \text{Coker } F^* \cong \text{Ker } F, \quad \text{and} \quad \text{index } F^* = -\text{index } F.$$

PROOF. Consider the exact sequence

$$0 \longrightarrow \text{Ker } F \longrightarrow H \xrightarrow{F} H' \longrightarrow \text{Coker } F \longrightarrow 0.$$

Then by Theorem 2.9, the sequence

$$0 \longrightarrow \text{Coker } F \longrightarrow H' \xrightarrow{F^*} H \longrightarrow \text{Ker } F \longrightarrow 0$$

is also exact, and the assertion follows. $\square$

Positive operators. Another concept based on the scalar product is the notion of positive operators.

DEFINITION 2.13. If $C \in \mathcal{B} := \mathcal{B}(H)$ with $\langle Cx, x \rangle \geq 0$ for all $x \in H$, then C is called a **positive operator**. We denote the (convex) set of such operators by $\mathcal{B}^+$.

PROPOSITION 2.14. *Any $C \in \mathcal{B}^+$ is self-adjoint. Moreover, for any $n \in \mathbb{N}$, $C^n \in \mathcal{B}^+$.*

PROOF. For all $x \in H$,

$$\langle Cx, x \rangle = \overline{\langle x, Cx \rangle} = \langle x, Cx \rangle = \langle C^*x, x \rangle \implies \langle (C - C^*)x, x \rangle = 0.$$

For $D := C - C^*$ and all $x, y \in H$, we then have

$$\left. \begin{aligned} \langle D(x+y), (x+y) \rangle = 0 &\implies \langle Dx, y \rangle + \langle Dy, x \rangle = 0 \\ \langle D(x+iy), (x+iy) \rangle = 0 &\implies -i \langle Dx, y \rangle + i \langle Dy, x \rangle = 0 \end{aligned} \right\} \implies \langle Dx, y \rangle = 0.$$

So $D = 0$ and $C = C^*$. We now have $\langle C^2x, x \rangle = \langle Cx, Cx \rangle \geq 0$ and for $n \geq 3$,

$$\langle C^n x, x \rangle = \langle C^{n-2}(Cx), Cx \rangle,$$

whence the positivity of C^n follows by induction. $\square$

For *real* Hilbert spaces H , $\langle Cx, x \rangle \geq 0$ does not imply $C = C^*$ (e.g., $\langle Ax, x \rangle = 0 \geq 0$ for any skew-symmetric A), but we assumed that H is complex.

Below, in Section 2.7 on trace class and Hilbert-Schmidt operators, we shall prove the fundamental *Square Root Lemma* (Theorem 2.66, p.54ff) for all operators belonging to $\mathcal{B}^+$ by means of completely elementary arguments.

2. Compact Operators

So far we found that the space $\mathcal{F}$ of Fredholm operators is closed under composition and passage to adjoints and particularly that all operators of the form $\text{Id} + T$ belong to $\mathcal{F}$ when T is an operator of finite rank. We will increase this supply of examples, in passing to *compact operators* by taking limits. This, however, does not lead to Fredholm operators of nonzero index.

We begin with an exercise which emphasizes a simple topological property of operators of finite rank, more generally characterizes the finite-dimensional subspaces which are fundamental for the index concept, and prepares the introduction of *compact operators*.

EXERCISE 2.15. a) Every operator with finite rank maps the unit ball (or any bounded subset) of H to a relatively compact set.

b) If H is finite-dimensional, then the closed unit ball $B_H := \{u \in H : \|u\| \leq 1\}$ is compact.

c) If H is infinite-dimensional, then B_H is noncompact.

[Hint for a) and b): Recall the theorem of BERNHARD BOLZANO and KARL WEIERSTRASS that says that every closed bounded subset of $\mathbb{R}^n$ (or $\mathbb{C}^n$) is compact.

For c): Every orthonormal system $e_1, e_2, \dots$ in H is a sequence in B_H without a convergent subsequence. For instance, how large is $\|e_i - e_k\|$ for $i \neq k$?

DEFINITION 2.16. We denote by $\mathcal{K}$ (or $\mathcal{K}(H)$) the set of linear operators from H to H which map the open unit ball (or more generally, each bounded subset of H) to a relatively compact subset of H . Such operators are called **compact** (or sometimes **completely continuous**) operators.

By Exercise 2.15a, the compact operators form the largest class of operators that behave (in this respect) like finite rank operators, i.e., like the operators of linear algebra which are defined via matrices.

The following theorem supports establishing the relative compactness of subsets in function or mapping spaces, for instance in our proof of RELICH's compact embedding of Sobolev spaces, Theorem 7.15, p.201f. We state it and its common reformulation without proof. For a clear (but a bit lengthy) proof we refer to [212, Satz 3.10].

THEOREM 2.17 (G. ASCOLI, 1884; C. ARZELÀ, 1895). *Let Y be a compact topological space, (X, d) a metric space, and let $C(Y, X)$ denote the metric space of continuous mappings from Y to X , equipped with the uniform metric*

$$d_\infty(f, g) := \sup \{ \min \{ d(f(y), g(y)), 1 \} : y \in Y \}.$$

Then we have for every $V \subset C(Y, X)$:

V is relatively compact $\iff$

$$\begin{cases} (i) & V \text{ is uniformly continuous, and} \\ (ii) & V(y) := \{f(y) : f \in V\} \text{ is relatively compact in } X \text{ for all } y \in Y. \end{cases}$$

Here “ V is uniformly continuous” means the following: For all $y \in Y$ and $\varepsilon > 0$ there exists a neighborhood U_y of y such that $d(f(y'), f(y)) < \varepsilon$ for all $y' \in U_y$ and all $f \in V$.

The Arzela-Ascoli Theorem is applied mostly in the following form.

COROLLARY 2.18. *Let Y be a compact topological space and $V \subset C(Y, \mathbb{C})$. Then we have:*

V is relatively compact $\iff V$ is uniformly continuous and bounded.

► Despite the risks inherent in pictures, we can perhaps best *visualize* compact operators as “asymptotically” contracting maps which in the case of operators of finite rank map the ball B_H to a finite-dimensional disk, and in general to some sort of elliptical spiral as in Figure 2.1.

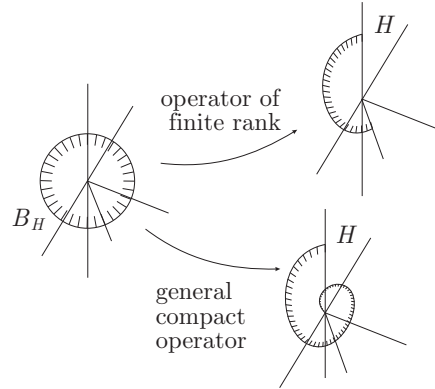


FIGURE 2.1. Compact operators visualized as elliptical spirals

DAVID HILBERT made this visualization precise in his *spectral representation* of a compact operator K . Accordingly (in the *normal* case $KK^* = K^*K$) the value Ku can be expanded into a series in eigenvectors $u_1, u_2, \dots$ with the corresponding eigenvalues as coefficients, i.e.,

$$Ku = \sum_{j=1}^{\infty} \lambda_j \langle u, u_j \rangle u_j,$$

whereby the eigenvalues accumulate at 0 and the eigenvectors form an orthonormal system. In the language of operator algebras, that means that K *vanishes at infinity*.

In direct analogy to the principal axis transformation of analytic geometry, we thus obtain for the *quadratic form* defined by K the representation

$$\langle Ku, u \rangle = \sum_{j=1}^{\infty} \lambda_j \langle u, u_j \rangle^2.$$

All proofs can be found in [234, 1970/1982, 6.2-6.4] or [332, Lemma 3.3.5 and Theorem 3.3.8], the historical background in [201, 16, 34 and 40] or more compactly in [247, p.1064-1066]. ◀

We give an elementary proof of the spectral representation of a compact operator in the simplest case, namely when the operator is self-adjoint. Our proof is inspired by [10, Section 55] and [176, Theorem 5.1]; see also [111, Section 7.3–4], where the very same chain of arguments is played through for the special case of self-adjoint Sturm-Liouville boundary problems.

DEFINITION 2.19. We say that an operator is **diagonalizable** (or “discrete”) if there is an orthonormal basis $\{e_j : j = 1, 2, \dots\}$ for H and a bounded set $\{\lambda_j : j = 1, 2, \dots\}$ in $\mathbb{C}$ such that

$$Tu = \sum_{j=1}^{\infty} \lambda_j \langle u, e_j \rangle e_j$$

for every $u \in H$.

Note that the numbers $\langle u, e_j \rangle$ are the coordinates for u in the basis $\{e_j\}$ and that each λ_j is an eigenvalue for T corresponding to the eigenvector e_j . So, the matrix corresponding to T and the basis $\{e_j\}$ is the diagonal matrix

$$\begin{pmatrix} \lambda_1 & & \\ & \lambda_2 & \\ & & \ddots \end{pmatrix}.$$

We are going to prove the spectral decomposition for compact operators (first proven by DAVID HILBERT in 1904 for Fredholm integral equations and generalized by his student ERHARD SCHMIDT in 1905).

THEOREM 2.20 (HILBERT-SCHMIDT Theorem, 1904). *Every compact self-adjoint operator K is diagonalizable.*

In the proof we shall use a simple, well-known technical result (Lemma 2.22 below) which follows from the also well-known proposition:

PROPOSITION 2.21. *If a bounded operator T is self-adjoint, then*

$$\|T\| = \sup_{\|u\|=1} |\langle Tu, u \rangle|.$$

The proposition remains valid for normal operators, see for instance [332, Proposition 3.2.25] or [358, Theorem 12.25]. The number on the right is also called the **numerical radius** of T and is denoted by $|||T|||$.

PROOF. Let m denote the numerical radius of T . We deduce $m \leq \|T\|$ from the Cauchy–Schwarz inequality

$$|\langle Tu, u \rangle| \leq \|Tu\| \cdot \|u\| \leq \|T\| \text{ for } \|u\| = 1.$$

To prove $m \geq \|T\|$ we consider arbitrary $u, v \in H$ and obtain

$$\langle T(u \pm v), u \pm v \rangle = \langle Tu, u \rangle \pm 2\Re \langle Tu, v \rangle + \langle Tv, v \rangle$$

(using the fact that T is self-adjoint), from which

$$4\Re \langle Tu, v \rangle = \langle T(u + v), u + v \rangle - \langle T(u - v), u - v \rangle,$$

where $\Re z$ denotes the real part of a complex number z .

To bring m into play, we recall

$$|\langle Tw, w \rangle| = \left| \left\langle T \frac{w}{\|w\|}, \frac{w}{\|w\|} \right\rangle \right| \|w\|^2 \leq m \|w\|^2 \text{ for every } w \in H.$$

We then get the estimate

$$(2.5) \quad 4\Re\langle Tu, v \rangle \leq m(\|u + v\|^2 + \|u - v\|^2) \leq 2m(\|u\|^2 + \|v\|^2)$$

with the right inequality deduced from the parallelogram law

$$\|u + v\|^2 + \|u - v\|^2 = 2\|u\|^2 + 2\|v\|^2.$$

If we replace u by αu with $\alpha \in \mathbb{C}$ and $|\alpha| = 1$, the right side of (2.5) remains unchanged and we obtain (for $\alpha := e^{-i\theta}$ when $\langle Tu, v \rangle = |\langle Tu, v \rangle|e^{i\theta}$ for suitable real θ , hence $|\langle Tu, v \rangle| = \Re\langle T(e^{-i\theta}u), v \rangle$):

$$(2.6) \quad |\langle Tu, v \rangle| \leq \frac{m}{2}(\|u\|^2 + \|v\|^2).$$

Suppose $Tu \neq 0$. Then taking $v := \frac{\|u\|}{\|Tu\|}Tu$ in (2.6) yields

$$\|u\| \|Tu\| = |\langle Tu, v \rangle| \leq m \|u\|^2.$$

Hence $\|Tu\| \leq m \|u\|$ for all $u \in H$ and so $\|T\| \leq m$. $\square$

Now, the key to the spectral representation is the following

LEMMA 2.22. *If $K \in \mathcal{B}(H)$ is compact and self-adjoint, then at least one of the numbers $\|K\|$ or $-\|K\|$ is an eigenvalue of K .*

PROOF. The lemma is trivial if $K = 0$. Assume $K \neq 0$. It follows from Proposition 2.21 that there exists a sequence (u_n) in H of unit vectors with $\langle Ku_n, u_n \rangle \rightarrow \lambda$, where $\lambda = \|K\|$ or $\lambda = -\|K\|$.

To prove that λ is an eigenvalue of K , we first note that

$$\begin{aligned} 0 \leq \|Ku_n - \lambda u_n\|^2 &= \|Ku_n\|^2 - 2\lambda\langle Ku_n, u_n \rangle + \lambda^2 \\ &\leq 2\lambda^2 - 2\lambda\langle Ku_n, u_n \rangle \rightarrow 0. \end{aligned}$$

Thus

$$(2.7) \quad Ku_n - \lambda u_n \rightarrow 0.$$

Since K is compact, there exists a subsequence $(Ku_{n'})$ of (Ku_n) which converges to some $v \in H$. Consequently, (2.7) implies that $u_{n'} \rightarrow \frac{1}{\lambda}v$, and by continuity of K ,

$$v = \lim Ku_{n'} = \frac{1}{\lambda}Kv.$$

Hence $Kv = \lambda v$ and $v \neq 0$ since $\|v\| = \lim \|\lambda u_{n'}\| = |\lambda| = \|K\|$. Thus λ is an eigenvalue of K . $\square$

Now we prove the theorem by repeated application of the preceding lemma.

PROOF OF THEOREM 2.20. By Lemma 2.22, there exists an eigenvalue λ_1 of K and a corresponding unit eigenvector e_1 with $|\lambda_1| = \|K\|$. Set $H_1 := H$ with the closed subspace $H_2 := [e_1]^\perp$. Here

$$(2.8) \quad [a, b, c, \dots] := \mathbb{C}a + \mathbb{C}b + \mathbb{C}c + \dots$$

denotes the **linear span** of vectors $a, b, c, \dots$. Now, T -invariance of a subspace M for a bounded operator T implies that $M^\perp$ is T^* -invariant. Since K is self-adjoint it follows $KH_2 \subseteq H_2$. Set $K_1 := K$ and $K_2 := K|_{H_2} \in \mathcal{B}(H_2)$. Then K_2 is compact and self-adjoint.

If $K_2 \neq 0$, we repeat the previous argument. So, there exists an eigenvalue λ_2 of K_2 and a corresponding unit eigenvector e_2 with

$$|\lambda_2| = \|K_2\| \leq \|K_1\| = |\lambda_1|.$$

Clearly the pair (e_1, e_2) is orthonormal. Now $H_3 := [e_1, e_2]^\perp$ is a closed subspace of H , $H_3 \subset H_2$ and $KH_3 \subseteq H_3$. Setting $K_3 := K|_{H_3}$, the process continues. It either stops when $K_n = 0$ or else we get a sequence (λ_n) of eigenvalues of K and a corresponding set $\{e_1, e_2, \dots\}$ of mutually orthonormal eigenvectors such that

$$|\lambda_{n+1}| = \|K_{n+1}\| \leq \|K_n\| = |\lambda_n|, \quad n = 1, 2, \dots$$

If (λ_n) is an infinite sequence, then $\lambda_n \rightarrow 0$. Indeed, assume this is not the case. Since $|\lambda_n| \geq |\lambda_{n+1}|$, there exists an $\epsilon > 0$ such that $|\lambda_n| \geq \epsilon$ for all n . Hence for $n \neq m$,

$$\|Ke_n - Ke_m\|^2 = \|\lambda_n e_n - \lambda_m e_m\|^2 = \lambda_n^2 + \lambda_m^2 > \epsilon^2.$$

But this is impossible since (Ke_n) has a convergent subsequence due to the compactness of K .

We are now ready to prove the diagonalization of K as asserted in the theorem. Let $u \in H$ be given.

Case 1. $K_n = 0$ for some n : Since $u_n := u - \sum_{k=1}^{n-1} \langle u, e_k \rangle e_k$ is orthogonal to e_j , $j = 1, \dots, n-1$, the vector u_n belongs to H_n . Hence

$$0 = K_n u_n = Ku - \sum_{k=1}^{n-1} \lambda_k \langle u, e_k \rangle e_k.$$

Case 2. $K_n \neq 0$ for all n : From what we have seen in case 1 (and the simple $\|u_n\| \leq \|u\|$),

$$\|Ku - \sum_{k=1}^{n-1} \lambda_k \langle u, e_k \rangle e_k\| = \|K_n u_n\| \leq \|K_n\| \|u_n\| \leq |\lambda_n| \|u_n\| \leq |\lambda_n| \|u\| \rightarrow 0,$$

which means that

$$Ku = \sum_{k=1}^{\infty} \lambda_k \langle u, e_k \rangle e_k. \quad \square$$

COROLLARY 2.23. *Let K be a self-adjoint compact operator and $\rho > 0$ a real. Then the operator K has only a finite number of linearly independent eigenvectors such that the corresponding eigenvalues exceed ρ in modulus. In particular, only 0 can be an accumulation point of the eigenvalues, and each nonzero eigenvalue has finite multiplicity.*

In [10, Section 52] it is shown that the preceding assertion remains valid for any compact operator; i.e., the assumption that K is self-adjoint is dispensable.

Note that an operator K

- is bounded (= continuous) if and only if for every $u \in H$

$$\lim_{|v| \rightarrow 0} K(u+v) = K(u),$$

- but is compact, if and only if, with respect to a complete orthogonal system $e_1, e_2, \dots$, we have

$$\lim_{i \rightarrow \infty} \langle v_i, e_j \rangle = 0 \text{ for each } j \implies \lim_{i \rightarrow \infty} K(u+v_i) = K(u),$$

in which the hypothesis is weaker than $\|v_i\|^2 = \sum_{j=1}^{\infty} |\langle v_i, e_j \rangle|^2 \rightarrow 0$.

This describes the context in which HILBERT developed the idea of a compact operator and why he called them *completely continuous*. For our purposes the following result is sufficient.

THEOREM 2.24. *a) $\mathcal{K}$ is a “twosided (nontrivial) ideal” in the Banach algebra $\mathcal{B}$ of bounded linear operators in a separable, infinite-dimensional Hilbert space H .
b) $\mathcal{K}$ is closed in $\mathcal{B}$.
c) More precisely, $\mathcal{K}$ is the closure of the subset of finite-rank operators.
d) $\mathcal{K}$ is invariant under $*$; i.e., the adjoint of a compact operator is compact.*

PROOF. **To (a):** For bounded T and compact K , the operators $T \circ K$ and $K \circ T$ are compact, by definition. We therefore have $\mathcal{B} \circ \mathcal{K} \subseteq \mathcal{K}$ and $\mathcal{K} \circ \mathcal{B} \subseteq \mathcal{K}$. Moreover, for $\lambda \in \mathbb{C}$, we have λK compact. Now, let K and K' be compact. To prove that $K + K'$ is compact, we use the sequential criterion for compactness; i.e., an operator is compact, if the image of a bounded sequence of points has a convergent subsequence. Thus, let $u_1, u_2, \dots$ be a bounded sequence in H . Then, by a two-fold selection of subsequences, we can find $u_{i_1}, u_{i_2}, \dots$, such that $Ku_{i_1}, Ku_{i_2}, \dots$ and $K'u_{i_1}, K'u_{i_2}, \dots$ both converge in H , whence $(K + K')u_{i_1}, (K + K')u_{i_2}, \dots$ also converges. Finally, it is trivial that every compact operator is bounded, since the image of the unit sphere is relatively compact and hence bounded; thus, $\mathcal{K} \subseteq \mathcal{B}$. Since $\mathcal{K}$ includes the operators of finite rank (Exercise 2.15a) but not the identity (Exercise 2.15c), $\mathcal{K}$ is a nontrivial ideal, and the assertion follows.

To (b): Let $T \in \mathcal{B}$ be an operator in the closure of $\mathcal{K}$. In order to show that each open cover (say, without loss of generality, by *all* of the balls of radius $\varepsilon > 0$ [130, 1966, p.298]) of the image $T(B_H)$ of the closed unit ball of H has a finite subcover, we use an “ $\varepsilon/3$ -proof” (as is usual in such situations): We choose $K \in \mathcal{K}$ with $\|T - K\| < \varepsilon/3$ and a finite open covering of $K(B_H)$ by balls of radius $\varepsilon/3$, with centers at $Ku_1, \dots, Ku_m$ where $u_1, \dots, u_m \in B_H$. Then the ε -balls about $Tu_1, \dots, Tu_m$ form the desired finite covering of $T(B_H)$: For each $u \in B_H$, there is some $i \in \{1, \dots, m\}$, such that $\|Ku - Ku_i\| < \varepsilon/3$, and so

$$\|Tu - Tu_i\| \leq \|Tu - Ku\| + \|Ku - Ku_i\| + \|Ku_i - Tu_i\| < \varepsilon.$$

To (c): We now ask which operators are limits in $\mathcal{B}$ of sequences of operators of finite rank. Evidently, these limits typically lie outside of the space of finite rank operators; e.g., see Exercise 2.28 below. Let $e_1, e_2, \dots$ be a complete orthonormal system in H and let

$$Q_n: H \longrightarrow [e_1, \dots, e_n]$$

denote the orthogonal projection from H to the linear span of the first n basis elements. This *truncation* yields, for each $T \in \mathcal{B}$, a sequence $Q_1T, Q_2T, \dots$ of operators of finite rank which converges pointwise to T ; i.e., $Q_nTu \rightarrow Tu$ for each $u \in H$. This does not mean that the sequence $Q_1T, Q_2T, \dots = (Q_nT)_1^\infty$ converges in $\mathcal{B}$ (i.e., in the operator norm) to T . Of course, not every bounded operator can be the limit of a sequence of operators of finite rank (e.g., $\|Q_n \text{Id} - \text{Id}\| = 1$ for all n); in fact, we have already proved in (b) that limits of compact operators (in particular, finite-rank operators - see Exercise 2.15 a) must be compact. It remains to prove that, for each $K \in \mathcal{K}$, the sequence $(Q_nK)_1^\infty$ converges to K in $\mathcal{B}$. For this, we choose (for each $\varepsilon > 0$) a finite covering of $K(B_H)$ by balls of radius $\varepsilon/3$ with centers at $Ku_1, \dots, Ku_m$ and some $n \in \mathbb{N}$, so large that

$$\|Ku_i - Q_nKu_i\| < \varepsilon/3 \text{ for } i = 1, \dots, m.$$

This is no problem, since $(Q_n)_1^\infty$ converges pointwise to the identity. For each $u \in B_H$, we then have

$$\begin{aligned} \|Ku - Q_n Ku\| &\leq \|Ku - Ku_i\| + \|Ku_i - Q_n Ku_i\| + \|Q_n Ku_i - Q_n Ku\| \\ &< \varepsilon/3 + \varepsilon/3 + \varepsilon/3 \end{aligned}$$

for some $i \in \{1, \dots, m\}$. For the last term, note that $\|Q_n\| = 1$, whence

$$\|Q_n Ku_i - Q_n Ku\| = \|Q_n(Ku_i - Ku)\| \leq \|Ku_i - Ku\|.$$

Thus, we have proven $\|K - Q_n K\| < \varepsilon$ for all sufficiently large n , depending on ε . **To (d):** Obviously, the space of operators of finite rank is invariant under $*$, since every such operator T (as in Remark 1.13, p.9) is of the form $T = \sum_{i=1}^n \langle \cdot, u_i \rangle v_i$, where $u_1, \dots, v_n \in H$, and then (verify!) $T^* = \sum_{i=1}^n \langle \cdot, v_i \rangle u_i$ also has finite rank. Now, we can reduce the general case $K \in \mathcal{K}$ to the finite-rank case. Namely, approximate K by a sequence $(T_n)_1^\infty$ of operators of finite rank whose adjoints then approximate K^* , since (by Exercise 2.6),

$$\|T_n^* - K^*\| = \|(T_n - K)^*\| = \|T_n - K\|. \quad \square$$

REMARK 2.25. The statements in (a), (b), and (d) apply also (admittedly with somewhat different proofs; e.g., see [358, Theorems 4.18, 4.19] or [365, Section 4.3]) to the more general case of Banach spaces, but not statement (c). The search for a counterexample began with a legendary treatise by ALEXANDER GROTHENDIECK in [188] (1955) and led PER ENFLO to success, published in [143] (1973), incidentally supplemented by many nice examples of the correctness of (c) in special cases, in particular for almost all well-known Banach spaces; see also [234, 1970/1982, 12.4], but — surprisingly not for $\mathcal{B}(H)$: in [405] (1981), it was proved by ANDRZEJ SZANKOWSKI that the Banach algebra $\mathcal{B}(H)$ of bounded operators in complex separable Hilbert space is *not* approximative, i.e., there exists a compact operator $k: \mathcal{B}(H) \rightarrow \mathcal{B}(H)$ which can not be approximated by a sequence $(f_j)_{j=1,2,\dots}: \mathcal{B}(H) \rightarrow \mathcal{B}(H)$ of operators (on the operator space $\mathcal{B}(H)$) of finite range.

REMARK 2.26. Since the closure of an ideal is again an ideal (as is trivially proved) and since the operators of finite rank obviously form an ideal in $\mathcal{B}$, we note that (a) follows from (c) — admittedly, somewhat less directly than in the above proof.

REMARK 2.27. For practical needs the sequence $(Q_n K)_1^\infty$ stated in the proof of (c) is a poor approximation of K by operators of finite rank. It presupposes the knowledge of K on all of H and works with a completely arbitrary orthonormal system. However K is frequently (see for example Exercises 2.28 and 2.29 below) given in a form which suggests a special approximation or which points to a distinguished orthonormal system, namely the eigenvectors of K . The *spectral representation* of Theorem 2.20 is numerically relevant, because it implies that

$$Q_n Ku = K Q_n u = \sum_{j=1}^n \lambda_j \langle u, u_j \rangle u_j$$

which does indeed permit a *stepwise* approximation.

EXERCISE 2.28. Show that the operator A in Exercise 2.4 is compact. Namely, give an estimate for $\left\| Au - \sum_{j=1}^n \frac{1}{j} \langle u, e_j \rangle e_j \right\|^2$ which is independent of u , for $\|u\| < 1$. Recall the Cauchy-Schwarz inequality $|\langle u, e_j \rangle| \leq \|u\| \|e_j\|$.

EXERCISE 2.29. Let $[a, b]$ be a compact interval in $\mathbb{R}$. Show that we obtain a compact operator K on the Hilbert space $L^2[a, b]$ for each square-integrable function G on $[a, b] \times [a, b]$ via

$$Ku(x) := \int_a^b G(x, y)u(y) dy, \quad x \in [a, b]$$

[Hint: Approximate the weight function G by step functions, and hence K by operators with finite rank of the kind considered in Exercise 1.14 (integral operators with *degenerate* weight). For details of the argument, see [176, Example II.14.3], [365, Section 11.4], [243, Example V.2.19], [332, Proposition 3.4.16], and [352, Theorem VI.23]. The last three references show that one can replace the interval $[a, b]$ by any locally-compact Hausdorff space with a fixed Radon integral and that the integral operator is not only compact but **Hilbert-Schmidt**, i.e., with the eigenvalues of K^*K going to zero fast enough to be summable (i.e., the trace $\text{Tr}(K^*K) < \infty$).]

EXERCISE 2.30. For the map

$$\begin{array}{ccc} L^2([a, b] \times [a, b]) & \longrightarrow & \mathcal{K}(L^2[a, b]) \\ G & \mapsto & K \end{array},$$

defined in Exercise 2.29, show that:

- a) The map is linear and injective.
- b) If G is the weight function of K , then

$$\|K\| \leq |G| := \left(\int_a^b \int_a^b |G(x, y)|^2 dx dy \right)^{1/2}.$$

- c) The adjoint operator K^* has the weight function $G^*(x, y) = G(y, x)$.
- d) If K_1 and K_2 are given by weight functions G_1 and G_2 , then the operator $K_2 \circ K_1$ belongs to the weight function

$$G(x, y) = \int_a^b G_2(x, z) G_1(z, y) dz.$$

[Hint: Linearity is clear. For injectivity, one naturally (Lebesgue integral!) need only show that $\int_\alpha^\beta \int_\gamma^\delta G(x, y) dx dy = \langle \chi_{[\alpha, \beta]}, K \chi_{[\gamma, \delta]} \rangle$, where $\chi_{[\alpha, \beta]}$ and $\chi_{[\gamma, \delta]}$ are characteristic functions of subintervals $[\alpha, \beta], [\gamma, \delta] \subseteq [a, b]$; then, we have $G = 0$ when $K = 0$. Details (and the generalization to the case of unbounded intervals) are in [234, 1970/1982, 11.2]. For the proofs of (b), (c), and (d), one needs to use the theorem of FUBINI on iterated integrals; e.g., the details are in [234, 1970/1982, 11.2-11.3] or [332, Proposition 3.4.16].]

3. The Classical Integral Operators

► The type of operators considered here, i.e., those which are given by weight functions square-integrable on the *product space*, are nowadays called *Hilbert-Schmidt operators*. For a rigorous treatment of abstract Hilbert-Schmidt operators, see Section 2.7 below. By introducing them, the Hungarian mathematician FRIGYES (FRIEDRICH) RIESZ (1907), not only generalized the theory of integral equations with continuous weight function created by VITO VOLTERRA (Turin, 1896), ERIK IVAR FREDHOLM (Stockholm, 1900) and DAVID HILBERT (Göttingen, 1904f), but drastically simplified it at the same time.

Indeed, proofs dealing with L^2 -integration theory on Hilbert space compare very favorably with the cumbersome work with uniform convergence in the Banach space of continuous functions. ◀

Of course, there do exist important integral operators whose weight functions are not square integrable: The best-known example is the *Fourier transform* (see Appendix A below)

$$\widehat{f}(x) = \int_{-\infty}^{\infty} e^{-ixy} f(y) dy.$$

It maps $L^2(\mathbb{R})$ bijectively onto itself, but the L^2 -norm of the weight,

$$\int_{-\infty}^{\infty} \int_{-\infty}^{\infty} |e^{-ixy}|^2 dx dy = \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} 1 dx dy$$

is *strongly infinite*. Somewhere between these two simplest principal types – the compact Hilbert-Schmidt operators on the one hand and the invertible Fourier transform on the other – lie the *convolution operators*, in particular the *Wiener-Hopf operators* and other *singular integral operators*. Their weights do not belong to L^2 , but frequently they are at least componentwise integrable, for example

$$\int_a^b |G(x, y)|^2 dy < \infty \text{ for } x \in \mathbb{R}.$$

► All these operators are highly significant in kinematic as well as stochastic modeling and in solving a multitude of physical, technical and economical problems: as in the method of inverting differential operators into integral operators which goes back to GEORGE GREEN and was developed on a large scale by DAVID HILBERT; and as in the indirect treatment of collective and statistical phenomena or more generally in probabilistic situations. We will return to a number of particularly interesting integral operators later in this Part and in the following Part. A first survey is given in Table 2.1. ◀

4. The Fredholm Alternative and the Riesz Lemma

If F is a Fredholm operator on a separable Hilbert space H , then the statement “index $F = 0$ ” can be expressed in familiar classical terminology as: *Either* the equation $Fu = v$ has a unique solution $u \in H$ for each $v \in H$, *or* the homogeneous equation $Fu = 0$ has a nontrivial solution. In the second case, there are at most finitely many linearly independent solutions $w_1, \dots, w_n$ of $Fw = 0$ and just as many linearly independent solutions $u_1, \dots, u_n$ of the adjoint homogeneous equation $F^*u = 0$; the inhomogeneous equation $Fu = v$ is solvable exactly when

$$\langle v, u_1 \rangle = \dots = \langle v, u_n \rangle = 0.$$

This statement is called the **Fredholm alternative** (met before in Exercise 1.14); its equivalence with “index $F = 0$ ” follows from Theorem 2.7. We saw already that the Fredholm alternative holds for self-adjoint ($F^* = F$), or more generally normal ($F^*F = FF^*$), Fredholm operators. Moreover, in analogy with finite-dimensional linear algebra, it holds for operators of the form $\text{Id} + T$, when T is an operator of finite rank. Even more important for many applications are the following operators for which the Fredholm alternative holds:

THEOREM 2.31 (F. RIESZ, 1918). *For each compact operator K , $\text{Id} + K$ is a Fredholm operator with vanishing index.*

TABLE 2.1. Some fundamental integral operators of the form
 $Ku(x) := \int_X G(x, y)u(y) dy$

No.	X	$G(x, y)$	u	Key words	Property	Literature or Origin
1.	$[a, b]$	$C^0(X \times X)$	$C^0(X)$	Fredholm integral	$K: C^0(X) \rightarrow C^0(X)$ compact	FREDHOLM (1903)
2.	compact $\subset \mathbb{R}^n$	"	"	"	"	HILBERT (1904-12)
3.	$[a, b]$	continuous for $y \leq x$, and = 0 for $y > x$	"	Volterra integral	"	VOLTERRA (1896)
4.	"	bounded on $X \times X$ and in $C^0(X \times X \setminus \text{diag})$	Green's operator	"	[234, Sect. 8.2]	
5.	compact $\subset \mathbb{R}^n$	$G(x, y) = g(x, y) x - y ^{-\alpha}$, g cont., $\alpha \in (0, n)$	"	pole singularity	"	"
6.	$[a, b]$	$L^2(X \times X)$	$L^2(X)$	Hilbert-Schmidt operator	$K: L^2(X) \rightarrow L^2(X)$ compact	RIESZ (1907)
7.	$\mathbb{R}^n$	"	"	"	Exercises 2.29, 2.30	[234, Sect. 11.3]
8.	"	$(2\pi)^{-n/2} e^{-i(x_1 y_1 + \dots + x_n y_n)}$	"	Fourier transform	isometry of $L^2(X)$	[134, Sect. 2.10] and our Appendix A
9.	$\mathbb{R}$	$g(x, y) = k(x - y)$, $k \in L^1(\mathbb{R})$	"	convolution	see Appendix A.2	[134, Sect. 2.1]
10.	$\mathbb{R}_+$	"	"	Wiener-Hopf operator	see Section 4.6	[134, Sect. 3.6]
11.	$\mathbb{R}^n$	$G(x, y) = g(x, y) x - y ^{-\alpha}$, g cont., $\alpha \in (n, \infty)$	"	singular integral operator	see Chapter 8	[294]

Note that our proof functions only in Hilbert space or in approximative Banach space, see Remark 2.25. An alternative proof with wider applicability can be found in [242, Theorem IV.5.26, p.238f].

PROOF. Using Theorem 2.24c, approximate K by a sequence $K_1, K_2, \dots$ of operators of finite rank and choose n with $\|K - K_n\| < 1$. Then $\text{Id} + K - K_n$ is invertible. Indeed, let $Q := K - K_n$ and consider the series $\sum_{k=0}^{\infty} Q^k$. Since $\|Q\| < 1$ and

$$\left\| \sum_{k=N}^M Q^k \right\| \leq \sum_{k=N}^M \|Q^k\| \leq \sum_{k=N}^M \|Q\|^k,$$

the partial sums form a Cauchy sequence in the Banach algebra $\mathcal{B}$. The series then converges, and one has

$$(\text{Id} - Q) \sum_{k=0}^{\infty} Q^k = \left(\sum_{k=0}^{\infty} Q^k \right) (\text{Id} - Q) = \text{Id}.$$

Thus, we can write $\text{Id} + K$ as a product:

$$\text{Id} + K = (\text{Id} + K - K_n)(\text{Id} + (\text{Id} + K - K_n)^{-1} K_n)$$

where the left factor is invertible and the right is $\text{Id} +$ an operator of finite rank, which we know (Exercise 1.12, p.9) is a Fredholm operator with index 0. By the composition rule of Exercise 1.10 (p.8) or Exercise 2.3 (p.14), the statement is proved. $\square$

REMARK 2.32. Note that in the above proof of the formula $\text{index}(\text{Id} + K) = 0$, it was not needed that K is approximated by a sequence of operators of finite rank. It was sufficient to have a *crudely approximating* operator K (with $\|K_n - K\| < 1$). Also, for the determination of the index, it was not necessary to compute or know more precisely the inverse operator $(\text{Id} + K - K_n)^{-1}$. This method of proof which reduces the general case to situations permitting explicit or at least iterative solutions goes back to E. SCHMIDT and works only in Hilbert space. In more general cases where the theorem still holds the proof starts by showing with a compactness argument that $\text{Ker}(\text{Id} + K)$ (and similarly $\text{Ker}(\text{Id} + K^*)$) is finite dimensional. Then one needs a careful argument concerning the limit process in order to show that $\text{Im}(\text{Id} + K)$ is closed, and one gets only that $\text{Id} + K \in \mathcal{F}$. Finally the homotopy invariant of the index (see Theorem 3.11, p.68) implies the formula $\text{index}(\text{Id} + K) = 0$.

EXERCISE 2.33. Formulate and prove the Fredholm alternative for the linear **Fredholm integral equation of the second kind**

$$u(x) + \int_a^b G(x, y)u(y) dy = h(x),$$

where $G \in L^2([a, b] \times [a, b])$; see Exercise 1.14 (p.10), Theorem 2.7 (p.15), Exercise 2.29 (p.25), and Exercise 2.30 (p.25).

5. Sturm-Liouville Boundary Value Problems

► We will apply Theorem 2.31 and Exercise 2.33 to a classical boundary value problem in the theory of ordinary differential equations which is not very transparent. We start with a *dynamical system with finitely many degrees of freedom* described by a system of ordinary differential equations. Such *ideally simple* models are used in celestial mechanics for the computation of planetary orbits, for investigations of the pendulum and

gyroscope, for econometric simulation of economic processes, and for the treatment of many other discrete oscillating systems (N -body problems). Many of these problems are mathematically unsolved, but one knows at least that each set of initial values determines a unique solution curve; i.e., given the differential equation (with half-way reasonable coefficients), the system is completely determined by its state at a single moment in time. The key mathematical tools are the local existence and uniqueness theorems of AUGUSTIN CAUCHY, EMILE PICARD, RUDOLF LIPSCHITZ, GIUSEPPE PEANO, and ERNST LINDELÖF. See, for example, [111, Chapters 1-2] or [356, p.164-170]. We have a different situation with *continuously distributed oscillating systems* such as the oscillating string or flexible rod, electrical oscillations in wires, acoustical vibrations in tubes, heat conduction, heat propagation and other diffusion processes, particularly the statistical treatment of equilibria and motion. ◀

For many such processes, one has partial differential equations (see Part II below) for instance of the form

$$(2.9) \quad \frac{\partial^2 U}{\partial x^2} = \rho \frac{\partial^2 U}{\partial t^2} + F(x, t), \quad x \in [0, 1].$$

Under suitable assumptions, (2.9) can be reduced to an ordinary differential equation by *separating variables*. More explicitly, setting

$$U(x, t) = u(x)\psi(t),$$

we obtain

$$(2.10) \quad u'' + ru = f,$$

where r, f are given, and u is to be found. Hereby (2.10) usually inherits boundary conditions, e.g.,

$$(2.11) \quad u(0) = u(1) = 0$$

from (2.9). For details and generalizations, see [116, I, V.3], [61, p.25ff, 285ff, 351ff], [281, p.108-152] or [356, p.164-170].

We stick with this example which goes back to JOHN BERNOULLI's *brachistochrone* problem and more generally to the beginnings of the calculus of variations and of geometric optics by PIERRE DE FERMAT [247, Ch. 24]. For starters let $r = 0$. Evidently the homogeneous differential equation associated with (2.10) (put $f = 0$) has only the trivial solution $u = 0$ if the boundary conditions (2.11) are to be satisfied. In this case there is a *Green's function* (see e.g., [111, Theorem 7.2.2] or [116, I, V.14-15]) which, for each (piecewise continuous) f , yields a solution of the differential equation (2.10) with boundary conditions (2.11) given by the formula

$$(2.12) \quad u(x) = \int_0^1 k(x, y)f(y) dy.$$

For the present case of (2.10) with $r = 0$ and (2.11),

$$k(x, y) = \begin{cases} x(y-1), & \text{for } x \leq y, \\ y(x-1), & \text{for } x \geq y \end{cases}$$

[116, I, V.15.1].

Now let $f = 0$ and let r be a positive real number. Then the general solution of (2.10) has the form

$$u(x) = c_1 e^{i\sqrt{r}x} + c_2 e^{-i\sqrt{r}x};$$

i.e., each of the two conditions of (2.11) determines a one-dimensional family of solutions where

$$c_1/c_2 = \begin{cases} -1, & \text{for } u(0) = 0, \\ -e^{-2i\sqrt{r}}, & \text{for } u(1) = 0. \end{cases}$$

The two families coincide, exactly when $\sqrt{r}$ is a multiple of π . If so, there is in addition to the zero function another solution u_0 of the homogeneous differential equation

$$(2.13) \quad u'' + ru = 0$$

which satisfies the boundary conditions (2.11). Thus we have here – in contrast to the Uniqueness Theorem of LIPSCHITZ – an ordinary differential equation of second order with two conditions imposed (which, however, are not concentrated at an initial point but distributed over two points) whose solution is not unique. Another peculiarity of this case is that in contrast to the Existence Theorem of PICARD the inhomogeneous differential equation (2.10) subject to the conditions (2.11) need not always have a solution. This happens for example if the driving force f (the *source* term) equals the eigenfunction u_0 , or more generally [116, I, V.14.2] if

$$\int_0^1 f(x)u_0(x) dx \neq 0.$$

► This is the case of *resonance* which means that the system becomes unstable under the influence of an exterior force. The lack of a solution does not mean that nothing happens, but from the point of view of the user it is an indication that some critical phenomenon might occur: A short in a wire, the collapse of a bridge, extreme concentration of light beams which is technically utilized in a laser. Also, mathematically speaking, the lack of a solution means only that no solution of the given or desired type exists, in our example no bounded function which has a piecewise continuous second derivative. Frequently, this is an indication that a reformulation or refinement of the question is necessary. ◀

We note finally that in the other case, when the nontrivial solution sets with $u(0) = 0$ and those with $u(1) = 0$ are disjoint, the equations (2.10) and (2.11) always have a unique solution, and a Green function can be constructed which carries the essential information of (2.10) and (2.11) and yields the solution for each right hand side f in the integral form (2.12) [116, I, V.14.1]. Combining the two cases we obtain a kind of *Fredholm alternative*:

Either the differential equation (2.10) together with the boundary conditions (2.11) possesses a unique solution u for every given f , or else the homogeneous equation (2.13) has a solution which does not vanish identically. In the second case the equations (2.10) and (2.11) have a solution, if and only if the orthogonality condition

$$\int_0^1 f(x)u(x) dx = 0$$

holds for each solution u of the homogeneous equation (2.13), where f is the right hand side of (2.10).

The analogy with the Fredholm alternative for integral equations (Exercise 2.33, p.28) is not accidental. When the solution is unique, the Green function makes the connection via formula (2.12). But even when solutions do not necessarily

exist or when they are not unique, then the classical theory manages to work with *generalized Green functions*.

We will not deal with these questions in detail, but refer the reader to the quoted literature. The fundamental methodological and, in our context, particularly interesting point of view is perhaps best made precise as follows:

EXERCISE 2.34. Consider the differential equation

$$(2.14) \quad u'' + pu' + qu = f$$

on the interval $[0, 1]$ with $p, q, f \in C^0[0, 1]$ and with the boundary conditions

$$(2.15) \quad u(0) = a \text{ and } u(1) = b.$$

Show that the integral equation

$$(2.16) \quad v - Kv = g$$

is equivalent to the boundary-value problem (2.14), (2.15), if

$$\begin{aligned} Kv(x) &:= \int_0^1 G(x, y)v(y) dy, \quad x \in [0, 1], \\ G(x, y) &:= \begin{cases} y(q(x)(1-x) - p(x)), & \text{for } y \leq x, \\ (1-y)(q(x)x + p(x)), & \text{for } y > x, \end{cases} \\ g &:= ph' + qh - f, \text{ and} \\ h &:= a(1-x) + bx \text{ (hence, } h' = b - a). \end{aligned}$$

[Hint: Show that every twice continuously differentiable solution of (2.14) and (2.15) yields a solution $v := u''$ of (2.16), and conversely, every continuous solution v of (2.16) gives a twice continuously differentiable solution of (2.14) and (2.15) by means of

$$\begin{aligned} u(x) &:= h(x) + \int_0^1 k(x, y)v(y) dy, \text{ where} \\ k(x, y) &:= \begin{cases} x(1-y), & \text{for } x \leq y, \\ y(1-x), & \text{for } x \geq y. \end{cases} \end{aligned}$$

Details may be found in [234, 1970/1982, 9.1] (see also [332, Section 3.4.18] for a rigorous treatment of the general symmetric second-order differential equation with a certain periodic self-adjoint boundary condition). For a first calculation and in order to maintain continuity with the preliminary remarks, it is recommended that one first try $p = 0$, q positive and constant, and set $a = b = 0$, see also p.67.]

REMARK 2.35. With Exercise 2.33, the *Fredholm alternative* for the boundary-value problem follows from the equivalence proved in Exercise 2.34. More precisely, $\text{Id} - K$ is a Fredholm operator on the Hilbert space $L^2[0, 1]$, and $\text{index}(\text{Id} - K) = 0$. Thus, we have a Fredholm alternative relative to $L^2[0, 1]$. Actually, from the *Closed Graph Theorem* and a regularity theorem (see Chapter 9 and Section 13.8; incidentally, we see here that the Banach space theory is genuinely more difficult than the Hilbert space theory), we have that each square integrable solution of equation (2.14) is continuous, provided the right side is continuous. Thus, the Fredholm alternative in $C^0[0, 1]$ holds: Either $\dim \text{Ker}(\text{Id} - K) = 0$ and so (because $\text{index}(\text{Id} - K) = 0$, and hence $\dim \text{Coker}(\text{Id} - K) = 0$) the equation (2.14) has a unique solution for each $g \in C^0[0, 1]$ (whence, the boundary-value problem (2.14),

(2.15) also has a unique solution for each $f \in C^0[0, 1]$ and fixed boundary values a, b , or the homogeneous equation $v - Kv = 0$ has nontrivial solutions.

In the second case, the adjoint integral equation also has a nontrivial solution; i.e., there is a $w \in L^2[0, 1]$ with

$$\begin{aligned} w(x) &= (1-x) \int_0^x (q(y)y + p(y))w(y) dy \\ &\quad + x \int_x^1 (q(y)(1-y) - p(y))w(y) dy. \end{aligned}$$

We can differentiate with respect to the upper and lower bounds, obtaining that w is continuously differentiable and

$$\begin{aligned} w'(x) &= - \int_0^x (q(y)y + p(y))w(y) dy + (1-x)(q(x)x + p(x))w(x) \\ &\quad + \int_x^1 (q(y)(1-y) - p(y))w(y) dy - x(q(x)(1-x) - p(x))w(x) \\ &= p(x)w(x) - \int_0^x \cdots + \int_x^1 \cdots. \end{aligned}$$

We bring $p(x)w(x)$ to the left side, differentiate once more, and obtain

$$(2.17) \quad (w' - pw)' + qw = 0.$$

From the integral equation for w , we have $w(0) = w(1) = 0$. Hence, every solution w of the homogeneous adjoint integral equation is a solution of the formal adjoint homogeneous differential equation (2.17) with the homogeneous boundary conditions $w(0) = w(1) = 0$. By **formal adjoint**, we mean that for all $u, w \in C^2[0, 1]$ with the homogeneous boundary condition, we have

$$\int_0^1 u((w' - pw)' + qw) dx = \int_0^1 (u'' + pu' + qu)w dx$$

which one can verify through integration by parts. For brevity, we have taken all functions to be real-valued.

In the second case of the Fredholm alternative, the problem (2.14) and (2.15) is solvable exactly when (2.16) is solvable; i.e., when (2.17) has a nontrivial solution w with $\langle g, w \rangle = 0$, which means that in terms of f , we have

$$\int_0^1 f(x)w(x) dx = aw'(0) - bw'(1).$$

Details of this argument and similar treatments of other boundary-value problems for ordinary differential equations of second order (Sturm-Liouville problems) can be found in [111, Chapters 7 and 12] and [234, 1970/1982, 9.2].

REMARK 2.36. If the boundary value problem (2.14) and (2.15) is equivalent to the integral equation (2.16), what is the special nature of the presentation (2.16) in comparison with (2.14) and (2.15)? We bring out three points:

1. The integral equation succeeds in combining two equations, the differential equation and the boundary conditions, into one.
2. Let

$$L: C^2[0, 1] \longrightarrow C^0[0, 1]$$

denote the differential operator defined by the left side of (2.14) and let

$$B: C^2[0, 1] \longrightarrow \mathbb{C} \oplus \mathbb{C}$$

denote the boundary operator defined by the left sides of (2.15). Then Exercise 2.34 says that the operators

$$\begin{aligned} L \oplus B: C^2[0, 1] &\longrightarrow C^0[0, 1] \oplus \mathbb{C} \oplus \mathbb{C} \text{ and} \\ \text{Id} - K: L^2[0, 1] &\longrightarrow L^2[0, 1] \end{aligned}$$

are equivalent in the sense that $\text{Ker}(L \oplus B) \cong \text{Ker}(\text{Id} - K)$ and $\text{Coker}(L \oplus B) \cong \text{Coker}(\text{Id} - K)$. Here $\text{Id} - K$ is a bounded operator on a Hilbert space to itself, while the functional analytic structure of $L \oplus B$ is much less clear. The equivalence of the differential and the integral equation is a formal one, while the equivalence of the C^0/C^2 -theory and the L^2 -theory is fairly elementary, but by no means obvious: While nature poses its problems usually in the spaces C^2 or $C^2(\text{piecewise})$, mathematicians decide freely in which spaces they want to solve these problems. Hilbert spaces are used, not because of their intrinsic beauty, but because integral equations on L^2 can be treated more efficiently and more transparently than on C^0 . The *Regularity Theorem* provides the justification for this procedure and shows at the same time that the *freedom* of the mathematician is not arbitrary.

3. Numerically, the integral operator $\text{Id} - K$ is dealt with by approximating the compact operator K by operators of finite rank or by approximating the weight function $G(x, y)$ of K by degenerate weights of the form $\phi(x)\psi(y)$. JACQUES-CHARLES-FRANÇOIS STURM and JOSEPH LIOUVILLE first and successfully undertook the systematic investigation of boundary value problems for ordinary differential equations of second order. It is quite characteristic that they also arrived at their algebraic solution methods by an approximation principle: They investigated related difference equations and then passed to the limit (Jour. de Math. 1 (1836), 106-186 and 373-444). The difference is that the approximation of the integral equation in some cases (e.g., when G is continuous and nonnegative) can be done very naturally by development into a series in eigenfunctions (analogous to principal axis transformation of quadratic forms) so that the integral equation becomes immediately clearer ([116, I, III.5.1]). In contrast, the approximation of a differential equation by difference equations is done *blindly* so to speak. It requires the ingenuity of a STURM and LIOUVILLE (or nowadays extensive free computer time) to regain the necessary information about the boundary value problem from the discrete pieces. (Of course, the *blind* approximation always works, while for many Sturm-Liouville problems no explicit eigenfunctions are known.)

► In the final analysis the three viewpoints arise from the *duality* between local and global terms and operations. This duality pervades large parts of analysis (see the Fourier Inversion Formula in Appendix A or the Index Formula itself): While differentiation of a function is a purely local operation, the solution of a differential equation with initial or boundary conditions always requires a certain global operation. This circumstance is illustrated already by the Newtonian formula relating derivative and integral. It may also explain why the *local* theory of (e.g., elliptic) differential equations is so difficult (one has to do global theory anyway, namely in R^n), and why at times a purposely global approach, say starting with differential operators on closed manifolds, leads more quickly and easily to fundamental local results. We resume this thought in Part II. ◀

6. Unbounded Operators

So far we have considered only *bounded* Fredholm operators, i.e., linear Fredholm operators from one separable Hilbert space H_1 to another separable Hilbert space H_2 which are continuous and defined on all of H_1 . Identifying H_1 and H_2 we ended up with the space of bounded Fredholm operators as a subspace of the algebra of bounded operators $\mathcal{B}(H)$. That is the main line of presentation chosen for this book. It is sufficient for establishing the Atiyah–Singer Index Theorem. Therefore, a hurried reader may skip this section.

However, since our Definition 1.1 (p.3) of Fredholm operator is purely algebraic, we can reformulate and generalize most of the functional analytical and topological results of this book concerning bounded Fredholm operators to the *unbounded* case (though still assuming the linearity of the operators).

There is good reason to make this generalization: Differential operators are naturally defined on domains which are dense subspaces of the full L^2 . However, there is no reasonable way to extend them to endomorphisms, acting on the full L^2 and with values in the same L^2 -space. And on their domain, they are not bounded relative to the L^2 -norm. In particular for a closed (not necessarily bounded) operator T (see below) there are various ways to re-write or transform T as a bounded operator, be it by Riesz transform (for self-adjoint T), Cayley transform, or simply by equipping the domain $\text{Dom}(T)$ with the graph norm, to be recalled below in (2.23), p.36. For index theory, these approaches are valuable to some extent, as we shall show. However, they always distort the picture, and a treatment of unbounded operator is in order.

EXERCISE 2.37. Let the unit circle S^1 be parametrized by the angle $\theta \in [0, 2\pi)$. Consider the Hilbert space $L^2(S^1)$ of all square Lebesgue integrable complex-valued functions on S^1 with inner product

$$(2.18) \quad \langle u, v \rangle_{L^2} := \int_0^{2\pi} u(\theta) \overline{v(\theta)} d\theta \quad \text{for } u, v \in L^2(S^1)$$

and norm $\|u\|_{L^2} := \sqrt{\langle u, u \rangle_{L^2}}$ (see Exercise A.1, p.705). On the dense subspace $C^1(S^1)$ of differentiable (periodic) functions with continuous derivative (l.c., Exercise A.1e), the differentiation $d/d\theta$ defines a linear operator

$$(2.19) \quad T_0: C^1(S^1) \ni u \mapsto u' = \frac{du}{d\theta} \in L^2(S^1)$$

with

$$\text{Im}(T_0) = \{v \in C^0(S^1) : \int_0^{2\pi} v(\theta) d\theta = 0\}.$$

Show that T_0 is not continuous as a mapping in $L^2(S^1)$.

[Hint: $\|u'\|_{L^2}$ can be arbitrarily large for $\|u\|_{L^2} = 1$.]

Of course, $T_0 = d/d\theta$ is bounded if it is regarded as an operator from the Banach space $C^1(S^1)$ to the Banach space $C^0(S^1)$. Many problems in analysis, however, require exploiting Hilbert space structure for effective treatment. After all, the state space of quantum mechanics is a Hilbert space; and the Spectral Theorem, both for bounded and unbounded operators, is valid only in Hilbert space. Admittedly, most results on Fredholm operators can also be obtained in Banach space, but are prettier, more meaningful, and much simpler in Hilbert space.

These problems lead to unbounded operators, but not irrevocably: Alternatively, staying with our example, we can extend the differential operator T_0 to *the first Sobolev space* $W^1(S^1)$. It is the completion of the pre-Hilbert space $C^1(S^1)$ equipped with the inner product

$$(2.20) \quad \langle u, v \rangle_{W^1} := \int_0^{2\pi} u(\theta) \overline{v(\theta)} d\theta + \int_0^{2\pi} u'(\theta) \overline{v'(\theta)} d\theta$$

and hence a Hilbert space. Then the extension (easily produced in Theorem 2.40 a)

$$(2.21) \quad T: W^1(S^1) \longrightarrow L^2(S^1)$$

of T_0 becomes a bounded Fredholm operator from the (whole) Hilbert space $W^1(S^1)$ to the (different) Hilbert space $L^2(S^1)$. Thus, unbounded operators can be averted in this sense.

In Part II of this book we shall follow this approach. It is quite effective for the study of elliptic differential operators on closed manifolds, but not sufficient for the study of *boundary value problems*. Different boundary conditions give different *extensions* of the formal differential operator and different domains. Therefore, varying boundary value problems for a fixed formal differential operator can often best be treated in a shared framework, namely considering them all as densely defined unbounded operators, operating by the same formal rules in the same basic L^2 space and distinguished only by their domains. The point is that two such operators may be equal on a dense subspace, and yet be quite different. For a 1-dimensional example see our discussion of Sturm–Liouville problems in Section 2.5.

Closed Operators. We emphasized that bounded operators in Hilbert space share many properties with familiar matrix calculus in finite dimensions; that differential operators can be treated as bounded operators in suitably re-defined domains, the so-called Sobolev spaces; and that those Sobolev spaces in our Part II will be equipped with scalar products that make them separable Hilbert spaces. However, a student would be misled, if we over-emphasize the analogy with elementary Euclidean linear algebra. To get a realistic feeling for the delicate aspects of differential operators, of partial differential equations and global analysis, the reader must become knowledgeable of the basic concepts and fundamental results regarding unbounded operators. That is the goal of the following short course in closed operators and not necessarily bounded Fredholm operators. The reader should work it through, even though we can derive most of the key results of index theory without referring to that world, to that language and theory.

DEFINITION 2.38. Let H be a Hilbert space.

a) A **densely defined operator** (not necessarily bounded) in H is a linear mapping

$$T: \text{Dom}(T) \longrightarrow H,$$

where $\text{Dom}(T)$ – the **domain** of T – is a (linear) dense subspace of H .

b) If S and T are operators in H such that $\text{Dom}(S) \subseteq \text{Dom}(T)$ and $Su = Tu$ for every $u \in \text{Dom}(S)$, we say that T is an **extension** of S and write $S \subseteq T$.

c) For a densely defined operator T in H , we form the **adjoint operator** T^* in H by letting $\text{Dom}(T^*)$ denote the subspace of elements $u \in H$ for which the functional $v \mapsto \langle Tv, u \rangle$ on $\text{Dom}(T)$ is bounded (= continuous). Since $\text{Dom}(T)$ is dense in H ,

the functional extends by continuity to H , and thus there is a unique element T^*u in H such that

$$(2.22) \quad \langle v, T^*u \rangle = \langle Tv, u \rangle \quad \text{for all } v \in \text{Dom}(T).$$

d) A **closed operator** in H is a densely defined operator whose **graph**

$$\mathfrak{G}(T) := \{(u, Tu) : u \in \text{Dom}(T)\}$$

is a closed subspace of $H \oplus H$.

e) A densely defined operator T in H is **closable** if the (norm) closure of $\mathfrak{G}(T)$ in $H \oplus H$ is the graph of an operator $\overline{T}$. In that case $\overline{T}$ is a closed operator and it is the **minimal closed extension** of T .

EXERCISE 2.39. a) Show that for every densely defined operator T in H we have

$$(\text{Im } T)^\perp = \text{Ker } T^*,$$

exactly as for bounded operators (see proof of Theorem 2.7).

b) Show that a closed operator, while not necessarily continuous, at least has some ‘decent’ ([332]) limit behavior: If (u_n) is a sequence in $\text{Dom}(T)$ converging to some $u \in H$ and if (Tu_n) converges to some $v \in H$, then $u \in \text{Dom}(T)$ and $Tu = v$. Moreover, show that this limit behavior characterizes a closed operator.

c) Conclude that an everywhere defined closed operator is bounded.

d) More generally, let T be a closed operator in H with $\text{Dom}(T) = W \subseteq H$. Show that the inner product of the Hilbert (sub)space $\mathfrak{G}(T) \subseteq H \oplus H$ induces an inner product on W which makes W a Hilbert space. Conclude that $T: W \rightarrow H$ can be considered as a bounded operator if W is equipped with the corresponding norm induced by the graph of T .

e) Show that for every densely defined operator T in H the adjoint T^* is a closed operator and we have an orthogonal decomposition

$$H \oplus H = \overline{\mathfrak{G}(T)} \oplus U\mathfrak{G}(T^*),$$

where U is the unitary anti-involution on $H \oplus H$ given by $U(w, v) = (-v, w)$. Furthermore, T is closable iff T^* is densely defined, and in that case $\overline{T} = T^{**}$.

f) Let H be a Hilbert space with $u_1, u_2, \dots$ a complete orthonormal system (i.e., an orthonormal basis for H). Let $(\lambda_j)_{j=1,2,\dots}$ be an unbounded sequence of numbers. Find a linear subspace $D \subset H$ such that the multiplication operator M_{id} is closed, given by the domain D and the operation

$$D \ni u = \sum c_j u_j \quad \mapsto \quad M_{\text{id}}(u) := \sum \lambda_j c_j u_j.$$

g) Prove: If T is a densely defined, closed operator in H , and T is injective with dense range, then the same properties hold for T^* and for T^{-1} , and

$$(T^*)^{-1} = (T^{-1})^*.$$

[Hint: Deduce (a) from (2.22). For (c), apply the closed graph theorem. In (d), the inner product in W underlying the graph norm

$$(2.23) \quad \|u\|_T := \|((u, Tu))\|_{\mathfrak{G}(T)} = \sqrt{\|u\|_H^2 + \|Tu\|_H^2}, u \in W$$

induced in W by T is an immediate generalization of the inner product (2.20) of the first Sobolev space. Note that the converse is not valid, i.e. not every bounded

operator from such graph-norm equipped W to H can be considered as a closed operator in H with domain W . E.g., if $W \subset H$ is dense, then

$$\overline{\text{Id}|_W} = \text{Id}|_H,$$

so $\text{Id}|_W$ is not closed.

For (e), prove first $\mathfrak{G}(T)^\perp = U\mathfrak{G}(T^*)$. Since U is unitary, it follows that T^* is closed. This gives the decomposition, but there is more to prove. Help can be drawn from [332, Theorem 5.5]. For (f) recall that each element u in H has the form

$$u = \sum d_j u_j,$$

where the sum converges in the norm induced by the inner product. Taking inner products with the u_j 's you see that the coordinates for u are determined by $d_j = \langle u, u_j \rangle$. Note also the **Parseval identity** (a generalization of Pythagoras' theorem)

$$\|u\|^2 = \sum |d_j|^2,$$

obtained by computing $\langle u, u \rangle$. See also Exercise 2.50c. A safety net for (g) is provided in [332, Proposition 5.1.7].

We shall dwell a little more on the example of the *standard* first order differential operator $d/d\theta$ over the circle S^1 . Our goal is to prove that the operator T which acts like $d/d\theta$ on the domain $W^1(S^1)$ is a closed operator in $L^2(S^1)$. There is nothing surprising in the result; no interesting consequences are attached to it; but it permits us to introduce and illustrate some of the most basic concepts of the analysis of elliptic differential operators (to be developed below in Part II).

Recall the well-known fact that the functions

$$(2.24) \quad e_k(\theta) = \frac{1}{\sqrt{2\pi}} e^{ik\theta}, \quad k \in \mathbb{Z}$$

form a complete orthonormal system (= orthonormal basis) for $L^2(S^1)$ (see also Appendix A below). It follows that the space $C^\infty(S^1)$ is dense in the space $L^2(S^1)$. Clearly, the space $C^\infty(S^1)$ can be considered as the space of smooth complex-valued functions on the real line of period 2π .

Let $u \in L^2(S^1)$. We shall use the notation

$$(2.25) \quad \hat{u}(k) := \langle u, e_k \rangle, \quad k \in \mathbb{Z}$$

for the **Fourier coefficients**.

Recall the definition of the first Sobolev space $W^1(S^1)$ from above. Note that the inner product defined in (2.20) is exactly the inner product induced by the graph $\mathfrak{G}(T) \subset H \oplus H$. For $u \in W^1(S^1)$ we write

$$(2.26) \quad \|u\|_{W^1} := \sqrt{\|u\|_{L^2}^2 + \|Tu\|_{L^2}^2},$$

where $T: W^1(S^1) \rightarrow L^2(S^1)$ extends $d/d\theta$ on $C^1(S^1)$, as in the following.

THEOREM 2.40. *a) The operator $d/d\theta$ on $C^1(S^1)$ has a unique continuous (i.e., bounded) extension $T: W^1(S^1) \rightarrow L^2(S^1)$, where $W^1(S^1)$ is the first Sobolev space $W^1(S^1)$ (see (2.20)).*

*b) The W^1 -norm and the **Fourier coefficient norm***

$$(2.27) \quad \|u\|_1 := \frac{1}{\sqrt{2\pi}} \sqrt{\sum_{k \in \mathbb{Z}} \hat{u}(k)^2 (1 + k^2)}$$

are equivalent norms on $W^1(S^1)$.

c) The first Sobolev space $W^1(S^1)$ is contained in the Banach space of continuous functions $C^0(S^1)$ and the inclusion is continuous.

d) For each $\theta \in S^1$, the **Dirac distribution**

$$(2.28) \quad \delta_\theta : C^0(S^1) \ni u \mapsto u(\theta) \in \mathbb{C}$$

extends to a continuous mapping from $W^1(S^1)$ to $\mathbb{C}$ (i.e., a bounded operator of rank 1 or continuous linear functional).

e) The **normalized integration operator**

$$(2.29) \quad C^0(S^1) \ni v \mapsto \int_0^\theta v(s) ds - \frac{\theta}{2\pi} \mathcal{J}(v) \in C^1(S^1)$$

with

$$\mathcal{J}(v) := \int_0^{2\pi} v(s) ds,$$

extends to a bounded operator $S : L^2(S^1) \rightarrow W^1(S^1)$. Moreover, up to a finite rank operator, the operator S is a right and left inverse of T (such a quasi-inverse is called a 'parametrix'):

$$(2.30) \quad T \circ S = \text{Id}_{L^2} - \frac{1}{2\pi} \mathcal{J} \quad \text{and} \quad S \circ T = \text{Id}_{W^1} - \delta_0.$$

f) As an operator in $L^2(S^1)$, the **differentiation operator** T (with $W^1(S^1) \subset L^2(S^1)$ as its domain) is closed. Both its kernel and cokernel are one-dimensional, so its index vanishes.

g) The range $\text{Im}(T)$ is closed in $L^2(S^1)$.

PROOF. of (a): For $u \in C^1(S^1)$ we have

$$\|Tu\|_{L^2}^2 = \langle u', u' \rangle_{L^2} \leq \langle u, u \rangle_{L^2} + \langle u', u' \rangle_{L^2} = \|u\|_{W^1}^2.$$

So, T is continuous as a mapping from the dense subset $C^1(S^1) \subset W^1(S^1)$ to $L^2(S^1)$, and so uniquely extends to $W^1(S^1)$ as a bounded operator.

of (b): We have

$$\langle e_k, e_k \rangle_{W^1} = 1 + k^2,$$

hence

$$\|u\|_{W^1}^2 = \langle u, u \rangle_{W^1} = \sum_{k \in \mathbb{Z}} |\widehat{u}(k)|^2 (1 + k^2).$$

of (c): For $\theta \in S^1$ and $u \in C^\infty(S^1)$ we have

$$\begin{aligned} |u(\theta)| &= \frac{1}{\sqrt{2\pi}} \left| \sum_{k \in \mathbb{Z}} \widehat{u}(k) e^{ik\theta} \right| \leq \frac{1}{\sqrt{2\pi}} \sum_{k \in \mathbb{Z}} |\widehat{u}(k)| \\ &= \frac{1}{\sqrt{2\pi}} \sum_{k \in \mathbb{Z}} |\widehat{u}(k)| (1 + k^2)^{\frac{1}{2}} (1 + k^2)^{-\frac{1}{2}} \\ &\leq \frac{1}{\sqrt{2\pi}} \sqrt{\sum_{k \in \mathbb{Z}} |\widehat{u}(k)|^2 (1 + k^2)} \sqrt{\sum_{k \in \mathbb{Z}} (1 + k^2)^{-1}}, \end{aligned}$$

where the last inequality is SCHWARZ' inequality

$$|\langle a, b \rangle| \leq \sqrt{\langle a, a \rangle} \cdot \sqrt{\langle b, b \rangle}$$

in the Hilbert space $L^2(S^1)$ (or, correspondingly in the Hilbert space ℓ^2 of square-summable sequences) for $a := \sum \widehat{u}(k) (1 + k^2)^{\frac{1}{2}} e_k$ and $b := \sum (1 + k^2)^{-\frac{1}{2}} e_k$.

Clearly $b \in L^2(S^1)$ since $\sum(1+k^2)^{-1} < \infty$. To see $a \in L^2(S^1)$, we apply the preceding result (b) to $u \in C^\infty(S^1) \subset W^1(S^1)$. Applying (b) once again yields

$$\sup_{\theta \in S^1} |u(\theta)| \leq C \|u\|_{W^1}$$

where the constant C does not depend on u . We extend the estimate to the whole $W^1(S^1)$ by density.

of (d): Clearly, δ_θ is continuous on $C^0(S^1)$ for each $\theta \in S^1$. Then the assertion follows from (c).

of (e): Let $v \in C^0(S^1)$ and $k \in \mathbb{Z}$, $k \neq 0$. Then

$$\begin{aligned} \langle Sv, e_k \rangle_{L^2} &= \frac{1}{\sqrt{2\pi}} \int_0^{2\pi} \left(\int_0^\theta v(s) ds \right) e^{-ik\theta} d\theta - \frac{\mathcal{J}(v)}{(2\pi)^{3/2}} \int_0^{2\pi} \theta e^{-ik\theta} d\theta \\ &= \frac{-1}{\sqrt{2\pi}} \int_0^{2\pi} v(\theta) \frac{1}{-ik} e^{-ik\theta} d\theta + \frac{1}{\sqrt{2\pi}} \left[\left(\int_0^\theta v(s) ds \right) \frac{1}{-ik} e^{-ik\theta} \right]_0^{2\pi} \\ &\quad + \frac{\mathcal{J}(v)}{(2\pi)^{3/2}} \int_0^{2\pi} \frac{1}{-ik} e^{-ik\theta} d\theta - \frac{\mathcal{J}(v)}{(2\pi)^{3/2}} \left[\theta \frac{1}{-ik} e^{-ik\theta} \right]_0^{2\pi} \\ &= \frac{-i}{k\sqrt{2\pi}} \int_0^{2\pi} v(\theta) e^{-ik\theta} d\theta + \frac{i}{k\sqrt{2\pi}} (\mathcal{J}(v) - 0) \\ &\quad + \frac{i\mathcal{J}(v)}{k(2\pi)^{3/2}} \left[\frac{1}{-ik} e^{-ik\theta} \right]_0^{2\pi} - \frac{i\mathcal{J}(v)}{k(2\pi)^{3/2}} (2\pi - 0) \\ &= -\frac{i}{k} \widehat{v}(k), \end{aligned}$$

because the third term vanishes and the second and forth cancel each other. Hence

$$\langle Sv, Sv \rangle_{L^2} = \sum_{k \neq 0} |\widehat{v}(k)|^2 \frac{1}{k^2} + |\langle Sv, e_0 \rangle|^2.$$

By partial integration and SCHWARZ' inequality we obtain

$$|\langle Sv, e_0 \rangle| = \left| \frac{1}{\sqrt{2\pi}} \int_0^{2\pi} \left(\int_0^\theta v(s) ds \right) d\theta - \frac{\mathcal{J}(v)}{(2\pi)^{3/2}} \int_0^{2\pi} \theta d\theta \right| \leq C_0 \|v\|_{L^2}.$$

Clearly,

$$(2.31) \quad T(Sv)(\theta) = T \left(\int_0^\theta v(s) ds - \frac{\theta}{2\pi} \mathcal{J}(v) \right) = v(\theta) - \frac{1}{2\pi} \mathcal{J}(v).$$

We estimate

$$|\mathcal{J}(v)| \leq \sqrt{2\pi} \|v\|_{L^2}$$

and obtain

$$\|(Sv)'\|_{L^2} = \|TSv\|_{L^2} \leq \|v\|_{L^2} + \frac{1}{2\pi} |\mathcal{J}(v)| \leq C_1 \|v\|_{L^2}.$$

So,

$$\begin{aligned} \langle Sv, Sv \rangle_{W^1} &= \|Sv\|_{L^2}^2 + \|TSv\|_{L^2}^2 \\ &= \sum_{k \neq 0} \left(|\widehat{v}(k)|^2 \frac{1}{k^2} \right) + C_0^2 \|v\|_{L^2}^2 + C_1^2 \|v\|_{L^2}^2 \\ &\leq (1 + C_0^2 + C_1^2) \|v\|_{L^2}^2. \end{aligned}$$

Moreover, for $u \in C^1(S^1)$ we have

$$(2.32) \quad S(Tu)(\theta) = \int_0^\theta u'(s)ds - \frac{\theta}{2\pi} \int_0^{2\pi} u'(s)ds = u(\theta) - u(0).$$

The assertion follows by a density argument.

of (f): Let (u_n) be a sequence in $W^1(S^1)$. We assume that (u_n) and (Tu_n) converge in $L^2(S^1)$. We denote the limits by u , respectively w . To prove that T is closed we have to show (by Exercise 2.39b) that $u \in W^1(S^1)$ and $Tu = w$. From the preceding (e) we obtain

$$\|(u_n - u_m) - (u_n(0) - u_m(0))\|_{W^1} = \|(S \circ T)(u_n - u_m)\|_{W^1} \leq C \|T(u_n - u_m)\|_{L^2}.$$

This shows that the sequence $(v_n := u_n - u_n(0))$ is convergent in $W^1(S^1)$ to a limit v . So, the sequence $(u_n - v_n = u_n(0))$ has a limit in $L^2(S^1)$, hence in $\mathbb{C}$, and so also in $W^1(S^1)$. This proves that the sequence (u_n) converges in $W^1(S^1)$ to u . So, by (a), Tu_n converges to Tu and $Tu = w$.

Clearly, $\text{Ker}(T) \supseteq \{\text{constants}\}$ and, by (2.32) $\text{Ker}(T) \subseteq \text{Ker}(ST) = \{\text{constants}\}$. So,

$$\text{Ker}(T) = \{\text{constants}\} = \text{Coker}(T),$$

and hence $\text{index}(T) = 0$.

of (g): Let $(v_n = Tu_n)$ be a sequence in $\text{Im } T$ which converges in $L^2(S^1)$ to a $v \in L^2(S^1)$. Without loss of generality we may assume that $\delta_0(u_n) = 0$ for all $n = 1, 2, \dots$. According to (e), the operator S is bounded. So, the sequence $(u_n = S(Tu_n) + \delta_0(u_n) = S(Tu_n))$ converges in $W^1(S^1)$ to a $u \in W^1(S^1)$. Then by the continuity of T we obtain $v = Tu$. $\square$

REMARK 2.41. We gave a fully detailed proof of the preceding theorem because the 1-dimensional case study provides a preview for the analytical part of this book: each of the statements will be reproved (and the underlying concepts generalized) in Part II by replacing S^1 by an arbitrary n -dimensional compact manifold without boundary (i.e. closed manifold) and $d/d\theta$ by an arbitrary elliptic differential or pseudo-differential operator of order m , acting on sections of a complex vector bundle. More precisely, (a) will be generalized in Theorem 9.3 (p.237), (b) in Exercise 7.2b (p.195), (c) in Theorem 7.13 (p.200), (d) in Theorem 7.14 (p.201), (e) in Theorem 9.8 (p.239), (f) once again in Theorem 9.3 (p.237) and Step (iv) of the *cobordism* proof in Section 3 (p.303), and (g) in Theorem 9.10a (p.240).

In (e), we have

$$\begin{aligned} (Tu)(\theta) &= \frac{1}{\sqrt{2\pi}} \sum_{k \in \mathbb{Z}} (ik) e^{ik\theta} \hat{u}(k) \text{ and} \\ (Sv)(\theta) &= \frac{1}{\sqrt{2\pi}} \left(\hat{v}(0) + \sum_{k \neq 0} \frac{-i}{k} e^{ik\theta} \hat{v}(k) \right) \end{aligned}$$

for $u \in \text{Dom}(T) = W^1(S^1)$ and $v \in \text{Dom}(S) = L^2(S^1)$. This is a special way of writing T and S as *pseudo-differential operators with amplitudes*

$$t(\theta, k) = ik \quad \text{and} \quad s(\theta, k) = \frac{-i}{k},$$

respectively, see Chapter 8. We are only interested in the case $k \neq 0$, and note that then t and s are invertible (namely $\neq 0$) and inverses of each other.

On arbitrary closed manifolds we will not have such simple global descriptions of differential and pseudo-differential operators. However, the symbolic calculus

we are going to develop below in Chapter 8 will provide us with globally defined principal symbols (= the top order homogenous part of the amplitudes). We will characterize an elliptic operator S by the invertibility of its principal symbol s and construct a parametrix T from the inverse t of s (Section 9.2, p. 239ff).

A closer look at the proof of Assertion (c) reveals that the first Sobolev space $W^1(S^1)$ coincides with the space of absolutely continuous functions on the real line with period 2π and with first derivative belonging to $L^2(S^1)$ (see also [352, p.257 and note p.305]).

Assertion (f) can also be proved in a different way, namely by showing that $T = R^*$ with densely defined R . Actually, $R = -T$. Therefore the index of T must vanish. This argument will be made precise below. The index must also vanish for topological reasons because the dimension of S^1 is odd (see Result (a) in Section 13.3, p.317).

In continuation of Exercise 2.37, p.34, and the preceding Theorem 2.40, we close this Section with an exercise of a *system* of r , $r \in \mathbb{N}$, linear ordinary differential equations of first order on $S^1 = [0, R]/(0 \sim R)$ with $R \in \mathbb{R}, R > 0$ fixed. Like before, one may take $R = 2\pi$ and the angle θ as coordinate. Here, however, we prefer general R and a real x as coordinate for better recalling elementary results for systems of ordinary differential equations. In particular, we denote by $C^\infty(S^1, \mathbb{C}^r)$ the space of smooth r -vector valued functions on $\mathbb{R}$ of period R .

EXERCISE 2.42. Denote by $\text{gl}(r, \mathbb{C})$, $r \in \mathbb{N}$, the space of complex $r \times r$ matrices. Let $A: \mathbb{R} \rightarrow \text{gl}(r, \mathbb{C})$ be a smooth mapping with $A(x+R) = A(x)$ for all $x \in \mathbb{R}$. Consider the operator $(\nabla + A)|_{S^1}: C^\infty(S^1, \mathbb{C}^r) \rightarrow C^\infty(S^1, \mathbb{C}^r)$, where

$$\nabla := \frac{d}{dx} \oplus \overset{r \text{ times}}{\oplus} \frac{d}{dx}.$$

- Show that the operator $(-\nabla + A^*)|_{S^1}$ is *formally adjoint* to $(\nabla + A)|_{S^1}$. Here $A^*(x)$ denotes the adjoint matrix of $A(x)$, $x \in \mathbb{R}$.
- Denote by $\Phi: \mathbb{C}^r \rightarrow C^\infty([0, \infty), \mathbb{C}^r)$ the *fundamental solution* for $\nabla + A$ which assigns a solution $f \in C^\infty([0, \infty), \mathbb{C}^r)$ to each initial value $f(0) \in \mathbb{C}^r$, and define a linear mapping $\phi := \Phi|_{x=R}: \mathbb{C}^r \rightarrow \mathbb{C}^r$ by assigning $f(0) \mapsto f(R)$. Show that the periodic solutions correspond to the fixpoints of ϕ .
- Denote by Ψ the fundamental solution for $-\nabla + A^*$ and define a corresponding linear mapping $\psi: \mathbb{C}^r \rightarrow \mathbb{C}^r$. Show that ϕ and $-\psi^{-1}$ are adjoint.
- Prove the *Index Theorem on the Circle*, namely

$$\dim \ker(\nabla + A)|_{S^1} = \dim \ker(-\nabla + A^*)|_{S^1}, \quad \text{i.e.,} \quad \text{index}(\nabla + A)|_{S^1} = 0.$$

[Hint: To a) Define a Hermitian inner product on $\mathbb{C}^r$ by

$$\langle u, v \rangle := \sum_{i=1}^r u_i \overline{v_i} \quad \text{for } u = (u_1, \dots), v = (v_1, \dots).$$

Then deduce that the operators $(\nabla + A)|_{S^1}$ and $(-\nabla + A^*)|_{S^1}$ are formally adjoint from

$$\int_0^R \langle (\nabla + A)f, g \rangle dx - \int_0^R \langle f, (-\nabla + A^*)g \rangle dx = \langle f(R), g(R) \rangle - \langle f(0), g(0) \rangle \stackrel{!}{=} 0$$

for all $f, g \in C^\infty(S^1, \mathbb{C}^r)$.

To b) Clearly a periodic solution yields a fixpoint of ϕ . A delicate argument is

needed to show that each fixpoint yields a *smooth* periodic solution.

To c) To begin with, consider two functions f, g on $\mathbb{R}$ with values in $\mathbb{C}^r$ and two points $x_0 < x_1$. If $(\nabla + A)f = 0$ and $(-\nabla + A^*)g = 0$, you get

$$\langle f(x_1), g(x_1) \rangle = \langle f(x_0), g(x_0) \rangle.$$

Put $x_0 = 0$ and $x_1 = R$ and re-write

$$\langle f(R), g(R) \rangle = \langle \phi(f(0), g(R)) \rangle \quad \text{and} \quad \langle f(0), g(0) \rangle = \langle f(0), \psi^{-1}g(R) \rangle.$$

To d) If we do not require the periodicity condition, the solution uniquely exists for a given initial value at a point. Hence the dimension of the space of periodic solutions is at most r . Notice that, according to changes of A , the dimension of the space of periodic solutions varies and takes values between 0 and r .]

NOTE. Alternatively, we could apply the heavy analysis tools of our Part II to get the mentioned Index Theorem on the Circle. *First* we would determine the principal symbol of $(\nabla + A)|_{S^1}$, e.g., by the formula of Exercise 6.37, p. 183. Our data are $x_0 \in \mathbb{R}$, $\xi \in T_{x_0}^*S^1$, and $e \in \mathbb{C}^r$. We represent $\xi = df|_{x_0}$ by a function f vanishing at x_0 like, e.g., $f(x) = \xi(x - x_0)$, and extend e to a vector-valued function g , e.g., the constant function $g := e\mathbf{1}$ on S^1 . Then we find

$$\begin{aligned} \sigma_1(\nabla + A)(x_0, \xi)(e) &= i(\nabla + A)(fg)|_{x_0} \\ &= i\nabla(\xi(x - x_0)e\mathbf{1})|_{x_0} + iA(x)(\xi(x - x_0)e\mathbf{1})|_{x_0} \\ &= i\xi e + iA(x_0)(0e) = i\xi e = (i\xi I^r)e. \end{aligned}$$

Here $I^r \in \text{GL}(r, \mathbb{C})$ denotes the identity. Whence, $\sigma_1(\nabla + A)(x_0, \xi) = i\xi I^r$ is invertible for $\xi \neq 0$. *Next*, we conclude that $(\nabla + A)|_{S^1}$ is an elliptic differential operator on a closed manifold and has finite index which depends only on the homotopy type of the principal symbol. All that will be explained in Part II. *Finally*, we notice that the choice of A does not inflict the principal symbol. We choose $A = 0$ constant and obtain $\text{index } \nabla = 0$. That suffices. As mentioned above in a similar situation, this is in fine agreement with the basic topological insight that *any* homogeneous polynomial elliptic symbol over an odd-dimensional manifold can be deformed into the identity within the class of elliptic symbols.

Closed (not necessarily bounded) Fredholm Operators. It is easy to generalize the concept of *Fredholm operators* to the unbounded case.

DEFINITION 2.43. Let H be a complex separable Hilbert space. A linear (not necessarily bounded) operator F with domain $\text{Dom}(F)$, null space $\text{Ker}(F)$, and range $\text{Im}(F)$ is called **Fredholm** if the following conditions are satisfied.

- (i) $\text{Dom}(F)$ is dense in H .
- (ii) F is closed.
- (iii) Both $\dim \text{Ker}(F)$ and $\dim \text{Coker}(F)$ are finite. The difference of the dimensions is called $\text{index}(F)$.

Then it follows that the range $\text{Im}(F)$ of F is a closed subspace of H (i.e., F is normally-solvable) and that $\dim \text{Ker}(F^*)$ is finite. So, a closed operator F is characterized as a Fredholm operator by the same properties as in the bounded case (see also Exercise 2.39a):

- (iv) For any arbitrary $v \in H$ the equation $Fu = v$, $v \in \text{Dom}(F)$, is solvable if and only if v is orthogonal to every solution w of $F^*w = 0$: differently speaking, $\text{Im}(F)$ is closed.

- (v) Each of the equations $Fu = 0$, $F^*w = 0$ has only finitely many linearly independent solutions.

Condition (iv) can be replaced by

$$(iv') \quad \|Fu\| \geq C\|u\| \text{ for all } u \in \text{Ker}(F)^\perp \cap \text{Dom}(F) \text{ with a positive constant } C.$$

We more generally show

LEMMA 2.44. *Let $T: \text{Dom}(T) \rightarrow H$ be a closed (by our definition densely defined) operator. Then T has closed range if and only if (iv') is valid.*

PROOF. Let first condition (iv') be satisfied. Let $(f_n)_{n=1,2,\dots}$ be a sequence that converges to f (shortly " $f_n \rightarrow f$ ") with $f_n \in \text{Im}(T)$. Choose a sequence $(u_n \in \text{Dom}(T) \cap \text{Ker}(T)^\perp)$ with $Tu_n = f_n$. We get $u_n - u_m \in \text{Ker}(T)^\perp$ for all n, m , and thus by (iv')

$$\|u_n - u_m\| \leq \frac{1}{C} \|f_n - f_m\| \rightarrow 0, \quad n, m \rightarrow \infty.$$

Accordingly, $u_n \rightarrow u$ and $Tu_n \rightarrow f$ which implies that $u \in \text{Dom}(T)$ and $Tu = f$, i.e., $f \in \text{Im}(T)$, since T is closed. Thus $\text{Im}(T)$ is closed.

Now let $\text{Im}(T)$ be closed. Then the mapping

$$\text{Dom}(T) \cap \text{Ker}(T)^\perp \longrightarrow \text{Im}(T) \quad \text{given by } u \mapsto Tu$$

is surjective and injective for simple reasons. Moreover, both spaces are closed subspaces of H , and thus can be interpreted as Hilbert spaces. The inverse of this mapping exists and is a well-defined linear transformation of $\text{Im}(T)$ into $\text{Ker}(T)^\perp$, with domain $\text{Im}(T)$. Also this transformation is a closed linear operator of the Hilbert space $\text{Im}(T)$ into the Hilbert space $\text{Ker}(T)^\perp$, as follows from the fact that T is closed. Whence it must be a bounded linear transformation by standard argument. However, this boundedness clearly amounts to the condition (iv'). $\square$

Moreover, as in Theorem 2.10, F is a Fredholm operator if and only if F^* is a Fredholm operator (proving the closedness of $\text{Im}(F^*)$ looks demanding, but follows rather directly from Lemma 2.44), and (clearly) we have

$$\text{index } F = \dim \text{Ker } F - \dim \text{Ker } F^* = -\text{index } F^*.$$

In particular, $\text{index } F = 0$ in case F is self-adjoint (i.e., $F^* = F$, see below).

The composition of (not necessarily bounded) Fredholm operators yields again a Fredholm operator. More precisely, we have the following composition rule.

THEOREM 2.45 (I.Z. GOHBERG and M.G. KREIN, 1957). *If F and G are (not necessarily bounded) Fredholm operators then their product GF is densely defined with*

$$(2.33) \quad \text{Dom}(GF) = \text{Dom}(F) \cap F^{-1} \text{Dom}(G)$$

and is a Fredholm operator. Moreover,

$$(2.34) \quad \text{index } GF = \text{index } F + \text{index } G.$$

REMARK 2.46. The proof is considerably more involved than in the bounded case. Why so? Can't we consider the operators F, G as *bounded* Fredholm operators in the graph norm of (2.23)? Yes. And then derive that the composition is Fredholm and satisfies (2.34) from our previous product rule for bounded Fredholm operators

in Exercise 1.10? Yes, indeed. The delicate claim, however, is that the domain $\text{Dom}(GF)$ of the composition is *dense* in H .

In the context of index theory, the product of closed unbounded Fredholm operators shows up

- (1) for elliptic differential operators over a closed (i.e., compact and without boundary) manifold M and
- (2) for elliptic differential operators over a compact manifold with smooth boundary, subject to some *regular (elliptic)* boundary conditions.

The first case was touched upon in Exercise 2.37, p.34f and Theorem 2.40, p.37 with $M = S^1$ and is the subject of the main body of this monograph for arbitrary, more general and more specific closed M . As we shall see in Part II, an elliptic differential operator F of order $k \geq 1$, acting between sections of vector bundles E_1 and E_2 over M can be considered both as a closed unbounded operator from $L^2(E_1)$ to $L^2(E_2)$ with domain $\text{Dom}(F) = W^k(E_1) \subset L^2(E_1)$ or as an indexed family of bounded operators $\{F_r : W^r(E_1) \rightarrow W^{r-k}(E_2)\}$ for all real r , where $W^r(E_1)$ denotes the r th Sobolev space (see Chapters 7 and 9). Combining F with a second elliptic differential operator G , say of order m , with $\text{dom}(G) = W^m(E_2) \subset L^2(E_2)$ yields the domain

$$\begin{aligned} \text{Dom}(GF) &= \text{Dom}(F) \cap F^{-1} \text{Dom}(G) \\ &= W^k(E_1) \cap F^{-1}(W^m(E_2)) = W^k(E_1) \cap W^{m+k}(E_1) = W^{m+k}(E_1), \end{aligned}$$

which is dense in $L^2(E_1)$ by definition. Here we exploited that the Sobolev spaces can be defined via elliptic operators (along the lines of Exercise 7.2b, p. 195f). Whence, in view of our set-up of Part II, there is nothing surprising in the preceding theorem for elliptic operators on closed manifolds. Even in that case, however, the result is not trivial.

The second case is much more intricate: We have to deal with a boundary condition for the combined elliptic differential operator obtained by combining two possibly radically different *regular (elliptic)* boundary conditions. Solely by classical analysis arguments it might be difficult to prove the regularity of the combined boundary condition.

Surprisingly, we can prove the density of $\text{Dom}(GF) \subset H$ by purely (but, admittedly, somewhat wired) functional analysis arguments, following [177] and [112, Lemma 2.3 and Theorem 2.1].

We prepare the proof by a series of small lemmata.

LEMMA 2.47. *Let D be a dense subspace of H and M_n a closed subspace of H of finite codimension $n \in \mathbb{N}$. Then there exists a bounded idempotent (= not necessarily orthogonal projection) P , such that*

$$\text{Im}(P) = M_n, \quad \dim \text{Ker}(P) = n, \quad \text{Ker}(P) \subset D.$$

Recall from Remark 2.2, p.13, that subspaces of finite codimension are not necessarily closed.

PROOF. To begin with, choose a basis $u_1, \dots, u_n$ of $M_n^\perp$. Then select $v_1, \dots, v_n \in D$ sufficiently close to the start basis (say $\|u_i - v_i\| < \delta$ for all $i = 1, \dots, n$ for sufficiently small $\delta > 0$), such that

$$(2.35) \quad \det(\langle u_i, v_j \rangle)_{i,j=1,\dots,n} \neq 0.$$

In particular, this implies linear independence of $v_1, \dots, v_n$. Let Q denote the space spanned by $v_1, \dots, v_n$. Clearly $Q \subset D$. Then for every $x \in H$ there exists a unique decomposition $x = w + v$ with $w \in M_n$ and $v \in Q$. Indeed, we simply set $v := \sum_{i=1}^n \alpha_i v_i$ where the coefficients α_i are uniquely determined by the orthogonality relations

$$\left\langle x - \sum_{i=1}^n \alpha_i v_i, u_j \right\rangle = 0, \quad j = 1, \dots, n.$$

Note that the determinant of the preceding system of linear equations does not vanish, by (2.35). Now define $Px := w$. This defines a projection operator satisfying all claims stated above. In particular, P is bounded with

$$\|Px\| = \|w\| = \|x - v\| \leq \|x\| + \|v\| = \|x\| + C \sum |\alpha_i| \leq (1 + C')\|x\|. \quad \square$$

The claim of following lemma becomes wrong, if we drop the assumption of finite codimension and closedness of M . Take, for instance, $H := L^2([a, b])$, D a dense subset of step functions, and $M_\infty := C^0([a, b])$. For finite codimension of M , the lemma seems obvious. However, to prove it rigorously we depend on the preceding result.

LEMMA 2.48. *Under the assumptions of Lemma 2.47, the intersection $M_n \cap D$ is dense in M_n .*

PROOF. For given $u \in M_n$ and given approximation radius $\delta > 0$, we set $\delta' := \delta(1 + \|\text{Id} - P\|)^{-1}$ and select an $x \in D$ such that $\|u - x\| \leq \delta'$. As before, we decompose $x = w + v$ with $w \in M_n$ and $v \in Q \subset D$, whence $w = Px \in D$, and

$$\begin{aligned} \|u - w\| &\leq \|u - x\| + \|(\text{Id} - P)x\| \\ &= \|u - x\| + \|(\text{Id} - P)(x - u)\| \leq (1 + \|\text{Id} - P\|)\delta' = \delta. \quad \square \end{aligned}$$

Now we can draw the decisive consequence for the composition of (not necessarily bounded) Fredholm operators in Hilbert space.

LEMMA 2.49. *If F and G are (not necessarily bounded) Fredholm operators then their product GF is densely defined and Fredholm.*

PROOF. 1. We first show that $\text{Dom}(GF) = \{u \in \text{Dom}(F) : Fu \in \text{Dom}(G)\}$ (as defined in (2.33)) is dense in H . Since by assumption

$$\dim \text{Ker}(F^*) = \dim \text{Im}(F)^\perp < \infty,$$

the space $\text{Im}(F) \cap \text{Dom}(G)$ is dense in $\text{Im}(F)$ by the preceding lemma. Let now $u \in \text{Dom}(F)$, then there exists $\tilde{u} \in \text{Ker}(F)^\perp \cap \text{Dom}(F)$ with $F\tilde{u} = Fu$, and we have $u - \tilde{u} \in \text{Ker}(F) \subset \text{Dom}(GF)$. Since $\text{Im}(F) \cap \text{Dom}(G)$ is dense in $\text{Im}(F)$, for every $\delta' > 0$ there exists a $v \in \text{Im}(F) \cap \text{Dom}(G)$ such that $\|v - Fu\| < \delta'$. Let $v = Fw$ with $w \in \text{Ker}(F)^\perp$, then $w \in \text{Dom}(GF)$. We get $\tilde{u} - w \in \text{Ker}(F)^\perp$, and thus $\|\tilde{u} - w\| \leq C\|Fu - v\| \leq C\delta'$. Set $u' := w + u - \tilde{u}$, and choose δ' such that $C\delta' = \delta$, then we have $\|u - u'\| < \delta$ and $u' \in \text{Dom}(GF)$, which means that $\text{Dom}(GF)$ is dense in $\text{Dom}(F)$. Since $\text{Dom}(F)$ is dense in H , we see that $\text{Dom}(GF)$ is dense in H .

2. Next we show that GF is closed. Suppose the sequence $(u_n)_{n=1,2,\dots}$ converges to u (once again, shortly “ $u_n \rightarrow u$ ”) and $GFu_n \rightarrow v$. We decompose $Fu_n = w_n + z_n$ with $w_n \in \text{Ker}(G)^\perp$ and $z_n \in \text{Ker}(G)$. By the closedness of $\text{Ker}(G)^\perp = \text{Im}(G^*)$

(see the reformulation (iv') above), we have $w_n \rightarrow w \in \text{Ker}(G)^\perp$. Also *either* $z_{n_k} \rightarrow z \in \text{Ker}(G)$ for a suitable subsequence (z_{n_k}) *or* $\|z_n\| \rightarrow \infty$, since $\dim \text{Ker}(G) < \infty$. In the first case we get $u_{n_k} \rightarrow u$, $Fu_{n_k} \rightarrow w + z$, $GFu_{n_k} \rightarrow v$, i.e., $u \in \text{Dom}(GF)$ and $GFu = v$, since F and G are closed operators. In the second case, let $x_n := u_n/\|z_n\|$, then

$$x_n \rightarrow 0, \quad Fx_n = \frac{w_n}{\|z_n\|} + \frac{z_n}{\|z_n\|}, \quad GFx_n \rightarrow 0.$$

But $z_n/\|z_n\|$ must have a convergent subsequence, and we must get $x_{n_k} \rightarrow 0$, $Fx_{n_k} \rightarrow w$ with $\|w\| = 1$, which is a contradiction, since F is closed. This proves that GF is closed.

3. Now we show that GF satisfies condition (iv') (before Lemma 2.44, p.43). Indeed, let $u_n \in \text{Dom}(GF) \cap \text{Ker}(GF)^\perp$, $\|u_n\| = 1$, and $GFu_n \rightarrow 0$. Then we again write $Fu_n = w_n + z_n$ with $w_n \in \text{Ker}(G)^\perp$ and $z_n \in \text{Ker}(G)$. We get $w_n \rightarrow 0$ by (iv') for G , and again *either* $z_{n_k} \rightarrow w$ *or* $\|z_n\| \rightarrow \infty$. In the first case we get $GFu_{n_k} \rightarrow 0$, $Gu_{n_k} \rightarrow w$, and $u_{n_k} \in \text{Ker}(F)^\perp$, i.e., $u_{n_k} \rightarrow u$, $\|u\| = 1$, $u \in \text{Dom}(GF) \cap \text{Ker}(GF)^\perp$, and $GFu = 0$, a contradiction. In the second case, set again $x_n := u_n/\|z_n\|$. The sequence (Fx_n) must have a convergent subsequence, and thus we get

$$x_{n_k} \rightarrow 0, \quad Fx_{n_k} \rightarrow w, \quad \|w\| = 1$$

a contradiction, because F is closed. This proves (iv') for GF .

4. Finally, it is clear that

$$\dim \text{Ker}(GF) \leq \dim \text{Ker}(F) + \dim \text{Ker}(G) < \infty$$

and

$$\begin{aligned} \text{codim Im}(GF) &= \dim \text{Ker}((GF)^*) = \dim \text{Ker}(F^*G^*) \\ &\leq \dim \text{Ker}(F^*) + \dim \text{Ker}(G^*) < \infty. \end{aligned}$$

Here we apply that F^*G^* is also closed with closed range (by the same arguments) and we have $(GF)^* = F^*G^*$. $\square$

PROOF OF THEOREM 2.45. The preceding lemma yields the delicate result, namely that GF is closed with closed range and that the in (2.33) defined $\text{Dom}(GF)$ is dense in H . We leave it to the reader to count the dimensions for the proof of (2.34), respectively refer to [112, p.699] for the details of that counting. $\square$

EXERCISE 2.50. Find out which of the following operators are (not necessarily bounded) Fredholm operators in the sense of Definition 2.43.

- a) (Bounded) Fredholm operators in the sense of Section 1.2?
 - b) Operators of finite rank?
 - c) The multiplication operator M_{id} of Exercise 2.39f for $\lambda_j := j$, $j = 1, 2, \dots$?
 - d) The operator T which extends (to $W^1(S^1)$) the differentiation operator $d/d\theta$ on $C^1(S^1)$ (Exercise 2.37)?
 - e) The Laplace operator Δ on the unit disk in the plane (see Exercise 5.9, p.145).
- [Answer: (a) Yes. (b) Never. (c) Yes: for

$$\text{Dom}(M_{\text{id}}) := \left\{ \sum_{j=1}^{\infty} c_j u_j : \sum_{j=1}^{\infty} j^2 |c_j|^2 < +\infty \right\}$$

you obtain a densely defined closed operator which is injective and surjective. (d) Yes, if $H = L^2(S^1)$ and the domain of T is taken to be $W^1(S^1) \subset L^2(S^1)$ (as in Theorem 2.40a). (e) Yes, if the domain is extended to the second Sobolev space

and restricted by elliptic boundary conditions (see Exercise 5.9, p. 145). If the full space of smooth functions on the disk is taken as the domain of the Laplacian and no boundary conditions are imposed, the kernel of the Laplacian is infinite-dimensional, consisting of all harmonic functions on the disk.]

Symmetric and Self-Adjoint Operators. As seen immediately after Definition 2.43, the index of unbounded self-adjoint Fredholm operators vanishes like in the bounded case. So, there is no immediate *index problem*. However, spectral projections of self-adjoint Fredholm operators defined by the Spectral Theorem 2.61 (below on p.51) are of high interest in index theory, in particular for specifying elliptic boundary value problems. As a matter of fact, the most interesting operators of geometry and gauge-theoretical physics are Laplacians or Dirac type operators which are symmetric operators.

Index problems arise from symmetric operators in two ways:

(1) We may occasionally split a self-adjoint Fredholm operator P into the direct sum of *chiral* nonsymmetric components

$$P = \begin{pmatrix} 0 & P^- \\ P^+ & 0 \end{pmatrix}$$

with $P^- = (P^+)^*$ and investigate the index of P^+ . Since

$$\text{Ker}(P) = \text{Ker}(P^+) \oplus \text{Ker}(P^-) \text{ and } \text{Ker}(P^-) \cong (\text{Im}(P^+))^\perp,$$

the integer $\text{index}(P^+) = n_+ - n_-$ gives the *chiral asymmetry* of $\text{Ker}(P)$; here $n_\pm := \dim \text{Ker}(P^\pm)$. In Part III, Section 13.8, Example 13.11 and Results d and f, we shall discuss a basic model of quantum chromodynamics and show how chiral asymmetry appears for the symmetric euclidean Dirac operator in 4 dimensions with — more or less natural — boundary conditions imposed. This is also the way one follows in most geometric and topological applications (e.g., when determining the Euler characteristic or the signature of even-dimensional closed Riemannian manifolds, see Part III, Section 13.4, p. 319ff).

(2) More generally, index problems arise from symmetric (i.e., *formally* self-adjoint) elliptic operators on compact manifolds with boundary when non-self-adjoint elliptic boundary conditions are imposed. In 2 dimensions, we shall give a simple example for that in Part II with the Noether-Hellwig-Vekua Theorem 5.11 (pp.146ff). For more elaborated examples in odd dimensions see our Section 13.8, Results d, f and g, mostly based on [83, Theorem 22.24].

For these perspectives and also for the completeness of our presentation, we summarize the basic knowledge of symmetric and self-adjoint unbounded operators and introduce to the corresponding Fredholm theory.

DEFINITION 2.51. a) We say that a densely defined operator S in H is **symmetric** (or **formally self-adjoint**) if

$$\langle Su, v \rangle = \langle u, Sv \rangle, \quad u, v \in \text{Dom}(S).$$

b) Recall that a densely defined operator S in H is called **self-adjoint** if $S^* = S$ (in the sense of Definition 2.38c).

c) A densely defined symmetric operator S in H is called **essentially self-adjoint** if its closure is self-adjoint, i.e. if $\bar{S} = S^*$.

We give an interesting criterion for proving that a symmetric operator is essentially self-adjoint. See also and similarly, [352, Theorem VIII.3, Corollary, p. 257]

and, differently, [305, Lemma 8.14] — MIZOHATA requires dense $\text{Im}(T)$ in H and the existence of a positive constant a such that $\|Tu\| \geq a\|u\|$ for all $u \in \text{Dom}(T)$.

LEMMA 2.52. *Let T be a densely defined symmetric operator in a separable complex Hilbert space H . We assume that both $\text{Im}(T + i)$ and $\text{Im}(T - i)$ are dense in H . Then T is essentially self-adjoint.*

PROOF. First we show that $\text{Im}(\bar{T} \pm i) = H$. Let (u_n) be a sequence in $\text{Dom}(\bar{T})$ and $(\bar{T} \pm i)u_n$ converges to v_0 . As with T , $\bar{T}$ is also symmetric, and we have

$$\|(\bar{T} \pm i)u\|^2 = \|u\|^2 + \|\bar{T}u\|^2 \text{ for all } u \in \text{Dom}(\bar{T} \pm i) = \text{Dom}(\bar{T}),$$

since the mixed terms $\langle \pm iu, \bar{T}u \rangle$ and $\langle \bar{T}u, \pm iu \rangle$ cancel each other by symmetry. Hence

$$\|u\| \leq \|(\bar{T} \pm i)u\|,$$

i.e., $\bar{T} \pm i$ injective and $(\bar{T} \pm i)^{-1}$ well defined on $\text{Im}(\bar{T} \pm i)$ and bounded. We conclude that (u_n) converges to some u_0 and $\bar{T}u_n$ converges too. Since $\bar{T}$ is closed, $u_0 \in \text{Dom}(\bar{T})$ and $(\bar{T} \pm i)u_0 = v_0$. Thus $\text{Im}(\bar{T} \pm i)$ is closed, so $\text{Im}(\bar{T} \pm i) = H$.

Now we show that $\bar{T}$ is self-adjoint. By definition, $\bar{T}$ is the minimal closed extension, so $\bar{T} \subseteq T^*$. Therefore it suffices to show that $\text{Dom}(\bar{T}^*) \subseteq \text{Dom}(\bar{T})$. Then, let $u \in \text{Dom}(\bar{T}^*)$. Since $\text{Im}(\bar{T} + i) = H$, there is a $w \in \text{Dom}(\bar{T})$ so that $(\bar{T} + i)w = (\bar{T}^* + i)u$. But $\text{Dom}(\bar{T}) \subseteq \text{Dom}(\bar{T}^*)$, so $u - w \in \text{Dom}(\bar{T}^*)$ and

$$(\bar{T}^* + i)(u - w) = 0.$$

Since $\text{Im}(\bar{T} - i) = H$, we have $\text{Ker}(\bar{T}^* + i) = \{0\}$, so $u = w \in \text{Dom}(\bar{T})$. $\square$

From the first part of the preceding proof we can distil

COROLLARY 2.53. *Let T be a closed, injective operator. If T is bounded from below by the identity, then T is a semi-Fredholm operator.*

Here we used the following notation:

DEFINITION 2.54. a) A densely defined closed operator T is called a **semi-Fredholm operator** if and only if $\text{Im}(T)$ is closed and either $\text{Ker}(T)$ or $\text{Coker}(T)$ has finite dimension.

b) A densely defined, symmetric operator T is **bounded from below by the identity** if we have

$$\|u\|^2 \leq \langle Tu, u \rangle \quad \text{for all } u \in \text{Dom}(T),$$

and consequently $\|u\| \leq \|Tu\|$.

We apply the lemma for $H = L^2(S^1)$ and take for T the operator $id/d\theta$ with domain $C^\infty(S^1)$. Integration by parts shows that $id/d\theta$ is symmetric. For $e_k(\theta) := \frac{1}{\sqrt{2\pi}} e^{ik\theta}$ ($k \in \mathbb{Z}$), we have $(T \pm i)(e_k) = (-k \pm i)e_k$ (or $(T \pm i)(\frac{1}{-k \pm i}e_k) = e_k$) and so $\text{Im}(T \pm i)$ is dense, since it contains the linear span of the complete orthonormal system $\{e_k : k \in \mathbb{Z}\}$. Thus we have proved

THEOREM 2.55. *The operator $id/d\theta$ in $L^2(S^1)$ with domain $C^\infty(S^1)$ is symmetric and essentially self-adjoint.*

We have shown in Theorem 2.40a that $d/d\theta$ on $C^1(S^1)$ extends to a continuous operator $T: W^1(S^1) \rightarrow L^2(S^1)$. Regarding T as an unbounded operator on $L^2(S^1)$ with dense domain $W^1(S^1)$, we have already shown that T is closed (see Theorem

2.40f). Indeed, T is the closure of $d/d\theta$ with domain $C^1(S^1) \subset L^2(S^1)$. Applying the preceding theorem yields

COROLLARY 2.56. *On the circle S^1 , the unbounded operator T on $L^2(S^1)$ (which extends $id/d\theta$ on $C^1(S^1)$) with domain $W^1(S^1)$ is self-adjoint.*

REMARK 2.57. a) The arguments of the preceding proof can be generalized to prove the well-known but seldom explicitly stated fact that each symmetric elliptic differential operator on a closed Riemannian manifold (or, more generally, on a complete Riemannian manifold) is essentially self-adjoint (see though [391, Theorem 8.3], [60, Lemma 3.23] and, implicitly, [167, Lemma 1.6.3] or, differently and carried through only for the Laplacian, [412, Proposition 8.2.4]).

b) Note the remarkable contrast with the case where the underlying manifold has a boundary. Then there is a huge variety of domains to which a fixed symmetric elliptic differential operators can be extended such that it becomes self-adjoint; and there is a smaller, but still large variety where the extension becomes self-adjoint and Fredholm. For the case of a 1-dimensional manifold (= the interval) see below Exercise 2.58g–h. For the higher dimensional case we refer to [76, Section 3] and, differently, [83, Chapter 20]. See also the review in Section 13.8 below (pp.337–356).

In [77, Proposition 7.15] it is shown that the set of *all* extensions of a given symmetric elliptic differential operator T_0 of first order over a compact smooth Riemannian manifold X with boundary Y can be naturally identified with a dense graded subspace $\beta(T_0)$ of the distribution space $W^{-1/2}(Y)$. It turns out that $\beta(T_0)$ carries a natural structure of a *symplectic* Hilbert space, i.e., a (real) Hilbert space with a skew-symmetric, nondegenerate and bounded bilinear form ω , here induced from the principal symbol of T_0 over Σ in normal direction.² Then all self-adjoint extensions of T_0 (in the underlying L^2 -space) correspond to the *Lagrangian* subspaces of $\beta(T_0)$ and the self-adjoint Fredholm extensions correspond to the *Lagrangian* subspaces which form a *Fredholm pair* with the canonical Lagrangian subspace (the *Cauchy data space*). A Fredholm pair is a pair of closed subspaces with finite-dimensional intersection and with sum of finite codimension (then the difference of these two dimensions is called the index of the pair; see [83, Chapter 24] with a mild correction given in [78, Appendix] regarding the characterization of Fredholm pairs with vanishing index).

c) A classical source to the systematic study of all self-adjoint extensions of a given symmetric operator is the célèbre paper [319]. For supplementary studies, involving also the deficiency indices (i.e. the codimension of the range of $T \pm i$) and relations to index theory, we refer to [10, Section 78], [177] (summarized in [12]), and, more recently, [276, Chapter 4] and [99].

EXERCISE 2.58. a) Show that a densely defined operator S in H is symmetric if and only if $S \subseteq S^*$. So, in particular, each self-adjoint operator is symmetric.

b) Prove another criterion for S being symmetric, namely that $\langle Su, u \rangle \in \mathbb{R}$ for every $u \in \text{Dom}(S)$.

c) Let S be a symmetric operator in H . Show that the two usual conditions (i.e., $\overline{S} = \overline{S}^*$ and $\overline{S} = S^*$) for S being essentially self-adjoint are equivalent.

d) Let S be a densely defined operator in H which is essentially self-adjoint. Show that then $\overline{S}$ is the only self-adjoint extension of S . Show that the converse is also

²The concept of *symplectic manifolds* is mentioned in Remark 6.9, p.165, and introduced rigorously in Definition 18.23, p.652. They are one of the major objects of Seiberg-Witten Theory.

true, i.e., if S has one and only one self-adjoint extension, then S is essentially self-adjoint.

e) Let S be a densely defined, symmetric operator in H . Show that S is self-adjoint if and only if $S \pm i$ are both surjective operators.

f) Show that the operator M_{id} of Exercise 2.50c is self-adjoint.

g) Show that the operator id/dx in $L^2([0, 1])$ with domain $C_0^\infty([0, 1])$ (= smooth functions with support in the interior $(0, 1)$ of the interval) is symmetric but not essentially self-adjoint.

h) Let P, Q be continuous real-valued functions on the interval $[0, 1]$. Let $u \mapsto u'$ denote the differentiation. Show that the operator

$$u \mapsto (Pu')' + Qu$$

in $L^2([0, 1])$ with domain $C_0^\infty([0, 1])$ is symmetric but not essentially self-adjoint.

i) Consider the multiplication operator M_{id} ($u(x) \mapsto xu(x)$) and the differential operators of (g) and (h) on $L^2(\mathbb{R})$ with domain $C_0^\infty(\mathbb{R})$ (= smooth functions with compact support). Show that these operators are essentially self-adjoint.

[Hint: For (a) use (2.22). For (b) establish

$$4\langle u, v \rangle = \sum_{k=0}^3 i^k \langle u + i^k v, u + i^k v \rangle$$

by straightforward calculation. For (c) recall that always $S \subseteq T$ implies $T^* \subseteq S^*$; that every symmetric operator S is closable, because S is densely defined and $S \subseteq S^*$; and that $\overline{S} = S^{**}$ for each closable S . For (d) note first that every symmetric operator is closable because S is densely defined and $S \subseteq S^*$, whence $S \subseteq \overline{S} \subseteq S^*$. Then use that $S \subseteq R$ implies $R^* \subseteq S^*$. A safety net for (e) is provided e.g. in [332, Proposition 5.2.5], see also the second part of our proof of Lemma 2.52. (f) can be proved directly or by applying (e).

For (g) and (i) recall that the **support** of a function $u \in C^0(X)$ is by definition the smallest closed subset of X outside which u vanishes identically: $\text{supp } u := \overline{\{z \in X : u(z) \neq 0\}}$. Here X is a topological space, $C^0(X)$ denotes the set of complex valued continuous functions on X , and $\overline{L}$ denotes the closure of $L \subset X$.

In (g) and (h) the symmetry follows from partial integration. Candidates for non-uniquely determined self-adjoint extensions are provided in (g) by the unitarily twisted periodic boundary conditions $u(1) = e^{i\varphi}u(0)$ for all $\varphi \in [0, 2\pi)$; and in (h) e.g. by the Dirichlet boundary condition $u(0) = u(1) = 0$ and the Neumann boundary condition $u'(0) = u'(1) = 0$. For (i) see also the extensive discussion in [10, Sections 49, 77].]

Spectral Theory. The following definition extends the notion of resolvent set and spectrum commonly defined for elements in $\mathcal{B}(H)$; cf. Table 1.1, p. 11.

DEFINITION 2.59. a) For an operator T in H we define the **resolvent set** $\text{Res}(T)$ as the set of all $\lambda \in \mathbb{C}$ for which the operator $T - \lambda \text{Id}$ is bijective from $\text{Dom}(T)$ onto H with bounded inverse.

b) The complement of the resolvent set is called the **spectrum** of T , and is denoted by $\text{Spec}(T)$.

c) The function $R(\lambda) := (T - \lambda \text{Id})^{-1}$ defined on $\mathbb{C} \setminus \text{Spec}(T)$ with values in $\mathcal{B}(H)$ is called the **resolvent function**.

EXERCISE 2.60. a) Show that the resolvent set of any operator in H is open.

- b) Let T be a closed operator in H and $\lambda_0 \in \mathbb{C}$. Assume that the resolvent $R(\lambda_0)$ exists and is compact. Show that then the spectrum of T consists entirely of countably many isolated eigenvalues with finite multiplicities and without finite accumulation point, and the resolvent $R(\lambda)$ is compact for all $\lambda \in \text{Res}(T)$. If T is self-adjoint, conclude that T is diagonalizable (= *discrete*), i.e., the eigenvectors form a basis of $\text{Dom}(T)$.
- c) Prove that the spectrum of a self-adjoint operator in H is a nonempty, closed subset of $\mathbb{R}$.
- d) Prove the following spectral characterization of (not necessarily bounded) self-adjoint Fredholm operators: A self-adjoint operator T has discrete spectrum of finite multiplicity in a neighborhood of 0 $\iff \text{Ker}(T)$ is finite-dimensional and $\text{Im}(T)$ is closed.
- e) Let S be a self-adjoint operator in H with compact resolvent. Show that S and each bounded self-adjoint perturbation (i.e. operators of the form $S + C$ where $C \in \mathcal{B}(H)$ and $C = C^*$) are Fredholm operators in the sense of Definition 2.38.
[Hint: For (a) cf. [332, Proposition 5.2.11] or [358, Exercise 13.17, p.365]. For (b) cf. [242, Theorem III.6.29]; see also our Section 2.2 on compact operators (p.18ff), in particular Theorem 2.20. See also our discussion of the Green's function for the Sturm-Liouville problems in the preceding section. Note that the eigenfunctions of the Green's operator and of the Sturm-Liouville problem coincide, while the eigenvalues of the Green's operator are the reciprocals of the eigenvalues of the Sturm-Liouville problem (in that case 0 is not an eigenvalue); see [111, p.194]. For (c) cf. [242, Section V.3.5] or [332, Proposition 5.2.13]. For (d) cf. [133, Def. XIII.6.1 and Thm. XIII.6.5]. DUNFORD and SCHWARTZ show that if T is self-adjoint, then λ is an isolated point of the spectrum of T if and only if $\text{Im}(T - \lambda)$ is closed. (Note that [133] define the essential spectrum differently). For (e) apply (c) and (d).]

For a normal (not necessarily bounded) operator, there is a famous theorem which expresses the operator as an integral of the coordinate function over the operator's spectrum with respect to a projection-valued measure. It supplements the previously proven spectral decomposition for compact operators, Theorem 2.20, p.20. We shall formulate it only for self-adjoint operators.

THEOREM 2.61 (Spectral Theorem). *Let T be a densely defined self-adjoint operator in a complex separable Hilbert space H . Then there exists a uniquely determined spectral measure E on the Borel subsets of $\mathbb{R}$ such that*

- (1) $T = \int_{\lambda \in \text{Spec}(T)} \lambda dE(\lambda)$,
- (2) $E(M) = 0$ for all $M \subset \mathbb{R}$ with $M \cap \text{Spec}(T) = \emptyset$,
- (3) $E(M) \neq 0$ for all open $M \subset \mathbb{R}$ with $M \cap \text{Spec}(T) \neq \emptyset$.

Consequently, we can associate a well-defined operator $f(T)$ to T for each function f that is integrable on $\text{Spec}(T)$. That result is trivial for a polynomial f (with $\text{id}(T) = T$ as in (1) and $1(T) = \text{Id}$), but rather advanced for such simple functions like $f := \sqrt{\cdot}$ yielding an ultra-short proof of the *Square Root Lemma*. For comparison, see our elementary but lengthy proof of that Lemma below on p.54f. Different variants of the Spectral Theorem and a variety of different proofs are in the literature. We recommend [332, Theorems 4.4.1 and 5.3.8] for the bounded and for the not necessarily bounded case.

Metrics on the Space of Closed Operators. Recall that for a fixed separable complex Hilbert space H , we denoted by $\mathcal{B}(H)$ the algebra of bounded operators from H to H . It is naturally equipped with the metric defined by the *operator norm* $\|T - S\|$.

We shall denote by $\mathcal{C}(H)$ the space of closed densely defined operators in H . Clearly the operator norm does not make sense for unbounded operators. However, for $S, T \in \mathcal{C}(H)$ the orthogonal projections $P_{\mathfrak{G}(S)}$, $P_{\mathfrak{G}(T)}$ onto the graphs of S , T in $H \oplus H$ are bounded operators and

$$\gamma(S, T) := \|P_{\mathfrak{G}(T)} - P_{\mathfrak{G}(S)}\|$$

defines a metric for $\mathcal{C}(H)$, the **projection metric**.

It is also called the **gap metric** and it is (uniformly) equivalent with the metric given by measuring the distance between the (closed) graphs. For details and the proof of the following Lemma and Theorem, we refer to [112, Section 3].

LEMMA 2.62. *For $T \in \mathcal{C}(H)$ the orthogonal projection onto the graph of T in $H \oplus H$ can be written (where $R_T := (I + T^*T)^{-1}$) as*

$$P_{\mathfrak{G}(T)} = \begin{pmatrix} R_T & R_T T^* \\ T R_T & T R_T T^* \end{pmatrix} = \begin{pmatrix} R_T & T^* R_T^* \\ T R_T & T T^* R_T^* \end{pmatrix} = \begin{pmatrix} R_T & T^* R_T^* \\ T R_T & I - R_T^* \end{pmatrix}.$$

THEOREM 2.63 (H.O. CORDES, J.P. LABROUSSE, 1963). *a) The space $\mathcal{B}(H)$ of bounded operators on H is dense in the space $\mathcal{C}(H)$ of all closed operators in H . The topology induced by the projection ($\cong$ gap) metric on $\mathcal{B}(H)$ is equivalent to that given by the operator norm.*

b) Let $\mathcal{CF}(H)$ denote the space of closed (not necessarily bounded) Fredholm operators. Then the index is constant on the connected components of $\mathcal{CF}(H)$ and yields a bijection between the integers and the connected components.

EXERCISE 2.64. Consider the multiplication operator M_{id} of Exercise 2.50c and let P_j denote the orthogonal projection of H onto the linear span of the j -th orthonormal basis element u_j . Clearly the sequence (P_j) does not converge in $\mathcal{B}(H)$ in the operator norm. Show that, however, the sequence $(M_{\text{id}} - 2jP_j)$ of self-adjoint Fredholm operators converges in $\mathcal{C}(H)$ in the projection metric to M_{id} . [Hint: On the subset of self-adjoint (not necessarily bounded) operators in the space $\mathcal{C}(H)$, the projection metric is uniformly equivalent to the metric γ given by

$$\gamma(T_1, T_2) := \|(T_1 + i)^{-1} - (T_2 + i)^{-1}\|,$$

(cf. [79, Theorem 1.1]).]

REMARK 2.65. The results by HEINZ CORDES and JEAN-PHILIPPE LABROUSSE may appear to be rather counter-intuitive. For (a), it is worth mentioning that the operator-norm distance and the projection metric on the set of bounded operators are equivalent, but not uniformly equivalent since the operator norm is complete, while the projection metric is not complete on the set of bounded operators. Actually, this is the point of the first part of (a), see also the preceding exercise.

Assertion (b) says two things: (i) that the index is a homotopy invariant, i.e. two Fredholm operators have the same index if they can be connected by a continuous curve in $\mathcal{CF}(H)$; (ii) that two Fredholm operators having the same index always can be connected by a continuous curve in $\mathcal{CF}(H)$. Both results are also true in the category of bounded Fredholm operators. Actually, topologically much farther reaching results for bounded Fredholm operators are shown in Chapter

3. For investigations of the topology of the subspace of self-adjoint (not necessarily bounded) Fredholm operators we refer to [79] and [277].

The delicacy of Assertion (b) is partly due to the delicacy of varying domains. However, if we fix a self-adjoint operator T with compact resolvent and dense domain $D \subseteq H$ and make D into a Hilbert space by the operator norm (along the lines of Exercise 2.39d), one may investigate all closed Fredholm operators in H with that domain D . A reasonable guess is that this space can be identified with the full space of bounded Fredholm operators by identifying D with H , and that this bijection is a homeomorphism.

7. Trace Class and Hilbert-Schmidt Operators

Here we give a rigorous definition and exposition of the fundamentals of trace class and Hilbert-Schmidt operators on a general (complex, infinite-dimensional) Hilbert space H . For an advanced reader, our presentation may seem a bit convoluted with all the small definitions, lemmata, propositions and theorems patched together. We refer such a reader to [332, Section 3.4] where all we need is done simply and directly. In this section, however, we prefer to confront our primary readership with all the details of the involved calculations instead of hiding them in general structural concepts and theorems.

We have already seen the important special case of Hilbert-Schmidt integral operators with square-integrable kernels on function spaces (see Exercises 2.29 and 2.30, p. 25). We will also need trace class operators later in Section 3.9 when we give a construction of the determinant line bundle over the space of Fredholm operators with index 0. A *connection between determinants and traces* is seen in the formula $\det(e^A) = e^{\text{Tr } A}$ for a $A \in \text{GL}(N, \mathbb{C})$, or the related formula (see Proposition 3.44, p. 96)

$$(2.36) \quad \det(\text{Id} + A) = \sum_{k=0}^N \text{Tr}(\Lambda^k A),$$

where $\Lambda^k A$ is the extension of A to the k -th exterior product $\Lambda^k(\mathbb{C}^n)$ of $\mathbb{C}^n$. For those not familiar with exterior products, let $\lambda_1(A), \dots, \lambda_N(A)$ be the eigenvalues of A , repeated according to algebraic (as opposed to geometric) multiplicity. In view of Jordan canonical form, we have the formula (equivalent to (2.36))

$$(2.37) \quad \det(\text{Id} + A) = \prod_{j=1}^N (1 + \lambda_j(A)) = \sum_{k=0}^N \left(\sum_{\langle i \rangle_k} \lambda_{i_1}(A) \cdots \lambda_{i_k}(A) \right)$$

where $\sum_{\langle i \rangle_k}$ denotes the sum over all indices $0 < i_1 < i_2 < \cdots < i_k \leq N$; this inner sum is in fact $\text{Tr}(\Lambda^k A)$. The $k = 1$ term is the trace of A , namely

$$(2.38) \quad \text{Tr}(A) = \sum_{i=1}^N \lambda_i(A),$$

and in general the k -th term is the elementary symmetric polynomial of degree k in the $\lambda_i(A)$, which again is the same as $\text{Tr}(\Lambda^k A)$. The formula (2.36) extends to operators on a Hilbert space H when A is trace class. Indeed, it is essentially the Definition 3.45 (p. 98) of $\det(\text{Id} + A)$ that we adopt. The equivalence of (2.36) and (2.37) for trace class operators A is true, but not trivial (see [393]). Roughly, $A \in \mathcal{B}(H)$ is trace class if the square-roots $\sqrt{\lambda_n}$ of the eigenvalues $\lambda_n \geq 0$ of A^*A are summable (i.e., $\sum_n \sqrt{\lambda_n} < \infty$). However, for this one would need to assume that there exists a complete eigenbasis of A^*A , and thus some assumptions on A (e.g., compactness) would have to be made. We would rather have the compactness

of A emerge from our definition of *trace class* than assume compactness as part of the definition. In the course leading to the definition we adopt, we begin with some useful, basic definitions and results of independent interest.

The following *Square Root Lemma* is fundamental for establishing the *Polar Decomposition* of bounded operators in Proposition 2.77, which plays a prominent role in establishing the fact that the set $\mathcal{I}_1$ of trace class operators is closed under addition (see below). It is a simple consequence of the Spectral Theorem 2.61, p.51. Since we have not proven the Spectral Theorem, we give an elementary, though elaborate (i.e., a bit lengthy) proof of the Square Root Lemma.

THEOREM 2.66 (Square Root Lemma). *If $C \in \mathcal{B}^+$, then there is a unique $S \in \mathcal{B}^+$, such that $S^2 = C$. Denoting S by $\sqrt{C}$, the map $C \rightarrow \sqrt{C}$ is continuous in operator norm.*

PROOF. The power series for $\sqrt{1-x}$ about $x = 0$ is

$$(2.39) \quad p(x) := \sum_{n=0}^{\infty} a_n x^n = 1 + \sum_{n=1}^{\infty} \frac{(-1)^n}{n!} \prod_{k=0}^{n-1} \left(\frac{1}{2} - k\right) x^n.$$

For $n \geq 1$, the coefficients a_n are all negative. Thus,

$$\sum_{n=1}^{\infty} |a_n| = \lim_{x \rightarrow 1^-} \sum_{n=1}^{\infty} |a_n x^n| = \lim_{x \rightarrow 1^-} (1 - \sqrt{1-x}) = 1.$$

The Weierstrass M -test then implies that $p(x)$ converges uniformly and absolutely for $\|x\| \leq 1$ to $\sqrt{1-x}$. Let

$$\mathcal{B}_1^+ := \{B \in \mathcal{B}^+ : \|B\| \leq 1\}.$$

Since

$$A \in \mathcal{B}_1^+ \implies \|a_n A^n\| \leq |a_n| \|A\|^n \leq |a_n| \text{ and } \sum_{n=1}^{\infty} |a_n| < \infty,$$

the Weierstrass M -test implies that $\sum_{n=0}^{\infty} a_n A^n$ converges uniformly on $\mathcal{B}_1^+$ to a continuous function $p: \mathcal{B}_1^+ \rightarrow \mathcal{B}$, namely

$$p(A) := \sum_{n=0}^{\infty} a_n A^n \quad (\text{for } A \in \mathcal{B}_1^+).$$

The convergence of $\sum_{n=0}^{\infty} \|a_n A^n\|$ also implies that the formal squaring and re-arrangement of the series $p(A)$ yields the expected result

$$(2.40) \quad p(A)^2 = \text{Id} - A \quad (\text{for } A \in \mathcal{B}_1^+).$$

Note that $p(A) \geq 0$, since (using $\|A\| \leq 1$)

$$\left\langle \sum_{n=1}^k |a_n| A^n x, x \right\rangle \leq \sum_{n=1}^k |a_n| \|A^n x\| \|x\| \leq \sum_{n=1}^k |a_n| \|A\|^n \|x\|^2 \leq \|x\|^2,$$

which implies that

$$\begin{aligned} \langle p(A) x, x \rangle &= \lim_{k \rightarrow \infty} \left\langle \left(\text{Id} - \sum_{n=1}^k |a_n| A^n \right) x, x \right\rangle \\ &= \|x\|^2 - \lim_{k \rightarrow \infty} \left\langle \sum_{n=1}^k |a_n| A^n x, x \right\rangle \geq 0. \end{aligned}$$

If $C \in \mathcal{B}_1^+$, we have $\text{Id} - C \in \mathcal{B}_1^+$, since

$$\langle (\text{Id} - C) x, x \rangle = \langle x, x \rangle - \langle Cx, x \rangle \geq \|x\|^2 - \|Cx\| \|x\| \geq \|x\|^2 (1 - \|C\|) \geq 0,$$

and then using Proposition 2.21 (p. 20), we get

$$\begin{aligned}\|\text{Id} - C\| &= \sup \{ \langle (\text{Id} - C)x, x \rangle : x \in H, \|x\| = 1 \} \\ &= \sup \{ 1 - \langle Cx, x \rangle : x \in H, \|x\| = 1 \} \leq 1.\end{aligned}$$

Thus in (2.40) we may take $A = \text{Id} - C \in \mathcal{B}_1^+$ and $(p(\text{Id} - C))^2 = p(A)^2 = \text{Id} - A = C$. Hence, for $C \in \mathcal{B}_1^+$ and $\|C\| \leq 1$, a positive square root of C is $p(\text{Id} - C)$. For arbitrary $C \in \mathcal{B}^+$ with $C \neq 0$, note that $\text{Id} - C/\|C\| \in \mathcal{B}_1^+$ and

$$\left(\sqrt{\|C\|} p\left(\text{Id} - \frac{C}{\|C\|}\right) \right)^2 = \|C\| \frac{C}{\|C\|} = C.$$

Then there is a positive square root $S(C)$ of $C \in \mathcal{B}^+$, namely

$$S(C) := \begin{cases} p(\text{Id} - C), & \text{if } \|C\| \leq 1, \\ \sqrt{\|C\|} p\left(\text{Id} - \frac{C}{\|C\|}\right), & \text{if } \|C\| > 0. \end{cases}$$

Since $\sqrt{\alpha}p(1 - x/\alpha) = \sqrt{\alpha}\sqrt{1 - (1 - x/\alpha)} = \sqrt{\alpha}\sqrt{x/\alpha} = \sqrt{x}$, for $0 \leq x \leq \alpha \leq 1$, the two formulas agree for $0 < \|C\| \leq 1$. The first formula yields the continuity of S on $\mathcal{B}_1^+$, in particular at $C = 0$. Since $C \mapsto \sqrt{\|C\|}$ and $C \mapsto \text{Id} - C/\|C\|$ are continuous functions on $\mathcal{B} \setminus \{0\}$, the second formula yields the continuity of S on the rest of $\mathcal{B}^+$.

We now prove the uniqueness property. Suppose that R is another positive square root of C . Then $RC = R^3 = R^2R = CR$, so that R commutes with C and hence with $S(C)$ which (aside from the trivial case $C = 0$) can be written as a series of powers of $\text{Id} - C/\|C\|$. To show that $R = S(C)$, we show $\text{Ker}(S(C) - R)^\perp = \{0\}$. Since $RS(C) = S(C)R$, we have $(S(C) + R)(S(C) - R) = 0$ which implies that

$$(S(C) - R)(H) \subseteq \text{Ker}(S(C) + R), \text{ and so } \overline{(S(C) - R)(H)} \subseteq \text{Ker}(S(C) + R).$$

Since $S(C) - R$ is self-adjoint, we then have

$$\text{Ker}(S(C) - R)^\perp = \overline{(S(C) - R)^*(H)} = \overline{(S(C) - R)(H)} \subseteq \text{Ker}(S(C) + R).$$

Thus,

$$\begin{aligned}x \in \text{Ker}(S(C) - R)^\perp &\implies \langle S(C)x, x \rangle + \langle Rx, x \rangle = \langle (S(C) + R)x, x \rangle = 0 \\ &\implies \langle S(C)x, x \rangle = 0 \text{ and } \langle Rx, x \rangle = 0,\end{aligned}$$

since $S(C) \geq 0$ and $R \geq 0$. Now,

$$\langle Rx, x \rangle = 0 \implies 0 = \langle S(R)^2 x, x \rangle = \|S(R)x\|^2 \implies Rx = S(R)^2 x = 0,$$

and similarly $\langle S(C)x, x \rangle = 0 \implies S(C)x = 0$. Thus,

$$(S(C) - R)(x) = S(C)x - Rx = 0 - 0 = 0,$$

and so $x \in \text{Ker}(S(C) - R) \cap \text{Ker}(S(C) - R)^\perp = \{0\}$. $\square$

COROLLARY 2.67. *Every $A \in \mathcal{B}$ is a $\mathbb{C}$ -linear combination of two self-adjoint operators, and any self-adjoint operator is a $\mathbb{C}$ -linear combination of two unitary operators.*

PROOF. Note that $A + A^*$ and $i(A - A^*)$ are self-adjoint, and

$$A = \frac{1}{2}(A + A^*) - \frac{i}{2}(i(A - A^*)).$$

If $B \in \mathcal{B}$ is self-adjoint and $\|B\| = 1$, then $\text{Id} - B^2 \geq 0$, and $\sqrt{\text{Id} - B^2}$ makes sense. Note that

$$(2.41) \quad B = \frac{1}{2}(B + i\sqrt{\text{Id} - B^2}) + \frac{1}{2}(B - i\sqrt{\text{Id} - B^2}),$$

where $B \pm i\sqrt{\text{Id} - B^2}$ is unitary since

$$\begin{aligned} & (B \pm i\sqrt{\text{Id} - B^2})^* (B \pm i\sqrt{\text{Id} - B^2}) \\ &= (B \mp i\sqrt{\text{Id} - B^2})(B \pm i\sqrt{\text{Id} - B^2}) = B^2 + \text{Id} - B^2 = \text{Id}. \end{aligned}$$

If $0 \neq B \in \mathcal{B}$ is self-adjoint, we can replace B by $B/\|B\|$ in (2.41) and multiply by $\|B\|$. If $B = 0$, then $B = 0\text{Id} + 0\text{Id}$. $\square$

DEFINITION 2.68. $A \in \mathcal{B}$ is **trace class**, written $A \in \mathcal{I}_1$, if there is a complete orthonormal system $\{e_0, e_1, \dots\}$, such that for the operator $|A| := \sqrt{A^*A}$, we have

$$\text{Tr } |A| := \sum_{i=0}^{\infty} \langle |A| e_i, e_i \rangle = \sum_{i=0}^{\infty} \left\| |A|^{\frac{1}{2}} e_i \right\|^2 < \infty.$$

More generally, for $p \in \mathbb{N}$, $A \in \mathcal{I}_p$ if $|A|^p \in \mathcal{I}_1$. If $A \in \mathcal{I}_2$, then A is called **Hilbert–Schmidt**.

REMARK 2.69. Note that $\text{Tr } |A|$ is independent of the choice of $\{e_0, e_1, \dots\}$. Indeed, if $\{f_0, f_1, \dots\}$ is another complete orthonormal system, then

$$\begin{aligned} \sum_{i=0}^{\infty} \langle |A| e_i, e_i \rangle &= \sum_{i=0}^{\infty} \left\| |A|^{\frac{1}{2}} e_i \right\|^2 = \sum_{i=0}^{\infty} \left(\sum_{j=0}^{\infty} \left| \langle |A|^{\frac{1}{2}} e_i, f_j \rangle \right|^2 \right) \\ &= \sum_{j=0}^{\infty} \sum_{i=0}^{\infty} \left(\left| \langle |A|^{\frac{1}{2}} f_j, e_i \rangle \right|^2 \right) = \sum_{j=0}^{\infty} \langle |A| f_j, f_j \rangle. \end{aligned}$$

REMARK 2.70. Note that $p \leq p' \Rightarrow \mathcal{I}_p \subset \mathcal{I}_{p'}$, since

$$\begin{aligned} \sum_{i=0}^{\infty} \langle |A|^{p'} e_i, e_i \rangle &= \sum_{i=0}^{\infty} \left\| |A|^{\frac{1}{2}p'} e_i \right\|^2 = \sum_{i=0}^{\infty} \left(\left\| |A|^{\frac{1}{2}(p'-p)} |A|^{\frac{1}{2}p} e_i \right\| \right)^2 \\ &\leq \sum_{i=0}^{\infty} \left(\left\| |A|^{\frac{1}{2}(p'-p)} \right\| \left\| |A|^{\frac{1}{2}p} e_i \right\| \right)^2 = \left\| |A|^{\frac{1}{2}(p'-p)} \right\|^2 \sum_{i=0}^{\infty} \left\| |A|^{\frac{1}{2}p} e_i \right\|^2 \\ &= \left\| |A|^{\frac{1}{2}(p'-p)} \right\|^2 \text{Tr } |A|^p. \end{aligned}$$

Recall that $\mathcal{K}$ denotes the ideal of compact operators in $\mathcal{B}$. Let $\mathcal{B}_f$ denote the ideal of finite rank operators. We will eventually show (see Proposition 2.75) that

$$\mathcal{B}_f \subset \mathcal{I}_p \subset \mathcal{I}_{p'} \subset \mathcal{K}, \text{ for } 1 \leq p \leq p',$$

but first we prove

PROPOSITION 2.71. *Any trace class operator is compact; i.e., $\mathcal{I}_1 \subset \mathcal{K}$.*

PROOF. For any $x \in H$, we have

$$Ax = A \left(\sum_{i=0}^{\infty} \langle x, e_i \rangle e_i \right) = \sum_{i=0}^{\infty} \langle x, e_i \rangle A e_i.$$

Thus, we have (as always) that A is the *pointwise* limit of finite rank operators

$$A = \sum_{i=0}^{\infty} \langle \cdot, e_i \rangle A e_i = \sum_{i=0}^{\infty} e_i^* \otimes A e_i = \lim_{n \rightarrow \infty} \sum_{i=0}^{n-1} e_i^* \otimes A e_i.$$

To show that A is compact, it suffices to show convergence in *norm*; i.e.,

$$(2.42) \quad \lim_{n \rightarrow \infty} \sup \{ \| (A - \sum_{i=0}^{n-1} e_i^* \otimes A e_i)(x) \| : x \in H, \|x\|^2 = 1 \} \stackrel{!}{=} 0.$$

First, note that $A \in \mathcal{I}_1 \Rightarrow |A|^2 \in \mathcal{I}_1$, since

$$\begin{aligned} \sum_{i=0}^{\infty} \langle |A|^2 e_i, e_i \rangle &= \sum_{i=0}^{\infty} \| |A| e_i \|^2 = \sum_{i=0}^{\infty} \left(\| |A|^{\frac{1}{2}} |A|^{\frac{1}{2}} e_i \| \right)^2 \\ &\leq \sum_{i=0}^{\infty} \left(\| |A|^{\frac{1}{2}} \| \| |A|^{\frac{1}{2}} e_i \| \right)^2 = \| |A|^{\frac{1}{2}} \|^2 \sum_{i=0}^{\infty} \| |A|^{\frac{1}{2}} e_i \|^2 \\ &= \| |A|^{\frac{1}{2}} \|^2 \operatorname{Tr} |A|. \end{aligned}$$

In the sup of (2.42), we may assume $x \in H_n := \operatorname{span}(e_0, \dots, e_{n-1})^\perp$, since

$$(A - \sum_{i=0}^{n-1} e_i^* \otimes A e_i)|_{H_n^\perp} = 0.$$

Thus, it suffices to show that

$$\lim_{n \rightarrow \infty} \sup \{ \|Ax\| : x \in H_n, \|x\|^2 = 1 \} = 0.$$

Note that any $x \in H_n$ with $\|x\|^2 = 1$ may serve as f_n in a complete orthonormal extension $\{f_i\}_{i=0}^\infty$ of $e_0, \dots, e_{n-1}$, and so we have

$$\sum_{i=0}^{n-1} \|A e_i\|^2 + \|Ax\|^2 \leq \sum_{i=0}^\infty \|A f_i\|^2 = \sum_{i=0}^\infty \| |A| f_i \|^2 = \operatorname{Tr}(|A|^2).$$

Thus, as desired,

$$\begin{aligned} x \in H_n, \|x\|^2 = 1 &\implies \|Ax\|^2 \leq \operatorname{Tr}(|A|^2) - \sum_{i=0}^{n-1} \|A e_i\|^2 \implies \\ \lim_{n \rightarrow \infty} \sup \{ \|Ax\|^2 : x \in H_n, \|x\|^2 = 1 \} &= \operatorname{Tr} |A|^2 - \lim_{n \rightarrow \infty} \sum_{i=0}^{n-1} \|A e_i\|^2 = 0. \quad \square \end{aligned}$$

If $A \in \mathcal{I}_1$, then $|A| \in \mathcal{I}_1$ and hence $|A|$ is compact, self-adjoint and positive. By the Hilbert-Schmidt Theorem 2.20, there is a complete orthonormal system for $(\operatorname{Ker} A)^\perp$, say $\{e_i : 0 \leq i < N\}$, where N may be finite or ∞ , such that $|A| e_i = \mu_i e_i$ with $\mu_i > 0$, $\mu_0 \geq \mu_1 \geq \mu_2 \geq \dots \geq 0$ (repeated according to multiplicity), and $\lim_{i \rightarrow \infty} \mu_i = 0$ if $N = \infty$. The positive eigenvalues μ_i of $|A|$ are known as the **singular values** of A . For $x \in H$,

$$\begin{aligned} Ax &= A \left(\sum_{i=0}^N \langle x, e_i \rangle e_i \right) = \sum_{i=0}^N \langle x, e_i \rangle A e_i = \sum_{i=0}^N \mu_i \langle x, e_i \rangle (\mu_i^{-1} A e_i) \\ &= \sum_{i=0}^N \mu_i \langle x, e_i \rangle f_i, \text{ where } f_i := \mu_i^{-1} A e_i. \end{aligned}$$

Thus, we have the so-called **canonical expansion** of A

$$(2.43) \quad A = \sum_{i=0}^N \mu_i \langle \cdot, e_i \rangle f_i,$$

which (assuming $N = \infty$) converges in norm to the compact operator A , since

$$\begin{aligned} \left\| A - \sum_{i=0}^n \mu_i \langle \cdot, e_i \rangle f_i \right\| &= \sup \left\{ \left\| Ax - \sum_{i=0}^n \mu_i \langle x, e_i \rangle f_i \right\| : x \in H, \|x\| = 1 \right\} \\ &= \sup \left\{ \|Ax\| : x \in \text{span}\{e_0, \dots, e_n\}^\perp, \|x\| = 1 \right\} \\ &= \sup \left\{ \|(A|_x)\| : x \in \text{span}\{e_0, \dots, e_n\}^\perp, \|x\| = 1 \right\} = \mu_{n+1} \rightarrow 0 \text{ as } n \rightarrow \infty. \end{aligned}$$

We have

$$\begin{aligned} \langle f_i, f_j \rangle &= \langle \mu_i^{-1} A e_i, \mu_j^{-1} A e_j \rangle = \mu_i^{-1} \mu_j^{-1} \langle A^* A e_i, e_j \rangle = \delta_{ij}, \text{ and} \\ (AA^*) f_i &= (AA^*) \mu_i^{-1} A e_i = \mu_i^{-1} A (A^* A e_i) = \mu_i^{-1} A (\mu_i^2 e_i) = \mu_i^2 (\mu_i^{-1} A e_i) = \mu_i^2 f_i. \end{aligned}$$

It follows that $\{f_i : 0 \leq i < N+1\}$ is a complete orthonormal system for $(\text{Ker } A^*)^\perp = \overline{\text{Im } A}$, and the μ_i are also the singular values of A^* , which (noting that $f_i = \mu_i^{-1} A e_i \Rightarrow e_i = \mu_i^{-1} A^* f_i$) has the canonical expansion

$$A^* = \sum_{i=0}^N \mu_i \langle \cdot, f_i \rangle e_i.$$

The following definition then yields $\text{Tr } A^* = \overline{\text{Tr } A}$, for $A \in \mathcal{I}_1$.

DEFINITION 2.72. For $A \in \mathcal{I}_1$ with *canonical expansion* $A = \sum_{i=0}^N \mu_i \langle \cdot, e_i \rangle f_i$, we define

$$\text{Tr } A := \sum_{j=0}^N \langle A e_j, e_j \rangle = \sum_{j=0}^N \left\langle \sum_{i=0}^N \mu_i \langle e_j, e_i \rangle f_i, e_j \right\rangle = \sum_{j=0}^N \mu_j \langle f_j, e_j \rangle.$$

This sum is absolutely convergent, since $|\mu_j \langle f_j, e_j \rangle| \leq \mu_j \|f_j\| \|e_j\| = \mu_j$ and

$$\sum_{j=0}^N \mu_j = \sum_{j=0}^N \langle |A| e_j, e_j \rangle = \text{Tr } |A| < \infty.$$

REMARK 2.73. If $A \in \mathcal{I}_1$ and A is self adjoint, then $A = \sum_{i=0}^N \lambda_i \langle \cdot, e_i \rangle e_i$ is the *canonical expansion of A* , where $\{e_i\}$ is a complete orthonormal system for $(\text{Ker } A)^\perp$ with $A e_i = \lambda_i e_i$. In this case,

$$\text{Tr } A = \sum_{j=0}^N \lambda_j \langle e_j, e_j \rangle = \sum_{j=0}^N \lambda_j,$$

which converges absolutely and agrees with (2.38) when $N < \infty$.

PROPOSITION 2.74. If $\{g_i\}$ is any complete orthonormal system for H and $A \in \mathcal{I}_1$, then

$$\sum_{j=0}^{\infty} \langle A g_j, g_j \rangle = \text{Tr } A,$$

and the sum is absolutely convergent.

PROOF. We first verify that the sum is absolutely convergent:

$$\begin{aligned} \sum_{j=0}^{\infty} |\langle A g_j, g_j \rangle| &= \sum_{j=0}^{\infty} \left| \left\langle \sum_{i=1}^N \mu_i \langle g_j, e_i \rangle f_i, g_j \right\rangle \right| \\ &\leq \sum_{j=0}^{\infty} \sum_{i=1}^N \mu_i |\langle g_j, e_i \rangle \langle f_i, g_j \rangle| = \sum_{i=1}^N \mu_i \sum_{j=0}^{\infty} |\langle g_j, e_i \rangle \langle f_i, g_j \rangle| \\ &\leq \sum_{i=1}^N \mu_i \left(\sum_{j=0}^{\infty} |\langle g_j, e_i \rangle|^2 \right)^{\frac{1}{2}} \left(\sum_{j=0}^{\infty} |\langle f_i, g_j \rangle|^2 \right)^{\frac{1}{2}} \\ &= \sum_{i=1}^N \mu_i \|e_i\| \|f_i\| = \sum_{i=1}^N \mu_i = \text{Tr } |A| = \|A\|_1. \end{aligned}$$

The absolute convergence of $\sum_{j=0}^{\infty} \sum_{i=1}^N \mu_i |\langle g_j, e_i \rangle \langle f_i, g_j \rangle|$ just shown allows the interchange of the sums over i and j in the following:

$$\begin{aligned} \sum_{j=0}^{\infty} \langle Ag_j, g_j \rangle &= \sum_{j=0}^{\infty} \left\langle \sum_{i=1}^N \mu_i \langle g_j, e_i \rangle f_i, g_j \right\rangle \\ &= \sum_{j=0}^{\infty} \sum_{i=1}^N \mu_i \langle g_j, e_i \rangle \langle f_i, g_j \rangle \\ &= \sum_{i=1}^N \sum_{j=0}^{\infty} \mu_i \langle g_j, e_i \rangle \langle f_i, g_j \rangle = \sum_{i=1}^N \mu_i \langle f_i, e_i \rangle = \text{Tr } A. \quad \square \end{aligned}$$

PROPOSITION 2.75. *For any $p, p' \in \mathbb{N}$ with $p \leq p'$, we have*

$$\mathcal{B}_f \subset \mathcal{I}_p \subset \mathcal{I}_{p'} \subset \mathcal{K}.$$

PROOF. Since $\mathcal{B}_f \subset \mathcal{I}_p$ is clear, it suffices (by Remark 2.70) to prove that $\mathcal{I}_p \subset \mathcal{K}$ for any $p \in \mathbb{N}$. For $A \in \mathcal{I}_p$, we have $|A|^p \in \mathcal{I}_1$. Thus, $|A|^p$ is compact. Let $A = \sum_{i=0}^N \mu_i \langle \cdot, e_i \rangle e_i$ be the canonical expansion of $|A|^p$. Then the canonical expansion of $|A|$ is $\sum_{i=0}^N \mu_i^{1/p} \langle \cdot, e_i \rangle e_i$. Since $\mu_i \rightarrow 0$, we have $\mu_i^{1/p} \rightarrow 0$, and so $|A|$ is compact. This implies that A is compact. Indeed, since $\| |A| x \| = \| Ax \|$, if $\{|A| x_n\}$ has a convergent subsequence $\{|A| x_{n_i}\}$ for any bounded sequence $\{x_n\}$, then $\{Ax_n\}$ has the convergent subsequence $\{Ax_{n_i}\}$ since it will also be a Cauchy sequence: $\|Ax_{n_i} - Ax_{n_j}\| = \| |A| x_{n_i} - |A| x_{n_j} \| \rightarrow 0$ as $i, j \rightarrow \infty$. $\square$

The set $\mathcal{I}_1$ is clearly closed under scalar multiplication, but *less* clearly under addition, as the following exercise suggests.

EXERCISE 2.76. Show that there are 2×2 matrices A and B for which $|A + B| \not\leq |A| + |B|$ (i.e. $|A| + |B| - |A + B|$ is not positive).

To show that nevertheless $\mathcal{I}_1$ is closed under addition, it is convenient to first introduce polar decomposition.

PROPOSITION 2.77 (Polar Decomposition). *Any $A \in \mathcal{B}$ can be uniquely expressed in the form $A = UP$, where*

$P \in \mathcal{B}$ is self-adjoint and positive (i.e., $\langle Px, x \rangle \geq 0$ for all $x \in H$) with $P((\text{Ker } A)^\perp) \subseteq (\text{Ker } A)^\perp$, and

$U \in \mathcal{B}$, $\text{Ker } U = \text{Ker } A$, and $\langle U(x), U(y) \rangle = \langle x, y \rangle$ for $x, y \in (\text{Ker } A)^\perp$ (i.e., $U|_{(\text{Ker } A)^\perp}$ is an isometry of $(\text{Ker } A)^\perp$ onto $U(H)$).

Indeed,

$$(2.44) \quad P = \sqrt{A^*A} \quad \text{and} \quad U = 0_{\text{Ker } A} \oplus \left(A \circ \left(\sqrt{A^*A}|_{(\text{Ker } A)^\perp} \right)^{-1} \right).$$

PROOF. We first establish uniqueness of the decomposition $A = UP$. Note that $U^*U((\text{Ker } A)^\perp) \subseteq (\text{Ker } A)^\perp$, since

$$x \in (\text{Ker } A)^\perp, y \in \text{Ker } A \implies \langle U^*U(x), y \rangle = \langle Ux, Uy \rangle = 0.$$

Also,

$$x, y \in (\text{Ker } A)^\perp \implies \langle U^*Ux, y \rangle = \langle Ux, Uy \rangle = \langle x, y \rangle \implies U^*U|_{(\text{Ker } A)^\perp} = \text{Id}_{(\text{Ker } A)^\perp}.$$

For $x \in \text{Ker } A$, $(A^*A)x = 0 = P^2x$, and for $x \in (\text{Ker } A)^\perp$ we have

$$A^*Ax = (UP)^*(UP)x = P^*(U^*U)(Px) = P^*Px = P^2x,$$

since $Px \in (\text{Ker } A)^\perp$ and $U^*U|_{(\text{Ker } A)^\perp} = \text{Id}_{(\text{Ker } A)^\perp}$. Thus, $A^*A = P^2$ and so $P = \sqrt{A^*A}$ by Theorem 2.66. Then $A = UP \Rightarrow U|_{(\text{Ker } A)^\perp} = A \circ \left(P|_{(\text{Ker } A)^\perp}\right)^{-1}$, and since $U|_{\text{Ker } A} = 0$, we have the uniqueness. Defining P and U by (2.44), we have $A = UP$, since

$$\begin{aligned} x \in \text{Ker } A &\Leftrightarrow \langle Px, Px \rangle = \langle P^2x, x \rangle = \langle A^*Ax, x \rangle = 0 \implies UPx = 0 = Ax, \text{ and} \\ x \in (\text{Ker } A)^\perp &\implies UPx = A \left(\left(P|_{(\text{Ker } A)^\perp} \right)^{-1} \right) (Px) = Ax. \end{aligned}$$

By definition, $\sqrt{A^*A}$ is self-adjoint and positive. Also, since $(A^*A)|_{(\text{Ker } A)^\perp} \in \mathcal{B}((\text{Ker } A)^\perp)$ is positive, by the uniqueness of positive square roots, we have

$$\sqrt{A^*A} = 0_{\text{Ker } A} \oplus \sqrt{(A^*A)|_{(\text{Ker } A)^\perp}},$$

whence $\sqrt{A^*A}((\text{Ker } A)^\perp) \subseteq (\text{Ker } A)^\perp$. For $x, y \in (\text{Ker } A)^\perp$, we have

$$\begin{aligned} \langle U(x), U(y) \rangle &= \left\langle A \circ \left(\sqrt{A^*A}|_{(\text{Ker } A)^\perp} \right)^{-1} x, A \circ \left(\sqrt{A^*A}|_{(\text{Ker } A)^\perp} \right)^{-1} y \right\rangle \\ &= \left\langle \left(\sqrt{A^*A}|_{(\text{Ker } A)^\perp} \right)^{-1} A^*A \left(\sqrt{A^*A}|_{(\text{Ker } A)^\perp} \right)^{-1} x, y \right\rangle \\ &= \left\langle \left(\sqrt{A^*A}|_{(\text{Ker } A)^\perp} \right)^{-1} \left(\sqrt{A^*A}|_{(\text{Ker } A)^\perp} \right)^{-1} A^*Ax, y \right\rangle \\ &= \left\langle \left((A^*A)|_{(\text{Ker } A)^\perp} \right)^{-1} A^*Ax, y \right\rangle = \langle x, y \rangle. \end{aligned}$$

By definition, $\text{Ker } A \subseteq \text{Ker } U$ and since we have just seen that $\text{Ker} \left(U|_{(\text{Ker } A)^\perp} \right) = 0$, we have $\text{Ker } A = \text{Ker } U$. $\square$

EXERCISE 2.78. (a) Use polar decompositions of A , B and $A + B$ to show that for $p = 1$ and $p = 2$

$$(2.45) \quad A, B \in \mathcal{I}_p \implies (\text{Tr } |A + B|^p)^{\frac{1}{p}} \leq (\text{Tr } |A|^p)^{\frac{1}{p}} + (\text{Tr } |B|^p)^{\frac{1}{p}},$$

and hence that $A + B \in \mathcal{I}_p$. By Proposition 2.74 $\text{Tr}: \mathcal{I}_1 \rightarrow \mathbb{C}$ is then linear. [Hint: The case $p = 2$ is a bit less tricky. As a last resort, see [352, p. 208] for the case $p = 1$.]

(b) Show that if $A \in \mathcal{I}_p$ for $p \in \mathbb{N}$ and $B \in \mathcal{B}$, then A^* , AB and BA are in $\mathcal{I}_p$. Moreover, for $A \in \mathcal{I}_1$, prove that $\text{Tr}(AB) = \text{Tr}(BA)$. [Hint: By Corollary 2.67 and Part (a), we may assume that B is unitary.]

While (2.45) is valid for all p , here we only need it for $p = 1$ and 2 . In general, $\mathcal{I}_p$ is a normed linear space, the **Schatten class**, with norm $\|A\|_p := (\text{Tr } |A|^p)^{\frac{1}{p}}$. In particular, there is a norm (the *trace norm*) on $\mathcal{I}_1$, given by

$$(2.46) \quad \|A\|_1 := \text{Tr}(|A|) = \sum_{i=0}^N \mu_i,$$

where $A = \sum_{i=0}^N \mu_i \langle \cdot, e_i \rangle f_i$ is the canonical expansion of A . We have

$$\|Ax\|^2 = \sum_{i=0}^N \mu_i^2 |\langle x, e_i \rangle|^2 \leq \mu_0^2 \|x\|^2,$$

with equality for $x = e_0$. Thus,

$$\|A\| = \mu_0 \leq \sum_{i=0}^N \mu_i = \|A\|_1.$$

Note that Part (b) of Exercise 2.78 yields that $\mathcal{I}_p$ is an *ideal* of algebra $\mathcal{B}$, whence the use of the symbol “ $\mathcal{I}$ ”. When $p = 2$, we now show that $\|A\|_2$ is in fact the norm associated with an inner product. Note that $\text{Tr}(D^*C)$ exists for $C, D \in \mathcal{I}_2$, since

$$\begin{aligned} 4D^*C &= (C^* + D^*)(C + D) + i(C^* - iD^*)(C + iD) \\ &\quad - (C^* - D^*)(C - D) - i(C^* + iD^*)(C - iD) \\ &= \sum_{k=0}^3 i^k (C + i^k D)^* (C + i^k D) = \sum_{k=0}^3 i^k |C + i^k D|^2. \end{aligned}$$

Then by Exercise 2.78, $|C + i^k D|^2 \in \mathcal{I}_1$ and $D^*C \in \mathcal{I}_1$. Thus, we have an inner product $\langle \cdot, \cdot \rangle_{\text{Tr}}$ on $\mathcal{I}_2$ given by

$$\langle C, D \rangle_{\text{Tr}} := \text{Tr}(D^*C) \text{ for } C, D \in \mathcal{I}_2,$$

with norm $\sqrt{\langle C, C \rangle_{\text{Tr}}} = \left(\text{Tr} |C|^2 \right)^{\frac{1}{2}} = \|C\|_2$.

PROPOSITION 2.79. *For $A \in \mathcal{I}_1$ and $B \in \mathcal{B}$, we have $BA \in \mathcal{I}_1$ (by Exercise 2.78) and*

$$\|BA\|_1 \leq \|B\| \|A\|_1.$$

PROOF. Let $A = U|A|$ denote the polar decomposition of $A \in \mathcal{I}_1$. Since $|A|^{\frac{1}{2}} \in \mathcal{I}_2$,

$$\begin{aligned} |\text{Tr}(BA)|^2 &= |\text{Tr}(BU|A|)|^2 = \left| \text{Tr} \left(BU|A|^{\frac{1}{2}} |A|^{\frac{1}{2}} \right) \right|^2 \\ &= \left| \left\langle \left(|A|^{\frac{1}{2}} \right)^*, BU|A|^{\frac{1}{2}} \right\rangle_{\text{Tr}} \right|^2 = \left| \left\langle |A|^{\frac{1}{2}}, BU|A|^{\frac{1}{2}} \right\rangle_{\text{Tr}} \right|^2. \end{aligned}$$

By the Cauchy-Schwarz inequality for $\langle \cdot, \cdot \rangle_{\text{Tr}}$,

$$\begin{aligned} \left| \left\langle |A|^{\frac{1}{2}}, BU|A|^{\frac{1}{2}} \right\rangle_{\text{Tr}} \right|^2 &\leq \left\| |A|^{\frac{1}{2}} \right\|_2^2 \left\| BU|A|^{\frac{1}{2}} \right\|_2^2 = \text{Tr}(|A|) \left\| BU|A|^{\frac{1}{2}} \right\|_2^2 \\ &= \|A\|_1 \text{Tr} \left(\left(BU|A|^{\frac{1}{2}} \right)^* BU|A|^{\frac{1}{2}} \right) = \|A\|_1 \text{Tr} \left(|A|^{\frac{1}{2}} U^* B^* BU|A|^{\frac{1}{2}} \right). \end{aligned}$$

For a complete orthonormal system $e_1, e_2, \dots$, we have

$$\begin{aligned} \text{Tr} \left(|A|^{\frac{1}{2}} U^* B^* BU|A|^{\frac{1}{2}} \right) &= \sum_{i=0}^{\infty} \left\langle |A|^{\frac{1}{2}} U^* B^* BU|A|^{\frac{1}{2}} e_i, e_i \right\rangle \\ &= \sum_{i=0}^{\infty} \left\langle U^* B^* BU|A|^{\frac{1}{2}} e_i, |A|^{\frac{1}{2}} e_i \right\rangle \leq \sum_{i=0}^{\infty} \|U^* B^* BU\| \left\langle |A|^{\frac{1}{2}} e_i, |A|^{\frac{1}{2}} e_i \right\rangle \\ &= \|U^* B^* BU\| \left(\sum_{i=0}^{\infty} \langle |A| e_i, e_i \rangle \right) = \|A\|_1 \|B\|^2. \end{aligned}$$

Thus, combining the above, $|\text{Tr}(BA)|^2 \leq \|A\|_1^2 \|B\|^2$ or $|\text{Tr}(BA)| \leq \|A\|_1 \|B\|$. Letting $BA = W|BA|$ denote the polar decomposition of BA , we then have

$$\|BA\|_1 = \text{Tr} |BA| = |\text{Tr}(W^*BA)| \leq \|A\|_1 \|W^*B\| = \|A\|_1 \|B\|. \quad \square$$

Recall that $\mathcal{B}_f \subset \mathcal{B}$ denotes the subspace of finite-rank operators. Relative to the operator norm, the closure of $\mathcal{B}_f$ is the space $\mathcal{K}$ of compact operators. Since there are compact operators which are not trace class (e.g., $\sum_{n=1}^{\infty} \frac{1}{n} \langle \cdot, e_n \rangle e_n$), $\mathcal{I}_1$ is not a closed subspace of $\mathcal{B}$ in the operator norm. However, we have

PROPOSITION 2.80. $(\mathcal{I}_1, \|\cdot\|_1)$ is a Banach space. The set $\mathcal{B}_f$ of finite-rank operators is $\|\cdot\|_1$ -dense in $\mathcal{I}_1$; i.e., $(\mathcal{I}_1, \|\cdot\|_1)$ is the $\|\cdot\|_1$ -completion of $\mathcal{B}_f$.

PROOF. Let (A_n) be a Cauchy sequence in $(\mathcal{I}_1, \|\cdot\|_1)$, then (A_n) is a Cauchy sequence of compact operators in $(\mathcal{B}, \|\cdot\|)$ with limit $A \in \mathcal{K}$. We need to show $A \in \mathcal{I}_1$ with $\|A - A_n\|_1 \rightarrow 0$. Since (A_n) is a Cauchy relative to $\|\cdot\|_1$, the sequence $(\|A_n\|_1)$ is bounded ($\|A_n\|_1 \leq \|A_n - A_m\|_1 + \|A_m\|_1 \leq \varepsilon + \|A_m\|_1$ for $n \geq m$, where m is chosen sufficiently large). Let $A = \sum_{i=0}^N \mu_i \langle \cdot, e_i \rangle f_i$ denote the canonical expansion of A . We first show $\|A\|_1 = \sum_{i=0}^N \mu_i < \infty$. Since the case $N < \infty$ is clear, let $N = \infty$. If $\|A_n - A\| \rightarrow 0$, then $\|A_n^* A_n - A^* A\| \rightarrow 0$, since

$$\begin{aligned} \|A^* A - A_n^* A_n\| &\leq \|(A^* - A_n^*) A + A_n^* (A - A_n)\| \\ &\leq \|A^* - A_n^*\| \|A\| + \|A_n^*\| \|A - A_n\| \leq (2\|A\| + 1) \|A - A_n\|, \end{aligned}$$

for n sufficiently large. Using this and Theorem 2.66, we obtain

$$(2.47) \quad \|A_n - A\| \rightarrow 0 \implies \| |A| - |A_n| \| = \left\| \sqrt{A^* A} - \sqrt{A_n^* A_n} \right\| \rightarrow 0.$$

Then for each (finite) $m \in \mathbb{N}$,

$$\sum_{i=1}^m \langle |A| e_i, e_i \rangle = \sum_{i=1}^m \lim_{n \rightarrow \infty} \langle |A_n| e_i, e_i \rangle = \lim_{n \rightarrow \infty} \sum_{i=1}^m \langle |A_n| e_i, e_i \rangle \leq \|A_n\|_1.$$

Hence $A \in \mathcal{I}_1$, since

$$\|A\|_1 = \lim_{m \rightarrow \infty} \sum_{i=1}^m \langle |A| e_i, e_i \rangle \leq \sup_{n \in \mathbb{N}} \{ \|A_n\|_1 \} < \infty.$$

By (2.47), we have (as $p \rightarrow \infty$)

$$\|A - A_p\| \rightarrow 0 \Leftrightarrow \|(A - A_n) - (A_p - A_n)\| \rightarrow 0 \implies \|A_p - A_n\| \rightarrow \|A - A_n\|,$$

and so

$$\begin{aligned} \sum_{i=1}^m \langle |A - A_n| e_i, e_i \rangle &= \lim_{p \rightarrow \infty} \sum_{i=1}^m \langle |A_p - A_n| e_i, e_i \rangle \leq \lim_{p \rightarrow \infty} \|A_p - A_n\|_1 \\ \implies \|A - A_n\|_1 &= \lim_{m \rightarrow \infty} \sum_{i=1}^m \langle |A - A_n| e_i, e_i \rangle \leq \lim_{p \rightarrow \infty} \|A_p - A_n\|_1. \end{aligned}$$

Given any $\varepsilon > 0$, for n and p sufficiently large we have $\|A_p - A_n\|_1 \leq \varepsilon$. Hence, $\|A - A_n\|_1 \leq \varepsilon$ for n sufficiently large (i.e., $\lim_{n \rightarrow \infty} \|A - A_n\|_1 = 0$). As for the density of $\mathcal{B}_f$ in $\mathcal{I}_1$, let $A = \sum_{i=0}^{\infty} \mu_i \langle \cdot, e_i \rangle f_i$ denote the canonical expansion of $A \in \mathcal{I}_1 - \mathcal{B}_f$. Then as $n \rightarrow \infty$,

$$\left\| A - \sum_{i=0}^n \mu_i \langle \cdot, e_i \rangle f_i \right\|_1 = \left\| \sum_{i=n+1}^{\infty} \mu_i \langle \cdot, e_i \rangle f_i \right\|_1 \leq \sum_{i=n+1}^{\infty} \mu_i \rightarrow 0. \quad \square$$

CHAPTER 3

Fredholm Operator Topology

Synopsis. Calkin Algebra and Atkinson's Theorem. Perturbation Theory: Homotopy Invariance of the Index, Homotopies of Operator-Valued Functions, The Theorem of Kuiper. The Topology of $\mathcal{F}$: The Homotopy Type, Index Bundles, The Theorem of Atiyah-Jänich. Determinant Line Bundles: The Quillen Determinant Line Bundle, Fredholm Determinants, The Segal-Furutani Construction. Spectral Invariants: Essentially Unitary Equivalence, What Is a Spectral Invariant? Eta Function, Zeta Function, Zeta Regularized Determinant.

1. The Calkin Algebra

► So far, we have introduced compact operators for purely practical reasons: Within pure mathematics, they came from the search for a (closed) class of operators that exhibit properties analogous to those of the operators of finite rank. In applied mathematics, they enter through the theory of integral equations associated with the study of oscillations. Actually, the compact operators have yet a deeper *significance* in the representation of Fredholm operators. ◀

We recall our notation: H is a complex, separable Hilbert space; $\mathcal{B}$ denotes the Banach algebra of bounded linear operators on H (in modern terminology, $\mathcal{B}$ is even a C^* -algebra; see Exercise 2.6, where one needs to verify the additional axiom $\|T^*T\| = \|T\|^2$); $\mathcal{K} \subseteq \mathcal{B}$ denotes the closed two-sided ideal of compact operators (see Theorem 2.24); and $\mathcal{F} \subseteq \mathcal{B}$ denotes the space of Fredholm operators. We begin with a simple exercise.

EXERCISE 3.1 (J. W. CALKIN [106], 1941). Show that the quotient space $\mathcal{B}/\mathcal{K}$, consisting of equivalence classes $\pi(T) := \{T - K : K \in \mathcal{K}\}$, where $T \in \mathcal{B}$, forms a Banach algebra.

[Hint: Since $\mathcal{K}$ is a linear subspace, clearly $\mathcal{B}/\mathcal{K}$ is a vector space. To prove that $\mathcal{B}/\mathcal{K}$ is an algebra, one must use the fact that $\mathcal{K}$ is a two-sided ideal. Then show that since $\mathcal{K}$ is closed, $\mathcal{B}/\mathcal{K}$ can be made into a Banach space by defining a norm on $\mathcal{B}/\mathcal{K}$ by

$$\|\pi(T)\| := \inf \{\|T - K\| : K \in \mathcal{K}\} = \inf \{\|R\| : R \in \pi(T)\}.$$

It remains to show that

$$\|\pi(\text{Id})\| = 1 \text{ and } \|\pi(T)\pi(S)\| \leq \|\pi(T)\| \|\pi(S)\|.$$

To prove the left equation, assume that there is a $K \in \mathcal{K}$ with $\|\text{Id} - K\| < 1$ and show that K is invertible (using the argument in the proof of Theorem 2.31 involving geometric series); this contradicts the compactness of K . To prove the right inequality, apply the trick

$$\inf_{K \in \mathcal{K}} \|TS - K\| \leq \inf_{K_1, K_2 \in \mathcal{K}} \|(T - K_1)(S - K_2)\|. \quad]$$

THEOREM 3.2 (F. V. ATKINSON, 1951). *If $(\mathcal{B}/\mathcal{K})^\times$ is the group of units (i.e., elements which are invertible with respect to multiplication) of $\mathcal{B}/\mathcal{K}$ and $\pi: \mathcal{B} \rightarrow \mathcal{B}/\mathcal{K}$ is the natural projection, then we have*

$$\mathcal{F} = \pi^{-1}((\mathcal{B}/\mathcal{K})^\times).$$

EXERCISE 3.3. Show that this theorem of FREDERICK VALENTINE ATKINSON can also be written as: An operator $T \in \mathcal{B}$ is a Fredholm operator exactly when there are $S \in \mathcal{B}$ and $K_1, K_2 \in \mathcal{K}$, such that $ST = \text{Id} + K_1$ and $TS = \text{Id} + K_2$. Such an S is called a **parametrix** (or **quasi-inverse**) for T . One also says that T is **essentially invertible**; i.e., invertible modulo $\mathcal{K}$.

EXERCISE 3.4. Suppose that K_1 and K_2 in Exercise 3.3 are trace class (see Section 2.7) and self-adjoint. Show that

$$(3.1) \quad \text{index } T = \text{Tr } K_1 - \text{Tr } K_2.$$

[Hint. Using $K_1 = ST - \text{Id}$ and $K_2 = TS - \text{Id}$, show that $TK_1 = K_2T$ and $SK_2 = K_1S$. Using this, verify that if v (resp. w) is an eigenvector of K_1 (resp. K_2) with eigenvalue λ , then Tv (resp. Sw) is an eigenvector of K_2 (resp. K_1) with eigenvalue λ . If V_λ (resp. W_λ) is the eigenspace of K_1 (resp. K_2) for eigenvalue λ , then check that $ST|_{V_\lambda} = (1 + \lambda)\text{Id}_{V_\lambda}$ and $TS|_{W_\lambda} = (1 + \lambda)\text{Id}_{W_\lambda}$. Conclude that $T|_{V_\lambda}: V_\lambda \xrightarrow{\sim} W_\lambda$ for $\lambda \neq -1$. Also check that $\text{Ker } T = V_{-1}$ and $\text{Coker } T \cong W_{-1} = \text{Ker } S$. Verify that

$$\text{Tr } K_2 - \text{Tr } K_1 = \sum_\lambda \lambda \dim W_\lambda - \sum_\lambda \lambda \dim V_\lambda,$$

and all but two desirable terms cancel in the difference of these absolutely convergent sums.]

PROOF OF THEOREM 3.2. For “ $\subseteq$ ”, let $F \in \mathcal{F}$. We show that $\pi(F)$ is invertible. For this, consider the operator $F^*F + P$, where $P: H \rightarrow \text{Ker } F$ is orthogonal projection. In Remark 2.11 (p.17), we have already shown that $\text{Ker } F^*F = \text{Ker } F$ and $\text{Im } F^*F = \text{Im } F^*$; thus, $F^*F + P$ is bijective and hence invertible in $\mathcal{B}$. Since P is compact (being of finite rank), it follows that $\pi(F^*F) = \pi(F^*)\pi(F)$ is invertible in $\mathcal{B}/\mathcal{K}$. Similarly, one shows with the help of the orthogonal projection $Q: H \rightarrow \text{Ker } F^*$ that $FF^* + Q$ in $\mathcal{B}$ and $\pi(F)\pi(F^*)$ in $\mathcal{B}/\mathcal{K}$ are invertible. With a left-inverse for $\pi(F^*)\pi(F)$ and a right-inverse for $\pi(F)\pi(F^*)$, it follows that $\pi(F)$ is invertible in $\mathcal{B}/\mathcal{K}$.

For “ $\supseteq$ ”, let $T \in \mathcal{B}$ with $\pi(T)$ invertible in $\mathcal{B}/\mathcal{K}$; i.e., there is $S \in \mathcal{B}$ such that TS and ST lie in $\pi(\text{Id})$. Now, $\pi(\text{Id}) = \{\text{Id} + K : K \in \mathcal{K}\}$ consists of Fredholm operators by Theorem 2.31 (indeed, of index zero, but that does not concern us here). In particular, we then have that $\text{Ker } ST$ and $\text{Coker } TS$ are finite-dimensional. Since

$$\text{Ker } T \subseteq \text{Ker } ST \text{ and } \text{Im } T \supseteq \text{Im } TS,$$

it follows that $T \in \mathcal{F}$. □

REMARK 3.5. The trick in the first part of the above proof consists of first considering F^*F and FF^* (whose invertibility modulo $\mathcal{K}$ is trivial) rather than F , and only then drawing conclusions about $\pi(F)$. This has the advantage that one need not explicitly exhibit the *parametrix* (i.e., inverse modulo $\mathcal{K}$) for F . An explicit, if somewhat cumbersome, proof of the theorem of ATKINSON can be found in [365, Theorems 5.4 and 5.5].

EXERCISE 3.6. Show that the set of Fredholm operators is open in the Banach algebra of bounded linear operators on a fixed Hilbert space H . [Hint: Because of the continuity of π (π is even contracting), it suffices to show that $(\mathcal{B}/\mathcal{K})^\times$ is open in $\mathcal{B}/\mathcal{K}$. For this, show in general that the group of units $\mathcal{A}^\times$ in any Banach algebra $\mathcal{A}$ is open; more precisely, show that about each $a \in \mathcal{A}^\times$ there is a ball of radius $1/\|a^{-1}\|$ contained in $\mathcal{A}$. For this, apply again the geometric series argument in the proof of Theorem 2.31 or from Exercise 3.1.]

EXERCISE 3.7. Conclude from the theorem of ATKINSON that the space of Fredholm operators is closed under composition, the adjoint operation, and addition of compact operators. Show that such a conclusion is not circular, since the earlier proofs of the same results (e.g., Exercise 1.6 (p.5) and Theorem 2.10, (p.16)) were not needed in the proof of ATKINSON's theorem.

EXERCISE 3.8. Illustrate ATKINSON's theorem with the shift⁺ operator (in Exercise 1.3, p. 4) on $L^2(\mathbb{Z}_+)$. In particular, show that the similarly defined shift⁻ is a *parametrix* (= an inverse modulo $\mathcal{K}$) for shift⁺. Which compact operators do we get for $(\text{shift}^- \circ \text{shift}^+) - \text{Id}$ and for $(\text{shift}^+ \circ \text{shift}^-) - \text{Id}$?

EXERCISE 3.9. Using the theorem of RIESZ (Theorem 2.31, p.26), show that each parametrix G for a Fredholm operator F is itself a Fredholm operator, and we have $\text{index } G = -\text{index } F$.

EXERCISE 3.10. From Exercise 3.7, we know already that F is closed under addition of compact operators. Now show that the index is invariant:

$$\text{index}(F + K) = \text{index } F \text{ for all } F \in \mathcal{F} \text{ and } K \in \mathcal{K}.$$

[Hint: Show that each parametrix for F is also a parametrix for $F + K$, and apply Exercise 3.9.]

2. Perturbation Theory

► The result of Exercise 3.10, which we obtained as an easy corollary of the Theorem 2.31 (p.26) of RIESZ and of Theorem 3.2, is also due to FREDERICK VALENTINE ATKINSON. It represents a fundamental result of *perturbation theory* which asks how the properties of a complicated system are related to those of an ideal system *close by* whose properties are more easily computed or known. The idea comes from the variational calculus which asks the opposite way, namely determining optimal shapes of curves and surfaces (e.g., minimizing some energy functionals) by comparison with less advantageous neighbors, formalized in the famous Euler-Lagrange Equations and developed further in Morse Theory. In that context, the basic idea of homotopy was expressed by the young GIUSEPPE LODOVICO (LUIGI) LAGRANGIA (LAGRANGE) in his [271, Second letter to Euler, 12 August, 1755], to us the birth certificate of deformation theory and differential topology:

“Differentialie ipsius y quatenus hic differentiatur, x manente, pro habendo maximo, minime formulae datae valore, ad distinctionem aliarum eiusdem y differentiarum, quae in illa jam ingrediuntur, denotabo per δ ; sic et δdy est differentia ipsius dy , dum y crescunt quantitate δy ; idem dic generaliter de valore δFy [Fy mihi est *functio quaecumque* (emphasized by the authors) y].”¹

¹Our translation: “I shall denote the (peculiar) derivative of y , which is here to differentiate to obtain the largest or smallest value of a given formula while x remains unchanged, by δ — to distinguish it from the other differentiations of that y which already enter that formula; in such a

Perturbation theory in a wider sense arose in celestial mechanics which tries to determine the deviations of planetary orbits from the *unperturbed* Keplerian paths due to the gravitational forces of other celestial bodies. While the methods used there point in a different direction, it is the perturbation theory of LORD RAYLEIGH (concerned with continuously extended oscillating systems) which leads frequently and typically to operators perturbed by the addition of a compact operator. This happens for example, when in elasticity the passage is made from constant mass density to variable density. See for example [116, I, V.13]. That these are as a rule compact perturbations, is due to the fact that in the underlying partial and ordinary differential equations the terms of highest order remain unchanged and only the coefficients of the derivatives of lower order are modified. A theorem of FRANZ RELICH (see below Theorem 7.15, p.201) explains why this produces compact perturbations.

Quantum mechanics poses farther reaching perturbation problems which are in parts mathematically unsolved. An example is the quantitative determination of energy levels of complicated systems of quantum mechanics.

The oscillations and motions of quantum mechanical systems are largely determined by the eigenvalues and eigenfunctions of the corresponding operators. Therefore, *perturbation theory* usually amounts to applying approximation methods to solving the eigenvalue problem of a complicated linear operator $T + K$ which differs *little* from a simpler T with a solved eigenproblem. Perturbation theory becomes spectral theory which studies the different constituents of the *spectrum* of an operator. A reference is the comprehensive exposition in [242].²

We will not pursue the physical applications any further here, since there is abundant motivation for perturbation theory within mathematics. Consider for instance the above mentioned calculus of variations of which local perturbations are an actual principle, or geometric questions which ask how much a curve (asymptotically or in its shape) or a surface, etc., changes if relevant parameters in their equations are modified. In particular, we are interested in the degree to which our quantitative invariants $\dim \text{Ker}$, $\dim \text{Coker}$, and index are independent of “small” perturbations. Here “small” does not exclusively mean that the dimension of the image of the perturbing operator is small, as with operators of finite rank and in a sense with compact operators, but may mean the perturbation is small in operator norm. ◀

To get a feeling for the complications, we put together a list of results:

1. The group of invertible elements of a Banach algebra is open, by Exercise 3.6. In particular, for each invertible, bounded, linear operator T , there is an ε ($:=$

way δdy denotes the difference just of dy , when (all) the y increase by a value δy ; likewise speak generally of the value δFy [to me, Fy is an *arbitrary function* (emphasized by the authors) of y].”

²KATO’s perturbation theory is incomparably deeper than our investigation: While we consider a single invariant, the index, KATO’s theory is concerned with countably many real parameters associated with the power series expansion of the eigenvalues of a perturbed (symmetric) operator $T + cK$ where the parameters depend analytically on the perturbation. Just as one can classify symmetric matrices in linear algebra

- -according to their rank
- -projectively, according to their index of inertia (*Sylvester index*) , and
- -orthogonally, according to their diagonal elements (after *principal axis transformation*)

we have in the perturbation theory of operators in Hilbert space several levels of stability: index/essential spectrum (see below)/perturbation parameters of the power series expansion. In the crude mirror of finite-dimensional linear algebra, KATO’s theory is closest to the principal axis transformation, while we restrict ourselves in index theory to consideration of the rank.

$\|T^{-1}\|^{-1})$ such that for all $S \in \mathcal{B}$ with $\|S\| < \varepsilon$, we have:

- (i) $T + S \in \mathcal{F}$
- (ii) $\text{index}(T + S) = \text{index } T (= 0)$
- (iii) $\dim \text{Ker}(T + S) = \dim \text{Ker } T (= 0)$
- (iv) $\dim \text{Coker}(T + S) = \dim \text{Coker } T (= 0)$.

2. Further, by Exercise 3.10, for all $T \in \mathcal{F}$ and $K \in \mathcal{K}$

- (i) $T + K \in \mathcal{F}$
- (ii) $\text{index}(T + K) = \text{index } T$.

3. On the other hand, one can always find a perturbation of the identity by a compact operator K such that $\dim \text{Ker}(\text{Id} - K) > 10^{80}$ making $\text{Ker}(\text{Id} - K)$ unimaginably large, since its dimension could not be matched by the atoms in a universe of “only” 10^{11} galaxies. Namely, select an orthonormal basis for H and define K as the orthogonal projection onto the linear span of the first $10^{80} + 1$ basis elements. However, $\text{index}(\text{Id} - K) = \text{index } \text{Id} (= 0)$ by the Riesz Theorem (Theorem 2.31, p. 26).

4. In each arbitrarily small neighborhood of the zero operator there are Fredholm operators (namely, iterates of the shift operators multiplied by a small constant ε) with any large or small index; e.g.,

$$\text{index}(0 + \varepsilon(\text{shift}^+)^k) = k.$$

Hence, in the neighborhood of 0, the index behaves (metaphorically) as a holomorphic function in the neighborhood of an essential singularity (Theorem of FELIX CASORATI and KARL WEIERSTRASS).

5. For the boundary-value problem

$$u'' + ru = 0, \quad u(0) = u(1) = 0, \quad r \in \mathbb{R}, \quad r > 0,$$

treated in Chapter 2 (see Exercise 2.34, p.31), or the equivalent problem

$$v - rKv = 0,$$

where

$$Kv = (1 - x) \int_0^x yv(y) dy + x \int_x^1 (1 - y)v(y) dy,$$

it was already shown that

$$\dim \text{Ker}(\text{Id} - rK) = \begin{cases} 1, & \text{for } r = n^2\pi^2 \text{ and } n \in \mathbb{N}, \\ 0, & \text{otherwise.} \end{cases}$$

While $\dim \text{Ker}(\text{Id} - rK)$ is not perturbable if it is zero (this is also clear because $\text{Id} - rK$ is then invertible by the Riesz Theorem (Theorem 2.31, p. 26), whence Exercise 3.6 or the above result 1 applies), it is very prone to change when $r = n^2\pi^2$ – however, only in one direction: the dimension can only decrease. In other words, $\dim \text{Ker}(\text{Id} - rK)$ is upper semi-continuous; i.e., $\dim \text{Ker}(\text{Id} - rK) \leq \dim \text{Ker}(\text{Id} - r_0K)$ for all r sufficiently close to r_0 .

6. Closed (not necessarily bounded) Fredholm operators with compact resolvent (typically elliptic differential operators of positive order on closed manifolds or on compact manifolds with smooth boundary subject to suitable boundary conditions) have *either* discrete spectrum *or* the whole set $\mathbb{C}$ as essential spectrum. Nonvanishing index implies the second case, by Exercise 3.10, p.65.

The following theorem shows, for arbitrary small (in the operator norm sense) perturbations what we already proved in Exercise 3.10 for compact perturbations: Even though the dimensions of the kernel of an operator and of its adjoint are not invariant under perturbations, the two jump by the same amount, so that their difference (the index) remains constant. The *perturbation-invariance* of the index is its most remarkable property. Together with the composition rule (Exercise 1.10, p.8, or Exercise 2.3, p.14), it shows that the index has properties analogous to homotopy invariants in *algebraic topology* such as the Euler characteristic $\chi(M)$ of a compact manifold M . Indeed, $\chi(M)$ is in fact the index of a certain operator, namely, $d+\delta$ from the space of even differential forms to the space of odd differential forms on M , see Theorem 13.6b, Formula (13.12).

3. Homotopy Invariance of the Index

After these heuristic considerations, we now come to the aforementioned main theorem.

THEOREM 3.11 (J. DIEUDONNÉ, 1943). *With regard to the operator-norm topology, the mapping $\text{index}: \mathcal{F} \rightarrow \mathbb{Z}$ is locally constant.*

PROOF. By Exercise 3.6, we already know that there is a neighborhood in $\mathcal{B}$ which is contained in $\mathcal{F}$. We now amplify the argument used there: By Theorem 3.2 (p.64), we first choose a parametrix G for F ; i.e., a $G \in \mathcal{B}$ such that

$$FG = \text{Id} + K_1 \quad \text{and} \quad GF = \text{Id} + K_2,$$

where $K_1, K_2 \in \mathcal{K}$. We now show that for all $T \in \mathcal{B}$ with $\|T\| < \|G\|^{-1}$, we have $F + T \in \mathcal{F}$. Recall the *geometric series* argument (see the hint for Exercise 3.6), whereby the operators $\text{Id} + TG$ and $\text{Id} + GT$ are invertible, since $\|TG\|$ and $\|GT\|$ are less than 1. Thus $(\text{Id} + GT)^{-1}G$ is a left inverse of $F + T$ modulo $\mathcal{K}$, since

$$\begin{aligned} (\text{Id} + GT)^{-1}G(F + T) &= (\text{Id} + GT)^{-1}(\text{Id} + K_2 + GT) \\ (3.2) \qquad \qquad \qquad &= \text{Id} + (\text{Id} + GT)^{-1}K_2. \end{aligned}$$

Similarly, $G(\text{Id} + TG)^{-1}$ is a right inverse of $F + T$ modulo $\mathcal{K}$. Thus, by Theorem 3.2, we have $F + T \in \mathcal{F}$. Applying the composition rule (Exercise 2.3, p.14) and the Riesz Theorem (Theorem 2.31, p.26), we easily obtain from (3.2) the index formula

$$\text{index}((\text{Id} + GT)^{-1}) + \text{index } G + \text{index}(F + T) = 0.$$

Hence $\text{index}(F + T) = \text{index } F$, since the index of an invertible operator vanishes, and $\text{index } G = -\text{index } F$ by Exercise 3.9. $\square$

REMARK 3.12. a) As mentioned in Theorem 2.63, the index remains locally constant (and, in fact, distinguishes the connected components) also in the unbounded case, even for varying domains.

b) The following example shows that the index of Fredholm operators in a Fréchet space is not a homotopy invariant.

EXAMPLE 3.13. As explained in Appendix A, the functions $z \mapsto z^k$, $k \in \mathbb{Z}$ form an orthonormal basis for the Hilbert space $L^2(S^1)$ of square integrable complex valued functions on the circle $S^1 = \{z : |z| = 1\}$. Let H_+ denote the (closed)

subspace spanned by all z^k with k nonnegative. Let $P_+ : L^2(S^1) \rightarrow H_+$ denote the orthogonal projection. Then each $f \in C^0(S^1)$ induces a bounded operator

$$T_f := P_+ \circ M_f|_{H_+} : H_+ \longrightarrow H_+,$$

where M_f denotes multiplication by f . We shall see below in Exercise 4.3 that $T_f \in \mathcal{B}(H_+)$ depends continuously of f . Moreover, Theorem 4.4 implies that T_f is a Fredholm operator if and only if $f(z) \neq 0$ for all $z \in S^1$. In that case we have $\text{index } T_f = -W(f, 0)$, where $W(f, 0)$ denotes the winding number of f around the origin (e.g., $W(z^k, 0) = k$ for $k \in \mathbb{Z}$).

On the Fréchet space $C_+^\infty(S^1) := P_+(C^\infty(S^1))$, each $f \in C^\infty(S^1)$ correspondingly induces a continuous linear operator

$$\tau_f := \pi_+ \circ M_f|_{C_+^\infty(S^1)} : C_+^\infty(S^1) \longrightarrow C_+^\infty(S^1),$$

where π_+ denotes the restriction of P_+ to $C_+^\infty(S^1)$. Similarly as in the preceding case, the operator τ_f depends continuously on f (in the respective Fréchet spaces). However, the domain of τ_f is much smaller than the domain of T_f , and so are the secondary sets. In particular, we now have that τ_f is Fredholm if and only if f has not more than a finite number of zeros, each of finite order. If f has no zeros at all, we still have $\text{index } \tau_f = \text{index } T_f = -W(f, 0)$. Now, τ_{z^k} can continuously be deformed into the identity within the space of Fredholm operators in our Fréchet space, e.g., by $f_t(z) := z^k - 2t$, $t \in [0, 1]$, since $z^k - 2$ clearly is homotopic to a constant function.

EXERCISE 3.14. Return to the space $\mathcal{F}$ of all bounded Fredholm operators in a fixed Hilbert space. Show that the index is constant on the connected components of $\mathcal{F}$.

EXERCISE 3.15. Show that $\dim \text{Ker} : \mathcal{F} \rightarrow \mathbb{N} \cup \{0\}$ is upper semi-continuous; i.e., $\dim \text{Ker } F$ does not *expand* suddenly when F is changed continuously. But it may well *shrink* suddenly. As an example, consider a continuous path F_t , $t \in [0, 1]$, in $\mathcal{F}$ connecting an invertible operator F_0 (with $\dim \text{Ker } F_0 = 0$) to a noninvertible operator F_1 (with $\dim \text{Ker } F_1 > 0$). More precisely, show that

$$\dim \text{Ker}(F + T) \leq \dim \text{Ker } F$$

for $F \in \mathcal{F}$ and $\|T\|$ sufficiently small.

[Hint: Show that $\text{Ker}(F + T) \cap (\text{Ker } F)^\perp = \{0\}$. Details are found in [365, Proof of Theorem 5.11].]

► As an aside, we mention that DIEUDONNÉ (in [120]) proved Theorem 3.11 only implicitly without use of the index concept. The numerous interrelations of this theorem can be seen from the fact that by now a number of quite diverse proofs exist. All proofs have in common the reduction to the geometric series argument or the openness of the group of units of a Banach algebra.

This idea is most apparent in [128, p.36f. and pp.133-148] where it is first shown that $\mathcal{A}^\times / \mathcal{A}_0^\times$ is discrete where $\mathcal{A}$ is an arbitrary Banach algebra (with identity), $\mathcal{A}^\times$ its group of units, and $\mathcal{A}_0^\times$ is the connected component containing the identity. There is an abstract index

$$i : \mathcal{A}^\times \longrightarrow \mathcal{A}^\times / \mathcal{A}_0^\times$$

defined in a natural way and whose continuity and hence local invariance is clear from the definition. The main task consists in making the connection between this *ideally simple* algebraic object and the *real* index. Less algebraic proofs can be found in [234,

1970/1982, 5.4], where the reduction to the openness of $\mathcal{B}^\times$ is achieved in a sequence of explicit extensions and projections which are computed in detail. The trick of fixing one dimension is carried out particularly elegantly in [20, p.104]. As in [234] and in contrast to our proof above which is inspired by [109, 12/06] and [365, Theorem 5.11], the ATIYAH proof does not use the nontrivial theorems of RIESZ and ATKINSON and thus may be the most transparent proof on the whole. We will render it next. ◀

ALTERNATIVE PROOF OF THEOREM 3.11. Let $e_0, e_1, \dots$ be a complete orthonormal system for the Hilbert space H . We take H_n to be the closure of the linear span of the e_i with $i \geq n$, and we let P_n denote the orthogonal projection of H onto H_n .

Step 1: Clearly P_n is self-adjoint and $P_n \in \mathcal{F}$, since $\text{Ker } P_n$ and $\text{Coker } P_n$ are finite-dimensional. Hence $\text{index } P_n = 0$, and for each $F \in \mathcal{F}$, we then have

$$\text{index } P_n F = \text{index } P_n + \text{index } F = \text{index } F.$$

Step 2: Since $\dim \text{Coker } F < \infty$ ($F \in \mathcal{F}$), we have n_0 such that $e_0, e_1, \dots, e_{n_0-1}$ together with $F(H)$ span H ; in particular, for all $n \geq n_0$,

$$P_n F(H) = H_n \text{ and } \dim \text{Coker } P_n F = n.$$

(Incidentally, we see that $\dim \text{Coker } P_n F$ and also $\dim \text{Ker } P_n F$ can be made arbitrarily large with n .)

Step 3: Although the function $\dim \text{Ker}$ is only semi-continuous on $\mathcal{F}$, we claim that for G sufficiently near to F and n sufficiently large (as in Step 2)

$$\dim \text{Ker } P_n G = \dim \text{Ker } P_n F \text{ and } \dim \text{Coker } P_n G = \dim \text{Coker } P_n F.$$

For $G \in \mathcal{B}$ and $p: H \rightarrow \text{Ker } P_n F$ the projection, consider the operator

$$\widehat{G}: H \longrightarrow H_n \oplus \text{Ker } P_n F \text{ given by } \widehat{G}u := (P_n G u, pu).$$

If $G = F$, then $\widehat{F}$ is bijective, and hence has a bounded inverse by the Open Mapping Principle. Identifying $H_n \oplus \text{Ker } P_n F$ with H , we then have $\widehat{F} \in \mathcal{B}^\times$. By the familiar argument in the hint to Exercise 3.6 (p. 65), there is a neighborhood of $\widehat{F}$ contained in $\mathcal{B}^\times$ (the units, i.e., the invertible operators belonging to the algebra $\mathcal{B}$). Since “ $G \mapsto \widehat{G}$ ” is continuous, there is also a neighborhood V of F such that for all $G \in V$ the operator $\widehat{G}$ is an isomorphism. From the surjectivity of $\widehat{G}$, it follows that $P_n G(H) = H_n$, whence $\dim \text{Coker } P_n G = n = \dim \text{Coker } P_n F$. Moreover, $\text{Ker } P_n G = \widehat{G}^{-1}(\text{Ker } P_n F)$, since by definition of $\widehat{G}$, a point u is mapped to $\text{Ker } P_n F$ by $\widehat{G}$ exactly when the first component (i.e., $P_n G u$) of $\widehat{G}u$ vanishes. Since $\widehat{G}$ is an isomorphism, we then also have

$$\dim \text{Ker } P_n G = \dim \widehat{G}^{-1}(\text{Ker } P_n F) = \dim \text{Ker } P_n F,$$

which establishes the above claim.

Summary: We have shown that for each $F \in \mathcal{F}$, there is a natural number n and $\eta > 0$ such that for all $G \in \mathcal{B}$ with $\|F - G\| < \eta$, we have

$$\text{index } F = \text{index } P_n F = \text{index } P_n G = \text{index } G.$$

Here, one could replace “index” by “Ker” or “Coker” in the inner equality, but not in the outer equalities. Moreover, $\text{Im}(P_n F) = \text{Im}(P_n G) = H_n$ and $\text{Ker } P_n G = \widehat{G}^{-1}(\text{Ker } P_n F)$. ◻

EXERCISE 3.16. Formulate Theorem 3.11 for a continuous family of Fredholm operators, by which we mean a continuous map $G: X \rightarrow \mathcal{F}$, where X is any topological space. More precisely, show that for all $x_0 \in X$, there is a neighborhood U and a natural number n , such that for all $x \in U$,

$$\operatorname{Im} P_n G(x) = H_n.$$

Then prove that the function

$$\dim \operatorname{Ker} P_n G: X \rightarrow \mathbb{N} \cup \{0\}$$

is constant (say k) on U , and that there are k continuous functions

$$f_i: X \rightarrow H, \quad i = 1, \dots, k,$$

such that for all $x \in U$, the points $f_1(x), \dots, f_k(x)$ form a basis of $\operatorname{Ker}(P_n G(x))$. [Hint: Imitate the preceding alternate proof, replacing G by $G(x)$ and F by $G(x_0)$. Let $f_1(x_0), \dots, f_k(x_0)$ be a basis of $\operatorname{Ker} P_n G(x_0)$ and set $f_i(x) := \widehat{G}(x)^{-1}(f_i(x_0))$.]

► The concept of a continuous family of operators comes from classical analysis in the investigation of *operators depending on a parameter* or *families of operators*. In the simplest examples, the parameter space X is the unit interval, all $\mathbb{R}$, or a bordered domain in a higher-dimensional Euclidean space (e.g., the domain of permissible control variables). With somewhat more complex problems of analysis (e.g., as in the study of elliptic boundary value problems), we are quickly forced to consider families with more general parameter spaces: An elliptic differential equation defines a continuous family of Fredholm operators, where the parameter space is the sphere bundle of covectors of the underlying manifold restricted to the boundary; see Part III, Section 13.8. We will first treat these questions not from the standpoint of applications, but rather out of natural topological-geometric considerations, namely interest in *deformation invariants*³. ◀

We assign to each compact parameter space X a group and to each continuous family of Fredholm operators

$$G: X \rightarrow \mathcal{F}$$

we assign a group element, which is indeed invariant under deformation. This means that another continuous family of Fredholm operators $G': X \rightarrow \mathcal{F}$ is assigned to the same group element, if G and G' are homotopic. By this, we mean that G can be continuously deformed to G' (see Chapter 10); i.e., there is a continuous family g of Fredholm operators parametrized by the product space $X \times I$, where $I = [0, 1]$,

$$g: X \times I \rightarrow \mathcal{F}, \text{ such that } g|_{X \times \{0\}} = G \text{ and } g|_{X \times \{1\}} = G'.$$

If X consists of a single point, then a continuous family of Fredholm operators is just a single Fredholm operator, and the homotopy of G and G' clearly means

³Motivated by problems of optics (and also questions in astronomy, surveying, and architecture), the projective geometry of the 17th century originated in the idea of searching for properties of geometric figures which are invariant under transformations (central projection and cross section). In addition to these linear transformations, the concept of a deformation (i.e., the continuous change of a mathematical object) existed, for instance, when JOHANNES KEPLER in 1604 noted that if the plane is compactified, then ellipse, hyperbola, parabola and circle can be transformed into one another by a continuous relocation of the foci (See [247, p.299]). But it was not until well into the 19th and 20th centuries that deformation invariants were found for a greater variety of mathematical objects. These include homology and cohomology theories, as presented axiomatically in [140] for example, as well as the so-called K-theory, another branch of algebraic topology which was developed by MICHAEL F. ATIYAH and FRIEDRICH HIRZEBRUCH and is specifically aimed at the needs of analysis; see Part III below.

that G and G' lie in the same (path) component of $\mathcal{F}$. In this way, we can answer fundamental questions concerning the nature of the connected components of F (e.g., via approximation theory).

Before we study continuous families of Fredholm operators (i.e., the geometry of $\mathcal{F}$ or the group of units $(\mathcal{B}/\mathcal{K})^\times$ by Theorem 3.11), we first turn to a simpler problem, the geometric investigation of the group of units $\mathcal{B}^\times$.

4. Homotopies of Operator-Valued Functions

► This section and the following sections of this chapter are central for understanding index theory. They may be skipped in first reading and then later read in conjunction with Part III. In particular, here we use some concepts from topology which will be made precise only in Part III below. ◀

EXERCISE 3.17. Let X and Y be topological spaces and f, g and h continuous maps from X to Y . Show that if f is homotopic to g and g is homotopic to h , then f is homotopic to h .

We recall some definitions and introduce some notation.

1. Two continuous maps f and g from X to Y are called **homotopic** (written $f \sim g$), if one can continuously deform one into the other; i.e., there is a continuous map $F: X \times I \rightarrow Y$ (where $I = [0, 1]$) such that

$$F \circ i_0 = f \text{ and } F \circ i_1 = g,$$

where $i_t: X \rightarrow X \times \{t\}$ is the canonical inclusion ($t \in I$). We write F_t for $F \circ i_t$, and can then roughly regard F as a 1-parameter family (over I) of continuous maps from X to Y . We call F a homotopy of f to g .

2. By the transitivity (Exercise 3.17) and obvious symmetry and reflexivity of the relation *homotopic*, it follows that the **homotopy classes**

$$\bar{f} := \{g \in C(X, Y) : g \sim f\}$$

where $C(X, Y)$ is the set of continuous functions from X to Y , and the homotopy set

$$(3.3) \quad [X, Y] := \{\bar{f} : f \in C(X, Y)\}$$

are well defined. Note that $[\text{point}, Y]$ corresponds to the set of pathwise connected components of Y .

3. Two topological spaces X and Y are **homeomorphic**, if there is a bijective map $f: X \rightarrow Y$ which is continuous in both directions.

4. Two topological spaces are **homotopy equivalent**, if there are continuous maps $f: X \rightarrow Y$ and $g: Y \rightarrow X$ such that $f \circ g \sim \text{Id}$ and $g \circ f \sim \text{Id}$. Clearly, the real line $\mathbb{R}$ and the plane $\mathbb{R}^2$ are homotopy equivalent and have the same *cardinality* (i.e., there is a bijection between them), but they are not homeomorphic, as we show in Part III (or just note that the removal of a point disconnects $\mathbb{R}$ but not $\mathbb{R}^2$).

5. Y is called a **retract**, **retraction** of X , if $Y \subseteq X$ and there is a continuous map $f: X \rightarrow Y$ with $f|_Y = \text{Id}$. Such an f is called a **retraction**. If, in addition, $i \circ f \sim \text{Id}$, where $i: Y \rightarrow X$ is inclusion, then Y is called a **deformation retract** of X , and X and Y are homotopy equivalent. Each $P \in X$ (or rather $\{P\}$) trivially constitutes a retract of X (but the sphere, as the boundary of the solid ball, is not a retract of the ball – see Part III below). If $\{P\}$ is a deformation retract of X ,

then X is called **contractible**. The shape of X must then be *starlike* in a certain sense.

Here we will study the homotopy type of operator spaces. Let $\mathcal{B}^\times(H)$ denote the group of invertible operators on a Hilbert space H that we allow to be a finite-dimensional complex vector space, say $\mathbb{C}^N$ in which case $\mathcal{B}^\times(H) = \mathrm{GL}(N, \mathbb{C})$.

EXERCISE 3.18. Investigate the group $\mathcal{B}^\times(H \times H)$ (or $\mathrm{GL}(2N, \mathbb{C})$) of invertible operators on the product space $H \times H$, which can be written as 2×2 (block) matrices. For $R, S \in \mathcal{B}^\times(H)$ – or more generally for $R, S: X \rightarrow \mathcal{B}^\times(H)$ continuous with X a given topological space – show that

$$\begin{bmatrix} SR & 0 \\ 0 & \mathrm{Id} \end{bmatrix} \sim \begin{bmatrix} R & 0 \\ 0 & S \end{bmatrix}.$$

[Hint: Consider the map $F: X \times [0, \pi/2] \rightarrow \mathcal{B}^\times(H \times H)$, which is given by

$$F_t := \begin{bmatrix} \cos t & -\sin t \\ \sin t & \cos t \end{bmatrix} \begin{bmatrix} S & 0 \\ 0 & \mathrm{Id} \end{bmatrix} \begin{bmatrix} \cos t & \sin t \\ -\sin t & \cos t \end{bmatrix} \begin{bmatrix} R & 0 \\ 0 & \mathrm{Id} \end{bmatrix}.$$

Here, we have for brevity written $\cos t$ and $\sin t$ for the operators $\cos t \mathrm{Id}$ and $\sin t \mathrm{Id} \in \mathcal{B}(H)$. Show that the image of F really lies in $\mathcal{B}^\times(H \times H)$ – not entirely in $\mathcal{B}^\times(H) \times \mathcal{B}^\times(H)$ – and investigate F_0 and $F_{\pi/2}$. Why can we use an interval $[a, b]$ ($a \neq b$) of $\mathbb{R}$ different from I in the definition of a homotopy?]

► The trigonometric functions which appeared in the preceding problem are typical of homotopy investigations of linear spaces in which rotations and compressions or dilations are the most important deformations. This considerably simplifies the explicit statement of homotopies. Of course, it does not simplify the demonstration of the nonexistence of a homotopy since this forces one to consider *all* homotopies, a task which in general is solvable only with the *crude* means of algebraic topology; see Chapter 10 below. ◀

Recall from linear algebra the fact that the group $\mathrm{GL}(N, \mathbb{C})$ of invertible complex $N \times N$ -matrices contains the compact subgroup $\mathrm{U}(N)$, where $\mathrm{U}(N)$ consists of the unitary matrices of rank N ; i.e.,

$$\mathrm{U}(N) := \{A \in \mathrm{GL}(N, \mathbb{C}) : A^* = A^{-1}\},$$

where A^* is the conjugate transpose of A . Such A are matrices of $\mathbb{C}$ -linear transformations of $\mathbb{C}^N$ which preserve the usual Hermitian inner product in $\mathbb{C}^N$. For a (complex) Hilbert space H , we have the group $\mathrm{U}(H) := \{T \in \mathcal{B}(H) : T^* = T^{-1}\}$.

EXERCISE 3.19. If $R, S \in \mathrm{U}(H)$, show that the homotopy used in Exercise 3.18 does not leave $\mathrm{U}(H \times H)$.

EXERCISE 3.20. Regard $S^1 := \{z : z \in \mathbb{C} \text{ and } |z| = 1\}$ as a subset of $\mathbb{C} \times \{0\}$ (via $z \mapsto (z, 0)$) and choose $a \in S^1$ (e.g., $a = (1, 0)$). Construct a continuous map

$$g: S^1 \longrightarrow \mathrm{U}(2)$$

with the properties

- (i) $(g(z))(z) = a$ for all $z \in S^1$
- (ii) $g \sim f$, where $f(z) = \mathrm{Id}$ for all $z \in S^1$.

[Warning: The exercise would be trivial and solvable without using the 2nd dimension (i.e., within $\mathrm{U}(1)$ rather than $\mathrm{U}(2)$) if S^1 were contractible. In that case the maps $f: z \mapsto 1$ and $g: z \mapsto az^{-1}$ would be homotopic as maps from S^1 to S^1 (or

equivalently $U(1)$].

[Hint: Reduce to Exercise 3.19 by setting

$$g(z) = \begin{bmatrix} az^{-1} & 0 \\ 0 & za^{-1} \end{bmatrix} \cdot]$$

We show that $U(N)$ and $GL(N, \mathbb{C})$ are pathwise connected as follows. The polar decomposition theorem of linear algebra states that every $g \in GL(N, \mathbb{C})$ is (uniquely) a product AP , where $A \in U(N)$ and $P \in H_N^+ :=$ the convex space of positive-definite (and hence invertible), $N \times N$ Hermitian matrices. Thus, if $U(N)$ is path-connected, the multiplication map

$$U(N) \times H_N^+ \longrightarrow GL(N, \mathbb{C})$$

exhibits $GL(N, \mathbb{C})$ as the continuous image of the path-connected space $U(N) \times H_N^+$, and so the path-connectedness of $GL(N, \mathbb{C})$ follows from that of $U(N)$. To show that $U(N)$ is connected, we may proceed as follows. If $e_N = (0, \dots, 0, 1) \in \mathbb{C}^N$, then the map

$$f: U(N) \longrightarrow S^{2N-1} \text{ given by } f(A) = Ae_N$$

is a continuous, open surjection with *fibers* $f^{-1}(f(A)) = AU(N-1)$, homeomorphic to $U(N-1)$. Suppose that $U(N)$ is not connected. If $U(N) = V_1 \cup V_2$ where V_1 and V_2 are nonvoid, open disjoint sets, then as S^{2N-1} is connected, $f(V_1) \cap f(V_2) \neq \emptyset$, say $Ae_N \in f(V_1) \cap f(V_2)$. Thus

$$AU(N-1) = (V_1 \cap AU(N-1)) \cup (V_2 \cap AU(N-1)),$$

which implies that $AU(N-1)$ is not connected. Continuing, we arrive at the contradiction that $U(1)$ (a circle) is not connected. If $\mathfrak{u}(N)$ is the real vector space of skew-Hermitian matrices, the exponential map $\exp: \mathfrak{u}(N) \rightarrow U(N)$ has differential Id at I_N and hence is a local homeomorphism about $0 \in \mathfrak{u}(N)$. It follows that $U(N)$ is locally path connected. Finally, a connected, locally path-connected space is path-connected, since the path-components are then open and disjoint. In Part III below, we further investigate the homotopy type of $U(N)$ which is only partially *known*. In contrast, we can show for *infinite* dimensional H that $U(H)$ is contractible; see Remark 3.24 following Theorem 3.22 below.

THEOREM 3.21. *The group $\mathcal{B}^\times$ of invertible bounded linear operators on a Hilbert space H is pathwise connected.*

It is not true that the group of units of a Banach algebra is pathwise connected. The group of units $(\mathcal{B}/\mathcal{K})^\times$ in the Calkin algebra is a counterexample; its connected components – the connected components of Fredholm operators – are mapped bijectively to $\mathbb{Z}$ by the index, as the following paragraph shows.

This theorem is usually proved by means of deeper results of spectral theory (see, e.g., [128, 1972, p.134ff]). One first shows that every unitary operator U has a spectral decomposition $U = e^{iA} = \cos A + i \sin A$ where A is a self-adjoint operator. Then, by the Spectral Theorem 2.61,

$$t \mapsto U_t := e^{itA}, \quad t \in I$$

is a continuous path in $U(H)$ from Id to U . (If one is willing to use spectral theory, this argument can replace the one above for the connectivity of $U(N)$.) One shows further that each invertible operator R can be factored as $R = UB$ where U is

unitary, and $B = \sqrt{R^*R}$ is self-adjoint, positive and invertible. Then one again connects U with Id using U_t and B with Id with the path

$$t \mapsto B_t := t \text{Id} + (1-t)B, \quad t \in [0, 1]$$

which does not go outside $\mathcal{B}^\times$ by the Spectral Theorem, since B is positive and invertible. In this fashion $t \mapsto U_t B_t$ defines a path from R to Id .

Following an idea of NICOLAAS KUIPER, here we provide a completely elementary proof of the theorem which perhaps is not as elegant as the proof outlined above and which (as most elementary proofs) requires more calculation and perhaps some more geometric imagination. The decisive advantage for us is that the elementary proof generalizes effortlessly to a proof of KUIPER's Theorem (Theorem 3.22) according to which $[X, \mathcal{B}^\times] = 0$, even if X does not consist of a single point as in Theorem 3.21 but is an arbitrary compact topological space. While the content of Theorem 3.21 remains unchanged in passing from $\mathbb{C}^N$ to the infinite-dimensional Hilbert space H , Theorem 3.22 exhibits a fundamental difference (see the Bott Periodicity Theorem in Chapter 10) between the linear algebra of finite-dimensional vector spaces and the functional analysis of Hilbert space. This aspect we can bring out clearly in the following proof of Theorem 3.21.

PROOF OF THEOREM 3.21. Let $R_0 \in \mathcal{B}^\times$. We seek a continuous path in $\mathcal{B}^\times$ connecting R_0 with Id . We proceed in two stages: In the first stage, we connect R_0 with an operator R_2 which is the identity on a cleverly constructed infinite dimensional subspace. In the second stage, we connect R_2 with the identity of H . **Stage 1, step 1:** We begin by recursively constructing a sequence of unit vectors $a_1, a_2, \dots \in H$ and a sequence of 2-dimensional subspaces $A_1, A_2, \dots \subseteq H$, such that

$$\begin{aligned} &A_i \perp A_j \text{ for } i \neq j, \text{ and} \\ &a_i \in A_i, \quad R_0 a_i \in A_i \text{ for all } i = 1, 2, \dots \end{aligned}$$

Start with any unit vector $a_1 \in H$ and a 2-dimensional subspace A_1 which contains a_1 and $R_0 a_1$. Then choose a unit vector

$$a_2 \in A_1^\perp \cap R_0^{-1}(A_1^\perp),$$

and let A_2 be a 2-dimensional subspace with $A_2 \perp A_1$ and containing a_2 and $R_0 a_2$; note that $a_2 \in R_0^{-1}(A_1^\perp) \Rightarrow R_0 a_2 \in A_1^\perp$. Then proceed with

$$a_3 \in A_1^\perp \cap A_2^\perp \cap R_0^{-1}(A_1^\perp) \cap R_0^{-1}(A_2^\perp), \text{ etc.}$$

The construction never breaks down, since the intersection of finitely many subspaces of finite codimension in H (recall $\dim H = \infty$) is never trivial.

Stage 1, step 2: Now we deform the operator R_0 to R_1 so that $R_1 a_i$ is a unit vector in the direction of $R_0 a_i$. Thus, define (for $t \in I$)

$$R_t u := \begin{cases} R_0 u, & \text{for } u \in (\bigoplus_{i=1}^\infty A_i)^\perp, \\ \left((1-t) + \frac{t}{|R_0 a_i|} \right) R_0 u, & \text{for } u \in A_i \end{cases}$$

Stage 1, Step 3: Deform the operator R_1 to an operator R_2 with the desired property

$$R_2 a_i = a_i \text{ for all } i.$$

This will be done by constructing a suitable curve $T_t \in \text{U}(H)$ ($t \in [0, 1]$) with $T_0 = \text{Id}$, $T_t(A_i) = A_i$ and $T_1(R_1 a_i) = a_i$. With $R_2 := T_1 R_1$, we then will have $R_2 a_i = a_i$. Moreover, by construction, T_t will leave all vectors in $(\bigoplus_{i=1}^\infty A_i)^\perp$ fixed.

The simple geometric construction of T_t (in which we have given up spatial intuition, since a complex plane, of $\mathbb{C}$ -dimension 2, has $\mathbb{R}$ -dimension 4) can be reduced to Exercise 3.20. Indeed, we map each A_i by an isometry α_i onto $\mathbb{C}^2$, in such a way that the complex line $\{\lambda R_1 a_i : \lambda \in \mathbb{C}\}$ is mapped to $\mathbb{C} \times \{0\}$. Then let $g_i : S^1 \rightarrow U(2)$ be a map with the properties (guaranteed by Exercise 3.20):

- (i) $(g_i(z))(z) = (1, 0)$, for all $z \in S^1 \subset \mathbb{C} \times \{0\}$
- (ii) There is a continuous map $F_i : S^1 \times I \rightarrow U(2)$ with $F_i(\cdot, 1) = g_i$ and $F_i(z, 0) = \text{Id}_{\mathbb{C}^2}$ for all z .

Let $B_t \in U(2)$ ($t \in [0, 1]$) be a curve chosen so that $B_0 = \text{Id}$ and $B_1 \alpha_i(a_i) = (1, 0) \in S^1 \subset \mathbb{C} \times \{0\}$. For $t \in I$, we now set

$$T_t u := \begin{cases} u, & \text{for } u \in (\bigoplus_{i=1}^{\infty} A_i)^{\perp}, \\ \alpha_i^{-1} B_t^{-1} F_i(\alpha_i(R_1 a_i), t) \alpha_i u, & \text{for } u \in A_i. \end{cases}$$

Then $T_0 = \text{Id}$, and since $\alpha_i(R_1 a_i) \in S^1 \subset \mathbb{C} \times \{0\}$, we have

$$\begin{aligned} T_1(R_1 a_i) &= \alpha_i^{-1} B_1^{-1} F_i(\alpha_i R_1 a_i, 1) \alpha_i R_1 a_i \\ &= \alpha_i^{-1} B_1^{-1}(1, 0) = \alpha_i^{-1}(\alpha_i(a_i)) = a_i. \end{aligned}$$

Thus,

$$t \mapsto R_{1+t} := T_t \circ R_1$$

is a continuous path in $\mathcal{B}^{\times}$ from R_1 to R_2 with $R_2|_{H'} = \text{Id}$, where $H' \subseteq H$ denotes the infinite-dimensional closed subspace spanned by $a_1, a_2, \dots$

Stage 2, step 1: Relative to the decomposition $H = H_1 \oplus H'$, where $H_1 := (H')^{\perp}$ denotes the orthogonal complement of H' in H , R_2 has the form

$$\begin{bmatrix} Q & 0 \\ * & \text{Id} \end{bmatrix},$$

where $Q \in \mathcal{B}^{\times}(H_1)$ and the perturbation term $*$ can be deformed to zero by a continuous path in $\mathcal{B}^{\times}(H)$

$$R_{2+t} = \begin{bmatrix} Q & 0 \\ (1-t)* & \text{Id} \end{bmatrix}, \quad t \in I; \quad \text{with } R_3 = \begin{bmatrix} Q & 0 \\ 0 & \text{Id} \end{bmatrix}.$$

Stage 2, step 2: By the classical argument (which one uses in set theory to count $\mathbb{Q}$ or to demonstrate the equipotence of $\mathbb{N}$ and $\mathbb{N} \times \mathbb{N}$), we can decompose H' into an infinite sum of Hilbert spaces $H_2, H_3, \dots$. Explicitly, let $a_1, a_2, \dots$ form an orthonormal basis of H' . Decompose $\mathbb{N}$ into the infinite disjoint subsets

$$\mathbb{N}_j := \{2^{j-2}(2n-1) : n \in \mathbb{N}\}, \quad j = 2, 3, 4, \dots$$

and take H_j to be the closed subspace spanned by the a_i with $i \in \mathbb{N}_j$. In this way we have $H = \bigoplus_{j=1}^{\infty} H_j$ (recall $H_1 = (H')^{\perp}$) and

$$R_3 = Q \oplus \text{Id} \oplus \text{Id} \oplus \dots := \begin{bmatrix} Q & 0 & \dots & 0 \\ 0 & \text{Id} & & \vdots \\ \vdots & & \ddots & 0 \\ 0 & \dots & 0 & \text{Id} \end{bmatrix}.$$

If we now identify H_j and H_1 for $j \neq 1$ (all infinite-dimensional, separable, Hilbert spaces are trivially isomorphic), we can also write:

$$R_3 = Q \oplus \begin{bmatrix} QQ^{-1} & 0 \\ 0 & \text{Id} \end{bmatrix} \oplus \begin{bmatrix} QQ^{-1} & 0 \\ 0 & \text{Id} \end{bmatrix} \oplus \cdots$$

With the rotation of Exercise 3.18, we obtain a continuous path in $\mathcal{B}^\times(H_1) \times \mathcal{B}^\times(H_1 \times H_1) \times \cdots \subseteq \mathcal{B}^\times(H)$ from R_3 to an operator

$$\begin{aligned} R_4 &= Q \oplus (Q^{-1} \oplus Q) \oplus (Q^{-1} \oplus Q) \oplus \cdots \\ &= (Q \oplus Q^{-1}) \oplus (Q \oplus Q^{-1}) \oplus \cdots \end{aligned}$$

and with one more rotation (this time in $\mathcal{B}^\times(H_1 \times H_1) \times \mathcal{B}^\times(H_1 \times H_1) \times \cdots$) to a continuous path from R_4 to $R_5 = \text{Id} \oplus \text{Id} \oplus \cdots = \text{Id}_H$. $\square$

5. The Theorem of Kuiper

► The idea of the last step of the preceding proof can be found in ALBERT SOLOMONOVICH SCHWARZ [371] and in KLAUS JÄNICH [233]. It bares a *secret* which separates fundamentally (from the topological standpoint) the linear functional analysis in Hilbert space from the linear algebra of finite dimensional vector spaces: It is the possibility of (figuratively speaking) escaping any squeeze by moving aside into a new dimension. If we had decomposed H into only finitely many components $H_1 \oplus \cdots \oplus H_m$, we would have gotten stuck in H_m , either with the homotopy from R_3 to R_4 or with the homotopy from R_4 to R_5 (depending on whether m is even or odd). We meet a similar phenomenon when investigating the geometry of unitary matrices where, e.g., the homotopy set $[S^i, \text{U}(N)]$ (the well-known *homotopy groups* $\pi^i(\text{U}(N))$), where S^i denotes the i -sphere of unit vectors in $\mathbb{R}^{i+1}$) is determined for $2N \geq i + 1$ by the Periodicity Theorem of RAOUL BOTT but not known for all smaller values of N . Details are in Chapter 10.

Finally we wish to remark that generally in topology low-dimensional structures, particularly 3- and 4-dimensional manifolds (recall the key words VAUGHAN JONES and *knot theory*, GRIGORI PERELMAN's proof of the *Poincaré conjecture* or FRIEDRICH HIRZEBRUCH's work on the *signature*) are among the most difficult areas, while analogous questions for higher-dimensional objects were either solved decades ago or at least pose no fundamentally new problems. This is the background which may help understand the following basic theorem. ◀

THEOREM 3.22 (N. KUIPER, 1964). *For any compact, topological space X , the homotopy set $[X, \mathcal{B}^\times(H)]$ consists of a single element, where $\mathcal{B}^\times(H)$ is the group of bounded, invertible operators in the Hilbert space H .*

REMARK 3.23. Just like Theorem 3.21 ($X = \text{point}$), Theorem 3.22 holds for nonseparable Hilbert spaces (see [229, No. 284/02f.] and for real Hilbert spaces (see [270, p.19-30]). However, according to our earlier convention, we restrict ourselves always to separable complex Hilbert space.

REMARK 3.24. It is a corollary of Theorem 3.22 that $\mathcal{B}^\times(H)$ is contractible. This would be completely trivial if Theorem 3.22 were valid for noncompact X , for example for $X = \mathcal{B}^\times(H)$. But it is not this simple. Still there is a way (by studying the *nerve* of an open cover of $\mathcal{B}^\times(H)$ as in Stage 0 of the following proof) of reducing the question of contractibility to Theorem 3.22. See [270, p.27f.] and [229, No. 284/01f.].

REMARK 3.25. Contrary to the topological investigation of the general linear group $\text{GL}(N, \mathbb{C})$, there is no gain in restricting attention first to the group $\text{U}(H)$ of unitary operators ($TT^* = T^*T = \text{Id}$). In the *classical case* (see Chapter 10) the advantage results from the compactness of $\text{U}(N) := \text{U}(\mathbb{C}^N)$ but for $\dim H = \infty$, $\text{U}(H)$ is not compact.

PROOF. We adopt the proof of Theorem 3.21 with the necessary modifications and several additional observations. In order to make a reasonable analogy between a continuous family $f: X \rightarrow \mathcal{B}^\times(H)$ of operators and a single operator $R \in \mathcal{B}^\times(H)$, say $R: \{\text{point}\} \rightarrow \mathcal{B}^\times(H)$, we must guarantee that $\text{Im } f$ is at least contained in a finite-dimensional subspace of $\mathcal{B}(H)$. Thus, before we consider the analogy, we establish

Stage 0: Each continuous $f_0: X \rightarrow \mathcal{B}^\times(H)$ with X compact is homotopic to a continuous map $f_1: X \rightarrow \mathcal{B}^\times(H)$ with $f_1(X) \subseteq V$, where V is a finite-dimensional subspace of $\mathcal{B}(H)$.

To prove this, we use the openness of $\mathcal{B}^\times(H)$ (see Exercise 3.6, p.3.6) and place an open ball contained in $\mathcal{B}^\times(H)$ about each operator $T \in f_0(X)$. This gives us an open cover $\mathcal{U}$ of $f_0(X)$. For safety reasons (see below), we replace each ball $U \in \mathcal{U}$ by a ball U' with the same center, but with $1/3$ the radius. Clearly, $\mathcal{U}' := \{U' : U \in \mathcal{U}\}$ is an open cover of $f_0(X)$, since each operator in the image of f_0 is the center of some U' . As the continuous image of a compact set, $f_0(X)$ is also compact and it is covered by a finite subset of $\mathcal{U}'$. Thus, we have $f_0(X) \subseteq U_*$, where $U_* = \bigcup_{i=1}^N K(T_i, \varepsilon_i)$ is the union of the finite set of open balls

$$K(T_i, \varepsilon_i) := \{T \in \mathcal{B}(H) : \|T - T_i\| < \varepsilon_i\}, \quad i = 1, \dots, N.$$

The balls are contained in $\mathcal{B}^\times(H)$ and are so small that $K(T_i, 3\varepsilon_i)$ is also contained in $\mathcal{B}^\times(H)$.

Then we are essentially done with the verification of stage 0: Although U_* is still infinite-dimensional, it is visibly contractible to a simplicial complex with vertices $T_1, \dots, T_N$, meaning a structure that lies entirely in the subspace of dimension $\leq N$ of $\mathcal{B}(H)$ spanned by $T_1, \dots, T_N$, see Figure 3.1.

Since intuition (particularly for infinite-dimensional spaces) can be deceiving, we will write out this argument precisely: For each $t \in [0, 1]$ and $T \in U_*$, we define an operator

$$g_t(T) := (1 - t)T + t \sum_{i=1}^N \phi_i(T)T_i,$$

where ϕ_i ($i = 1, \dots, N$) is a *partition of unity* subordinate to U_* ; i.e., $\phi_i: U_* \rightarrow \mathbb{R}$ is continuous and

- (i) support $\phi_i \subseteq \overline{K(T_i, \varepsilon_i)}$; i.e., $\phi_i(T) = 0$ for $\|T - T_i\| \geq \varepsilon_i$,
- (ii) $0 \leq \phi_i(T) \leq 1$
- (iii) $\sum_{i=1}^N \phi_i(T) = 1$ for $T \in U_*$

For example, set

$$\begin{aligned} \phi_i(T) &:= \frac{\psi_i(T)}{\sum_{i=1}^N \psi_i(T)} \text{ for } T \in U_*, \text{ where} \\ \psi_i(T) &:= \begin{cases} \varepsilon_i - \|T - T_i\|, & \text{for } T \in K(T_i, \varepsilon_i), \\ 0, & \text{otherwise.} \end{cases} \end{aligned}$$

In this way, $g_0: U_* \rightarrow \mathcal{B}^\times(H)$ is the inclusion and $g_1: U_* \rightarrow \mathcal{B}^\times(H)$ is a retraction of U_* onto a simplicial complex (composed of points, segments, triangles, tetrahedra,

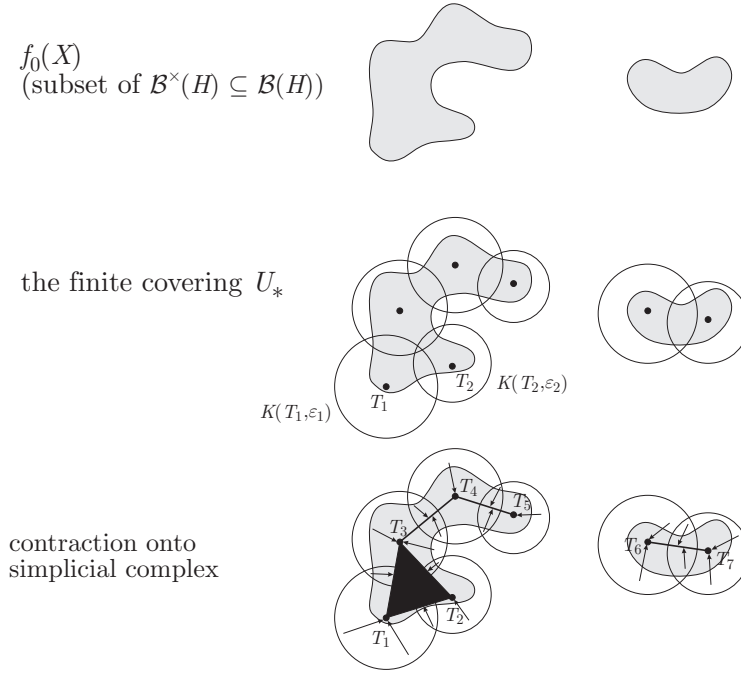


FIGURE 3.1. Two cases of visible contraction to a simplicial complex

and corresponding higher-dimensional simplices) with vertices $T_1, \dots, T_N$. To be sure that the homotopy of g_0 to g_1 does not leave $\mathcal{B}^\times(H)$, we use an “ $\varepsilon/3$ -argument” (see Figure 3.2): Let $T \in U_*$. In considering $g_t(T)$, we are (because of (i)) only interested in those summation indices i for which $T \in K(T_i, \varepsilon_i)$. We compare these balls and let $K(T_m, \varepsilon_m)$ be the one with the largest radius. By the triangle inequality, each of these balls is contained in $K(T_m, 3\varepsilon_m)$. Thus, the convex hull of T and these T_i (and hence $g_t(T)$, $0 \leq t \leq 1$) is contained in the ball $K(T_m, 3\varepsilon_m)$, which by construction lies in $\mathcal{B}^\times(H)$.

With $f_t := g_t f_0$, $t \in I$, we obtain a homotopy in $\mathcal{B}^\times(H)$ of f_0 to an $f: X \rightarrow \mathcal{B}^\times(H)$ with the desired properties. This completes the essential work in carrying over the proof of Theorem 3.21 to the more general situation of Theorem 3.22. Indeed, the rest of the proof now is quite analogous; we no longer consider R_0 as a single element of $\mathcal{B}^\times(H)$, but rather as the intersection of the finite-dimensional subspace V (in which $f_1(X)$ lies) with $\mathcal{B}^\times(H)$. Then we need only show that $\{\text{Id}\}$ is a deformation retract of $\text{span}(V, \text{Id}) \cap \mathcal{B}^\times(H)$, just as we showed in the proof of Theorem 3.21 that R_0 and Id are connected by a continuous path in $\mathcal{B}^\times(H)$, and we are done. The proofs are identical in principle. In the particulars, we need the following modifications:

Stage 1, step 1: We construct as above a sequence of unit vectors $a_1, a_2, \dots \in H$ and a sequence of pairwise orthogonal $(n+1)$ -dimensional subspaces $A_1, A_2, \dots \subset H$ such that $a_i \in A_i$ and $Ra_i \in A_i$ for all $R \in V$ and $i = 1, 2, \dots$; here, $n := \dim V$ and V is the vector space constructed in stage 0, except for containing in addition the operator Id ; i.e., replace V by $\text{span}(V, \text{Id})$.

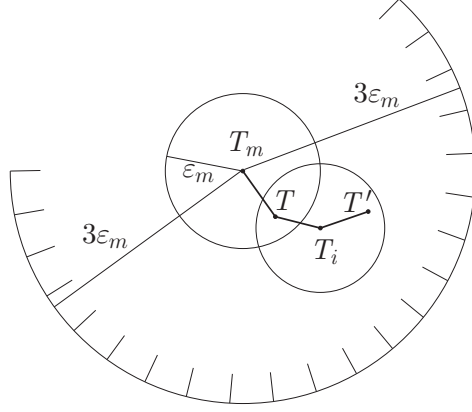


FIGURE 3.2. Keeping the homotopy of g_0 to g_1 in $\mathcal{B}^\times(H)$ by an $\varepsilon/3$ -argument

Stage 1, steps 2 and 3: Now we show that the canonical inclusion

$$\gamma_0: V \cap \mathcal{B}^\times(H) \hookrightarrow \mathcal{B}^\times(H)$$

is homotopic to a map

$$\gamma_2: V \cap \mathcal{B}^\times(H) \longrightarrow \mathcal{B}^\times(H)$$

with $\gamma_2(R)(a_i) = a_i$ for $i = 1, 2, \dots$ and $R \in V \cap \mathcal{B}^\times(H)$.

As before, in stage 1 step 2 (p. 75), we first go from γ_0 to γ_1 with

$$\gamma_1(R)u := \begin{cases} Ru, & \text{for } u \in (\bigoplus_{i=1}^{\infty} A_i)^\perp, \\ \frac{Ru}{|Ra_i|}, & \text{for } u \in A_i. \end{cases}$$

For step 3, one must again take up the rotation argument of Exercise 3.20 and generalize it somewhat by induction: We regard

$$S^{2n-1} = \left\{ z = (z_1, \dots, z_n) \in \mathbb{C}^n : |z_1|^2 + \dots + |z_n|^2 = 1 \right\}$$

as a subset of $\mathbb{C}^n \times \{0\} \subseteq \mathbb{C}^{n+1}$ and construct, for each $a \in S^{2n-1}$, a continuous map $g: S^{2n-1} \rightarrow U(n+1)$ with the properties

- (i) $g(z)(z) = a$ for all $z \in S^{2n-1}$ and
- (ii) $g \sim h$, where $h(z) = \text{Id}_{\mathbb{C}^{n+1}}$ for all $z \in S^{2n-1}$

(see also [229, No. 284/04]). We reduce our problem to this situation by mapping each A_i by an isometry α_i onto $\mathbb{C}^{n+1}$ so that $\{Ta_i : T \in V\}$ is mapped into $\mathbb{C}^n \times \{0\}$. Then, if $F_i: S^{2n-1} \times I \rightarrow U(n+1)$ is the corresponding homotopy for $a := \alpha_i(a_i)$, then the following is a homotopy from γ_1 to γ_2 with the desired properties:

$$\gamma_{1+t}(T)u := \begin{cases} \gamma_1(T)u, & \text{for } u \in (\bigoplus_{i=1}^{\infty} A_i)^\perp, \\ \alpha_i^{-1}F_i(\alpha_i\gamma_1(T)a_i, t)\alpha_i\gamma_1(T)u, & \text{for } u \in A_i. \end{cases}$$

In particular, we have an infinite-dimensional H' (with orthonormal basis $a_1, a_2, \dots$) such that $\gamma_2|_{H'} = \text{Id}$.

Stage 2: In the proof of Theorem 3.21, we have already implicitly shown that $\mathcal{B}^\times((H')^\perp) \times \text{Id}_{H'}$, is a deformation retract of the group of all invertible operators

on H which are the identity on H' (step 1), and that $\mathcal{B}^\times((H')^\perp) \times \text{Id}_{H'}$, can be contracted to $\{\text{Id}_H\}$ (step 2). The proof of Theorem 3.22 is now complete. $\square$

EXERCISE 3.26. Prove the Theorem of DIXMIER (and DOUADY) that shows that $\mathcal{U}(H)$ is contractible in the strong operator topology. Recall or check, e.g., in [332, Section 4.6, p.171]: The **strong topology** on $\mathcal{B}(H)$ is induced by the family of seminorms of the form $T \mapsto \|Tx\|$ for various $x \in H$. Since $\|Tx\| \leq \|T\| \|x\|$, we immediately observe that the strong topology is weaker than the norm topology. KUIPER's theorem is about the norm topology and is much harder (although there are now, depending on taste, more conceptual proofs than ours which is KUIPER's original one). The idea is very simple.

[Hint, following [122, Lemma 10.8.2]: First realize H as $L^2[0, 1]$ and consider the strongly continuous family P_t of orthogonal projections onto the subspaces $L^2[0, t]$, $t \in [0, 1]$. Of course P_t is given by multiplication by the characteristic function of $[0, t]$. Now for $t > 0$, let V_t denote the obvious isometry of $L^2[0, t]$ onto $L^2[0, 1]$, namely $V_t(x)(s) = \sqrt{t}x(ts)$ for $s \in [0, 1]$ and $x \in L^2[0, t]$, and let $V_0 = 0$. Then $t \mapsto V_t$ is strongly continuous. The contraction of $\mathcal{U}(H)$ to 1 is given by $(u, t) \mapsto (1 - P_t) + P_t(V_t)^* u V_t P_t$. At time $t = 1$, this is just the identity map $u \mapsto u$ on $\mathcal{U}(H)$, while at time $t = 0$, this is the map $u \mapsto 1$. Check that $V_t^*(y)(\sigma) = \frac{1}{\sqrt{t}}y(\frac{\sigma}{t})$ for $\sigma \in [0, t]$, and verify the unitarity of $(1 - P_t) + P_t(V_t)^* u V_t P_t$ for $t \in (0, 1)$.]

6. The Topology of $\mathcal{F}$

► Like the preceding one, this section is central for index theory but may be skipped in first reading and read later in connection with the study of the topology of the general linear group (Bott's Periodicity Theorem, Chapter 10) and the topological interpretation of elliptic boundary value problems (Sections 9.4 and 13.8). ◀

Our point of departure is the principal theorem on the *homotopy invariance* of the index saying that the index is defined in a neighborhood of a Fredholm operator and is constant there, and consequently on each connected component (Theorem 3.11, p.68). Regarding the topology of $\mathcal{F}$, the space of Fredholm operators on a given Hilbert space H , the following questions arise:

1. What is the *number* of connected components of $\mathcal{F}$?
2. What can be said about the *structure* of the individual connected components? How many *holes* are there of each type?

Conceptually imagine a serving of Swiss cheese. Not only do we note the numbers of slices (Question 1) but also the kind of holes (Question 2), those that cross the cheese like a channel and those which are enclosed like air bubbles.

We already have a partial answer for Question 1. There are at least $\mathbb{Z}$ connected components, since the right-handed and left-handed shift, together with its iterates (the natural powers), show that every integer can be the index of a Fredholm operator. We denote the path connected components of $\mathcal{F}$ by $[point, \mathcal{F}]$. Then the map $\text{index}: [point, \mathcal{F}] \rightarrow \mathbb{Z}$ is well-defined by Theorem 3.11, p.68, (homotopy invariance of the index) and surjective. In fact, the map is injective also as we will prove in this chapter. This answers Question 1 completely. In particular, it is utterly impossible that $\mathcal{F}$ or the group of units $(\mathcal{B}/\mathcal{K})^\times$ of the quotient algebra is contractible, in contrast to $\mathcal{B}^\times$ (Theorem 3.21, p.74). In addition, the individual connected components of $\mathcal{F}$ differ as to homotopy type (Question 2) radically from

$\mathcal{B}^\times$, which has an extremely simple structure according to the Theorem of KUIPER (Theorem 3.22, p.77). In fact, we will show that the *holes* of $\mathcal{F}$, its *fissures*, can be arbitrarily complex in some sense, that $\mathcal{F}$ is a kind of model for *all possible* topological structures (distinguishable via the *functor* K ; see below). We can sketch this aspect before starting with formal definitions and theorems, as follows: In algebraic topology, for instance in the “ K -theory” treated in Part III, one has methods which assign to certain topological spaces (compact or triangulable spaces, differentiable manifolds, etc.) certain algebraic objects (groups, rings, algebras, etc.) and to continuous (differentiable etc.) maps certain homomorphisms between the associated algebraic objects. In this fashion certain topological-geometric phenomena, which are very difficult to distinguish in concrete visualization, can be reduced to algebraic terms (*made discrete*, F. WALDHAUSEN) for which there is a well-developed formalism that is easier to comprehend. For example, it is immediate that there is no epimorphism of the group $\mathbb{Z}$ onto the group $\mathbb{Z} \oplus \mathbb{Z}$, while the nonexistence of a retraction of the n -dimensional ball B^n onto its boundary S^{n-1} is not immediately clear (see Theorem 10.26). The construction of the *index bundle* which will be treated in this chapter is the basis of a further step from algebraic topology to functional analysis or to *elliptic topology* (ATIYAH). We will be able to explain this term only in the following chapters which deal with the connection between elliptic differential equations and Fredholm operators. In this way, deep *geometric* questions in the proof of Bott’s Periodicity Theorem (generalization of the concept *winding number*) find an *algebraic* formalism in K -theory. Thereby the *Bott isomorphism* $K(X \times \mathbb{R}^2) \rightarrow K(X)$ is described by means of families of Fredholm operators, and in this form can be understood more easily and elementarily by a symmetric use of classical results of functional analysis (see Chapter 10). This is an example where the interpretation in *functional analysis* makes the understanding of geometric or algebraic situations easier or perhaps only possible.

Conversely, the topological and algebraic problems and methods serve analysis: for example, when the index or the index bundle yield algebraic-topological invariants for Fredholm operators or families of Fredholm operators which turn up concretely in problems of analysis.

7. The Construction of Index Bundles

We now come to the construction of *index bundles*. Let $T: X \rightarrow \mathcal{F}$ be a continuous family of Fredholm operators in a Hilbert space H , where X is a compact topological space. If X is connected, Theorem 3.11 (p.68) gives

$$\text{index } T_x = \text{index } T_{x'}, \text{ for all } x, x' \in X.$$

In this way, we can assign to each T an integer, which is independent of possible *small continuous perturbations* of T . For X connected, we therefore have a map

$$\text{index}: [X, \mathcal{F}] \longrightarrow \mathbb{Z},$$

which is well defined on the homotopy set $[X, \mathcal{F}]$; see (3.3), p.72. Actually, we can extract much more information out of T .

EXERCISE 3.27. Show that for each continuous family $T: X \rightarrow \mathcal{F}$ with constant kernel dimension, i.e., $\dim \text{Ker } T_x = \dim \text{Ker } T_{x'}$, for all $x, x' \in X$, one can assign a vector bundle $\text{Ker } T$ over X , in a natural way. Here, a **vector bundle** E over X is a *continuous locally-trivial family* of complex vector spaces E_x of finite dimension,

parameterized by the *base space* X . For the details of the definition, we refer to the Appendix.

[Hint: Set $\text{Ker } T := \cup_{x \in X} \{x\} \times \text{Ker } T_x$, and give this the induced topology that it inherits as a subset of $X \times H$. Then show, as in the alternative proof (see p.70) of Theorem 3.11, the property of local triviality; i.e., locally there is a basis of $\text{Ker } T_x$ which depends continuously on x . See also Exercise B.2c (p. 714) of the Appendix, where $X = S^1$.]

EXERCISE 3.28. Under the same assumptions as in Exercise 3.27, show that there are naturally defined vector bundles $\text{Ker } T^*$ and the *quotient bundle* $\text{Coker } T$. Moreover, show that these bundles are *isomorphic* (see Appendix).

We denote the set of all isomorphism classes of vector bundles over X by $\text{Vect}(X)$. By Exercises 3.27 and 3.28, we have a map ι from the set $C(X, \mathcal{F})$ of continuous families of Fredholm operators with constant kernel dimension to $\text{Vect}(X) \times \text{Vect}(X)$:

$$\begin{aligned} \iota: C(X, \mathcal{F}) &\longrightarrow \text{Vect}(X) \times \text{Vect}(X) \text{ given by} \\ \iota(T) &:= ([\text{Ker } T], [\text{Coker } T]). \end{aligned}$$

If X consists of a single point, then a vector bundle over X is simply a single vector space, and $\text{Vect}(X)$ can be identified with $\mathbb{Z}_+$, since vector spaces are isomorphic precisely when their dimensions are equal; symbolically, $[\cdot] = \dim(\cdot)$. In this case, we then have the maps

$$\begin{aligned} \mathcal{F} &\xrightarrow{\iota} \mathbb{Z}_+ \times \mathbb{Z}_+ \xrightarrow{\delta} \mathbb{Z} \text{ given by} \\ T &\mapsto ([\text{Ker } T], [\text{Coker } T]) \xrightarrow{\delta} [\text{Ker } T] - [\text{Coker } T], \end{aligned}$$

where δ is the difference mapping and $\delta \circ \iota = \text{index}$.

In the more general case where X is not a single point, we can formally write such a difference $[\text{Ker } T] - [\text{Coker } T]$, at least when the family T has constant kernel dimension. Admittedly, this is meaningless for the moment: While one can naturally introduce an addition $\oplus$ in $\text{Vect}(X)$ by forming the direct sum pointwise (see Exercise B.4, p. 715, of the Appendix), this only makes $\text{Vect}(X)$ a semigroup. However, one can go from the abelian semigroup $\text{Vect}(X)$ to an abelian group (just as from $\mathbb{Z}_+$ to $\mathbb{Z}$), which we denote by $K(X)$ and define as follows. An equivalence relation on the product space $\text{Vect}(X) \times \text{Vect}(X)$ is defined by means of

$$(E, F) \sim (E \oplus G, F \oplus G) \text{ for } G \in \text{Vect}(X),$$

and then

$$K(X) := (\text{Vect}(X) \times \text{Vect}(X)) / \sim.$$

The equivalence class of the pair (E, F) is then written as $E - F$; these we call *difference bundles*.

The details of this construction, and its basic importance for algebraic topology, is explained in Section 10.3. Here we only need to establish that the difference map δ extends from $\mathbb{Z}_+ \times \mathbb{Z}_+$ to $\text{Vect}(X) \times \text{Vect}(X)$ in a canonical way so that its values form an abelian group $K(X)$. (To be careful, X is always compact in this chapter, but many of the steps carry over easily to more general cases.)

[Warning: In spite of the close analogy between the construction of $K(X)$ and $\mathbb{Z}$, notice that (for $X \neq \text{point}$) the natural map

$$\text{Vect}(X) \longrightarrow K(X), \text{ given by } E \mapsto E - 0$$

need not be injective. In Chapter 10, we will get to know vector bundles E and F over the two-dimensional sphere S which are not isomorphic, but when the same vector bundle G is added to each of them, the results are isomorphic. (Visually, one may note that the tangent bundle of S^2 and the real two-dimensional trivial bundle over S^2 are not isomorphic, but the addition of a trivial one-dimensional bundle to each yields isomorphic bundles; see the Appendix, Exercise B.13a, p. 719).]

With the help of the maps ι and δ just introduced, we can now deduce from Exercise 3.27 and Exercise 3.28:

EXERCISE 3.29. To each continuous family $T: X \rightarrow F$ of Fredholm operators, with constant kernel dimension, there can be assigned a difference bundle (**index bundle**) $\text{index } T := [\text{Ker } T] - [\text{Coker } T] \in K(X)$. Moreover, for a point space X (T is then a single Fredholm operator and $K(X) \xrightarrow{\sim} \mathbb{Z}$), the concepts of *index* and *index bundle* coincide.

[Hint: Set $\text{index} := \delta \circ \iota$.]

Now we will show that the unrealistic condition that the kernel dimension be constant can be dropped, and the index bundle is invariant under continuous deformation just as the index (Theorem 3.11, p.68).

THEOREM 3.30. *Let X be compact. For each continuous family $T: X \rightarrow \mathcal{F}$ of Fredholm operators in a Hilbert space H , there is an index bundle*

$$\text{index } T \in K(X)$$

assigned in a canonical way.

PROOF. As in the alternative proof (see p.70) of Theorem 3.11, we first choose an orthonormal system $e_0, e_1, \dots$ for H and consider the Fredholm operator $P_n T_x$ (which has the same index as T_x), where P_n is again the projection of H onto the closed subspace H_n spanned by $e_n, e_{n+1}, \dots$. Since X is compact, we can choose n such that

$$\begin{aligned} \text{Im}(P_n T_x) &= H_n \text{ for all } x \in X, \text{ and then} \\ \dim \text{Ker } P_n T_x &= \dim \text{Ker } P_n T_{x'} \text{ for all } x, x' \in X. \end{aligned}$$

Indeed, for each $y \in X$, there is a natural number n_y and a neighborhood U_y so that for all $x \in U_y$, T_x will be sufficiently close to T_y to ensure (by means of the alternative proof, p.70) that $\dim \text{Ker } P_n T_x = \dim \text{Ker } P_n T_y$ for all $n \geq n_y$. Then we pass to a finite subcover $\{U_y : y \in Y\}$, where Y is a finite subset of X , and set $n := \max(n_y : y \in Y)$. Relative to the family $P_n T$, we can therefore (as in Exercise 3.29) set

$$\begin{aligned} \text{index } T &:= \text{index } P_n T = [\text{Ker } P_n T] - [\text{Coker } P_n T] \\ &= [\text{Ker } P_n T] - [X \times (H_n)^\perp]. \end{aligned}$$

Thus, we have assigned an index bundle in $K(X)$ to T . Indeed, we have expressed the index bundle in *normal form*, in the sense that the bundle subtracted is trivial.

We must show that the definition is independent of the sufficiently large natural number n . Without loss of generality, replace n by $n+1$. Then, by construction,

$$[\text{Coker } P_{n+1} T] = [X \times (H_{n+1})^\perp] = [\text{Coker } P_n T] \oplus [X \times \mathbb{C}e_n].$$

To calculate $[\text{Ker } P_{n+1} T]$, we note that for all $x \in X$,

$$P_n T_x|_{(\text{Ker } P_n T_x)^\perp} : (\text{Ker } P_n T_x)^\perp \longrightarrow H_n$$

is bijective. Hence, by the closure of H_n and the *open mapping principle*, there is a bounded inverse operator

$$\tilde{T}_x: H_n \longrightarrow (\text{Ker } P_n T_x)^\perp \subseteq H.$$

We set

$$\begin{aligned} v_x &:= \tilde{T}_x(e_n) \in (\text{Ker } P_n T_x)^\perp, \text{ so that} \\ P_n T_x v_x &= e_n \text{ for all } x \in X. \end{aligned}$$

Then for all $x \in X$, we have

$$\begin{aligned} \text{Ker } P_{n+1} T_x &= \text{Ker } P_n T_x \oplus \mathbb{C} v_x \text{ and} \\ [\text{Ker } P_{n+1} T_x] &= [\text{Ker } P_n T] \oplus [\{(x, z v_x) : x \in X, z \in \mathbb{C}\}]. \end{aligned}$$

As with T , the family $\tilde{T}$ is also continuous (prove!). Thus, $\tilde{T}$ yields an isomorphism of bundles

$$X \times \mathbb{C} e_n \longrightarrow \{(x, z v_x) : x \in X, z \in \mathbb{C}\},$$

(i.e., $x \mapsto v_x$ is a continuous, nowhere zero section over X in $X \times H$). Thus, the index bundles $\text{index}(P_{n+1} T)$ and $\text{index}(P_n T)$ are equal in $K(X)$.

Finally, we must show the independence of the choice of orthonormal basis. For this problem we use the *independence of n* just shown. Let $\tilde{e}_0, \tilde{e}_1, \dots$ be another complete orthonormal system for H , and let $\tilde{P}_m: H \rightarrow \tilde{H}_m$ denote the orthogonal projection onto the closed subspace $\tilde{H}_m$ spanned by $\tilde{e}_m, \tilde{e}_{m+1}, \dots$. There is $\tilde{m}_0 \in \mathbb{N}$ such that for all $m \geq \tilde{m}_0$, we have $\text{Im}(\tilde{P}_m T_x) = \tilde{H}_m$. As H_n and $\tilde{H}_m$ both have finite codimension, so does $H_n \cap \tilde{H}_m$. Since $\text{Ker } P_n T$ is the same if we replace $e_n, e_{n+1}, \dots$ by another orthonormal system for H_n , we may assume that $e_n, e_{n+1}, \dots$ is adapted to $H_n \cap \tilde{H}_m$ in the sense that for some k , we have that $e_{n+k}, e_{n+k+1}, \dots$ is a complete orthonormal system for $H_n \cap \tilde{H}_m$. Similarly, we may assume that $\tilde{e}_m, \tilde{e}_{m+1}, \dots$ is chosen so that $(\tilde{e}_{m+\tilde{k}}, \tilde{e}_{m+\tilde{k}+1}, \dots) = (e_{n+k}, e_{n+k+1}, \dots)$ for some $\tilde{k}$. Then $(e_{n+k}, e_{n+k+1}, \dots)$ is a common tail of both sequences $e_n, e_{n+1}, \dots$ and $\tilde{e}_m, \tilde{e}_{m+1}, \dots$. The orthogonal projection onto the span of this common tail (i.e., onto $H_n \cap \tilde{H}_m$) is $P_{n+k} = \tilde{P}_{m+\tilde{k}}$. Thus, by the above

$$\text{index } P_n T = \text{index } P_{n+k} T = \text{index } \tilde{P}_{m+\tilde{k}} T = \text{index } \tilde{P}_m T. \quad \square$$

REMARK 3.31. For simplicity, we have assumed that the continuous family $T: X \rightarrow \mathcal{F}$ of Fredholm operators is such that T is defined on the same Hilbert space for all $x \in X$. In applications, we actually often have a different situation. For example, in analysis the arising Hilbert spaces are function spaces with values in a vector space V_x which can vary with the parameter $x \in X$. Then T_x is a Fredholm operator on the Hilbert space $H \otimes V_x$; i.e., the Hilbert space on which the continuous family of Fredholm operators operates is not constant. We will encounter such examples mainly in Part III, when we interpret homomorphisms of K -theory, in particular products of algebraic topology, with tools of analysis. What can be done in such cases? In general, using the Theorem of KUIPER, one can show that every Hilbert space bundle is trivial (i.e., isomorphic to a product bundle $X \times H$, where H is a single Hilbert space). This follows from [404, p.54f] and the contractibility of the *structure group* $\mathcal{B}^\times$, and more simply from $[A, \mathcal{B}^\times] = 1$ for all compact A (Theorem 3.22, p.77) following [404, p.148f] (e.g., in the case that

X is a compact, triangulable manifold). For the construction of index bundles, it suffices to have only a local product structure which is already part of the definition of a Hilbert bundle and this always holds (by the *naturality* of definitions) in our applications.

REMARK 3.32. In the proof of Theorem 3.30, we have strongly used the fact that H is a Hilbert space. We treated the general case with variable $\text{Ker } T_x$ by reducing it, through composition with an orthogonal projection, to the simple special case of constant kernel dimension. Instead, we can study the family T on the quotient spaces $H/\text{Ker } T_x$ which produces the constant kernel dimension 0, or we can make the operators T_x surjective by extending their domain of definition (to $H \oplus \text{Ker}(T_x^*)$ say) which produces constant cokernel dimension 0. Details for these two alternatives, which are already indicated in the usual proofs of the homotopy invariance of the index (e.g., see [234, 1970/1982, 5.4] and our comments after Theorem 3.11), can be found for the first alternative in [17, p.155-158] and for the second alternative, for instance if H is a Fréchet space and T is an elliptic operator (see below) in [47, p.122-127].

[Warning: In connection with *Wiener-Hopf operators*, we will later meet families of Fredholm operators $T: X \rightarrow \mathcal{F}$ for which it is quite possible that $\text{index } T = 0$ for all $x \in X$, while the global index bundle $\text{index } T \in K(X)$ does not vanish. The index bundle is simply a much sharper invariant than just an integer. Thus one must be very careful if one wishes to infer properties of the index bundle from those of the index. The next exercise may be comforting.]

EXERCISE 3.33. Show that for each continuous Fredholm family $T: X \rightarrow \mathcal{F}$, we have $\text{index } T^* = -\text{index } T$, where $T^*: X \rightarrow \mathcal{F}$ is the adjoint family $(T^*)_x := (T_x)^*$ for $x \in X$.

THEOREM 3.34. *The construction of the index bundle in Theorem 3.30 depends only on the homotopy class of the given family of Fredholm operators, and for X compact yields a homomorphism of semigroups*

$$\text{index}: [X, \mathcal{F}] \longrightarrow K(X).$$

PROOF. 1. We show first the *homotopy-invariance* of the index bundle. Let $T: X \times I \rightarrow \mathcal{F}$ be a homotopy between the families of Fredholm operators $T_0 := Ti_0$ and $T_1 := Ti_1$ parametrized by X , where

$$i_t: X \longrightarrow X \times \{t\} \hookrightarrow X \times I, \quad t \in I$$

are the mutually homotopic natural inclusions. The functoriality of index bundles (Exercise 3.37) then yields

$$\text{index } T_0 = i_0^*(\text{index } T) = i_1^*(\text{index } T) = \text{index } T_1,$$

where the middle equality follows from the homotopy invariance of $K(X)$; namely, $f^* = g^*$ for $f \sim g: Y \rightarrow X$ (Theorem B.7, p. 716, Appendix).

2. For the *homomorphism property* of the index, we point out first that for two Fredholm families $S, T: X \rightarrow \mathcal{F}$, we have a well defined product family $TS: X \rightarrow \mathcal{F}$ given by composition in $\mathcal{F}$ (i.e., $(TS)_x := T_x S_x$), and that $[X, \mathcal{F}]$ is then a semigroup. On the other hand, $K(X)$ has an addition defined via the direct sum of vector bundles which makes it a group (Section 10.3). The index is a semigroup

homomorphism now, since

$$\begin{aligned}\text{index } TS &= \text{index } TS + \text{index Id} = \text{index}(TS \oplus \text{Id}) \\ &= \text{index}(S \oplus T) = \text{index } S + \text{index } T.\end{aligned}$$

In the second and fourth equalities, we have used the fact that (by the construction in Theorem 3.30) the index bundle, for a family of Fredholm operators on a product space $H \times H$ which can be written in the form

$$S \oplus T := \begin{bmatrix} S & 0 \\ 0 & T \end{bmatrix},$$

coincides with the direct sum of the index bundles of the two diagonal elements. Moreover, for the third equality, we have applied the usual trick of homotopy theory, where $TS \oplus \text{Id}$ can be deformed into $S \oplus T$ in $\mathcal{F}(H \times H)$. This is clear by the definition of this homotopy in Exercise 3.18 (p. 73). Note that we do not need $T, S \in \mathcal{B}^\times(H)$ since we are deforming in $\mathcal{F}(H \times H)$, as opposed to $\mathcal{B}^\times(H \times H)$. $\square$

REMARK 3.35. Note that in the proof of homotopy invariance, we did not need to again investigate the topology of $\mathcal{F}$, but rather everything followed from the entirely different aspect of *homotopy invariance* of vector bundles. Why did it take more work to prove the homotopy-invariance of the index of a single operator in the proof of Theorem 3.11, p. 68, while in the proof of Theorem 3.34 we did not use this result, even though we can deduce it for $X = \{\text{point}\}$. The solution of this paradox lies in the fact that the actual generalization of the homotopy invariance of the index is already contained in the construction of index bundles in Theorem 3.30.

EXERCISE 3.36. Show that the index bundle of a continuous family of self-adjoint Fredholm operators, $T: X \rightarrow \mathcal{F}$ with $T_x = T_x^*$ for all $x \in X$ is zero; i.e., $\text{index } T = 0$.

[Warning: One cannot deduce this from Exercise 3.33, since it is possible that $K(X)$ has a finite cyclic (*torsion*-) factor; e.g., possibly $a + a = 0$, but $a \neq 0$.]

[Hint: Consider the homotopy $tT + i(1-t)\text{Id}$. Show that a self-adjoint operator A has a real spectrum; i.e.,

$$A - z\text{Id} \in \mathcal{B}^\times \text{ for } z \in \mathbb{C} - \mathbb{R} :$$

Step 1. $u \in \text{Ker}(A - z\text{Id})$ implies $zu = Au = A^*u = \bar{z}u$, and so $u = 0$ since $z \neq \bar{z}$.

Step 2. If v is in the orthogonal complement of $\text{Im}(A - z\text{Id})$, then $\langle Au - zu, v \rangle = 0$ and so

$$\langle u, Av \rangle = \langle Au, v \rangle = \langle zu, v \rangle = \langle u, \bar{z}v \rangle \text{ for all } u \in H.$$

Thus, $Av = \bar{z}v$, and $v = 0$ by step 1. Hence, $\text{Im}(A - z\text{Id})$ is dense in H .

Step 3. Let $v \in H$ and let $v_1, v_2, \dots \in \text{Im}(A - z\text{Id})$ be a sequence converging to v . Then show that the sequence of unique preimages $u_1, u_2, \dots$ is a Cauchy sequence, and set $u := \lim u_i$. Then note that $Au - zu = v$.]

We will now investigate the construction in the Theorem 3.30 more generally, and show that it has all the properties that one might reasonably expect. We begin with the following exercise.

EXERCISE 3.37. Show that our definition of index bundle is functorial: Let $f: Y \rightarrow X$ be a continuous map (X and Y compact) and let $T: X \rightarrow \mathcal{F}$ be a continuous family of Fredholm operators. Then (see Exercise B.1d, p. 713, of the

Appendix), we have $\text{index } Tf = f^*(\text{index } T)$.

[Hint: If $e_1, e_2, \dots$ is an orthonormal basis for H and the projection P_n is chosen so that $\dim \text{Ker } P_n T_x$ is independent of x , then $\dim \text{Ker } P_n T_{f(y)}$ is also independent of $y \in Y$. Thus, one does not need to choose another projection P_n to exhibit the index bundle for the family $Tf: Y \rightarrow \mathcal{F}$.]

EXERCISE 3.38. The proof of Theorem 3.34 yields (for $X = \text{point}$) a further proof of the composition rule $\text{index } TS = \text{index } S + \text{index } T$ for Fredholm operators. We have already seen three proofs, namely Exercise 1.10 (p.8), Exercise 2.3 (p.14), and Exercise 3.7 (p.65). Do these three proofs carry over without difficulty to the case of families of Fredholm operators? Does one need a homotopy argument each time? What is the real relationship between the four proofs?

EXERCISE 3.39. Show that the set

$$\mathcal{F}_0 := \{T \in \mathcal{F} : \text{index } T = 0\}$$

is pathwise-connected.

[Hint: For $T \in \mathcal{F}_0$ choose an isomorphism

$$\phi: \text{Ker } T \longrightarrow (\text{Im } T)^\perp$$

(vector spaces of the same finite dimension!) and set

$$\Phi := \begin{cases} \phi, & \text{on } \text{Ker } T, \\ 0, & \text{on } (\text{Ker } T)^\perp. \end{cases}$$

By construction, we have $T + \Phi \in \mathcal{B}^\times$ and $T + t\Phi \in \mathcal{F}$ for $t \in I$ (Why? What kind of operator is Φ ?). Now apply Theorem 3.21.]

8. The Theorem of Atiyah-Jänich

The sets $\mathcal{F}_i := \{T \in \mathcal{F} : \text{index } T = i\}$ are bijectively (modulo compact operators) mapped onto each other in a continuous fashion by shift operators (see Exercise 1.3, p.4). Thus, Exercise 3.39 with the homotopy-invariance of the index already proved in Theorem 3.11 (p.68) gives us a bijection from the pathwise-connected components of $\mathcal{F}$ to $\mathbb{Z}$. Naturally, this result still does not say much about the topology of $\mathcal{F}$, and we do not want to carry it out in detail. Much more informative is the following theorem which gives the result,

$$\text{index}: [\{\text{point}\}, \mathcal{F}] \longrightarrow \mathbb{Z} \text{ bijective,}$$

as the special case $X = \{\text{point}\}$.

THEOREM 3.40 (M. F. ATIYAH, K. JÄNICH 1964). *We have an isomorphism*

$$\text{index}: [X, \mathcal{F}] \longrightarrow K(X).$$

PROOF. We show that the natural sequence of semigroups

$$[X, \mathcal{B}^\times] \longrightarrow [X, \mathcal{F}] \xrightarrow{\text{index}} K(X) \longrightarrow 0$$

is exact. From this result of M. ATIYAH and K. JÄNICH along with the theorem of N. KUIPER (Theorem 3.22, p.77), the present theorem follows. (For the concept of *exactness*, see the material before Theorem 1.9, p.6).

Step 1. The index bundle of a continuous family $T: X \rightarrow \mathcal{B}^\times$ is trivially zero.

Step 2. Now let $T: X \rightarrow \mathcal{F}$ be a Fredholm family with vanishing index bundle. In Exercise 3.39, we have stated what one must do in the case where $X = \{point\}$; i.e., T is a single Fredholm operator. Namely, one chooses an isomorphism

$$\phi: \text{Ker } T \longrightarrow (\text{Im } T)^\perp$$

and then

$$\Phi := \begin{cases} \phi, & \text{on } \text{Ker } T, \\ 0, & \text{on } (\text{Ker } T)^\perp \end{cases}$$

is an operator of finite rank with $T + t\Phi$ the desired homotopy in $\mathcal{F}$ to $T + \Phi \in \mathcal{B}$. To generalize this to $X \neq \{point\}$, we now must deal with two difficulties:

1. $\bigcup_{x \in X} \text{Ker } T_x$ is not always a vector bundle.
2. In general, there is no canonical choice of $\phi_x: \text{Ker } T_x \longrightarrow (\text{Im } T)^\perp$ which depends continuously on x .

The first problem, we can quickly solve: We choose again an orthogonal projection $P_n: H \rightarrow H_n$, such that $\dim \text{Ker } P_n T_x$ is constant and

$$\text{index } T = [\text{Ker } P_n T_x] - [X \times (H_n)^\perp] \in K(X).$$

Then “index $T = 0$ ” means

$$[\text{Ker } P_n T] = [X \times (H_n)^\perp] \text{ in } K(X),$$

which in turn means (see Section 10.3) that, for N sufficiently large, there is an isomorphism of vector bundles

$$\phi: (\text{Ker } P_n T) \oplus (X \times \mathbb{C}^N) \xrightarrow{\sim} (X \times (H_n)^\perp) \oplus (X \times \mathbb{C}^N).$$

This means that by *augmenting* with the trivial bundle $X \times \mathbb{C}^N$, we can also cure the second difficulty in principle. Actually we can avoid this K -theoretical argument. Indeed, we do not need to *augment*, if we take n to be large enough: As shown in the proof of Theorem 3.30 (p.84), we have

$$\text{Ker } P_{n+1} T \cong \text{Ker } P_n T \oplus (X \times \mathbb{C}).$$

Thus, for $m := n + N$, the map ϕ can be regarded as an isomorphism

$$\text{Ker } P_m T \longrightarrow X \times (H_m)^\perp.$$

In this way, the construction of ϕ in Exercise 3.39 carries over pointwise, whence we obtain a homotopy of Fredholm families between

$$P_m T: X \longrightarrow \mathcal{F}(H) \text{ and } P_m T + \Phi: X \longrightarrow \mathcal{B}^\times(H).$$

Since the index of the orthogonal projection $P_m: H \rightarrow H_m$ vanishes (and hence coincides with the index of Id), we can connect the *constants* P_m with Id in $\mathcal{F}(H)$ (Exercise 3.39), and hence also connect $P_m T$ with T in a further homotopy of maps $X \rightarrow \mathcal{F}(H)$. Each Fredholm family with vanishing index bundle is therefore homotopic to a continuous family of invertible operators, and, in conjunction with step 1, exactness in the middle of the short sequence is now proved.

Step 3: We must now show the surjectivity of $\text{index}: [X, \mathcal{F}] \rightarrow K(X)$. By the construction in Exercise B.12 (p. 719) of the Appendix (see also Section 10.3), every element of $K(X)$ can be written in the form $[E] - [X \times \mathbb{C}^k]$, where E is a vector bundle over X and $k \in \mathbb{Z}_+$. Hence we will be finished with the proof if, for each vector bundle E , we can find a continuous family S of (surjective)

Fredholm operators on a suitable Hilbert space such that $\text{index } S = [E]$. Then, the homomorphism of the index bundle construction (Theorem 3.30) yields

$$\text{index}(\text{shift}^+)^k S = [E] - [X \times \mathbb{C}^k],$$

where shift (as in Exercise 1.3, p.1.3) is the displacement to the right relative to an orthonormal basis of the Hilbert space. Note that, since $\text{index } \text{shift}^+ = -1$, the constant family $x \rightarrow \text{shift}^+$ gives the index bundle $-[X \times \mathbb{C}]$.

Thus, let E be a vector bundle over X . If X consists of a single point, then we just complete an orthonormal basis of E (regarded as a subspace of an infinite-dimensional separable Hilbert space) to an orthonormal basis of the whole Hilbert space and set $S := (\text{shift}^-)^{\dim E}$. Now, we consider the general case. By Exercise 10.11 (p.264) of the Appendix, there is a vector bundle F over X and a finite-dimensional (complex) vector space V such that $E \oplus F \cong X \times V$. Let $\pi: V \rightarrow E$ denote the projection.

Let H be an arbitrary Hilbert space. We will see that it is simplest to consider the desired operators S_x , $x \in X$, to be defined on the space $\text{Hom}(V, H)$ of linear transformations from V to H . We choose for the vector space V (which we can identify with $\mathbb{C}^N$, $N = \dim V$, via a basis) a Hermitian scalar product $\langle \cdot, \cdot \rangle: V \times V \rightarrow \mathbb{C}$. For every pair $(f, u) \in V \times H$, we have an element of $\text{Hom}(V, H)$ defined by

$$v \longrightarrow \langle f, v \rangle u, \quad v \in V,$$

which we will denote by $f \otimes u$; recall the isomorphism $\text{Hom}(V, H) = V' \otimes H$ of linear algebra, where $V' (\cong V)$ is the vector space of linear maps from V to $\mathbb{C}$. Then, we have

$$\text{Hom}(V, H) = \left\{ \sum_{i=1}^m f_i \otimes u_i : m \in \mathbb{N}, f_i \in V, u_i \in H \right\},$$

where

$$zf \otimes u = f \otimes zu, \quad z \in \mathbb{C} \text{ and}$$

$$(f + f') \otimes (u + u') = f \otimes u + f \otimes u' + f' \otimes u + f' \otimes u'.$$

We define a scalar product

$$\left\langle \sum_{i=1}^m f_i \otimes u_i, \sum_{j=1}^m f'_j \otimes u'_j \right\rangle := \sum_{i,j=1}^m \langle f_i, f'_j \rangle \langle u_i, u'_j \rangle,$$

which makes $\text{Hom}(V, H)$ a Hilbert space (since V is finite-dimensional, nothing can go wrong; addition and scalar multiplication by complex numbers are defined naturally). One easily checks that if $f_1, \dots, f_N$ is an orthonormal basis for V and $e_0, e_1, e_2, \dots$ is an orthonormal basis for H , then

$$\{f_j \otimes e_i\}_{j=1, \dots, N, i=0, 1, 2, \dots}$$

is a orthonormal basis for $\text{Hom}(V, H)$.

Each bounded linear operator T on H and endomorphism τ of V clearly define a bounded linear operator $\tau \otimes T$ on $\text{Hom}(V, H)$ by means of

$$(\tau \otimes T)(f \otimes u) := \tau(f) \otimes T(u).$$

For a fixed chosen basis $e_0, e_1, e_2, \dots$ of H , we set

$$S_x := (\pi_x \otimes \text{shift}^-) + (\text{Id}_V - \pi_x) \otimes \text{Id}_H.$$

Then,

$$S_x(f \otimes e_i) = \begin{cases} \pi_x(f) \otimes e_{i-1} + (f - \pi_x(f)) \otimes e_i, & \text{for } i \geq 1, \\ (f - \pi_x(f)) \otimes e_0, & \text{for } i = 0, \end{cases}$$

and in particular for $f \in E_x$, we have $S_x(f \otimes e_0) = 0$. Hence, we have $\text{Im } S_x = \text{Hom}(V, H)$ and $\text{Ker } S_x = \{f \otimes e_0 : f \in E_x\}$. Thus, $\text{Ker } S_x$ is isomorphic to E_x in a natural way, and $\text{index } S = [\text{Ker } S] - 0 = [E]$. $\square$

► The preceding theorems are significant on various levels: In the following chapters, in dealing topologically with boundary value problems as well as in proving analytically the Periodicity Theorem of the topology of linear groups, we will repeatedly use Theorems 3.30 and 3.34, i.e., the construction of the index bundle and its elementary properties, but we will not use explicitly Theorem 3.40, our actual *main theorem*. Nevertheless, the last theorem has fundamental significance for our topic, as it provides the *reasons* for the theoretical relevance of the notion *index bundle* and explains why this concept proved suitable to express deep relations in analysis as well as topology. ◀

9. Determinant Line Bundles

► A primary motivation for the study of determinant line bundles originated from the desire of quantum physicists to produce a gauge-invariant volume element for the purpose of computing (via functional integration) Greens functions for Dirac operators coupled to gauge potentials. An obstruction to doing this is the *nontriviality* of the so-called *determinant bundle* for a certain family of Fredholm operators, namely the family of Dirac operators parametrized by the quotient space of gauge potentials modulo gauge transformations. This obstruction signals the presence of so-called *anomalies* that arise when physicists attempt to quantize the classical field theory. We refer to the comprehensive [376] for a systematic presentation of determinants and traces on Banach algebras of operators with emphasis on elliptic pseudo-differential operators and fascinating relations to number theory. ◀

In this section we develop the notion of the determinant line bundle of a continuous family of Fredholm operators. Moreover, in the case of a family with index 0, we assist the reader by showing (see Exercise 3.53 and Corollary 3.54) that it is the pull-back of a *universal* determinant line bundle that we construct over $\mathcal{F}_0$, the space of Fredholm operators of index 0. The simplest way of describing this line bundle (often referred to as the *Quillen determinant line bundle*, which arose in [348]) is to declare the fiber above the point $T \in \mathcal{F}_0$ to be

$$\Lambda^{d_T}(\ker T)^* \otimes \Lambda^{d_T}(\ker T^*), \quad \text{where } d_T := \dim \ker T = \dim \ker T^*.$$

However, the fact that these fibers may be pieced together to form a genuine line bundle is not trivial since d_T varies with T , and d_T is an unbounded function of $T \in \mathcal{F}_0$. In doing this, we adopt a novel approach due primarily to GRAEME SEGAL (in [385]). Various ways of describing this universal bundle are summarized in Theorem 3.55.

1. The Exterior Determinant. For compact X and a continuous family $T: X \rightarrow \mathcal{F}$ of Fredholm operators in a fixed Hilbert space H , we have seen that there is an index bundle

$$\text{index } T \in K(X)$$

assigned in a canonical way. While the determinant of an operator on a Hilbert space H exists only in restrictive circumstances, we now show that there is a well-defined complex line bundle $\det T \rightarrow X$, known as the *determinant line bundle* of T . For any $\alpha \in K(X)$, we will first define an isomorphism class $\det \alpha \in K(X)$ which is represented by a line bundle. For a continuous family $T: X \rightarrow \mathcal{F}$, we then can (and do) simply define $\det T$ to be $\det(\text{index } T)$, where $\text{index } T \in K(X)$ is given in the Atiyah–Jänich Theorem 3.40. We know that $\alpha = [E] - [F] \in K(X)$ for $E, F \in \text{Vect}(X)$. For a finite-dimensional vector bundle $V \rightarrow X$, it is convenient to use the notation $\Lambda^{\max}(V) = \Lambda^{\dim V}(V)$. We claim that $[\Lambda^{\max}(E)^* \otimes \Lambda^{\max}(F)] \in K(X)$ only depends on α , in the strong sense that if $\alpha = [E] - [F] = [E'] - [F']$, then

$$(3.4) \quad \Lambda^{\max}(E)^* \otimes \Lambda^{\max}(F) \cong \Lambda^{\max}(E')^* \otimes \Lambda^{\max}(F')$$

(not just $[\Lambda^{\max}(E)^* \otimes \Lambda^{\max}(F)] = [\Lambda^{\max}(E')^* \otimes \Lambda^{\max}(F')]$ in $K(X)$). Indeed, using the fact that $\Lambda^{\max}(V \oplus W) = \Lambda^{\max}(V) \otimes \Lambda^{\max}(W)$, we have

$$\begin{aligned} [E] - [F] &= [E'] - [F'] \iff E \oplus F' \oplus \mathbb{C}^k \cong E' \oplus F \oplus \mathbb{C}^k \text{ for some } k \\ &\implies \Lambda^{\max}(E \oplus F') \cong \Lambda^{\max}(E' \oplus F) \\ &\implies \Lambda^{\max}(E) \otimes \Lambda^{\max}(F') \cong \Lambda^{\max}(E') \otimes \Lambda^{\max}(F). \end{aligned}$$

Tensoring both sides with $\Lambda^{\max}(E')^* \otimes \Lambda^{\max}(E)^*$ and noting that for a line bundle L , $L \otimes L^*$ is isomorphic to the trivial bundle $X \times \mathbb{C}$, we then obtain (3.4). We can now make the following

DEFINITION 3.41. For X compact and $\alpha \in K(X)$, let E and F be vector bundles over X with $\alpha = [E] - [F]$.

a) We define the **exterior determinant** of α by

$$\det \alpha := [\Lambda^{\max}(E)^* \otimes \Lambda^{\max}(F)] \in K(X).$$

b) By (3.4) the bundle $\Lambda^{\max}(E)^* \otimes \Lambda^{\max}(F)$ is well defined (independent of the choice of E and F). By an abuse of notation, we also denote this isomorphism class by $\det \alpha$.

c) For a continuous family $T: X \rightarrow \mathcal{F}$,

$$\det T := \det(\text{index } T).$$

Note that while $\det T$ has been defined, this does not directly imply that

$$(3.5) \quad \bigcup_{x \in X} \Lambda^{\max}(\text{Ker}(T_x))^* \otimes \Lambda^{\max}(\text{Ker}(T_x^*))$$

can be given the structure of a (global) vector bundle over X . Doubts about this are sometimes deflected by saying: while $\text{Ker}(T)$ and $\text{Ker}(T^*)$ are not defined globally in general, $\dim \text{Ker}(T_x)$ and $\dim \text{Ker}(T_x^*)$ jump by the same amount if x varies. Actually, we know there exists a family R such that $T + R$ is surjective. Then we may set, as for the index bundle,

$$(3.6) \quad \det T := \Lambda^{\max} \text{Ker}(T + R),$$

and this is independent of R up to isomorphism. Hence, a busy reader may skip our long proof of the following Proposition. However, it seems to us useful (and comforting) to show that for *some* genuine vector bundles E and F over X with $\text{index } T = [E] - [F]$, the fiber $\Lambda^{\max}(E_x)^* \otimes \Lambda^{\max}(F_x)$ of the manifestly well defined

bundle $\Lambda^{\max}(E)^* \otimes \Lambda^{\max}(F) \rightarrow X$ is isomorphic to $\Lambda^{\max}(\text{Ker}(T_x))^* \otimes \Lambda^{\max}(\text{Ker}(T_x^*))$ in a *natural* fashion. Indeed, as in the proof of Theorem 3.30 (p. 84), let $P_n: H \rightarrow H_n = \{e_0, \dots, e_n\}^\perp$ be an orthogonal projection so that $P_n T_x H = H_n$ for all $x \in X$. We then have bundles $E = \text{Ker } P_n T$ and $F = \text{Ker}(P_n T)^* = X \times H_n^\perp$, and a *natural* isomorphism

$$\Lambda^{\max}(\text{Ker } P_n T_x)^* \otimes \Lambda^{\max}(H_n^\perp) \xrightarrow{\sim} \Lambda^{\max}(\text{Ker}(T_x))^* \otimes \Lambda^{\max}(\text{Ker}(T_x^*))$$

is supplied by taking G to be T_x in the following

PROPOSITION 3.42. *Suppose that $G \in \mathcal{F}$ and $P_n G(H) = H_n$. Then there is an isomorphism (depending only on the choice P_n)*

$$(3.7) \quad \Psi_{G,n}: \Lambda^{\max}(\text{Ker } P_n G)^* \otimes \Lambda^{\max}(H_n^\perp) \xrightarrow{\sim} \Lambda^{\max}(\text{Ker } G)^* \otimes \Lambda^{\max}(\text{Ker } G^*).$$

PROOF. First note that we have an isomorphism

$$\tilde{G} := G|_{\text{Ker}(G)^\perp}: (\text{Ker } G)^\perp \longrightarrow G(H),$$

and hence

$$(3.8) \quad \begin{aligned} \text{Ker } P_n G &= G^{-1} H_n^\perp = \text{Ker}(G) \oplus \left(\text{Ker}(G)^\perp \cap G^{-1}(H_n^\perp) \right) \\ &= \text{Ker}(G) \oplus \tilde{G}^{-1}(H_n^\perp \cap G(H)). \end{aligned}$$

The orthogonal projection $Q_n: H \rightarrow H_n^\perp$ is $\text{Id}_H - P_n$. We are given that $P_n G(H) = H_n$. This implies that $Q_n|_{G(H)^\perp}: G(H)^\perp \rightarrow H_n^\perp$ is injective, because

$$\begin{aligned} v \in G(H)^\perp, \quad Q_n(v) = 0 &\implies v \in H_n \cap G(H)^\perp \\ &\implies v = P_n(w) \text{ for some } w \in G(H), \text{ say } w = G(u) \\ &\implies G(u) = w = P_n(w) + Q_n(w) = v + Q_n(w) \\ &\implies v = G(u) - Q_n(w) \\ &\implies \langle v, v \rangle = \langle v, G(u) - Q_n(w) \rangle = \langle v, G(u) \rangle - \langle v, Q_n(w) \rangle = 0, \end{aligned}$$

since $v \in G(H)^\perp$ and $\langle v, Q_n(w) \rangle = \langle P_n(w), Q_n(w) \rangle = 0$. We claim

$$(3.9) \quad H_n^\perp = (H_n^\perp \cap G(H)) \oplus Q_n(G(H)^\perp).$$

First note that $(H_n^\perp \cap G(H)) \cap Q_n(G(H)^\perp) = \{0\}$, since

$$\begin{aligned} u \in (H_n^\perp \cap G(H)) \cap Q_n(G(H)^\perp) \\ \implies u = G(w) \in H_n^\perp \text{ for some } w \in H, \text{ and } u = Q_n(v) \text{ for } v \in G(H)^\perp \\ \implies \langle u, u \rangle = \langle Q_n(v), G(w) \rangle = \langle v - P_n(v), G(w) \rangle \\ = \langle v, G(w) \rangle - \langle P_n(v), G(w) \rangle = 0 - \langle P_n(v), G(w) \rangle = 0, \end{aligned}$$

since $v \in G(H)^\perp$ and $G(w) \in H_n^\perp$. The same proof yields the general fact that for two subspaces V and W of an inner product space, the orthogonal projection of $V^\perp$ onto W is orthogonal to $V \cap W$. To obtain (3.9), it now suffices to show that

$$\dim(H_n^\perp \cap G(H)) \geq \dim H_n^\perp - \dim Q_n(G(H)^\perp).$$

For this, note that

$$\begin{aligned} \dim(H_n^\perp \cap G(H)) &\geq \dim(H_n^\perp) - \operatorname{codim}(G(H)) \\ &= \dim(H_n^\perp) - \dim G(H)^\perp = \dim(H_n^\perp) - \dim Q_n(G(H)^\perp), \end{aligned}$$

since we have shown that $Q_n|_{G(H)^\perp}$ is injective. This also follows from

$$\begin{aligned} \operatorname{index} G &= \operatorname{index} G + \operatorname{index} P_n = \operatorname{index} P_n G \\ \implies \dim \operatorname{Ker} G - \dim G(H)^\perp &= \dim \operatorname{Ker} P_n G - \dim H_n^\perp \\ \implies \dim G(H)^\perp &= \dim(H_n^\perp \cap G(H)) - \dim H_n^\perp. \end{aligned}$$

Let

$$(3.10) \quad \tilde{G}_n := \tilde{G}|_{\tilde{G}^{-1}(H_n^\perp \cap G(H))} : \tilde{G}^{-1}(H_n^\perp \cap G(H)) \xrightarrow{\sim} H_n^\perp \cap G(H),$$

and

$$q_{G,n} := Q_n|_{G(H)^\perp} : G(H)^\perp \xrightarrow{\sim} Q_n(G(H)^\perp).$$

By (3.9) and (3.8), we have the isomorphisms

$$\begin{aligned} \Lambda^{\max}(\tilde{G}_n^{-1})^* : \Lambda^{\max}(\tilde{G}^{-1}(H_n^\perp \cap G(H)))^* &\xrightarrow{\sim} \Lambda^{\max}(H_n^\perp \cap G(H))^*, \\ \Lambda^{\max}(q_{G,n}^{-1})^* : \Lambda^{\max}(Q_n(G(H)^\perp))^* &\xrightarrow{\sim} \Lambda^{\max}(G(H)^\perp)^*, \text{ and} \\ \Lambda^{\max}(H_n^\perp \cap G(H))^* \otimes \Lambda^{\max}((H_n^\perp \cap G(H))) &\xrightarrow{\sim} \mathbb{C}. \end{aligned}$$

Then we obtain (3.7), as follows:

$$\begin{aligned} \Lambda^{\max}(\operatorname{Ker} P_n G)^* \otimes \Lambda^{\max}(H_n^\perp) &= \Lambda^{\max}(\operatorname{Ker}(G) \oplus \tilde{G}^{-1}(H_n^\perp \cap G(H)))^* \\ &\quad \otimes \Lambda^{\max}((H_n^\perp \cap G(H)) \oplus Q_n(G(H)^\perp)) \\ &= \Lambda^{\max}(\operatorname{Ker} G)^* \otimes \Lambda^{\max}(\tilde{G}^{-1}(H_n^\perp \cap G(H)))^* \\ &\quad \otimes \Lambda^{\max}(H_n^\perp \cap G(H)) \otimes \Lambda^{\max}(Q_n(G(H)^\perp)). \end{aligned}$$

Via $\operatorname{Id} \otimes \Lambda^{\max}(\tilde{G}_n^{-1})^* \otimes \operatorname{Id} \otimes \Lambda^{\max}(q_{G,n}^{-1})$, this last tensor product is

$$\begin{aligned} &\cong \Lambda^{\max}(\operatorname{Ker} G)^* \otimes \Lambda^{\max}(H_n^\perp \cap G(H))^* \\ &\quad \otimes \Lambda^{\max}(H_n^\perp \cap G(H)) \otimes \Lambda^{\max}(G(H)^\perp) \\ &\cong \Lambda^{\max}(\operatorname{Ker} G)^* \otimes \Lambda^{\max}(G(H)^\perp). \end{aligned}$$

In other words, for

$$\begin{aligned} \alpha &\in \Lambda^{\max}(\operatorname{Ker} G)^*, \quad \beta_n \in \Lambda^{\max}(\tilde{G}^{-1}(H_n^\perp \cap G(H)))^*, \\ b_n &\in \Lambda^{\max}(H_n^\perp \cap G(H)) \quad \text{and} \quad a_n \in \Lambda^{\max}(Q_n(G(H)^\perp)), \end{aligned}$$

we have $(\alpha \otimes \beta_n) \otimes (b_n \otimes a_n) \in \Lambda^{\max}(\operatorname{Ker} P_n G)^* \otimes \Lambda^{\max}(H_n^\perp)$, and we define

$$\Psi_{G,n}((\alpha \otimes \beta_n) \otimes (b_n \otimes a_n)) := \langle \Lambda^{\max}(\tilde{G}_n^{-1})^*(\beta_n), b_n \rangle \alpha \otimes \Lambda^{\max}(q_{G,n}^{-1})(a_n).$$

Note that

$$\Psi_{G,n}^{-1}(\alpha \otimes a) = (\alpha \otimes \beta_n) \otimes (b_n \otimes \Lambda^{\max}(q_{G,n})a),$$

where β_n and b_n are chosen so that $\langle \Lambda^{\max}(\tilde{G}_n^{-1})^*(\beta_n), b_n \rangle = 1$; i.e., b_n is dual to $\Lambda^{\max}(\tilde{G}_n^{-1})^*(\beta_n)$, or equivalently, β_n is the dual of $\Lambda^{\max}(\tilde{G}_n^{-1})(b_n)$. $\square$

Thus, the set (3.5) can be given the structure of a genuine line bundle, namely that which is induced by the bijection

$$\Lambda^{\max}(\text{Ker}(T_x))^* \otimes \Lambda^{\max}(\text{Ker}(T_x^*)) \longleftrightarrow \Lambda^{\max}(\text{Ker } P_n T_x)^* \otimes \Lambda^{\max}(H_n^\perp),$$

and this line bundle structure is unique up to isomorphism. The set (3.5) then serves as a standard representative of the isomorphism class $\det T$.

2. The Quillen Determinant Line Bundle. What we have done so far is sufficient for many purposes, but we will go on to construct a restricted version, the so-called **Quillen determinant line bundle** $q: \mathcal{Q} \rightarrow \mathcal{F}$ and show that $\det T \rightarrow X$ is isomorphic to the pull-back via T of $\mathcal{Q}$, at least in the case $\text{index } T = 0$.

DEFINITION 3.43. The fiber of $q: \mathcal{Q} \rightarrow \mathcal{F}$ above $F \in \mathcal{F}$, is simply

$$q^{-1}(F) := \Lambda^{\dim \text{Ker } F}(\text{Ker } F)^* \otimes \Lambda^{\dim \text{Ker } F^*}(\text{Ker } F^*),$$

which is clearly a complex line.

However, as with the set (3.5), it is not immediately clear that there are suitable local trivializations for

$$(3.11) \quad \mathcal{Q} := \bigcup_{F \in \mathcal{F}} q^{-1}(F)$$

with continuous transition functions, because $\text{Ker } F$ (or $\text{Ker } F^*$) is not the fiber of a vector bundle over $\mathcal{F}$ about points where F (or F^*) is not surjective. It is true that for any $F \in \mathcal{F}$, there is some n_F such that $P_n F(H) = H_n^\perp$ for some suitable neighborhood, say U_F , of F in $\mathcal{F}$. Moreover, one can construct a trivialization for $q|_{U_F}: q^{-1}(U_F) \rightarrow U_F$. However, unlike the case of a family $T: X \rightarrow \mathcal{F}$ with X compact where we had fixed n for which $P_n T_x(H) = H_n^\perp$ for all $x \in X$, note now that n_F is an *unbounded* function of $F \in \mathcal{F}$ (noncompact). At the very least, this causes difficulties in defining the transition functions and exhibiting their continuity.

Instead of attempting this, we opt for an interesting, instructive alternative construction, using transition functions that are determinants of the form $\det(\text{Id} + A)$ where A is a trace class operator, defined below. This idea is based on informal notes of GRAEME SEGAL (see [385]), with extensions elaborated upon by KENRO FURUTANI in [158], to whom we are indebted. We shall give this construction only for $\mathcal{Q}|_{\mathcal{F}_0}$, where $\mathcal{F}_0 := \{A \in \mathcal{F} : \text{index } A = 0\}$. This may seem a drawback, but there are various graceful ways to similarly construct $\mathcal{Q}$ over the components of $\mathcal{F}$ with nonzero index. This may not be of crucial importance, since the one convention is that if $\text{index } T \neq 0$, then $\det T = 0$ if $\det T$ is defined at all (e.g., for $T: \mathbb{R}^n \rightarrow \mathbb{R}^m$, we have $\text{index } T = n - m$ and $\det T$ is undefined if $n \neq m$). Another convention for $\text{index } T = k > 0$ is to add a zero operator $0: \mathbb{C}^k \rightarrow H$ to T yielding $T \oplus 0: H \oplus \mathbb{C}^k \rightarrow H \in \mathcal{F}_0$. Finally, we always can identify the connected components of $\mathcal{F}$ (distinguished by the index), e.g., by shift operators after fixing a basis for the underlying Hilbert space H . The bundle $\mathcal{Q}$ then constructed via pull-back would, however, depend on the choice of the identifications.

For our readers, another potential difficulty in the Segal approach is that one needs to know the functional analysis of trace class and Hilbert-Schmidt operators (which is covered in Section 2.7), and Fredholm determinants which we consider next.

3. Detour on the Classical Fredholm Determinant.

► Before continuing with the various *determinant line bundles*, we make a long detailed detour into the classical subject of Fredholm determinants. In our context, we shall explain IVAR FREDHOLM's ideas mostly in an abstract and, one could blame us, a superficial way. Our focus is the *rigorous* and *geometric* definition of a determinant line bundle, generalizing the concept of the index bundle of topological K -theory. A wider and historically more adequate discussion of the Fredholm determinant is given in [290], where H.P. MCKEAN presents three serious examples of what you can do with this machinery in the study of Brownian motion; of the Kortewegde Vries equation (KdV) describing long waves in shallow water; and of the distribution of eigenvalues of *typical* unitary matrices and operators. ◀

For a complex vector space V with $d = \dim V$ finite, let $\Lambda^k(V)$ denote the k -th exterior product of V ($k = 0, \dots, d$), where $\Lambda^0(V) = \mathbb{C}$. If $T \in \text{End}(V)$ (i.e., $T: V \rightarrow V$ is linear), then T induces $\Lambda^k T \in \text{End}(\Lambda^k(V))$, determined by

$$(3.12) \quad (\Lambda^k T)(v_1 \wedge \dots \wedge v_k) = T v_1 \wedge \dots \wedge T v_k \text{ for } k > 0,$$

and $\Lambda^0 T = \text{Id}_{\mathbb{C}}$. Since $\dim \Lambda^d(V) = 1$, $\Lambda^d T$ is multiplication by a scalar, and this scalar is $\det T$. Indeed $\det T$ can be defined in this way, and it is straightforward to show that this agrees with the usual definition in terms of the matrix of T relative to a basis (e.g., just take $k = d$ and let $v_1, \dots, v_d$ be a basis in (3.12)). Note that under the natural isomorphisms

$$\text{End}(\Lambda^d(V)) \xrightarrow{\sim} \Lambda^d(V)^* \otimes \Lambda^d(V) \xrightarrow{\sim} \mathbb{C},$$

and $\Lambda^d T \in \text{End}(\Lambda^d(V))$ corresponds to $\det T$. There are immediate problems with the notion $\det T$ when $\dim V = \infty$, but $\det T$ can be defined when V is a Hilbert space and T is sufficiently close to Id (e.g., $T - \text{Id}$ is trace class), as we will show. We begin with the following proposition whose proof can be shortened somewhat if one presupposes that A can be put in Jordan canonical form.

PROPOSITION 3.44. *If V is a vector space with $\dim V = d < \infty$, we have*

$$\det(\text{Id} + A) = \sum_{k=0}^d \text{Tr}(\Lambda^k A).$$

PROOF. We define the ε -tensor with the following sign convention:

$$(3.13) \quad \varepsilon_{i_1 \dots i_k}^{j_1 \dots j_k} := \begin{cases} 1, & \text{if } j_1 \dots j_k \text{ is an even permutation of } i_1 \dots i_k, \\ -1, & \text{if } j_1 \dots j_k \text{ is an odd permutation of } i_1 \dots i_k, \\ 0, & \text{otherwise,} \end{cases}$$

and $\varepsilon_{i_1 \dots i_d} := \varepsilon_{i_1 \dots i_d}^{1 \dots d}.$

In what follows, we use the multi-index notation

$$(i)_k := (i_1, \dots, i_k) \text{ and } (i)'_{d-k} = (i_{k+1}, \dots, i_d),$$

where $i_1, \dots, i_d$ run independently from 1 to d . We also use the abbreviated notations

$$\begin{aligned} \wedge_{(i)_k} v &:= v_{i_1} \wedge \dots \wedge v_{i_k} \quad \text{and} \quad \wedge_{(i)'_{n-k}} v = v_{i_{k+1}} \wedge \dots \wedge v_{i_d}, \quad \text{and} \\ \varepsilon_{(i)_k}^{(j)_k} &= \varepsilon_{i_1 \dots i_k}^{j_1 \dots j_k} \quad \text{and} \quad \varepsilon_{(i)_d} = \varepsilon_{i_1 \dots i_d} = \varepsilon_{i_1 \dots i_d}^{1 \dots d}. \end{aligned}$$

Assuming that $v_1, \dots, v_d$ is an orthonormal basis of V , we compute

$$\begin{aligned} (\Lambda^d(\text{Id} + A))(v_1 \wedge \dots \wedge v_d) &= (v_1 + Av_1) \wedge \dots \wedge (v_d + Av_d) \\ &= \frac{1}{d!} \sum_{(i)_d} \varepsilon_{(i)_d} \sum_{k=0}^d (\wedge_{(i)_k} (Av)) \wedge (\wedge_{(i)'_{d-k}} v) \\ &= \frac{1}{d!} \sum_{(i)_d} \varepsilon_{(i)_d} \sum_{k=0}^d \left(\frac{1}{k!} \sum_{(j)_k} \langle \wedge_{(i)_k} (Av), \wedge_{(j)_k} v \rangle (\wedge_{(j)_k} v) \right) \wedge (\wedge_{(i)'_{d-k}} v) \\ &= \frac{1}{d!} \sum_{(i)_d} \varepsilon_{(i)_d} \sum_{k=0}^d \left(\frac{1}{k!} \sum_{(j)_k} \langle \wedge_{(i)_k} (Av), \wedge_{(j)_k} v \rangle \right) (\wedge_{(j)_k} v) \wedge (\wedge_{(i)'_{d-k}} v) \\ &= \frac{1}{d!} \sum_{(i)_d} \varepsilon_{(i)_d} \sum_{k=0}^d \left(\left(\frac{1}{k!} \sum_{(j)_k} \langle \wedge_{(i)_k} (Av), \wedge_{(j)_k} v \rangle \right) \varepsilon_{(i)_k}^{(j)_k} (\wedge_{(i)_d} v) \right) \\ &= \frac{1}{d!} \sum_{(i)_d} \varepsilon_{(i)_d} \sum_{k=0}^d \left(\left(\frac{1}{k!} \sum_{(j)_k} \langle \wedge_{(j)_k} (Av), \wedge_{(j)_k} v \rangle \right) (\wedge_{(i)_d} v) \right) \\ &= \frac{1}{d!} \sum_{(i)_d} \varepsilon_{(i)_d} \sum_{k=0}^d \text{Tr}(\Lambda^k A) (\wedge_{(i)_d} v) \\ &= \left(\sum_{k=0}^d \text{Tr}(\Lambda^k A) \right) (v_1 \wedge \dots \wedge v_d). \quad \square \end{aligned}$$

If H is a separable (complex) Hilbert space with $\dim H = \infty$, and A is a suitable operator on H , one is tempted to define

$$(3.14) \quad \det(\text{Id} + A) = \sum_{k=0}^{\infty} \text{Tr}(\Lambda^k A).$$

This is certainly finite if A has finite rank, but the terms on the right side need not exist, even if A is compact. If there is a complete orthonormal system $\{e_0, e_1, \dots\}$ with $Ae_i = \lambda_i e_i$, $\lambda_i \in \mathbb{C}$, then it is reasonable to define

$$\det(\text{Id} + A) = \prod_{i=0}^{\infty} (1 + \lambda_i),$$

provided the infinite product converges (i.e., the partial products $\prod_{i=0}^n (1 + \lambda_i)$ converge). It is well known that this is the case if $\sum_{i=0}^{\infty} |\lambda_i| < \infty$; i.e., if A is trace class. However, we will proceed somewhat differently, in the spirit of Proposition 3.44 and (3.14).

Since H is a fixed separable (complex) Hilbert space with $\dim H = \infty$, throughout this section we use the notation

$$\begin{aligned} \mathcal{B} &= \mathcal{B}(H) := \left\{ A \in \text{End}(H) : \|A\| = \sup_{\|x\|=1} \{\|Ax\|\} < \infty \right\} \quad \text{and} \\ \mathcal{B}^\times &= \mathcal{B}^\times(H) := \left\{ A \in \mathcal{B} : A^{-1} \in \mathcal{B} \right\}, \end{aligned}$$

and recall from Section 2.7 that $\mathcal{I}_1$ denotes the Banach space (and ideal in $\mathcal{B}$) of trace class operators, with norm $\|A\|_1 := \text{Tr}|A| = \text{Tr}\sqrt{A^*A}$; see (2.46) (p.60) and Propositions 2.79 and 2.80 (p.62). Let $\Lambda^k : \mathcal{B}(H) \rightarrow \mathcal{B}(\Lambda^k H)$ denote the continuous linear map determined by

$$\Lambda^k(A)(v_1 \wedge \dots \wedge v_k) = Av_1 \wedge \dots \wedge Av_k.$$

Note that $\Lambda^k(AB) = \Lambda^k(A) \Lambda^k(B)$, and $\Lambda^k(A^*) = \Lambda^k(A)^*$ since

$$\begin{aligned} \langle \Lambda^k(A)(v_1 \wedge \cdots \wedge v_k), w_1 \wedge \cdots \wedge w_k \rangle &= \langle Av_1 \wedge \cdots \wedge Av_k, w_1 \wedge \cdots \wedge w_k \rangle \\ &= \frac{1}{k!} \sum \varepsilon_{i_1 \dots i_k} \langle Av_{i_1}, w_{i_1} \rangle \cdots \langle Av_{i_k}, w_{i_k} \rangle \\ &= \frac{1}{k!} \sum_{(i)_k} \varepsilon_{i_1 \dots i_k} \langle v_1, A^* w_{i_1} \rangle \cdots \langle v_k, A^* w_{i_k} \rangle \\ &= \langle v_1 \wedge \cdots \wedge v_k, \Lambda^k(A^*)(w_1 \wedge \cdots \wedge w_k) \rangle. \end{aligned}$$

Thus,

$$\begin{aligned} |\Lambda^k(A)| &= \sqrt{\Lambda^k(A)^* \Lambda^k(A)} = \sqrt{\Lambda^k(A^*) \Lambda^k(A)} = \sqrt{\Lambda^k(A^* A)} \\ &= \sqrt{\Lambda^k(|A|^2)} = \sqrt{\Lambda^k(|A|) \Lambda^k(|A|)} = \Lambda^k(|A|). \end{aligned}$$

Hence, the singular values of $\Lambda^k(A)$ coincide with those of $\Lambda^k(|A|)$, namely the products $\mu_{i_1} \cdots \mu_{i_k}$, where the μ_i are the singular values of A . Moreover,

$$\begin{aligned} \|\Lambda^k(A)\|_1 &= \text{Tr}(\Lambda^k(|A|)) = \sum_{i_1 < \dots < i_k} \mu_{i_1} \cdots \mu_{i_k} \leq \frac{1}{k!} \sum_{i_1, \dots, i_k} \mu_{i_1} \cdots \mu_{i_k} \\ &= \frac{1}{k!} \text{Tr}(|A|^k) = \frac{1}{k!} (\|A\|_1)^k, \end{aligned}$$

and for any $z \in \mathbb{C}$,

$$\begin{aligned} \left| \sum_{k=0}^{\infty} \text{Tr}(\Lambda^k(A)) z^k \right| &\leq \sum_{k=0}^{\infty} |\text{Tr}(\Lambda^k(A))| |z|^k \leq \sum_{k=0}^{\infty} \text{Tr}(|\Lambda^k(A)|) |z|^k \\ &= \sum_{k=0}^{\infty} \|\Lambda^k(A)\|_1 |z|^k \leq \sum_{k=0}^{\infty} \frac{1}{k!} (|z| \|A\|_1)^k \leq e^{|z| \|A\|_1}. \end{aligned}$$

Since $\sum_{k=0}^{\infty} \text{Tr}(\Lambda^k(A)) z^k$ exists for any z (in particular $z = 1$), we may make the following definition which agrees with the finite-dimensional case.

DEFINITION 3.45. For $A \in \mathcal{I}_1$, we define

$$\det(\text{Id} + A) = \sum_{k=0}^{\infty} \text{Tr}(\Lambda^k(A)),$$

which is known as the **Fredholm determinant** of $\text{Id} + A$.

PROPOSITION 3.46. For $A, B \in \mathcal{I}_1$,

$$|\det(\text{Id} + A) - \det(\text{Id} + B)| \leq \|A - B\|_1 \exp(\|A\|_1 + \|B\|_1),$$

whence $\det(\text{Id} + (\cdot)) : \mathcal{I}_1 \rightarrow \mathbb{C}$ is a continuous function.

PROOF. Since Tr is linear and $\text{Tr}(\Lambda^0(A)) = \text{Tr}(\Lambda^0(B)) = \text{Tr}(\text{Id}_{\mathbb{C}}) = 1$,

$$|\det(\text{Id} + A) - \det(\text{Id} + B)| \leq \sum_{k=1}^{\infty} |\text{Tr}(\Lambda^k(A) - \Lambda^k(B))|.$$

Observe that

$$\begin{aligned} \langle (\Lambda^k(A) - \Lambda^k(B))(v_1 \wedge \cdots \wedge v_k), v_1 \wedge \cdots \wedge v_k \rangle \\ = \sum_{p=0}^{k-1} \begin{pmatrix} \langle Bv_1 \wedge \cdots \wedge Bv_p, v_1 \wedge \cdots \wedge v_p \rangle \\ \cdot \langle (A - B)v_{p+1}, v_{p+1} \rangle \\ \cdot \langle Av_{p+2} \wedge \cdots \wedge Av_k, v_{p+2} \wedge \cdots \wedge v_k \rangle \end{pmatrix}, \end{aligned}$$

since

$$\begin{aligned}
& (\Lambda^k(A) - \Lambda^k(B))(v_1 \wedge \cdots \wedge v_k) \\
&= Av_1 \wedge \cdots \wedge Av_k - Bv_1 \wedge Av_2 \cdots \wedge Av_k \\
&\quad + Bv_1 \wedge Av_2 \cdots \wedge Av_k - Bv_1 \wedge \cdots \wedge Bv_k \\
&= (A - B)v_1 \wedge Av_2 \wedge \cdots \wedge Av_k + Bv_1 \wedge Av_2 \wedge \cdots \wedge Av_k \\
&\quad - Bv_1 \wedge Bv_2 \wedge Av_3 \cdots \wedge A_k + Bv_1 \wedge Bv_2 \wedge Av_3 \cdots \wedge A_k - Bv_1 \wedge \cdots \wedge Bv_k \\
&= (A - B)v_1 \wedge Av_2 \wedge \cdots \wedge Av_k + Bv_1 \wedge (A - B)v_2 \wedge Av_3 \cdots \wedge A_k \\
&\quad + Bv_1 \wedge Bv_2 \wedge Av_3 \cdots \wedge A_k - Bv_1 \wedge \cdots \wedge Bv_k \\
&= \cdots = \sum_{p=0}^{k-1} Bv_1 \wedge \cdots \wedge Bv_p \wedge (A - B)v_{p+1} \wedge Av_{p+2} \wedge \cdots \wedge Av_k.
\end{aligned}$$

Thus, using $\|\Lambda^k(A)\|_1 = \frac{1}{k!}(\|A\|_1)^k$,

$$\begin{aligned}
& |\operatorname{Tr}(\Lambda^k(A) - \Lambda^k(B))| \\
&\leq |\operatorname{Tr}(A - B)| \sum_{p=0}^{k-1} \frac{p!(k-1-p)!}{(k-1)!} \operatorname{Tr}|\Lambda^p(B)| \operatorname{Tr}|\Lambda^{k-1-p}(A)| \\
&\leq \frac{\operatorname{Tr}|A - B|}{(k-1)!} \sum_{p=0}^{k-1} \|B\|_1^p \|A\|_1^{k-1-p} \leq \frac{\|A - B\|_1}{(k-1)!} \sum_{p=0}^{k-1} \|B\|_1^p \|A\|_1^{k-1-p} \\
&\leq \frac{\|A - B\|_1}{(k-1)!} (\|B\|_1 + \|A\|_1)^{k-1},
\end{aligned}$$

and so

$$\begin{aligned}
|\det(\operatorname{Id} + A) - \det(\operatorname{Id} + B)| &\leq \sum_{k=1}^{\infty} |\operatorname{Tr}(\Lambda^k(A) - \Lambda^k(B))| \\
&\leq \|A - B\|_1 \sum_{k=1}^{\infty} \frac{1}{(k-1)!} (\|B\|_1 + \|A\|_1)^{k-1} \\
&\leq \|A - B\|_1 \exp(\|B\|_1 + \|A\|_1). \quad \square
\end{aligned}$$

PROPOSITION 3.47. *For $A, B \in \mathcal{I}_1$, we have*

$$\det((\operatorname{Id} + A)(\operatorname{Id} + B)) = \det(\operatorname{Id} + A) \det(\operatorname{Id} + B).$$

PROOF. Note that $\det((\operatorname{Id} + A)(\operatorname{Id} + B))$ exists, since $(\operatorname{Id} + A)(\operatorname{Id} + B) = \operatorname{Id} + A + B + AB$ and $A + B + AB \in \mathcal{I}_1$ by Exercise 2.78 (p.60) and Proposition 2.79 (p.61). Let $A = \sum_{i=0}^{N_A} \mu_i(A) \langle \cdot, e_i(A) \rangle f_i(A)$ and $B = \sum_{i=0}^{N_B} \mu_i(B) \langle \cdot, e_i(B) \rangle f_i(B)$ denote the canonical expansions (see (2.43), p.57) of A and B . Let

$$A_n := \sum_{i=0}^n \mu_i(A) \langle \cdot, e_i(A) \rangle f_i(A) \text{ if } n < N_A$$

and $A_n = A$ if $n \geq N_A < \infty$. Define B_n similarly. Let

$$V_n = \operatorname{span} \{e_i(A), f_i(A), e_i(B), f_i(B) : i \leq n\}$$

and note that $A_n|_{V_n}, B_n|_{V_n} \in \operatorname{End}(V_n)$. Since $\dim V_n < \infty$, we have

$$\det((\operatorname{Id} + A_n|_{V_n})(\operatorname{Id} + B_n|_{V_n})) = \det(\operatorname{Id} + A_n|_{V_n}) \det(\operatorname{Id} + B_n|_{V_n}).$$

As $A_n \rightarrow A$, $B_n \rightarrow B$, and $A_n B_n \rightarrow AB$ in $(\mathcal{I}_1, \|\cdot\|_1)$ by Proposition 2.79, we have

$$\begin{aligned} \det((\text{Id} + A)(\text{Id} + B)) &= \det(\text{Id} + A + B + AB) \\ &= \det\left(\lim_{n \rightarrow \infty} (\text{Id} + A_n + B_n + A_n B_n)\right) = \lim_{n \rightarrow \infty} \det(\text{Id} + A_n + B_n + A_n B_n), \end{aligned}$$

since $\det(\text{Id} + (\cdot))$ is continuous on $(\mathcal{I}_1, \|\cdot\|_1)$ by Proposition 3.46. Since $A_n = 0$ on $V_n^\perp$,

$$\det(\text{Id} + A_n) = \sum_{k=0}^{\infty} \text{Tr}(\Lambda^k(A_n)) = \sum_{k=0}^{\infty} \text{Tr}(\Lambda^k(A_n|_{V_n})) = \det(1 + A_n|_{V_n}),$$

and similarly for $A_n + B_n + A_n B_n$. Thus,

$$\begin{aligned} \det(\text{Id} + A_n + B_n + A_n B_n) &= \det(\text{Id} + A_n|_{V_n} + B_n|_{V_n} + A_n|_{V_n} B_n|_{V_n}) \\ &= \det((\text{Id} + A_n|_{V_n})(\text{Id} + B_n|_{V_n})) \\ &= \det(\text{Id} + A_n) \det(\text{Id} + B_n), \text{ and} \end{aligned}$$

$$\begin{aligned} \det((\text{Id} + A)(\text{Id} + B)) &= \lim_{n \rightarrow \infty} \det(\text{Id} + A_n + B_n + A_n B_n) \\ &= \lim_{n \rightarrow \infty} \det(\text{Id} + A_n) \det(\text{Id} + B_n) \\ &= \det(\text{Id} + A) \det(\text{Id} + B). \quad \square \end{aligned}$$

COROLLARY 3.48. *If $A \in \mathcal{I}_1$, then $\text{Id} + A$ is invertible $\Leftrightarrow \det(\text{Id} + A) \neq 0$.*

PROOF. Note that

$$(\text{Id} + A)(\text{Id} + B) = \text{Id} + A + B + AB = \text{Id} \Leftrightarrow B = -A(\text{Id} + A)^{-1}.$$

For $B := -A(\text{Id} + A)^{-1}$, $B \in \mathcal{I}_1$ by Proposition 2.79. Then $\det(\text{Id} + A) \neq 0$, since

$$\det(\text{Id} + A) \det(\text{Id} + B) = \det((\text{Id} + A)(\text{Id} + B)) = \det \text{Id} = 1.$$

If $\text{Id} + A$ is not invertible, then $-1 \in \text{Spec}(A) := \{\lambda \in \mathbb{C} : \lambda \text{Id} - A \notin \mathcal{B}^\times\}$, and we know that there is a unit eigenvector e with $Ae = -e$ (since $\text{Id} + A \in \mathcal{F}_0$, we have $-1 \notin \text{Spec}_e(A)$ and, actually, $-1 \in \text{Spec}_p(A)$). Let $P \in \mathcal{B}$ denote the orthogonal projection onto $\text{span}(e)$ given by $P(x) := \langle x, e \rangle e$. Note that $AP = -P$. The orthogonal projection $Q = I - P$ onto $\text{span}(e)^\perp$, obeys $P + Q = \text{Id}$, and $AQAP = -AQP = 0$. Thus,

$$(\text{Id} + AQ)(\text{Id} + AP) = \text{Id} + A(Q + P) + AQAP \text{Id} = \text{Id} + A.$$

Since $\text{Id} + AP = \text{Id} - P$ and $\det(\text{Id} - P) = \sum_{k=0}^{\infty} \text{Tr} \Lambda^k(-P) = 1 - 1 = 0$,

$$\det(\text{Id} + A) = \det(\text{Id} + AQ) \det(\text{Id} + AP) = 0. \quad \square$$

REMARK 3.49. So, the zeros of the function $A \mapsto \det(\text{Id} + A)$ arise exactly where $\dim \text{Ker } A > 0$. This gives a hint of the intimate relation between index theory and the geometric study of determinants. It may as well legitimize our construction of the determinant bundle via the index bundle. For much deeper relations see, e.g., [315, Chapter X] where index theory yields an obstruction to the existence of a gauge invariant determinant for classical Dirac operators coupled to a background field (a connection).

4. The Segal-Furutani Construction. We now begin the alternative construction of the restriction $q: \mathcal{Q}|_{\mathcal{F}_0} \rightarrow \mathcal{F}_0$ based on work of G. SEGAL [385] with contributions of K. FURUTANI [158]. We refer to [64, Appendix] for a short cocycle definition of the Segal determinant bundle. For a fixed Hilbert space H , recall that $\mathcal{B}^\times$ denotes the group of invertible elements of the ring $\mathcal{B} := \mathcal{B}(H)$ and $\mathcal{I}_1$ denotes the ideal of trace class operators.

PROPOSITION 3.50. *The space $\mathcal{F}_0$ of all Fredholm operators of index 0 on H equals $\mathcal{B}^\times + \mathcal{I}_1$.*

PROOF. Let $T \in \mathcal{F}_0$, and let $\sigma_T: H \rightarrow \text{Ker } T$ denote the orthogonal projection. Since the index of T is 0, there is an isomorphism $L: \text{Ker } T \xrightarrow{\sim} (\text{Im } T)^\perp$. Then $L \circ \sigma_T$ is a finite rank (and hence trace class) operator, and $T + L \circ \sigma_T \in \mathcal{B}^\times$. Indeed, $\text{Ker}(T + L \circ \sigma_T) = \{0\}$, since

$$\begin{aligned} 0 &= (T + L \circ \sigma_T)(v) = T(v) + (L \circ \sigma_T)(v) \in \text{Im } T \oplus (\text{Im } T)^\perp \\ &\implies T(v) = 0 \text{ and } L(\sigma_T(v)) = 0 \implies v \in \text{Ker } T \text{ and } v = \sigma_T(v) = 0. \end{aligned}$$

Moreover, $T + L \circ \sigma_T$ is surjective, since

$$\begin{aligned} (T + L \circ \sigma_T)(\text{Ker } T) &= (L \circ \sigma_T)(\text{Ker } T) = (\text{Im } T)^\perp \quad \text{and} \\ (T + L \circ \sigma_T)\left((\text{Ker } T)^\perp\right) &= T\left((\text{Ker } T)^\perp\right) = \text{Im } T. \end{aligned}$$

Thus, $T + L \circ \sigma_T \in \mathcal{B}^\times$ and $T \in \mathcal{B}^\times - L \circ \sigma_T \subset \mathcal{B}^\times + \mathcal{I}_1$. Conversely, any element of $\mathcal{B}^\times + \mathcal{I}_1$ is of the form $C + K$, where $C \in \mathcal{B}^\times$ and $K \in \mathcal{I}_1 \subset \mathcal{K}$ by Proposition 2.75. Then $C + K \in \mathcal{F}$ by Exercise 3.7 (p.65) which makes use of Theorem 3.2 (ATKINSON), p.64. By Exercise 3.10 (p. 65), $\text{index}(C + K) = \text{index } C = 0$, and so $C + K \in \mathcal{F}_0$. $\square$

For $A \in \mathcal{I}_1$, let

$$\mathcal{U}_A := \{T \in \mathcal{F}_0 : T + A \in \mathcal{B}^\times\} = \mathcal{B}^\times - A \subset \mathcal{B}^\times + \mathcal{I}_1.$$

In other words, $\mathcal{U}_A$ consists of all perturbations of invertible operators by $-A \in \mathcal{I}_1$. Then $\{\mathcal{U}_A : A \in \mathcal{I}_1\}$ is an open cover of $\mathcal{F}_0 = \mathcal{B}^\times + \mathcal{I}_1$ in the topology of the operator norm. To see that $\mathcal{B}^\times + \mathcal{I}_1 = \cup_{A \in \mathcal{I}_1} \mathcal{U}_A$, note that if $S \in \mathcal{B}^\times + \mathcal{I}_1$, then $S = G - A$ for some $A \in \mathcal{I}_1$ and $G \in \mathcal{B}^\times$. Thus, $S + A = G \in \mathcal{B}^\times$ and so $S \in \mathcal{U}_A$. Note that for $T_0 \in \mathcal{F}_0$, we have $T_0 + L_{T_0} \circ \sigma_{T_0} \in \mathcal{B}^\times$ and so $T_0 \in \mathcal{U}_{L_{T_0} \circ \sigma_{T_0}}$. For $A, B \in \mathcal{I}_1$ and $T \in \mathcal{U}_A \cap \mathcal{U}_B$, let

$$(3.15) \quad g_{AB}(T) := \det\left((T + A)^{-1}(T + B)\right) \in \mathbb{C}.$$

This is defined, since composing both sides of $T + B = (T + A) + (B - A)$ on the left with $(T + A)^{-1}$ yields

$$(3.16) \quad (T + A)^{-1}(T + B) = \text{Id} + (T + A)^{-1}(B - A) \in \text{Id} + \mathcal{I}_1.$$

Then Definition 3.45 applies. Note that (3.16) also implies that g_{AB} is continuous. Indeed, $\mathcal{U}_A \cap \mathcal{U}_B \rightarrow \mathcal{I}_1$, given by

$$T \mapsto (T + A)^{-1}(B - A),$$

is continuous since $T \mapsto (T + A)^{-1} \in \mathcal{B}$ is continuous in the operator norm topology, and by Proposition 2.79 the composition multiplication $\mathcal{B} \times \mathcal{I}_1 \rightarrow \mathcal{I}_1$ is (jointly)

continuous. Then Proposition 3.46 yields the continuity of

$$T \mapsto g_{AB}(T) = \det\left(\text{Id} + (T + A)^{-1}(B - A)\right).$$

For $A, B, C \in \mathcal{I}_1$ and $T \in \mathcal{U}_A \cap \mathcal{U}_B \cap \mathcal{U}_C$, we have the cocycle condition

$$g_{AC}(T) = g_{AB}(T) g_{BC}(T).$$

Indeed, using Proposition 3.47

$$\begin{aligned} g_{AB}(T) g_{BC}(T) &= \det\left((T + A)^{-1}(T + B)\right) \det\left((T + B)^{-1}(T + C)\right) \\ &= \det\left((T + A)^{-1}(T + B)(T + B)^{-1}(T + C)\right) = \det\left((T + A)^{-1}(T + C)\right). \end{aligned}$$

DEFINITION 3.51 (Segal Determinant Line Bundle). Let $\pi: \mathcal{S} \rightarrow \mathcal{F}_0$ denote the line bundle defined by $\{g_{AB}\}$; i.e., $\mathcal{S}$ is the disjoint union of $\{\mathcal{U}_A \times \mathbb{C} : A \in \mathcal{I}_1\}$, but with the identifications

$$\begin{aligned} (T, z_A) \in \mathcal{U}_A \times \mathbb{C} &\sim (T, z_B) \in \mathcal{U}_B \times \mathbb{C} \\ &\iff z_A = g_{AB}(T) z_B = \det\left((T + A)^{-1}(T + B)\right) z_B. \end{aligned}$$

In particular, for $T \in \mathcal{B}^\times + \mathcal{I}_1$, say $T - A \in \mathcal{B}^\times$ for $A \in \mathcal{I}_1$, the fiber $\pi^{-1}(T)$ can be written as

$$\pi^{-1}(T) = [T, z_A] = \{(T, z_B) \in \mathcal{U}_B \times \mathbb{C} : B \in \mathcal{I}_1 \text{ and } z_A = g_{AB}(T) z_B\}.$$

We now show that $\mathcal{Q}|_{\mathcal{F}_0}$ (with $\mathcal{Q}$ defined in (3.11), p.95) can be made into a genuine line bundle by exhibiting identification of $\mathcal{Q}|_{\mathcal{F}_0}$ with $\mathcal{S}$. Let $T \in \mathcal{F}_0$. As in Proposition 3.50, we have the orthogonal projection $\sigma_T: H \rightarrow \text{Ker } T$ and some isomorphism $L: \text{Ker } T \xrightarrow{\sim} \text{Ker } T^*$. Let $e_1, \dots, e_d$ be a basis for $\text{Ker } T$, and let $e_1^*, \dots, e_d^*$ denote the dual basis for $(\text{Ker } T)^*$. Define

$$(3.17) \quad \phi_A: \mathcal{U}_A \times \mathbb{C} \longrightarrow \mathcal{Q}|_{\mathcal{F}_0} := \bigcup_{T \in \mathcal{U}_A} \Lambda^d((\text{Ker } T)^*) \otimes \Lambda^d(\text{Ker } T^*) \text{ by}$$

$$\begin{aligned} \phi_A(T, z_A) &:= z_A \det\left((T + L \circ \sigma_T)^{-1}(T + A)\right) \cdot \\ &e_1^* \wedge \dots \wedge e_d^* \otimes L(e_1) \wedge \dots \wedge L(e_d), \text{ for } T \in \mathcal{U}_A, z_A \in \mathbb{C}. \end{aligned}$$

We now show that $\phi_A(T, z_A)$ is independent of the choice of basis $e_1, \dots, e_d$; later we show that it is also independent of the choice of L . For a new basis $F(e_1), \dots, F(e_d)$ where $F \in \text{GL}(\text{Ker } T)$, note that we have

$$(L \circ F)(e_1) \wedge \dots \wedge (L \circ F)(e_d) = (\det F)(L(e_1) \wedge \dots \wedge L(e_d)).$$

If $F(e_j) = \sum_i F_j^i e_i$, then

$$\delta_{ij} = F(e_i)^*(F(e_j)) = F(e_i)^* \left(\sum_k F_j^k e_k \right) = \sum_k F(e_i)^*(e_k) F_j^k.$$

Since $\delta_{ij} = \sum_k (F^{-1})_k^i F_j^k$, we have

$$\begin{aligned} F(e_i)^*(e_k) &= (F^{-1})_k^i = \left(\sum_j (F^{-1})_j^i e_j^* \right)(e_k), \text{ and so} \\ F(e_i)^* &= \sum_j (F^{-1})_j^i e_j^*. \end{aligned}$$

Thus,

$$F(e_1)^* \wedge \dots \wedge F(e_d)^* = \det(F^{-1}) e_1^* \wedge \dots \wedge e_d^*.$$

Then ϕ_T is independent of the choice of basis $e_1, \dots, e_d$, since

$$\begin{aligned} & F(e_1)^* \wedge \dots \wedge F(e_d)^* \otimes (L \circ F)(e_1) \wedge \dots \wedge (L \circ F)(e_d) \\ &= (\det(F^{-1}) \det F) e_1^* \wedge \dots \wedge e_d^* \otimes L(e_1) \wedge \dots \wedge L(e_d) \\ &= e_1^* \wedge \dots \wedge e_d^* \otimes L(e_1) \wedge \dots \wedge L(e_d). \end{aligned}$$

We now show that ϕ_T is also independent of L . Suppose that $L': \text{Ker } T \xrightarrow{\sim} \text{Ker } T^*$ is another isomorphism. Then

$$L'(e_1) \wedge \dots \wedge L'(e_d) = \det(L' \circ L^{-1}) L(e_1) \wedge \dots \wedge L(e_d).$$

Thus,

$$\begin{aligned} & \det\left((T + L' \circ \sigma_T)^{-1}(T + A)\right) e_1^* \wedge \dots \wedge e_d^* \otimes L'(e_1) \wedge \dots \wedge L'(e_d) \\ &= \det\left((T + L' \circ \sigma_T)^{-1}(T + A)\right) \det(L' \circ L^{-1}) \cdot \\ & \quad \cdot e_1^* \wedge \dots \wedge e_d^* \otimes L(e_1) \wedge \dots \wedge L(e_d). \end{aligned}$$

Hence, we must show that

$$\begin{aligned} & \det\left((T + L' \circ \sigma_T)^{-1}(T + A)\right) \det\left(L' \circ (\tau_T \circ L)^{-1}\right) \\ &= \det\left((T + L \circ \sigma_T)^{-1}(T + A)\right), \text{ or equivalently,} \end{aligned}$$

$$(3.18) \quad \det(L' \circ L^{-1}) = \det\left((T + L' \circ \sigma_T) \circ (T + L \circ \sigma_T)^{-1}\right).$$

For this, note that for $v \in (\text{Ker } T)^\perp$,

$$(T + L \circ \sigma_T)(v) = T(v) = (T + L' \circ \sigma_T)(v),$$

and for $v \in \text{Ker } T$,

$$(T + L \circ \sigma_T)(v) = L(v), \text{ while } (T + L' \circ \sigma_T)(v) = L'(v).$$

Hence, (3.18) holds, since

$$(T + L' \circ \sigma_T)(T + L \circ \sigma_T)^{-1} = \text{Id}_{(\text{Ker } T)^\perp} \oplus (L' \circ L^{-1}).$$

For $T \in \mathcal{U}_A \cap \mathcal{U}_B$, we have

$$\phi_A(T, z_A) = \phi_B(T, z_B) \Leftrightarrow z_A = g_{AB}(T) z_B, \text{ since}$$

$$\begin{aligned} & z_A \det\left((T + L \circ \sigma_T)^{-1}(T + A)\right) \\ &= g_{AB}(T) z_B \det\left((T + L \circ \sigma_T)^{-1}(T + A)\right) \\ &= z_B \det\left((T + L \circ \sigma_T)^{-1}(T + A)\right) \det\left((T + A)^{-1}(T + B)\right) \\ &= z_B \det\left((T + L \circ \sigma_T)^{-1}(T + B)\right). \end{aligned}$$

Thus, we have a well defined bijection

$$(3.19) \quad \Phi: \mathcal{S} \longrightarrow \mathcal{Q}|_{\mathcal{F}_0} \text{ given by } \Phi([T, z_A]) := \phi_A(T).$$

So far we have not given $\mathcal{Q}|_{\mathcal{F}_0}$ a topology. At this point, the easiest way to give $\mathcal{Q}|_{\mathcal{F}_0}$ a topology is to assert that Φ is a homeomorphism, since the line bundle $\mathcal{S}$ has a topology given by the topologies on the $\mathcal{U}_A \times \mathbb{C}$, after taking the quotient by the equivalence relation.

We summarize what has been done thus far.

PROPOSITION 3.52. *If $\mathcal{Q}|_{\mathcal{F}_0}$ is given the unique topology so that the bijection $\Phi: \mathcal{S} \rightarrow \mathcal{Q}|_{\mathcal{F}_0}$ in (3.19) is a homeomorphism, then $\mathcal{Q}|_{\mathcal{F}_0}$ inherits the structure of a complex line bundle from $\mathcal{S}$. Explicitly, the local trivializations of $\mathcal{Q}|_{\mathcal{F}_0}$ are given by the maps*

$$\phi_A: \mathcal{U}_A \times \mathbb{C} \longrightarrow \mathcal{Q}|_{\mathcal{U}_A},$$

defined in (3.17), and the transition functions are $g_{AB}: \mathcal{U}_A \cap \mathcal{U}_B \rightarrow \mathbb{C}$, given by

$$g_{AB}(T) := \det\left((T + A)^{-1}(T + B)\right).$$

EXERCISE 3.53. Use Proposition 3.42, p.93, and the fact that for any $T \in \mathcal{F}$, there is some n_T such that $P_{n_T}T(H) = H_{n_T}^\perp$ for some neighborhood of T in $\mathcal{F}$, in order to *directly* give $\mathcal{Q}|_{\mathcal{F}_0}$ a possibly different alternate line bundle structure. Then show that this alternate structure is in fact equivalent to that induced by $\Phi: \mathcal{S} \rightarrow \mathcal{Q}|_{\mathcal{F}_0}$.

COROLLARY 3.54. *For a continuous family $T = \{T_x\}_{x \in X}: X \rightarrow \mathcal{F}_0$, the determinant bundle $\det T \rightarrow X$ is the pull-back $T^*(\mathcal{Q}|_{\mathcal{F}_0})$ of the line bundle $\mathcal{Q}|_{\mathcal{F}_0} \rightarrow \mathcal{F}_0$. Here*

$$\det T := \det(\text{index } T).$$

PROOF. For $x \in X$, we have

$$T^*(\mathcal{Q}|_{\mathcal{F}_0})_x = (\mathcal{Q}|_{\mathcal{F}_0})_{T_x} = \Lambda^{\max}(\text{Ker}(T_x))^* \otimes \Lambda^{\max}(\text{Ker}(T_x^*)) = (\det T)_x.$$

Thus, the fibers of $T^*(\mathcal{Q}|_{\mathcal{F}_0})$ coincide with those of $\det T$. This does not yet prove that $\det T = T^*(\mathcal{Q}|_{\mathcal{F}_0})$ as line bundles, but this is a consequence of the preceding Exercise 3.53 if we give $\mathcal{Q}|_{\mathcal{F}_0}$ its alternate structure. Without giving Exercise 3.53 away, let $P_n: H \rightarrow H_n := \{e_0, \dots, e_n\}^\perp$ be an orthogonal projection so that $P_n T_x H = H_n$ for all $x \in X$, and note that

$$\det T \cong \det P_n T = \Lambda^{\max}(\text{Ker } P_n T)^* \otimes \Lambda^{\max}(H_n^\perp) = (P_n T)^*(\mathcal{Q}|_{\mathcal{F}_0}). \quad \square$$

Besides $\mathcal{Q}|_{\mathcal{F}_0}$, we now show that there is another way to interpret the line bundle $\mathcal{S}$. This is also essentially due to GRAEME SEGAL; see [385]. For $T \in \mathcal{F}_0 = \mathcal{B}^\times + \mathcal{I}_1$, let

$$\mathcal{F}_T := T + \mathcal{I}_1 \quad \text{and} \quad \mathcal{F}_T^\times := \mathcal{F}_T \cap \mathcal{B}^\times \neq \emptyset.$$

(Note that there appears to be a notational problem in using $\mathcal{F}_0$ and $\mathcal{F}_T$, but since $T \in \mathcal{F}_0$, we never have $T = 0$.) In particular, $\mathcal{F}_{\text{Id}} = \text{Id} + \mathcal{I}_1$ is the set of operators on which the Fredholm determinant (see Definition 3.45) is defined. For $S \in \mathcal{F}_T^\times$, define a continuous bijection

$$\Phi_S: \mathcal{F}_T \longrightarrow \mathcal{F}_{\text{Id}} \quad \text{by} \quad \Phi_S(R) = S^{-1}R, \quad \text{where } R \in \mathcal{F}_T.$$

Note that $S^{-1}R \in \mathcal{F}_{\text{Id}}$, since

$$R = T + B, \quad S = T + B' \quad (\text{where } B, B' \in \mathcal{I}_1)$$

$$\implies S^{-1}R = (T + B')^{-1}(T + B) = \text{Id} + (T + B')^{-1}(B - B') \in \text{Id} + \mathcal{I}_1 = \mathcal{F}_{\text{Id}}.$$

Also, Φ_S is clearly 1-1, and we see that Φ_S is onto, as follows. For $C = I + B'' \in \mathcal{F}_{\text{Id}}$, we have (by Proposition 2.79)

$$SC = S(I + B'') = S + SB'' \in \mathcal{F}_T^\times + \mathcal{I}_1 \subseteq \mathcal{B}^\times + \mathcal{I}_1.$$

Since $C = S^{-1}SC = \Phi_S(SC)$, Φ_S is onto. On $\mathcal{F}_{\text{Id}} \times \mathbb{C}$, we have an equivalence relation

$$(R, z) \sim (R', z') \Leftrightarrow z \det R = z' \det R'.$$

Alternatively, there is a map

$$\kappa^0 : \mathcal{F}_{\text{Id}} \times \mathbb{C} \longrightarrow \mathbb{C} \text{ given by } \kappa^0(R, z) := z \det R,$$

and the (huge) equivalence classes are just the preimages of points in $\mathbb{C}$. We denote the set of equivalence classes $[R, z]$ by

$$E_{\text{Id}} := \{[R, z] : (R, z) \in \mathcal{F}_{\text{Id}} \times \mathbb{C}\} = \{(\kappa^0)^{-1}(w) : w \in \mathbb{C}\}.$$

Since $\kappa^0(\text{Id}, z) = z$, there is a bijection

$$\kappa : E_{\text{Id}} \longrightarrow \mathbb{C} \text{ given by } \kappa([R, z]) = \kappa^0(R, z) = z \det R,$$

and E_{Id} inherits a vector space structure from $\mathbb{C}$ via κ . For $S \in \mathcal{F}_T^\times$, we have a map

$$\begin{aligned} \kappa_{T,S}^0 &:= \kappa^0 \circ (\Phi_S \times \text{Id}) : \mathcal{F}_T \times \mathbb{C} \longrightarrow \mathbb{C}, \text{ or (for } A \in \mathcal{I}_1) \\ \kappa_{T,S}^0(T + A, z) &= \kappa^0(S^{-1}(T + A), z) = z \det(S^{-1}(T + A)), \end{aligned}$$

which defines an equivalence relation on $\mathcal{F}_T \times \mathbb{C}$. Note that for $S' \in \mathcal{F}_T^\times$, we have

$$\begin{aligned} \kappa_{T,S}^0(T + A, z) &= z \det(S^{-1}(T + A)) = z \det(S^{-1}S'S'^{-1}(T + A)) \\ &= \det(S^{-1}S') z \det(S'^{-1}(T + A)) = \det(S^{-1}S') \kappa_{T,S'}^0(T + A, z), \text{ and so} \end{aligned}$$

$$(3.20) \quad \kappa_{T,S}^0 = \det(S^{-1}S') \kappa_{T,S'}^0.$$

Since $\det(S^{-1}S') \neq 0$, $\kappa_{T,S'}^0$ defines the same equivalence relation, say $\sim_T$, on $\mathcal{F}_T \times \mathbb{C}$. For $T \in \mathcal{F}_0 = \mathcal{B}^\times + \mathcal{I}_1$, let

$$\begin{aligned} E_T &:= (\mathcal{F}_T \times \mathbb{C}) / \sim_T = \{[R, z] : (R, z) \in \mathcal{F}_T \times \mathbb{C}\}, \\ E &:= \{(T, [R, z]) : T \in \mathcal{B}^\times + \mathcal{I}_1 \text{ and } [R, z] \in E_T\}, \text{ and let} \\ p : E &\longrightarrow \mathcal{B}^\times + \mathcal{I}_1 \text{ be given by } p(T, [R, z]) := T. \end{aligned}$$

Note that for $S \in \mathcal{F}_T^\times$, $\Phi_S : \mathcal{F}_T \longrightarrow \mathcal{F}_{\text{Id}}$ induces

$$[\Phi_S] : E_T \longrightarrow E_{\text{Id}} \text{ given by } [\Phi_S]([T + A, z]) := [\Phi_S(T + A), z] = [S^{-1}(T + A), z].$$

Then $[\Phi_S] : E_T \rightarrow E_{\text{Id}}$ defines a vector space structure on E_T which is independent of the choice of $S \in \mathcal{F}_T^\times$. However, the identification $\kappa_{T,S} : E_T \rightarrow \mathbb{C}$, given by

$$\kappa_{T,S}([R, z]) := \kappa([\Phi_S][R, z]) = \kappa([\Phi_S(R), z]) = z \det(S^{-1}R),$$

depends on S . Using (3.20), we have

$$\kappa_{T,S} = \det(S^{-1}S') \kappa_{T,S'}.$$

For $A \in \mathcal{I}_1$, recall that $\mathcal{U}_A := \mathcal{B}^\times - A$ and that $\{\mathcal{U}_A : A \in \mathcal{I}_1\}$ is an open cover of $\mathcal{B}^\times + \mathcal{I}_1$. Although $\kappa_{T,S} : E_T \rightarrow \mathbb{C}$ depends on $S \in \mathcal{F}_T^\times$, for each $T \in \mathcal{U}_A$, there is a natural choice for $S \in \mathcal{F}_T^\times$, namely $S = T + A$. Then we may define

$$\begin{aligned} \psi_A : p^{-1}(\mathcal{U}_A) &\longrightarrow \mathcal{U}_A \times \mathbb{C} \text{ by (where } [R, z] \in E_T, T \in \mathcal{U}_A) \\ (3.21) \quad \psi_A(T, [R, z]) &:= (T, \kappa_{T,(T+A)}([R, z])) = (T, z \det((T + A)^{-1}R)). \end{aligned}$$

For $B \in \mathcal{I}_1$, note that from $\kappa_{T,S} = \det(S^{-1}S') \kappa_{T,S'}$ and (3.15), we have

$$\kappa_{T_\lambda(T+A)} = \det\left((T+A)^{-1}(T+B)\right) \kappa_{T_\lambda(T+B)} = g_{AB}(T) \kappa_{T_\lambda(T+B)}.$$

Thus, for $z_A = \kappa_{T_\lambda(T+A)}([R, z])$ and $z_B = \kappa_{T_\lambda(T+B)}([R, z])$, we have

$$\begin{aligned} (\psi_A \circ \psi_B^{-1})(T, z_B) &= \psi_{AA}(T, [R, z]) = (T, z_A), \text{ where} \\ z_A &= \kappa_{T_\lambda(T+A)}([R, z]) = g_{AB}(T) \kappa_{T_\lambda(T+B)}([R, z]) = g_{AB}(T) z_B. \end{aligned}$$

Hence, the transition functions for the bundle $p: E \rightarrow \mathcal{B}^\times + \mathcal{I}_1$ relative to the trivializations Ψ_A are the same as those for the bundle $\pi: \mathcal{S} \rightarrow \mathcal{B}^\times + \mathcal{I}_1$, and so the Ψ_A induce an isomorphism

$$\Psi: E \xrightarrow{\sim} \mathcal{S}.$$

By Proposition 3.52, the bundle $\mathcal{S}|_{\mathcal{F}_0}$ is isomorphic to the Quillen bundle $\mathcal{Q}|_{\mathcal{F}_0}$. In summary we have

THEOREM 3.55. *There are three isomorphic complex line bundles over the component $\mathcal{F}_0$ of Fredholm operators with index zero on a fixed Hilbert space H , namely*

$$\pi: \mathcal{S} \longrightarrow \mathcal{F}_0, \quad q: \mathcal{Q}|_{\mathcal{F}_0} \longrightarrow \mathcal{F}_0 \quad \text{and} \quad p: E \longrightarrow \mathcal{F}_0.$$

For $A \in \mathcal{I}_1$, and $T \in \mathcal{U}_A = \mathcal{B}^\times - A$, the point in $q^{-1}(T)$ corresponding to $[T, z_A] \in \pi^{-1}(T)$ is

$$(3.22) \quad z_A \det\left((T + L \circ \sigma_T)^{-1}(T + A)\right) e_1^* \wedge \cdots \wedge e_d^* \otimes L(e_1) \wedge \cdots \wedge L(e_d),$$

which is independent of the choice of isomorphism $L: \text{Ker } T \xrightarrow{\sim} \text{Ker } T^*$ and the choice of basis $\{e_1, \dots, e_d\}$ of $\text{Ker } T$; here σ_T is the orthogonal projection of H onto $\text{Ker } T$. The point in $p^{-1}(T)$ corresponding to $[T, z_A] \in \pi^{-1}(T)$ is

$$(T, [T + A, z_A]) \in p^{-1}(T),$$

since (by (3.21))

$$\begin{aligned} \psi_A(T, [T + A, z_A]) &= (T, \kappa_{T_\lambda(T+A)}([T + A, z_A])) \\ &= (T, z_A \det\left((T + A)^{-1}(T + A)\right)) = (T, z_A). \end{aligned}$$

REMARK 3.56. Recall that

$$(3.23) \quad [T + A, z_A] = \left\{ (R, z) : z_A = z \det\left((T + A)^{-1} R\right) \text{ and } R \in T + \mathcal{I}_1 \right\}.$$

Taking $R = T + L \circ \sigma_T \in (T + \mathcal{I}_1) \cap \mathcal{B}^\times$ in (3.23), we obtain

$$\begin{aligned} (T, [T + A, z_A]) &= (T, [R, z_A / \det\left((T + A)^{-1} R\right)]) \\ &= (T, [R, z_A \det(R^{-1}(T + A))]). \end{aligned}$$

The $z_A \det(R^{-1}(T + A))$ in this last expression is precisely the factor multiplying $e_1^* \wedge \cdots \wedge e_d^* \otimes L(e_1) \wedge \cdots \wedge L(e_d)$ in (3.22), but neither (3.23) nor (3.22) is determined by this factor alone.

In the fiber $p^{-1}(T)$, there are standard elements

$$\begin{aligned} [T, 1] &= \{(R, z) \in \mathcal{F}_T \times \mathbb{C} : z \det S^{-1} R = \det S^{-1} T \text{ for all } S \in \mathcal{F}_T^\times\} \text{ and} \\ [T, 0] &= \{(R, z) \in \mathcal{F}_T \times \mathbb{C} : z \det S^{-1} R = 0 \text{ for all } S \in \mathcal{F}_T^\times\}. \end{aligned}$$

Actually $[T, 0]$ is just the zero element in $p^{-1}(T)$. For $T \in \mathcal{F}_0$,

$$\begin{aligned} [T, 1] = [T, 0] &\iff \det S^{-1}T = 0 \text{ for all } S \in \mathcal{F}_T^\times \iff S^{-1}T \notin \mathcal{B}^\times \text{ for all } S \in \mathcal{F}_T^\times \\ &\iff T \notin \mathcal{F}_T^\times \text{ (i.e., } T \text{ is not invertible)}. \end{aligned}$$

The **canonical section** $\sigma: \mathcal{F}_0 \rightarrow E$ is defined by $\sigma(T) = [T, 1]$. We have just seen that $\sigma(T) \neq 0 \iff T \in \mathcal{B}^\times$. On $\mathcal{U}_A$, we have (see (3.21))

$$\psi_A(\sigma(T)) = \psi_A([T, 1]) = \left(T, \det((T + A)^{-1}T) \right).$$

In other words, the local representative $\sigma_A: \mathcal{U}_A \rightarrow \mathbb{C}$ of σ is given by

$$\sigma_A(T) = \det((T + A)^{-1}T) = \det(\text{Id} - (T + A)^{-1}A).$$

Setting $z_A := \det((T + A)^{-1}T)$ in (3.22) and noting that

$$\det((T + L \circ \sigma_T)^{-1}(T + A)) \det((T + A)^{-1}T) = \det((T + A)^{-1}T)$$

(by Proposition 3.47, p.99), we obtain the Quillen version of the canonical section, namely $\sigma_q: \mathcal{F}_0 \rightarrow \mathcal{Q}|_{\mathcal{F}_0}$ given by

$$\sigma_q(T) = \det((T + L \circ \sigma_T)^{-1}T) e_1^* \wedge \cdots \wedge e_d^* \otimes L(e_1) \wedge \cdots \wedge L(e_d),$$

where again $L: \text{Ker } T \rightarrow \text{Ker } T^*$ is an arbitrary isomorphism and $\{e_1, \dots, e_d\}$ is an arbitrary basis of $\text{Ker } T$.

EXERCISE 3.57. Show directly that for $T \in \mathcal{F}_0$,

$$\sigma_q(T) = \begin{cases} 0 \in \Lambda^d(\text{Ker } T)^* \otimes \Lambda^d(\text{Ker } T^*), & \text{if } T \notin \mathcal{B}^\times, \\ 1 \otimes 1 \in \mathbb{C} \otimes \mathbb{C}, & \text{if } T \in \mathcal{B}^\times. \end{cases}$$

From this, it would seem that σ_q is discontinuous. Is this really the case? One may wish to read the relevant discussion and footnotes in [315, p.276].

[Hint: Show that the Quillen determinant bundle is the universal line bundle, because any complex line bundle on a compact space is an induced line bundle of the Quillen determinant line bundle through the isomorphism $K(X) \xrightarrow{\sim} [X, \mathcal{F}]$. By this fact, you may establish that the canonical section is not continuous.]

REMARK 3.58. a) At the end of the next Section, we provide a brief glimpse of the fascinating relations (discovered in [377]) between the rich structure of the determinant line bundle (and the canonical section) to the corresponding object in physics, namely the zeta-function regularized determinant of Dirac operators. Presently, we will only note the following recent development. On the infinite-dimensional manifold $\mathcal{F}_0$, we have the Quillen-Segal determinant line bundle E . This is a rather complicated object, say of *degree* one. On the space $\Omega\mathcal{F}_{\text{Id}}$ of loops $\{T: S^1 \rightarrow \mathcal{F}_{\text{Id}}\}$, i.e., $T(\theta) = \text{Id} + A_\theta$ invertible for $\theta \in S^1$ with $A_\theta \in \mathcal{I}_1$, we have $U(1)$ -valued functions, $\det(T)$ (after normalization) which are simpler objects, say of *degree* zero. Currently, a very active research field is the investigation of similar *transgressions* between an object of degree $k + 1$ on a base and a corresponding object of degree k on the free loop space of the base.

b) The reader will have noticed the extensive use we have made of the productive property valid for Fredholm determinants. Contrary to that, the ζ -function regularized determinants of elliptic operators (see below pp.118f) do not obey a precise multiplicative property. We refer to [253, 193] for a detailed study of the

so-called *Multiplicative Anomaly*. The two subjects, multiplicative anomaly and determinant line bundle are intimately related to each other: roughly speaking, to formalize the construction of taking the ratios of zeta-regularized determinants we need the machinery of the determinant line bundle, see [69, Chapter 11].

10. Essential Unitary Equivalence and Spectral Invariants

► Our main focus in this book is on the index, which is stable under rather general deformations of the operator in question. However, in this section we wish to broaden the perspective somewhat by indicating some of the finer attributes of operators which are captured by more sensitive quantities constructed from their spectra; i.e., *spectral invariants*. ◀

The power and limitations of the homotopy theoretic technique in analysis, specifically in the theory of Fredholm operators, are demonstrated in results of LAWRENCE BROWN, LEWIS COBURN, RONALD DOUGLAS, PETER FILLMORE, WILLIAM HELTON, ROGER HOWE and others. We will review them briefly; for details see the collection [146, 1973].

1. Let $\mathcal{B}$ denote the Banach algebra of linear bounded operators on the Hilbert space H with the closed ideal $\mathcal{K}$ of compact operators and the canonical projection $\pi: \mathcal{B} \rightarrow \mathcal{B}/\mathcal{K}$. For $S, T \in \mathcal{B}$, we define (in $\mathcal{B}/\mathcal{K}$) *essential unitary equivalence* or *unitary equivalence mod $\mathcal{K}$* , denoted by $\pi(S) \approx \pi(T)$, by either of the following equivalent ([146, 1973, p.77]) conditions:

- (i) There is a unitary operator $U \in \mathcal{B}$ (i.e., $U^* = U^{-1}$), such that $S - UTU^* \in \mathcal{K}$.
- (ii) There is a unitary element v in $\mathcal{B}/\mathcal{K}$ such that $\pi(S) = v\pi(T)v^*$.

Now let $S \in \mathcal{F}$; i.e., $\pi(S)$ is an invertible element in $\mathcal{B}/\mathcal{K}$ (see Theorem 3.2, p.64). What is the relationship in $\mathcal{F}$ between

- the topological relation $S \sim T$ (S and T are *homotopic*; i.e., S and T can be connected by a continuous path in $\mathcal{F}$, or equivalently: $\text{index } S = \text{index } T$) and
- the numerical-analytic relation $\pi(S) \approx \pi(T)$; i.e., S and T are modulo $\mathcal{K}$ *unitarily equivalent*?

Since $\mathcal{B}$ and even more $\mathcal{U}$ are connected (Theorem 3.21), the homotopy equivalence follows trivially from the unitary equivalence modulo $\mathcal{K}$. The converse is not immediately clear. Rather, by looking, for example, at the homotopic operators Id and $-\text{Id}$, it is apparent that Fredholm operators from the same path-connected component of $\mathcal{F}$ may well differ by “more” than a compact operator. However, BROWN, DOUGLAS and FILLMORE showed in 1970: In the group of unitary elements of $\mathcal{B}/\mathcal{K}$ the relations “ $S \sim T$ ” and “ $\pi(S) \approx \pi(T)$ ” coincide; i.e., *essentially-unitary* operators in Hilbert space can be joined by a continuous path in $\mathcal{F}$ (i.e., they have the same index) if and only if they are *unitarily equivalent modulo $\mathcal{K}$* . In still another way:

By [146, 1973, p.71], the classes of unitarily equivalent unitary elements of $\mathcal{B}/\mathcal{K}$ form an infinite cyclic group with representatives

$$\pi(\text{Id}) \text{ or } \pi((\text{shift}^+)^n) \text{ or } \pi((\text{shift}^-)^n), n \in \mathbb{N}.$$

For all *essentially-unitary* operators $T \in \mathcal{B}$ (i.e., $\pi(T)$ is unitary in $\mathcal{B}/\mathcal{K}$), the *essential spectrum* $\text{Spec}_e(T) = \text{Spec } \pi(T)$ is contained in $S^1 = \{z \in \mathbb{C} : |z| = 1\}$,

since $\|\pi(T)\| = 1$ (see Exercise 3.6, p.65). Since $\text{index}(T - z\text{Id}) = 0$ whenever $|z| > 1$, the homotopy invariance of the index implies that the inclusion $\text{Spec}_e(T) \subseteq S^1$ is proper, only if $\text{index } T = 0$. Thus each class of unitarily equivalent unitary elements in $\mathcal{B}/\mathcal{K}$ is characterized by the index, where for fixed T the index of $T - z\text{Id}$ is a map on $\mathbb{C} - S^1$ into $\mathbb{Z}$ with value 0 everywhere outside S^1 and constant value $n = \text{index } T$ inside S^1 as depicted in Figure 3.3. In geometric language: The index is a *complete* unitary invariant for the unitary elements in $\mathcal{B}/\mathcal{K}$.

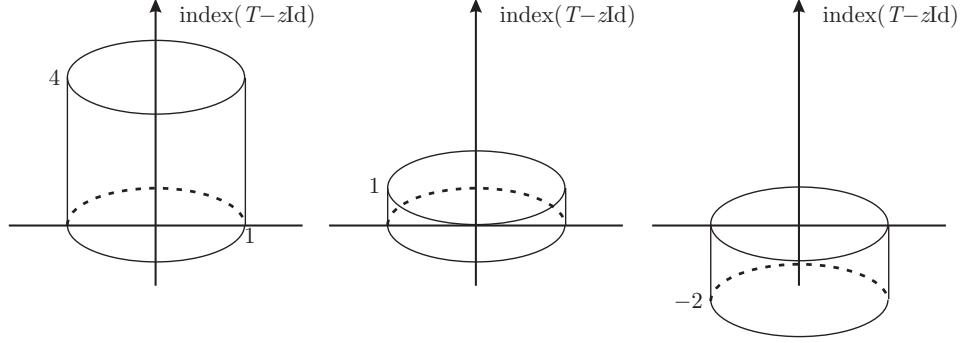


FIGURE 3.3. Three classes of unitarily equivalent elements in $\mathcal{B}/\mathcal{K}$, distinguished by the height $n = 4, 1, -2$ of the $|z| < 1$ -towers

2. For normal operators ($T \in \mathcal{N} \Leftrightarrow T^*T - TT^* = 0$), however, the essential spectrum is the *complete* unitary invariant⁴, while the index is identically 0 in the complement of the essential spectrum (see Remark 2.11, p.17). The class of operators which is the most natural next object of study after the normal and Fredholm operators are (working modulo $\mathcal{K}$ at any rate) the *essentially normal* operators, i.e., the operators $T \in \mathcal{B}$ for which $\pi(T)$ is normal, i.e., $TT^* - T^*T \in \mathcal{K}$. This includes in particular the compact perturbations of normal operators (nothing new since their index vanishes) and the essentially-unitary operators. We have the following theorem of Brown-Douglas-Fillmore [98, 1975]: Two essentially normal operators S and T are unitarily equivalent modulo $\mathcal{K}$, if and only if they have the same essential spectrum X and if on every connected component of $\mathbb{C} \setminus X$, we have $\text{index}(S - z\text{Id}) = \text{index}(T - z\text{Id})$ [146, 1973, p.73-122].

The proof of this theorem with its dependence on delicate questions of topological algebra and K -theory is by no means trivial. Let us consider the situation once more: The essential spectrum X of an essentially normal operator T is a compact subset of $\mathbb{C}$. The expression $\text{index}(T - z\text{Id})$ defines a $\mathbb{Z}$ -valued function on $\mathbb{C} - X$. The connected components of $\mathbb{C} - X$ with nonvanishing index are (so to speak) the *obstructions* to the normality of T .

3. While pathwise connectedness in $\mathcal{F}$ yields nothing but a decomposition into the $\mathbb{Z}$ connected components (a classification by index $T - z\text{Id}$ at the point

⁴I.D. BERG, Trans. Amer. Math. Soc. 160 (1971), 365-371, shows that every normal operator can be diagonalized by a compact perturbation, and that $S, T \in \mathcal{N}$ are unitarily equivalent modulo $\mathcal{K}$ (i.e., there is a unitary operator U with $S - UTU^* \in \mathcal{K}$), if and only if $\text{Spec}_e(T) = \text{Spec}_e(S)$. For self-adjoint S, T this result is due to JOHN VON NEUMANN, whose point of departure was a lemma by HERMANN WEYL (1909) saying that the accumulation points of the spectrum of a self-adjoint operator remain unchanged under perturbation by a compact operator.

$z = 0$) we have in 2 above a finer classification by *index towers* on the connected components of the complement of the essential spectrum as depicted in Figure 3.4.

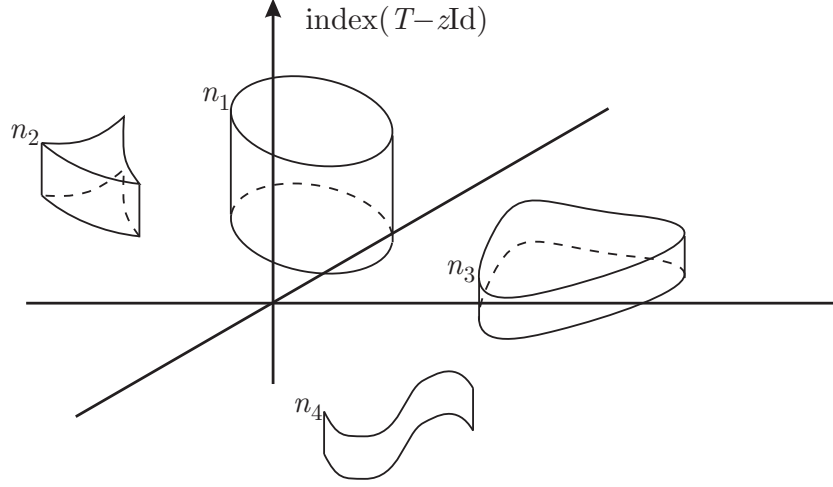


FIGURE 3.4. Index towers on the connected components of the complement of the essential spectrum

We state some concrete consequences which form a transition to the next chapter.

- (i) An essentially normal operator T with $\text{index}(T - z\text{Id}) = 0$ for all z outside the essential spectrum of T belongs to $\mathcal{N} + \mathcal{K}$, i.e., can be written as a sum of a normal and a compact operator [146, p.118]
- (ii) The family $\mathcal{N} + \mathcal{K}$ is topologically closed (in the operator norm); thus elements of the complement of $\mathcal{N} + \mathcal{K}$ in $\mathcal{B}$ (even if their index vanishes) cannot be approximated by a sequence in $\mathcal{N} + \mathcal{K}$ [146, p.119]. Unfortunately, there is not yet an elementary proof for this remarkable result.
- (iii) It is another very interesting fact, that essentially normal operators whose essential spectrum is described by the image of a simple, closed curve are, modulo $\mathcal{K}$, unitarily equivalent to Wiener-Hopf operators with the same *characteristic curve*. Details are in the next chapter and in [146, p.73].

What Is a Spectral Invariant? Let $\mathcal{A}$ be a set of operators (possibly unbounded) on a Hilbert space, and let $\text{spec}(\mathcal{A}, \mathcal{A}^*) := \{(\text{Spec}(T), \text{Spec}(T^*)) : T \in \mathcal{A}\}$. Roughly speaking, a **spectral invariant** of $\mathcal{A}$ with values in a set $\mathcal{C}$ (typically $\mathbb{Z}$, $\mathbb{R}$ or $\mathbb{C}$) is a function $\Phi: \text{spec}(\mathcal{A}, \mathcal{A}^*) \rightarrow \mathcal{C}$ which is preserved (i.e., invariant) under a given set (often a group) $\mathcal{G}$ of transformations $g: \mathcal{A} \rightarrow \mathcal{A}$; i.e., $\Phi(g(T)) = \Phi(T)$. We say that a spectral invariant Φ' is *finer* than Φ if $\Phi'(S) = \Phi'(T) \Rightarrow \Phi(S) = \Phi(T)$, but not conversely. One might expect that finer invariants are better, but they may be more difficult to compute, and a courser one may solve the problem at hand.

The main spectral invariant that we have considered thus far is

$$\text{index}: \text{spec}(\mathcal{F}, \mathcal{F}^*) \longrightarrow \mathbb{Z}, \text{ given by } \text{index } T = \dim \text{Ker } T - \dim \text{Ker } T^*.$$

This case brings out the point that $\text{spec}(T)$ and $\text{spec}(T^*)$ should include information on the *multiplicities* of eigenvalues of T and T^* (e.g., if $\text{Ker } T \neq \{0\}$ or $\text{Ker } T^* \neq$

$\{0\}$, the multiplicity of the eigenvalue 0). For the index, the set $\mathcal{G}$ could be the additive group $\mathcal{K}$ of compact operators K with $K(T) := T + K$. Exercise 3.10 (p. 65) shows that the index is a spectral invariant of $\mathcal{F}$ under translations by $\mathcal{K}$. More generally, by the homotopy invariance of the index (Theorem 3.11, p.68), the index is a spectral invariant of $\mathcal{F}$ under any set of transformations on $\mathcal{F}$ that map each component of $\mathcal{F}$ into itself.

Note that *any* function $\Phi: \text{spec}(\mathcal{A}, \mathcal{A}^*) \rightarrow \mathcal{C}$ is a spectral invariant under a set of transformations that leaves $\text{spec } T$ and $\text{spec } T^*$ invariant. For example, this is the case if $\mathcal{G} := \mathcal{B}^\times$, acting via conjugation (i.e., $g(T) = gTg^{-1}$), since

$$gTg^{-1} - \lambda \text{Id} = g(T - \lambda \text{Id})g^{-1} \quad (\text{for } g \in \mathcal{B}^\times)$$

shows that the resolvent set of gTg^{-1} is the same as that for T (see Definition 2.59). Of course, we may form a semi-direct product $\mathcal{B}^\times \rtimes \mathcal{K}$ and let it act on $\mathcal{F}$ via $(g, K) \cdot (T) = gTg^{-1} + K$. Clearly the index is still a spectral invariant on $\mathcal{F}$ under this larger group. The result of BROWN, DOUGLAS and FILLMORE in 1 above that two essentially unitary operators have the same index if and only if they are unitarily equivalent modulo $\mathcal{K}$, can be interpreted as the statement that there is no spectral invariant for essentially unitary operators which is finer than the index, under the subgroup $\mathcal{U} \rtimes \mathcal{K} \subset \mathcal{B}^\times \rtimes \mathcal{K}$. However, the result in 2 says that this is very far from the case when we enlarge the class of operators from the essentially unitary operators to the essentially normal operators.

In addition to the index, many other spectral invariants have arisen, especially for (unbounded) differential operators such as the Laplace and Dirac operators. Referring to Theorem 2.40 (p. 37), consider the unbounded operator $D_0 = -iT$ in the Hilbert space $L^2(S^1)$, where $T|_{C^0(S^1)}$ denotes differentiation and $i = \sqrt{-1}$. Recall that T , and hence D_0 , has dense domain $W^1(S^1) \subset L^2(S^1)$. Moreover, D_0 is self-adjoint by Corollary 2.56, p. 49, and index $D_0 = 0$. For $e_k(\theta) := \frac{1}{\sqrt{2\pi}} e^{ik\theta}$, we have $D_0 e_k = k e_k$ and the standard complete orthonormal system $\{e_k\}_{k \in \mathbb{Z}}$ of $L^2(S^1)$ consists of normalized eigenvectors of D_0 with simple eigenvalues constituting $\text{Spec}(D) = \mathbb{Z}$. The operator D_0 is essentially the so-called *Dirac operator for the circle* with the trivial spin structure. More generally, standard (first-order) Dirac operators can be defined on spinor fields that live on oriented Riemannian n -manifolds M with spin structures, and indeed certain “twisted” operators of Dirac type do not require spin structures. We will consider them later in some detail. As with the primordial example D_0 on $L^2(S^1)$, the spectra of operators of Dirac type, say D , over compact spin manifolds have a discrete real spectrum of eigenvalues (not necessarily simple) which is unbounded above and below. If the eigenvalues of D are ordered so that $|\lambda_1| \leq |\lambda_2| \leq \dots$, then there is some constant C (depending on M) such that (see [167, Lemma 1.12.6, p.113])

$$|\lambda_k| \sim C k^{1/n}, \text{ where } n = \dim M.$$

The Eta Function. The **eta function** for D is a $\mathbb{C}$ -valued function of $s \in \mathbb{C}$ defined, for $\Re s$ sufficiently large, by

$$\eta_D(s) := \sum_{\lambda \in (\text{spec } D) \setminus \{0\}} (\text{sign } \lambda) m_\lambda |\lambda|^{-s},$$

where m_λ is the multiplicity of the eigenvalue λ . Note that $\eta_D(s)$ is a measure of the spectral asymmetry of $\text{spec } D$ in the sense that if $m_\lambda = m_{-\lambda}$, then $\eta_D(s) = 0$.

This is the case for D_0 :

$$\eta_{D_0}(s) = \sum_{k \in \mathbb{Z} \setminus \{0\}} \frac{k}{|k|} |k|^{-s} = \sum_{k=1}^{\infty} (1-1) |k|^{-s} = 0.$$

It is known ([167, Lemma 1.13.1, p.114]) that $\Gamma((s+1)/2) \eta_D(s)$ extends to a meromorphic function (possibly 0) defined on $\mathbb{C}$, all of whose poles (if any) are simple and located at points of the form $(n+1-k)/2$, $k \in \mathbb{N} = \{1, 2, 3, \dots\}$. Generally, the **reduced eta invariant** of D (not to be confused with the eta function of D or with $\eta_D(0)$, also called the **eta-invariant**) is defined by

$$\tilde{\eta}_D := \frac{1}{2}(\eta_D(0) + \dim \text{Ker}(D)) \bmod \mathbb{Z}.$$

The reduced eta invariant makes a natural appearance as a boundary term for the Atiyah-Patodi-Singer index formula ([40]) for operators of Dirac type, with certain boundary conditions, on manifolds of even dimension with boundary. In this case the D in $\tilde{\eta}_D$ is an induced tangential Dirac operator on the *odd-dimensional boundary* of the manifold.

EXAMPLE 3.59. Although $\eta_{D_0}(s) \equiv 0$, consider $D_a := D_0 - a$ for $a \in \mathbb{R}$. If $a \in \mathbb{Z}$, then $\text{Spec} D_a = \text{Spec} D_0$ and $\eta_{D_a}(s) \equiv 0$. Thus, assume that $a \notin \mathbb{Z}$, so that $0 \notin \text{Spec} D_a = \{k - a : k \in \mathbb{Z}\}$. Then

$$(3.24) \quad \eta_{D_a}(s) = \sum_{k \in \mathbb{Z}} \frac{k-a}{|k-a|} |k-a|^{-s}, \text{ for } \Re s > 1.$$

Note that $\eta_{D_a}(s)$ is periodic of period 1 in the variable a . Also,

$$\begin{aligned} \eta_{D_{-a}}(s) &= \sum_{k \in \mathbb{Z}} \frac{k+a}{|k+a|} |k+a|^{-s} = \sum_{k \in \mathbb{Z}} \frac{-k+a}{|-k+a|} |-k+a|^{-s} \\ &= \sum_{k \in \mathbb{Z}} \frac{-(k-a)}{|k-a|} |k-a|^{-s} = -\eta_{D_a}(s), \end{aligned}$$

whence $\eta_{D_a}(s)$ is odd in a as well. We will find that $\eta_{D_a}(0)$ is defined, but not by the above sum in (3.24). Using $\Gamma(x) := \int_0^\infty t^{x-1} e^{-t} dt$, we have

$$\int_0^\infty t^{(s-1)/2} \lambda e^{-\lambda^2 t} dt = \Gamma\left(\frac{1}{2}(s+1)\right) \frac{\lambda}{|\lambda|} |\lambda|^{-s} \text{ for } \Re s > -1 \text{ and } \lambda \in \mathbb{R} \setminus \{0\}.$$

Indeed, using the change of variable $\tau = \lambda^2 t$,

$$\begin{aligned} \int_0^\infty t^{(s-1)/2} \lambda e^{-\lambda^2 t} dt &= \lambda \int_0^\infty (\lambda^{-2} \tau)^{(s-1)/2} e^{-\tau} \lambda^{-2} d\tau \\ &= \lambda^{-1} \int_0^\infty |\lambda|^{1-s} \tau^{(s-1)/2} e^{-\tau} d\tau = \lambda^{-1} \int_0^\infty |\lambda|^{1-s} \tau^{\frac{1}{2}(s+1)-1} e^{-\tau} d\tau \\ &= \Gamma\left(\frac{1}{2}(s+1)\right) \frac{\lambda}{|\lambda|} |\lambda|^{-s}. \end{aligned}$$

Thus, with $\lambda = k - a \neq 0$,

$$\int_0^\infty t^{(s-1)/2} (k-a) e^{-(k-a)^2 t} dt = \Gamma\left(\frac{1}{2}(s+1)\right) \frac{k-a}{|k-a|} |k-a|^{-s},$$

and so for $\Re s > 1$,

$$\begin{aligned}\Gamma\left(\frac{1}{2}(s+1)\right)\eta_{D_a}(s) &= \Gamma\left(\frac{1}{2}(s+1)\right)\sum_{k\in\mathbb{Z}}\frac{k-a}{|k-a|}|k-a|^{-s} \\ &= \sum_{k\in\mathbb{Z}}\int_0^\infty t^{(s-1)/2}(k-a)e^{-(k-a)^2t}dt \\ &= \int_0^\infty t^{(s-1)/2}\sum_{k\in\mathbb{Z}}(k-a)e^{-(k-a)^2t}dt.\end{aligned}$$

Since the final expression is analytic in s for $\Re s > -1$, it is the analytic continuation of $\Gamma\left(\frac{1}{2}(s+1)\right)\eta_{D_a}(s)$ which was originally defined only for $\Re s > 1$. We claim that for $t > 0$,

$$\sum_{k\in\mathbb{Z}}(k-a)e^{-(k-a)^2t} = -2\left(\frac{\pi}{t}\right)^{3/2}\sum_{k=1}^\infty ke^{-\frac{\pi^2k^2}{t}}\sin(2\pi ka).$$

This is a consequence of the Poisson Summation Formula

$$\sum_{k\in\mathbb{Z}}f(k) = \sqrt{2\pi}\sum_{k\in\mathbb{Z}}\widehat{f}(2\pi k)$$

which holds for rapidly decreasing functions $f \in C_\downarrow^\infty(\mathbb{R})$ (and under less stringent conditions; see [61, p.445]). We apply this to

$$f(x) = (x-a)e^{-(x-a)^2t}, \text{ for which } \widehat{f}(\xi) = \frac{-i\xi}{(2t)^{3/2}}e^{-\xi^2/4t}e^{-ia\xi}.$$

Then

$$\begin{aligned}\sum_{k\in\mathbb{Z}}(k-a)e^{-(k-a)^2t} &= \sqrt{2\pi}\sum_{k\in\mathbb{Z}}\widehat{f}(2\pi k) = \sqrt{2\pi}\sum_{k\in\mathbb{Z}}\frac{-i2\pi k}{(2t)^{3/2}}e^{-(2\pi k)^2/4t}e^{-i2\pi ak} \\ &= -i\left(\frac{2\pi}{2t}\right)^{3/2}\sum_{k=1}^\infty ke^{-\pi^2k^2/t}(e^{-i2\pi ak} - e^{i2\pi ak}) \\ &= -2\left(\frac{\pi}{t}\right)^{3/2}\sum_{k=1}^\infty ke^{-\pi^2k^2/t}\sin(2\pi ak).\end{aligned}$$

Hence, for $1 < \Re s < 2$

$$\begin{aligned}\Gamma\left(\frac{1}{2}(s+1)\right)\eta_{D_a}(s) &= \Gamma\left(\frac{1}{2}(s+1)\right)\sum_{k\in\mathbb{Z}}\frac{k-a}{|k-a|}|k-a|^{-s} \\ &= \sum_{k\in\mathbb{Z}}\int_0^\infty t^{(s-1)/2}(k-a)e^{-(k-a)^2t}dt = \int_0^\infty t^{(s-1)/2}\sum_{k\in\mathbb{Z}}(k-a)e^{-(k-a)^2t}dt \\ &= -2\int_0^\infty t^{(s-1)/2}\left(\frac{\pi}{t}\right)^{3/2}\sum_{k=1}^\infty ke^{-\pi^2k^2/t}\sin(2\pi ak)dt \\ &= -2\pi^{\frac{3}{2}}\sum_{k=1}^\infty k\left(\int_0^\infty t^{\frac{1}{2}s-2}e^{-\pi^2k^2/t}dt\right)\sin(2\pi ak).\end{aligned}$$

This last expression is analytic for $\Re s < 2$. Thus, it is the analytic continuation of $\Gamma(\frac{1}{2}(s+1))\eta_{D_a}(s)$ for $\Re s < 2$. For $s = 0$, we get

$$\begin{aligned}\sqrt{\pi}\eta_{D_a}(0) &= -2\pi^{\frac{3}{2}} \sum_{k=1}^{\infty} k \left(\int_0^{\infty} t^{-2} e^{-\pi^2 k^2/t} dt \right) \sin(2\pi a k) \\ &= -2\pi^{\frac{3}{2}} \sum_{k=1}^{\infty} k \frac{1}{\pi^2 k^2} \sin(2\pi a k) \\ &= -\frac{2}{\sqrt{\pi}} \sum_{k=1}^{\infty} \frac{1}{k} \sin(2\pi a k).\end{aligned}$$

Since $4 \int_0^{1/2} (2x-1) \sin(2k\pi x) dx = \frac{-2}{k\pi}$, we have that $-\frac{2}{\pi} \sum_{k=1}^{\infty} \frac{1}{k} \sin(2\pi x k)$ is the Fourier sine series of $2x-1$ on $[0, \frac{1}{2}]$. We then have

$$\eta_{D_a}(0) = -\frac{2}{\pi} \sum_{k=1}^{\infty} \frac{1}{k} \sin(2\pi a k) = 2a - 1 \quad (\text{for } 0 < a \leq \tfrac{1}{2}).$$

Since $\eta_{D_0}(s) = 0$ and $\eta_{D_a}(s)$ is odd and periodic in a of period 1, $\eta_{D_a}(0) = 2a - 1$ for $\frac{1}{2} < a < 1$ and $\eta_{D_1}(0) = 0$. Thus, $\eta_{D_a}(0)$ is the periodic extension (of period 1) of

$$a \mapsto \begin{cases} 0, & \text{for } a = 0 \text{ or } 1, \\ 2a - 1, & \text{for } 0 < a < 1. \end{cases}$$

Thus $\eta_{D_a}(0)$ is a discontinuous function with a jump -2 as a crosses each integer. The reduced eta invariant of D_a is then

$$\begin{aligned}\tilde{\eta}_{D_a} &= \tfrac{1}{2}(\eta_{D_a}(0) + \dim \text{Ker}(D_a)) \bmod \mathbb{Z} = \tfrac{1}{2}(2a - 1) \bmod \mathbb{Z} \\ &= (a - \tfrac{1}{2}) \bmod \mathbb{Z} = (a + \tfrac{1}{2}) \bmod \mathbb{Z} \quad \text{for all } a \in \mathbb{R}.\end{aligned}$$

It is easy to check the relation

$$(3.25) \quad D_a := -i \frac{d}{dx} - a = e^{ixa} D_0 e^{-ixa} \quad \text{for all } a \in \mathbb{R}.$$

For integer a , (3.25) can be read as a special kind of unitary equivalence between the operators D_a and D_0 with $U_a := e^{ixa}$ unitary operator on $L^2(S^1)$ and $U_a^* = U_{-a}$. Note that U_a and U_a^* keep the domains of the operators D_0 and D_a (namely the first Sobolev space $W^1(S^1)$, defined in (2.20) on page 35) invariant. That explains $\text{Spec } D_a = \text{Spec } D_0$. If $a \in \mathbb{R} \setminus \mathbb{Z}$, the transformation U_a is still unitary with $U_a^* = U_{-a}$, but it does not keep $W^1(S^1) \supset C^0(S^1)$ invariant. Hence we obtain a different spectral situation.

At this place, we shall not re-formulate (3.25) in the language of essential unitary equivalence. We shall turn back to the example later when we discuss the symbolic calculus in Part II, Chapter 7, pages 193ff.

The Zeta Function. In contrast to the eta function, the zeta function is typically defined for certain unbounded operators P , such as Laplacians or squares of Dirac operators, with discrete spectrum which is positive (or more generally in an unbounded wedge containing the positive real axis). (However, see [377] in which zeta functions for operators of Dirac type are defined.) In the context of Laplacians for Riemannian manifolds the zeta function made an early appearance in the seminal paper [302] of S. MINAKSHISUNDARAM and Å. PLEIJEL. Let $\{\lambda_k\}_{k=1}^{\infty}$ denote the eigenvalues of P with positive real part, ordered so that $0 < \Re \lambda_1 \leq \Re \lambda_2 \leq \dots$ (repeated according to multiplicity). We define **zeta function of P** by

$$\zeta_P(s) := \sum_{k=1}^{\infty} \lambda_k^{-s}.$$

If P is a self-adjoint, elliptic differential operator of order d over a compact n -manifold, this sum converges to an analytic function for $\Re s > n/d$, since $|\lambda_k| \sim Ck^{d/n}$ (see again [167, Lemma 1.12.6, p.113]). It turns out that $\zeta_P(s)$ extends to a meromorphic function (still called the zeta function of P and still denoted by $\zeta_P(s)$) on all of $\mathbb{C}$. Assuming further that P is positive semi-definite, all of the poles of $\zeta_P(s)$ are simple and they form a subset of $\{(n-k-1)/d : k \in \mathbb{N}\}$; see [167, Theorem 1.12.5, p.112].

EXAMPLE 3.60. For $P = D_0^2 = -d^2/d\theta^2$, we have eigenvalues k^2 , for $k = 0, 1, 2, \dots$, each of multiplicity 2. Thus, in this case

$$\zeta_{D_0^2}(s) = 2 \sum_{k=1}^{\infty} k^{-2s} = 2\zeta(2s),$$

where ζ is the well-known Riemann zeta function. Since $\zeta(z)$ is known to be analytic except for a simple pole at $z = 1$ with residue 1, we have that $\zeta_{D_0^2}(s)$ is analytic except for a simple pole at $s = 1/2 = n/d$ with residue 1.

Closely related to the zeta function is the **trace of the heat kernel** for P , namely

$$\mathrm{Tr}(e^{-tP}) := \sum_{k=n_P}^{\infty} e^{-\lambda_k t}.$$

Here the sum is over *all* of the eigenvalues of P , say

$$\lambda_{n_P} \leq \lambda_{n_P+1} \leq \dots \leq \lambda_1 \leq \lambda_2 \leq \dots,$$

not just the positive ones $\lambda_1 \leq \lambda_2 \leq \dots$. If π_+ is the projection onto the closed subspace spanned by the eigenspaces of P with positive eigenvalues $\lambda_1 \leq \lambda_2 \leq \dots$, then the so-called **renormalized heat trace** for P is

$$(3.26) \quad \mathrm{Tr}(e^{-tP\pi_+}) = \sum_{k=1}^{\infty} e^{-\lambda_k t} = \mathrm{Tr}(e^{-tP}) - \sum_{k=n_P}^0 e^{-\lambda_k t}.$$

For $\tau = \lambda t$,

$$\int_0^{\infty} t^{s-1} e^{-\lambda t} dt = \int_0^{\infty} (\tau/\lambda)^{s-1} e^{-\tau} \lambda^{-1} d\tau = \lambda^{-s} \int_0^{\infty} \tau^{s-1} e^{-\tau} d\tau = \lambda^{-s} \Gamma(s).$$

Thus, for $\Re s > n/d$,

$$(3.27) \quad \begin{aligned} \zeta_P(s) &= \sum_{k=1}^{\infty} \lambda_k^{-s} = \Gamma(s)^{-1} \sum_{k=1}^{\infty} \int_0^{\infty} t^{s-1} e^{-\lambda_k t} dt \\ &= \Gamma(s)^{-1} \int_0^{\infty} t^{s-1} \sum_{k=1}^{\infty} e^{-\lambda_k t} dt = \Gamma(s)^{-1} \int_0^{\infty} t^{s-1} \mathrm{Tr}(e^{-tP\pi_+}) dt. \end{aligned}$$

For a suitable function $f(t)$, the function $s \mapsto \int_0^{\infty} t^{s-1} f(t) dt$ is the so-called **Mellin transform** of $f(t)$. Thus, (3.27) says that $\zeta_P(s)$ is the Mellin transform of the renormalized heat trace $\mathrm{Tr}(e^{-tP\pi_+})$. The residues of the poles of $\Gamma(s)\zeta_P(s)$ are spectral invariants in that they depend only on the spectrum of P . For any $\varepsilon > 0$,

$$\Gamma(s)\zeta_P(s) = \left(\int_0^{\varepsilon} t^{s-1} \mathrm{Tr}(e^{-tP\pi_+}) dt + \int_{\varepsilon}^{\infty} t^{s-1} \mathrm{Tr}(e^{-tP\pi_+}) dt \right).$$

Since the second integral is analytic, the residues of $\Gamma(s)\zeta_P(s)$ only depend on the behavior of $\mathrm{Tr}(e^{-tP\pi_+})$ for *small* $t > 0$. As we will do later, at least for certain

natural geometric operators P , it is possible to develop an asymptotic expansion

$$(3.28) \quad \text{Tr}(e^{-tP}) \sim \frac{1}{t^{n/d}} \left(a_0(P) + a_1(P)t^{1/d} + \cdots + a_N(P)t^{N/d} + O\left(t^{(N+1)/d}\right) \right) \text{ as } t \rightarrow 0^+,$$

where the $a_k(P)$ are integrals of certain functions on M , which are expressible in terms of the coefficients of P and their derivatives. Note that

$$\sum_{k=n_P}^0 e^{-\lambda_k t} = \sum_{m=0}^{\infty} \left(\frac{1}{m!} \sum_{k=n_P}^0 (-\lambda_k)^m \right) t^m.$$

By (3.26), the coefficients of the asymptotic expansion (as $t \rightarrow 0^+$) of $\text{Tr}(e^{-tP\pi_+})$ will have coefficients $\tilde{a}_k(P)$ which generally differ from $a_k(P)$ when $(k-n)/d \in \{0, 1, 2, \dots\}$, namely

$$\tilde{a}_k(P) = a_k(P) - \frac{1}{m!} \sum_{k=n_P}^0 (-\lambda_k)^m \text{ if } m = (k-n)/d \in \{0, 1, 2, \dots\}.$$

Note that for $0 \leq k \leq N$,

$$\int_0^1 t^{s-1} t^{(k-n)/d} dt = \int_0^1 t^{s-(n-k)/d-1} dt = \frac{1}{s-(n-k)/d} \text{ for } s > (n-N)/d.$$

It follows that the residue of $\Gamma(s)\zeta_P(s)$ at the point $s = (n-k)/d$ is $\tilde{a}_k(P)$; i.e.,

$$(3.29) \quad \text{Res}_{s=(n-k)/d}(\Gamma(s)\zeta_P(s)) = \tilde{a}_k(P), \quad k \in \{0, 1, 2, \dots\}.$$

It is well-known that about $s = 0$, $\Gamma(s)$ has the initial Laurent expansion $\Gamma(s) = s^{-1} + \gamma + \cdots$, where $\gamma = -\lim_{n \rightarrow \infty} (\log n - \sum_{k=1}^n \frac{1}{k}) = 0.5772 \dots$ is Euler's constant. Thus, $\zeta_P(s)$ is regular at $s = 0$, and

$$(3.30) \quad \zeta_P(0) = \text{Res}_{s=0}(\Gamma(s)\zeta_P(s)) = \tilde{a}_n(P).$$

Note that $\tilde{a}_n(P)$ is the term in (3.28) which is t -independent. In the case that P is the square of an operator D of Dirac type on a manifold of even dimension, $\tilde{a}_n(P)$ is the index of the restriction, say D_+ , of D to the space of positive spinor fields with the space of negative spinor fields as the codomain (see Chapter 17 in Part IV). Moreover, when $P = D^2$, $\tilde{a}_n(P) = \text{index } D_+$ is a topological invariant. Sometimes (but not always!) $\tilde{a}_n(P)$ is a topological invariant even when P is not of the form D^2 , as in the following.

EXAMPLE 3.61. There is a notion of a Laplace operator Δ defined on the space $C^2(M, \mathbb{R})$ of functions on manifold M with a Riemannian metric. In the case of a smooth, compact surface M embedded in $\mathbb{R}^3$ and $f \in C^2(M, \mathbb{R})$, one can define Δf as the restriction to M of the ordinary Laplacian for $\mathbb{R}^3$ of the extension, say $\tilde{f}$, of f to a neighborhood of obtained by constantly extending f along line segments normal to M ; i.e., $\Delta f := (\Delta \tilde{f})|_M$. Then $P = -\Delta$ has a discrete spectrum $0 = \lambda_0 < \lambda_1 \leq \lambda_2 \leq \dots$ (see [167, Lemma 1.6.3]). As $t \rightarrow 0^+$, we have the asymptotic expansion

$$(3.31) \quad \begin{aligned} 1 + \text{Tr}(e^{-tP\pi_+}) &= \text{Tr}(e^{-tP}) = \text{Tr}(e^{t\Delta}) = \sum_{k=1}^{\infty} e^{-\lambda_k t} \\ &\sim \frac{1}{4\pi t} \left(\int_M dA + \left(\frac{1}{3} \int_M K dA \right) t + \left(\frac{1}{15} \int_M K^2 dA \right) t^2 + \cdots \right), \end{aligned}$$

where K is the Gaussian curvature and dA is the element of area (see the seminal paper [291] of H. P. MCKEAN, JR. and I. M. SINGER). Note that $\int_M dA$ is

simply the area of M , which is then a spectral invariant of Δ ; i.e., two surfaces with the same spectrum for Δ must have the same area. For an eigenfunction u_k with $-\Delta u_k = \lambda_k u_k$, $w(p, t) := \cos(\sqrt{\lambda_k} t) u_k(p)$ is clearly a solution of the wave equation $w_{tt} = \Delta w$. Hence, the λ_k are proportional to the frequencies $\lambda_k/2\pi$ of possible fundamental harmonic tones emitted from the surface. In this sense, spectral invariants of Δ are quantities that can be *heard*, since they are determined by the set of these tones. In particular, (3.31) implies that the area of M can be heard. We can also hear the total Gaussian curvature $\int_M K dA$ whose significance is explained as follows. The Gaussian curvature at $(0, 0, 0)$ of the surface $z = \frac{1}{2}(k_1 x^2 + k_2 y^2)$ is $k_1 k_2$, which is negative for a hyperbolic paraboloid (saddle) and positive for an elliptic paraboloid. At an arbitrary point p of a surface M in $\mathbb{R}^3$, K is defined the same way by means of the best quadratic approximation to M in a coordinate system centered at p and adapted to M with the z -axis normal to M at p . The Gauss-Bonnet Theorem asserts that $\int_M K dA = 2\pi(2 - 2g)$, where the so-called **genus** g is the number of holes of M (e.g., $g = 1$ for a torus, and $g = 0$ for a sphere). Intuitively, the more holes M has, the more negative Gaussian curvature M has. Thus, a torus and a sphere not only look different, but they also sound different, even if they have the same area. Incidentally, $2 - 2g$ is the **Euler characteristic**

$$\chi(M) = \#faces - \#edges + \#vertices,$$

for a triangulation of M . At any rate, (3.31) tells us that

$$(3.32) \quad \int_M K dA = 2\pi(2 - 2g) = 2\pi\chi(M)$$

can be heard. Moreover, $\int_M K^2 dA$ can be heard, as well as all of the higher order terms in (3.31) which involve derivatives of K . These terms are computable, but with efforts that soon exceed the rewards, especially in higher dimensions.

EXAMPLE 3.62. Let $0 = \lambda_0 < \lambda_1 \leq \lambda_2 \leq \dots$ denote the eigenvalues of $-\Delta$ for a compact Riemannian manifold M as in Example 3.61. Let $C_0^\infty(\mathbb{R})$ denote the space of compactly supported, $\mathbb{R}$ -valued C^∞ functions on $\mathbb{R}$. Let $W: C_0^\infty(\mathbb{R}) \rightarrow \mathbb{R}$ denote the linear functional defined by

$$W(f) := \sum_{k=0}^{\infty} \int_{-\infty}^{\infty} f(t) \cos(\sqrt{\lambda_k} t) dt, \text{ for } f \in C_0^\infty(\mathbb{R}).$$

Even though the sum $\sum_{k=0}^{\infty} \cos(\sqrt{\lambda_k} t)$ may not converge, one writes

$$W = \sum_{k=0}^{\infty} \cos(\sqrt{\lambda_k} t) \text{ in the distributional sense,}$$

since W is a **distribution** (a continuous linear functional on $C_0^\infty(\mathbb{R})$ with the topology of uniform convergence of each derivative on each compact subset of $\mathbb{R}$). The distribution W has the interpretation as the trace of the **wave kernel** $\text{Tr} \cos(t\sqrt{-\Delta})$ as opposed to the heat kernel. We say that $x \in \mathbb{R}$ is in the **singular support** of W (denoted by $\text{sing supp } W$) if there is no open interval I about x and $F \in C^\infty(I)$, such that $W(f) = \int_I F(x) f(x) dx$ for all $f \in C_0^\infty(\mathbb{R})$ with $f|_{\mathbb{R} \setminus I} = 0$. It is clear that $0 \in \text{sing supp } W$. At least for generic M , it has been proven (see [132] for much more) that $(\text{sing supp } W) \setminus \{0\}$ is the closure of the **length spectrum** of M which is the set of multiples of lengths of smoothly closed **geodesics** (curves whose sufficiently short subarcs are of minimal length between

their fixed endpoints) of M . In other words, at least generically, the closure of the **length spectrum** of M is a spectral invariant.

REMARK 3.63. From the above examples, one may have the impression that the spectrum of Δ for a compact Riemannian manifold contains so much information that it might even determine M up to isometry. The first counterexample was discovered by JOHN MILNOR [298] who found that the quotients of $\mathbb{R}^{16}$ by the lattices $E_8 \times E_8$ and E_{16} provide two flat tori which are **isospectral** (i.e., have the same spectrum for Δ) but not isometric to each other. Since then a large variety of counterexamples have been found, including one-parameter families of nonisometric isospectral deformations. Moreover, nonisometric isospectral surfaces were first found in 1992 (see [182]), which led to a negative answer to the query of MARK KAC, “Can one hear the shape of a drum?” (see [237]).

For a survey of this and many other related topics, consult Chapter 9 of the truly monumental book [54] of MARCEL BERGER. A short list of spectral invariants derived from first coefficients of the asymptotic expansion of the heat kernel can be found in [144]. Much longer lists are given in [168, 169]. Of special interest to mathematicians are the monographs and reviews by EMILIO ELIZALDE [142] and DMITRI VASSILEVICH and collaborators [155, 421] which discuss main spectral functions appearing in the context of modern physics, in particular quantum field theory.

As will become clear from the asymptotic formula for the heat kernel (elaborated below in Section 17.4, p. 549ff), in general, information about the whole spectrum can not be gained from the heat kernel asymptotics alone but requires insight into the derivatives of the heat kernel and other tools. For the zeta-regularized determinant, this is explained in the following section. For details see also our reviews [60, Section 3.2] and [69]. BAUER et al. [51] give an interesting review of related work on *homogeneous* spaces where new relations for the Hurwitz zeta-function are obtained and representations and characters of the underlying symmetry group enter into the calculations.

The Zeta Regularized Determinant. While a self-adjoint, elliptic differential operator P of order d over a compact n -manifold, with spectrum bounded below, is far from possessing a Fredholm determinant in the sense of Definition 3.45 (p. 98), there is the so-called zeta regularized determinant of P defined and motivated as follows. Note that for $\Re s > n/d$, we have

$$\zeta'_P(s) = \sum_{k=1}^{\infty} \frac{d}{ds} (\lambda_k^{-s}) = \sum_{k=1}^{\infty} \frac{d}{ds} e^{-s \log \lambda_k} = \sum_{k=1}^{\infty} -\lambda_k^{-s} \log \lambda_k.$$

If one sets $s = 0$, then the right side becomes the *formal* undefined expression $-\sum_{k=1}^{\infty} \log \lambda_k$ which can formally be rewritten as other undefined expressions:

$$-\sum_{k=1}^{\infty} \log \lambda_k = -\log \left(\prod_{k=1}^{\infty} \lambda_k \right) = -\log (\det P|_{\pi_+ H}),$$

where $\pi_+ H$ is the projection of H onto the closure H_+ of the span of the eigenspaces of P with positive eigenvalues. Although as it stands, $-\log (\det P|_{H_+})$ is a purely formal meaningless expression, we can *define* $-\log (\det P|_{H_+})$ to be $\zeta'_P(0)$, which does exist since the meromorphic extension $\zeta_P(s)$ is regular at $s = 0$. Then the **zeta determinant** of $P|_{H_+}$ is defined to be

$$\det_{\zeta} (P|_{H_+}) := e^{-\zeta'_P(0)}.$$

This notion of determinant appeared in the 1971 paper [351] of D. RAY and I. M. SINGER. If 0 is not an eigenvalue of P , then it is natural to define

$$\det_\zeta(P) := \lambda_{n_P} \cdots \lambda_0 e^{-\zeta'_P(0)},$$

where we recall that $\lambda_{n_P} \leq \cdots \leq \lambda_0$ are the nonpositive eigenvalues of P . If 0 is an eigenvalue of P , the consensus seems to be to eliminate it by restricting P to the $(\text{Ker } P)^\perp$. Of course, it would be nice to have a way of computing $\zeta'_P(0)$. By (3.27),

$$\begin{aligned} \int_0^\infty t^{s-1} \text{Tr}(e^{-tP\pi_+}) dt &= \Gamma(s) \zeta_P(s) = (s^{-1} + \gamma + \cdots)(\zeta_P(0) + \zeta'_P(0)s + \cdots) \\ &= \zeta_P(0)s^{-1} + (\zeta'_P(0) + \gamma\zeta_P(0)) + \cdots. \end{aligned}$$

By (3.30), we then have the (rather intractable) formula

$$(3.33) \quad \zeta'_P(0) = -\gamma \tilde{a}_n(P) + \lim_{s \rightarrow 0} \left(\int_0^\infty t^{s-1} \text{Tr}(e^{-tP\pi_+}) dt - \tilde{a}_n(P)s^{-1} \right).$$

Although $\zeta'_P(0)$ is not locally computable, as with $a_n(P)$ (or $\tilde{a}_n(P)$ when P is semi-definite), it is a sensitive spectral invariant with important applications not only to quantum physics in relation to anomalies (see [315, Chapter X]), but it has also been used in other contexts, e.g., to show the compactness of the space of nonisometric compact surfaces with a given spectrum for Δ (see [325]).

At first sight, Fredholm determinants and determinant line bundles of the previous section and the zeta-regularized determinants discussed here seem to have little in common. It is a very remarkable development arising from the work of researchers such as JINSUNG PARK, SIMON SCOTT and KRZYSZTOF WOJCIECHOWSKI (see e.g., [330], [375] and [377]) that there are relations between quotients of the respective determinants. While we cannot go into the details here, perhaps the reader can experience the flavor of such relations by simply looking at one of them, say the following formula which is explained and proved in [375]:

$$\frac{\det_\zeta(\Delta_{P_1})}{\det_\zeta(\Delta_{P_2})} = \frac{\det_F(S(P_1)^* S(P_1))}{\det_F(S(P_2)^* S(P_2))}.$$

Here (for $i = 1$ or 2), Δ_{P_i} is essentially a Dirac Laplacian (i.e., $D_{P_i}^* D_{P_i}$ where D_{P_i} is an operator of Dirac type on a manifold with boundary), P_i is a suitable boundary condition, and $S(P_i)^* S(P_i)$ is a boundary *Laplacian*, involving a generalized scattering operator $S(P_i)$. Moreover, such formulas have interpretations in the context of determinant line bundles over suitable spaces of boundary conditions.

It was remarked above that usually the finer a spectral invariant is, the more difficult it is to compute. In order of increasing computational difficulty, we generally have: the index, the reduced eta invariant, the eta invariant, and the zeta-determinant which seems to be the most delicate and informative of the four thus far.

The thrill that spectral theory gives was formulated beautifully by GERD GRUBB in the announcement of her Retirement Lecture, [191]: “It has been an influential subject and an inspiration for my research through the times, giving me the opportunity of 1) solving concrete questions related to geometry, 2) developing general theories and methods, in particular for boundary value problems, 3) meeting with international researchers in the related fields.”

Wiener-Hopf Operators

Synopsis. The Reservoir of Examples of Fredholm Operators. Origin and Fundamental Significance of Wiener-Hopf Operators. The *Characteristic Curve* of a Wiener-Hopf Operator. Wiener-Hopf Operators and Harmonic Analysis. The Discrete Index Formula. Noether's Theorem for the Hilbert Transform. The Case of Systems. The Continuous Analogue.

1. The Reservoir of Examples of Fredholm Operators

We already proved some deep theorems on Fredholm operators, but our supply of examples is still very small, even trivial, as we only studied the following types of Fredholm operators:

- (1) The identity operator Id .
- (2) The shift operator shift^+ (with respect to an orthonormal basis); see Example 1.3.
- (3) The Riesz operators $\text{Id} + K$, where K is an operator with finite rank or, more generally, a Hilbert-Schmidt integral operator of the form

$$(Ku)(x) := \int_X G(x, y)u(y) dy$$

with square integrable weight function G ; see Exercise 2.29.

- (4) The differentiation operator on the first Sobolev space $W^1(S^1)$ and its parametrix; see Theorem 2.40 and Exercise 2.42.

All the other Fredholm operators which appeared so far were elementary function-analytic modifications of the above three basic types. For instance, the left-handed shift is the adjoint of the right-handed shift, i.e., $\text{shift}^- = (\text{shift}^+)^*$. Further, the (unitary) Fourier transformation (Exercise A.2e) $F: L^2(\mathbb{R}) \rightarrow L^2(\mathbb{R})$ can be written as a direct sum $F = i\text{Id} \oplus (-\text{Id}) \oplus (-i\text{Id}) \oplus \text{Id}$ by decomposing $L^2(\mathbb{R})$ into a direct sum of four closed subspaces H_1, H_2, H_3, H_4 , which are the eigenspaces of F for the eigenvalues i^n . (A proof which explicitly exhibits the eigenfunctions, the *Hermite functions*, can be found in [134, p.97-101].) Viewed in this fashion, from the standpoint of our abstract operator theory on Hilbert space, the Fourier transformation is nothing but a *trivial* modification of the identity.

We will now enlarge our supply of examples by a class of operators which is connected to all four of the basic types (the relation to differentiation were disclosed by LOUIS BOUTET DE MONVEL in his profound study of local elliptic boundary value problems in [87]): The Wiener-Hopf operators of the form $\text{Id} + K$, defined on the Hilbert space $L^2[0, \infty]$, where

$$Ku(x) := \int_0^\infty k(x-y)u(y) dy, \text{ for } x \geq 0 \text{ and } k \in L^1(\mathbb{R}).$$

We will give some background information before developing the mathematical theory of these operators and the analogous *discrete* operators

$$S: L^2[\mathbb{Z}_+] \longrightarrow L^2[\mathbb{Z}_+], \text{ where } (Su)_n := \sum_{k \geq 0} f_{n-k} u_k,$$

whereby the f_n are, for example, the Fourier coefficients of a continuous function $f \in C^0(S^1)$ on the circle S^1 .

2. Origin and Fundamental Significance of Wiener-Hopf Operators

► NORBERT WIENER wrote (1954) in his autobiography:

“However, the best of the work which he (EBERHARD HOPF) and I undertook together concerned a differential equation occurring in the study of the radiation equilibrium of the stars. Inside a star there is a region where electrons and atomic nuclei coexist with light quanta, the material of which radiation is made. Outside the star we have radiation alone, or at least radiation accompanied by a much more diluted form of matter. The various types of particles which form light and matter exist in a sort of balance with one another, which changes abruptly when we pass beyond the surface of the star. It is easy to set up the equations for this equilibrium, but it is not easy to find a general method for the solution of these equations.

The equations for radiation equilibrium in the stars belong to a type now known by EBERHARD HOPF’s name and mine. They are closely related to other equations which arise when two different physical regimes are joined across a sharp edge or a boundary, as for example in the atomic bomb, which is essentially the model of a star in which the surface of the bomb marks the change between an inner regime and an outer regime; and, accordingly, various important problems concerning the bomb receive their natural expression in Hopf-Wiener equations. The question of the bursting size of the bomb turns out to be one of these.

From my point of view, the most striking use of Hopf-Wiener equations is to be found where the boundary between the two regimes is in time and not in space. One regime represents the state of the world up to a given time and the other regime the state after that time. This is the precisely appropriate tool for certain aspects of the theory of prediction, in which a knowledge of the past is used to determine the future. There are however many more general problems of instrumentation which can be solved by the same technique operating in time. Among these is the wave-filter problem, which consists in taking a message which has been corrupted by a simultaneous noise and reconstructing the pure message to the best of our ability.

Both prediction problems and filtering problems were of importance in the last war and remain of importance in the new technology which has followed it. Prediction problems came up in the control of anti-aircraft fire, for an anti-aircraft gunner must shoot ahead of his plane as does a duck shooter. Filter problems were of repeated use in radar design, and both filter and prediction problems are important in the modern statistical techniques of meteorology.” (N.W.: I am a Mathematician, Victor Follancz Ltd., London, 1956.)

Here we cannot treat all three main areas of application of Wiener-Hopf operators mentioned by NORBERT WIENER, namely (i) the analysis of boundary-value problems,

(ii) filter problems in information theory, and (iii) time series analysis in statistics. We have to concentrate on the aspect (i) (see Section 9.4 and Chapter 10, where we intend to clarify the connection with topological-geometric questions). But it is useful for this purpose to have an idea of the other applications, since it simplifies the transfer of the methods in (ii) and (iii) to our area (i). ◀

3. The Characteristic Curve of a Wiener-Hopf Operator

From information sciences we are interested in the stance taken by electrical engineers: The computation in $\mathbb{C}$ and the Fourier analysis of electric oscillations with the classification of filters (or more generally control circuits) by the geometric shape of the *characteristic curve* as depicted in Figure 4.1. Imagine a *filter* K acting on an input signal u resulting in an output

$$Ku(x) = \int_{-\infty}^{\infty} k(x-y)u(y) dy.$$

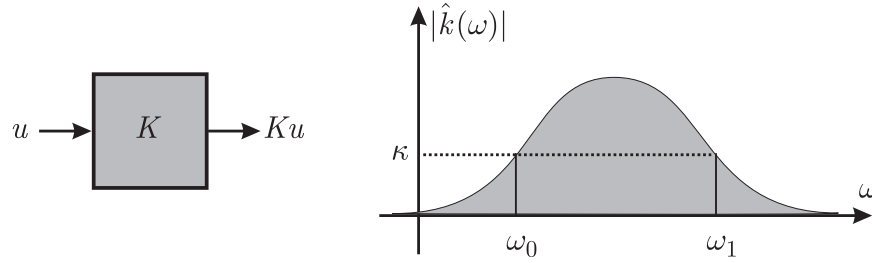


FIGURE 4.1. Scheme of a filter (LEFT) and specifying a transmission region in the corresponding amplitude ratio curve (RIGHT)

Such *linear, time independent* and (if $k(x) = 0$ for $x < 0$) *purely past-dependent* filters are good models for many devices of physics and technology. The information scientist *measures* such channels of information by processing a pure sine wave $u(x) = e^{i\omega x}$ through the filter

$$\begin{aligned} Ku(x) &= \int_{-\infty}^{\infty} k(x-y)e^{i\omega y} dy = \text{(with } z = x-y) = - \int_{\infty}^{-\infty} k(z)e^{i\omega(x-z)} dz \\ &= e^{i\omega x} \int_{-\infty}^{\infty} k(z)e^{-i\omega z} dz = e^{i\omega x} \hat{k}(\omega), \end{aligned}$$

and sketching the *characteristic values* $\hat{k}(\omega)$ as a function of the *phase* ω or the *frequency* $1/\omega$. Note that here and throughout the rest of this chapter, we define $\hat{k}(\omega) := \int_{-\infty}^{\infty} k(z)e^{-i\omega z} dz$ without the factor $1/\sqrt{2\pi}$ which would only serve as a distraction in the current context.

The *amplitude ratio* $|\hat{k}(\omega)|$ is only one measure for the *linear distortion* indicating its *reinforcement* or *weakening*. From it the *transmission region* $[\omega_0, \omega_1]$ may be found via the condition $|\hat{k}(\omega)| \geq \kappa$. However, a true *harmonic analysis* is achieved only if the *phase shift*, i.e., the argument of the complex number $\hat{k}(\omega)$, is taken into account. The *nonlinear distortion* is given essentially by the shape of the curve $\{\hat{k}(\omega) : \omega \in \mathbb{R}\}$, see Figure 4.2. This *characteristic curve*, *filter characteristic* or

periodogram coincides under certain conditions with the essential spectrum of the operator K ; see Theorem 4.14 (p. 129) below.

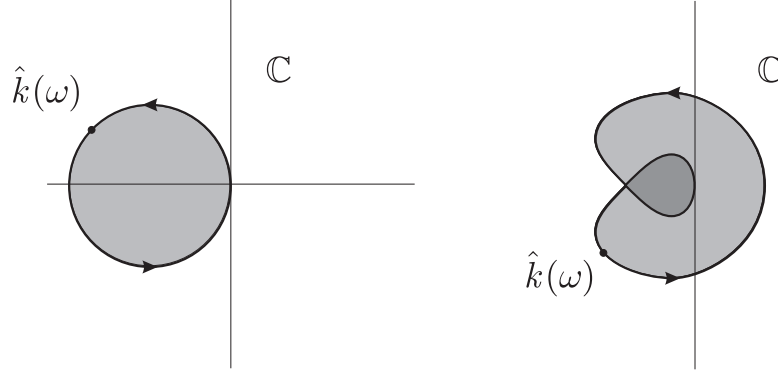


FIGURE 4.2. *Left: characteristic curve of a filter without feedback. Right: feedback is possible in a certain region. Note: the linear distortion of both filters may be the same*

For details, in particular for the relationship with the general theory of electric circuits we refer to [134, p.170-176] and the literature quoted there.

4. Wiener-Hopf Operators and Harmonic Analysis

► We have just pointed out how complex analysis, with its varied geometric-topological aspects, enters markedly into operator theory through information theory. Roughly, the real reason is that the Fourier transform of a square-integrable function k which vanishes identically on the left half-line is holomorphic on the upper half-plane $\mathbb{C}_+$, see Figure 4.3 and [134, p.161f]. Formulated differently, the reason is that the position of singularities in $\mathbb{C}$ of certain functions associated with dynamical systems carries information about the asymptotic behavior of the oscillating system.

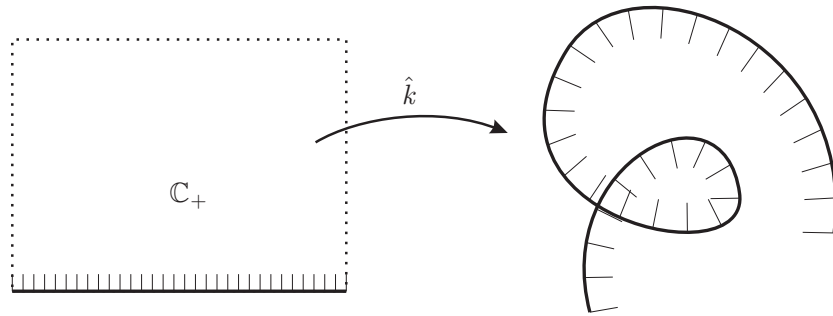


FIGURE 4.3. Fourier transform of a square-integrable function which vanishes identically on the left half-line

The methods of complex analysis thus introduced are based on the idea (founded in the notion of a holomorphic function expandable in a power series) of quantities which vary smoothly and continuously and which are ultimately completely determined through the knowledge of the function value and those of the derivatives at a single point. In

contrast, the statistical theory of time series analysis rests on the theory of real functions and thus enters into functional analysis an experience of dealing mathematically (in the framework of harmonic analysis) with curves which are pieced together from unrelated parts.

With the terminology of the preceding section, we have (roughly) that every operator on the past of $u(x)$ which is linear and invariant under translation of the time origin can be represented as a filter

$$Ku(x) = \int_0^\infty k(y)u(x-y) dy$$

or as the limit of a sequence of such operators. If K is defined in this fashion as a linear statistical prediction operator, for example, then the method of *least squares* yields an *optimality criterion* of minimizing

$$\int_{-\infty}^\infty |u(x+a) - (Ku)(x)|^2 dx,$$

where a is a given prediction period and the function k which defines K is sought. However, in a statistical theory no statements are made about single occurrence but only about large numbers of such. Correspondingly, the prediction or extrapolation based on a single *time series* u (the determination of k from a single u) does not make any sense. The optimality criterion itself must be interpreted statistically, and the goodness of the operator must be measured not by a single sample but by its average effect. Hence the *stochastic processes* which appear are classified by their *autocorrelation*

$$\varphi(a) := \lim_{T \rightarrow \infty} \frac{1}{2T} \int_{-T}^T u(x-a) \overline{u(x)} dx, \quad a \in \mathbb{R}.$$

When passing from u to the function φ , a certain part of the *information content* of the time series u is isolated, while for the rest the specific features of u are ignored. For a class of time series with known autocorrelation φ , the optimality criterion can be written as a Wiener-Hopf equation

$$\varphi(x+a) - \int_0^\infty \varphi(x-y) k(y) dy = 0, \quad x \geq 0,$$

where φ and a are given and k is sought.

These methods have become standard fare in the statistical time series analysis through the pioneering works [252, 1943] and [442], and can be found in any of the textbooks on statistics and probability theory, frequently under the title *Spectral theory of stochastic processes*. A survey with an abundance of examples from economics and technology is provided by [230, 1967], which includes *nonstationary processes* also. The details of these methods are not always interesting from our point of view (computation of the index of Fredholm operators). Conversely, the computation of the index is as a rule uninteresting for correlation theory, since the Wiener-Hopf operators which show up usually have vanishing index, see [230, 1967, p.75]; but also note [458, 1970, p.147f] who warns about the *illusion of an easy computability of the optimal kernel functions* and points out the *large computational effort necessary for the determination of the correlation functions...* in spite of their uniqueness and explicit solvability in principle. He suggests *adaptive algorithms* as an alternative. These are associated with other types of Fredholm operators, and the uniqueness of the solution is lost. In our context, we want to retain the probabilistic method which roughly consists in forming averages by means of Lebesgue integration, and in compressing and selecting information. The relevant information is then that which (as autocorrelation and the prediction operator itself) yields statements on the kind of connections and transitions between one curve segment (time series) and the next (*transition probabilities*). This is exactly the same strategy that is practical in algebraic topology which investigates, again roughly how geometric structures are composed of simpler *pieces* (see Part III). On this background, the explanation takes shape of

why the Wiener-Hopf operators, which originated in boundary value problems of analysis and gained significance in probability theory, more recently turned out to be relevant for the representation of operations in K -theory (see Section 10.5). It is simply because they are (as all Fredholm operators) a functional analytic tool in the treatment of *seams*, *transitions*, and *relations*. ◀

5. The Discrete Index Formula. The Case of Systems

In Appendix A, we become familiar with the Hilbert space $L^2(S^1)$ of measurable, square-integrable functions on the circle, and we cited the fact that the functions $z \mapsto z^n$, $n \in \mathbb{Z}$ form an orthonormal basis for $L^2(S^1)$.

EXERCISE 4.1. Let $H_{\pm}$ denote the subspaces of $L^2(S^1)$ spanned by z^k with $k \geq 0$, respectively with $k < 0$, and H_n the subspace of $L^2(S^1)$ spanned by z^k with $k \geq n \in \mathbb{N}$. Show that the functions $z^0, z^1, \dots, z^{n-1}$ form a basis of the orthogonal complement $(H_n)^{\perp}$ of H_n in H_0 .

EXERCISE 4.2. Let P denote the orthogonal projection $L^2(S^1) \rightarrow H_+$ and P' the orthogonal projection $L^2(S^1) \rightarrow H_-$, i.e., $P' := I - P$. Let f be a continuous complex-valued function on the circle; i.e., $f \in C^0(S^1)$.

(a) Show that $T_f := PM_f|_{H_+}$ defines a bounded linear operator on the Hilbert space H_+ , where M_f denotes multiplication by f .

(b) Verify that for $u \in H_+$ and $n \in \mathbb{Z}_+$

$$(T_f u)^{\wedge}(n) = \sum_{k=0}^{\infty} \widehat{f}(n-k) \widehat{u}(k),$$

where $\widehat{f}(m) := \langle f, z^m \rangle$ is the m -th Fourier coefficient of f (see Appendix A). T_f is the (discrete) **Wiener-Hopf Operator** assigned to f .

EXERCISE 4.3. Show that $f \mapsto T_f$ defines a continuous linear map

$$T: C^0(S^1) \longrightarrow \mathcal{B}(H_+),$$

where the Banach algebra $C^0(S^1)$ has norm $\|f\| := \sup \{|f(z)| : z \in S^1\}$. [Hint: $\|T_f\| \leq \|f\|$. Incidentally, is T a Banach algebra homomorphism; i.e., does it respect the ring structure? See Step 2 in the first (extended) proof of Theorem 4.4 below.]

THEOREM 4.4 (Discrete Gohberg-Krein Index Formula, 1956). *If $f \in C^0(S^1)$ and $f(z) \neq 0$ for all $z \in S^1$, then*

(a) $T_f: H_+ \rightarrow H_+$ is a Fredholm operator,

(b) $\text{index } T_f = -W(f, 0)$. For the definition of winding number $W(f, 0)$, see Section 10.1.

EXTENDED PROOF. We begin with (a). **Step 1:** Let $\mathcal{B} := \mathcal{B}(H_+)$ denote the Banach algebra of bounded linear operators on the Hilbert space H_+ , and let $\mathcal{K} \subseteq \mathcal{B}$ denote the closed ideal of compact operators on H_+ with $\pi: \mathcal{B} \rightarrow \mathcal{B}/\mathcal{K}$ the canonical projection onto the quotient algebra; see Chapter 2 also. From Exercise 4.3, it follows that $\pi \circ T: C^0(S^1) \rightarrow \mathcal{B}/\mathcal{K}$ is linear and continuous.

Step 2: Let $C^{\vee}$ denote the subalgebra of $C^0(S^1)$ consisting of the continuous functions representable by finite Fourier series. Let $f, g \in C^{\vee}$, say

$$f(z) = \sum_{k=-n}^n \widehat{f}(k) z^k, \quad g(z) = \sum_{k=-m}^m \widehat{g}(k) z^k,$$

for $n, m \in \mathbb{N}$. In Appendix A, the Fourier coefficients of fg are already calculated:

$$\widehat{fg}(j) = \sum_{k=-\infty}^{\infty} \widehat{f}(j-k)\widehat{g}(k), \quad j \in \mathbb{Z},$$

where the sum is actually taken over only finitely many k . Thus we have (see also Exercise 4.2b)

$$T_f T_g(z^k) = T_{fg}(z^k) \text{ for } k \geq m+n.$$

The operators $T_f T_g$ and T_{fg} coincide on the subspace H_{m+n} of H_+ . Since the codimension of H_{m+n} in H_+ is finite ($= m+n$), this means that $T_f T_g - T_{fg}$ is an operator of finite rank, and hence is compact. While T is not a homomorphism of Banach algebras (give a counterexample with $f := \dots$ and $g := \dots$), by passing to the quotient algebra $\mathcal{B}/\mathcal{K}$, we have

$$\pi T(fg) = \pi T(f)\pi T(g).$$

Thus, $\pi \circ T$ is a homomorphism, when restricted to the subalgebra $C^\vee$.

Step 3: By the Approximation Theorem of KARL WEIERSTRASS (see Chapter A or, for a direct proof, [134, p.49]), each continuous function on a compact interval can be uniformly approximated (i.e., in the sup-norm) by polynomials, and even more so by rational functions. Thus, $C^\vee$ is dense in $C^0(S^1)$. Since $\pi \circ T$ is continuous, the multiplicative property carries over; i.e., $\pi \circ T: C^0(S^1) \rightarrow \mathcal{B}/\mathcal{K}$ is a homomorphism of Banach algebras.

Step 4: Since $\pi T(1) = 1$ (where the 1 on the left is the constant function $z \mapsto 1$ and the 1 on the right is the class $\{\text{Id} + K : K \in \mathcal{K}\}$), it follows that $\pi \circ T$ takes invertible functions into invertible elements of $\mathcal{B}/\mathcal{K}$. Hence, if $f(z) \neq 0$ for all $z \in S^1$, then $\pi(T_f)$ is invertible in $\mathcal{B}/\mathcal{K}$, and so T_f is a Fredholm operator by the Theorem of Atkinson (Theorem 3.2, p. 64).

We now prove (b). We begin with the simplest case, the function $f(z) = z^m$. Relative to the canonical orthonormal basis of H_+ consisting of the functions z^n , $n \geq 0$, the Wiener-Hopf operator T_{z^m} assigned to f (Exercise 4.2b) has the form of the one-sided shift operator $(\text{shift}^+)^m$ for $m \geq 0$ and $(\text{shift}^-)^{|m|}$ for $m < 0$. By Exercise 1.3, we then have $\text{index } T_{z^m} = -m$. From the continuity of T (Exercise 4.3) and the continuity (homotopy invariance or local constancy) of the index (see Theorem 3.11, p. 68), it follows from (a) that $\text{index } T_g = -m$ for any $g \in C^0(S^1)$ with values in $\mathbb{C}^\times = \mathbb{C} \setminus \{0\}$ which can be connected to the function z^m by a continuous path of functions in $C^0(S^1)$ with values in $\mathbb{C}^\times$. Now, the winding number of the curve $S^1 \rightarrow \mathbb{C}$ (defined by z^m) about the point 0 is m . Since curves in $\mathbb{C}^\times$ are homotopic through curves in $\mathbb{C}^\times$ exactly when they have the same winding number (see Section 10.1), we have $\text{index } T_g = -W(g, 0)$, and the index formula is proved. $\square$

We are indebted to R.T. SEELEY for the following outline of a much simpler proof of the preceding theorem and a re-arrangement of FRITZ NOETHER's Theorem (for more details see also [381] and our elaboration in Theorem 5.11). We use (with the notations of Exercise 4.2):

LEMMA 4.5. *For $f \in C^0(S^1)$, the commutator $[P, M_f]$ is compact.*

PROOF. If $f(t) = e^{ikt}$ then $PM_f - M_f P$ has finite rank $|k|$. So, if f has a finite Fourier expansion, the commutator is compact. The Lemma follows by Weierstrass approximation. $\square$

SHORT PROOF OF THEOREM 4.4. If $|f(t)| > 0$, then by Lemma 4.5

$$P(M_f)^{-1}PM_f = I + K \quad \text{and} \quad PM_fP(M_f)^{-1} = I + K'$$

with K, K' compact operators, so PM_f is Fredholm.

To compute the index, if $W(f, 0) = k$, then, by homotopy invariance, we can assume $f(t) = e^{ikt}$. Then

$$k \geq 0 \implies \dim \text{Ker}(PM_f) = 0, \quad \dim \text{Coker}(PM_f) = -k,$$

$$k < 0 \implies \dim \text{Ker}(PM_f) = -k, \quad \dim \text{Coker}(PM_f) = 0. \quad \square$$

DEFINITION 4.6. The (discrete) **Hilbert transform** on $L^2(S^1)$ is $\mathcal{H} := P - P' = 2P - I$.

Note that $\mathcal{H}^2 = I$, $\mathcal{H}^* = \mathcal{H}$, and $[\mathcal{H}, M_f]$ compact for f continuous.

THEOREM 4.7 (F. NOETHER, 1920). *If a and b are continuous: $S^1 \rightarrow \mathbb{C}$ and $|a^2(t) - b^2(t)| > 0$ for all t , then $M_a + M_b\mathcal{H}$ is Fredholm on $L^2(S^1)$ and*

$$(4.1) \quad \text{index}(M_a + M_b\mathcal{H}) = W(a - b, 0) - W(a + b, 0).$$

PROOF. By Lemma 4.5, $M_a + M_b\mathcal{H} = P(M_a + M_b)P + P'(M_a - M_b)P' + K$ with K compact. By Theorem 4.4, acting on H_+ , $P(M_a + M_b)$ has index $-W(a + b, 0)$. A similar argument shows that, on H_- , $P'(M_a - M_b)$ has index $W(a - b, 0)$. Modulo compact operators, $M_a + M_b\mathcal{H}$ is the direct sum of these two. $\square$

EXERCISE 4.8. In the construction of the index bundle (Theorem 3.30), we have seen that for each prescribed orthonormal basis $e_0, e_1, e_2, \dots$ and Fredholm operator $S \in \mathcal{F}(H_+)$, there is an $n \in \mathbb{N}$ such that

$$P_n S: H_+ \longrightarrow H_n$$

is surjective, where P_n is the orthogonal projection of H_+ onto the closed subspace H_n spanned by the basis elements $e_n, e_{n+1}, e_{n+2}, \dots$. Now show that (in the case of Wiener-Hopf operators) to each $f \in C^0(S^1)$ with $f(S^1) \subseteq \mathbb{C} \setminus \{0\}$, one can explicitly give an n for which $P_n T_f: H_+ \rightarrow H_n$ will be surjective.

[Hint: One naturally exploits the fact that we deal not with an arbitrary Hilbert space, but rather with function spaces, where there is an additional *structure*: Approximate the function $z \mapsto 1/f(z)$ by a finite Fourier series

$$g(z) = \sum_{k=-n}^n \hat{g}(k) z^k$$

with n chosen large enough so that $\sup \{|f(z)g(z) - 1| : z \in S^1\} < 1$.]

Theorem 4.4 and Exercise 4.8 demand a detailed topological discussion, in relation to Chapter 1 and in view of Part III. However the families of Wiener-Hopf operators which we will encounter in the following are not of such elementary type. So we need some generalizations.

The first generalization is apparent, if we interpret the Wiener-Hopf operator T_f as a prediction operator for a time series $\dots, u_{-4}, u_{-3}, u_{-2}, u_{-1}, u_0$ of (say geophysical) measurements, as depicted in Figure 4.4.

Here, e.g., $v_n = \sum_{k=0}^{\infty} f_{n-k} u_{-k}$, with $u_{-k} = \hat{u}(k)$ the given time series, $f_{n-k} = \hat{f}(n-k)$ the *weighting* and $v_n = (T_f u)^\wedge(n)$ the predicted time series.

From the standpoint of the statistician, it is now perfectly obvious (even if one is interested in the weather in Frankfurt exclusively) that the inclusion of additional

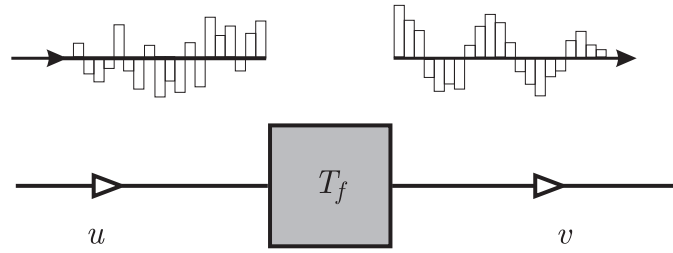


FIGURE 4.4. Interpretation of a Wiener-Hopf operator as a prediction operator

series of meteorological measurements (from Iceland or the Azores, say) can result in more information than the most sophisticated evaluation of a single series of data (of Frankfurt, for example) could provide. While for a single time series, the *weights* f_{n-k} are numbers, they must be matrices in the statistical analysis of multiple time series. Hence, if we deal with an N -fold time series, the condition $f(z) \neq 0$ which implies the Fredholm property must be replaced by $\det(f(z)) \neq 0$, where $f(z) \in \text{GL}(N, \mathbb{C})$.

EXERCISE 4.9. Let H be a Hilbert space of complex-valued functions (e.g., $H = L^2(S^1)$ or other examples in Appendix A). Show that the well-known notion of tensor product from multilinear algebra for finite-dimensional vector spaces also yields a sensible definition $H \otimes \mathbb{C}^N$. Convince yourself that $H \otimes \mathbb{C}^N$ is again a Hilbert space and (for the concrete examples) is related to the scalar-valued function space H , in such a way that one can regard $H \otimes \mathbb{C}^N$ as being the *corresponding* function space with values in $\mathbb{C}^N$.

[Hint: Compare the analogous considerations in the proof of Theorem 3.40 with regard to the Hilbert space $\text{Hom}(\mathbb{C}^N, H)$ isomorphic to $H \otimes \mathbb{C}^N$. How does one obtain a basis for $H \otimes \mathbb{C}^N$ from bases of H and $\mathbb{C}^N$? Details of the algebraic construction are in [356, 1970, p. 116f], and the peculiarities of infinite-dimensional spaces (which are indeed no problem, when one factor of the tensor product is finite dimensional) are found in [128, 1972, p.31 and 79f].]

EXERCISE 4.10. For a continuous map $f: S^1 \rightarrow \text{GL}(N, \mathbb{C})$, define the Wiener-Hopf operator

$$T_f := PM_f|_{H_+} \otimes \mathbb{C}^N: H_+ \otimes \mathbb{C}^N \longrightarrow H_+ \otimes \mathbb{C}^N,$$

where $P: H \otimes \mathbb{C}^N \rightarrow H_+ \otimes \mathbb{C}^N$ is the projection, and M_f is multiplication by the matrix function f . Show:

- a) T_f is a Fredholm operator,
- b) $\text{index } T_f$ depends only on the homotopy class of f in the homotopy set

$$[S^1, \text{GL}(N, \mathbb{C})].$$

[Hint: Repeat the arguments from Exercises 4.2a and 4.3, and Theorem 4.4. Because of (b), we can identify $\text{index } T_f \in \mathbb{Z}$ with the element $[f]$ in the fundamental group $\pi_1(\text{GL}(N, \mathbb{C})) \cong \mathbb{Z}$ that f represents. Each continuous map of S^1 into $\text{GL}(N, \mathbb{C})$ is homotopic to a continuous map of S^1 into the space of invertible diagonal matrices of rank N . Therefore, set

$$[f] := -W(\det f, 0),$$

where $\det f(z)$ is the determinant of the matrix $f(z)$. See also under Section 10.2.]

EXERCISE 4.11. In the next generalization, let X be a compact parameter space. Assign to each continuous map $f: S^1 \times X \rightarrow \mathrm{GL}(N, \mathbb{C})$ a Fredholm family $T_f: X \rightarrow \mathcal{F}$ and also an index bundle $\mathrm{index} T_f \in K(X)$. Show that $\mathrm{index} T_f$ only depends on the homotopy class of f .

[Hint: Note that $f(z, x)$ is an invertible matrix that depends continuously on the variables z and x . Apply Exercise 4.10, noting that we obtain $T_{f(\cdot, x)} \in \mathcal{F}$, for each $x \in X$. Here $\mathcal{F}$ is the space of Fredholm operators on the Hilbert space $H \otimes \mathbb{C}^N$. Show that $T_{f(\cdot, x)}$ depends continuously on x , and then apply the construction from Theorem 3.30, p.84.]

EXERCISE 4.12. For a further generalization let E be a complex vector bundle over X of fiber dimension N . Figuratively speaking, one allows the vector space $\mathbb{C}^N$ to change from point to point. Given a function $f(z, x) \in \mathrm{Iso}(E_x, E_x)$ which depends continuously on z and x and therefore defines a family of automorphisms of the vector bundle E , construct a family of Fredholm operators (in the variable Hilbert space $H \otimes E$), and finally an index bundle $\mathrm{index} T_f \in K(X)$ that again only depends on the homotopy class of f .

[Hint: See Theorem 3.30, Remark 3.31 (p. 85), where we may take the base X to be *sufficiently nice* (e.g., triangulable). Question: Do we really need the Theorem of KUIPER in this Exercise (as in Remark 3.31) or can we proceed directly because of the particular structure of the problem? See [20, p.115].]

6. The Continuous Analogue

In connection with local elliptic boundary-value problems (Section 9.4) and topological investigations of the general linear group $GL(N, \mathbb{C})$ (Chapter 10, the Periodicity Theorem of RAOUL BOTT), we will return to the preceding construction. For the moment, we will only consider the continuous analog of Theorem 4.4:

EXERCISE 4.13. Let $L^1(\mathbb{R})$ denote the space of measurable, absolutely integrable functions. Show that each $\varphi \in L^1(\mathbb{R})$ defines a bounded linear operator $K_\varphi: L^2(\mathbb{R}_+) \rightarrow L^2(\mathbb{R}_+)$, via

$$(K_\varphi u)(x) := \int_0^\infty \varphi(x-y)u(y) dy, \quad x \in \mathbb{R}_+.$$

[Hint: Regard $L^2(\mathbb{R}_+)$ as a subspace of $L^2(\mathbb{R})$, and then apply the results of Chapter A on the *convolution*. For detailed estimates, see [415, 1937, p.90f].]

THEOREM 4.14. Let $\varphi \in L^1(\mathbb{R})$ with $\widehat{\varphi}(t) + 1 \neq 0$ for all $t \in \mathbb{R}$ and let K_φ be as in Exercise 4.13. Then

$$\mathrm{Id} + K_\varphi: L^2(\mathbb{R}) \longrightarrow L^2(\mathbb{R})$$

is a Fredholm operator, and we have

$$\mathrm{index}(\mathrm{Id} + K_\varphi) = W(\widehat{\varphi} + 1, 0),$$

where $W(\widehat{\varphi} + 1, 0)$ is the winding number of the oriented curve $t \mapsto \widehat{\varphi}(t) + 1$ ($t \in \mathbb{R}$) about the origin (see Section 10.1).

REMARK 4.15. In this index formula, one always must be aware of the dependence of the orientation in the definition of the winding number (for us, $W(z, 0) = 1$, for $z(t) = e^{i2\pi t}$, $t \in [0, 1]$) and the orientation in the Fourier transformation (for us,

$\widehat{\varphi}(x) = \int_{-\infty}^{\infty} e^{-ixy} \varphi(y) dy$). If one removes the minus sign in the exponent (e.g., as does MARK KREIN), then one obtains a minus sign in the index formula.

REMARK 4.16. More exactly, for any $\varphi \in L^1(\mathbb{R})$:

- (i) $\text{Spec}_e(K_\varphi) = \{\widehat{\varphi}(t) : t \in \mathbb{R}\}$
- (ii) $\text{index}(z \text{Id} - K_\varphi) = W(\widehat{\varphi}, z)$ for $z \in \text{Spec}_e(K_\varphi)$
- (iii) $z \text{Id} - K_\varphi$ is $\begin{cases} \text{surjective for index } z \text{Id} - K_\varphi \geq 0 \\ \text{injective for index } z \text{Id} - K_\varphi \leq 0. \end{cases}$

Proofs for these results discovered by MARK KREIN are found in [234, 1970/1982, 13.4], for example.

REMARK 4.17. If we regard $\text{Id} + K_\varphi$ as a map of $L^1(\mathbb{R})$, then under the assumptions of Theorem 4.14, we have that $\text{Id} + K_\varphi$ is an isomorphism [443]. We then have no index problem.

PROOF. Instead of presenting a complete proof, we will comment on the very different ways one can prove Theorem 4.14.

Approach 1: Reduce to Theorem 4.4 with the Cayley transformation $\kappa(z) := \frac{z-i}{z+i}$, which maps the upper half-plane conformally onto the open unit disk, as depicted in Figure 4.5.

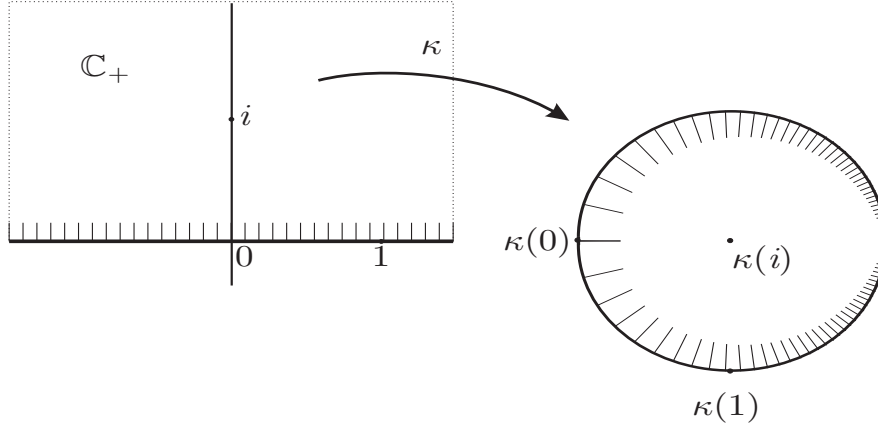


FIGURE 4.5. The Cayley transform $\kappa: \mathbb{C}_+ \rightarrow D^2$

For $v \in L^2(S^1)$,

$$(Uv)(x) := \sqrt{2} \frac{v(\kappa(x))}{x+i}, \quad x \in \mathbb{R}$$

defines an isometry from $L^2(S^1)$ to $L^2(\mathbb{R})$, which carries the Hilbert space

$$H_+(S^1) := \{v \in L^2(S^1) : \widehat{v}(n) = 0 \text{ for } n < 0\}$$

to the Hilbert space

$$(4.2) \quad H_+(\mathbb{R}) := \{u \in L^2(\mathbb{R}) : \widehat{u}|_{(-\infty, 0)} = 0\}.$$

Equivalently, $H_+(\mathbb{R})$ consists of the square-integrable functions on $\mathbb{R}$ which can be analytically continued to the lower half-plane $\mathbb{C}_-$; e.g., see [118, 1967, p.82-84].

Instead of working with the projection $P: L^2(S^1) \rightarrow H_+(S^1)$ (see Exercise 4.2), we utilize the corresponding projection $Q: L^2(\mathbb{R}) \rightarrow H_+(\mathbb{R})$, where $Q =$

UPU^{-1} . To each continuous $\mathbb{C}$ -valued function $f \in C^0(\mathbb{R})$ of the form $f = c + \widehat{\varphi}$, where $c \in \mathbb{C}$ and $\varphi \in L^1(\mathbb{R})$, we assign a (continuous) Wiener-Hopf operator $W_f := Q(M_f)|_{H_+(\mathbb{R})}: H_0(\mathbb{R}) \rightarrow H_0(\mathbb{R})$, where M_f means multiplication by f . (In contrast to such *continuous* Wiener-Hopf operators, one often refers to the discrete Wiener-Hopf operators as Toeplitz operators). We now have defined three different operators:

- the discrete Wiener-Hopf operator T_g , $g \in C^0(S^1)$,
- the convolution operator K_φ , $\varphi \in L^1(\mathbb{R})$, and
- the continuous Wiener-Hopf operator W_f for $f = c + \varphi$.

From the properties of U , it then follows [118, p.91] that

- (i) $T_g = U^{-1}W_fU$, if $f = g \circ \kappa$, and
- (ii) $\widehat{W}_f(u) = \widehat{f} * \widehat{u}$, for all $u \in H_+(\mathbb{R})$; i.e.,
 $\widehat{W}_f(u) = c\widehat{u}(x) + \int_0^\infty \varphi(x-y)\widehat{u}(y) dy$, $x \in \mathbb{R}_+$, $c \in \mathbb{C}$ and $\varphi \in L^1(\mathbb{R})$.

Denoting the Fourier transform by $F: L^2(\mathbb{R}) \rightarrow L^2(\mathbb{R})$, we can write (ii) as

$$(ii') \quad FW_f = (c\text{Id} + K_\varphi)F, \text{ where } f = c + F\varphi.$$

Fact (i) expresses the unitary equivalence of discrete and continuous Wiener-Hopf operators, which is trivial by the definition of W_f here. Fact (ii) requires some caution with the Fourier transformation: In Appendix A, we deal only with the *harmonic analysis* of periodic processes or of processes which (in some sense) abate with increasing or decreasing time. However, in the kinematic and statistical analysis of most natural, physical, technical, economic, etc. processes, the classical machinery is, in fact, not sufficient, since these processes oscillate about some *mean* without being strictly periodic. The formally analogous Fourier analysis requires *functions* on $\mathbb{R}$ which are identically 0 away from a point but are so *strongly infinite* at this one point that the integral over all of $\mathbb{R}$ does not vanish. Physicists, such as PAUL DIRAC, used this idea in their computations long before NORBERT WIENER rigorously proved the necessary generalizations of harmonic analysis [443], and which LAURENT SCHWARTZ later placed on an even broader foundation with his theory of distributions. In the sense of distributions the Fourier transformation of the constant function 1 is just the Dirac distribution δ at the point 0. See [217, p.21f] or [370, II, p.11]. Theorem 4.14 follows immediately from Theorem 4.4 with (i) and (ii').

Approach 2: When ALLEN DEVINATZ proved the unitary equivalence between discrete and continuous Wiener-Hopf operators, he showed more than is actually necessary for the proof of Theorem 4.14. Alternatively, one can reduce Theorem 4.14 to Theorem 4.4 in a pedestrian fashion via approximating $f - 1$ by functions which are identically zero outside a bounded interval. If g is such a function, then $g + 1$ can be considered a continuous periodic function, i.e., an element of $C^0(S^1)$. The approximation is done in such a way that $g(z) + 1 \neq 0$ for all $z \in S^1$ and then Theorem 4.4 applies to $g + 1$.

We now proceed as in the passage from Fourier series to Fourier integrals (see Appendix A) whereby the convergence questions must be considered very carefully. For an indication of the computations involved, see e.g. [161, p.129-132].

Approach 3: One can avoid Theorem 4.4 and basically give a new proof (e.g. [260, 1958, Theorem 9.2], [234, 1970/1982, 13.4], also for *systems* (i.e., matrix valued f , [178, Theorem 4.1]. These proofs employ the famous *factorization*

method introduced by EBERHARD HOPF and NORBERT WIENER in their original paper [444]. Its idea and essential content are presented very comprehensibly in [442, p.153-157] (NORMAN LEVINSON's heuristic addendum), [356, 1970, p.47-48] (FRIEDRICH SOMMER's survey paper on complex analysis) or [134, 1972, 176-184]. The last source contains an altogether good introduction to the function theoretic properties of *Hardy functions* and the elements of our spaces $H_+(S^1)$ and $H_+(\mathbb{R})$.

Approach 4: One can use projection methods of a more general sort which encompass the discrete as well as the continuous case. A detailed exposition is found in [175, 1974]. Here, as in Approach 3, the stress is on finding explicit solutions so that statements about the index enter more frequently in the *opposite direction*, since “the applicability of one or another projection method to the Wiener-Hopf integral equation is determined by the index” (l.c., p. 91). Complete proofs of our Theorem 4.14, in the manner of these projection methods, are in [346, 2.1.5, 2.4.1, 3.2]. Here Theorem 4.14 is not only proved for square integrable functions, but at once for broad varieties of more general function spaces, as do the authors of Approach 3. $\square$

Finally we return once more to the discrete Wiener-Hopf operators whose totality $\{T_f : f \in C^0(S^1)\}$ we will denote by $\mathcal{T}$ after adjoining the compact operators on H_+ .

EXERCISE 4.18. Show that the following is an exact sequence of Banach spaces

$$0 \longrightarrow \mathcal{K}(H_+) \longrightarrow \mathcal{T} \longrightarrow C^0(S^1) \longrightarrow 0,$$

where $\mathcal{K}(H_+)$ denotes the space of compact operators on the Hilbert space $H_+(S^1)$. How are the arrows defined?

[Hint. One best begins with the fact, established in the proof of Theorem 4.4, that the commutator ideal $\{T_\varphi T_\psi - T_{\varphi\psi} : \varphi, \psi \in C^0(S^1)\}$ is contained in $\mathcal{K}(H_+)$. Show then that the quotient algebra $\mathcal{T}/\mathcal{K}(H_+)$ is mapped isometrically via T onto $C^0(S^1)$, where the maps of the short sequence are defined using algebraic generalities. The proof is not entirely simple. One may consult [128, 1972, p.184]. Note the similarity to the exact symbol sequence in the theory of partial differential equations (see Part II below). Also compare it to the *tensorial sequence* in the case of systems [128, 1972, p.202f].]

With these classes of Wiener-Hopf operators, we have greatly enlarged our reservoir of examples. One can even show that, up to *unitary equivalence modulo unitary operators* (see Section 3.10, p. 108), every *essentially normal* operator R on a separable Hilbert space can be written in the form of a Wiener-Hopf operator. More precisely:

1. If the essential spectrum of R has the form of a simple, closed curve (say the image of the circle S^1 under an orientation-preserving, continuous, embedding $\eta: S^1 \hookrightarrow \mathbb{C}$) and $\text{index}(R - z \text{Id}) = n$ for z interior to curve, then R is unitarily equivalent to a compact perturbation of the multiplication operator M_η or the discrete Wiener-Hopf operator $T_{\eta \circ \kappa^{-n}}$, where $\kappa(z) := z$ [146, 1973, p.73].
2. Even when the essential spectrum cannot be parametrized so nicely, classes of generalized Wiener-Hopf operators (namely on *generalized Hardy spaces*, where the domain of holomorphy need not be the upper half-plane or the open unit disk, but may be any bounded region of $\mathbb{C}$) exist from which a *model* of R can be patched together; see [146, 1973, p.122] and the original papers quoted there.

Part II

Analysis on Manifolds

But, we ask, will not the growth of mathematical knowledge eventually make it impossible for a single researcher to embrace all parts of this knowledge? In answer let me point out how thoroughly, by the very nature of the mathematical sciences, any true progress brings with it the discovery of more incisive tools and simpler methods which at the same time facilitate the understanding of earlier theories and eliminate older more awkward developments. By acquiring these sharper tools and simpler methods the individual researcher succeeds more easily in orienting himself in the different branches of mathematics. In no other science is this possible to the same degree.

David Hilbert, 1900

CHAPTER 5

Partial Differential Equations in Euclidean Space

Synopsis. Review of Classical Linear Partial Differential Equations: Constant and Variable Coefficients, Wave Equation, Heat Equation, Laplace Equation, Characteristic Polynomial. Elliptic Differential Equations: Where Do Elliptic Differential Operators Arise? Boundary-Value Conditions. Main Problems of Analysis and the Index Problem. Calculations. Elementary Examples. The Noether(-Hellwig-Vekua) Problem with Nonvanishing Index.

► Elliptic operators on sections of complex vector bundles over manifolds provide a primary source of Fredholm operators. In this Part, we explain how this happens. Before that, we recall a bit of general knowledge about elementary geometric aspects of partial differential equations in the plane or in n -dimensional Euclidean space. ◀

1. Linear Partial Differential Equations

► The theory of partial differential equations serves the characterization of motions and equilibria *with infinitesimal interactions* and constitutes *the mathematics of all quantities varying in space and time* (NORBERT WIENER) which makes up a good part of mathematical physics and of applied mathematics altogether.

We distinguish ordinary and partial differential equations. In ordinary differential equations (ode), the unknown is a function or a system of functions which depend on a single independent variable. In most applications, this variable is time. In partial differential equations (pde), the one or more unknown functions depend on several variables. In applications, these variables are usually the coordinates of a point in space, but one of them may be time. A differential equation expresses relations between measurable quantities and their changes in space and/or time (rates of change). In geometric language (see Figure 5.1), solving an ordinary differential equation means finding a *curve* and solving a partial differential equation means finding a *family of curves* or a *surface* or a *manifold* of higher dimension, whereby the curvatures of the curves or surfaces must satisfy the conditions expressed by the differential equation. ◀

In this Chapter, we restrict ourselves to the treatment of linear differential equations of the form

$$Pu = f$$

where u and f are infinitely differentiable complex-valued functions on $\mathbb{R}$ and

$$Pu(x) := \sum_{\alpha} a_{\alpha}(x)(D^{\alpha}u)(x), \quad x \in \mathbb{R}.$$

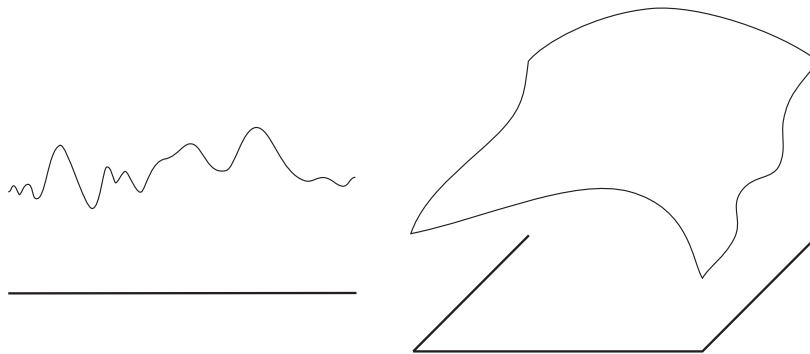


FIGURE 5.1. Finding a curve (ode task, *left*) and finding a family of curves etc. (pde task, *right*)

Here, $\alpha = (\alpha_1, \dots, \alpha_n) \in \mathbb{Z}_+ \times \overset{n \text{ times}}{\dots} \times \mathbb{Z}_+$ is a multi-index to specify the partial derivative; e.g.

$$D^{(1,0,\dots,0)} := \frac{1}{i} \frac{\partial}{\partial x_1}, \quad D^{(2,0,\dots,0)} := \left(\frac{1}{i}\right)^2 \frac{\partial^2}{\partial x_1^2}, \quad \text{and}$$

$$D^\alpha := \left(\frac{1}{i}\right)^{|\alpha|} \frac{\partial^{|\alpha|}}{\partial x_1^{\alpha_1} \dots \partial x_n^{\alpha_n}}, \quad \text{where } |\alpha| := \alpha_1 + \dots + \alpha_n.$$

REMARK 5.1. It's also convenient to carry the factor of $i^{-|\alpha|}$ when integrating Hermitian inner products by parts. Then integration by parts can be done symmetrically. For example, when $n = 1$,

$$\int_a^b \left(\frac{d}{dx} f\right) g = - \int_a^b f \overline{\frac{d}{dx} g} + \text{boundary terms, while}$$

$$\int_a^b (Df) g = \int_a^b f \overline{Dg} + \text{boundary terms for } D = \frac{1}{i} \frac{d}{dx}.$$

In this way we achieve that the differential operators D^α are formally self-adjoint (see Exercise 6.42, p. 185) and yield better expressions under Fourier transformation (note that under Fourier transform the operator $\frac{1}{i} \frac{d}{dx}$ is converted into a simple multiplication operator, see Exercise A.2, p. 708). A drawback of the factor is that we have to re-define the D^α and the principal symbol (see (6.26), (6.30) below on p.186ff) for real differential operators of odd order to stay in the real category. But here we follow the notation of main stream analysis, which seems unaware of this drawback, possibly out of a former neglect of operators of first order in their community. Conversely, we emphasize that *real differential operators of first order* (typically of Dirac type) are of interest in index theory, see our Section 13.9 and the literature given there.

The coefficients a_α are always taken to be infinitely differentiable; moreover, $a_\alpha = 0$ for all but finitely many α . P is then called a **differential operator of order** $\max\{|\alpha| : a_\alpha \neq 0\}$. We give the space $C^\infty(\mathbb{R}^n)$ of infinitely differentiable (complex-valued) functions on $\mathbb{R}^n$ the topology defined by the following family of

semi-norms (for $k \in \mathbb{Z}_+$, $K \subset \mathbb{R}^n$ compact):

$$\|f\|_{k,K} := \sum_{|\alpha| \leq k} \sup \{|D^\alpha f(x)| : x \in K\}.$$

Accordingly, a sequence $f_1, f_2, \dots$ of C^∞ functions converges to the constant function 0, if and only if the functions f and all their derivatives converge to 0 uniformly on each compact subset of $\mathbb{R}^n$.

EXERCISE 5.2. Show that a linear (for simplicity, assume scalar) differential operator P is a continuous, linear, and local map $P: C^\infty(\mathbb{R}^n) \rightarrow C^\infty(\mathbb{R}^n)$; here *local* means that

$$\begin{aligned} \text{supp } Pf &\subseteq \text{supp } f && \text{for all } f \in C^\infty(\mathbb{R}^n), \text{ where} \\ \text{supp } f &:= \overline{f^{-1}(\mathbb{R} \setminus \{0\})} = \text{the closure of } \{x \in \mathbb{R}^n : f(x) \neq 0\}. \end{aligned}$$

REMARK 5.3. Conversely, one can show that every continuous, linear, local map $P: C^\infty(\mathbb{R}^n) \rightarrow C^\infty(\mathbb{R}^n)$ is a differential operator (if one allows the order to be infinite and only finite on compact subsets). In fact, for each $x \in \mathbb{R}^n$, the map $f \mapsto (Pf)(x)$ is a continuous linear form on $C^\infty(\mathbb{R}^n)$ with one-point support $\{x\}$, whence [370, I, Ch. III, Theorem XXXV] it is a finite linear combination of derivatives (in the distributional sense) of the Dirac δ at x . As x varies in $\mathbb{R}^n$, one can piece together these distributions to obtain the desired differential operator with C^∞ coefficients. The details are in [109, 1-03f.]. In 1960, JAAK PEETRE showed that one can drop the continuity assumption. One can find the completely elementary proof, avoiding distribution theory, in [314, p.172-175].

EXERCISE 5.4 (Commutator Relation). Show that the linear differential operators with coefficients in $C^\infty(\mathbb{R}^n)$ form a noncommutative algebra. Verify that the commutator $PQ - QP$ is a differential operator of order at most $m + m' - 1$, if P has order m and Q has order m' .

EXERCISE 5.5. Show that the space of linear differential operators with constant coefficients forms a commutative subalgebra which is isomorphic to the polynomial algebra $\mathbb{C}[\xi_1, \dots, \xi_n]$ in the variables $\xi_1, \dots, \xi_n$.

EXERCISE 5.6. Study the connection between the following partial differential equations appearing most frequently in mathematical physics texts:

a) The **wave equation**

$$\frac{\partial^2 u}{\partial t^2} - c^2 \left(\frac{\partial^2 u}{\partial x_1^2} + \frac{\partial^2 u}{\partial x_2^2} + \frac{\partial^2 u}{\partial x_3^2} \right) = f(x_1, x_2, x_3, t)$$

is the differential equation for the spreading of vibrations in a homogeneous medium, where the right side vanishes if no force intervenes, and u denotes the displacement (e.g., of a vibrating membrane). The constant c is identified with the propagation speed of the wave.

b) The **heat conduction equation** or shortly **heat equation** in a homogeneous isotropic body is

$$\frac{\partial u}{\partial t} - \alpha \left(\frac{\partial^2 u}{\partial x_1^2} + \frac{\partial^2 u}{\partial x_2^2} + \frac{\partial^2 u}{\partial x_3^2} \right) = f(x_1, x_2, x_3, t).$$

The coefficient $\alpha = k/(c_p \rho) > 0$ is called the thermal diffusivity. It is a material-specific quantity depending on the thermal conductivity k , the mass density ρ , and the specific heat capacity c_p . Here, the right side vanishes when no sources or sinks

are present; u denotes the temperature. The heat equation describes the transfer of heat energy by molecular and electron collisions within a substance (especially a solid) due to a temperature gradient. It governs many other *diffusion processes* and is to distinguish from the radically different equations describing the two other heat transfer phenomena, convection and radiation.

c) The **potential** (or **Poisson**) equation for the potential of a static electric field (for example) is

$$\frac{\partial^2 u}{\partial x_1^2} + \frac{\partial^2 u}{\partial x_2^2} + \frac{\partial^2 u}{\partial x_3^2} = -4\pi f(x_1, x_2, x_3),$$

where f is the given charge density and u denotes the potential whose negative gradient is the electric field.

One can easily classify the (scalar) second order linear differential equations in several independent variables. For the corresponding differential operator

$$P = \sum_{|\alpha| \leq 2} a_\alpha D^\alpha$$

and a point $x \in \mathbb{R}$, consider the **characteristic form**

$$\sum_{|\alpha|=2} a_\alpha(x) \xi_1^{\alpha_1} \cdots \xi_n^{\alpha_n}$$

which is a quadratic form in $\xi_1, \dots, \xi_n$ since $|\alpha| = \sum_{j=1}^n \alpha_j = 2$. In analogy with the classification of conic sections in affine geometry, P is called **elliptic** at the point x , if the form is definite in the sense that

$$\sum_{|\alpha|=2} a_\alpha(x) \xi_1^{\alpha_1} \cdots \xi_n^{\alpha_n} \neq 0 \text{ for } (\xi_1, \dots, \xi_n) \in \mathbb{R}^n \setminus \{0\}.$$

In this case, by a change of variable $(\xi_i) \rightarrow (\eta_i)$ (not necessarily orthogonal), one can express the form (at x) as

$$\pm (\eta_1^2 + \cdots + \eta_n^2)$$

We call P **hyperbolic** at x , if the characteristic form can be expressed as

$$\eta_1^2 + \cdots + \eta_{n-1}^2 - \eta_n^2$$

by a change of variables; and P is **parabolic** at x , if we can express the form as

$$\eta_1^2 + \cdots + \eta_{n-1}^2.$$

The wave equation is then hyperbolic ($n = 4$), the heat equation is parabolic ($n = 4$), and the potential equation is elliptic ($n = 3$).

2. Elliptic Differential Equations

Roughly speaking the elliptic differential equations of second order differ from the other classical types, in that there is no distinguished coordinate (e.g., *time*). More precisely, if P (of order k) is not elliptic at x_0 , then in general (i.e., except in certain degenerate cases which can cause difficulties when using Hamilton-Jacobi methods) there is a function $f \in C^\infty(\mathbb{R}^n)$ with $f(x_0) = 0$ and

$$\sum_{|\alpha|=k} a_\alpha(x_0) \left(\frac{\partial f}{\partial x_1}(x_0) \right)^{\alpha_1} \cdots \left(\frac{\partial f}{\partial x_n}(x_0) \right)^{\alpha_n} = 0,$$

where the gradient $\left(\frac{\partial f}{\partial x_1}, \dots, \frac{\partial f}{\partial x_n} \right)(x_0) \in \mathbb{R} \setminus \{0\}$; i.e., the directional derivatives of f at x_0 do not all vanish. By the Implicit Function Theorem, the set $S :=$

$\{x : f(x) = 0\}$ is an $(n - 1)$ -dimensional submanifold of $\mathbb{R}^n$ in a neighborhood of x_0 (see Figure 5.2).

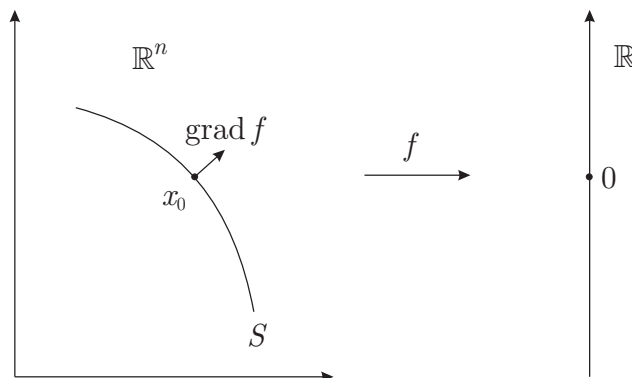


FIGURE 5.2. Distinguished coordinate and characteristic surface at x_0 for nonelliptic differential equation

The manifold S is called **characteristic** for the differential operator P at the point x_0 . Solutions which are otherwise smooth can have jumps of their second derivatives only along these **characteristic surfaces**. (In physics the characteristic surfaces are possible *wave fronts*.) Furthermore, one obtains from them certain curves along which (*separation of variables*) the partial differential equation reduces to a simpler differential equation of first order, the so-called *transport equation*. For these reasons the study of characteristic surfaces is a central task in the theory of nonelliptic differential equations.

However, we shall deal with elliptic differential operators which have no (real) characteristic manifolds. The above may well be the reason why, in the theory of elliptic differential equations, it is not initial value problems but boundary value problems and problems on compact curved manifolds involving global questions which are at the center of interest. Slightly exaggerated: Since elliptic operators *look locally the same in all directions* (there are no characteristic manifolds, no *distinguished directions* etc.), and since the local solvability presents no problems (according to [217, Theorem 7.2.1] there are no local singularities which could cause trouble globally). Also since there are *sufficiently many* local solutions (e.g., the *large* spaces of harmonic functions for the Laplace operator and holomorphic functions for the Cauchy-Riemann operator), interesting global problems can be formulated immediately and at times solved. We will come back to this philosophy later.

We refer to [33] for the connection between elliptic equations and parabolic initial value problems, which we will discuss more closely below in Section 17.3 for twisted Dirac operators, see in particular Proposition 17.31, p.541. The solutions of the parabolic heat equation, with arbitrary initial values, solve the potential equation asymptotically. This fact is made the starting point for the heat equation proof of the Atiyah-Singer Index Formula, explained in detail in [55, 167, 451].

Until now we have considered only single differential equations (i.e., scalar differential operators). The treatment of simultaneous differential equations (where the interacting unknowns cannot be decoupled) requires the concept of **vectorial**

differential operators. These are operators of the form $P = \sum_{\alpha} a_{\alpha}(x) D^{\alpha}$, where (for each $x \in \mathbb{R}^n$), $a_{\alpha}(x)$ is a linear map from a complex vector space V to a complex vector space W . Relative to bases of V and W , one can regard the $a_{\alpha}(x)$ as matrices with complex entries. The differential equation $Pu = f$, where u and f are C^{∞} vector-valued functions on $\mathbb{R}^n$ ($u(x) \in V \cong \mathbb{C}^N$ and $f(x) \in W \cong \mathbb{C}^M$), can be regarded as a system of M differential equations in N unknown functions. Then, we have

$$P: C^{\infty}(\mathbb{R}^n, \mathbb{C}^N) \rightarrow C^{\infty}(\mathbb{R}^n, \mathbb{C}^M),$$

where $C^{\infty}(\mathbb{R}^n, \mathbb{C}^N)$ denotes the C^{∞} functions from $\mathbb{R}^n$ to $\mathbb{C}^N$.

EXERCISE 5.7. To what extent do the previous exercises carry over to vectorial differential operators? A differential operator P of order k is said to be **elliptic**, if (for all $x \in \mathbb{R}^n$ and $(\xi_1, \dots, \xi_n) \in \mathbb{R}^n \setminus \{0\}$) the **characteristic polynomial** or the **principal part**

$$\sum_{|\alpha|=k} a_{\alpha}(x) \xi_1^{\alpha_1} \cdots \xi_n^{\alpha_n}$$

is an isomorphism from V to W ; in particular, $\dim V = \dim W$.

In the following paragraphs we will investigate the concept of ellipticity more fully; in particular we will work out the geometric meaning of the *principal part*. Here, we give only a few hints for why one is interested in elliptic differential operators and what kinds of related questions come to the forefront.

3. Where Do Elliptic Differential Operators Arise?

Linear elliptic differential operators emerge in many different contexts.

(o) Linear elliptic differential *equations* of order 1 can *not* arise in more than two variables: An $\mathbb{R}$ -linear mapping $\mathbb{R}^n \rightarrow \mathbb{C} \cong \mathbb{R}^2$, $(\xi_1, \dots, \xi_n) \mapsto \sum \alpha_j \xi_j$ with complex α_j can not be injective for $n > 2$. That may explain why the main stream of the partial differential equations community was late to show interest in the study of geometrically defined differential operators of first order and Dirac type (see our Parts III-IV): “First order?! That’s not a challenge.” Perhaps, they were right regarding equations, but terribly wrong regarding systems.

(i) Modeling of equilibrium states of oscillating systems. A typical example from mathematical physics is the Laplace equation of potential theory; see Exercise 5.6c above. More complicated problems require more complicated operators: Operators with variable coefficients which only pointwise resemble Laplace operators (e.g., when the material is not isotropic); operators of higher order; and operators on those function spaces, where the individual functions are not the concrete distributions of a continuous quantity (e.g., temperature), but for instance, the probability amplitudes (*wave functions*) describing a discrete quantum mechanical system consisting of single electrons, atoms or molecules.

(ii) Investigation of classical operators on more complicated geometric surfaces. In analogy with the Laplace operator $\Delta = \partial^2/\partial x_1^2 + \cdots + \partial^2/\partial x_n^2$ (or rather the *positive* semi-definite $-\Delta$), one can construct an operator on any Riemannian manifold; see Chapter 6. Various properties of such operators depend on the form of the manifold and serve to classify such surfaces and manifolds to some degree see Chapter 13 below.

(iii) Probabilistic characterization of diffusion processes. In contrast to discrete decay processes with transition probabilities, e.g. on lattices, we deal here

with infinitesimal descriptions of flows and other processes, whereby the transition probabilities are given in the form of vector fields. Depending on the model, the random growth, the mean exit time (for problems with boundary), the expectation of some other quantity, etc. appear as solutions of *characteristic operators* which are associated with the *Markov process* via some infinitesimal consideration. Conceptually, imagine a particle which performs a *symmetrical random motion* on the lattice points of $\mathbb{Z}^n$ by moving in equal time intervals one unit to one of the $2n$ neighboring lattice points with transition probability $1/2n$ always, i.e., the transition probability is *equidistributed* and *history independent*. If f is a *payoff* function defined on the lattice points, then the expectation of the payoff after one time unit is given by the mean

$$Pf(x) := \frac{1}{2n} \sum_{k=1}^n (f(x + e_k) + f(x - e_k)),$$

where the random motion placed the particle one unit ago at the point $x \in \mathbb{Z}^n$, and $e_1, \dots, e_n$ are the canonical basis vectors of $\mathbb{R}^n$. The linear operator $P - \text{Id}$ is then a discrete analogue of the operator $\frac{1}{2}\Delta$ in that one can show that the *statistical* operator $P - \text{Id}$ yields half the Laplace operator, when the distances between lattice points approach zero. The reason is the identity

$$(\Delta f)(x) = \sum_{k=1}^n \lim_{h \rightarrow 0} \frac{1}{h^2} (f(x + he_k) - 2f(x) + f(x - he_k)),$$

which holds for sufficiently smooth functions. In this fashion, the Laplace operator is linked with the Wiener process which models the random motion of very small particles suspended in some fluid. The Wiener process is characterized probabilistically by the fact that the random change $x(t+s) - x(t)$ of a trajectory x possesses a normal distribution, i.e., a particularly simple density function. Other probability distributions yield different characteristic operators, but again elliptic ones if the underlying random process is a *diffusion process*. A very elementary and clear exposition can be found in [135]. Further details are in [241].

(iv) Branching of solutions of nonlinear differential equations. It should be noted that physical, biological, or social systems rarely contain intrinsic justifications for the linearity assumption of mathematical models. The supposition that the effect on a system under study is exactly proportional to the effect contradicts the presence of friction and, more generally, the laws of thermodynamics. Linear models are therefore used exclusively for pragmatic reasons, “either in order to facilitate computation or on account of the present imperfection of engineering techniques of realization” (of models) [442, p.12]. There are a multitude of situations which unquestionably warrant the use of linear models, for example, in the theory of elasticity of materials, whose deformations are nearly proportional to the forces acting on them, or for many questions of stability theory and of control theory, for which the underlying machinery has been made fairly linear by man. On the other hand, some situations require nonlinear modeling, since the essential phenomenon of *branching of solutions* cannot be described in any other way. (Some examples from mechanics are the bending of a straight rod under a constant force, the buckling of a flexible plate, the oscillations of a satellite in its orbital plane, and the surface waves of a heavy fluid.)

These facts in no way render the study of linear models superfluous. Rather it is true that very many nonlinear systems can be approximated by so-called *implicit operators* which are linear, and in many cases also elliptic differential operators.

In these cases the *index* of the implicit linear elliptic differential operator plays an important role for the derivation of the *branching equation*. The following example illustrates why the theory of the branching of solutions of a nonlinear equation, with an *analytic variety* as solution manifold, is a natural analogue of the Fredholm theory with affine spaces as solution manifolds. Consider the nonlinear operator $(x, \lambda) \mapsto Tx - \lambda x$ on $H \times \mathbb{R}$ where H is a Hilbert space and T a (linear) compact operator. The solution set $\{(x, \lambda) : Tx - \lambda x = 0\}$ consists of the $\mathbb{R}$ -axis $\{0\} \times \mathbb{R}$ and the *kernels* $\text{Ker } \{T - \lambda \text{Id}\} \times \{\lambda\}$ of the operators $T - \lambda \text{Id}$, which are Fredholm for $\lambda \neq 0$, depicted in Figure 5.3. Here the jumps of the kernel dimension of $T - \lambda \text{Id}$ (i.e., the eigenvalues of T) are of special interest. See [422, Chs. VII/VIII, esp. Sect. 27] and [231] for this rapidly developing theory.

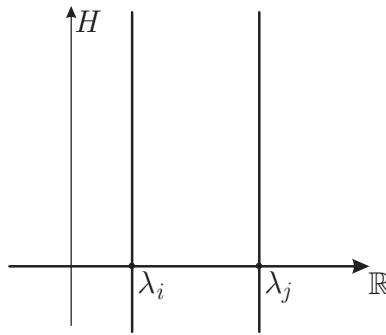


FIGURE 5.3. Analytic variety $\{(x, \lambda) : Tx - \lambda x = 0\}$ as solution manifold of the simple nonlinear operator $(x, \lambda) \mapsto Tx - \lambda x$ for $T \in \mathcal{K}(H)$

(v) Problems of optimization theory. Frequently elliptic differential equations are solved by solving the *associated* variational problem, i.e., a problem of optimization. Conversely, many complicated problems of optimization, particularly those occurring in *control theory*, can be reduced to elliptic differential equations and in this way made clearer and more accessible for particular questions. A comprehensive exposition of this aspect can be found in [310].

(vi) Nonelliptic boundary value problems. Another area of applications is the treatment of systems of nonelliptic differential equations which sometimes can be represented as a family of elliptic differential operators in space coordinates parametrized by time. This is true for instance for the important type of parabolic differential equations which describes a multitude of spacial growth and differentiation processes. Here the connection between parabolic initial value problems and families of elliptic operators is well researched (see above Section 5.2).

4. Boundary-Value Conditions

Notice that in (i), (iii) and (iv) boundary-value conditions play an essential role, while in (ii) interesting and deep results can be found considering operators on *closed manifolds* (see Chapter 6 below), thereby avoiding the analytic difficulties of boundary-value problems. We will see below how closely connected boundary-value problems are with problems on closed manifolds. In fact, in the geometric

expressions of K -theory, every boundary-value problem on a region X with boundary has a corresponding problem on the boundary ∂X of X and a problem on the *double* $X \cup_{\partial X} X$ of X (see Figure 5.4 and Section 13.8 below).

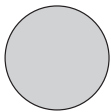
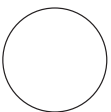
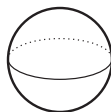
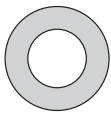
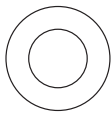
X	∂X	$X \cup_{\partial X} X$
Circular disk B^2 	Circle S^1 	Sphere S^2 
Circular ring 	Two circles 	Torus T^2 

FIGURE 5.4. Correspondence between manifolds with boundary, boundaries, and closed doubles

Conversely, elliptic operators over a closed manifold reflect in this fashion how complicated manifolds are built from *macromolecules*, the classical regions with boundary of Euclidean space $\mathbb{R}$.

Warning: Conceptually, the term *boundary-value problems* first brings to mind the boundary-value problems of the theory of elasticity, where an oscillating membrane is held fast along its border. This is mathematically the Dirichlet problem $u|_{\partial X} = 0$, or more generally $u|_{\partial X} = g$, where g is a function on ∂X . But in many applications, we deal with much more general types of boundary-value conditions. Good examples for all that can occur on the boundary of a region are furnished by the theory of diffusion processes described in (iii). We list just a few of the simplest phenomena following [135, p.137-139], see also Figure 5.5:

(I) **Backward jump** of the particle upon reaching the boundary to a fixed point x inside X , possibly according to a certain probability distribution π generally depending on the boundary point y .

(II) **Absorption**: The particle stays for good at the boundary point first reached.

(III) **Extinction**: The particle is annihilated upon first reaching the boundary.

(IV) **Reflection**: Symmetric reflection of the trajectory in the boundary.

For us, these different boundary-value problems only serve as a supply of conceptual examples, and we will not pursue them further. But we wish to stress that it is lastly the investigation and classification of the various boundary-value problems (just like the investigation and classification of various manifolds) that yield the most interesting results. A simple but meaningful example is the Noether(-Hellwig-Vekua) Theorem (Theorem 5.11, p. 146).

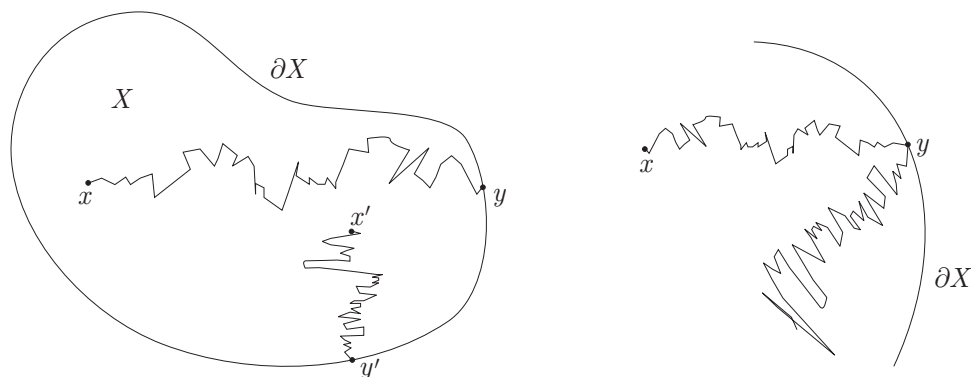


FIGURE 5.5. Boundary occurrences in the theory of diffusion processes: extinction (*left*) and reflection (*right*)

5. Main Problems of Analysis and the Index Problem

Let X be a region in $\mathbb{R}^n$ (or a C^∞ manifold; see below) and a differential operator on X with C^∞ coefficients. Consider the equation $Pu = f$, where u and f are functions (not necessarily C^∞) on X . Somewhat vaguely, we can (following [221]) formulate the following questions:

(i) Under which conditions on P and X can one obtain local or global existence results?

(ii) Given X and P , how are the singularities of u and of f related? LARS HÖRMANDER shows in detail [loc. cit.] that these questions “are in fact so closely related that they can be considered different forms of the same problem.” We are interested in the index of elliptic problems that is in questions of type (i). We will show in Part II that, for $Pu = f$ to have a solution at all, every elliptic problem with *suitable* boundary-value conditions must possess an index, i.e., a finite number of linearly independent solutions of the homogeneous equation ($f = 0$) and a finite number of linear conditions for f . In Part III, we will introduce methods for computing the index from the coefficients of P and from numerical invariants of the structure of X , and conversely, for representing topological invariants of manifolds as indices of elliptic operators.

6. Numerical Aspects

“Much of the modern work in partial differential equations looks highly esoteric, and only a few years ago such work would have been considered of no interest for applications, where one wants a solution expressed in a workable form, say by a sufficiently simple formula. The advent of the modern computing machines has changed this. If a problem involving a differential equation is sufficiently understood theoretically, then, in principle at least, a numerical solution can be obtained on a machine. If the mathematics of the problem is not understood, then the biggest machine and an unlimited number of machine-hours may fail to yield a solution.” (COSRIMS Report of the National Science Foundation, 1969).

► Sometimes the choice of numerical methods can cleverly be based on previous knowledge of the index. While dealing with Wiener-Hopf operators in Chapter 4, we pointed out such results of I. Z. GOHBERG and I. A. FELDMAN (after Theorem 4.14, p.129). Similarly, in the numerical treatment of nonlinear problems, different methods have been recommended, depending on the index of the associated linear problem ([422], [231]). V. STRASSEN and others uncovered the importance of the Theorem of Riemann-Roch (see Section 13.7) and of other quantitative (index-) formulas of algebraic geometry for basic questions of computational complexity (e.g., for the calculation of the computational steps needed for inverting a matrix). Thus, there is an indirect relevance of index calculations on computer oriented numerical mathematics in this setting as well. ◀

7. Elementary Examples

After these general remarks we will work out in detail some elementary examples.

EXERCISE 5.8. Investigate the (trivially elliptic) ordinary differential operator on the unit interval $I = [0, 1]$ with boundary $\partial I = \{0, 1\}$, defined by

$$\begin{aligned} P : C^\infty(I) \times C^\infty(I) &\rightarrow C^\infty(I) \times C^\infty(I), \\ (f, g) &\mapsto (f', -g'), \end{aligned}$$

with three choices of boundary conditions $C^\infty(I) \times C^\infty(I) \rightarrow C^\infty(\partial I) \cong \mathbb{C} \times \mathbb{C}$

- (i) $R_1: (f, g) \mapsto (f - g)|_{\partial I}$
- (ii) $R_2: (f, g) \mapsto f|_{\partial I}$
- (iii) $R_3: (f, g) \mapsto (f + g')|_{\partial I}$.

Determine the index of the operators (for $i = 1, \dots, 3$)

$$(P, R_i): C^\infty(I) \times C^\infty(I) \rightarrow C^\infty(I) \times C^\infty(I) \times C^\infty(\partial I).$$

[Hint: Clearly, $\dim \text{Ker}(P, R_i) = 1$. To determine the cokernel, one writes $F, G \in C^\infty(I)$ and $h = (h_0, h_1) \in \mathbb{C} \times \mathbb{C}$, obtaining

$$f(t) = \int_0^t F(\tau) d\tau + c_1, \quad g(t) = - \int_0^t G(\tau) d\tau + c_2$$

and two more equations for the boundary condition. The dimension of $\text{Coker}(P, R_i)$ is then the number of linearly independent conditions on F , G , and h which must be imposed in order to eliminate the constants of integration. For each of the three boundary conditions, check that there is only one condition on the triple (F, G, h) , namely $h_0 = h_1 - \int_0^1 F(\tau) d\tau - \int_0^1 G(\tau) d\tau$; $h_0 = h_1 - \int_0^1 F(\tau) d\tau$; resp., $h_0 = h_1 - \int_0^1 F(\tau) d\tau - G(0) + G(1)$. Conclude that the index vanishes in all three cases.]

For a more comprehensive treatment of the existence and uniqueness of boundary-value problems for ordinary differential equations (including systems), we refer to [111] and [200, p.322-403]. Does the index always vanish?

We now consider the Laplace operator $\Delta := \partial^2/\partial x^2 + \partial^2/\partial y^2$, as a linear elliptic differential operator from $C^\infty(X)$ to $C^\infty(X)$, where X is the unit disk $\{z = x + iy : |z| \leq 1\} \subset \mathbb{C}$ with boundary $\partial X := \{z \in \mathbb{C} : |z| = 1\}$.

EXERCISE 5.9. For the boundary-value problem (named after PETER GUSTAV DIRICHLET) with boundary condition

$$R: C^\infty(X) \rightarrow C^\infty(\partial X), \text{ with } R(u) = u|_{\partial X},$$

show that

- a) $\text{Ker}(\Delta, R) = \{0\}$ and
- b) $\text{Im}(\Delta, R)^\perp = \{0\}$,

where $\perp$ is orthogonal complement in $L^2(X) \times L^2(\partial X)$.¹ In particular, it follows that $\text{index}(\Delta, R) = 0$.

[Hint for (a): $\text{Ker}(\Delta, R)$ consists of functions of the form $u + iv$, where u and v are real-valued. Since the coefficients of the operators Δ and R are real, we may assume $v = 0$ without loss of generality. Thus, consider a real solution u with $\Delta u = 0$ in X and $u = 0$ on ∂X . Then (where $\nabla u := (\frac{\partial u}{\partial x}, \frac{\partial u}{\partial y})$)

$$(5.1) \quad 0 = - \int_X u \Delta u \, dx dy = \int_X |\nabla u|^2 \, dx dy,$$

whence $\nabla u = 0$, noting that u is real. Thus, u is constant, and indeed zero since $u = 0$ on ∂X . The trick lies in the equality (5.1), an integration by parts which is perhaps most simply derived from the integral theorem of GEORGE GABRIEL STOKES in the calculus of differential forms (see Exercise 6.20, p.172 and [356, p.133f]). STOKES' formula reads $\int_X d\omega = \int_{\partial X} \omega$, where ω is a 1-form. We set $\omega := u \wedge *du$, where $*$ denotes the Hodge star operator (defined here via $*du = *(u_x dx + u_y dy) \stackrel{!}{=} u_x dy - u_y dx$, again, see Exercise 6.20) and obtain

$$d\omega = du \wedge *du + u \wedge d*du = |\nabla u|^2 dx \wedge dy + (u \Delta u) dx \wedge dy.$$

Using STOKES' formula and $u|_{\partial X} = 0$, we have

$$\int_X |\nabla u|^2 \, dx dy + \int_X (u \Delta u) \, dx dy = \int_X d\omega = \int_{\partial X} \omega = \int_{\partial X} u \wedge *du = 0.$$

From this and $\Delta u = 0$, conclude that $\nabla u = 0$ and u is constant.]

[Hint for (b): Choose $L \in C^\infty(X)$ and $l \in C^\infty(\partial X)$ with (L, l) orthogonal to $\text{Im}(\Delta, R)$, whence (relative to the usual measures on X and ∂X)

$$(5.2) \quad \int_X (\Delta u) L + \int_{\partial X} ul = 0 \text{ for all } u \in C^\infty(X).$$

Use a 2-fold integration by parts (in the exterior calculus) to obtain

$$(5.3) \quad \int_X u \Delta L - \int_X (\Delta u) L = \int_X (u(d* dL) - d(*du) L) = \int_{\partial X} (u * dL - L * du).$$

First consider u with support $\text{supp}(u) :=$ the closure of $\{z \in X : u(z) \neq 0\}$ contained in the interior of X . Then

$$\int_X u \Delta L = \int_X (\Delta u) L = - \int_{\partial X} ul = 0,$$

¹Here, consider that the intersection of the orthogonal complement of $\text{Im}(\Delta, R)$ relative to the usual inner product in $L^2(X) \times L^2(\partial X)$ with the space $C^\infty(X) \times C^\infty(\partial X)$ is isomorphic to $\text{Coker}(\Delta, R)$. This is true, since the image of the natural Sobolev extension of (Δ, R) is closed in the L^2 -norm, and its L^2 -orthogonal complement is contained in $C^\infty(X) \times C^\infty(\partial X)$.

and so $\Delta L = 0$. Now for $u \in C^\infty(X)$ apply (5.2) and (5.3) to deduce that

$$\begin{aligned} \int_{\partial X} ul &= - \int_X (\Delta u) L = \int_{\partial X} (u * dL - L * du) \\ &= \int_{\partial X} \left(u \left(x \frac{\partial L}{\partial x} + y \frac{\partial L}{\partial y} \right) - L \left(x \frac{\partial u}{\partial x} + y \frac{\partial u}{\partial y} \right) \right). \end{aligned}$$

Conclude that $l = x \frac{\partial L}{\partial x} + y \frac{\partial L}{\partial y}$ and $L|_{\partial X} = 0$, and finally apply (a). Details are in [217, p.264].

REMARK 5.10. The preceding result $\text{index}(\Delta, R) = 0$ (for $Ru = u|_{\partial X}$) can also be obtained by proving the symmetry of Δ and that the L^2 extension on the domain defined by $Ru = 0$ is a self-adjoint Fredholm extension.

We now consider a C^∞ vector field $\nu: \partial X \rightarrow \mathbb{C}$ on the boundary $\partial X = \{z : |z| = 1\}$. For $u \in C^\infty(X)$, $z \in \partial X$, and $\nu(z) = \alpha(z) + i\beta(z)$, one defines the *directional derivative* of the function u relative to the vector field ν at the point z to be the number

$$\frac{\partial u}{\partial \nu}(z) := \alpha(z) \frac{\partial u}{\partial x}(z) + \beta(z) \frac{\partial u}{\partial y}(z).$$

From the standpoint of differential geometry it is better either to denote the vector field by $\frac{\partial}{\partial \nu}$ or to write the directional derivative as simply as $\nu[u](z)$, since $\frac{\partial}{\partial x}$ and $\frac{\partial}{\partial y}$ can be regarded as vector fields; see Chapter 6 below. The pair $(\Delta, \frac{\partial}{\partial \nu})$ defines a linear operator

$$(\Delta, \frac{\partial}{\partial \nu}): C^\infty(X) \rightarrow C^\infty(X) \oplus C^\infty(\partial X) \text{ given by } u \mapsto (\Delta u, \frac{\partial u}{\partial \nu}).$$

THEOREM 5.11 (F. NOETHER, 1920, and, differently, G. HELLWIG, I. N. VEKUA, both 1952). For $p \in \mathbb{Z}$ and $\nu(z) := z^p$ as depicted in Figure 5.6, we have that $(\Delta, \frac{\partial}{\partial \nu})$ is an operator with finite-dimensional kernel and cokernel, and

$$(5.4) \quad \text{index}(\Delta, \frac{\partial}{\partial \nu}) = 2(1 - p).$$

REMARK 5.12. The preceding theorem of F. NOETHER (proved independently and differently by G. HELLWIG and I.N. VEKUA) remains true, if we replace z^p by any nonvanishing vector field $\nu: \partial X \rightarrow \mathbb{C} \setminus \{0\}$ with winding number p as in Figure 5.7.

Moreover, in place of the disk, we can take X to be any simply-connected (i.e., without holes) domain in $\mathbb{C}$ with a smooth boundary ∂X ; see Chapter 6 below. The reason is the homotopy invariance of the index (see Theorem 3.11, p. 68) which holds for elliptic differential operators on closed manifolds and on compact manifolds with smooth boundary when admissible boundary conditions are imposed (see Section 13.8, p.337 below).

REMARK 5.13. One encounters the number $2(1 - p)$ also in the theory of Riemann surfaces of genus p ; e.g., as the Euler characteristic of a closed surface or, deeper, in the theorem of BERNHARD RIEMANN and GUSTAV ROCH (see Section 13.7, p.333). This is no accident, but rather it is connected with the relation between elliptic boundary-value problems and elliptic operators on closed manifolds, as mentioned above on p. 139. Specifically, there is a relation between the index of $(\Delta, \frac{\partial}{\partial \nu})$ and the index of the Cauchy-Riemann operator for complex line bundles over $S^2 = \mathbb{P}^1(\mathbb{C})$ with Chern number $1 - p$ (e.g., see Example 5.18 for a start).

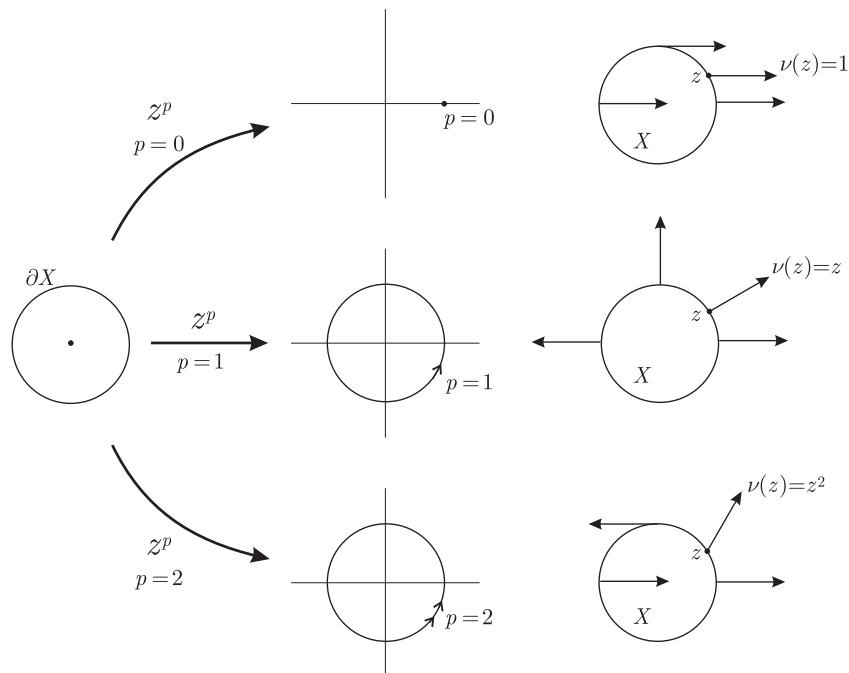


FIGURE 5.6. The vector field $\nu: \partial X \rightarrow \mathbb{C}$ with winding number $p = 0, 1, 2$

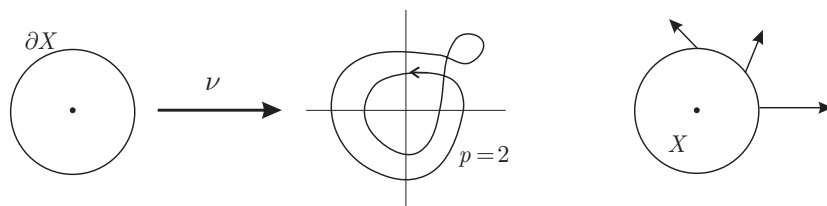


FIGURE 5.7. Another vector field ν with winding number 2

REMARK 5.14. Motivated by the method of replacing a differential equation by difference equations, DAVID HILBERT and RICHARD COURANT expected “linear problems of mathematical physics which are correctly posed to behave like a system of N linear algebraic equations in N unknowns... If for a correctly posed problem in linear differential equations the corresponding homogeneous problem possesses only the trivial solution zero, then a uniquely determined solution of the general inhomogeneous system exists. However, if the homogeneous problem has a nontrivial solution, the solvability of the nonhomogeneous system requires the fulfillment of certain additional conditions.” This is the *heuristic principle* which [116, II, p. 179/231] saw in the Fredholm Alternative (see Chapter 2). HILBERT, if not COURANT must have been aware of NOETHER’s 1920 counterexample in [324] and its motivation in the hydrodynamics of fluids of weak friction. Then what about [202] by GÜNTER HELLWIG (nicely explained in [197]) in the real setting and [423, 424] by ILYA NESTOROVICH VEKUA in complex setting? In hindsight,

we may consider them rather as nice exercises than decisive breaks with the common perception about vanishing index. That was disproved by NOETHER long time before.

We remark that in addition to these *oblique-angle* boundary-value problems, *coupled* oscillation equations, as well as restrictions of boundary-value problems, even with vanishing index, to suitable half-spaces, furnish further elementary examples for index $\neq 0$. The simplest example of a system of first order differential operators on the disk is provided in Exercise 5.18, p. 154 below. A world of more advanced, and for differential geometry much more meaningful examples, is approached by the Atiyah–Patodi–Singer Index Theorem, see Section 13.8 below.

PROOF OF THEOREM 5.11. We follow [217, p.266f]. (Below on p.152f, we shall give the outlines of a much simpler proof, based on NOETHER’s Index Theorem regarding the discrete Hilbert transform, Theorem 4.7, p.127.) Since the coefficients of the differential operators $(\Delta, \frac{\partial}{\partial \nu})$ are real, we may restrict ourselves to real functions. Thus, $u \in C^\infty(X)$ denotes a single real-valued function, rather than a complex-valued function (i.e., a pair $u_1 + iu_2$ of real-valued functions u_1 and u_2).

Ad $\text{Ker}(\Delta, \frac{\partial}{\partial \nu})$: It is well-known that $\text{Ker}(\Delta)$ consists of real (or imaginary) parts of holomorphic functions on X (e.g., see [9, p.175f]). Such functions are called harmonic. Hence, $u \in \text{Ker}(\Delta)$, exactly when $u = \Re(f)$ where $f = u + iv$ is holomorphic; i.e., the Cauchy-Riemann equation $\frac{\partial f}{\partial \bar{z}} = 0$ holds, where $\frac{\partial}{\partial \bar{z}} := \frac{1}{2}(\frac{\partial}{\partial x} + i\frac{\partial}{\partial y})$. Explicitly,

$$0 = \frac{\partial f}{\partial \bar{z}} = \frac{1}{2} \left(\frac{\partial}{\partial x} + i \frac{\partial}{\partial y} \right) (u + iv) = \frac{1}{2} \left(\frac{\partial u}{\partial x} - \frac{\partial v}{\partial y} \right) + i \left(\frac{\partial u}{\partial y} + \frac{\partial v}{\partial x} \right).$$

Every holomorphic (= complex differentiable) function f is twice complex differentiable and its derivative is given by

$$\begin{aligned} \frac{\partial f}{\partial z} &:= \frac{1}{2} \left(\frac{\partial}{\partial x} - i \frac{\partial}{\partial y} \right) (u + iv) \\ &= \frac{1}{2} \left(\frac{\partial u}{\partial x} + \frac{\partial v}{\partial y} \right) + i \left(-\frac{\partial u}{\partial y} + \frac{\partial v}{\partial x} \right) = \frac{\partial u}{\partial x} - i \frac{\partial u}{\partial y}. \end{aligned}$$

In this way we have a holomorphic function $\phi := f'$ for each $u \in \text{Ker}(\Delta)$. Since

$$\frac{\partial u}{\partial \nu} = \Re(z^p) \frac{\partial u}{\partial x} + \text{Im}(z^p) \frac{\partial u}{\partial y} = \Re \left(\left(\frac{\partial u}{\partial x} - i \frac{\partial u}{\partial y} \right) z^p \right) = \Re(\phi(z) z^p),$$

the boundary condition $\frac{\partial u}{\partial \nu} = 0$ ($\nu = z^p$) then means that the real part $\Re(\phi(z) z^p)$ vanishes for $|z| = 1$. For $p > 0$, $\phi(z) z^p$ is holomorphic as well as ϕ , and hence for $\phi(z) := \frac{\partial u}{\partial x} - i \frac{\partial u}{\partial y}$, we have

$$\begin{aligned} u &\in \text{Ker}(\Delta, \frac{\partial}{\partial \nu}) \text{ with } \nu := z^p, \ p \geq 0 \\ &\Rightarrow \Re(\phi(z) z^p) \in \text{Ker}(\Delta, R) \text{ where } R(\cdot) := (\cdot)|_{\partial X}. \end{aligned}$$

Thus, we have associated the *oblique-angle* boundary-value problem for u with a Dirichlet boundary-value problem for $\Re(\phi(z) z^p)$, which has only the trivial solution by Exercise 5.9a. Since $\phi(z) z^p$ is holomorphic with $\Re(\phi(z) z^p) = 0$, the partial derivatives of the imaginary part vanish, and so there is a constant $C \in \mathbb{R}$ such that $\phi(z) z^p = iC$ for all $z \in X$. If $p > 0$, then we have $C = 0$ (set $z = 0$). Hence $\phi = 0$, and (by the definition of ϕ) the function u is constant (i.e., $\dim \text{Ker}(\Delta, \frac{\partial}{\partial \nu}) = 1$). If $p = 0$, then $\phi(z) = iC$; and so $u(x, y) = -Cy + \tilde{C}$, whence $\dim \text{Ker}(\Delta, \frac{\partial}{\partial \nu}) = 2$ in this case.

We now come to the case $p < 0$, which curiously is not immediately reducible to the case $q > 0$ where $q := -p$. One can try to look for a solution by simply turning $\frac{\partial}{\partial \nu}$ around to $-\frac{\partial}{\partial \nu}$ as illustrated in Figure 5.8.

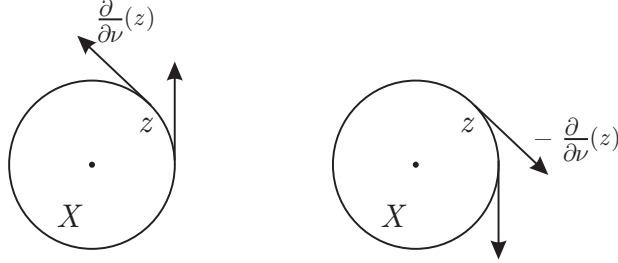


FIGURE 5.8. Replacing ν by $-\nu$ does not change the winding number

However, this is futile since the winding numbers of ν and $-\nu$ about 0 are the same. Besides, if $\nu_p(z) = z^p$, we do *not* have $\frac{\partial}{\partial \nu_{-p}} = -\frac{\partial}{\partial \nu_p}$. In order to reduce the boundary-value problem with $p < 0$ to the elementary Dirichlet problem, we must now go through a more careful argument. Note that $\phi(z)z^p$ can have a pole at $z = 0$, whence $\Re(\phi(z)z^p)$ is not necessarily harmonic. We write the holomorphic function $\phi(z)$ as a finite Taylor series

$$\phi(z) = \sum_{j=0}^q a_j z^j + g(z) z^{q+1},$$

where $q := -p$ and g is holomorphic. We define a holomorphic function ψ by

$$\psi(z) := g(z) z + \sum_{j=0}^{q-1} \bar{a}_j z^{q-j},$$

with $\psi(0) = 0$. Then one can write

$$(5.5) \quad \phi(z)z^p = a_q + \sum_{j=0}^{q-1} (a_j z^{j-q} - \bar{a}_j z^{q-j}) + \psi(z).$$

The boundary condition $\frac{\partial u}{\partial \nu} = 0$ implies $\Re(\phi(z)z^p) = 0$ for $|z| = 1$. By (5.5), we have $0 = \Re(\phi(z)z^p) = \Re(\psi(z) + a_q)$ for $|z| = 1$ since then $z^{-1} = \bar{z}$. Since ψ is holomorphic, we have again arrived at a Dirichlet boundary value problem; this time for the function $\Re(\psi(z) + a_q)$. From Exercise 5.9a, it follows again that $\psi(z) + a_q$ is an imaginary constant, whence $\psi(z) = \psi(0) = 0$ and a_q is purely imaginary. We have

$$\phi(z) = \phi(z)z^p z^q = a_q z^q + \sum_{j=0}^{q-1} (a_j z^j - \bar{a}_j z^{2q-j})$$

for arbitrary $a_0, a_1, \dots, a_{q-1} \in \mathbb{C}$ and $a_q \in i\mathbb{R}$. As a vector space over $\mathbb{R}$, the set

$$\left\{ \frac{\partial u}{\partial x} - i \frac{\partial u}{\partial y} : u \in \text{Ker}(\Delta, \frac{\partial}{\partial \nu}) \right\}$$

has dimension $2q + 1$; here we have restricted ourselves to real u , according to our convention above. Since u is uniquely determined by ϕ up to an additive constant, it follows that for $\nu = z^p$ and $p < 0$,

$$\dim \text{Ker}(\Delta, \frac{\partial}{\partial \nu}) = 2q + 2 = 2 - 2p.$$

Ad $\text{Coker}(\Delta, \frac{\partial}{\partial \nu})$: As Exercise 5.9b shows, the equation $\Delta u = F$ has a solution for each $F \in C^\infty(X)$. In view of this we can show

$$\text{Coker}(\Delta, \frac{\partial}{\partial \nu}) = \frac{C^\infty(X) \times C^\infty(\partial X)}{\text{Im}(\Delta, \frac{\partial}{\partial \nu})} \cong \frac{C^\infty(\partial X)}{\frac{\partial}{\partial \nu}(\text{Ker } \Delta)}$$

as follows. We assign to each representative pair $(F, h) \in C^\infty(X) \times C^\infty(\partial X)$ the class of $h - \frac{\partial u}{\partial \nu} \in C^\infty(\partial X)$, where u is chosen so that $\Delta u = F$. This map is clearly well defined on the quotient space of pairs, and the inverse map is given by $h \mapsto (0, h)$. Hence, we have found a representation for $\text{Coker}(\Delta, \frac{\partial}{\partial \nu})$ in terms of the *boundary functions* $\{\frac{\partial u}{\partial \nu} : u \in \text{Ker } \Delta\}$, rather than the cumbersome pairs in $\text{Im}(\Delta, \frac{\partial}{\partial \nu})$. (This trick can always be applied for the boundary-value problems (P, R) , when the operator P is surjective.)

We therefore investigate the existence of solutions of the equation $\Delta u = 0$ with the *inhomogeneous* boundary condition $\frac{\partial u}{\partial \nu} = h$, where h is a given C^∞ function on ∂X . According to the trick introduced in the first part of our proof, it is equivalent to asking for the existence of a holomorphic function ϕ with the boundary condition $\Re(\phi(z)z^p) = h$, $|z| = 1$, i.e., for a solution of a Dirichlet problem for $\Re(\phi(z)z^p)$. By Exercise 5.9b, there is a unique harmonic function which restricts to h on the boundary ∂X ; hence, we have a (unique up to an additive imaginary constant) holomorphic function θ with $\Re\theta(z) = h$ for $|z| = 1$.

In the case $p \leq 0$, the boundary problem for ϕ is always solvable; namely, set $\phi(z) := z^{-p}\theta(z)$. Hence, we have

$$\dim \text{Coker}(\Delta, \frac{\partial}{\partial \nu}) = 0 \text{ for } \nu(z) = z^p \text{ and } p \leq 0.$$

For $p > 0$, we can construct a solution of the boundary-value problem for ϕ from θ , if and only if there is a constant $C \in \mathbb{R}$, such that $(\theta(z) - iC)/z^p$ is holomorphic (i.e., the holomorphic function $\theta(z) - iC$ has a zero of order at least p at $z = 0$). Using the Cauchy Integral Formula, these conditions on the derivatives of θ at $z = 0$ correspond to conditions on line integrals around ∂X . In this way, we have $2p - 1$ linear (real) equations that h must satisfy in order that the boundary-value problem has a solution. We summarize our results in Table 5.1 ($\nu(z) = z^p$) and Figure 5.9. $\square$

TABLE 5.1. Dimensions of kernel and cokernel for varying p

p	$\dim \text{Ker}(\Delta, \frac{\partial}{\partial \nu})$	$\dim \text{Coker}(\Delta, \frac{\partial}{\partial \nu})$	$\text{index}(\Delta, \frac{\partial}{\partial \nu})$
> 0	1	$2p - 1$	$2 - 2p$
≤ 0	$2 - 2p$	0	$2 - 2p$

Warning 1: We already noted in the proof the peculiarity that the case $p < 0$ cannot simply be played back to the case $p > 0$. This is reflected here in the asymmetry of the dimensions of kernel and cokernel and the index. It simply reflects the fact that there are *more* rational functions with prescribed poles than there are polynomials with *corresponding* zeros. See also Section 13.7, the Riemann-Roch Theorem.

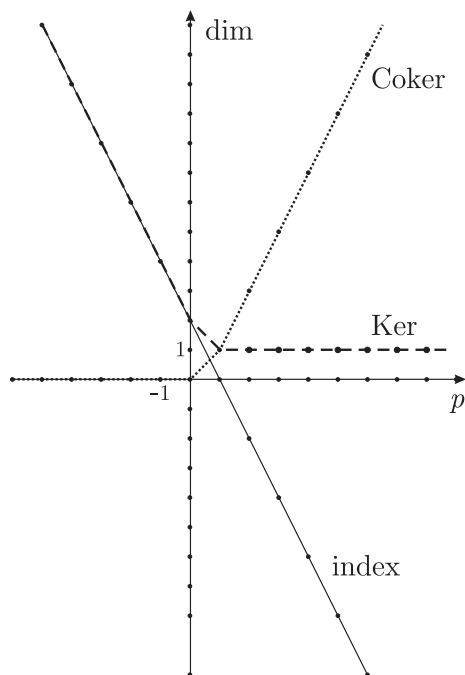


FIGURE 5.9. The dimensions of kernel and cokernel and the index of the Laplacian with boundary condition given by $\nu(z) = z^p$ for varying p

Warning 2: In contrast to the Dirichlet Problem, which we could solve via integration by parts (i.e., via Stokes' Theorem), the above proof is function-theoretic in nature and cannot be used in higher dimensions. This is no loss in our special case, since the index of the *oblique-angle* boundary-value problem must vanish anyhow in higher dimensions for topological reasons; see [217, p.265f] or Section 13.8 below. The actual mathematical challenge of the function-theoretic proof arises less from the restriction $\dim X = 2$ than from a certain arbitrariness, namely the tricks and devices of the definitions of the auxiliary functions ϕ, ψ, θ , by means of which the oblique-angle problem is reduced to the Dirichlet problem. Is there not a canonical, straightforward general method for finding the index of a boundary value problem? We will return to this question below (Section 13.8).

Warning 3: The theory of ordinary differential equations easily conveys the impression that partial differential equations also possess a *general solution* in the form of a functional relation between the unknown function (*quantity*) u , the independent variables x and some arbitrary constants or functions, and that every *particular solution* is obtained by substituting certain constants or functions f, h , etc. for the arbitrary constants and functions. (Corresponding to the higher degree of freedom in partial differential equations, we deal not only with constants of integration but with arbitrary functions.) The preceding calculations, regarding the boundary value problem of the Laplace operator, clearly indicate how limited this notion is which was conceived in the 18th century on the basis of geometric intuition and physical considerations. The classical recipe of first searching for general

solutions and only at the end determining the arbitrary constants and functions fails. For example, the specific form of boundary conditions must enter the analysis to begin with.

We are indebted to R.T. SEELEY for the following outline of a much simpler proof of the NOETHER-HELLWIG-VEKUA Theorem 5.11. The arguments are based on NOETHER's Index Theorem for the (discrete) Hilbert transform and applied to the elliptic boundary problem on the disk via boundary reduction in polar coordinates. The arguments are close to NOETHER's original paper [324] (see also [381]). Moreover, it is neat to make the arguments this way - it gives a topological rationale for $1 - p$, rather than p or $-p$ in the index formula (5.4).

We shall prove the following re-formulation of Theorem 5.11. As before (see, e.g., p. 35) for greater precision we take the liberty to employ the terminology of Sobolev spaces to be introduced rigorously below in Chapter 7.

THEOREM 5.15 (Re-formulation of Theorem 5.11). *Use (r, t) as polar coordinates in the unit disk Ω . Consider the map*

$$a \mapsto Tu := (\Delta u, (au_r + bu_t)(1, \cdot)), \quad u \in W^2(\Omega), \quad a, b \text{ real and of class } C^1$$

with $|a^2 + b^2| > 0$. Then T is Fredholm as a map into $L^2(\Omega) \oplus W^{1/2}(S^1)$ with

$$\text{index } T = -2W(a + ib, 0),$$

where $W(a + ib, 0)$ denotes the winding number of the curve $a + ib : S^1 \rightarrow \mathbb{C}^\times$.

We use

LEMMA 5.16. *For any $v \in W^2(\Omega)$ with $\Delta v = 0$ we have on S^1 , $v_t = i\mathcal{H}v_r$ and $v_r = -i\mathcal{H}v_t$, where $\mathcal{H}$ denotes the (discrete) Hilbert transform of Definition 4.6 (p.127).*

PROOF. The results are immediate from the Ansatz $v(r, t) = \sum_{-\infty}^{\infty} a_n r^{|n|} e^{int}$. $\square$

PROOF OF THEOREM 5.15, AFTER THE ORIGINAL [324], RE-ARRANGED. We reduce the equation

$$(5.6) \quad (\Delta u, au_r + bu_t) = (f, g)$$

to an equation on the boundary. For $f \in L^2(\Omega)$, let Gf be the unique solution of the Dirichlet problem

$$\Delta(Gf) = f, \quad Gf(1, t) = 0.$$

Then (5.6) $\iff$

$$(5.7) \quad u = Gf + v, \quad \Delta v = 0, \quad a(Gf)_r + av_r + 0 + bv_t = g \quad \text{when } r = 1.$$

By Lemma 5.16, the boundary equation is equivalent to

$$(5.8) \quad (-iM_a\mathcal{H} + M_b)v_t = g - a(Gf)_r,$$

where M_a, M_b denote the multiplication operators.

Consider first the case² that $-ia + b = e^{ikt}$, and set

$$v_t = \sum_{-\infty}^{\infty} c_n e^{int}, \quad g - a(Gf)_r = \sum_{-\infty}^{\infty} d_m e^{imt}.$$

²This case does not require identifying the target space, just to compute the index.

Then (5.8) reduces to

$$(5.9) \quad -i \sum_{m=k}^{\infty} c_{m-k} e^{imt} + \sum_{m=-\infty}^{-1-k} c_{m+k} e^{imt} = \sum_{m=-\infty}^{\infty} d_m e^{imt}.$$

When $k \geq 0$, this requires $d_m = 0$ for $-k-1 < m \leq k$; we need $d_k = 0$ to get a solution for v_t with mean value $c_0 = 0$. Such a solution exists if and only if $2k+1$ conditions are satisfied, hence

$$k \geq 0 \implies \dim \text{Coker}(T) = 2k+1.$$

As for $\text{Ker}(T)$, when the right hand side of (5.9) is 0, then all $c_m = 0$, so $v_t = 0$, and v is constant on the boundary, hence everywhere, and then so is $u = Gf + v = 0 + c$. Thus:

$$k \geq 0 \implies \text{index}(T) = \dim \text{Ker}(T) - \dim \text{Coker}(T) = 1 - (2k+1) = -2k.$$

When $k < 0$, the (5.9) always has a solution with mean value 0, so $\dim \text{Coker}(T) = 0$. And it has a nullspace of dimension $-2k$, so

$$k < 0 \implies \text{index}(T) = \dim \text{Ker}(T) - \dim \text{Coker}(T) = -2k - 0 = -2k.$$

For arbitrary a and b in C^1 with $|a^2 + b^2| > 0$ for all t , we will show that T is Fredholm.³ Then the index formula follows by homotopy. For $u \in \text{Ker}(T)$, $u = v$ in (5.7). By NOETHER's Theorem 4.7 (p.127), $-iM_a \mathcal{H} + M_b$ is Fredholm, so v_t lies in a space of finite dimension, hence $v(1, \cdot)$ lies in a space of finite dimension. Also, $u = v$ is determined by the boundary values of v . So $\dim \text{Ker}(T) < \infty$.

Next, construct a right inverse to T , modulo compact operators. Define a (Poisson type) operator D from $W^{1/2}(S^1)$ to $W^2(\Omega)$ by

$$\Delta Dg = 0, \quad Dg(1, t) = g(1, t)$$

and an operator C on $W^{1/2}(S^1)$ such that

$$(-iM_a \mathcal{H} + M_b) = I + K, \quad K \text{ compact.}$$

Then define a right parametrix R by

$$R(f, g) := Gf + D \int_0^\bullet \left((C(g - M_a(Gf)_r) - \int_{S^1} C(g - M_a(Gf)_r)) \right) dt;$$

the outer integral is indefinite. We find, since $(Gf)_t = 0$,

$$\begin{aligned} TR(fg) &= \left(\delta GF, M_a(Gf)_r + g - M_a(Gf)_r + K(g - M_a(Gf)_r) \right) \\ &= (f, g) + (0, K'(f, g)), \end{aligned}$$

where K' is compact. Thus $\text{Im}(T)$, as a subspace of a closed space of finite codimension, is itself closed with finite codimension. Since $\dim \text{Ker}(T)$ is also finite, T is Fredholm. $\square$

³To be precise, this part of the proof, alas, requires identifying the target space as $L^2(\Omega) \oplus W^{1/2}(S^1)$ in order to have an operator with closed range. Also a proof is required that $M_a \mathcal{H}$ is bounded on $W^{1/2}$. All that follows at once from the set-up in Chapters 7 and 9.

EXERCISE 5.17. Without using Theorem 5.11, show that $\text{Index}(\Delta, \frac{\partial}{\partial \nu}) = 0$ for $\nu := z$. This boundary-value problem, where $\frac{\partial}{\partial \nu}$ is the field normal to the boundary ∂X is named after CARL NEUMANN. From the topological viewpoint it is equivalent (modulo constant functions) to the Dirichlet boundary-value problem defined by a tangent vector field, see Figure 5.10.

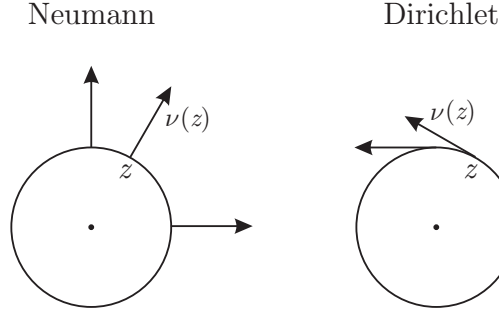


FIGURE 5.10. Topological equivalence of Neumann and Dirichlet boundary condition

EXERCISE 5.18. Let $X := \{z = x + iy : |z| < 1\}$ be the unit disk and define an operator

$$T : C^\infty(X) \times C^\infty(X) \rightarrow C^\infty(X) \oplus C^\infty(X) \oplus C^\infty(\partial X) \text{ by}$$

$$T(u, v) := \left(\frac{\partial u}{\partial \bar{z}}, \frac{\partial v}{\partial z}, (u - v)|_{\partial X} \right),$$

where $C^\infty(X) := C^\infty(X, \mathbb{C})$ (i.e., we are back to complex-valued functions), $\frac{\partial}{\partial z} = \frac{1}{2}(\frac{\partial}{\partial x} - i\frac{\partial}{\partial y})$ denotes the complex differentiation and $\frac{\partial}{\partial \bar{z}} = \frac{1}{2}(\frac{\partial}{\partial x} + i\frac{\partial}{\partial y})$ denotes the Cauchy-Riemann differential operator *formally adjoint* to $\frac{\partial}{\partial z}$. Prove that $\text{index}(T) = 1$.

[Hint: Show first that $\dim(\text{Ker } T) = 1$: Suppose that $(u, v) \in \text{Ker } T$. Then $\frac{\partial u}{\partial \bar{z}} = 0$ and $\frac{\partial v}{\partial z} = 0$ in which case u is holomorphic and v is conjugate-holomorphic (i.e., $\bar{v}$ is holomorphic). In particular, u and v are harmonic. Then since $(u - v)|_{\partial X} = 0$, we have $u = v$ on X . Why? Now $u'(z) = \frac{\partial u}{\partial z} = \frac{\partial v}{\partial z} = 0$, and so u and v are the same constant function. Then show $\text{Coker}(T) = \{0\}$, or more precisely $(\text{Im } T)^\perp = \{0\}$; see the footnote to Exercise 5.9. For this, choose arbitrary $f, g \in C^\infty(X)$ and $h \in C^\infty(\partial X)$ and prove that f, g and h must identically vanish, if

$$(5.10) \quad \int_X \left(\frac{\partial u}{\partial \bar{z}} f + \frac{\partial v}{\partial z} g \right) + \int_{\partial X} (u - v)h = 0 \text{ for all } u, v \in C^\infty(X).$$

Note that for $P, Q \in C^\infty(X)$

$$\begin{aligned} d(Pdz + Qd\bar{z}) &= \frac{\partial P}{\partial \bar{z}} d\bar{z} \wedge dz + \frac{\partial Q}{\partial z} dz \wedge d\bar{z} = \left(\frac{\partial P}{\partial \bar{z}} - \frac{\partial Q}{\partial z} \right) d\bar{z} \wedge dz \\ &= \left(\frac{\partial P}{\partial \bar{z}} - \frac{\partial Q}{\partial z} \right) (dx - idy) \wedge (dx + idy) = 2i \left(\frac{\partial P}{\partial \bar{z}} - \frac{\partial Q}{\partial z} \right) dx \wedge dy. \end{aligned}$$

Thus you obtain the complex version of Stokes' Theorem,

$$\int_{\partial X} Pdz + Qd\bar{z} = \int_X d(Pdz + Qd\bar{z}) = 2i \int_X \left(\frac{\partial P}{\partial \bar{z}} - \frac{\partial Q}{\partial z} \right).$$

From this, you get

$$\begin{aligned}\int_X \frac{\partial u}{\partial \bar{z}} f &= \int_X \frac{\partial}{\partial \bar{z}}(uf) - \int_X u \frac{\partial f}{\partial \bar{z}} = \frac{1}{2i} \int_{\partial X} uf dz - \int_X u \frac{\partial f}{\partial \bar{z}} \text{ and} \\ \int_X \frac{\partial v}{\partial z} g &= \int_X \frac{\partial}{\partial z}(vg) - \int_X v \frac{\partial g}{\partial z} = \frac{-1}{2i} \int_{\partial X} vgd\bar{z} - \int_X v \frac{\partial g}{\partial z}.\end{aligned}$$

Hence,

$$\int_X \left(\frac{\partial u}{\partial \bar{z}} f + \frac{\partial v}{\partial z} g \right) = - \int_X \left(u \frac{\partial f}{\partial \bar{z}} + v \frac{\partial g}{\partial z} \right) + \frac{1}{2i} \int_{\partial X} (uf dz - vgd\bar{z}).$$

Assuming (5.10), you have

$$\begin{aligned}0 &= \int_X \left(\frac{\partial u}{\partial \bar{z}} f + \frac{\partial v}{\partial z} g \right) + \int_{\partial X} (u - v)h \\ &= - \int_X \left(u \frac{\partial f}{\partial \bar{z}} + v \frac{\partial g}{\partial z} \right) + \frac{1}{2i} \int_{\partial X} (uf dz - vgd\bar{z}) + \int_{\partial X} (u - v)h.\end{aligned}$$

By considering u and v with compact support inside the open disk, you can deduce that $\frac{\partial f}{\partial \bar{z}} = 0$ and $\frac{\partial g}{\partial z} = 0$ (i.e., f and g are analytic and conjugate analytic respectively). Thus, (5.10) implies

$$0 = \frac{1}{2i} \int_{\partial X} (uf dz - vgd\bar{z}) + \int_{\partial X} (u - v)h,$$

for all $u, v \in C^\infty(X)$. Choosing $v = u$, you have

$$\begin{aligned}0 &= \frac{1}{2i} \int_{\partial X} u(f dz - g d\bar{z}) \text{ for all } u \Rightarrow f dz = g d\bar{z} \text{ on } \partial X \\ &\Rightarrow f(e^{i\theta}) ie^{i\theta} d\theta = -g(e^{i\theta}) ie^{-i\theta} d\theta \Rightarrow f(e^{i\theta}) e^{i\theta} = -g(e^{i\theta}) e^{-i\theta}.\end{aligned}$$

However, since f is analytic, the Fourier series of $f(e^{i\theta}) e^{i\theta}$ has a nonzero coefficient for $e^{im\theta}$ only when $m > 0$, and since g is conjugate analytic, $g(e^{i\theta}) e^{-i\theta}$ has a nonzero coefficient for $e^{im\theta}$ only when $m < 0$. Thus, $f = g = 0$. Choosing $v = -u$, (5.10) then yields

$$0 = \int_{\partial X} (u - v)h = 2 \int_{\partial X} uh \text{ for all } u \in C^\infty(X) \Rightarrow h = 0.$$

REMARK 5.19. In engineering one calls a system of separate differential equations

$$\begin{aligned}Pu &= f \\ Qv &= g,\end{aligned}$$

which are related by a *transfer condition* $R(u, v) = h$, a *coupling problem*; when the domains of u and v are different, but have a common boundary (or boundary part) on which the transfer condition is defined, then we have a *transmission problem*; e.g., see [68, p.7f]. Thus, we may think of T as an operator for a problem on the spherical surface $X \cup_{\partial X} X$ (see Exercise 6.50 below) with different behavior on the upper and lower hemispheres, but with a fixed coupling along the equator.

CHAPTER 6

Differential Operators over Manifolds

Synopsis. Motivation. Differentiable Manifolds — Foundations: Implicit Function Theorem, Tangent Space, Cotangent Space. Geometry of C^∞ Mappings: Embeddings, Immersions, Submersions, Embedding Theorems. Integration on Manifolds: Hypersurfaces, Riemannian Manifolds, Geodesics, Orientation. Exterior Differential Forms and Exterior Differentiation. Covariant Differentiation, Connections and Parallelity: Connections on Vector Bundles, Parallel Transport, Connections on the Tangent Bundle, Clifford Modules and Operators of Dirac Type. Differential Operators on Manifolds and Symbols: Our Data, Symbolic Calculus, Formal Adjoints. Elliptic Differential Operators: Definition and Standard Examples. Manifolds with Boundary.

Motivation.

► For many decades now, workers in differential *geometry* and mathematical *physics* have been increasingly concerned with differential operators (exterior differentiation, connections, Laplacians, Dirac operators, etc.) associated to underlying Riemannian or space–time manifolds. Of particular interest is the interplay between the spectral decomposition of such operators and the geometry/topology of the underlying manifold. This has become a large, diverse field involving index theory, the distribution of eigenvalues, zero sets of eigenfunctions, Green functions, heat and wave kernels, families of elliptic operators and their determinants, canonical sections, etc.. Moreover, SIMON DONALDSON’s analysis of moduli of solutions of the nonlinear Yang–Mills equations and Seiberg–Witten theory have led to profound insights into the classification of four–manifolds, which were not accessible by techniques that are effective in higher dimensions. We shall touch upon many of these topics, but we focus on index theory and its applications (in Parts III–IV). In this Chapter and the following of this Part, we shall present an elementary introduction into the basic notions, concepts, and tools of *global analysis*.

This chapter is rather tough going for *beginners*. A main point is to fix terminology and remind the readers of basic prerequisites for reading our book. For a true learning of and a good training with the foundational material on differentiable manifolds, the reader will need some time and a good elementary textbook. We recommend to consult [199, Chapter 4].

We begin with the concept of a *closed manifold*. It allows us to generalize and simultaneously drastically simplify the index problem by *eliminating* boundary conditions. For example, the homogeneous Laplace equation $\Delta u = 0$ on the disk has infinitely many linearly independent solutions (e.g., $(x + iy)^n$), while the corresponding Laplace equation on the sphere has a one-dimensional solution space consisting of the constant functions. In this respect the notion of a differentiable manifold, does not make the mathematics more complicated, but is a genuine first approximation to the *difficult* boundary value problems in Euclidean space $\mathbb{R}^n$.¹

¹The development of mathematics shows again and again how, in the growth of knowledge, the conceptual and non-conceptual form a unit, alternating, and fading into one another. A most striking example is furnished by the famous four-color problem, which characteristically still presents many puzzles in the plane, even after its computer aided solution, while the corresponding

But also from the point of view of immediate applications, the geometric concept of a manifold played an important role. In fact, space-time problems defined initially and canonically in Euclidean space frequently do not have unrestricted independent variables, but these variables are restricted by side conditions to certain submanifolds of Euclidean space. Examples are the *constraints* in mechanics; the path equations of electrodynamics into which enter essentially the shape and surface of the *conductor*; or the symmetry conditions of elementary particle physics which replace the high dimensional Euclidean state spaces by low dimensional state spaces in the form of manifolds. ◀

1. Differentiable Manifolds — Foundations

We begin with a compilation of the basic notions and elementary relations of the concept of a *differentiable manifold*. As a general reference, we refer to [400, 97, 89]. As emphasized above, for the *foundational material* on differentiable manifolds a student could also consult [199, Chapter 4].

EXERCISE 6.1. Recall the following two classical theorems of differential calculus, which form the foundation of the concept of a differentiable manifold.

a. (Inverse Function Theorem). If $f = (f_1, \dots, f_n)$ is a C^∞ map from $\mathbb{R}^n$ to $\mathbb{R}^n$ whose $n \times n$ Jacobian matrix $((\partial f_i / \partial x_j)(p))$ has rank n at $p \in \mathbb{R}^n$ (i.e., its determinant is nonzero), then there is a neighborhood U of p in $\mathbb{R}^n$ which is diffeomorphic by f to a neighborhood V of $f(p)$ in $\mathbb{R}^n$.

b. (Implicit Function Theorem). Let $\mathcal{O} \subset \mathbb{R}^m$ be open and $f = (f_1, \dots, f_n)$ be a C^∞ map from $\mathcal{O}$ to $\mathbb{R}^n$ ($m > n$), whose $m \times n$ Jacobian matrix $((\partial f_i / \partial x_j)(p))$ at the point $p = (p_1, \dots, p_m) \in U$ has maximal rank n . Thus, for some permutation of the coordinates x_j , the first $n \times n$ submatrix has rank n , i.e., we have

$$\det((\partial f_i / \partial x_j)(p))_{i,j=1,\dots,n} \neq 0.$$

Then the *isolevel set* $\{x \in \mathcal{O} : f(x) = f(p)\}$ can be *parametrized* locally. More precisely (see Figure 6.1), there is a differentiable map (*implicit function*) $g = (g_1, \dots, g_n)$ defined in a neighborhood V of $(p_{n+1}, \dots, p_m) \in \mathbb{R}^{m-n}$ with values in a neighborhood W of $(p_1, \dots, p_n)$, such that $W \times V \subset \mathcal{O}$ and for all $x \in W \times V$ we have:

$$f(x) = f(p) \Leftrightarrow x_i = g_i(x_{n+1}, \dots, x_m) \text{ for all } i \in \{1, \dots, n\}.$$

A **topological manifold** without boundary is a locally Euclidean, Hausdorff topological space X . By locally Euclidean, we mean that for some $n \in \mathbb{N}$, each point of X has a neighborhood U which is homeomorphic via some function $u: U \rightarrow V$ to an open subset V of $\mathbb{R}^n$. The function u is called a **chart** for X . One might concretely think of geography, where a curved and uneven piece of the earth's surface is mapped onto a flat piece of paper. A chart is also known as a **local coordinate system**, when one wishes to stress the computational point of view. A set $\mathcal{A}$ of charts, whose domains of definition form an open covering of X , is called an **atlas**.

questions for closed manifolds have long been disposed of. "Most of the early attempts at solving this problem were based on direct attack, and they not only failed, but did not even contribute any useful mathematics." Only "a new and highly indirect approach to the coloring problem based on a generalization of Kirchhoff's laws of circuit theory in a completely unforeseen direction", proved to be "successful in understanding a variety of combinatorial problems." (GIAN-CARLO ROTA, The Mathematical Sciences: A Report, 1969. Reprinted with the permission of the National Academy of Sciences).

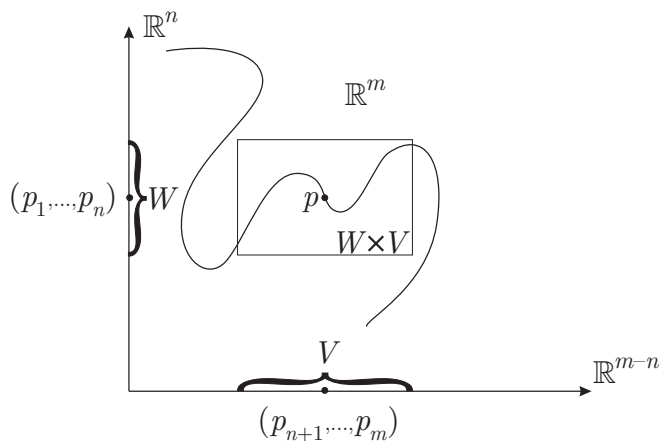


FIGURE 6.1. The Implicit Function Theorem, parametrizing locally (over V) the isolevel set $\{x : f(x) = f(p)\}$

The number n , the *local dimension*, is constant on each connected component of X . In our applications, n will not vary from component to component; so we may speak of the **dimension** of the manifold X .

Now let X be an n -dimensional manifold and $\mathcal{A}$ an atlas for X . Of geometric and analytic interest is the study of the coordinate changes $u \circ v^{-1}$, for two charts $u, v \in \mathcal{A}$ whose domains have nonvoid intersection. The change $u \circ v^{-1}$ is a continuous function from one open subset of $\mathbb{R}^n$ to another. This is trivial, by definition. However, in $\mathbb{R}^n$ one has a much richer structure, which permits to impose further restrictions on the coordinate changes: The atlas $\mathcal{A}$ is called a C^∞ -**atlas**, if all coordinate changes are C^∞ maps.

EXERCISE 6.2. Show: Each atlas $\mathcal{A}$ for X induces on an open subset W of X an atlas $\mathcal{A}|_W := \{u|_W : u \in \mathcal{A}\}$. If $\mathcal{A}$ is a C^∞ -atlas, then so is $\mathcal{A}|_W$.

EXERCISE 6.3. Show that for each C^∞ -atlas $\mathcal{A}$ on an n -dimensional manifold X , there is a commutative subalgebra (consisting of “ C^∞ functions on X ”) of the algebra $C^0(X)$ of continuous complex-valued functions on X , namely

$$C^\infty(X) := \{\phi \in C^0(X) : \phi \circ u^{-1} \text{ is } C^\infty \text{ on } \text{Im}(u) \text{ for all } u \in \mathcal{A}\}.$$

Moreover, show that the usual properties hold; e.g.,

- For $\phi \in C^\infty(X)$, we have $\phi|_W \in C^\infty(W)$, where $W \subseteq X$ is open and $C^\infty(W)$ corresponds to the C^∞ atlas $\mathcal{A}|_W$.
- Suppose ϕ is a fixed complex-valued function that is *locally* smooth (i.e., $\phi|_W \in C^\infty(W)$ for all $W \in \mathcal{W}$, where $\mathcal{W}$ is an open covering of X). Then $\phi \in C^\infty(X)$.
- For $\phi \in C^\infty(X)$ and $\psi \in C^\infty(\mathbb{C})$, we have $\psi \circ \phi \in C^\infty(X)$.
- The constant functions on X are in $C^\infty(X)$.

A C^∞ **manifold** is a topological manifold X with a “ C^∞ -structure” $C^\infty(X)$, defined by a C^∞ -atlas $\mathcal{A}$.

A C^∞ **map** from a C^∞ -manifold X to a C^∞ -manifold Y is a function $f : X \rightarrow Y$ with $\phi \circ f \in C^\infty(X)$ for all $\phi \in C^\infty(Y)$. One can express this condition in terms of local coordinates as follows: For each u in the atlas for X and v in the atlas for Y , we have $v \circ f \circ u^{-1}$ is C^∞ , as a map from an open subset of $\mathbb{R}^n$ to $\mathbb{R}^m$, where

$n = \dim X$ and $m = \dim Y$. We denote the set of all C^∞ maps from X to Y by $C^\infty(X, Y)$.

The C^∞ manifolds X and Y are called **diffeomorphic** if there is a **diffeomorphism** from X to Y ; i.e., a bijective C^∞ map $f \in C^\infty(X, Y)$ whose inverse is in $C^\infty(Y, X)$. If $X = Y$, one also calls such a map an **automorphism**.

For technical reasons one frequently requires that a C^∞ manifold be **paracompact**. This means that every covering of X by open subsets $\{U_j\}_{j \in J}$ possesses a **locally finite refinement** $\{V_k\}_{k \in K}$, in the sense that each V_k is an open subset of some $U_{j(k)}$, and for each fixed $x \in X$ there is a neighborhood O_x of x , such that the set $\{k \in K : O_x \cap V_k \neq \emptyset\}$ is finite. Note that by defining $W_j := \cup_{j(k)=j} V_k$ (possibly void), we can obtain a locally finite refinement $\{W_j\}_{j \in J}$ of $\{U_j\}_{j \in J}$ without changing the index set J . Unlike the stronger condition of compactness, we do not require that K is finite. It is well-known that every metric space is paracompact [130, p.186], and every paracompact space is normal [130, p.163].

THEOREM 6.4. *Let $\{U_j\}_{j \in J}$ be an open covering of a paracompact C^∞ n -manifold X . Then there is a “ C^∞ partition of unity” subordinate to $\{U_j\}_{j \in J}$, namely, a family $\{\varphi_j \in C^\infty(X)\}_{j \in J}$ such that the following hold:*

- (i) $\varphi_j \geq 0$,
- (ii) We have $\text{supp } \varphi_j := \text{closure of } \{y \in X : \varphi_j(y) \neq 0\} \subseteq U_j$, and the family $\{\text{supp } \varphi_j : j \in J\}$ is locally finite; i.e., for each $x \in X$, there is a neighborhood V_x such that $\{j \in J : V_x \cap \text{supp } \varphi_j \neq \emptyset\}$ is finite, and
- (iii) $\sum_{j \in J} \varphi_j(x) = 1$ for all $x \in X$.

PROOF. If we can produce a C^∞ partition of unity subordinate to a refinement of $\{U_j\}_{j \in J}$, then it is subordinate to $\{U_j\}_{j \in J}$ itself. We can produce a refinement of $\{U_j\}_{j \in J}$ consisting of open subsets each of which are contained within the domain of a coordinate chart which maps the open subset to a bounded subset of $\mathbb{R}^n$. Since X is paracompact, we may then assume (without loss of generality) that the covering $\{U_j\}_{j \in J}$ is locally finite and for each $j \in J$, U_j is a subset of the domain $\tilde{U}_j$ of a coordinate chart $u_j : \tilde{U}_j \rightarrow \mathbb{R}^n$ such that $u_j(U_j)$ has compact closure in $\mathbb{R}^n$. **Step 1.** We select an open neighborhood W_x about each point $x \in X$, such that the closure $\bar{W}_x$ is contained in some U_j . There is a subset $Y \subseteq X$, such that $\{W_y : y \in Y\}$ is a locally finite covering of X . By defining

$$V_j := \cup \{W_y : y \in Y, \bar{W}_y \subseteq U_j\},$$

we have a covering $\{V_j\}_{j \in J}$ of X . We also have $\bar{V}_j \subseteq U_j$ by the local finiteness of $\{W_y : y \in Y\}$. Indeed, suppose that $x \in \bar{V}_j$, then every neighborhood O_x of x intersects some W_y with $\bar{W}_y \subseteq U_j$. But there is some O_x such that only finitely many of such W_y , say $W_{y_1}, \dots, W_{y_m}$, intersect O_x . Since the union of *finitely* many closed sets is closed,

$$x \in \overline{W_{y_1} \cup \dots \cup W_{y_m}} \subseteq \bar{W}_{y_1} \cup \dots \cup \bar{W}_{y_m} \subseteq U_j.$$

Step 2. For each $j \in J$, below we will construct a function $\psi_j \in C^\infty(M, \mathbb{R})$, which is positive on $V_j \subset U_j$ and identically zero on $X \setminus U_j$. Then, as $\{U_j\}_{j \in J}$ is locally finite, about each point of X there is a neighborhood on which all but a finite number of the ψ_j are identically 0, and so $\psi := \sum_j \psi_j$ is C^∞ and positive (since $\cup_{j \in J} V_j = X$). Set $\varphi_j := \psi_j / \psi$ and note that conditions (i), (ii) and (iii) hold. With

the help of the coordinate function $u_j: \tilde{U}_j \rightarrow \mathbb{R}^n$, we carry out the construction of ψ_j as follows. Define $\eta \in C^\infty(\mathbb{R}^n)$ by

$$\eta(x) := \begin{cases} \exp\left(\frac{-1}{1-|x|^2}\right), & \text{for } |x| < 1, \\ 0, & \text{for } |x| \geq 1. \end{cases}$$

Since $u_j(\bar{V}_j)$ is a closed subset of the compact subset $\overline{u_j(U_j)} \subset \mathbb{R}^n$, $u_j(\bar{V}_j)$ is also compact. Let $\delta > 0$ be the distance from the compact set $u_j(\bar{V}_j)$ to the closed subset $\mathbb{R}^n - u_j(U_j)$. Cover $u_j(\bar{V}_j)$ with finitely many open balls of radius less than δ and centers $a_1, \dots, a_m \in u_j(\bar{V}_j)$. Finally, for any $p \in X$, let

$$\psi_j(p) := \begin{cases} \sum_{k=1}^m \eta\left(\frac{u_j(p) - a_k}{\delta}\right), & p \in U_j, \\ 0, & p \in X \setminus U_j. \end{cases}$$

Note that $\psi_j > 0$ on V_j since $\eta\left(\frac{x - a_k}{\delta}\right) > 0$ for $|x - a_k| < \delta$, and $\text{supp } \psi_j \subseteq U_j$ since $\sum_{k=1}^m \eta\left(\frac{x - a_k}{\delta}\right)$ is 0 for x in a neighborhood of $\mathbb{R}^n - u_j(U_j)$. $\square$

REMARK 6.5. The preceding proof is typical for many *nonconstructive*, set-theoretic arguments in analysis. Actually, one almost always has canonically given charts relative to which an *explicit* partition of unity can be provided.

REMARK 6.6. The C^∞ partition of unity is an important tool which is used to globally piece together locally given data in a smooth way. Although in some applications we deal with analytic manifolds, generally we will stay in the category of C^∞ manifolds, since there clearly is no analytic version of Theorem 6.4.

2. Geometry of C^∞ Mappings

In elementary differential calculus, many geometrical questions concerning functions (the location of extreme values, inflection points, etc.) can be answered by investigating the derivatives (i.e., linear approximations) of the function. By means of linear algebra, one can also study C^∞ mappings between manifolds. The essential concepts for this are:

The directional derivative. Let x be a point of a C^∞ manifold X , $\varphi \in C^\infty(X)$, and $c: \mathbb{R} \rightarrow X$ a C^∞ map (a C^∞ curve) with $c(0) = x$. Then the **directional derivative** of the function φ in the direction of the curve c is defined to be $(\varphi \circ c)'(0)$, the derivative of $\varphi \circ c$ at 0 in the sense of elementary calculus. Two such curves are **equivalent**, when the directional derivatives of each function relative to the two curves are the same. We denote such an equivalence class by

$$\dot{c}(0) := \{\tilde{c} \in C^\infty(\mathbb{R}, X) : \tilde{c}(0) = x \text{ and } \forall_{\varphi \in C^\infty(X)} (\varphi \circ \tilde{c})'(0) = (\varphi \circ c)'(0)\}.$$

Note that $\dot{c}(0)$ only depends on how c is defined near 0.

The tangent space. The set of directional derivatives, and hence the set of equivalence classes of curves, forms a real vector space,

$$T_x X := (TX)_x := \{\dot{c}(0) : c \in C^\infty(\mathbb{R}, X), c(0) = x\}$$

called the **tangent space** of X at x . Clearly, the multiplication of the directional derivative $c'(0)$ by a real number λ is given by a λ -fold increase in the speed; i.e.,

$$\lambda \dot{c}(0) := \dot{\tilde{c}}(0), \text{ where } \tilde{c}(t) := c(\lambda t), \text{ for } t \in \mathbb{R}.$$

Also, for two curves c_1 and c_2 , we can add $\dot{c}_1(0)$ and $\dot{c}_2(0)$ by setting

$$\dot{c}_1(0) + \dot{c}_2(0) := (u^{-1}(u \circ c_1 + u \circ c_2))'(0),$$

where $u: U \rightarrow \mathbb{R}^n$ ($n := \dim X$) is a chart with $u(x) = 0 \in \mathbb{R}^n$ and we arbitrarily redefine c_1 and c_2 outside of a neighborhood of $0 \in \mathbb{R}$ so that $c_1(\mathbb{R}) \cup c_2(\mathbb{R}) \subset U$. One can verify that these operations are well-defined and the axioms for a vector space hold. Also one may check that $\dim(T_x X) = \dim X$. For this, one chooses a C^∞ chart $u: U \rightarrow \mathbb{R}^n$, from the open neighborhood U of x to an open subset of $\mathbb{R}^n$. Then, for each positively directed coordinate line through $u(x)$, there is a corresponding C^∞ curve in X , as depicted in Figure 6.2. The corresponding directional derivatives are denoted by $\frac{\partial}{\partial u_1}|_x, \dots, \frac{\partial}{\partial u_n}|_x$ and these form a basis for $T_x X$.

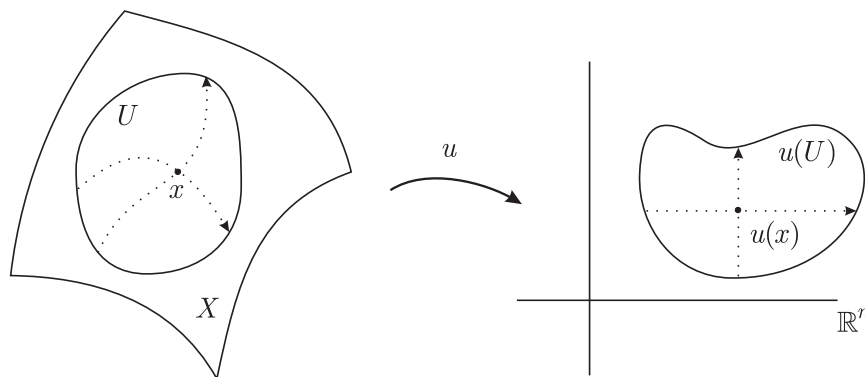


FIGURE 6.2. Coordinate lines through $u(x)$ and the corresponding curves in X

The tangent bundle. The disjoint union $TX := \cup_{x \in X} T_x X$ of tangent spaces has the structure of a real C^∞ vector bundle over X , namely the **tangent bundle**; see Appendix, Exercise B.13, p. 719. A map $s: X \rightarrow TX$ is a **section**, if $s(x) \in T_x X$ for all $x \in X$. Let $x \in X$ and let $c_x \in C^\infty(\mathbb{R}, X)$ be a curve representing $s(x)$; i.e., $c_x(0) = x$ and $s(x) = \dot{c}_x(0)$. Then the directional derivative of $\varphi \in C^\infty(X)$ at x in the direction $s(x)$ is

$$s(x)[\varphi] := (c_x \circ \varphi)'(0).$$

If the function

$$s[\varphi]: X \rightarrow \mathbb{R} \text{ given by } s[\varphi](x) := s(x)[\varphi]$$

is in $C^\infty(X)$ for each $\varphi \in C^\infty(X)$, then $s: X \rightarrow TX$ is a C^∞ section of TX or a C^∞ **vector field**.

The differential. A C^∞ map $f: X \rightarrow Y$ determines a linear map (the **differential** of f at x)

$$f_{*x}: T_x X \rightarrow T_{f(x)} Y \text{ given by } f_{*x}(\dot{c}_x(0)) = (f \circ c_x)'(0),$$

where $\dot{c}_x(0) \in T_x X$. Sometimes we write $f_{*}|_x$ instead of f_{*x} to clarify that the differential f_* is evaluated at x . Let $u = (u_1, \dots, u_m): U \rightarrow \mathbb{R}^m$ and $v = (v_1, \dots, v_n): V \rightarrow \mathbb{R}^n$ be coordinates about x and $f(x)$ respectively, and let

$$(f_1, \dots, f_n) := v \circ f \circ u^{-1}: u(f^{-1}(V) \cap U) \rightarrow \mathbb{R}^n.$$

The matrix of f_{*x} with respect to the coordinate bases $(\frac{\partial}{\partial u_1}\big|_x, \dots, \frac{\partial}{\partial u_m}\big|_x)$ and $(\frac{\partial}{\partial v_1}\big|_{f(x)}, \dots, \frac{\partial}{\partial v_n}\big|_{f(x)})$ is given by

$$\left(\frac{\partial}{\partial u_j}\bigg|_x [f_i]\right) = \left(\frac{\partial f_i}{\partial u_j}(u(x))\right),$$

which is the $n \times m$ Jacobian matrix of $(f_1, \dots, f_n)$. Note that $f_*: TX \rightarrow TY$ is a bundle map (linear in the fibres, as explained in the Appendix p.712). Moreover, f is called an **immersion** if f_* is injective, an **embedding** if f and f_* are injective and f maps its domain X homeomorphically onto its image $f(X) \subset Y$, and a **submersion** if f_* is surjective at each $x \in X$.

Submanifolds. A subset $Y \subseteq X$ is called a **submanifold**, if Y is a C^∞ manifold with the induced topology and the inclusion $i: Y \rightarrow X$ is a C^∞ embedding. (One can also consider the image sets of immersions as *submanifolds with self-intersections*, a concept that we will not pursue further.) For all $y \in Y$, $T_y Y$ is a linear subspace of $T_y X$ in a natural way.

The following theorem illustrates some closely related representations of C^∞ manifolds.

THEOREM 6.7. *Let X and Y be C^∞ manifolds of dimensions m and n ($m > n$).*

a) (Definition of manifolds through equations) *Let $q \in Y$ and $f: X \rightarrow Y$ be a C^∞ map with f_{*x} surjective for all $x \in f^{-1}\{q\}$. Then $f^{-1}\{q\}$ has the structure of an $(m - n)$ -dimensional submanifold of X , in a natural way.*

b) (Representation of submanifolds of $\mathbb{R}^N$) *If Y is a submanifold of $\mathbb{R}^N$ and $y \in Y$, then (for a certain renumbering of the Euclidean coordinates $x_1, \dots, x_N$), the projection of Y to the n -dimensional subspace $\{(x_1, \dots, x_n, 0, \dots, 0)\} \cong \mathbb{R}^n$ is a local coordinate system $v: U \rightarrow \mathbb{R}^n$ for Y in some neighborhood $U \subseteq Y$ of y . Moreover, there is a neighborhood V of y in $\mathbb{R}^N$ as in Figure 6.3, such that $Y \cap V$ is the set of points satisfying the following system of equations for unique functions $g_{n+1}, \dots, g_N \in C^\infty(v(U))$:*

$$x_{n+1} = g_{n+1}(x_1, \dots, x_n), \dots, x_N = g_N(x_1, \dots, x_n).$$

c) (Embedding Theorem) *Every closed C^∞ manifold X can be embedded in $\mathbb{R}^N$ for N sufficiently large.*

REMARK 6.8. One might consider the special cases of part a) of Theorem 6.7 where the sphere is represented as a level set of the distance function, or where the matrix manifold $SL(n, \mathbb{R})$ is represented as a level set of the determinant function. One can visualize (b) with $Y = S^2$ and $N = 3$. The proof of (a) and (b) follows without difficulty from the Implicit Function Theorem (Exercise 6.1b). The complete and elementary proofs for (b) and (c) can be found in [429, p.35-43] or [89, p.91-92] where it is proved that every C^∞ n -manifold X can be embedded in $\mathbb{R}^{2n+1}$. Actually, H. WHITNEY proved that every C^∞ n -manifold X can be embedded in $\mathbb{R}^{2n}$; see [440]. Indeed, any closed smooth X can be embedded smoothly in $\mathbb{R}^{2n-1}$ if and only if the normal Stiefel-Whitney class $\bar{w}_{n-1}(X) = 0$. For $n \neq 4$, this was done in [198]. Decades later, the case $n = 4$ was finally settled by F. FUQUAN in [154] as a consequence of [63] by J. BOÉCHAT and A. HAEFLIGER and [124] by S.K. DONALDSON.

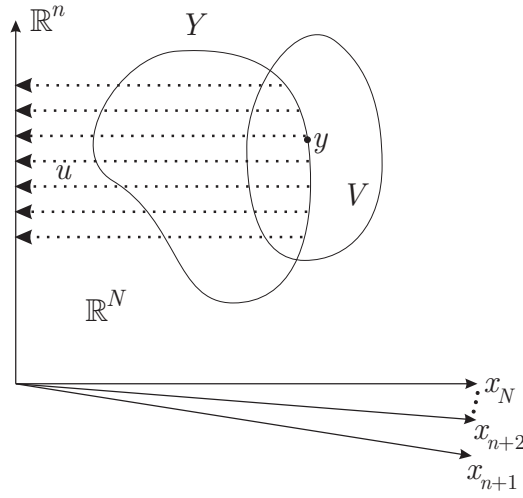


FIGURE 6.3. Local representation of a submanifold Y (depicted as a curve) by projection

We will not repeat the quoted proofs here, since we do not aim at minimizing the dimension of the *receiving* Euclidean space. Instead of that we give an ultra-short proof, here following [157, Section 2.2, pp.30-33]. This proof yields what we want, namely an embedding into a finite-dimensional Euclidean space, but eventually of quite high dimension. The basic idea goes back to work in algebraic geometry by KUNIHICO KODAIRA, FRITZ HIRZEBRUCH and others, namely to *fill* large spaces of functions or sections until an *ample* level is reached where one gets something manageable or trivial.

PROOF OF THEOREM 6.7C. We begin with an elementary set-theoretical argument, to illustrate the idea of *filling*: Any manifold X can be *embedded* in a huge Euclidean space of highly infinite dimension, for suitable definition of the terms *topology*, *differential* and *embedding* for infinite-dimensional manifolds. Indeed, consider the natural mapping

$$\iota: X \longrightarrow \mathbb{R}^{C^\infty(X)} \quad \text{given by } x \mapsto (C^\infty(X) \ni f \mapsto f(x) \in \mathbb{R}),$$

where $\mathbb{R}^{C^\infty(X)}$ denotes the set of all mappings from the space $C^\infty(X)$ of smooth (here real-valued) functions to $\mathbb{R}$, or, differently put, the direct product of copies of $\mathbb{R}$ over all elements of $C^\infty(X)$. This is a really huge Euclidean space. Each single $f \in C^\infty(X)$ may be perceived as a *coordinate function*, namely a reader or *parser* of all $x \in X$. We give a formal argument for the fact that the preceding map ι is an embedding. First we address the immersiveness. An analog

$$\begin{array}{ccc} \iota_* & : & TX \longrightarrow T\mathbb{R}^{C^\infty(X)} \\ & & \dot{c}_x(0) \mapsto C^\infty(X) \ni f \mapsto (f \circ \dot{c}_x)(0) \in T\mathbb{R}, \end{array}$$

of the differential for ι is defined by taking the differential of each *coordinate*. Then the mapping ι_* maps any nonzero tangent vector $v = \dot{c}_x(0)$ to a nonvanishing vector in $T\mathbb{R}^{C^\infty(X)}$. More precisely, for a nonzero tangent vector v , there is a smooth function g so that the derivative of g in the direction of v is not zero. This implies that the coordinate function, corresponding to g , of $\iota_*(v)$ is nonzero.

Now, we check the injectivity of the mapping ι . For a pair x_0, x_1 of distinct points, there is a smooth function f so that the values $f(x_0)$ and $f(x_1)$ are distinct. This implies that the points $\iota(x_0), \iota(x_1) \in \mathbb{R}^{C^\infty(X)}$ take different values of the coordinate function f , and we are done.

However, we want an embedding in a *finite*-dimensional Euclidean space. To do that, we trim the full set $C^\infty(X)$ of coordinate functions down to a finite number. The set of the coordinate functions to be selected must be sufficiently *ample* to yield still an embedding (the idea is very similar to the task of Exercise B.12).

Let's begin anew. Denote by $\mathbb{P}(TX)$ the set of all **tangent lines** over all points on X (as in our Exercise B.2 in the Appendix). The space $\mathbb{P}(TX)$ is a fiber bundle over the *compact* base space X . (The concept of a fiber bundle embraces the concept of vector bundles of our Appendix B, and the concept of principal G -bundles of our Definition 15.1). Its fiber is a real projective space, which is compact. Hence, the total space is also compact. For any tangent line ℓ at any point x , we can choose a smooth function f_ℓ , whose derivative in the direction of ℓ is not zero. Then there is an open neighborhood U_ℓ of ℓ in $\mathbb{P}(TX)$ such that all derivatives of f_ℓ for all directions in U_ℓ are not zero. Since $\mathbb{P}(TX)$ is compact, we can cover it with finitely many open subsets $U_{\ell_1}, U_{\ell_2}, \dots, U_{\ell_s}$. Then the mapping $F := (f_{\ell_1}, f_{\ell_2}, \dots, f_{\ell_s})$ gives an immersion.

Unfortunately, the mapping F is not necessarily injective. However, since the mapping F is an immersion, its restriction to a sufficiently small neighborhood U_x of an arbitrary $x \in X$ is injective. We form the open subset $\bigcup_{x \in X} U_x \subset X \times X$. Its complement K is compact. By definition, for each pair $y = (x_0, x_1) \in K$, the points x_0 and x_1 are distinct. So there is an $f_y \in C^\infty(X)$ with $f_y(x_1) \neq f_y(x_0)$. Then there is an open neighborhood V_y of y in $X \times X$ such that $f_y(x'_1) \neq f_y(x'_0)$ for all $(x'_0, x'_1) \in V_y$. We select finitely many such open subsets $V_{y_1}, V_{y_2}, \dots, V_{y_u}$ to cover the compact K . Now we set $G := (f_{y_1}, f_{y_2}, \dots, f_{y_u})$. Then the mapping $(F, G): X \rightarrow \mathbb{R}^{s+u}$ gives a desired embedding. $\square$

The cotangent bundle. Let X be a C^∞ manifold with $x \in X$. In place of the tangent space $T_x X$, one can consider its dual space $T_x^* X$ (other valid notations are $(T_x X)^*$, $(TX)_x^*$, and $(T^*X)_x$) of linear maps from $T_x X$ to $\mathbb{R}$. An element of $T_x^* X$ can be identified with the differential (see 4. above) at x of a real-valued function $\varphi \in C^\infty(X, \mathbb{R})$, namely $\varphi_{*x}: T_x X \rightarrow T_{\varphi(x)} \mathbb{R} \cong \mathbb{R}$. The notation $(d\varphi)_x$ or $d\varphi|_x$ is also used for φ_{*x} . If $u = (u_1, \dots, u_n): U \rightarrow X$ is a chart for X on a neighborhood U of x , then the differentials $(du_1)_x, \dots, (du_n)_x$ form a basis for $T_x^* X$. One can also give the disjoint union $T^*X = \bigcup_{x \in X} T_x^* X$ a bundle structure, and indeed, T^*X is exactly the *dual bundle* of TX ; see Appendix, Exercise B.4, p. 715. For short, T^*X is called the **dual tangent bundle**, **covariant bundle**, or most commonly, the **cotangent bundle**.

Under a coordinate change $v = \kappa \circ u$, the differentials change *covariantly*,

$$dv_i = \sum_{j=1}^n \frac{\partial \kappa_i}{\partial x_j} du_j$$

while the tangent vectors transform *contravariantly* by means of the Jacobian of κ^{-1} . From the standpoint of category theory, however, the tangent bundle is covariant since $f: X \rightarrow Y$ yields a well-defined bundle map $f_*: TX \rightarrow TY$ whereas there is a well defined bundle map $\tilde{f}: T^*X \rightarrow T^*Y$ only when f is a diffeomorphism.

Then we may define

$$(6.1) \quad \left(\tilde{f}(\alpha_x)\right)(Z) := \alpha_x(f^{-1})_*(Z) \quad \text{for } \alpha_x \in T_x^*X \text{ and } Z \in T_{f(x)}Y.$$

The situation for induced maps on sections is different, as we now explain. The space of C^∞ sections of TX is denoted by $C^\infty(TX)$ and such a section is known as a **vector field** on X . A vector field on X generally does not push forward to a well-defined vector field on Y unless $f: X \rightarrow Y$ is a diffeomorphism. Indeed, if f is not onto, the purported push-forward will not be defined everywhere, while if f is not 1-1, the purported push-forward may be ill-defined on $f(X)$. The sections in $C^\infty(T^*X)$ (also denoted by $\Omega^1(X)$) are known as 1-forms on X . For any $f \in C^\infty(X, Y)$ (not necessarily a diffeomorphism), there is a well-defined map

$$\begin{aligned} f^*: C^\infty(T^*Y) &\rightarrow C^\infty(T^*X) \quad \text{given by} \\ f^*(\mu)(Z_x) &:= \mu_{f(x)}(f_*Z_x) \quad \text{for } \mu \in C^\infty(T^*Y) \text{ and } Z_x \in T_xX, \end{aligned}$$

which is known as the **pull-back** of 1-forms induced by f . Moreover, there is a pull-back $f^*: \Omega^k(Y) \rightarrow \Omega^k(X)$ of k -forms (see Appendix B and Exercise 6.20, p. 172) defined in the same way.

If X is a submanifold of Y with the embedding $f: X \hookrightarrow Y$, then although f is not necessarily a diffeomorphism, we can still easily define $f^*: T^*Y|_{f(X)} \rightarrow T^*X$ via $f^*(\alpha_{f(x)})(Z_x) := \alpha_{f(x)}(f_*(Z_x))$ for $\alpha_{f(x)} \in T^*Y|_{f(X)}$ and $Z_x \in T_xX$, and then $\text{Ker } f^*$ is a subbundle of $T^*Y|_{f(X)}$ known as the **normal bundle** of the embedding. Put differently, the normal bundle consists of those covectors at points of $f(X)$, which annihilate all vectors tangent to $f(X)$.

REMARK 6.9. Cotangent bundles of manifolds arise naturally in abstract formulations of classical mechanics and analytical mechanics, e.g., in the Hamiltonian formulation of classical mechanics, which provides one of the major motivations for the field: The set of all possible configurations of a system is modeled as a manifold, and this manifold's cotangent bundle describes the phase space of the system. Locally, i.e., over a coordinate patch $u(U) \subset X$ for a chart $u: U \rightarrow X$, we have $T^*X|_{u(U)} \cong \mathbb{R}^{2n}$ with the *canonical* (once the chart is chosen) coordinates $x_1, \dots, x_n, du_1, \dots, du_n$, traditionally called the pairing of space and impulse coordinates. For two such (x, μ) and (y, ν) we set

$$\omega((x, \mu), (y, \nu)) := \langle (x, \mu), J(y, \nu) \rangle,$$

where $\langle \cdot, \cdot \rangle$ denotes the standard inner product in $\mathbb{R}^{2n}$ and $J := \begin{pmatrix} 0 & I_n \\ -I_n & 0 \end{pmatrix}$ the usual skew-symmetric $2n \times 2n$ block matrix. Then ω is a symplectic form (bilinear, skew-symmetric and nondegenerate) for $T^*X|_{u(U)}$. Actually, the whole bundle T^*X can be considered a symplectic manifold by defining (rather trivially) an exterior nondegenerate skew-symmetric differential 2-form ω on it with $d\omega = 0$, see also our Definition 18.23, p.652. A very readable introduction to local symplectic geometry and Hamilton-Jacobi theory is given in [187, Chapter 5, pp.55-66, and Chapter 9, pp.97-106]. In the symbolic calculus of elliptic operators, the *symplectic cone* $\mathring{T}^*X := T^*X \setminus X$ plays a fundamental role. It consists of the punctured cotangent spaces.

Jets and Jet Bundles. A natural generalization of the cotangent bundle is given by the concept of jets and jet bundles: While the cotangent bundle assembles the differentials (the linear approximations) of a function, the jet bundles assemble the higher derivatives (the Taylor expansions). We give a coordinate-free definition.

DEFINITION 6.10. For a smooth manifold X and given $x \in X$, we denote by $I_x(X)$, or simply I_x , the ideal in $C^\infty(X, \mathbb{C})$ of functions vanishing at x . If $E \rightarrow X$ is a complex vector bundle over X we define

$$Z_x^k(E) := I_x^{k+1} \cdot C^\infty(X; E), \quad k = 0, 1, 2, \dots,$$

and the complex vector space of **k-jets** of E at x , denoted by $J_x^k(E)$, is defined as

$$(6.2) \quad J_x^k(E) := C^\infty(X; E) / Z_x^k(E), \quad k = 0, 1, 2, \dots$$

The canonical linear map of $C^\infty(X; E)$ into $J_x^k(E)$ is denoted by $f \mapsto j_k(f)_x$ and $j_k(f)_x$ is called the **k-jet** of f at x .

REMARK 6.11. The cases $k = 0, 1, 2$ are of course well known for a function $f \in C^\infty(X)$, yielding the value, the differential and the Hessian of f at x for $j^k(f)_x \in J_x^k(\mathbb{C}_X)$. For general k , roughly speaking, jets are equivalence classes of smooth maps between manifolds, which are represented by Taylor polynomials. Probably the most intuitive description of a k -jet of f at x is the set of all partial derivatives of f of order less than or equal to k .

EXERCISE 6.12. For any $k \in \mathbb{Z}_+$ and $E \rightarrow X$ define the **k-jet bundle** $J^k(E)$ and prove the **Jet Bundle Exact Sequence**

$$0 \longrightarrow L_{\text{sym}}^k(TX, E) \longrightarrow J^k(E) \longrightarrow J^{k-1}(E) \longrightarrow 0.$$

[Hint: You can work in local coordinates, or, equivalently, fix a local frame for the tangent bundle TX and its dual frame for T^*X (for simplicity, assume that X is Riemannian). Then show that the vector spaces $\{J_{x'}^k(E)\}_{x' \in U(x, \varepsilon)}$ in an ε -neighborhood of $x \in X$ can be trivialized nicely. Then define a space $L_{\text{sym}}^k(V, W)$ of *polynomials* (symmetric real k -linear forms) on the vectors of a real vector space V with values in a complex vector space W and define the *symbol space* $L_{\text{sym}}^k(TX, E)$ correspondingly. The projection $J^k(E) \rightarrow J^{k-1}(E)$ is given pointwise by $j_x^k(E) \mapsto j_x^{k-1}(E)$. To define the injection $i: L_{\text{sym}}^k(TX, E) \rightarrow J^k(E)$ it suffices to give its values pointwise for any $v \in L(TX_x, \mathbb{R}) = T^*X_x$, respectively for the symmetric form $S^k(v)$ and any $e \in E_x$. To do that represent v by a function $\varphi \in C^\infty(X)$ with $\varphi(x) = 0$ and $d\varphi|_x = v$ and represent e by a section $g \in C^\infty(X; E)$ with $g(x) = e$. Then characterize i by the property $i(S^k(v) \otimes e) := j_k(\frac{1}{k!} \varphi^k g)_x$. For a very clear presentation see [328, pp.50-60]. See also our coordinate-free description of the principal symbol of a differential operator in Definition 6.36, p.183. It is inspired by this exercise.]

3. Integration on Manifolds

Hypersurfaces. Suppose that X is an n -dimensional submanifold of $\mathbb{R}^{n+1}$ (i.e., a **hypersurface**), and moreover assume that X is the boundary of a bounded open subset of $\mathbb{R}^{n+1}$. From the notion of integration on $\mathbb{R}^{n+1}$ where one has a canonical volume element, we have a *surface element* on X , whence integration over X is well-defined.

Riemannian Manifolds. In principle one can use the same recipe for a compact C^∞ Riemannian manifold X .

DEFINITION 6.13. A C^∞ manifold X is **Riemannian**, if it has been given a **Riemannian metric (tensor)**, namely for all $x \in X$ the tangent space $T_x X$ is equipped with a fixed Euclidean metric tensor $\langle \cdot, \cdot \rangle$ (positive, symmetric, nondegenerate $\mathbb{R}$ -valued, bilinear form), such that for two C^∞ sections s_1 and s_2 of the tangent bundle TX , the function $\langle s_1, s_2 \rangle$ is in $C^\infty(X)$.

It may be helpful to understand the concept of a Riemannian metric in local coordinates. Thus, let $x \in X$ and $u = (u^1, \dots, u^n): U \rightarrow \mathbb{R}^n$ be coordinates with $X \supset U \ni x$, whence $(\frac{\partial}{\partial u^1}|_x, \dots, \frac{\partial}{\partial u^n}|_x)$ a basis for $T_x X$. In these coordinates, a metric is represented by a positive definite, symmetric matrix $(g_{ij}(x))_{i,j=1,\dots,n}$, (i.e., $g_{ij}(x) = g_{ji}(x)$ for all i, j and $\sum_{i,j} g_{ij}(x) \xi^i \xi^j > 0$ for all $\mathbb{R}^n \ni \xi = (\xi^1, \dots, \xi^n) \neq 0$), where the coefficients depend smoothly on x .

Then the inner product of two tangent vectors $A, B \in T_x X$ with coordinate representations $(a^1, \dots, a^n)$ and $(b^1, \dots, b^n)$ (i.e., $A = \sum_i a^i \frac{\partial}{\partial u^i}$ and $B = \sum_j b^j \frac{\partial}{\partial u^j}$) becomes

$$\langle A, B \rangle_x = \sum_{1 \leq i, j \leq n} g_{ij}(x) a^i b^j.$$

In particular, $\langle \frac{\partial}{\partial u^i}, \frac{\partial}{\partial u^j} \rangle_x = g_{ij}(x)$. Similarly, the length of A is given by $\|A\| := \sqrt{\langle A, A \rangle_x}$.

With the help of a C^∞ partition of unity (see Theorem 6.4, p. 159), one can furnish every paracompact manifold with a Riemannian metric. Indeed, let $\{U_j\}_{j \in J}$ be a locally finite covering of the n -manifold X by domains of coordinate charts $u_j: U_j \rightarrow \mathbb{R}^n$, say $u_j = (u_j^1, \dots, u_j^n)$, and let $\{\varphi_j \in C^\infty(X)\}_{j \in J}$ be a partition of unity subordinate to $\{U_j\}_{j \in J}$, then, for $x \in X$ and $A, B \in T_x X$,

$$g_x(A, B) := \sum_{j \in J \text{ with } x \in U_j} \left(\varphi_j(x) \sum_{k=1}^n d(u_j^k)_x(A) d(u_j^k)_x(B) \right)$$

defines a Riemannian metric. Since there is no j -th term if $x \notin U_j$, the sum over J is really finite on a neighborhood of each point.

On any submanifold X of the Euclidean space $\mathbb{R}^N$ there is a natural Riemannian metric induced by restricting the Euclidean inner product on $\mathbb{R}^N$ to TX . Since we have seen that any n -manifold X can be realized as a submanifold of $\mathbb{R}^N$ for N sufficiently large (Theorem 6.7c), we have another (less elementary) existence proof for Riemannian metrics.

Geodesics. For a general metric space, a geodesic is defined as a curve which realizes the shortest distance between any two sufficiently close points lying on it. For Riemannian manifolds we can be more explicit. As in metric space, we ask that geodesics are only *locally* the shortest distance between points. Additionally we ask that they are parameterized with *constant velocity*, i.e., proportionally to arc length. It is very fortunate that (locally) minimizing the *energy* will also minimize the *length* — and give the wanted parametrization for free. The details of the argument can be found in any textbook on Riemannian geometry, see, e.g., [235, Section 1.4].

Let $[t_0, t_1]$ be a closed interval in $\mathbb{R}$ and $c: [a, b] \rightarrow X$ a smooth curve. The **length** and the **energy** of c then are defined as

$$L(c) := \int_{t_0}^{t_1} \|\dot{c}(t)\| dt \quad \text{and} \quad E(c) := \frac{1}{2} \int_{t_0}^{t_1} \|\dot{c}(t)\|^2 dt.$$

In physics, the massless term $E(c)$ is usually called *action* of c where c is considered the orbit of a mass point. In local coordinates, we write $\dot{c}(t) = \sum_i \gamma^i(t) \frac{\partial}{\partial u^i} |_{c(t)}$ and obtain

$$L(c) = \int_{t_0}^{t_1} \left(\sum_{i,j} g_{ij}(c(t)) \gamma^i(t) \gamma^j(t) \right)^{\frac{1}{2}} dt, \quad E(c) = \frac{1}{2} \int_{t_0}^{t_1} \sum_{i,j} g_{ij}(c(t)) \gamma^i(t) \gamma^j(t) dt.$$

We also remark for later technical purposes that the length of a (continuous and) piecewise smooth curve may be defined as the sum of the lengths of the smooth pieces, and the same holds for the energy.

On a Riemannian manifold X , the **distance** $\text{dist}(x, x')$ between two points x, x' can be defined as

$$\inf \{ L(c) : c: [t_0, t_1] \rightarrow X \text{ piecewise smooth curve with } c(t_0) = x, c(t_1) = x' \}.$$

If X is connected, it is also pathwise connected, i.e., any two points $x, x' \in X$ can be connected by a path, actually by a piecewise smooth path. [Prove it by decomposing X into the open (!) set X_x of all $p \in X$ which can be connected with x by a piecewise smooth path, and the open (!) complement $X \setminus X_x$ consisting of the union of all similarly defined sets X_q with $q \notin X_x$. Since X_x is not empty, the complement must be.] So, $\text{dist}: X \times X \rightarrow [0, \infty)$ is well defined, and one checks easily that it is a metric for X .

DEFINITION 6.14. A smooth curve $c: [t_0, t_1] \rightarrow X$ which is a critical point of the energy functional is called a **geodesic**.

Recall that the *Euler-Lagrange equations* of a functional

$$I(c) := \int_{t_0}^{t_1} f(t, c^1(t), \dots, c^n(t), \dot{c}^1(t), \dots, \dot{c}^n(t)) dt$$

for $c = (c^1, \dots, c^n): [t_0, t_1] \rightarrow \mathbb{R}^n$, are given by

$$\frac{d}{dt} \frac{\partial f}{\partial \dot{c}^i} - \frac{\partial f}{\partial c^i} = 0, \quad i = 1, \dots, n.$$

Then the critical points of our energy functional $E(c)$ are given by the system of n second order differential equations

$$\ddot{c}^i(t) + \sum_{j,k} \Gamma_{jk}^i(c(t)) \dot{c}^j(t) \dot{c}^k(t) = 0, \quad i = 1, \dots, n$$

with

$$\Gamma_{jk}^i := \frac{1}{2} \sum_{\ell} g^{i\ell} (g_{j\ell,k} + g_{k\ell,j} - g_{jk,\ell}),$$

where

$$(g^{ij})_{i,j=1,\dots,n} := (g_{ij})^{-1}, \quad (\text{i.e., } \sum_{\ell} g^{i\ell} g_{\ell j} = \delta_{ij}), \quad \text{and} \quad g_{j\ell,k} := \frac{\partial}{\partial u^k} g_{j\ell}.$$

The expressions Γ_{jk}^i are called **Christoffel symbols**. Christoffel symbols play a prominent role in all concrete calculations with connections (a concept we shall

introduce on pp.176ff). In that context, they show up below in Section 6.5, Equation (6.18), and become central in Section 15.5, in Equation (17.66) of Section 17.4, p.558, and in analyzing Equations (18.107) in Section 18.4, p.697f in our Part IV, beginning with Equations (15.47), (15.48) on p.421. The details of the preceding deduction can be found in [235, Lemma 1.4.4] and many other places.

From the Local Existence and Uniqueness Theorem for systems of ordinary differential equations we obtain

PROPOSITION 6.15. *Let X be a Riemannian manifold, $x \in X, v \in T_x X$. Then there exist $\varepsilon > 0$ and precisely one geodesic $c: [0, \varepsilon] \rightarrow X$ (to be denoted by c_v) with $c(0) = x, \dot{c}(0) = v$.*

One can show (and make precise) that, in addition, c_v depends smoothly on x and v . We then define

DEFINITION 6.16. Let X be a Riemannian manifold, $x \in X$.

a) The mapping

$$\begin{array}{ccc} \exp_x & : & V_x \rightarrow X \\ & & v \mapsto c_v(1) \end{array} \quad \text{with } V_x := \{v \in T_x X : c_v \text{ is defined on } [0, 1]\}$$

is called the **exponential map** of X at x .

b) The **point injectivity radius** of x is

$$\rho(x) := \sup\{\rho > 0 : \exp_x \text{ is defined and injective on } \{v \in T_x X : \|v\| \leq \rho\}\}.$$

c) The **injectivity radius** of X is $\rho(X) := \inf\{\rho(x) : x \in X\}$.

For example, the injectivity radius of the sphere $X := S^n$ is π , since the exponential map of any point x maps the open ball of radius π in $T_x X$ injectively onto the complement of the antipodal point of x .

3. Orientation and Integrability. A C^∞ manifold X is **oriented** when an atlas for X has been chosen such that the Jacobian matrix for each coordinate change is positive (i.e., $\det(\partial\kappa_i/\partial x_j) > 0$, for charts u and v , with $u = \kappa \circ v$ on the intersection of their domains). More simply, without recourse to differential calculus, we can also express this as follows. The bases of a finite-dimensional vector space are divided into two **orientation classes**; two bases belong to the same class, if their transformation matrix has positive determinant. By means of an orientation of a C^∞ manifold, one may select two classes of bases from each tangent space (*positive* and *negative* bases with regard to the fixed orientation) in such a way that in a neighborhood of each point the choice is given by a continuous or differentiable choice of basis.

The familiar Möbius band is an example of a nonorientable manifold. A submanifold Y of an orientable manifold X (even of codimension only 1) is therefore not always orientable. On the other hand, Y is automatically orientable if it is the boundary of an open subset of an oriented manifold X . Then at each point $y \in Y$ one can define a basis of $T_y Y$ to be positively oriented when a positive basis of $T_x X$ is obtained by adjoining an *outward pointing* vector. Since we will only be interested in *bounding* manifolds with classically defined surface elements in most of our applications, we state without proof that with the help of a suitable partition of unity and local charts in which the metric can be expressed in terms of curvilinear coordinates, the concept of integration of functions on $\mathbb{R}^n$ carries over

to the case of Riemannian manifolds. Orientability is required for the integration of n -forms, because the *sign* of an n -form will make sense since it will not vary under an orientation-preserving change of chart (see Exercise 6.20, p.172). Actually, the integration of $\mathbb{R}$ -valued functions (as opposed to n -forms) requires only a measure or density (absolute value of an n -form) since the sign of such a function is already unambiguous.

DEFINITION 6.17. Let X be a smooth oriented paracompact Riemannian manifold with $\dim X = n$. We denote the metric tensor by g .

a) Let $\{U_j\}_{j \in J}$ be an open cover of X and $\{x_j = (x_j^1, \dots, x_j^n) : U_j \rightarrow \mathbb{R}^n\}$ local, positively oriented coordinates on U_j . Then each

$$\nu_{j,g} := \sqrt{|\det(g_{ik})|} dx_j^1 \wedge \dots \wedge dx_j^n$$

defines a Lebesgue measure on each U_j and hence all together a Lebesgue measure ν_g on X that is called the **volume form** of X .

b) Let $\pi : E \rightarrow X$ be a smooth complex vector bundle over X with Hermitian metric $\langle \cdot, \cdot \rangle_h$. Set $|e|_h := \sqrt{\langle e, e \rangle_h}$ for $e \in E$. An L^2 -**section** of E is a Lebesgue measurable map $\psi : X \rightarrow E$ (i.e., $\psi^{-1}(U)$ is Lebesgue measurable for any open subset $U \subset E$) such that

- (i) $\pi \circ \psi(x) = x$ for almost all $x \in X$ except possibly a negligible set.
- (ii) The function $x \mapsto |\psi(x)|_h$ belongs to $L^2(X, \mathbb{R})$.

The space of L^2 -sections of E is denoted by $L^2(E)$.

In the notation of Exercise 6.20 of the following section, we have $\nu_g = *_0(1) \in \Omega^n(X)$. That yields a coordinate-free definition of the volume form. It is worth mentioning that the volume $\text{vol}(X) := \int_X \nu_g \in [0, \infty) \cup \{\infty\}$ is well defined. We leave it to the reader to check that $L^2(E)$ is a Hilbert space with respect to the scalar product

$$(\varphi, \psi)_0 := \int_X \langle \varphi(x), \psi(x) \rangle_{E_x, h} \nu_g \quad \varphi, \psi \in L^2(E).$$

REMARK 6.18. For some computations on manifolds it is impractical and confusing to constantly revert to local coordinates. In such cases *intrinsic* coordinate-invariant concepts of integration like the preceding definition of the volume form by the linear star operator are welcome, and they require in part weaker hypotheses. For the integration of n -forms, the existence of a volume element is essential, or, more generally in modern terminology, the existence of a *distinguished* n -form where $n = \dim X$. See, e.g., [400, p.134/150].

REMARK 6.19. For the time being, we will use only the above integration aspects of the Riemannian metric, and thus only scratch the surface of *Riemannian geometry* which unfolds in the great classic theorems on parallel displacement (connections), curvature and rigidity with their varied computations (see [54]). Our Part IV deals extensively with such topics, in particular with connections on principal G -bundles, rigorously defined in Section 15.2, p.396. Already in Section 6.5, p.176ff, connections on vector bundles will be introduced and used for coordinate free integration in our definition of Sobolev spaces and pseudo-differential operators in Chapters 7 and 8. We have noted (see (3.32), p. 117) that there is a close relationship (the Gauss-Bonnet Theorem) between the integral of the Gaussian curvature and the topological form of a surface, namely the genus or Euler

characteristic. See also Chapters 12/13 below in Part III, and Part IV where the higher-dimensional Gauss-Bonnet-Chern Theorem is proved using the local index theorem (see Theorem 17.68, p. 612).

4. Exterior Differential Forms and Exterior Differentiation

► It is possible to construct (see Exercise 6.20 below), from the tangent bundles, bundles of *exterior differential forms* by means of multilinear algebra. These are an important tool in describing physical laws mainly in the areas of electromagnetism and special relativity. This is the case when empirical relationships are to be expressed in terms of an integral in such a way that the physicist or engineer can pursue qualitative and quantitative changes resulting from modifications of the integrand or the domain of integration. Such applications have stimulated further studies of exterior bundles in differential topology; see our Chapters 13 (pp.310–362) and 15–18 (pp.394–704). ◀

We briefly summarize (details are found in [89, p.260f], [248, p.17f], and [356, p.111–161] and the literature given there — for a quick guide to the content of this and the following section we recommend the crash course [453, Chapter 1]; for an extended elaboration see our Chapter 15, pp.394ff): For a real n -dimensional vector space V , we form the vector space $\Lambda^p(V)$ of p -fold **skew-symmetric tensors** (or **p -vectors**); these are the multilinear maps

$$V^* \times \overset{p \text{ times}}{\cdots} \times V^* \rightarrow \mathbb{R}, \quad p \in \mathbb{N}, \quad V^* := L(V, \mathbb{R})$$

which change, under a permutation of the arguments, by a factor equal to the sign of the permutation. One sets $\Lambda^0(V) := \mathbb{R}$ and obtains $\Lambda^1(V) = V$, $\Lambda^{n-1}(V) \cong V$, $\Lambda^n(V) \cong \mathbb{R}$ and $\Lambda^p(V) = \{0\}$ for $p > n$. For $v \in \Lambda^p(V)$ and $w \in \Lambda^q(V)$, we define $v \wedge w \in \Lambda^{p+q}(V)$ by

$$(v \wedge w)(a_1, \dots, a_{p+q}) := \frac{1}{p!q!} \sum_{\sigma} \text{sgn}(\sigma) (v \otimes w)(a_{\sigma(1)}, \dots, a_{\sigma(p+q)})$$

(sum over all permutations), which gives the **exterior multiplication** $\Lambda^p(V) \times \Lambda^q(V) \rightarrow \Lambda^{p+q}(V)$. This multiplication makes $\Lambda^\bullet(V) := \sum_{p=0}^n \Lambda^p(V)$ a graded algebra, the **exterior algebra** of V .

If $e_1, \dots, e_n$ is a basis of V , then the $\binom{n}{p}$ forms $e_{i_1} \wedge \cdots \wedge e_{i_p}$ with $1 \leq i_1 < \cdots < i_p \leq n$ yield a basis for $\Lambda^p(V)$. With this property, $\Lambda^p(V)$ is occasionally defined (in order to avoid the suggestive but tedious definition via maps) as the space of **p -vectors**: the space of formal linear combinations of the p -tuples of basis vectors $e_{i_1} \wedge \cdots \wedge e_{i_p}$ with only the relation $e_{\sigma(i_1)} \wedge \cdots \wedge e_{\sigma(i_p)} = \text{sgn}(\sigma) e_{i_1} \wedge \cdots \wedge e_{i_p}$.

A scalar product (= inner product) for V induces a scalar product $\langle \cdot, \cdot \rangle$ for $\Lambda^p(V)$ by

$$(6.3) \quad \langle v_1 \wedge \cdots \wedge v_p, w_1 \wedge \cdots \wedge w_p \rangle := \det(\langle v_i, w_j \rangle).$$

Declaring an orthonormal basis $e_1, \dots, e_n$ of V to be positively oriented yields an explicit isomorphism $\Lambda^n(V) \cong \mathbb{R}$ via $e_1 \wedge \cdots \wedge e_n \mapsto 1$, which only depends on the chosen orientation and scalar product. The linear **star operator**

$$(6.4) \quad \begin{array}{lll} *_{\mathbb{R}} : & \Lambda^p(V) & \rightarrow \Lambda^{n-p}(V) \\ & e_{i_1} \wedge \cdots \wedge e_{i_p} & \mapsto e_{j_1} \wedge \cdots \wedge e_{j_{n-p}}, \end{array} \quad \text{is generated by}$$

where $j_1 \dots j_{n-p}$ is selected such that $e_{i_1}, \dots, e_{i_p}, e_{j_1}, \dots, e_{j_{n-p}}$ is a positive basis of V .

Since the star operator is supposed to be linear, it is determined by its values on some basis (6.4). It is characterized by the property $u \wedge *_p v = \langle u, v \rangle e_1 \wedge \cdots \wedge e_n$ for all $u, v \in \Lambda^p(V)$. In particular,

$$(6.5a) \quad *_0(1) = e_1 \wedge \cdots \wedge e_n \text{ and}$$

$$(6.5b) \quad *_n(e_1 \wedge \cdots \wedge e_n) = 1,$$

if $e_1, \dots, e_n$ is a positive basis. From the rules of multilinear algebra, it easily follows that if $A \in \text{End}(V)$, and if $f_1, \dots, f_p \in V$, then

$$*_p(Af_1 \wedge \cdots \wedge Af_p) = (\det A) *_p(f_1 \wedge \cdots \wedge f_p).$$

In particular, this implies that the star operator does not depend on the choice of positive orthonormal basis in V , as any two such bases are related by a linear transformation with determinant 1. For a negative basis instead of a positive one, one gets a minus sign on the right hand sides of (6.4), (6.5a), (6.5b).

EXERCISE 6.20. Let X be a compact C^∞ manifold of dimension n with or without boundary, with metric tensor g .

a) Show that the family of vector spaces $\Lambda^p(T_x^*X)$, $x \in X$, yields a real vector bundle of fiber dimension $\binom{n}{p}$ over X in a natural way. We denote this bundle by $\Lambda^p(T^*X)$ or shortly $\Lambda^p(X)$. Correspondingly, define a bundle $\Lambda^\bullet(T^*X)$ by summation. Check that g induces a smoothly varying inner product on the fibres of $\Lambda^p(T^*X)$ and $\Lambda^\bullet(T^*X)$.

b) Customarily, one writes $\Omega^p(X) := C^\infty(\Lambda^p(T^*X))$, which is the space of **exterior differential p -forms** on X and $\Omega^\bullet(X) = \sum_{p=0}^n \Omega^p(X)$. For a C^∞ function f , consider the differential df (see also Section 6.1) and show that the operator $d: \Omega^0(X) \rightarrow \Omega^1(X)$ uniquely extends to a linear differential operator of first order for each $p = 0, \dots, n-1$

$$(6.6) \quad d: \Omega^p(X) \longrightarrow \Omega^{p+1}(X), \text{ such that } d^2 := d \circ d = 0 \text{ and} \\ d(\alpha \wedge \beta) = (d\alpha) \wedge \beta + (-1)^p \alpha \wedge d\beta \text{ for all } \alpha \in \Omega^p(X) \text{ and } \beta \in \Omega^q(X).$$

c) Once we have an orientation of X , the definition of the linear star operator carries over from the vector spaces $\Lambda^p(T_x^*)$ to the vector bundles $\Lambda^p(T^*X)$ and, finally, to the vector spaces $\Omega^\bullet(X)$, then called **Hodge star operator**. Apply (6.5a) to obtain

$$(6.7) \quad *_0(1) = \sqrt{|\det(g_{ik})|} dx^1 \wedge \cdots \wedge dx^n$$

in local coordinates.

Prove the *Hodge duality* $*_p: \Omega^p(X) \cong \Omega^{n-p}(X)$. Assume n even, and check whether $* := \oplus_{p=0}^n *_p$ is an involution. If not, how should one modify $*$ to obtain an involution?

d) Prove that for a compact, oriented, n -dimensional, Riemannian manifold X with boundary ∂X , we have Stokes' Theorem

$$\int_X d\omega = \int_{\partial X} \omega, \text{ for } \omega \in \Omega^p(X).$$

[Hint for a): In principle, use the same mechanism as in Exercise B.4. Note that for charts u and w for X in a neighborhood of $x \in X$, we have the simple transformation

rules, e.g., for a 1-form $v \in \Omega^1(X)$,

$$v(x) = \sum_{j=1}^n a_j(x) du^j|_x = \sum_{i=1}^n b_i(x) dw^i|_x, \text{ where}$$

$$b_i(x) := \sum_{j=1}^n a_j(x) \frac{\partial(u \circ w^{-1})^j}{\partial x^i}(w(x)).$$

For b): d is characterized by the Leibniz rule

$$d(v \wedge w) = dv \wedge w + (-1)^p v \wedge dw, \text{ for } v \in \Omega^p(X), w \in \Omega^q(X).$$

How is d written in local coordinates?

For c): Note that $*_{n-p} * p = (-1)^p \text{Id}_{\Omega^p(X)}$. That yields Hodge duality, but no involution $*$. Assuming n even, say $n = 2m$, does not help. However, try

$$(6.8a) \quad \tau_p := i^{m+p(p-1)} * p. \quad \text{Then}$$

$$(6.8b) \quad \tau_{2m-p} \circ \tau_p = i^{m+(2m-p)(2m-p-1)} i^{m+p(p-1)} (-1)^p,$$

and so $\tau := \bigoplus_{p=0}^{2m} \tau_p$ is an involution ($\tau^2 = 1 = \text{Id}_{\Omega^\bullet(X)}$). The ± 1 eigenspaces $\Omega^\pm$ of τ are crucial for defining the Hirzebruch signature operator, see Sections 12.3 (p.302), 13.4 (p.321), and 17.6, Theorem 17.64 (p.605), where some of the preceding tasks are executed, both in greater generality — and in more detail.

For d): See [196, p.182-187]. Incidentally, here one really needs the orientation.]

REMARK 6.21. In algebraic terms, the exterior algebra $\Lambda^\bullet(T^*X)$ is the universal unital algebra generated by T^*X subject to the relations $\xi \wedge \xi = 0$ for $\xi \in T^*X$. To sum up, the wedge product extends to the full bundle $\Lambda^\bullet(T^*X)$ of exterior algebras and to the space $\Omega^\bullet(X)$ of exterior differential forms on X . The mapping

$$w_\wedge : \Omega^\bullet(X) \rightarrow \Omega^\bullet(X), \xi \mapsto w \wedge \xi$$

is called (left) **exterior multiplication**.

There is also an *interior multiplication* for skew-symmetric tensors, exterior algebras and exterior differential forms. Exterior multiplication adds an index if possible and increases the degree of forms; interior multiplication cancels an index and decreases the degree of forms. More precisely, let V be a real vector space equipped with an inner product $\langle \cdot, \cdot \rangle$ and $\dim V = n$. Then there is a linear mapping

$$w_\lrcorner : \Lambda^p(V) \rightarrow \Lambda^{p-1}(V) \quad \text{for each } w \in V,$$

defined via

$$(6.9) \quad w_\lrcorner(v_1 \wedge \cdots \wedge v_p) := \sum_{j=1}^p \langle v_j, w \rangle v_1 \wedge \cdots \wedge \widehat{v_j} \wedge \cdots \wedge v_p,$$

where $\widehat{v_j}$ means that the factor v_j is omitted.

Relative to the induced inner product on $\Lambda^\bullet(V)$, the mappings $w_\wedge$ and $w_\lrcorner$ are adjoints (proved in (13.17), p.322, see also Section 17.1 and Proposition 17.11, p.519). Like exterior multiplication, the mapping $w_\lrcorner$ induces endomorphisms of $\Lambda^\bullet(T^*X)$ and $\Omega^\bullet(X)$, called the (left) **interior multiplication**.

The geometric meaning of interior multiplication is explained in Sections 6.6 (p.185) and 13.4 (p.321) for the principal symbol of the codifferential $\delta = d^*$; in Section 13.5 (p.329) for discussing the number of vector fields; and in Section 17.11 (p.519) for spinor representations.

The operator $d: \Omega^p(X) \rightarrow \Omega^{p+1}(X)$ is known as the **exterior derivative operator** or **exterior differentiation**. In local coordinates, $x^1, \dots, x^n$ defined on a coordinate neighborhood $U \subseteq M$, a form $\alpha \in \Omega^p(X)$ can be written as

$$\alpha = \frac{1}{p!} \sum_{1 \leq i_1, \dots, i_p \leq n} \alpha_{i_1 \dots i_p} dx^{i_1} \wedge \dots \wedge dx^{i_p},$$

where the $\alpha_{i_1 \dots i_p} \in C^\infty(U)$ are antisymmetric in the indices $i_1, \dots, i_p$. On U ,

$$\begin{aligned} d\alpha &= \frac{1}{p!} \sum_{1 \leq i_1, \dots, i_p \leq n} d(\alpha_{i_1 \dots i_p}) \wedge dx^{i_1} \wedge \dots \wedge dx^{i_p} \\ &= \frac{1}{p!} \sum_{1 \leq i_1, \dots, i_p \leq n} \frac{\partial}{\partial x^i} (\alpha_{i_1 \dots i_p}) dx^i \wedge dx^{i_1} \wedge \dots \wedge dx^{i_p}. \end{aligned}$$

However, since $d: \Omega^p(X) \rightarrow \Omega^{p+1}(X)$ is uniquely determined by the coordinate-free operation $d: \Omega^0(X) \rightarrow \Omega^1(X)$, one should be able to express d in a coordinate-free manner. For this purpose (and because it is an important and basic notion), we introduce *Lie differentiation*.

Let $A \in C^\infty(TX)$ be a vector field on X . The theory of systems of first-order ordinary differential equations guarantees that for each point $p \in X$, there is $\varepsilon > 0$ and a curve $\alpha_p: (-\varepsilon, \varepsilon) \rightarrow X$ such that $\dot{\alpha}_p(t) = A_{\alpha_p(t)}$. This curve α is known as the **integral curve** of A through p . Furthermore, ε can be chosen so that for all q in some neighborhood U of p , the integral curve $\alpha_q: (-\varepsilon, \varepsilon) \rightarrow X$ exists, and there is a well-defined C^∞ map

$$\alpha: U \times (-\varepsilon, \varepsilon) \rightarrow X \quad \text{given by } \alpha(q, t) := \alpha_q(t),$$

such that $\alpha_t := \alpha(\cdot, t): U \rightarrow X$ is a diffeomorphism for each $t \in (-\varepsilon, \varepsilon)$. Moreover, $\alpha_{t+s} = \alpha_t \circ \alpha_s$ whenever both sides are defined. In particular $\alpha_t^{-1} = \alpha_{-t}$ on $\alpha(U, t) \cap U$ which is nonvoid for small t . Given a second vector field $B \in C^\infty(TX)$, we have $(\alpha_t^{-1})_*(B_{\alpha_t(p)}) \in T_p X$ and so the curve

$$t \mapsto (\alpha_t^{-1})_*(B_{\alpha_t(p)}) = (\alpha_{-t})_*(B_{\alpha_t(p)})$$

lies in the *single* vector space $T_p X$. It then makes sense to differentiate this curve at $t = 0$ to obtain a vector in $T_p X$ which is known as the **Lie derivative** of B with respect to A at p , namely

$$(\mathcal{L}_A B)_p := \left. \frac{d}{dt} (\alpha_{-t})_*(B_{\alpha_t(p)}) \right|_{t=0}.$$

It is also called the **Lie bracket** of A and B at p . We explain why: The assignment $p \mapsto (\mathcal{L}_A B)_p$ defines a vector field $\mathcal{L}_A B \in C^\infty(TX)$. If A and B are vector fields on $\mathbb{R}^n$ and $p, \delta p \in \mathbb{R}^n$ with $|\delta p| \ll 1$, then (where $\approx$ denotes equality modulo terms of first-order in t) we have

$$(\alpha_{-t})_*(\delta p) \approx \delta p - t(dA)_p(\delta p) \quad \text{and} \quad B_{\alpha_t(p)} \approx B_{p+tA_p} \approx B_p + t(dB)_p(A_p).$$

Thus,

$$\begin{aligned} (\alpha_{-t})_*(B_{\alpha_t(p)}) &\approx B_{\alpha_t(p)} - t(dA)_p(B_{\alpha_t(p)}) \approx B_p + t(dB)_p(A_p) - t(dA)_p(B_p) \\ &\Rightarrow (\mathcal{L}_A B)_p = (dB)_p(A_p) - (dA)_p(B_p) = A_p[B] - B_p[A]. \end{aligned}$$

Hence, $\mathcal{L}_A B = -\mathcal{L}_B A$ and viewing the vector fields A and B as differential operators on functions f , we have

$$(\mathcal{L}_A B)_p(f) = (df)_p(A_p[B] - B_p[A]) = A_p[B[f]] - B_p[A[f]],$$

and so as a differential operator $\mathcal{L}_A B$ is the commutator of A and B , i.e.,

$$\mathcal{L}_A B = A \circ B - B \circ A = [A, B].$$

In local coordinates $x^1, \dots, x^n$, we have (automatically summing over repeated indices)

$$\begin{aligned} \mathcal{L}_A B &= \mathcal{L}_A B [x^i] \partial_{x^i} = (A [B [x^i]] - B [A [x^i]]) \partial_{x^i} \\ &= (A^j \partial_{x^j} B^i - B^j \partial_{x^j} A^i) \partial_{x^i}. \end{aligned}$$

Now we show how the exterior derivative can be expressed by the Lie derivative. For a one-form ω , we then have the coordinate-free relation

$$(6.10) \quad d\omega(A, B) = A[\omega(B)] - B[\omega(A)] - \omega([A, B]), \text{ since}$$

$$\begin{aligned} A[\omega(B)] - B[\omega(A)] - \omega([A, B]) &= A[\omega_j B^j] - B[\omega_j A^j] - \omega(A^i \partial_{x^i} (B^j) \partial_{x^j} - B^i \partial_{x^i} (A^j) \partial_{x^j}) \\ &= A^i (B^j \partial_{x^i} \omega_j + \omega_j \partial_{x^i} B^j) - B^i (A^j \partial_{x^i} \omega_j + \omega_j \partial_{x^i} A^j) \\ &\quad - \omega_j A^i \partial_{x^i} B^j + \omega_j B^i \partial_{x^i} A^j \\ &= \partial_{x^i} \omega_j (A^i B^j - B^i A^j) = \partial_{x^i} (\omega_j) (dx^i \wedge dx^j)(A, B) = d\omega(A, B). \end{aligned}$$

EXERCISE 6.22. For $\psi \in \Omega^2(X)$ and vector fields $A, B, C \in C^\infty(TX)$, show that

$$\begin{aligned} d\psi(A, B, C) &= A[\psi(B, C)] + B[\psi(C, A)] + C[\psi(A, B)] \\ &\quad - \psi([A, B], C) - \psi([C, A], B) - \psi([B, C], A) \\ &= \mathfrak{S}(A[\psi(B, C)] - \psi([A, B], C)), \end{aligned}$$

where $\mathfrak{S}$ denotes the sum over all cyclic permutations of (A, B, C) . [Hint. Consider the case $\psi = \omega \wedge \varphi$, for $\omega, \varphi \in \Omega^1(X)$, and use $d\psi = d\omega \wedge \varphi - d\varphi \wedge \omega$. The general case follows by linearity, since any 2-form is locally a sum of wedges of 1-forms.]

More generally, one can show by induction that for $\psi \in \Omega^k(X)$

$$\begin{aligned} d\psi(A_1, \dots, A_{k+1}) &= \sum_{i=1}^{k+1} (-1)^{i+1} A_i \left[\psi(A_1, \dots, \widehat{A_i}, \dots, A_{k+1}) \right] \\ (6.11) \quad &+ \sum_{1 \leq i < j \leq k+1} (-1)^{i+j} \psi([A_i, A_j], A_1, \dots, \widehat{A_i}, \dots, \widehat{A_j}, \dots, A_{k+1}), \end{aligned}$$

where $\widehat{A_i}$ indicates that A_i is omitted. For a proof, see [248, p.36]. Note that the extra numerical factor of $1/(k+1)$ in the formula of [248, p.36] is ultimately due to their convention that $(dx^1 \wedge \dots \wedge dx^n)(\partial_{x^1}, \dots, \partial_{x^n}) = 1/n!$ (see [248, p.7]), while our convention is that $(dx^1 \wedge \dots \wedge dx^n)(\partial_{x^1}, \dots, \partial_{x^n}) = 1$.

An extensive discussion of Lie brackets, and the general theory of Lie derivatives can be found in [59, Chapter 0] and [251, Chapters I-II]. In particular, see the last reference (Sections II.7.6-II.7.9, pp.63-66) for the place of interior multiplication and for further relations between exterior differentiation and Lie derivation.

5. Covariant Differentiation, Connections and Parallelity

► Children of our motorized time are familiar with the concepts of speed and acceleration and able to clearly distinguish between them: A car can move on a straight highway with high speed, constant *velocity* and no *acceleration*; and it can move after a stoplight with low velocity, but high acceleration. So much for small children. When they grow older and have learned about the interpretation of *force* as a product of mass and acceleration (Newton's Second Law), most of them will fall back to the pre-Newtonian identification of velocity and acceleration. Ask them to draw the trajectory of a thrown ball or rock! Most will correctly draw a parabola which is a good approximation for a rock that is thrown for short distances. But then ask them to mark the acting forces by directed arrows along the trajectory! Most will draw tangent vectors of varying length (the impulses) instead of the solely vertically acting constant gravitation. Some of the wise ones would explain the apparent contradiction by referring to *resulting force* or to *air resistance*. The smartest of all of them was the Greek philosopher and polymath ARISTOTLE (384 - 322 BCE) who derived a straight trajectory of finite length for the thrown stone until the impulse of the initial throw was *consumed*, followed by vertical fall-down. To his student ALEXANDER III OF MACEDON, the later famous military leader and creator of one of the largest empires of the ancient world, he explained the visible deviation of his theoretical trajectory from observed orbits by the complexity of full reality, air resistance, wind influence, imperfect shape of the thrown object etc.

A modern geometer may have two comments to that continuing confusion of concepts. (I) Analyzing a single trajectory is not very challenging. Elementary calculus yields simple definitions of the velocity $\dot{c}(t) \in \mathbb{R}^3$ and the acceleration $\ddot{c}(t) \in \mathbb{R}^3$ of a sufficiently smooth path $c: [t_0, t_1] \rightarrow \mathbb{R}^3$ at a point $c(t) \in \mathbb{R}^3$ for $t \in [t_0, t_1]$. The student will see at once that the vectors $\dot{c}(t)$ and $\ddot{c}(t)$ have different directions, in general, and even can be perpendicular to each other in natural parametrization, namely $\ddot{c}(t)$ pointing to the center of the curvature. Moreover, writing the equations of motion for the curve c with given initial position, velocity and acceleration $c(t_0), \dot{c}(t_0), \ddot{c}(t_0)$ in (x, y, z) coordinates gives a simple one-dimensional problem. Only the vertical z -coordinate is relevant. One can neglect the y -coordinate for a plane movement and the movement in x direction is not accelerated in the absence of forces in that direction. In *flat* $\mathbb{R}^3$, we can do without distinguishing between the spaces of state (configuration), velocity (tangent) and acceleration (forces) as long as we do correct calculations. At first, the geometer may wonder about the success of classical mechanics with concepts that belong to different categories but are commonly put in the same (Euclidean) space. Thinking about it, the geometer will explain the astonishing correctness of sloppy and vague physics terminology by the flatness of Euclidean space. There is *nothing* to worry about.

(II) In a second comment, the geometer would admit that there is a lot to worry about. Recall Section 6.2, where it is natural to distinguish between the points of a manifold X and equivalence classes of paths making its tangent bundle TX . We did it in a coordinate-free manner, admitting non-Euclidean X , rigorously, canonically and without special choices or ambiguities. Later we made choices, to put a Riemannian structure, i.e., smoothly varying metrics on the tangent spaces. But the basic concept of TX was canonical. Now, similarly, we might wish to define a second derivative — canonically. That is impossible. Why? Consider a vector field $s \in C^\infty(X; TX)$, i.e., a section in the bundle $TX \rightarrow X$. It specifies a direction, i.e., a tangent vector $s(x) \in T_x X$ in each point $x \in X$. We may consider the vector field s as a field of velocities. To get something like a second derivative, an acceleration or a force we would specify a direction $v \in T_x X$ and take the limit

$$(6.12) \quad \nabla_v s|_x := \lim_{t \rightarrow 0} \frac{s(x + tv) - s(x)}{t}.$$

That looks familiar — except for two problems: We have to define a translation “ $+tv$ ” for small real t yielding a point $x + tv$ in the neighborhood of x . That can be done using a Riemannian metric for X (in contrast to the fact that the concept of tangent vector, tangent space and tangent bundle was defined fully invariantly and without reference to a metric). The second problem is more serious: There is no canonical way in TX of how to compare two tangent vectors at different base points. We have to make choices. We have to make *parallel translations* and to specify the ways to do them for a given bundle. That is the concept of a *connection*. ◀

In this Part II, we use only a very simple concept of connection, first and most general for real and complex vector bundles, and then more specifically for the tangent bundle. We would like to emphasize that the concept of a connection has many more ramifications than the few dry definition terms we give in this section. It has become the central concept in modern low-dimensional geometry and, as well, in gauge-theoretic quantum field theory and particle physics. That will be explained in our Part IV.

Connections on Vector Bundles. Let X be a smooth manifold and E a smooth real or complex vector bundle over X .

DEFINITION 6.23. A **connection** (or **covariant differentiation operator**) ∇^E on E is an $\mathbb{R}$ -linear first order differential operator

$$\nabla^E: C^\infty(X; E) \rightarrow C^\infty(X; T^*X \otimes E)$$

satisfying the Leibniz rule

$$(6.13) \quad \nabla^E(fs) = df \otimes s + f\nabla^E s$$

for all functions $f \in C^\infty(X, \mathbb{R})$ and sections $s \in C^\infty(X; E)$.

Recall that the bundles $T^*X \otimes E$ and $\text{Hom}(TX, E)$ are isomorphic (as real vector bundles, see also Exercise B.4, p.715 for the complex category). Whence, we can consider ∇^E as a mapping

$$C^\infty(X; E) \times C^\infty(X; TX) \ni (s, v) \mapsto \nabla_v^E s := (\nabla^E(s))(v) \in C^\infty(X; E)$$

with the following properties for $v, w \in C^\infty(X; TX)$, $s, r \in C^\infty(X; E)$, $f \in C^\infty(X, \mathbb{R})$ and $c \in \mathbb{R}$:

$$(6.14) \quad \text{tensorial in } v: \nabla_{v+w}^E s = \nabla_v^E s + \nabla_w^E s \quad \text{and} \quad \nabla_{fv}^E s = f\nabla_v^E s;$$

$$(6.15) \quad \text{linear in } s: \nabla_v^E(s + r) = \nabla_v^E s + \nabla_v^E r \quad \text{and} \quad \nabla_v^E cs = c\nabla_v^E s;$$

$$(6.16) \quad \text{product rule: } \nabla_v^E(fs) = (df)(\nabla_v^E s) + f(\nabla_v^E s).$$

EXERCISE 6.24. a) Set $X := \mathbb{R}^n$, E the (trivial) product bundle $X \times \mathbb{C}^N$ (denoted by $\mathbb{C}_X^N$ in Exercise B.1a of the Appendix B, p.713) and show that the attempted definition of (6.12) yields a connection.

b) Show that each complex or real vector bundle E over a smooth manifold X admits a connection.

[Hint for (a): Check that all the properties of the preceding list are satisfied.

Hint for (b): Choose a locally finite covering of X by charts, and choose trivializations of E ; apply (a); assemble the local connections to a global operator; and check the properties.]

Parallel Transport. Closely related to the formal definition of a connection is the concept of parallel transport of geometric information.

DEFINITION 6.25. Let ∇^E be a connection for a vector bundle $\pi_E: E \rightarrow X$. A section $s \in C^\infty(X; E)$ is called **parallel** relative to ∇^E along a smooth path $c: [t_0, t_1] \rightarrow X$ in X , if

$$(6.17) \quad \nabla_{\dot{c}(t)}^E s(c(t)) = 0 \quad \text{for all } t \in (t_0, t_1).$$

EXERCISE 6.26. Let X, E, ∇^E, c be as in the preceding definition. Define a **parallel translation**

$$\tau_{c,t}^E: E_{c(t)} \longrightarrow E_{c(t_0)} \quad \text{for } t \in (t_0, t_1).$$

[Hint: Begin with local coordinates around $x_0 := c(t_0)$. So, choose a coordinate patch $X \supset U \ni x_0$ and coordinates $x^1, \dots, x^n$ yielding coordinate vector fields $\frac{\partial}{\partial x^1}, \dots, \frac{\partial}{\partial x^n}$ in $TX|_U$. For simplicity, consider E as a real vector bundle of fiber dimension N . Through the identification $E|_U \cong U \times \mathbb{R}^N$ you obtain a basis $s_1, \dots, s_N$ of sections of $E|_U$. For the given connection ∇^E , define the so-called **Christoffel symbols** $\Gamma_{ij}^k(j, k = 1, \dots, N, i = 1, \dots, n)$ by the condition

$$(6.18) \quad \nabla_{\frac{\partial}{\partial x^i}}^E s_j =: \sum_{k=1}^N \Gamma_{ij}^k s_k.$$

See also our geometric interpretation of the Christoffel symbols in Equations (15.47) and (15.48) of Part IV below on pp.421ff. Let now $s \in C^\infty(X; E)$. Locally, you may write $s(y) = \sum_k a^k(y) s_k(y)$. Putting $s(t) := s(c(t))$, you define a section of E along c . Furthermore, let $\dot{c}(t) =: \sum \gamma^i \frac{\partial}{\partial x^i}$. Then by (6.14)-(6.16) and (6.18), find

$$\begin{aligned} \nabla_{\dot{c}(t)}^E s(t) &= \sum_k a^k(t) s_k(c(t)) + \sum_{i,k} \gamma^i(t) a^k(t) \left(\nabla_{\frac{\partial}{\partial x^i}}^E s_k \right)(c(t)) \\ &= \sum_k a^k(t) s_k(c(t)) + \sum_{i,j,k} \gamma^i(t) a^k(t) \Gamma_{ik}^j(c(t)) s_j(c(t)). \end{aligned}$$

Note that $\nabla_{\dot{c}(t)}^E s(t)$ depends only on the values of s along the curve c , and not on all the values of s in a neighborhood of the trajectory $\{c(t) : t \in [t_0, t_1]\}$. Our Equation (6.17) thus represents a linear system of first order ordinary differential equations for the coefficients $a^1(t), \dots, a^N(t)$ of the section $s(t)$ along c that you are looking for. Therefore, for given initial values $s(t_0) \in E_{c(t_0)}$, you obtain a unique solution of (6.17). This gives you an isomorphism $E_{c(t_0)} \xrightarrow{\cong} E_{c(t)}$ for all $t \in [t_0, t_1]$. Take the inverse as the wanted parallel translation.]

Thus, if $x, x' \in X$, the fibers of E above x and x' , E_x and $E_{x'}$, respectively, can be identified by choosing a curve c from x to x' ($x = c(0), x' = c(1)$) and moving each $s_0 \in E_x$ along c to $E_{x'}$ by parallel translation. This identification depends only on the choice of the curve c . Now assume that X is a compact manifold with Riemannian metric g and injectivity radius $\rho > 0$ (see Definition 6.16, p. 169). Then we have a geodesic with respect to the Riemannian metric g as canonical curve, which is uniquely determined by the endpoints x, x' , if $\text{dist}(x, x') < \rho$.

DEFINITION 6.27. Let X be a compact Riemannian manifold with injectivity radius $\rho > 0$ and let $E \rightarrow X$ be a vector bundle equipped with a connection ∇^E .

For $x, x' \in X$, with $\text{dist}(x, x') < \rho$, we denote the parallel translation relative to ∇^E along the unique geodesic from x' to x with minimal length $\text{dist}(x, x')$ by

$$\tau_{x, x'}^E: E_{x'} \longrightarrow E_x.$$

REMARK 6.28. a) In the preceding definition, we obtain parallel translation on a Riemannian manifold from a connection. Conversely, we can regain a connection from parallel translation by the recipe of (6.12) at the beginning of this section.

b) To explain the name *connection*, we refer to our Section 15.2, p.396ff, where we develop the topic *Connections and Curvature*. In particular, we refer to Figure 15.1, p.396. More precisely (replacing P by E and M by X in the figure), consider the tangent space $T_p E$ at the point $p \in E$ to the total space E of a vector bundle $\pi: E \rightarrow X$. Inside $T_p E$, there is a distinguished subspace, namely the tangent space to the fiber E_x containing p ($x = \pi(p)$). This space is called the **vertical** space V_p . However, there is no distinguished **horizontal** space H_p complementary to V_p , i.e., satisfying $T_p E = V_p \oplus H_p$. If we have a covariant derivative ∇^E , however, we can parallelly transport p for each $v \in T_x X$ along a curve $c_v(t)$ with $c_v(0) = x, \dot{c}_v(0) = v$. Thus, for each v , we obtain a curve $p_v(t)$ in E . The subspace of $T_p E$ spanned by all tangent vectors to E at p of the form $\frac{d}{dt} p_v(t)|_{t=0}$ then is a suitable choice of a horizontal space H_p . In this manner, one obtains a rule how the fibers in neighboring points are *connected* with each other.

DEFINITION 6.29. Let $\pi: E \rightarrow X$ be a real or complex vector bundle on the differentiable manifold X with Euclidean, respectively Hermitian bundle metric $\langle \cdot, \cdot \rangle$. A connection ∇ on E is called **metric** (also **Riemannian**, respectively **Hermitian**), if

$$(6.19) \quad d\langle s, r \rangle = \langle \nabla s, r \rangle + \langle s, \nabla r \rangle \quad \text{for all } s, r \in C^\infty(X; E).$$

A metric connection thus has to be **compatible** with the metric. To read (6.19) correctly, you notice that $\langle s, r \rangle$ is a smooth function on X , whence $d\langle s, r \rangle \in C^\infty(T^*X)$. Applying the left side of (6.19) to a tangent vector field $v \in C^\infty(TX)$ yields a smooth function on X . Similarly, each of the two terms on the right side of (6.19) yields a function when the vector field v is inserted into $\nabla s, \nabla r \in \text{Hom}(TX, E)$.

Connections on the Tangent Bundle. Connections on the tangent bundle TX are particularly important:

DEFINITION 6.30. Let ∇ be a connection on the tangent bundle TX of a differentiable manifold X .

a) A curve $c: (t_0, t_1) \rightarrow X$ is called **autoparallel** or **geodesic** with respect to ∇ , if $\nabla_{\dot{c}} c \equiv 0$, i.e., if the tangent field $\dot{c}$ of c is parallel along c .

b) The **torsion tensor** of ∇ is defined as

$$T(X, Y) := \nabla_X Y - \nabla_Y X - [X, Y] \quad (X, Y \in C^\infty(TX)).$$

c) The connection ∇ is called **torsion free**, if $T \equiv 0$.

A classical result of Riemannian geometry (reformulated in greater generality and proved in details below in Section 15.5, Proposition 15.39, pp.418ff) is now:

THEOREM 6.31. *On each Riemannian manifold X , there is precisely one connection θ (on TX) that is metric (i.e., compatible in the sense of Definition 6.29) and torsion free. It is determined by the formula*

$$(6.20) \quad \langle \theta_X Y, Z \rangle = \frac{1}{2} \left(X \langle Y, Z \rangle - Z \langle X, Y \rangle + Y \langle Z, X \rangle - \langle X, [Y, Z] \rangle + \langle Z, [X, Y] \rangle + \langle Y, [Z, X] \rangle \right).$$

The connection θ determined by (6.20) is called the **Levi-Civita connection** of X . In the sequel, θ (or θ^g) will always denote the Levi-Civita connection.

Clifford Modules and Operators of Dirac Type. There are many different concepts of a Dirac operator in global analysis: classical and twisted Dirac operators on spin manifolds; operators of Dirac type with a square with scalar principal symbol; generalized (or compatible) Dirac operators defined by arbitrary (or compatible) connections on bundles of Clifford modules over Riemannian manifolds; full and split (odd-parity) Dirac operators; boundary Dirac operators; etc. The concepts depend on various geometrical features like dimension parity, orientation and chirality, almost complex structure, and suitable boundary. Each definition has its own merits and range of application and we will return to them.

Let X be a compact smooth oriented manifold (with or without boundary) with Riemannian metric g . Let $\dim X = n$. Let S be a complex vector bundle over X of Clifford modules; i.e., we have a representation $\mathbf{c}: Cl(X) \rightarrow \text{Hom}(S, S)$ with

$$(6.21) \quad \mathbf{c}(v)^2 = -\|v\|^2 \text{Id}_S \quad \text{for } v \in TX_x \text{ and } x \in X.$$

Recall that the Clifford bundle $Cl(X)$ consists of the Clifford algebras $Cl(TX_x, g_x)$, $x \in X$, which are associative algebras with unit generated by TX_x and subject to the relation $v \cdot w + w \cdot v = -2g_x(v, w)$. For details see Section 17.1 below on p.513ff. We shall call $\mathbf{c}$ **left Clifford multiplication** and occasionally write

$$\mathbf{c}: C^\infty(X; TX \otimes S) \longrightarrow C^\infty(X; S).$$

We may assume that S is equipped with a Hermitian metric which makes Clifford multiplication skew-adjoint, i.e., $\mathbf{c}(v)^* = -\mathbf{c}(v)$ for all $v \in TX_x$.

DEFINITION 6.32. A connection $\nabla^S: C^\infty(X; S) \longrightarrow C^\infty(X; T^*X \otimes S)$ for S will be called **compatible** with the Clifford module structure of S , if $\nabla^S \mathbf{c} = 0$, i.e., ∇^S is a **module derivation** with

$$(6.22) \quad (\nabla^S \mathbf{c})(v)(s) = \nabla^S(\mathbf{c}(v)s) - \mathbf{c}(\theta^g v)s - \mathbf{c}(v)(\nabla^S s) = 0 \text{ for all } s \in C^\infty(X; S),$$

where θ^g denotes the Levi-Civita connection on X .

Patching locally constructed spin connections together proves

THEOREM 6.33 (T. BRANSON, P. GILKEY [88]). *There exist compatible connections on S which extend the Riemannian connection on X to S .*

DEFINITION 6.34. Let $D: C^\infty(X; S) \longrightarrow C^\infty(X; S)$ be a linear differential operator of first order operating on smooth sections of a $Cl(X)$ -module S .

a) We call D an **operator of Dirac type**, if it can be written as

$$(6.23) \quad D = \mathbf{c} \circ j \circ \nabla^S,$$

where ∇^S is a (not necessarily compatible) connection and

$$j: C^\infty(X; T^*X \otimes S) \xrightarrow{\sim} C^\infty(X; TX \otimes S)$$

denotes the canonical identification. In terms of a local orthonormal frame $v_1, \dots, v_n$ of TX we then have

$$(6.24) \quad Ds|_x = \sum_{\nu=1}^n \mathbf{c}(v_\nu)(\nabla_{v_\nu}^S s)|_x.$$

b) We call $\mathcal{D}$ a **(compatible) Dirac operator**, if it can be written as $\mathcal{D} = \mathbf{c} \circ j \circ \nabla^S$, where ∇^S is a compatible connection.

NOTE. The Dolbeault complex (to be studied extensively in Parts III-IV) is an example of a noncompatible Dirac operator.

As we shall see below in Section 13.8, Equation (13.31), all (total) Dirac operators are elliptic and formally self-adjoint with a *Green's formula*

$$(6.25) \quad (\mathcal{D}s, s')_0 - (s, \mathcal{D}s')_0 = - \int_Y J(y) \langle s|_Y, s'|_Y \rangle,$$

where $J(y) := \mathbf{c}(\mathbf{n})$ denotes Clifford multiplication by the inward unit tangent vector over the (possibly empty) boundary $Y = \partial X$ and $(\cdot, \cdot)_0$ the scalar product in $L^2(X; S)$.

For even n the splitting $\mathcal{C}\ell(X) = \mathcal{C}\ell^+(X) \oplus \mathcal{C}\ell^-(X)$ of the Clifford bundles induces a corresponding splitting of $S = S^+ \oplus S^-$ and a *chiral decomposition*

$$\mathcal{D} = \begin{pmatrix} 0 & \mathcal{D}^- \\ \mathcal{D}^+ & 0 \end{pmatrix}.$$

The **partial (chiral) Dirac operators** $\mathcal{D}^\pm$ are especially interesting in index theory since they are also elliptic, but in general not self-adjoint and provide interesting integer-valued invariants as their indices. In this book, we shall come back to Dirac type operators incessantly.

6. Differential Operators on Manifolds and Symbols

We shall define linear differential operators on differentiable manifolds, acting on sections of complex vector bundles.

Our Data. Let X be a C^∞ n -manifold. Let $\pi_E: E \rightarrow X$ be a C^∞ complex vector bundle over X of fiber-dimension N , i.e., a family of N -dimensional complex vector spaces E_x , with the parameter x ranging over X , whose disjoint union carries C^∞ structure in a natural way; see Appendix, Exercise B.13b, p. 719. We denote the linear space of C^∞ sections of E by $C^\infty(X; E)$ or shortly $C^\infty(E) := \{s: X \rightarrow E : \pi_E \circ s = \text{id}_X\}$. Unless otherwise stated, we remain in the C^∞ category. For example, let E denote the *trivial* product bundle $X \times \mathbb{C}^N$, where we write $\mathbb{C}_X^N$ when we wish to emphasize the bundle point of view. Then $C^\infty(E)$ denotes the space of $\mathbb{C}^N$ -valued C^∞ functions on X . Strictly speaking, when $N = 1$, we should write $C^\infty(\mathbb{C}_X)$ instead of $C^\infty(X)$, but when the context is clear this is not necessary.

Since manifolds and vector bundles can be locally described in terms of coordinate functions, the following definition makes sense:

DEFINITION 6.35. Let $\pi_E: E \rightarrow X$, $\pi_F: F \rightarrow X$ be two C^∞ complex vector bundles over X of fiber-dimension N and M . A **linear differential operator** P of integer **order** $k \geq 0$ from E to F is a linear mapping $P: C^\infty(E) \rightarrow C^\infty(F)$ that satisfies the following conditions:

(i) For any section $s \in C^\infty(E)$, the support of the section Ps is contained in the

support of s .

(ii) Via local coordinates, the mapping P can be represented as a vectorial differential operator (see Exercise 5.7, p. 139) where derivatives of order $\leq k$ appear, but not of order $> k$. More precisely, for all coordinate neighborhoods $U \subset X$ and trivializations $\tau_E: E|_U \cong U \times \mathbb{C}^N$ and $\tau_F: F|_U \cong U \times \mathbb{C}^M$, the mapping P can be locally expressed in the form

$$(6.26) \quad P[s](x) = \tau_F^{-1} \left(\sum_{|\alpha| \leq k} a_\alpha(x) D^\alpha (\tau_E \circ s)|_x \right), \quad x \in U,$$

where α ranges over all multi-indices $(\alpha_1, \dots, \alpha_n) \in \mathbb{Z}_+ \times \dots \times \mathbb{Z}_+$ with $|\alpha| := \alpha_1 + \dots + \alpha_n$, $a_\alpha \in C^\infty(X; \text{Hom}(\mathbb{C}^N, \mathbb{C}^M))$, and

$$D^\alpha := i^{-|\alpha|} \frac{\partial^{|\alpha|}}{\partial x_1^{\alpha_1} \dots \partial x_n^{\alpha_n}},$$

where $x_1, \dots, x_n$ denote the chosen local coordinates on U .

NOTE (1). The splitting of our definition in two parts is for convenience only. Actually, condition (i) makes it sufficient to check condition (ii) solely for s with compact support contained in the coordinate patch U . That would be a weaker condition. However, to argue along that line excludes analytic differential operators in case they should be applied only on analytic sections. Mathematically, the splitting is redundant: (i) can be deduced from (ii) as in Exercise 5.2, p.136. For the deduction of (ii) from (i), see Remark 5.3, p.136.

NOTE (2). The reason for inclusion of the factor $i^{-|\alpha|}$ is explained in Remark 5.1, p.135. There we also emphasize why this tradition, originating from mathematicians working in analysis, is a bit unfortunate for topologists, geometers and physicists when they are interested in differential operators of first order on *real* vector bundles.

We write $P \in \text{Diff}_k(E, F)$ for linear differential operators of order $\leq k$. A **real** differential operator of order k is defined similarly with $\mathbb{C}$ replaced by $\mathbb{R}$.

Symbolic calculus. *Fourier analysis* makes it natural to replace the differential expressions by multiplication, e.g., to replace the differentiation D^α by the monomial ξ^α with $\xi \in \mathbb{R}^n$. We can do that for all differential expressions in (6.26) and obtain a polynomial in ξ at each $x_0 \in X$. That polynomial depends heavily on the choice of coordinates. To reduce that dependence, we can define the polynomial in cotangent variables, i.e., choosing $\xi \in \mathring{T}_{x_0}^* X = T_{x_0}^* X \setminus \{0\}$. The expression defined in that way is called the *total* or *complete symbol*.

Workers in analysis often use the complete symbol. It is intimately related to the concepts of *quantization*, see below. However, roughly speaking, it carries too much information. Consequently, in general it is not defined independently of the choice of coordinates. In the geometric tradition of, e.g., classifying conic sections or more advanced curves and surfaces, it is obvious that one has to select the relevant information. For index theory, that is the principal symbol, i.e., the leading term of the total symbol. Fortunately, it will turn out that the definition of the principal symbol does not depend on the choice of local coordinates. Whence, it is a genuinely *geometric* object.

Let $\pi: \mathring{T}^* X \rightarrow X$ denote the *dotted* cotangent bundle of X , i.e., the bundle with the symplectic cone $\mathring{T}^* X := T^* X \setminus X$ as total space. Let $\pi^* E \rightarrow \mathring{T}^* X$

and $\pi^*F \rightarrow \overset{\circ}{T}^*X$ denote the pull-backs of the vector bundles $\pi_E: E \rightarrow X$ and $\pi_F: F \rightarrow X$ via π . We then have a vector bundle $\text{Hom}(\pi^*E, \pi^*F) \rightarrow \overset{\circ}{T}^*X$. We define a section $\sigma(P)$ of this bundle for each linear differential operator P , acting between sections of E and F , i.e., $\sigma \in C^\infty(\text{Hom}(\pi^*E, \pi^*F))$. That is our view of the *principal symbol* (similarly, e.g., [434, p.115-116]).

DEFINITION 6.36. For a linear differential operator $P: C^\infty(X; E) \rightarrow C^\infty(X; F)$ of order $k \geq 0$ we define the **symbol** (also called the **principal** or the **leading symbol** to emphasize that only the principal or leading terms of P enter into the definition) via the formula

$$(6.27) \quad \sigma(P)(x, \xi_x)(e) = \frac{i^k}{k!} P(\varphi^k g)_x,$$

where $x \in X$; $\xi_x \in T_x^*X$, $\xi_x \neq 0$; $e \in E_x$; φ is a real-valued C^∞ function on X with $d\varphi_x = \xi_x$ and $\varphi(x) = 0$; and $g \in C^\infty(E)$ with $g(x) = e$. (Such choices are always possible.)

For $\xi_x \in T_x^*X$, note that the fiber $(\pi^*E)_{\xi_x}$ may be identified with E_x and we will do so; we write the identification as $(\pi^*E)_{\xi_x} \sim E_x$.

NOTE. Most workers in analysis prefer to define the principal symbol in local coordinates, i.e., taking the *characteristic polynomial* when the operator is given by (6.26), see the following Exercise 6.37b. For the further treatment of elliptic differential operators, this definition is somewhat opaque, since in that way the principal symbol is defined in a piecewise unrelated fashion. Then, it may look like a mystery that the locally given *characteristic polynomials* collectively define a bundle homomorphism and that the principal symbol of a differential operator on a manifold admits a geometric interpretation. Of course, basically it does not make a big difference whether we introduce the principal symbol without coordinates or with coordinates, as the following exercise shows. Even in our preferred coordinate-free first way one has to use coordinates to show that (6.27) in Definition 6.36 is well defined and yields a smooth section of the homomorphism bundle.

EXERCISE 6.37. a) Show that the point $\sigma(P)(x, \xi_x)(e) \in F_x$ in Equation (6.27) in the preceding Definition is well defined, i.e., it does not depend on the choices of functions and sections representing cotangent vectors and fiber points. Moreover, show that the definition yields a smooth section of the homomorphism bundle.

b) Choose a coordinate patch $U \subset X$ and local coordinates $x^1, \dots, x^n$ on U . Write $\xi_x = \xi_1 dx^1 + \dots + \xi_n dx^n$ with $(\xi_1, \dots, \xi_n) \in \mathbb{C}^n$, and write the product $\xi_1^{\alpha_1} \dots \xi_n^{\alpha_n}$ as ξ^α . For $e \in (\pi^*E)_{\xi_x} \sim E_x$, define

$$\begin{aligned} \sigma(P)(\xi_x)(e) &:= \tau_F^{-1} \left(x, \sum_{|\alpha|=k} a^\alpha(x) (\tau_E(x, e)) \xi^\alpha \right) \in F_x \sim (\pi^*F)_{\xi_x} \\ &= \sum_{|\alpha|=k} \tau_F^{-1} \left(x, a^{(\alpha_1, \dots, \alpha_n)}(x) (\tau_E(x, e)) \right) \xi_1^{\alpha_1} \dots \xi_n^{\alpha_n}, \end{aligned}$$

where τ_E, τ_F are local bundle trivializations like in (6.26). Making identifications $(\pi^*E)_{\xi_x} \sim E_x \sim \mathbb{C}^N$ (via τ_E) and $(\pi^*F)_{\xi_x} \sim F_x \sim \mathbb{C}^M$ (via τ_F), we can write this more transparently as

$$(6.28) \quad \sigma(P)(\xi_x) = \sum_{|\alpha|=k} a^{(\alpha_1, \dots, \alpha_n)}(x) \xi_1^{\alpha_1} \dots \xi_n^{\alpha_n} \in \text{Hom}(\mathbb{C}^N, \mathbb{C}^M).$$

Show that in this way $\sigma(P) \in C^\infty(\text{Hom}(\pi^*E, \pi^*F))$ is well-defined, i.e., independent of the choice of local coordinates and trivializations τ_E and τ_F .

[Hint: You can prove (b) by (a), i.e., writing the mapping in coordinate-free manner; and you can prove (a) by (b), i.e., checking all choices and transformations. In both cases, you have to do some calculations at some point. *There are no free lunches.* The result is *not* obvious. Indeed, if we had summed over α with $|\alpha| = k - 1$, the resulting so-called *subprincipal symbol* is not well-defined.]

In this way, we have defined a linear map $\sigma: \text{Diff}_k(E, F) \rightarrow \text{Smb}_k(E, F)$, where

$$(6.29) \quad \text{Smb}_k(E, F) := \{\sigma \in \text{Hom}(\pi^*E, \pi^*F) : \sigma(x, \lambda v) = \lambda^k \sigma(x, v) \text{ for all } (x, v) \in \dot{T}^*X \text{ and } \lambda > 0\}.$$

EXERCISE 6.38. Show that the sequence of vector spaces

$$0 \rightarrow \text{Diff}_{k-1}(E, F) \xrightarrow{j} \text{Diff}_k(E, F) \xrightarrow{\sigma} \text{Smb}_k(E, F)$$

is exact, where j denotes the natural inclusion.

[Hint: This is clear from the representation in coordinates; see Exercise 6.37b. Replacing $\text{Smb}_k(E, F)$ by the subspace of *polynomial* symbols (see [328, p.63]), one gets a surjective symbol map, and the exact sequence may be extended by zero on the right.]

EXERCISE 6.39. Show that for $P \in \text{Diff}_k(E, F)$ and $Q \in \text{Diff}_j(F, G)$, the operator QP is in $\text{Diff}_{k+j}(E, G)$ with $\sigma(QP) = \sigma(Q) \circ \sigma(P)$.

[Hint: Carry out the proof using the chain rule first for the local vector-valued differential operators (see p.139), and then generalize.]

Formal Adjoints. In the following, we assume that the manifold X is compact, oriented, closed (i.e., without boundary) and Riemannian, and that the vector bundle E is equipped with a Hermitian metric; i.e., each fiber E_x has a nondegenerate, conjugate-symmetric bilinear form $(\cdot, \cdot)_{E_x}$ which is C^∞ in the sense that $(e_1, e_2)_E \in C^\infty(X)$ for any two sections $e_1, e_2 \in C^\infty(E)$. Whence, we can form the integral $\int_X (e_1, e_2)_E$, obtaining a Hermitian bilinear form on the vector space $C^\infty(E)$. Assume that the vector bundle F is also given a Hermitian metric.

DEFINITION 6.40. Two operators $P \in \text{Diff}_k(E, F)$ and $P^* \in \text{Diff}_k(F, E)$ are **formally adjoint** (or **formal adjoints**), if $\int_X (Pe, f)_F = \int_X (e, P^*f)_E$ for all sections $e \in C^\infty(E)$ and $f \in C^\infty(F)$.

REMARK 6.41. a) The definition extends to a compact manifold X with smooth boundary $\Sigma = \partial X$. In that case we require the symmetry condition for sections e, f with support in the interior $\dot{X} := X \setminus \Sigma$ of X .

b) Our definition is not in strict analogy with the theory of bounded operators in Hilbert space (see Chapter 2), but with the theory of closed (not necessarily bounded) operators in Hilbert space (here the space(es) of L^2 -sections). See our previous Definition 2.38c: For bounded operators the concepts of symmetry and self-adjointness are equivalent; for closed not necessarily bounded operators in Hilbert space they are not equivalent, in general. A given symmetric differential operator with dense domain in L^2 may have many different — or even no — self-adjoint extensions. Happily, for elliptic operators (say differential and of order 1) on closed manifolds we need not care too much about these distinctions: There is

no difference between minimal and maximal domains. They are always equal to the first Sobolev space $W^1(X; E)$, and if the elliptic operators are symmetric with that domain, they are closed and, in fact, self-adjoint.

EXERCISE 6.42. Show:

- a) There is at most one formally adjoint differential operator P^* for a given P .
 b) $(P + Q)^* = P^* + Q^*$, $(P \circ Q)^* = Q^* \circ P^*$, and $P^{**} = P$.

EXERCISE 6.43. Show that for each $P \in \text{Diff}_k(E, F)$ there is an adjoint differential operator $P^* \in \text{Diff}_k(F, E)$ such that $\sigma(P^*) = \sigma(P)^*$, where $\sigma(P)^*: \pi^*(F) \rightarrow \pi^*(E)$ is the homomorphism pointwise adjoint to $\sigma(P)$.

[Hint: 1. Begin with the special case $k = 0$, where $P \in \text{Diff}_0(E, F)$ is given by a vector bundle homomorphism $h: E \rightarrow F$ (i.e., a family of linear maps $h: E_x \rightarrow F_x$ parametrized smoothly by $x \in X$). Then $P(e)(x) = h_x(e(x))$ and $\sigma(P)(x, v) = h_x$, where $e \in C^\infty(E)$ and $v \in \dot{T}_x X$. Let $h_x^*: F_x \rightarrow E_x$ be the linear map adjoint to h_x relative to the Hermitian metrics on E_x and F_x . In this case, for $f \in C^\infty(F)$

$$(P^* f)(x) = h_x^*(f(x)) \quad \text{and} \quad \sigma(P^*)(x, v) = h_x^*.$$

Thus, the statement is proven for this trivial case.

2. For each $\chi \in C^\infty(TX)$ define an operator $P \in \text{Diff}_1(\mathbb{C}_X, \mathbb{C}_X)$ by

$$P\varphi := \frac{1}{i}\chi[\varphi] = \frac{1}{i}d\varphi(\chi),$$

where at any point x , $\chi[\varphi](x) = d\varphi_x(\chi)$ is the derivative of φ in the direction of $\chi|_x$. Then

$$\sigma(P)(x, v) = v(\chi|_x), \quad \text{where } v \in \dot{T}_x X = T_x^* X \setminus \{0\}.$$

Furthermore, by the Stokes Theorem in the classical Green form (e.g., see [196, p.152 and 182-187] or the Cartan calculus in our Exercise 6.20, p. 172 below, which we have already used in Exercise 5.9, p. 145 and which also applies here), we have for all $\varphi, \psi \in C^\infty(X)$

$$0 = \int_X \left(\chi[\varphi] \bar{\psi} + \varphi \overline{\text{div}(\psi\chi)} \right) = i \left(\frac{1}{i}\chi[\varphi], \psi \right)_0 - i \left(\varphi, \frac{1}{i} \text{div}(\psi\chi) \right)_0$$

where $\text{div}(\psi\chi) \in C^\infty(X)$ denotes the divergence of the vector field $\psi\chi$ and $(\cdot, \cdot)_0$ the scalar product in $L^2(X, \mathbb{C})$. Thus, $P^*\psi = \frac{1}{i} \text{div}(\psi\chi)$. One further checks that

$$(\sigma(P^*)(x, v))(z_x) = (\sigma(P)(x, v))(z_x) = v(\chi|_x) z_x, \quad z_x \in (\mathbb{C}_X)_x.$$

Since $v(\chi|_x)$ is real and hence self-adjoint as a linear map from $\mathbb{C}$ to $\mathbb{C}$, we have $\sigma(P^*) = \sigma(P)^*$.

3. One may now show that every global differential operator can be constructed from the two preceding types via sums and compositions (locally, this is entirely trivial), and thus Exercise 6.43 reduces to Exercise 6.42.]

REMARK 6.44. In contrast to Exercise 6.42, the solution of the preceding Exercise 6.42 is not so trivial, even though we only applied Stokes' theorem in the weak form. Alternatively, one can first assign to each vector-valued differential operator $P: C^\infty(\mathbb{C}_U) \rightarrow C^\infty(\mathbb{C}_U)$ given (over an open set $U \subset \mathbb{R}^n$) by

$$Pu = \sum_{|\alpha| \leq k} a_\alpha(x) D^\alpha u$$

the operator $P^*: C^\infty(\mathbb{C}_U) \rightarrow C^\infty(\mathbb{C}_U)$ given by

$$P^*v := \sum_{|\alpha| \leq k} D^\alpha (a_\alpha^* v),$$

where $a_\alpha^*(x)$ is the adjoint (conjugate transpose) of the $N \times N$ matrix $a_\alpha(x)$. Using integration-by-parts, it then follows at once that

$$\int_U (Pu, v) = \int_U (u, P^*v) \text{ for all } u, v \in C_0^\infty(\mathbb{C}_U), \text{ where}$$

$$C_0^\infty(\mathbb{C}_U) := \{w \in C^\infty(\mathbb{C}_U) : \text{supp } w \text{ is a compact subset of } U\},$$

and where $(\cdot, \cdot)$ is the canonical Hermitian scalar product on $\mathbb{C}^N$. The major work consists of globalizing this result; see [328, p.70-75], [314, p.181-183], or [434, p.117 f].

Elliptic Differential Operators. Definition and Standard Examples.

► Geometrically defined linear differential operators on closed manifolds (i.e., operators of Laplace type and operators of Dirac type, see below) are marked by two features, namely the *algebraic* symmetry and regularity of their expression and the *finite* number of linearly independent solutions. *Geometers* have always noticed these two features and exploited them. They have been pleased with the ease and transparency of manipulations, and were enthusiastic when recognizing geometric or topological invariants in the dimensions of the solution spaces.

As seen from *analysis*, these two features are interrelated: algebraic regularity of the principal symbol of a differential operator over a closed manifold implies that the dimension of the kernel of the operator is finite. For that, the key notion is the ellipticity of the principal symbol. That notion will be explained now. In Chapter 9, we deduce the regularity (=smoothness) of the solutions and the Fredholm properties from the ellipticity. Then in Part III, we prove the Atiyah-Singer Index Theorem for elliptic operators on closed manifolds. Roughly speaking, it gives a thorough explanation for the astonishing and previously perceived of as somewhat mysterious interrelations between algebraic symmetries of a formal expression (the principal symbol of a variety of geometric defined elliptic operators) and geometric features of the underlying manifold. In Part IV, much wider implications are drawn for low-dimensional topology and gauge-theoretic physics of the same *philosophy*, namely exploiting symmetries and regularities of formal expressions for sensing asymmetries and irregularities of related geometric or physical objects. ◀

DEFINITION 6.45. Let $P: C^\infty(E) \rightarrow C^\infty(F)$ be a differential operator with principal symbol $\sigma(P): T^*(X) \rightarrow \text{Hom}(\pi^*E, \pi^*F)$. If $\sigma(P)(\xi_x)$ is an isomorphism for all *nonzero* $\xi_x \in T_x^*X$, then P is called an **elliptic differential operator**.

Whence, a differential operator P is elliptic, if in each chart all of the locally-defined vectorial differential operators are elliptic (see Exercise 5.7); i.e., for each local representation of P over the chart domain U , the **characteristic polynomial of the principal part** (associated to the terms of highest order, i.e., what we call the principal symbol)

$$(6.30) \quad p_k(x, \xi) := \sum_{|\alpha|=k} a_\alpha(x) \xi^\alpha$$

is an invertible linear map for all x in U and all $\xi \in \mathbb{R}^n \setminus \{0\}$.

EXERCISE 6.46. Show P elliptic $\Rightarrow P^*$ elliptic.

We consider some standard examples. Even though $C^\infty(E)$ and $C^\infty(F)$ are not Hilbert spaces (and hence P is not Fredholm), here we take the index of P to be $\dim \text{Ker } P - \dim \text{Ker } P^*$, where P^* denotes the formal adjoint of P . This is the same as the usual index of a Fredholm extension of P to a suitable Sobolev space, as is explained in Chapters 7 and 9 below.

TABLE 6.1. The principal symbol of elliptic standard operators

	Operator P	Domain	$\sigma(P)(x, \xi)$
1	ODE system $P := \nabla + A$, $A \in C^\infty(\mathbb{R}, \mathfrak{gl}(r, \mathbb{C})), \nabla = \frac{d}{dt} \text{Id}^r$	$C^\infty(\mathbb{R}, \mathbb{C})$	$i\xi \text{Id}^r$
2	Laplace operator $P := \Delta = \partial_{x_1}^2 + \cdots + \partial_{x_n}^2$	$C^\infty(\mathbb{R}^n, \mathbb{C})$	$-(\xi_1^2 + \cdots + \xi_n^2)$
3	Cauchy-Riemann operator $P := \frac{\partial}{\partial \bar{z}} = \frac{1}{2}(\frac{\partial}{\partial x} + i\frac{\partial}{\partial y})$	$C^\infty(\mathbb{R}^2, \mathbb{C})$	$\frac{1}{2}i(\xi_1 + i\xi_2)$
4	Euler operator $P := d + \delta$	$\Omega^\bullet(X), \Omega^{\text{ev}}(X)$	$i(\xi_\wedge - \xi_\vee)$
5	Dirac type operator $P := \mathcal{D} = \mathbf{c} \circ \nabla^S$	$C^\infty(X; S)$	$\mathbf{c}(i\xi)$
6	Dirac Laplacian $P := \mathcal{D}^2$ Riemannian metric g	$C^\infty(X; S)$	$-\ \xi\ _{g(x)}^2 \text{Id}_{S_x}$

EXERCISE 6.47. Check the principal symbols of Table 6.1 and derive the ellipticity of all the listed standard operators.

[Hint to (1): This operator (and its counterpart on S^1 for periodic matrices A) was studied in Exercise 2.42, p.41f. Its principal symbol was calculated on p.42 (Note). To (2): Let ∂_{x^i} be a shorthand notation for $\frac{\partial}{\partial x^i}$. Regard the domain $C^\infty(\mathbb{R}^n, \mathbb{C})$ as the space of sections of the trivial bundle $\mathbb{R}^n \times \mathbb{C} \rightarrow \mathbb{R}^n$ and write the spaces down where the principal symbol of the Laplacian $\Delta = \partial_{x_1}^2 + \cdots + \partial_{x_n}^2$ acts. Do it slowly with the previous notations: Then you have

$$\begin{aligned} \sigma(\Delta): \hat{T}^*\mathbb{R}^n &\longrightarrow \text{Hom}(\pi^*(\mathbb{R}^n \times \mathbb{C}), \pi^*(\mathbb{R}^n \times \mathbb{C})) \\ (x, \xi_1 dx^1 + \cdots + \xi_n dx^n) &\mapsto -(\xi_1^2 + \cdots + \xi_n^2) \in \text{End}(\pi^*(\mathbb{R}^n \times \mathbb{C})_{x, \xi}), \end{aligned}$$

regarded as multiplication on $\pi^*(\mathbb{R}^n \times \mathbb{C})_{x, \xi} \cong \mathbb{C}$ by a real.

To (3): The Cauchy-Riemann operator is a first-order operator on the same space of sections as in Example (2), but with a different symbol

$$\sigma\left(\frac{\partial}{\partial \bar{z}}\right)(x, \xi_1 dx^1 + \xi_2 dx^2) = \frac{1}{2}i(\xi_1 + i\xi_2),$$

regarded as complex multiplication on $\pi^*(\mathbb{R}^n \times \mathbb{C})_{x, \xi} \cong \mathbb{C}$. Similarly, you have the complex differentiation operator $\frac{\partial}{\partial \bar{z}} = \frac{1}{2}(\frac{\partial}{\partial x} - i\frac{\partial}{\partial y})$. Note that $\Delta = 4\frac{\partial^2}{\partial \bar{z}\partial z}$ and at $\xi_1 dx^1 + \xi_2 dx^2$ you confirm

$$\sigma(\Delta)(x, \xi_1 dx^1 + \xi_2 dx^2) = 4\frac{1}{2}i(\xi_1 + i\xi_2)\frac{1}{2}i(\xi_1 - i\xi_2) = -(\xi_1^2 + \xi_2^2).$$

There is a type of exterior derivative on $\Omega^{0,0}(\mathbb{R}^2, \mathbb{C}) := C^\infty(\mathbb{R}^2, \mathbb{C})$, namely the *Dolbeault operator*

$$\begin{aligned} \bar{\partial}: \Omega^{0,0}(\mathbb{R}^2, \mathbb{C}) &\longrightarrow \Omega^{0,1}(\mathbb{R}^2, \mathbb{C}) := \{h d\bar{z} : h \in C^\infty(\mathbb{R}^2, \mathbb{C})\}, \\ f &\mapsto \frac{\partial f}{\partial \bar{z}} d\bar{z}. \end{aligned}$$

Here $\Omega^{0,1}(\mathbb{R}^2, \mathbb{C})$ is called the space of *complex forms of type (0, 1)*. For a compact Riemann surface S one can define a strictly analogous operator $\bar{\partial}: \Omega^{0,0}(S, \mathbb{C}) \longrightarrow \Omega^{0,1}(S, \mathbb{C})$. Its index yields the classical Riemann-Roch Theorem. For any higher-dimensional compact, complex manifold X of $\dim_{\mathbb{C}} X = m$, there is a Dolbeault operator complex $\bar{\partial}: \Omega^{0,k}(X, \mathbb{C}) \rightarrow \Omega^{0,k+1}(X, \mathbb{C})$, $k = 0, 1, \dots, m$ which can be *rolled*

up to give an elliptic operator

$$\bar{\partial}: \bigoplus_{k \text{ even}}^m \Omega^{0,k}(X, \mathbb{C}) \rightarrow \bigoplus_{k \text{ odd}}^m \Omega^{0,k}(X, \mathbb{C}).$$

The Hirzebruch-Riemann-Roch Theorem expresses index $\bar{\partial}$, called the *arithmetic genus* of X in terms of so-called Chern numbers. We shall explain all that below in Section 13.7, p.333ff, and present a comprehensive generalization in Section 17.6, see in particular p.615ff.

To (4): Recall from Section 6.4

- the definition of the bundle $\Lambda^k(X) \rightarrow X$ of complex exterior k -covectors over the compact, orientable C^∞ Riemannian n -manifold X with metric tensor g ;
- the wedge product $\wedge$, the interior product $\lrcorner$ and the (Hodge) star operator $*$ on $\Lambda^\bullet(X)$;
- the space $\Omega^k(X) := C^\infty(\Lambda^k(X))$ of C^∞ sections of $\Lambda^k(X)$, namely the space of $\mathbb{C}$ -valued k -forms on X ;
- the exterior derivative $d: \Omega^k(X) \rightarrow \Omega^{k+1}(X)$ and the **codifferential**

(6.31a) $\delta: \Omega^{k+1}(X) \rightarrow \Omega^k(X)$ which is the formal adjoint of d ; i.e.,

$$(6.31b) \quad (d\alpha, \beta)_0 = \int_X \langle d\alpha, \beta \rangle_g \nu_g = \int_X \langle \alpha, \delta\beta \rangle_g \nu_g = (\alpha, \delta\beta)_0,$$

where ν_g denotes the volume form, $\langle \cdot, \cdot \rangle_g$ the scalar product on the fibers of the bundle $\Lambda^\bullet(X)$ induced by g and $(\cdot, \cdot)_0$ the scalar product in $L^2(X, \Lambda^\bullet(X))$; and

- set again $\Omega^\bullet(X) = \bigoplus_{k=0}^n \Omega^k(X)$.

Next, you bring δ in a manageable form. Try (here just for fun, but later highly usable)

$$(6.32) \quad \delta = -(-1)^{nk} *_{n-k} d *_{k+1}: \Omega^{k+1}(X) \rightarrow \Omega^k(X).$$

Then you are ready to calculate the principal symbol of the first order operator $d + \delta: \Omega^\bullet(X) \rightarrow \Omega^\bullet(X)$. One way to do it would be the following exercise in the manipulation of exterior forms (do it):

Choose a local system of coordinates $x = (x^1, \dots, x^n)$ on X . Then the array $\{dx^1, \dots, dx^n\}$ is the corresponding local frame for T^*X and $\{dx^\alpha := dx^{\alpha_1} \wedge \dots \wedge dx^{\alpha_k}\}_{\alpha \in J}$ a local frame for the bundle $\Lambda^\bullet(X)$, where J denotes the set of all coordinate selections $\alpha = (\alpha_1, \dots, \alpha_k)$ with $k \leq n$ and $1 \leq \alpha_1 < \dots < \alpha_k \leq n$. For given $x \in X$ and $e \in \Lambda^\bullet(X)_x$ expand $e = \omega(x)$ with $\omega = \sum_{\alpha \in J} f_\alpha dx^\alpha$ close to x with smooth functions $\{f_\alpha\}_{\alpha \in J}$. Check that

$$d\omega = d\left(\sum_{\alpha \in J} f_\alpha dx^\alpha\right) = \sum_{\alpha \in J} \sum_{j=1}^n \frac{\partial}{\partial x^j} f_\alpha dx^j \wedge dx^\alpha.$$

For $\xi = \xi_1 dx^1 + \dots + \xi_n dx^n$ you will find $\sigma(d)(x, \xi)(e) = i\xi \wedge e$. Then $\sigma(\delta)(x, \xi)(e) = -i\xi \lrcorner e$ since $\delta = d^*$ and the principal symbol of the adjoint operator is the adjoint of the principal symbol (as you have shown in Exercise 6.43, p.185). Check that the interior product $\xi \lrcorner$ is the dual of the exterior product $\xi \wedge$ by applying the mappings to an orthonormal local frame (we shall do it for you in our arguments for Theorem

13.6a (p.321). In this way you obtain

$$\begin{aligned} \sigma(d + \delta) &: \overset{\circ}{T}^*X &\longrightarrow & \text{Hom}(\pi^* \Lambda^\bullet(X), \pi^* \Lambda^\bullet(X)) \\ (x, \xi) &\longmapsto & (\pi^* \Lambda^\bullet(X))_{(x, \xi)} \ni e \mapsto i(\xi \wedge e - \xi \lrcorner e). \end{aligned}$$

Note that $\sigma(d + \delta)_\xi$ is invertible ($\xi \neq 0$), and hence $d + \delta$ is elliptic. To see that, please check $\sigma(d + \delta)_\xi \circ \sigma(d + \delta)_\xi = -\|\xi\|^2 \text{Id}_{\pi^* \Lambda^\bullet(X)_\xi} (= \sigma((d + \delta)^2)_\xi)$. You can find the details below in Section 13.4, p.319f. The second order operator $(d + \delta)^2 = d\delta + \delta d$ is called the Beltrami Laplacian. Since $d + \delta$ is formally self-adjoint, its index is zero. By definition, elements of $\text{Ker}(d + \delta)$ are known as harmonic forms. Hodge theory tells us that the algebra of harmonic forms, say $\mathcal{H}^\bullet(X)$, is isomorphic to the cohomology algebra $H^*(X; \mathbb{C})$ where wedge product of harmonic forms corresponds to cup product in $H^*(x; \mathbb{C})$ (see [186, p.43f and p.59-61] for a quick orientation). To get something more interesting, you must restrict $d + \delta$ to the even or to the odd forms. The restricted operators are still elliptic with symbols that are inverses modulo a factor of $-\|\xi\|^2$. Their index is not necessarily zero. Indeed, restricting to the even forms yields an operator with the Euler characteristic of X as index. That will be explained in the mentioned Section 13.4.

To (5): The claim follows immediately from the definition of Dirac type operators (see Definition 6.34, p.180 and the elementary properties of Clifford multiplication. You can use either the global definition of (6.23) or the local definition of (6.24). Ellipticity follows at once. Also it follows that the principal symbol is symmetric, if the defining connection is metric (i.e., compatible with the metric structure of the bundle, as explained in Definition 6.29, p.179).

Actually, the standard operators $\nabla + A, \bar{\partial}$ and $d + \delta$ of (1), (3) and (4) are all special instances of Dirac type operators. You could have obtained your results for these operators by clever Clifford multiplication alone! Indeed, take for instance $S := \Lambda^\bullet(T^*X)$ and let $\mathbf{c}$ be the extension of $\mathbf{c}(\xi)(s) = \xi \wedge s - \xi \lrcorner s$ for $\xi \in T_x^*X \subset \mathcal{Cl}(T_x^*X, g_x)$ and $s \in \Lambda^\bullet(T_x^*X)$ (here we identify TX and T^*X). The extension is guaranteed by the fact that $\mathbf{c}(\xi)^2 = -g_x(\xi, \xi) \text{Id}$.

To (6): Apply Exercise 6.39 and simple Clifford multiplication. There is a zoo of Laplacians, depending on the assumptions about the underlying manifold X and the bundle S and the connection ∇^S . Special cases (the *connection Laplacian* and the *Hodge Laplacian*) are discussed in our Section 15.6, p.434ff.]

► What is the meaning of the geometric description of the symbol of a differential, and in particular elliptic operator? This is the basic question which will concern us from now on. Recall from Remark 5.3 the geometric characterization of differential operators as support compressing. Unfortunately, that property can not be quantified or graded. Conversely, the symbol can express both quantitative and qualitative aspects. That as a first vague answer.

As a second vague answer, imagine an electron microscope aimed at a point x of our manifold. Under enlargement, both the neighborhood of x and the vector bundle above it become linear, of course, while the hole in the cotangent bundle becomes large like a sphere. With even greater magnification, we see, instead of a highly complicated differential operator on infinite dimensional spaces of cross-sections (the object of study of functional analysis), families of maps on spheres S^{n-1} into the general linear group $GL(N, \mathbb{C})$ (the object of study of linear algebra and of topology). The Atiyah-Singer Index Formula is (crudely) a manifestation of this change of the levels of investigation.

The term *symbol* suggests the *symbolic method* of OLIVER HEAVISIDE, which owes its power to the transition between the plane of operator theory and the plane of polynomial algebra. For this reason it is characterized in [116, II, p.187/518] pointedly as the *separation of the algebraic part from the mathematical-conceptual part*.

Initially, the relationship between the study of operators and the study of their symbols was penetrated more deeply not by mathematicians, but by physicists with the ideas of ERWIN SCHRÖDINGER and PAUL ADRIEN MAURICE DIRAC on the *quantization* of classical mechanical systems according to which classical mechanics deals with symbols and quantum mechanics with operators (for quantum mechanical systems with spin, these are differential operators for nontrivial vector bundles). Thus first one considers a problem of classical physics (mechanics, electrodynamics), establishes the classical Hamiltonian function, changes to position and momentum coordinates, and obtains, e.g., for the *harmonic oscillator* the function

$$h(x, p) = \frac{1}{2m}p^2 + \frac{k}{2}x^2.$$

Interpretation: Consider on the real axis the motion of a particle of mass m with the kinetic energy $\frac{m}{2}\dot{x}^2 = \frac{1}{2m}p^2$ where $x(t)$ is the location at time t and $p = m\dot{x}$ is the momentum. Then one supposes that the particle moves in a force field whose potential energy is $\frac{k}{2}x^2$. According to the *quantization rule*, we now choose a suitable Hilbert space, as a rule an L^2 (or Sobolev space as in Chapter 7 below), replace the position coordinate x by multiplication by x and the momentum coordinate by the differential operator $\frac{\hbar}{i}\frac{d}{dx}$. We then obtain (in the Schrödinger representation with $\hbar$ denoting the reduced Planck constant) the operator H with

$$Hf = -\frac{\hbar^2}{2m}\frac{d^2f}{dx^2} + \frac{k}{2}x^2f,$$

with the 2-symbol

$$\sigma_2(H)(x, \xi) = \frac{1}{2m}\xi^2.$$

The *total* symbol (which is not invariant and therefore not defined here) is

$$\sigma_{2,1,0}(H)(x, \xi) = \frac{1}{2m}\xi^2 + \frac{k}{2}x^2.$$

So much for this simple example; see e.g. [203, II, p.257-293], who strongly advocates this point of view. We shall return to this topic in our Part IV. ◀

7. Manifolds with Boundary

Instead of modeling a manifold locally on open subsets of E , we can also work with charts that map open subsets of the topological space X homeomorphically onto open subsets of the half-space $\mathbb{R}_+^n := \{(x_1, \dots, x_n) \in \mathbb{R}^n : x_n \geq 0\}$ such that the *coordinate changes* are again C^∞ . In this way, we introduce the concept of a C^∞ **manifold with boundary**, in the same way as we have done above for (unbounded) manifolds. We call $x \in X$ an **interior point**, if it has a neighborhood which is mapped by a chart onto an open subset of $\mathbb{R}^n$ (i.e., contained in the interior of $\mathbb{R}_+^n$). On the other hand, if there is a chart mapping x to a point on the boundary of $\mathbb{R}_+^n$, then x is called a **boundary point** of X ; we write ∂X for the set of all boundary points. As examples, the closed solid sphere or torus are three-dimensional C^∞ manifolds with boundaries being the 2-sphere or 2-torus, respectively.

EXERCISE 6.48. Let X be a C^∞ manifold with boundary.

a) Carry the concepts $C^\infty(X)$, TX , T^*X , orientation, Riemannian metric, etc., over to this case.

FIGURE 6.4. The inner normal field over the boundary ∂X of a Riemannian manifold X

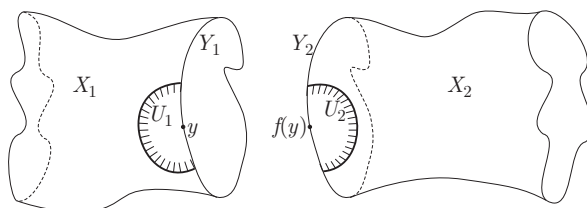
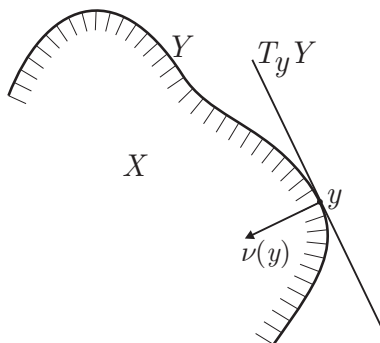


FIGURE 6.5. Gluing two manifolds X_1, X_2 along their boundaries

b) Construct a C^∞ atlas for ∂X from a C^∞ atlas for X , showing ∂X is a C^∞ manifold of dimension $n - 1$, when $\dim X = n$. Show that $\partial\partial X = \emptyset$ and that ∂X inherits Riemannian structure and orientation from those on X .

For short, we write $Y = \partial X$ here. Since each C^∞ path in Y is a C^∞ path in X , we have a canonical embedding of TY into $TX|_Y$. Over Y , we have the following diagram of tangent and cotangent bundles

$$\begin{array}{ccc} TY & \cong & T^*Y \\ \cap & & \cap \\ (TX)|_Y & \cong & (T^*X)|_Y \end{array} .$$

The left inclusion is canonical; the other isomorphisms and the right inclusion depend on the choice of a Riemannian metric.

EXERCISE 6.49. With the help of a Riemannian metric $(\cdot, \cdot)$, define a *normal field* $\nu \in C^\infty(TX|_Y)$ such that $(\nu(y), w) = 0$ and $(\nu(y), \nu(y)) = 1$ for all $y \in Y$ and $w \in T_y Y$, as depicted in Figure 6.4. Show that there are two such normal fields, and characterize the *inner* one via the condition $d\varphi(\nu(y)) \geq 0$ for all real-valued $\varphi \in C^\infty(X)$ which are positive except at y . Characterize the *dual normal field* $\nu^* \in C^\infty((T^*X)|_Y)$.

EXERCISE 6.50. Let X_1 and X_2 be C^∞ manifolds with boundaries, and let $f: Y_1 \rightarrow Y_2$ be a diffeomorphism of their boundaries. Show that one can construct a C^∞ manifold $X_1 \cup_f X_2$ in a canonical way by identifying the boundaries of X_1 and X_2 via f as in Figure 6.5.

[Hint: Form the disjoint union of $X_1 - Y_1$, $X_2 - Y_2$, and $\{(y, f(y)) : y \in Y_1\}$. It is clear what a coordinate neighborhood of $x \in X_i - Y_i$ ($i = 1, 2$) should be. For $x = (y, f(y))$, choose a neighborhood U_1 of y in X_1 , neighborhood U_2 of $f(y)$ in X_2 with $f(U_1 \cap Y_1) = U_2 \cap Y_2$. Then U_1 and U_2 form a neighborhood of $(y, f(y))$, see

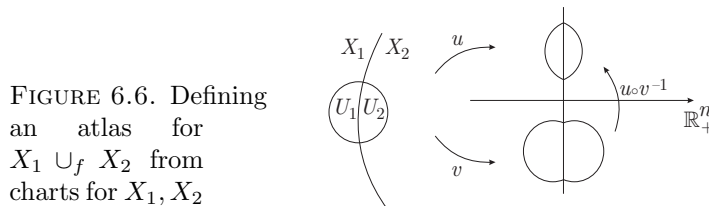


FIGURE 6.6. Defining an atlas for $X_1 \cup_f X_2$ from charts for X_1, X_2

Figure 6.6. By this recipe, define an atlas for $X_1 \cup_f X_2$ from the C^∞ atlases for X_1 and X_2 , such that $X_1 \cup_f X_2$ becomes a topological manifold. It is not entirely easy to prove that the coordinate changes are C^∞ . Without loss of generality, assume $X_1 = X_2 =: X$ and $f = \text{Id}$; in our applications, we always have this situation. In order to avoid the difficulties with the corners originating from the way in which the charts are joined, choose a Riemannian metric and extend the above-mentioned normal vector field (Exercise 6.49) to a neighborhood of $\partial X := Y$. The integral curves of the vector field provide a diffeomorphism (*collar*) of $Y \times [0, 1]$ with a neighborhood of Y in X . The differentiable *doubling* of $Y \times [0, 1]$ along $Y \times \{0\}$ is trivial; see also [97, 13.5-13.11].]

REMARK 6.51. The definition of differential operators on manifolds with boundary does not require any modification in relation to the case discussed above. The following difference is essential, however: While every differential operator over a *closed* (i.e., compact, without boundary) manifold has a formal adjoint by Exercise 6.43, one always has an extra term for manifolds with boundary

$$\int_X (Pe, f) - \int_X (e, P^*f) = \int_{\partial X} (\cdots)$$

involving a differential operator over the boundary; e.g., see our discussion above on the Sturm-Liouville boundary-value problem (Section 2.5), or more generally [328, p.73-75] and [83, Proposition 3.4]. Thus, one of the advantages of the computations on compact manifolds without boundary is the existence of formal adjoints. In passing to the boundary-value problems of interest in applications, Exercise 6.50 comes into play. More generally, in Section 13.8, we will assign to each boundary-value problem over X *associated* operators over the two closed manifolds ∂X and $X \cup_{\partial X} X$. Incidentally, these are manifolds which can be rather complicated topologically, even in the classical case when X is a bounded domain in $\mathbb{R}^n$. (See the *Heegaard diagrams*, whereby each three-dimensional oriented manifold can be represented as such a doubling with boundary diffeomorphism, not necessarily the identity [387, p.219]).

CHAPTER 7

Sobolev Spaces (Crash Course)

Synopsis. Motivation. Equivalence of Different Local Definitions. Various Isometries. Global, Coordinate-Free Definition. Embedding Theorems: Dense Subspaces; Truncation and Mollification; Differential Embedding; Rellich Compact Embedding. Sobolev Spaces Over Half Spaces. Trace Theorem. Case Studies: Euclidean Space and Torus; Counterexamples.

1. Motivation

► In this book, the concept of Sobolev spaces will be used to solve two different problems. The *first question* is: *How can we fit the analytic concept of (**elliptic**) differential operators into the framework of functional analysis?* That question is dealt with extensively in many textbooks of modern analysis. One of the answers to that question is that Sobolev spaces permit a transition from Banach spaces (natural domains of differential operators) to easy *Hilbert spaces* and provide a link to the theory of bounded Fredholm operators in Hilbert space, as developed above in our Part I. We shall explain all the needed definitions and results in the sequel. That is the easy question and we can be short in dealing with it. The *second question* is much deeper: *How can we fit the geometric concept of a **connection** into the framework of functional analysis?* Recall from Section 6.5, Definition 6.34 and our Table 6.1 that all geometric standard operators are related to connections, namely as operators of Dirac type, respectively, Dirac Laplacians (= squares). We will show the fundamental role of connections in gauge theoretic physics and low-dimensional topology in our Part IV. Then the key problem is to develop an all embracing view of the space of all suitable connections in a given geometric or physics context. Such a view is provided by the concept of a manifold. To establish the *manifold* character of spaces of connections, we need linearization and parametrization tools. The most important are infinite-dimensional analogues to the Implicit Function Theorem (IFT). There we shall use Sobolev spaces once again. But then, our point will not be the rather trivial aspect of Sobolev spaces, cultivated in this and the following sections and perhaps overemphasized in analysis main stream literature (namely, the simple replacement of Banach space theory by Hilbert space theory). In Sections 16.4, 18.3 and 18.4, our point is rather the replacement of Fréchet spaces (where we have no IFT) by Banach spaces, see Definition 16.19, p.497.

Like we have two different motivations for the introduction of Sobolev spaces, we also have two different ways of doing it. As so often in global analysis, we have the heritage from classical analysis with its proficiency in making calculations in *coordinates*. In this section, we shall follow that tradition, making easier reading for a student — or a teacher — who feels safer with coordinates, does not care so much about global geometric meaning and accepts the arbitrary and tiresome coordinate shifts. In Section 16.4, p.497 we present an alternative, namely the *natural* (coordinate-free) Definition 16.19 of much more delicate families of Sobolev Banach spaces. The global approach is mandatory in Part IV but would also be quite appropriate in this section for readers who seek a really

simple, coordinate-free presentation and are not afraid of abstract geometric concepts, see Remark 7.8 below. ◀

Let us leave the connections for later and return to our first question regarding differential operators and their relations to Hilbert spaces. There is first of all the L^2 concept of a Lebesgue measurable square integrable function, which can be transferred naturally to sections in a Hermitian vector bundle E on a Riemannian manifold X : A section $u: X \rightarrow E$ (not necessarily continuous) represents an element of $L^2(E)$ if $\int_X \langle u, u \rangle \nu_g < \infty$. Here $\langle \cdot, \cdot \rangle$ is a Hermitian metric for the vector bundle E , whence $\langle u, u \rangle$ is an $\mathbb{R}$ -valued function on X which is integrated with respect to the volume element ν_g defined by the metric tensor g of X (see Section 6.3 above). In this way, $L^2(E)$ becomes a Hilbert space with the usual identification of sections that differ on a set of measure 0.

The traditional way of fitting a differential operator $P \in \text{Diff}_k(E, F)$ into the well-understood and powerful Hilbert space theory consists in considering P as a map on $L^2(E)$ to $L^2(F)$, restricted to functions with sufficient differentiability. We proceeded this way above, when introducing the notion of *formally adjoint operators* (Section 6.6). But even restricted to these subspaces, the differential operators are not continuous in the norm topology of L^2 . A simple example is the operator d/dt which maps the sequence $\frac{1}{n} \sin nt$ (converging to 0 in $L^2(S^1)$) to the sequence $\cos nt$ which does not converge in $L^2(S^1)$. This circumstance leads to the extensive field of classical mathematical research on *unbounded* linear operators. We gave a taste in Section 2.6.

Thanks to SERGEY LVOVICH SOBOLEV, we now have a more potent tool for the definition of Hilbert spaces with various differentiability properties, namely the Sobolev spaces $W^s(X)$. More common *notations* for these spaces are $H^s(X)$ or $L_2^s(X)$. We prefer the W^s of the Russian literature where the “W” reminds of *weak* solutions, namely in distributional sense, to be explained below in Exercise 7.7a. In a topology book like ours, $H^s(X)$ is reserved for cohomology. The notation $L_2^s(X)$ would be correct in emphasizing that we model the Sobolev spaces after the Hilbert space $L_2(X)$. However, it is a bit heavy and, moreover, we have so many spaces of linear mappings, carrying an L . So we had better stick to $W^s(X)$.

These spaces have gained great importance in the theory of partial differential equations, especially for existence questions where precise statements on the *regularity* of solutions are desired, but often cannot be expressed in the language of C^k -Banach spaces. Since introducing Sobolev spaces by coordinates is an established part of now classical analysis, we may keep it short and refer to the abundant textbook *literature*: the classic [6], [58, Chs. III/IV], [217, p.33-63], [280, p.1-118], [314, p.184-200], [328, p.125-174], and [452, p.55 and 173f], and the more recent [187, p.44ff] and [190, Sections 4.2, 6.2, 6.3 and 8.2].

2. Definition

Customary Definitions in Coordinates. In the following, we put together some of the various customary equivalent definitions of Sobolev spaces. Here, we restrict ourselves to the *case of functions* and where $s \geq 0$. In the framework of distribution theory, the spaces W^s can be treated clearly and uniformly also for $s < 0$; e.g., see the carefully written [187] and [190].

The basic idea of Sobolev spaces is very simple: As explained above, we wish a common functional analytic frame for linear differential operators. Let us try:

DEFINITION 7.1. Let $m \geq 0$ be an integer. We define the **Sobolev space** $W^m(\mathbb{R}^n)$ as the intersection of the maximal domains of all elementary formally self-adjoint differential operators

$$D^\alpha := (-i)^{|\alpha|} \frac{\partial^{\alpha_1}}{\partial x_{\alpha_1}} \cdots \frac{\partial^{\alpha_n}}{\partial x_{\alpha_n}}, \quad |\alpha| := \alpha_1 + \cdots + \alpha_n \leq m,$$

of order $\leq m$, i.e., to consist of all $u \in L^2(\mathbb{R}^n)$ such that $D^\alpha u \in L^2(\mathbb{R}^n)$ for all multiindices α with $|\alpha| \leq m$.

Recall that for $u \in L^2(\mathbb{R}^n)$, we mean by $D^\alpha u \in L^2(\mathbb{R}^n)$ that there exists a $v \in L^2$ such that the *distribution* $D^\alpha u$ acts like v on all *test functions* w , i.e.,

$$\begin{aligned} (D^\alpha u)(w) &:= \langle u, (D^\alpha)^* w \rangle_0 = \langle u, D^\alpha w \rangle_0 := \int_{\mathbb{R}^n} u(x) \overline{D^\alpha w(x)} dx \\ &\stackrel{!}{=} \int_{\mathbb{R}^n} v(x) \overline{w(x)} dx = \langle v, w \rangle_0 \quad \text{for all } w \in C_0^\infty(\mathbb{R}^n). \end{aligned}$$

By Fourier analysis (Differentiation-Multiplication Conversion and Plancherel Formula, Exercises A.5b,d of Appendix A), this is equivalent to requiring $\xi^\alpha \hat{u}(\xi) \in L^2$ for $|\alpha| \leq m$, or, which is the same, $(1 + |\xi|)^m \hat{u} \in L^2$. The following exercise makes you familiar with the arguments.

EXERCISE 7.2. Show that, for $u \in C_0^\infty(\mathbb{R}^n)$, the two following norms $|\cdot|_m$ and $\|\cdot\|_m$ are equivalent ($m \in \mathbb{N}$):

a)

$$|u|_m := \left(\sum_{|\alpha| \leq m} |D^\alpha u|_0^2 \right)^{1/2}, \quad \text{where } |u|_0^2 := \langle u, u \rangle_0 = \int_{\mathbb{R}^n} u(x) \overline{u(x)} dx.$$

b) For $\Delta = -\left(\frac{\partial^2}{\partial x_1^2} + \cdots + \frac{\partial^2}{\partial x_n^2}\right)$,

$$\|u\|_m := \left(\int_{\mathbb{R}^n} (1 + |\xi|^2)^m |\hat{u}(\xi)|^2 d\xi \right)^{1/2} = \left(\int_{\mathbb{R}^n} \langle (1 + \Delta)^m u, u \rangle dx \right)^{1/2},$$

where the last equality is due to Exercise A.5(b,d), p. 711 in Appendix A.

[Hint: Start with the Fourier differentiation formula (see Appendix A), giving

$$|u|_m^2 := \int_{\mathbb{R}^n} \left(\sum_{|\alpha| \leq m} (\xi^\alpha)^2 \right) |\hat{u}(\xi)|^2 d\xi.$$

Then prove that for some constant c ,

$$(1 + |\xi|^2)^m \leq \sum_{|\alpha| \leq m} (\xi^\alpha)^2 \leq c(1 + |\xi|^2)^m$$

and deduce $\|u\|_m \leq |u|_m \leq \sqrt{c} \|u\|_m$.]

This leads to the following more general definition.

EXERCISE 7.3. For real nonnegative s , define the **Sobolev space**

$$(W^s(\mathbb{R}^n)) := \left\{ u \in L^2(\mathbb{R}^n) : \xi \mapsto (1 + |\xi|^2)^{s/2} \hat{u}(\xi) \in L^2(\mathbb{R}^n) \right\}$$

and show:

a) For all $s \in \mathbb{N}$, the space $W^s(\mathbb{R})$ is the completion of $C_0^\infty(\mathbb{R}^n)$ relative to the

(equivalent, by Exercise 7.2) s -norms $|\cdot|_s$ and $\|\cdot\|_s$, and whence a Banach space.

b) By considering scalar products which induce the respective norms, $W^s(\mathbb{R}^n)$ becomes a Hilbert space.

c) The following inclusions are defined in a natural way, and are continuous and dense

$$C_0^\infty(\mathbb{R}^n) \subset W^\infty := \bigcap_{s=0}^\infty W^s \subset \dots \subset W^{s+t} \subset \dots \subset W^s \subset \dots \subset W^0 := L^2(\mathbb{R}^n),$$

where $W^s := W^s(\mathbb{R}^n)$ for short. See also Theorem 7.13, p. 200.

[Hint: For a: Investigate Cauchy sequences in $C_0^\infty(\mathbb{R}^n)$ relative to $|\cdot|_s$.

For b: For natural s , this is clear by (a). For arbitrary real s , see the classical [217, p.37 and 45f] or [280, p.35-37] or the more recent [187] and [190].

For c: For the inclusions, note the monotonicity of $(1 + |\xi|^2)^s$ in s . For the proof that $C_0^\infty(\mathbb{R}^n)$ is dense in $W^s(\mathbb{R}^n)$, note that

- $C_0^\infty(\mathbb{R}^n)$ is dense in the Schwartz space $C_\downarrow^\infty(\mathbb{R}^n)$ of rapidly decreasing functions;
- the Fourier transform is an isometric isomorphism

$$\mathcal{F}: W^s(\mathbb{R}^n) \longrightarrow L^2(\mathbb{R}^n, (1 + |\xi|^2)^s d\xi); \text{ and}$$

- $\mathcal{F}^{-1}(C_\downarrow^\infty(\mathbb{R}^n)) = C_\downarrow^\infty(\mathbb{R}^n)$.

Since $C_\downarrow^\infty(\mathbb{R}^n)$ is clearly dense in $L^2(\mathbb{R}^n, (1 + |\xi|^2)^s d\xi)$, it follows that $C_\downarrow^\infty(\mathbb{R}^n)$ is dense in $W^s(\mathbb{R}^n)$, and you are done.

You may try another more direct proof of the density: Note that the space $W_K^s(\mathbb{R}^n)$ of functions with support in compact $K \subset \mathbb{R}^n$ is dense in $W^s(\mathbb{R}^n)$. So, given $u \in W_K^s(\mathbb{R}^n)$, how can you construct a sequence $u_\nu \in C_0^\infty(\mathbb{R}^n)$ with $\text{supp } u_\nu \subset \tilde{K}$ (another compact subset with $K \subset \text{Int } \tilde{K}$), such that $\|u_\nu - u\|_s \rightarrow 0$ for $\nu \rightarrow \infty$? Exploit the convolution (see Definition A.4c, p.710): You can choose compactly supported standard test function $\varphi \in C_0^\infty(\mathbb{R}^n)$, real valued with $\varphi \geq 0$, $\text{supp } \varphi \subset \{|x| < 1\}$ and $\int_{\mathbb{R}^n} \varphi(x) dx = 1$. Then put

$$\varphi_\varepsilon(x) := \varepsilon^{-n} \varphi(x/\varepsilon) \text{ and } u_\varepsilon(x) := (\varphi_\varepsilon * u)(x) = \langle u(y), \varphi_\varepsilon(x - y) \rangle_0, \quad \varepsilon > 0.$$

Note that $\text{supp } \varphi_\varepsilon \subset \{|x| < \varepsilon\}$ and $\int \varphi_\varepsilon(x) dx = 1$. To show that $u_\varepsilon \in C_0^\infty(\mathbb{R}^n)$ is an easy exercise in the differentiability of integrals with parameters. The interesting part is to prove that $\lim_{\varepsilon \rightarrow 0+} \|u_\varepsilon - u\|_s = 0$. For that, work with the Fourier transform: Since $\widehat{\varphi}_\varepsilon(\xi) = \widehat{\varphi}(\varepsilon\xi)$ and $\widehat{\varphi}(0) = 1$, the question is reduced to establishing the relation

$$\lim_{\varepsilon \rightarrow 0+} \int |\widehat{\varphi}(\varepsilon\xi) - 1|^2 |\widehat{u}(\xi)|^2 (\xi_1^{2s} + \dots + \xi_n^{2s}) d\xi = 0,$$

which is evident from the dominated convergence theorem.]

REMARK 7.4. a) The family $(\varphi_\varepsilon)_{0 < \varepsilon < 1}$ (more precisely the family of linear scalar operators $(J_\varepsilon)_{0 < \varepsilon < 1}$ with $J_\varepsilon(\cdot) := \varphi_\varepsilon * \cdot$, mapping integrable functions to smooth functions) is called a **mollifying family** because J_ε smoothes out the asperities and we have $J_\varepsilon \rightarrow \text{Id}$ in the appropriate norm.

b) There is a second basic technique for dealing with Sobolev spaces, namely **truncation**. The essentials are contained in the following result: Let $u \in W^k(\mathbb{R}^n)$. Consider for each $R > 0$ a smooth bump (cut-off) function $\chi_R \in C_0^\infty(\mathbb{R}^n)$ with $\chi_R(x) \equiv 1$ for $|x| \leq R$, $\chi_R(x) \equiv 0$ for $|x| \geq R + 1$, but sufficiently moderate, say

with differential $|d\chi_R(x)| \leq 2$ for all $x \in \mathbb{R}^n$. Then $\chi_R \cdot u \in W^k(\mathbb{R}^n)$ for all $R > 0$ and, moreover,

$$\chi_R \cdot u \xrightarrow{W^k} f, \quad \text{as } R \rightarrow \infty.$$

We leave the proof to the reader (or else see [321, Lemma 9.2.9]).

EXERCISE 7.5. Show that for $s \in \mathbb{R}$, the formally self-adjoint operator (in fact, a pseudo-differential operator, see the following chapter)

$$(\Lambda_s u)(x) := \int_{\mathbb{R}^n} e^{i\langle x, \xi \rangle} (1 + |\xi|^2)^{s/2} \widehat{u}(\xi) d\xi,$$

with $dx = (2\pi)^{-n/2} dx_1 \cdots dx_n$, defines an isomorphism (in particular, isometry) $\Lambda_s: W^{t+s}(\mathbb{R}^n) \rightarrow W^t(\mathbb{R}^n)$ of Hilbert spaces for $t \geq 0$ and $t + s \geq 0$.

[Hint: Note that PARSEVAL's Formula (Appendix A, Exercise A.5d, p. 711) implies the equality $\|u\|_s = \|\Lambda_s u\|_0$ for $u \in W^s(\mathbb{R}^n)$, and that the family $\{\Lambda_s : s \in \mathbb{R}\}$ forms a group since $\Lambda_s \circ \Lambda_r = \Lambda_{s+r}$.]

REMARK 7.6. A common abbreviation of the expression $(1 + |\xi|^2)^{\frac{1}{2}}$ is the symbol $\langle \xi \rangle$. Whence, in the notation of pseudo-differential operators of Chapter 8, we can write $\Lambda_s = \text{Op}(\langle \xi \rangle^s)$.

Global and Coordinate-Free Definitions. From the preceding presentation of Sobolev spaces in local *Euclidean coordinates*, the reader can catch the basic idea, namely that Sobolev spaces are closures of spaces of differentiable functions with regard to the L^2 -norms of the highest derivative. However, it seems to us that the power of the concept of Sobolev spaces becomes clearer in global and coordinate-free presentation. We shall give several choices.

EXERCISE 7.7. Let X be a compact, oriented, C^∞ Riemannian n -manifold (without boundary), and let E be a C^∞ Hermitian vector bundle over X of fiber dimension N .

a) For a positive integer s , define the **Sobolev space** (to begin with, only the underlying vector space)

$$(7.1) \quad W^s(E) := \{u \in L^2(E) : \text{for each } P \in \text{Diff}_s(E, E), \text{ there is } v \in L^2(E) \text{ such that } \langle u, Pw \rangle_0 = \langle v, w \rangle_0 \text{ for all } w \in C^\infty(E)\}.$$

Show that a section $u \in L^2(E)$ lies in $W^s(E)$, exactly when, for each local representation of u in the form $u(x) = \sum u_i(x) e_i(x)$ relative to a local chart and local basis $e_1, \dots, e_N$ of E , we have $\varphi u_i \in W^s(\mathbb{R}^n)$, for all C^∞ functions φ with support in the domain of the chart.

b) Define $W^s(E)$ for $s \in \mathbb{R}^+$, using this local recipe.

[Hint: For a: Definition 7.1 and Exercise 7.2a. Note that v is uniquely determined by P . One says that v arises by *weak application* of the formal adjoint operator P^* on u (*differentiation in the distributional sense*, i.e., " $P^*u = v$ " $\iff$ P^*u and v act identically on all *test vector valued functions* $w \in C^\infty(E)$ with $\langle P^*u, w \rangle_0 = \langle u, Pw \rangle_0$).

For b: The crucial point is the independence of the *set* $W^s(E)$ of the choice of charts, local trivializations, and the smoothing functions. Take care with the coordinate changes: It is not entirely trivial that each diffeomorphism $\kappa: U \rightarrow V$ between open subsets of $\mathbb{R}^n$ induces (via $v \mapsto v \circ \kappa$) an isomorphism $W_K^s(\mathbb{R}^n) \rightarrow W_{\kappa^{-1}(K)}^s(\mathbb{R}^n)$,

where $K \subset V$ is compact and $W_K^s(\mathbb{R}^n) := \{v \in W^s(\mathbb{R}^n) : \text{supp } v \subseteq K\}$. An elementary proof for this is found in [217, p.57-59]. In our context it is simpler to jump forward to Theorem 8.19, p. 223, where we shall show the invariance of the space L_{pc}^s of (principally classical) pseudo-differential operators under a coordinate change (but only for $s \in \mathbb{Z}^+$). However, the proof goes through smoothly for $s \in \mathbb{R}^+$. Then define $W^s(E)$ as in (a), where $P \in L_{\text{pc}}^s(E, E)$. Instead of coordinate invariance, which is self-evident, one must show, as in (a), that one obtains elements of $W^s(\mathbb{R}^n)$ locally. Details are found in [218, p.169f] or [323, p.151f].

REMARK 7.8. (a) For a fixed choice of atlas, local trivializations of the bundle E , and an appropriate C^∞ partition of unity, one obtains a norm and scalar product which makes $W^s(E)$ a Hilbert space. Without such choices, we must do with a **Hilbertable** space ([328]'s notation).

(b) Instead of arguing with *all* elements in $\text{Diff}_s(E, E)$ we can define $W^s(E)$ both as a set and as a Hilbert space by specifying a single **generating operator** $\Lambda_{E,s}$, actually a (principally classical) pseudo-differential operator (belonging to $L_{\text{pc}}^s(E, E)$, a space to be defined below in Section 8.3): Let $\{U_j\}_{j \in J}$ be a locally finite covering of the underlying n -manifold X by domains of coordinate charts $\kappa_j: U_j \rightarrow \mathbb{R}^n$ and local trivializations $\tau_j: E|_{U_j} \rightarrow U_j \times \mathbb{C}^N$, and let $\{\varphi_j \in C^\infty(X)\}_{j \in J}$ be a partition of unity subordinate to $\{U_j\}_{j \in J}$. Let $u \in L^2(E)$, i.e., $\int_X \langle u, u \rangle_h \nu_g < \infty$ where ν_g denotes the volume element for the Riemannian metric g on X and $\langle \cdot, \cdot \rangle_h$ the Hermitian product on the vector bundle E , see Definition 6.17b, p.170. We set

$$(7.2) \quad \Lambda_{E,s} u := \sum_{j \in J} \varphi_j \cdot (\tau_j^{-1} \circ (\Lambda_s^N \overline{u_j}) \circ \kappa_j),$$

where $\overline{u_j} := \begin{cases} \tau_j \circ u \circ \kappa_j^{-1}, & \text{on } \kappa_j(U_j), \\ 0, & \text{on } \mathbb{R}^n \setminus \kappa_j(U_j), \end{cases}$ and $\Lambda_s^N := \Lambda_s \oplus \cdots \oplus \Lambda_s$ with

$\Lambda_s: W^s(\mathbb{R}^n) \rightarrow L^2(\mathbb{R}^n)$ as defined in Exercise 7.5. The process used in Equation (7.2) to construct the operator $\Lambda_{E,s}$ from the operators Λ_s^N given in local coordinates is called *gluing together*. Similarly, we defined differential operators globally via local coordinates in Definition 6.35, p.181 and shall define pseudo-differential operators globally via local coordinates in Definition 8.13, p.215. We set

$$(7.3) \quad W^s(E) := \Lambda_{E,s}^{-1}(L^2(E)) \quad \text{and} \quad \langle u, v \rangle_s := \langle \Lambda_{E,s} u, \Lambda_{E,s} v \rangle_0$$

for $u, v \in W^s(E)$. One checks that the Equations (7.1) and (7.3) yield the same vector space $W^s(E)$. Contrary to the definition of the Sobolev space by (7.1), the preceding definition based on the generating $\Lambda_{E,s}$ yields a scalar product at once and makes $W^s(E)$ a Hilbert space. As before, however, the inner product is not canonical but depends also here on the choice of coordinates etc, entering into the definition of $\Lambda_{E,s}$.

Warning: While we had $\Lambda_{-s} \circ \Lambda_s = \text{Id}$ get on $W^s(\mathbb{R}^n)$ we now get an error term

$$(7.4) \quad R_s := \Lambda_{E,-s} \circ \Lambda_{E,s} - \text{Id}_{W^s(E)},$$

which is by definition an integral operator $(R_s u)(x) = \int_X K_s(x, x-y) u(y) dy$ with smooth kernel K_s and therefore compact in $\mathcal{B}(W^s(E), W^s(E))$ (to be proved like in Exercise 2.29, p.25) and extendable to the whole $L^2(E)$ and transforming it into $C^\infty(E)$.

(c) However, there are other choices to fix the scalar product: As with Exercise

7.2b, on manifolds one may define a Laplace operator Δ which is an elliptic, self-adjoint, positive-definite second-order differential operator. For a natural s (and also for real s , via the Spectral Theorem 2.61, p.51), we then may explicitly set

$$\|u\|_s := \langle (\text{Id} + \Delta)^s u, u \rangle_0, \quad u \in C^\infty(E).$$

(d) By [44, p.511] (the idea goes back to [284, p.134-197], see also [280, p.42]), one can proceed in this way even further, if the vector bundle E is furnished with a C^∞ connection ∇^E (defined and discussed in Section 6.5, 176ff). Consider $\nabla^E: C^\infty(E) \rightarrow C^\infty(E \otimes T^*X)$ as a differential operator. By composition with its formally adjoint $\nabla^*: C^\infty(E \otimes T^*X) \rightarrow C^\infty(E)$, we obtain a positive, semi-definite, formally self-adjoint, *Laplacian*, namely $\Delta := \nabla^* \circ \nabla$.

Following up on this remark, we may replace our *conventional* introduction of the Sobolev spaces via lengthy and, in principle, artificial coordinate transformations, by an alternative *geometric* (in particular, coordinate-free) definition, namely by specifying one single *generating* differential operator ∇^j .

DEFINITION 7.9. We equip the bundle $E \rightarrow X$ with a Hermitian structure h and a metric covariant differentiation operator $\nabla^E: C^\infty(E) \rightarrow C^\infty(T^*X \otimes E)$. By also employing a Riemannian metric g and Levi-Civita connection θ^g on X , we obtain for any $k = 0, 1, 2, \dots$ a connection in the tensor products $(\otimes^k T^*X) \otimes E$

$$\nabla^{k,E}: C^\infty((\otimes^k T^*X) \otimes E) \rightarrow C^\infty((\otimes^{k+1} T^*X) \otimes E).$$

For each $j = 1, 2, \dots$ we write shortly $\nabla^j: C^\infty(E) \rightarrow C^\infty((\otimes^j T^*X) \otimes E)$ for the composition

$$\begin{aligned} \nabla^j: C^\infty(E) &\xrightarrow{\nabla^E} C^\infty(T^*X \otimes E) \xrightarrow{\nabla^{1,E}} C^\infty(T^*X \otimes T^*X \otimes E) \\ &\xrightarrow{\nabla^{2,E}} \dots \xrightarrow{\nabla^{j-1,E}} C^\infty((\otimes^j T^*X) \otimes E). \end{aligned}$$

a) For $u, v \in C^\infty(E)$ and $m > 0$, we then set

$$(u, v)_m := \sum_{j=0}^m \int_X \langle \nabla^j u, \nabla^j v \rangle \nu_g, \quad \text{and} \quad \|u\|_m := \sqrt{(u, u)_m},$$

where ν_g denotes the volume element for g , and the inner product $\langle \nabla^j u, \nabla^j v \rangle$ is the natural one constructed from the one induced by g on $\otimes^j T^*X$ and the Hermitian structure on E .

b) The Sobolev space $W^m(E)$ is the completion of $C^\infty(E)$ with the norm $\|\cdot\|_m$.

Differently put, $W^m(E)$ is the space of sections $u \in L^2(E)$ such that for all $j = 1, \dots, m$ there exists $v_j \in L^2((\otimes^j T^*X) \otimes E)$ with $\nabla^j u = v_j$ *weakly*, i.e.,

$$\int_X \langle v, w \rangle \nu_g = \int_X \langle u, (\nabla^j)^* w \rangle \nu_g, \quad \text{for all } w \in C^\infty((\otimes^j T^*X) \otimes E).$$

We shall come back to this global type of definition in Section 16.4, Definition 16.19, p.497. For now, we leave it to the reader to check the accordance between our two Definitions, i.e., the conventional definition by combining Exercises 7.3 and 7.7, and the preceding global Definition 7.9.

REMARK 7.10. Not the underlying set of the Sobolev space $W^m(E)$ introduced here, but its scalar product depends (as before, but differently) on several choices: the metrics on X and E and the connection on E . It was pointed out in [321,

Theorem 9.2.24] that the identity map between two such versions of $W^m(E)$ is a Banach space isomorphism, if we restrict ourselves to *compatible* connections (i.e., *metric* in the sense of Definition 6.29, p.179). When we expand our definition to noncompact X this dependence is very dramatic and has to be taken into serious consideration.

REMARK 7.11. In the literature and in our Part IV, much more general Sobolev spaces (*Bessel potentials*, etc.) are treated. For these, one starts with L^p theory instead of the Hilbert spaces L^2 , and works with *weights* other than our $(1 + |\xi|^2)^{s/2}$. It is interesting that in “the study of classes of differential equations with variable coefficients which are defined by conditions on their highest-order part” (HÖRMANDER) only those W -spaces play a role which are distinguished in a way by their invariance on manifolds (*translation invariance* of L^2 and *diagonalizability* of the derivative by means of Fourier transformation). Indeed, in the present part of our book, the L^2 -modeled Sobolev spaces suffice. To describe the manifold structure of moduli of self-dual connections, however, we shall, as mentioned before, define wider Sobolev spaces in Section 16.4, in immediate generalization of the preceding Definition 7.9.

Sobolev Spaces Over Half-Spaces. In many applications it is natural to consider manifolds with boundary, modeled on half-spaces. For a comprehensive treatment we refer to [83]. For now, the following Exercise may suffice.

EXERCISE 7.12. Let m be a positive integer.

a) For $\mathbb{R}_+^n := \{x \in \mathbb{R}^n : x_n \geq 0\}$, define (as in Exercise 7.7a) the space

$$W^m(\mathbb{R}_+^n) := \{u \in L^2(\mathbb{R}_+^n) : \text{for each } P \in \text{Diff}_m(\mathbb{R}_+^n), \text{ there is } v \in L^2(\mathbb{R}_+^n) \text{ such that } \langle u, Pw \rangle_0 = \langle v, w \rangle_0 \text{ for all } w \in C^\infty(\mathbb{R}_+^n)\}.$$

Prove that

$$W^m(\mathbb{R}_+^n) = \{u \in L^2(\mathbb{R}_+^n) : \text{there is } v \in W^m(\mathbb{R}^n) \text{ with } v|_{\mathbb{R}_+^n} = u\}.$$

Show that $W^m(\mathbb{R}_+^n)$ is a Hilbert space.

b) Define the space $W^m(X)$ for a compact, orientable manifold X with boundary via *localization*, and carry over Exercise 7.3c.

[Hint: For a: Set $\|u\|_m := \inf\{\|v\|_m : v \in W^m(\mathbb{R}^n) \text{ and } v|_{\mathbb{R}_+^n} = u\}$. Be careful with restricting to the half-space: For $m \neq 0$, one must distinguish between $W^m(\mathbb{R}_+^n)$ and $W_{\mathbb{R}_+^n}^m(\mathbb{R}^n)$, the space of W^m functions with support in $\mathbb{R}_+^n$; see [217, p.51-54].

For b: The invariance under diffeomorphism is trivial here, since (without any loss in the applications) we only consider whole numbers m . See also [217, p.60f].]

3. The Main Theorems on Sobolev Spaces

Here, we discuss briefly (partly without full proofs, for which we refer to the literature) the three main theorems. The content of these results is illustrated in Section 7.4, *Case Studies*.

We begin with a regularity theorem showing how one can pass from Hilbert space results given in the language of Sobolev spaces to results in classical form.

THEOREM 7.13 (S. L. SOBOLEV, 1938). *Let X be a compact C^∞ manifold (with or without boundary) and $s > 0$. Define the **strength** of the Sobolev space*

$W^s(X)$ by

$$\text{str}(W^s(X)) := s - \frac{\dim X}{2}.$$

Then $W^s(X) \hookrightarrow C^k(X)$ for all $k < \text{str}(W^s(X))$, and the embedding is continuous with the **Sobolev inequality**

$$\|u\|_{C^k} \leq \varepsilon \|u\|_{W^s} + C_\varepsilon \|u\|_{L^2} \quad \text{for } u \in W^s(X) \text{ and } k < \text{str } W^s(X),$$

where $\varepsilon > 0$ can be made arbitrarily small, if C_ε is sufficiently large.

NOTE. Whence, the strength of $W^s(X)$ is a measure for the regularity of its elements: the bigger the strength, the more regular are the functions in that space and thus it consists of *fewer* functions or, rather, *elements* or *classes*. More precisely, an element u of $W^s(X) \subset L^2(X)$ is a class of functions which agree almost everywhere. The theorem means this: In each class $u \in W^s(X)$, there is a representative in $C^k(X)$, and each sequence of elements in $W^s(X)$ which converges in the norm of $W^s(X)$ yields a sequence of representatives in $C^k(X)$ which converges in the norm of the Banach space $C^k(X)$.

PROOF. For the Euclidean case, we give a taste of the proof below in Theorem 7.16. Else see [58, p.167] and [328, p.159f] for $X = T^n := S^1 \times \cdots \times S^1$, and [328, p.169] for the transition to arbitrary X and to sections of vector bundles. For the Sobolev inequality, see [6, 75-76/97f], where X is a codimension 0 submanifold (with boundary) of $\mathbb{R}^n$. $\square$

The treatment of boundary value problems with Hilbert space methods is problematic, since in a *fixed* L^2 space a function is only uniquely defined modulo its values on sets of measure zero such as the boundary. Thus, the restriction of such a function to the boundary is completely arbitrary. However, the following restriction theorem, which also goes back to S.L. SOBOLEV, is helpful (e.g., for $Y = \partial X$ and $m = 1$).

THEOREM 7.14. *Let X be a compact, C^∞ manifold (possibly with boundary) with a compact submanifold Y of codimension m , and let E be a vector bundle over X . Then, for each integer $s > m/2$, the canonical restriction map $C^\infty(E) \rightarrow C^\infty(E|_Y)$ extends to a continuous, linear, surjective map $W^s(E) \rightarrow W^{s-\frac{m}{2}}(E|_Y)$.*

PROOF. For the periodic case $X = T^n$, $Y = T^{n-1}$ and E the trivial line bundle, we give a full proof below in Theorem 7.17. For the hyperplane problem $W(\mathbb{R}_+^n) \rightarrow W^{s-\frac{1}{2}}(\mathbb{R}^{n-1})$, see [217, p.54f] or [280, p.38]; for $Y = \partial X$, see [280, p.44-48]; for $X = T^n$ and $Y = T^{n-m}$ and the general case, see [328, p.161 f]. $\square$

Finally, the following lemma, named after FRANZ RELICH and proved by him in a different formulation, brings in compact operators (see our Chapters 2ff), and will furnish a further connection with the Fredholm theory of elliptic operators.

THEOREM 7.15 (F. RELICH, 1930). *If X is a compact C^∞ manifold (possibly with boundary) and E is a complex vector bundle over X , then the inclusion $W^m(E) \hookrightarrow W^s(E)$ is compact for $m > s \geq 0$.*

There are many different proofs in the literature: See [6, p.144], when X is a codimension 0 submanifold of $\mathbb{R}^n$. For $X = T^n := S^1 \times \cdots \times S^1$, see [58, p.169f] or [328, p.158f], similarly the very clear presentation [190, Theorem 8.2], and [328, p.168] for the general case. We shall give an explicit proof in the special scalar and

compact-supported Euclidean case of $W_K^1(\mathbb{R}^n) \hookrightarrow L^2(\mathbb{R}^n)$ (closely following [321, Theorem 9.2.14]). One may wonder about a shorter, structural and more general proof. Inspiration may be found in [391, Theorem 7.4]). See also our Remark 7.8b with the compact error term $R_s := \Lambda_{E,-s}\Lambda_{E,s} - \text{Id}_{W^s(E)}$ of (7.4) on p.198.

EXPLICIT PROOF IN SCALAR, EUCLIDEAN, COMPACTLY SUPPORTED CASE. Let $R > 0$ and let us show that the inclusion $W_{B_R}^1(\mathbb{R}^n) \hookrightarrow L^2(\mathbb{R}^n)$ is compact. Let (u_μ) be a bounded sequence in $W^1(\mathbb{R}^n)$ supported in the ball $B_R = B_R(0) := \{|x| \leq R\}$. We have to show that the sequence contains a subsequence convergent in L^2 . The proof will be carried out in two steps.

Step 1. We will prove that for every $0 < \delta < 1$ the mollified sequence (see Remark 7.4) $(u_{\mu,\delta} := \varphi_\delta * u_\mu)$ admits a subsequence *uniformly convergent* on $B_{R+1} := B_{R+1}(0)$.

To prove this we will apply the Arzela-Ascoli Theorem (Theorem 2.17 and Corollary 2.18, p.18f.). Whence, we shall show that

- (i) $\exists_{C=C(\delta)} \forall_\mu \forall_{|x| \leq R+1} |u_{\mu,\delta}(x)| < C$,
- (ii) $\forall_\mu \forall_{|x|,|x'| \leq R+1} |u_{\mu,\delta}(x) - u_{\mu,\delta}(x')| < C|x - x'|$.

Indeed,

$$\begin{aligned} |(\varphi_\delta * u_\mu)(x)| &\leq \delta^{-n} \int_{|y-x| \leq \delta} \varphi\left(\frac{x-y}{\delta}\right) |u_\mu(y)| dy \leq \delta^{-n} \int_{B_\delta(x)} |u_\mu(y)| dy \\ &\stackrel{\text{Schwarz}}{\leq} C(n)\delta^{-N} \|u_\mu\|_{L^2(\mathbb{R}^n)} \cdot \text{vol}(B_\delta)^{1/2} \leq C(\delta) \|u_\mu\|_{W^1(\mathbb{R}^n)}, \end{aligned}$$

by the continuous embedding of $W^1 \hookrightarrow L^2$, Exercise 7.3c.

Similarly,

$$\begin{aligned} |u_{\mu,\delta}(x) - u_{\mu,\delta}(x')| &\leq \int_{B_{R+1}} |\varphi_\delta(x-y) - \varphi_\delta(x'-y)| \cdot |u_\mu(y)| dy \\ &\leq C(\delta) \cdot |x - x'| \int_{B_{R+1}} |u_\mu(y)| dy \leq C(\delta) \cdot |x - x'| \|u_\mu\|_{W^1(\mathbb{R}^n)}. \end{aligned}$$

Step 1 is completed.

Step 2. So, for each $\delta \in (0, 1)$ we have a uniformly convergent subsequence $(v_{\nu,\delta})$ of the mollifier sequence $(u_{\mu,\delta})$. Using the diagonal procedure for $\delta = 1/\nu \rightarrow 0$ and $\nu \rightarrow \infty$, we pick for each $\nu \in \mathbb{N}$ the function $v_{\nu,1/\nu}$ and denote the corresponding element of the original sequence (u_μ) by $u'_\nu = u_{\mu'}$, i.e., the element $u_{\mu'}$ that yields exactly $v_{\nu,1/\nu} = \varphi_{1/\nu} * u_{\mu'}$ by convolution with $\varphi_{1/\nu}$. Note that the sequence $(v_{\nu,1/\nu})$ is uniformly convergent on B_R by Step 1 and $\lim_{\nu \rightarrow \infty} \|v_{\nu,1/\nu} - u'_\nu\|_{W^1(\mathbb{R}^n)} = 0$ under mollification.

We claim that the subsequence $(u'_\nu) \subset (u_\mu)$ is convergent in $L^2(B_R)$. Indeed, for all natural ν and ρ

$$\|u'_\nu - u'_\rho\|_{L^2(B_R)} \leq \|u'_\nu - v_{\nu,1/\nu}\|_{L^2(B_R)} + \|v_{\nu,1/\nu} - v_{\rho,1/\rho}\|_{L^2(B_R)} + \|v_{\rho,1/\rho} - u'_\rho\|_{L^2(B_R)}.$$

Each of the three terms on the right tends to 0 for $\nu \rightarrow \infty$ since the embedding $W^1 \hookrightarrow L^2$ is continuous (once again, Exercise 7.3c). Hence the subsequence (u'_ν) of our original bounded sequence (u_μ) is a Cauchy sequence in $L^2(B_R)$ and thus it converges. The compactness theorem is proved. $\square$

4. Case Studies

To illustrate the preceding theorems, we consider some simple special cases. To begin with we prove a simple Euclidean version of Theorem 7.13.

THEOREM 7.16. *If $s > n/2$, then each $u \in W^s(\mathbb{R}^n)$ is bounded and continuous, and the inclusion $W^s(\mathbb{R}^n) \hookrightarrow C^0(\mathbb{R}^n)$ is continuous.*

PROOF. By the Fourier Inversion Formula and the Integrable-Continuous Conversion (Exercise A.5, p.711 in Appendix A), it suffices to prove that $\widehat{u}$ is in $L^1(\mathbb{R}^n)$. Indeed, we get

$$(7.5) \quad \int_{\mathbb{R}^n} |\widehat{u}(\xi)| d\xi \leq \int_{\mathbb{R}^n} |\widehat{u}(\xi)| \left(1 + |\xi|^2\right)^{s/2} \left(1 + |\xi|^2\right)^{-s/2} d\xi \\ \leq \left(\int_{\mathbb{R}^n} |\widehat{u}(\xi)|^2 \left(1 + |\xi|^2\right)^s d\xi \right)^{1/2} \left(\int_{\mathbb{R}^n} \left(1 + |\xi|^2\right)^{-s} d\xi \right)^{1/2}.$$

Here we have used the Schwarz Inequality $\langle a, b \rangle \leq \langle a, a \rangle^{1/2} \langle b, b \rangle^{1/2}$; note that the first factor is finite by assumption and the latter factor is finite precisely for $s > n/2$. By the Riemann-Lebesgue Lemma, we can even conclude that $u(x)$ vanishes at infinity. To prove the continuity of the inclusion, let $u \in C_0^\infty(\mathbb{R}^n)$. We have for $x \in \mathbb{R}^n$, with our convention $d\xi := (2\pi)^{-n/2} d\xi$,

$$|u(x)| = \left| \int_{\mathbb{R}^n} e^{ix\xi} \widehat{u}(\xi) d\xi \right| \leq \int_{\mathbb{R}^n} |\widehat{u}(\xi)| d\xi.$$

Estimate (7.5) and the definition in Exercise 7.2b then yield

$$\sup_{x \in \mathbb{R}^n} |u(x)| \leq K \|u\|_{W^s(\mathbb{R}^n)},$$

where the constant K (e.g., $(2\pi)^{-n/2} \left(\int_{\mathbb{R}^n} (1 + |\xi|^2)^{-s} d\xi \right)^{1/2}$) does not depend on u . Since $C_0^\infty(\mathbb{R}^n)$ is dense in $W^s(\mathbb{R}^n)$ (see Exercise 7.3c, p.195), we are done. $\square$

THEOREM 7.17. *We write the n -dimensional torus T^n in the form $\mathbb{R}^n/(2\pi\mathbb{Z}^n)$. Then the restriction map $C^\infty(T^n) \rightarrow C^\infty(T^{n-1})$ (induced by the projection $(y, \theta) \mapsto y$ of T^n onto T^{n-1}) extends to a continuous linear map $W^s(T^n) \rightarrow W^{s-\frac{1}{2}}(T^{n-1})$, for $s \geq 1/2$.*

PROOF. We follow [328, p.143-162] and build on PETER LAX's remark in [274] that, in the periodic case, certain technical difficulties vanish:

Step 1: $C^\infty(T^n)$ consists of functions on $\mathbb{R}^n$ which are periodic of period 2π in each variable. The functions

$$e_\nu(x) := (2\pi)^{-n/2} e^{2\pi i \langle \nu, x \rangle}, \quad \nu \in \mathbb{Z}^n$$

form a complete orthonormal system for $L(T^n)$; see the theory of Fourier series (Appendix A). By definition (see Exercise 7.2b), we have $u \in W^s(T^n)$ exactly when

$$\|u\|_s^2 := \sum_{\nu \in \mathbb{Z}^n} |\widehat{u}(\nu)|^2 (1 + |\nu|^2)^s < \infty,$$

where the ν -th Fourier coefficient $\widehat{u}(\nu)$ is given by

$$\widehat{u}(\nu) := (2\pi)^{-n/2} \int_{T^n} u(x) e^{-2\pi i \langle \nu, x \rangle} dx = \langle u, e_\nu \rangle_{L^2(T^n)}, \quad \text{with} \\ \langle \nu, x \rangle := \nu_1 x_1 + \cdots + \nu_n x_n \quad \text{and} \quad |\nu|^2 = \langle \nu, \nu \rangle.$$

Then the series $\sum_{\nu} \widehat{u}(\nu) e_{\nu}$ converges absolutely to u in the $W^s(T^n)$ topology.

Step 2: For $x = (y, \theta) \in T^{n-1} \times S^1$ and $u \in C^\infty(T^n)$, we have $u(y, \theta) = \sum_{(\lambda, \mu)} \widehat{u}(\lambda, \mu) e_{\lambda}(y) e_{\mu}(\theta)$, where the sum is over all $(\lambda, \mu) \in \mathbb{Z}^{n-1} \times \mathbb{Z}$ and the convergence on T^n is uniform. Since $e_{\mu}(0) = (2\pi)^{-1/2}$, it follows that

$$u(y, 0) = (2\pi)^{-1/2} \sum_{\lambda \in \mathbb{Z}^{n-1}} e_{\lambda}(y) \sum_{\mu \in \mathbb{Z}} \widehat{u}(\lambda, \mu),$$

where the series converges uniformly on T^n . Thus, we have

$$(u|_{T^{n-1}})^{\wedge}(\lambda) = (2\pi)^{-1/2} \sum_{\mu \in \mathbb{Z}} \widehat{u}(\lambda, \mu).$$

Step 3: We essentially follow [328, p.143f] (but avoid a minor error, the last inequality on p.143). For $s \geq \frac{1}{2}$, $b \geq 1$ and $a : \mathbb{Z}^+ \rightarrow \mathbb{R}_+$, we set

$$x_{\mu} = b^{-1/4} \left(1 + \frac{\mu^2}{b}\right)^{-s/2} \text{ and } y_{\mu} = a_{\mu} b^{1/4} \left(1 + \frac{\mu^2}{b}\right)^{s/2}.$$

The Schwarz inequality $\left(\sum_{\mu \in \mathbb{Z}} x_{\mu} y_{\mu}\right)^2 \leq \sum_{\mu \in \mathbb{Z}} x_{\mu}^2 \sum_{\mu \in \mathbb{Z}} y_{\mu}^2$ yields

$$\left(\sum_{\mu \in \mathbb{Z}} a_{\mu}\right)^2 \leq \sum_{\mu \in \mathbb{Z}} b^{-1/2} \left(1 + \frac{\mu^2}{b}\right)^{-s} \sum_{\mu \in \mathbb{Z}} a_{\mu}^2 b^{1/2} \left(1 + \frac{\mu^2}{b}\right)^s$$

or

$$\left(\sum_{\mu \in \mathbb{Z}} a_{\mu}\right)^2 b^{s-\frac{1}{2}} \leq \sum_{\mu \in \mathbb{Z}} b^{-1/2} \left(1 + \frac{\mu^2}{b}\right)^{-s} \sum_{\mu \in \mathbb{Z}} a_{\mu}^2 (b + \mu^2)^s.$$

By integral comparison,

$$\begin{aligned} \sum_{\mu \in \mathbb{Z}} b^{-1/2} \left(1 + \frac{\mu^2}{b}\right)^{-s} &\leq b^{-1/2} + 2 \int_0^{\infty} b^{-1/2} \left(1 + \frac{x^2}{b}\right)^{-s} dx \\ &= b^{-1/2} + 2 \int_0^{\infty} (1 + y^2)^{-s} dy = b^{-1/2} + \frac{\sqrt{\pi} \Gamma(s - \frac{1}{2})}{\Gamma(s)}. \end{aligned}$$

For $C_s := 1 + \frac{\sqrt{\pi} \Gamma(s - \frac{1}{2})}{\Gamma(s)}$, we have (since $b \geq 1$)

$$\left(\sum_{\mu \in \mathbb{Z}} a_{\mu}\right)^2 b^{s-\frac{1}{2}} \leq C_s \sum_{\mu \in \mathbb{Z}} a_{\mu}^2 (b + \mu^2)^s.$$

We set $a_{\mu} := |\widehat{u}(\lambda, \mu)|$ and $b := 1 + |\lambda|^2$ and then obtain

$$\left(\sum_{\mu \in \mathbb{Z}} |\widehat{u}(\lambda, \mu)|\right)^2 (1 + |\lambda|^2)^{s-\frac{1}{2}} \leq C_s \sum_{\mu \in \mathbb{Z}} |\widehat{u}(\lambda, \mu)|^2 (1 + |\lambda|^2 + \mu^2)^s.$$

Thus, with the above Step 2, we have

$$\begin{aligned} \|(u|_{T^{n-1}})\|_{s-\frac{1}{2}}^2 &= \sum_{\lambda \in \mathbb{Z}^{n-1}} |(u|_{T^{n-1}})^{\wedge}(\lambda)|^2 (1 + |\lambda|^2)^{s-\frac{1}{2}} \\ &= \sum_{\lambda \in \mathbb{Z}^{n-1}} \left| (2\pi)^{-1} \sum_{\mu \in \mathbb{Z}} \widehat{u}(\lambda, \mu) \right|^2 (1 + |\lambda|^2)^{s-\frac{1}{2}} \\ &\leq (2\pi)^{-1} \sum_{\lambda \in \mathbb{Z}^{n-1}} \left(\sum_{\mu \in \mathbb{Z}} |\widehat{u}(\lambda, \mu)| \right)^2 (1 + |\lambda|^2)^{s-\frac{1}{2}} \\ &\leq (2\pi)^{-1} C_s \sum_{\lambda \in \mathbb{Z}^{n-1}} \sum_{\mu \in \mathbb{Z}} |\widehat{u}(\lambda, \mu)|^2 (1 + |\lambda|^2 + \mu^2)^s. \end{aligned}$$

Thus,

$$\|u|_{T^{n-1}}\|_{s-\frac{1}{2}} \leq \sqrt{C_s/2\pi} \|u\|_s,$$

and we are done, since $C^\infty(T^n)$ is dense in $W^s(T^n)$. $\square$

The following case study gives insight into the possible loss of differentiability under restrictions of Sobolev spaces:

THEOREM 7.18. *There is no continuous, linear map $W^s(\mathbb{R}^n) \rightarrow W^s(\mathbb{R}^{n-1})$ which extends the restriction map $C_0^\infty(\mathbb{R}^n) \rightarrow C_0^\infty(\mathbb{R}^{n-1})$ defined by $u \mapsto u(\cdot, 0)$.*

PROOF. On the ball $B^n := \{x \in \mathbb{R}^n : |x| \leq 1\}$, the function $|x|^\alpha$ is integrable, if $\alpha > -n$, since then in polar coordinates, we have

$$\int_{B^n} |x|^\alpha dx \leq C \int_0^1 r^{\alpha+n-1} dr < \infty.$$

Now consider the function $u(x) := |x|^\alpha \chi(x)$, where χ is a C^∞ function with compact support and $\chi(x) = 1$ for all $x \in B^n$. For $\alpha = -1/2$ and $n = 2$, we have $u \in L^2(\mathbb{R}^2)$, but $u(\cdot, 0) \notin L^2(\mathbb{R})$, since $\int_0^1 x^{-1} dx = \infty$. Thus, the theorem is verified for $s = 0$, since there is a sequence $\{u_\nu\}_{\nu=1}^\infty$ with $u_\nu \in C_0^\infty(\mathbb{R}^2)$ which converges in $W^0(\mathbb{R}^2) (= L^2(\mathbb{R}^2))$ to u , but $\{u_\nu(\cdot, 0)\}_{\nu=1}^\infty$ is not a Cauchy sequence in $W^0(\mathbb{R}) (= L^2(\mathbb{R}))$. One can also easily construct counterexamples for $s > 0$, since by the above argument it follows that the function u (defined there) lies in $W^1(\mathbb{R}^n)$ exactly when $2\alpha > 2 - n$ (see Exercise 7.2a). For example, $u(x) := |x|^{-1/4} \chi(x)$ is an element of $W^1(\mathbb{R}^3)$, but $u(\cdot, \cdot, 0) \notin W^1(\mathbb{R}^2)$ and $u(\cdot, 0, 0) \notin W^1(\mathbb{R})$. If a sequence $u_\nu \in C_0^\infty(\mathbb{R}^3)$ converges to $u \in W^1(\mathbb{R}^3)$ and the restrictions $u_\nu(\cdot, 0, 0)$ were to converge in $W^1(\mathbb{R})$, then the limit in $W^1(\mathbb{R})$ would also be in $C^0(\mathbb{R})$ by Theorem 7.16; this contradicts the form of u . $\square$

THEOREM 7.19. *Without the assumption that X is compact, Theorem 7.15 above is false.*

PROOF. For each $n \in \mathbb{N}$, one constructs $u_n \in W^1(\mathbb{R})$ with $\|u_n\|_1 < 3$, as in Figure 7.1. However, we have $\|u_n - u_{2n}\|_0^2 \geq 2n(1/\sqrt{n} - 1/\sqrt{2n})^2 = (\sqrt{2} - 1)^2$,

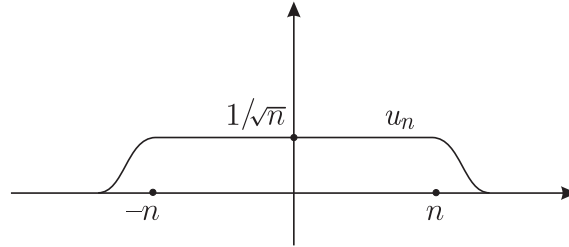


FIGURE 7.1. No *Rellich* Theorem for noncompact $X := \mathbb{R}$

independent of n . Thus, the u_n lie in a bounded subset of $W^1(\mathbb{R})$, but there is no subsequence convergent in $W^0(\mathbb{R}) = L^2(\mathbb{R})$. $\square$

Pseudo-Differential Operators

Synopsis. Motivation: Fourier Inversion; Symbolic Calculus; Quantization. *Canonical* and *Principally Classical* Pseudo-Differential Operators. Pseudo-Locality; Singular Support. Standard Examples: Differential Operators; Singular Integral Operators. Oscillatory Integrals. Kuranishi Theorem. Change of Coordinates. Pseudo-Differential Operators on Manifolds. Graded $*$ -Algebra. Invariant Principal Symbol; Exact Sequence; Non-canonical Op-Construction as Right Inverse. Coordinate-Free (Truly Global) Approach: Bokobza-Haggiag Fourier Transformation; Bokobza-Haggiag Amplitudes; Bokobza-Haggiag Invertible Op-Construction; Approximation of Differential Operators.

1. Motivation

► For better reading by a traditionally educated student, this chapter is based on a *local* definition of pseudo-differential operators and then generalizes to operators acting on sections of vector bundles over manifolds by charts and local trivializations of the bundles. That approach has its merits since it has become the standard way of introducing pseudo-differential operators and since it admits some easy elementary calculations. However, for *geometrically defined operators*, the arbitrary character of the coordinate shifts does not facilitate calculations and can even block for natural constructions (like the product of pseudo-differential operators in nontrivial cases). ◀

Whence, a self-confident reader may skip the first four sections of this chapter and advance directly to Section 8.5 where we give a *coordinate-free* description of pseudo-differential operators. As we shall see in our Part III, global description is more powerful for the investigation of the *analytical index* under *embedding*. That said, the reader must be reminded that also our global description of pseudo-differential operators is *neither really invariant* nor *canonical*: While it does not depend on coordinates, it depends heavily on other choices, namely the choice of metric structures on the manifold and the involved bundles and on the choice of connections for those bundles.

We will now turn to a class of operators which, roughly speaking (details below), are locally presentable in the form

$$(Pu)(x) := \int_{\mathbb{R}^n} e^{i\langle x, \xi \rangle} p(x, \xi) \widehat{u}(\xi) d\xi,$$

where we use the convenient shorthand

$$d\xi = (2\pi)^{-n/2} d\xi$$

for Lebesgue measure on $\mathbb{R}^n$ divided by $(2\pi)^{n/2}$. Here p is called the **amplitude** of the operator P , $\langle x, \xi \rangle$ is its **phase function**, and

$$\widehat{u}(\xi) := \int_{\mathbb{R}^n} e^{-i\langle x, \xi \rangle} u(x) dx$$

denotes the Fourier transform of u (see the crash course in Appendix A).

There are a number of reasons why these *pseudo-differential operators* have commanded increasing attention since the appearance of the pioneering studies by SOLOMON GRIGORYEVICH MIKHLIN on *Singular Integral Equations* (1948). We mention the following overlapping aspects.

1. This class is large enough to contain in addition to the differential operators (Exercise 8.5 below, p.212) the Green operators (see also Chapter 2) and other *singular integral operators* which play a role in solving partial differential equations. In particular this class of pseudo-differential operators contains, with each elliptic operator, its *parametrix*, i.e., a quasi-inverse modulo an operator of *lower order*. In Theorem 9.8 (p.239) below we will incorporate this operator calculus into Hilbert space theory, and in this fashion we will be able to derive easily the classical results on elliptic operators (regularity theorems, finiteness of the index) using the elementary theory of Fredholm operators developed in Chapters 1-3. Thereby “some of the techniques used in the case of differential operators appear here as general properties of the class of integro-differential operators considered” (SEELEY).

2. The class is small enough and close enough to the differential operators to allow convenient computations. This standpoint is important, particularly because the progress in functional analysis of the past decades permitted the definition of more and more general and involved operator classes and *phantom spaces* (Thom), while the exploration of their properties was too difficult and lagged behind. In contrast, turning to pseudo-differential operators, for which an exact calculus was developed, signalled “a trend in the theory of general partial differential equations towards essentially constructive methods” (HÖRMANDER).

3. A special aspect is the attempt to deal with differential operators with variable coefficients, by means of pseudo-differential operators in *first* approximation, in the same way differential operators with constant coefficients are treated by means of the Fourier transform: For example, for $f \in C^\infty(\mathbb{R}^n)$ with compact support and $n > 2$, consider the inhomogeneous equation $\Delta u = f$, where $\Delta = \partial^2/\partial x_1^2 + \cdots + \partial^2/\partial x_n^2$ is the Laplace operator. With the Fourier transform (see the multiplication rule in Exercise A.5b, Appendix A), we obtain $-(\xi_1^2 + \cdots + \xi_n^2)\widehat{u}(\xi) = \widehat{\Delta u}(\xi) = \widehat{f}(\xi)$, i.e., $\widehat{u}(\xi) = -\widehat{f}(\xi)/|\xi|^2$, as an L^2 function (for $n > 2$), and further with the Fourier inversion formula,

$$(Qf)(x) = u(x) = - \int_{\mathbb{R}^n} e^{i\langle x, \xi \rangle} |\xi|^{-2} \widehat{f}(\xi) d\xi,$$

where Q is the inverse operator (*fundamental solution*) of Δ . In general, suppose P is a differential operator with *constant coefficients* which can be written as a polynomial $P = p(D)$ where $D = (-i\partial/\partial x_1, \dots, -i\partial/\partial x_n)$, and consider the inhomogeneous equation $p(D)u = f$, $f \in C^\infty(\mathbb{R}^n)$ of compact support. We obtain in the same way, at least formally, a solution $u = Qf$, where

$$(Qf)(x) := \int_{\mathbb{R}^n} e^{i\langle x, \xi \rangle} q(\xi) \widehat{f}(\xi) d\xi,$$

and $q(\xi) := p(\xi)^{-1}$ is the amplitude. In the process, a number of difficulties arise. Indeed, Qf is in general not C^∞ , and possibly only a distribution, and the integral must be interpreted, since the zeros of p can cause divergences. But these problems can be resolved almost completely; e.g., see the following references of quite different

depth: [105], [171, 172, 173], [190, pp.108-110], [217, Chs. III and IV], [223], [411, Chapter 3].

Now, if (as in Chapter 5) $U \subseteq \mathbb{R}^n$ is open and

$$P = p(x, D) = \sum_{|\alpha| \leq k} a_\alpha(x) D^\alpha, \text{ with } a_\alpha \in C^\infty(U)$$

is a differential operator with *variable coefficients*, then all these methods fail initially. But we can, “as a good physicist would” (ATIYAH), formally invert the operator P by *freezing* the coefficients at a point $x_0 \in U$ and considering P as a perturbation of $p(x_0, D)$ which is a differential operator with constant coefficients. In this way we obtain as an approximate inverse of P a pseudo-differential operator with the amplitude $q(\xi) = p(x_0, \xi)^{-1}$. In order to get a better approximate inverse it is natural to slowly *thaw* the coefficients, i.e., to let the point x_0 vary in U . This yields the operator

$$(Qf)(x) := \int_{\mathbb{R}^n} e^{i\langle x, \xi \rangle} q(x, \xi) \widehat{f}(\xi) d\xi$$

with the amplitude $q(x, \xi) = p(x, \xi)^{-1}$ ($x \in U, f \in C^\infty(\mathbb{R}^n)$ with compact support). This basic *perturbation argument*, which was supplied in the study of elliptic differential equations by the Italian mathematician EUGENIO ELIA LEVI already in the year 1907, thus finds its theoretical framework within the class of pseudo-differential operators.

We remark (see Theorem 9.8, p. 239) that in the elliptic case an *equally good* approximation is obtained by choosing as amplitude the inverse of the principal part (symbol), i.e., the function $p_k(x, \xi)^{-1}$ which is homogeneous of degree $-k$ in ξ . There is a particularly simple calculus of such operators, since the asymptotic expansions of $p(x, \xi)$ and $q(x, \xi)$ and the underlying iteration (usually necessary) is avoidable here.

4. The theory of pseudo-differential operators allows a certain *relaxing* of customary precision, a precision which is senseless, or at least exaggerated, in a number of practical problems. Thus, in order to investigate regularity and solvability of the differential equation $Pu = f$, we do not need an actual inverse operator (fundamental solution), but (in the framework of Fredholm theory) it suffices to have a *parametrix*, i.e., a *quasi-inverse* modulo certain elementary operators (see Chapter 3). This has considerable computational advantages. In the case of differential operators $P = p(D)$ with constant coefficients (as in Item 3 above), we may take the amplitude to be

$$q(\xi) := \chi(\xi) p(\xi)^{-1},$$

where $\chi(\xi)$ is a fixed C^∞ bump function which is identically zero in a disk about the origin and identically 1 for large ξ . In this fashion we obtain a well-defined integral

$$(Qf)(x) := \int_{\mathbb{R}^n} e^{i\langle x, \xi \rangle} q(\xi) \widehat{f}(\xi) d\xi$$

and avoid the delicate convergence problems which would be met for the amplitude $p(\xi)^{-1}$ because of singularity at the zeros of p . While $PQ = \text{Id}$ and $QP = \text{Id}$ are *not* valid, we still have

$$PQf = f + Rf \text{ for } f \in C^\infty(U), \text{ where}$$

$$(Rf)(x) := \int_{\mathbb{R}^n} r(x - \xi) f(\xi) d\xi.$$

and $\widehat{r} = \chi - 1$; so $r \in C^\infty$, and R is a *smoothing operator*. Indeed,

$$(P(Qf))(x) = \int_{\mathbb{R}^n} e^{i\langle x, \xi \rangle} p(\xi) \widehat{Qf}(\xi) d\xi \quad \text{and}$$

$$\widehat{Qf}(\xi) = \int_{\mathbb{R}^n} e^{-i\langle y, \xi \rangle} \left(\int_{\mathbb{R}^n} e^{i\langle y, \eta \rangle} q(\eta) \widehat{f}(\eta) d\eta \right) dy = q(\xi) \widehat{f}(\xi) = \chi(\xi) p(\xi)^{-1} \widehat{f}(\xi).$$

Using the convolution formula of Exercise A.5e in Appendix A, we then have

$$\begin{aligned} (P(Qf))(x) &= \int_{\mathbb{R}^n} e^{i\langle x, \xi \rangle} p(\xi) \chi(\xi) p(\xi)^{-1} \widehat{f}(\xi) dy d\xi \\ &= \int_{\mathbb{R}^n} e^{i\langle x, \xi \rangle} (1 + (\chi(\xi) - 1)) \widehat{f}(\xi) d\xi \\ &= f(x) + \int_{\mathbb{R}^n} e^{i\langle x, \xi \rangle} (\chi(\xi) - 1) \widehat{f}(\xi) d\xi = f(x) + \int_{\mathbb{R}^n} r(x - \xi) f(\xi) d\xi. \end{aligned}$$

Since much is known about simple *correction* or *residue* operators such as R , a parametrix Q serves just as well as a true fundamental solution for which R vanishes. At any rate, fundamental solutions do not usually exist when passing to variable coefficients in the perturbation method (sketched in Item 3) and when replacing operators and their amplitudes by *principal symbols* (the terms of highest order in the amplitudes). However, the simple computations modulo *smoothing operators* and other *operators of lower order* can be used very efficiently and arise naturally in the theory of pseudo-differential operators.

5. In Section 6.6 (p.189) we pointed out, in connection with the symbolic calculus, the basic significance of the change of levels in passing from *operators* to the *functions* which characterize them in approximation. The pseudo-differential operators form a class (and this is tied to the perturbation argument) whose operators can at least in approximation (actually, precise in the global approach described below in Section 8.5) be described by their *amplitudes* and *symbols*. The latter are functions satisfying simple rules of computation resulting in a particularly simple approximation theory for the corresponding operators; see for example the composition rules in Theorem 8.27, p.229. Surely, mathematicians such as VITO VOLTERRA, ERIK IVAR FREDHOLM, DAVID HILBERT and FRIEDRICH (FRIGYES) RIESZ had this goal in mind when they developed the theory of integral equations as a means of dealing with differential operators. However, starting with the classical representation

$$(Qf)(x) = \int K(x, z) f(z) dx,$$

it turns out that the formulation of the correct conditions for the *weights* K are by far not as simple and natural as are those for the *amplitudes* and *symbols* in the representation via Fourier transform. The same is true for the transformation and composition rules (see Theorem 8.3, p.210, and Theorem 8.14, p.217).

6. From the topological standpoint, the following issues are particularly important: In the passage between the levels of consideration, we prefer to operate with symbols. They are *more accessible by topological means* than operators. In Part III below, the larger class of pseudo-differential operators has a decisive advantage. Indeed, the associated extension of the symbol space beyond the polynomial maps to arbitrary C^∞ functions permits *lifting a homotopy* of the symbol of a differential operator to a homotopy of the operator itself in the space of pseudo-differential operators. This is generally impossible in the space of differential operators. Using

heavier topological machinery, this difficulty can be dealt with without the use of pseudo-differential operators. However, the difficulties which occur are not to be underestimated. For example, not much is known about the *simplest* question of the existence of an elliptic system (in $\mathbb{R}^n$) of N differential equations of order k with constant coefficients. For $k = 1$, this is the case exactly when the $(N - 1)$ -sphere S^{N-1} admits $n - 1$ linearly independent vector fields; hence, for $N = n$, (according to a famous theorem of JOHN FRANK ADAMS) exactly for the values 2, 4, and 8. More about this is in [21]. In [157], M. FURUTA presented a full proof of the Atiyah-Singer Index Theorem without the use of pseudo-differential operators.

7. Finally, we point out that the class of pseudo-differential operators originally was developed only in connection with elliptic differential equations, and only there (and with the closely related *hypo-elliptic* differential equations) the beautiful properties listed above unfold fully. However, LARS HÖRMANDER and other authors succeeded, in a series of papers and monographs, in generalizing the concept of a pseudo-differential operator in such a way that the theory *Fourier integral operators* so created leads to new results also in heat transfer and wave operators, for example. For this aspect, which we cannot pursue further, see [220, 225].

2. Canonical Pseudo-Differential Operators

We begin with the definition of the prototypes of our pseudo-differential operators in local form over the open subset $U \subseteq \mathbb{R}^n$ and acting on functions only:

$$(8.1) \quad (Pu)(x) = \int_{\mathbb{R}^n} e^{i\langle x, \xi \rangle} p(x, \xi) \hat{u}(\xi) d\xi =: (\text{Op}(p)u)(x),$$

where $x \in U$, $u \in C_0^\infty(U)$ (i.e., $u \in C^\infty(U)$ and the support of u is compact).

DEFINITION 8.1. a) The operator $P = \text{Op}(p)$ is called a **canonical pseudo-differential operator of order $k \in \mathbb{R}$** , shortly $P \in L^k(U)$, if the amplitude $p \in C^\infty(U \times \mathbb{R}^n)$ satisfies the following *asymptotic conditions* of growth as $|\xi| \rightarrow \infty$: For each compact subset $K \subset U$ and multi-indices $\alpha = (\alpha_1, \dots, \alpha_n)$, $\beta = (\beta_1, \dots, \beta_n) \in \mathbb{Z}_+^n$, there is a $C \in \mathbb{R}$ such that for all $x \in K$ and $\xi \in \mathbb{R}^n$, we have

$$(8.2) \quad |D_x^\beta D_\xi^\alpha p(x, \xi)| \leq C(1 + |\xi|)^{k - |\alpha|}.$$

Recall that $|\alpha| := |\alpha_1 + \dots + \alpha_n|$ and that $D_x^{(0, \dots, 1, \dots, 0)} := -i\partial/\partial x^j$ where “1” stands in the j -th place of the multi-index $(0, \dots, 1, \dots, 0)$.

b) The set of amplitudes satisfying (8.2) will be denoted by $S^k(U \times \mathbb{R}^n)$. We set $S^\bullet(U \times \mathbb{R}^n) := \bigcup_{k \in \mathbb{R}} S^k(U \times \mathbb{R}^n)$ and $L^\bullet(U) := \bigcup_{k \in \mathbb{R}} L^k(U)$.

REMARK 8.2. a) Amplitudes satisfying (8.2) are often called symbols of Hörmander type $(1, 0)$. The definition extends to matrix valued amplitudes, needed below for defining pseudo-differential operators acting on sections of vector bundles.

b) A global version of the estimates (8.2) is given below in (8.16).

c) The best constants in (8.2) provide a set of semi-norms which endow $S^\bullet(U \times \mathbb{R}^n)$ with the structure of a Fréchet algebra.

The estimate (8.2) plays a key role in the derivation of many useful properties of pseudo-differential operators, as in the following:

THEOREM 8.3. *Each canonical pseudo-differential operator is a linear map from $C_0^\infty(U)$ to $C^\infty(U)$.*

PROOF. For all $\xi \in \mathbb{R}$, the integrand $x \mapsto e^{i\langle x, \xi \rangle} p(x, \xi) \widehat{u}(\xi)$ is obviously a C^∞ function. To show that the function

$$x \mapsto (\text{Op}(p)u)(x) = \int_{\mathbb{R}^n} e^{i\langle x, \xi \rangle} p(x, \xi) \widehat{u}(\xi) d\xi$$

is also C^∞ , we must show that the integral converges *sufficiently well* so that the order of integration and differentiation may be switched. More precisely, by the Dominated Convergence Theorem of HENRI LEBESGUE, a function which is the limit of a sequence of measurable functions, uniformly bounded by an (absolutely) integrable function, is itself integrable and the *limit* and *integral* may be interchanged. To apply this to our situation, we must show that, for each $x \in U$ and each multi-index β , the function

$$\xi \mapsto \left| D_x^\beta \left(e^{i\langle x, \xi \rangle} p(x, \xi) \right) \widehat{u}(\xi) \right| \quad (\xi \in \mathbb{R}^n)$$

can be estimated by an integrable function. Since the support of u is compact, we have (see Exercise A.5b, p. 711 of Appendix A) that

$$\xi^\alpha \widehat{u}(\xi) = \int_{\mathbb{R}^n} e^{-i\langle x, \xi \rangle} D^\alpha u(x) dx,$$

which goes to 0 as $|\xi| \rightarrow \infty$. Hence the function $\xi \mapsto |\xi^\alpha \widehat{u}(\xi)|$ is bounded for each multiindex α . Thus, $\widehat{u}(\xi)$ decreases faster than any power of $|\xi|^{-1}$ as $|\xi| \rightarrow \infty$; i.e., for each N there is a constant C_1 such that for all $\xi \in \mathbb{R}^n$,

$$|\widehat{u}(\xi)| \leq C_1 (1 + |\xi|)^{-N}.$$

By (8.2), we have $\left| D_x^{\beta'} p(x, \xi) \right| \leq C_2 (1 + |\xi|)^k$ for any $\beta' \leq \beta$. Hence

$$\left| D_x^\beta \left(e^{i\langle x, \xi \rangle} p(x, \xi) \right) \right| \leq C_3 |\xi|^{|\beta|} (1 + |\xi|)^k, \text{ and so}$$

$$\left| D_x^\beta \left(e^{i\langle x, \xi \rangle} p(x, \xi) \right) \widehat{u}(\xi) \right| \leq C_3 (1 + |\xi|)^{k+|\beta|-N},$$

the right side being integrable for N sufficiently large. $\square$

REMARK 8.4. a) Recall roughly that quantization in quantum mechanics attempts to convert functions of position and momentum (i.e., functions on T^*X) into operators. One may think of $\text{Op}(p)$ as a quantization of p . See also [187, Exercise 3.1, p.36f]. There you find a sketch of how, e.g., the common commutator relations of *Weyl quantization* can be derived from properties of Op . Readers, however, who have a geometric antenna and are truly interested in physics will be bothered by the fact that our $\text{Op}(p)$ is naturally defined only in Euclidean space. A generalization of that quantization concept to manifolds depends on many choices. The common way depends on the choice of charts. That does not lead very far, see our Exercise 8.20, p.224 and our Chapter 9 or [187, Exercise 3.4] and [190, Section 8.2]. Below in Section 8.5, we shall describe an alternative, thoroughly global way to define $\text{Op}(p)$ for suitable p over a closed manifold. However, that approach will also depend on many choices (e.g., the choice of metric, connection and bump function), as we will see. Apart from these choices, there are other choices one can make. As [187, Chapter 11] indicates, one probably has to return to the visionary notes by J.B. KELLER, 1958, V.C. MASLOV, 1972, and J. LERAY, 1981 (precise references are given in [187, p.130]) to find ideas for a quantization concept which is physically realistic and geometrically meaningful.

b) The continuity of the operator $\text{Op}(p)$ will be discussed later, see Theorem 9.3,

p.237.

c) We also postpone the discussion, whether an amplitude is determined from a given pseudo-differential operator to Example 8.16, p.218.

EXERCISE 8.5. Show that the following standard operators define canonical pseudo-differential operators modulo smoothing operators (i.e., pseudo-differential operators, whose amplitudes have compact support in the second variable; see also Remark 8.8, p. 213).

a) $P = \sum_{|\alpha| \leq k} a_\alpha D^\alpha$, where $a_\alpha \in C^\infty(U)$.

b) $(Pu)(x) = \int_{\mathbb{R}^n} K(x, y)u(y)dy$, where $K \in C^\infty(U \times U)$ and the support of $K(x, \cdot)$ is compact for all $x \in U$. For example, the convolution $u \mapsto u * \varphi$ with $\varphi \in C_0^\infty(U)$ (where $K(x, y) = \varphi(x - y)$) is a canonical pseudo-differential operator.

c) The *Riesz operator* $P = \sum a_\alpha R^\alpha$, where $a_\alpha \in C_0^\infty(U)$, with $a_\alpha = 0$ for all but finitely many multi-indices α , and

$$(R^\alpha u)(x) := \int_{\mathbb{R}^n} e^{i\langle x, \xi \rangle} \left(\frac{\xi}{|\xi|} \right)^\alpha \widehat{u}(\xi) d\xi.$$

(See the footnote for Exercise 8.24, p. 226 below.)

[Hint: For a: One applies the differential operator P to

$$u(x) = \int_{\mathbb{R}^n} e^{i\langle x, \xi \rangle} \widehat{u}(\xi) d\xi,$$

and then obtains a pseudo-differential operator with amplitude

$$p(x, \xi) = \sum_{|\alpha| \leq k} a_\alpha(x) \xi^\alpha, \quad x \in U, \quad \xi \in \mathbb{R}^n.$$

For b: Here also, we begin with the Fourier Inversion Formula. One obtains the amplitude

$$p(x, \xi) = \int_{\mathbb{R}^n} e^{i\langle y, \xi \rangle} K(x, y) dy.$$

For each fixed x , this is a multiple of the inverse Fourier transform of a function with compact support, and hence $p(x, \cdot) \in C_{\downarrow}^\infty(\mathbb{R}^n)$, the space of rapidly decreasing functions in $C^\infty(\mathbb{R}^n)$. (Argue as in the proof of Theorem 8.3, where partial integration interchanges multiplication and differentiation.) Thus, the required conditions on the amplitude hold for each $k \in \mathbb{Z}$.

For c: $p(x, \xi) = \chi(\xi) \sum a_\alpha(x) (\xi/|\xi|)^\alpha$ where $\chi(\xi)$ is a *cut-off function*, i.e., $\chi(\xi) = 0$ for $|\xi| < \rho$, $\rho > 0$, and $\chi(\xi) = 1$ for $|\xi| > \rho' > \rho$. The order of P is therefore $k = 0$, and different choices of χ lead, modulo smoothing functions, to the same pseudo-differential operator. One also calls Riesz operators *singular integral operators*, since they can be alternatively represented by singular convolutions. For example, if $\alpha = (1, 0, \dots, 0)$, then one can (up to a constant factor, which we will ignore) write

$$(a_\alpha R^\alpha u)(x) = \lim_{\varepsilon \rightarrow 0} \int_{|x-y| > \varepsilon} K(x, x-y)u(y) dy, \quad \text{where } K(x, z) := a_\alpha(x) z_1 |z|^{-n-1},$$

whence the weight function K has a singularity at the point $z = 0$. For the connection between Riesz operators, Hilbert transformations, and Wiener-Hopf operators in the case $n = 1$, see above our Chapter 4 and [345], where an algebra of *pseudo-multiplication operators* in the half-space $\mathbb{R}_+^n$ is investigated. This algebra is formed with the help of pseudo-differential operators and contains the Wiener-Hopf operators.]

REMARK 8.6. While differential operators are *local* operators (see Exercise 5.2, p.136), a pseudo-differential operator can increase supports. For example, if P is defined as convolution with $\varphi \in C^\infty(U)$ as in Exercise 8.5b, we can have $\text{supp } Pu = \text{supp } u + \text{supp } \varphi$. The *translation operator* with amplitude

$$p(x, \xi) := e^{i\langle x_0, \xi \rangle}, \quad x_0 \text{ fixed},$$

which sends $u(x)$ to $u(x + x_0)$ is *not* a canonical pseudo-differential operator. Actually, the asymptotic amplitude estimate guarantees **pseudo-locality**, a kind of locality modulo operators of *lower order*, whereby (rather than the support) the **singular support** (the closure of the set where a function is not C^∞) is not increased. Details are found in [190, p.177], [224, Theorem 18.1.16], [323, p.151f] or [328, p.260].

EXERCISE 8.7. Show that one can write every canonical pseudo-differential operator P as an integral operator (for some $\lambda \in \mathbb{R}$)

$$(Pu)(x) = \int_U K_\lambda(x, x - y)(1 - \Delta)^\lambda u(y) \, dy, \quad u \in C_0^\infty(U),$$

where the weight function $K_\lambda(x, z)$ is C^∞ for $z \neq 0$.

[Hint: Suppose the operator P has order $k \in \mathbb{Z}$ and amplitude $p \in C^\infty(U \times \mathbb{R})$. The case $k < -n$ is easily analyzed: Without loss of generality, suppose $z \neq 0$ and show as in the proof of Theorem 8.3 (repeated partial integration) that $K(x, z) := \int e^{i\langle z, \xi \rangle} p(x, \xi) \, d\xi$ is actually C^∞ for $z \neq 0$, and $\lambda = 0$. $K(x, z)$ is continuous even at $z = 0$, and differentiable there for k sufficiently negative. In the case $k \geq -n$, formally write the integral for $K(x, z)$ as in the case $k < -n$ where $\lambda = 0$. The integral need not converge, since one no longer has the estimate

$$|p(x, \xi)| \leq (1 + |\xi|)^{-n-1}.$$

Hence, insert the factor ($= 1$)

$$(1 + |\xi|^2)^\lambda (1 + |\xi|^2)^{-\lambda}$$

in the integrand. Then note that for the usual Laplace operator $\Delta_z = -\sum_{j=1}^n D_j^2$ ($D_j = -i\partial/\partial z_j$), we have

$$e^{i\langle z, \xi \rangle} (1 + |\xi|^2)^\lambda = (1 - \Delta_z)^\lambda e^{i\langle z, \xi \rangle}.$$

If $\lambda > k + n$, the case $k \geq -n$ reduces to the case $\lambda = 0$. Details are found in [323, p.152].]

REMARK 8.8. By Definition 8.1, a canonical pseudo-differential operator, whose amplitude has compact support in the second variable, is of arbitrarily small order (" $k = -\infty$ "), and so it can be presented as an integral operator with C^∞ weight function (i.e., a **smoothing operator**).

REMARK 8.9. Contrary to the classical notation for integral operators (where the singularities of the weight function lie on the diagonal of $U \times U$), we write $K(x, x - y)$ instead of $K(x, y)$ under the integral, and by this artifice obtain a weight function $K(x, z)$ that is singular only at $z = 0$.

3. Principally Classical Pseudo-Differential Operators

In order to adapt the theory of pseudo-differential operators to our problem of treating elliptic differential equations, first on closed manifolds and then on bordered domains, we must solve two problems.

Task 1 — Homogeneous Principal Symbol. Instead of the weight function K or the amplitude p , we require the notion of *principal symbol*, a sort of homogeneous main part of the amplitude. For a differential operator $P = \sum_{|\alpha| \leq k} a_\alpha D^\alpha$, the amplitude was the polynomial function (Exercise 8.5a)

$$p(x, \xi) = \sum_{|\alpha| \leq k} a_\alpha(x) \xi^\alpha, \quad x \in U, \xi \in \mathbb{R}^n.$$

From this, the principal symbol (or shortly “symbol”) $\sigma(P)(x, \xi)$ of P was taken to be the homogeneous polynomial in ξ of order k obtained by taking the sum only over the terms of highest order ($|\alpha| = k$); see Chapter 5. This process of *separation* does not carry over to the amplitude of an arbitrary canonical pseudo-differential operator. Thus, we make the following four assumptions about the amplitude p of a pseudo-differential operator of order $k \in \mathbb{Z}$:

ASSUMPTIONS 8.10. (i) For each compact subset $K \subset U$ and multi-indices $\alpha, \beta \in \mathbb{Z}_+^n$, there is a $C \in \mathbb{R}$ such that for all $x \in K$ and $\xi \in \mathbb{R}^n$, we have

$$|D_x^\beta D_\xi^\alpha p(x, \xi)| \leq C(1 + |\xi|)^{k-|\alpha|}.$$

(ii) The limit $\sigma_k(p)(x, \xi) := \lim_{\lambda \rightarrow \infty} \frac{p(x, \lambda \xi)}{\lambda^k}$ exists for all $x \in U$ and $\xi \in \mathbb{R}^n \setminus \{0\}$.

(iii) For some cut-off function $\chi \in C^\infty(\mathbb{R}^n)$ with $\chi(\xi) = \begin{cases} 0, & \text{for } |\xi| \text{ small,} \\ 1, & |\xi| \geq 1, \end{cases}$

$p(x, \xi) - \chi(\xi)\sigma_k(p)(x, \xi)$ is the amplitude of a canonical pseudo-differential operator of order $k - 1$.

(iv) $p(x, \xi)$ has compact support in the variable x .

Note that (i) is just a repetition of (8.2). For us, conditions (iii) and (iv) serve only a technical purpose, since we then obtain convergence of integrals and estimates more easily (e.g., see the above hint to Exercise 8.7b). Actually, one can forgo these conditions and, as in Theorem 8.14 (p.217), go over to a *Fourier integral operator* with a three-slot amplitude. For applications, we must drop these further assumptions, and we do so for the additional reason that we define our *global pseudo-differential operators* so that they possess amplitudes with compact support only in their *localized form* (see below).

In contrast to the *canonical pseudo-differential operators*, whose amplitudes only satisfy the estimate (i), we now say that P is a **(principally classical) pseudo-differential operator** (with compact support), if the amplitude p of P meets all four conditions (i) – (iv). We shall write $P \in L_{\text{pc}}^k(U)$, where the acronym “pc” stands for **principally classical** in accordance with one branch of modern literature, see [73, Section 2.3].

EXERCISE 8.11. a) As mentioned in Remark 7.6, p.197, it is common to write shortly $\langle x \rangle := (1 + |x|^2)^{1/2}$ for $x \in \mathbb{R}^n$. For $k \in \mathbb{N}$, show that the amplitude $p(x, \xi) := \langle \xi \rangle^k$ meets all four conditions (i) – (iv), whence $P := \text{Op}(p) \in L_{\text{pc}}^k(\mathbb{R}^n)$.

b) Show that $L_{\text{pc}}^k(\mathbb{R}^n) \subsetneq L^k(\mathbb{R}^n)$.

[Hint: For a: Consider the expansion

$$\sum_{|\alpha| \leq m} \xi^{2\alpha} \leq (1 + |\xi|^2)^m = \sum_{|\alpha| \leq m} C_{m,\alpha} \xi^{2\alpha} \quad \text{for } m \in \mathbb{N},$$

where $C_{m,\alpha} = \frac{m!}{\alpha!(m-|\alpha|)!}$.

For b: Consider the amplitude $p(x, \xi) := \chi(\xi)$ with $\chi \in C_{\downarrow}^{\infty}(\mathbb{R}^n)$, where $C_{\downarrow}^{\infty}(\mathbb{R}^n)$ denotes the Schwartz space of rapidly decreasing functions and show $\text{Op}(\chi) \in L^0(\mathbb{R}^n)$.]

REMARK 8.12. a) Main stream deals with **classical** pseudo-differential operators (written $P \in \text{CL}^k(U)$). That are operators generated by elements of the subspace $\text{CS}^k(U \times \mathbb{R}^n) \subset S^k(U \times \mathbb{R}^n)$ consisting of **classical (polyhomogeneous) symbols**. More precisely, an amplitude $p \in S^k(U \times \mathbb{R}^n)$ belongs to $\text{CS}^k(U \times \mathbb{R}^n)$, if it admits sequences $p_{k-j} \in C^{\infty}(U \times \mathbb{R}^n)$, $j \in \mathbb{Z}_+$ with

$$(8.3) \quad p_{k-j}(x, r\xi) = r^{k-j} p_{k-j}(x, \xi), \quad r \geq 1, |\xi| \geq 1,$$

such that

$$(8.4) \quad p - \sum_{j=0}^{N-1} p_{k-j} \in S^{m-N}(U \times \mathbb{R}^n) \quad \text{for all } N \in \mathbb{Z}_+.$$

The latter property is usually abbreviated $p \sim \sum_{j=0}^{\infty} p_{k-j}$.

b) Clearly we have $\text{CL}^k(U) \subset L_{\text{pc}}^k(U) \subset L^k(U)$, more precisely:

$$(8.5) \quad L_{\text{pc}}^k(U) = \text{CL}^k(U) + L^{k-1}(U).$$

For *index theory of elliptic operators*, it seems to us that the common restriction to *classical* pseudo-differential operators is not necessary. All we need can be done within the wider space $L_{\text{pc}}^{\bullet} = \bigcup L_{\text{pc}}^k$.

c) The preceding Exercise 8.11b shows that the full class $L^{\bullet}$ of canonical pseudo-differential operators is technically more convenient than the principally classical or classical classes. However, canonical pseudo-differential operators carry the topological handicap that a principal symbol can not always be defined in a meaningful way.

Task 2 — Manifolds and Coordinate Change. Our second task consists of defining pseudo-differential operators on a paracompact C^{∞} manifold X . We begin with the scalar case. Thus, consider a linear map $P: C_0^{\infty}(X) \rightarrow C^{\infty}(X)$, where $C_0^{\infty}(X)$ again denotes the space of complex-valued C^{∞} functions with compact support. (We will consider operators on sections of vector bundles below in Exercise 8.21, p. 225). For each local coordinate system $\kappa: U \rightarrow \mathbb{R}^n$ with U open in X , P yields a *local operator*

$$P_{\kappa}u := P(\overline{u \circ \kappa}) \circ \kappa^{-1}, \quad u \in C_0^{\infty}(\kappa(U)), \quad \text{where } \overline{u \circ \kappa} := \begin{cases} u \circ \kappa, & \text{on } U, \\ 0, & \text{on } X \setminus U. \end{cases}$$

DEFINITION 8.13. $P: C_0^{\infty}(X) \rightarrow C^{\infty}(X)$ is called a **(principally classical) pseudo-differential operator of order k on X** , if P_{κ} is a (principally classical) pseudo-differential operator (with compact support) for all C^{∞} charts κ with

relatively compact image. We write

$$P \in L_{\text{pc}}^k(X).$$

The definition seems to be analogous to the introduction of differential operators on manifolds. Actually, the situation here is different and more complex, since pseudo-differential operators do not need to be local (see the warning of Remark 8.6, p.213), while differential operators may actually be characterized by their locality (i.e., $\text{supp } Pu \subseteq \text{supp } u$); see Exercise 5.2, p. 136 and Remark 5.3. In particular, we have the following problems:

1. How *invariant* is the definition of $L_{\text{pc}}^k(X)$? Must one actually show that the induced *local operators* are pseudo-differential operators for all charts, or is it enough to check this for an atlas? This difficulty lies in the fact that the formation of the *local operators* is not *transitive*; i.e., in general, one obtains two different operators, if one first restricts a chart κ on $U \subseteq X$ to an open subset $U' \subseteq U$ obtaining $P_{(\kappa|_{U'})}$ and then considers the restriction P to $C_0^\infty(\kappa(U'))$. However, it turns out that the difference is a *smoothing operator* of the simple form treated in Exercise 8.5b.

2. With a differential operator P , the amplitude $p(x, \xi)$ and the principal symbol $\sigma(P)(x, \xi)$ can be obtained *intrinsically* from the action of the operator, without explicitly representing it in terms of local coordinates first. Namely, we have (see Exercise 6.37, p. 183 above) in a local chart

$$\sigma(P)(x, \xi)e = \frac{i^k}{k!} P((\varphi - \varphi(x))^k u)(x), \text{ with } d\varphi_x = \xi, u(x) = e,$$

and trivially

$$p(x, \xi) = e^{-i\langle x, \xi \rangle} P(\psi e^{i\langle x, \xi \rangle})(x),$$

where $\psi \in C_0^\infty(X)$ with $\psi = 1$ in a neighborhood of x .

For pseudo-differential operators (in general, k is not positive) the first formula does not make sense, and there is no known simple fully *invariant* formula for the symbol of a pseudo-differential operator; the second formula holds only in an approximate sense (e.g., see [323, p.152f]); the amplitude of a pseudo-differential operator is not unique, but is only *asymptotically* determined by the operator. Thus, the task of defining a global symbol (for pseudo-differential operators defined on the whole manifold X) lies before us now. (Later, as announced before, we shall give a genuinely global definition of the principal symbol and the total symbol (amplitude), see Section 8.5 below.)

3. For this, we investigate the behavior of the *local operators* and their symbols under a coordinate change, and determine the transformation rule in order to obtain a global symbol. These calculations are somewhat lengthy, since under a coordinate change, the phase $\langle x, \xi \rangle$ and the amplitude $p(x, \xi)$ cannot be directly expressed in the form $\langle y, \eta \rangle$ and $q(y, \eta)$ in the new coordinates. By passing over to an apparently larger operator class (the so-called *Kuranishi Trick*, see also [187, p.34f]), one can drastically simplify these computations (Theorem 8.19, p. 223), as well as the derivation of the composition rules, the formula for the symbol of the adjoint operator (Theorem 8.27, p. 229), and the multiplicative properties under *tensor product* (see [328, p.206-209] and [220, p.96]).

The Kuranishi Trick. The following theorem is our entrance ticket to the micro-local analysis of pseudo-differential operators on manifolds. It is also of independent interest.

THEOREM 8.14 (M. KURANISHI, 1969). *Let $U \subseteq \mathbb{R}^n$ be open and $k \in \mathbb{Z}$. Let Q be an operator of the form*

$$(8.6) \quad (Qu)(x) = \int_{\mathbb{R}^n} \int_U e^{i\varphi(x,y,\xi)} q(x,y,\xi) u(y) dy d\xi, \quad x \in U, \quad u \in C_0^\infty(U) =: (\text{Op}(q)u)(x),$$

where the phase function φ is C^∞ and real-valued on $U \times U \times \mathbb{R}^n$, and linear in the variable ξ with

$$(8.7) \quad \frac{\partial \varphi}{\partial \xi_1}(x,y,\xi) = \cdots = \frac{\partial \varphi}{\partial \xi_n}(x,y,\xi) = 0 \quad \text{for } \xi \neq 0 \quad \Leftrightarrow \quad x = y,$$

and for each fixed x (resp. y) φ is without critical points (y,ξ) (resp. (x,ξ)). In other words, for all $(x,y,\xi) \in U \times U \times (\mathbb{R}^n \setminus \{0\})$,

$$(d_\xi \varphi)_{(x,y,\xi)} = 0 \Leftrightarrow x = y, \quad (d_{(y,\xi)} \varphi)_{(x,y,\xi)} \neq 0 \quad \text{and} \quad (d_{(x,\xi)} \varphi)_{(x,y,\xi)} \neq 0.$$

Moreover, we assume that the amplitude $q \in C^\infty(U \times U \times \mathbb{R}^n)$ meets the following conditions (analogous to the conditions (i)–(iv) on the amplitude of a pseudo-differential operator, p. 214):

- (i') For each compact subset $K \subset U$ and multi-indices $\alpha, \beta, \gamma \in \mathbb{Z}_+^n$, there is a $C_{\alpha,\beta,\gamma} \in \mathbb{R}$ such that for all $x, y \in K$ and $\xi \in \mathbb{R}^n$, we have
$$\left| D_\xi^\alpha D_x^\beta D_y^\gamma q(x,y,\xi) \right| \leq C_{\alpha,\beta,\gamma} (1 + |\xi|)^{k-|\alpha|}.$$
- (ii') $\sigma_k(q)(x,y,\xi) := \lim_{\lambda \rightarrow \infty} \frac{q(x,y,\lambda\xi)}{\lambda^k}$ exists for $\xi \neq 0$ and $(x,y) \in U \times U$.
- (iii') For some cut-off function $\chi \in C^\infty(\mathbb{R}^n)$ with $\chi(\xi) = \begin{cases} 0, & \text{for } |\xi| \text{ small,} \\ 1, & |\xi| \geq 1, \end{cases}$

$$q(x,x,\xi) - \chi(\xi) \sigma_k(q)(x,x,\xi)$$
 is the amplitude of an element of $L_{\text{pc}}^{k-1}(U)$.
- (iv') $q(x,y,\xi)$ has compact support in the x and y variables.

Then Q can be written as a pseudo-differential operator (with compact support) of order k , i.e., $Q \in L_{\text{pc}}^k(U)$.

NOTE. Recall that we in this book deal mostly with the principal symbol of pseudo-differential operators and write shortly “symbol” and $\sigma(x,\xi)$ when we mean “principal symbol” and “ $\sigma_k(x,\xi)$ ”. In some places, however, we wish to mark the order of the operator in the notation for the symbol. That is the case in the preceding assumption (ii').

REMARK 8.15. a) These operators are special types of *Fourier integral operators*. The term is due to L. HÖRMANDER who in a series of papers developed a precise theory for them, which can be applied to the general theory of partial differential equations. In doing so, he could resort to ideas of the Dutch mathematician and physicist CHRISTIAN HUYGENS (1629-1695) and of the Russian mathematicians VLADIMIR IGOREVICH ARNOLD, YURIY VLADIMIROVICH EGOROV, and VENYAMINOVICH CLAVDIY MASLOV, who dealt with fundamentals of geometric optics and the formalization of its more or less intuitive methods (*aggregation principle, quantization*, etc., see also our Remark 8.4, p.211).

b) Below, in Step 1 of the proof of the preceding theorem, we shall address the delicate convergence questions related to the integral in (8.6). Such integrals are called **oscillatory integrals**. More precisely, let $U \subset \mathbb{R}^m$ and $\varphi = \varphi(x,\theta) \in$

$C^\infty(U \times (\mathbb{R}^n \setminus \{0\}))$ be real valued (or, at least of nonnegative imaginary part) with $\varphi(x, \lambda\theta) = \lambda\varphi(x, \theta)$ for $\lambda > 0$ and $d\varphi \neq 0$ on all $U \times (\mathbb{R}^n \setminus \{0\})$. Let $p \in C^\infty(U \times \mathbb{R}^n)$ satisfy the asymptotic estimate (8.2) introduced on p.210 for fixed order $k \in \mathbb{R}$. Then the oscillatory integral

$$I(p, \varphi)(x) := \int_{\mathbb{R}^n \setminus \{0\}} e^{i\varphi(x, \theta)} p(x, \theta) d\theta$$

belongs to $C^j(U)$, if k is sufficiently negative, more precisely if $k + j < -n$. That is not very deep. The interesting aspect of oscillatory integrals is that they also give a meaning as distributions even if the order k of p is large. We shall explain that below in Step 1 for our special case where we replace U by $U \times U$, m by $2n$, $\varphi(x, \theta)$ by $\phi(x, y, \theta)$ and $p(x, \theta)$ by $q(x, y, \theta)$. A general and more systematic treatment of oscillatory integrals can be found in [187, Chapter 1] and [190, p.168].

c) Obviously, every pseudo-differential operator with amplitude $p(x, \xi)$ can be written as a *Fourier integral operator* with $q(x, y, \xi) := p(x, \xi)$ and $\varphi(x, y, \xi) := \langle x - y, \xi \rangle$.

Before the proof of the preceding theorem, we shall emphasize that an amplitude is not determined from a given pseudo-differential operator.

EXAMPLE 8.16. Let $U \subset \mathbb{R}^n$, $\phi(x, y, \xi) := \langle x - y, \xi \rangle$, $a \in C_0^\infty(U) \setminus \{0\}$ and $1 \leq j \leq n$. Then the amplitude

$$q(x, y, \xi) := \xi_j a(y) - a(x) \xi_j - D_{x_j} a(x)$$

meets the conditions (i')-(iv') of Theorem 8.14 for $k = 1$, but $\text{Op}(q)$ is just the zero operator.

REMARK 8.17. For pseudo-differential operators, the amplitude (also called the *total symbol* or the *dequantization*) $p(x, \xi)$ is neither uniquely determined from $\text{Op}(p)$ in general, since a perturbation by an infinitely smoothing amplitude can generate the same operator. For the precise results we refer to [190, Proposition 7.8]. There is a vast literature on **properly supported** pseudo-differential operators, which have the nice (and somewhat misleading) property that they have uniquely determined amplitudes, see [187, Chapter 3], [190, Section 7.2], [224, Section 18.1], [391, Section 3.1], [410, Section II.3]. The sad fact is the following: If you build on coordinates and coordinate shifts, it seems that only the symbol (i.e., what is also called the *principal symbol*) has a geometric meaning. That is well and easily defined for differential and pseudo-differential operators. It suppresses substantial parts of the underlying operator, but is sufficient for finding parametrices and calculating the index of elliptic operators, as we shall show below in Chapter 9. The good news is that there is a coordinate free definition of Fourier transformation and pseudo-differential operators leading to a one-to-one quantization $p \mapsto \text{Op}(p)$, see below Section 8.5. For the full embedding proof of the Atiyah-Singer Index Theorem, mastering our coordinate free introduction of pseudo-differential operators and the one-to-one correspondence between operator and amplitude will be decisive. The nongeometric constructions of the analysis main-stream do not suffice. However, also our geometric construction below depends on choices (of metrics and connections, as mentioned already in Remark 8.4a, p. 211). So, it supports a powerful and transparent proof of the Index Theorem, but it does not offer a formal solution to the mysteries of dequantization.

PROOF OF THEOREM 8.14. **Step 0:** First we show the convergence of the integral defining $Qu(x)$. As the integral stands, it is only absolutely convergent when the order k of Q is very negative. However, the following integral is absolutely convergent for sufficiently large $r \in \mathbb{N}$:

$$\int_{\mathbb{R}^n} \int_U e^{i\varphi(x,y,\xi)} ({}^tL)^r (q(x,y,\xi) u(y)) \, dy \, d\xi, \quad x \in U,$$

where ${}^tL$ denotes the formal adjoint of the operator

$$L := -i \frac{(d_y \varphi) \cdot d_y + (d_\xi \varphi) \cdot d_\xi}{|d_y \varphi|^2 + |\xi|^2 |d_\xi \varphi|^2} : C^\infty(U \times \mathbb{R}^n) \longrightarrow C^\infty(U \times \mathbb{R}^n),$$

which (under the assumptions) is a well-defined differential operator such that

$$L e^{i\varphi(x,\cdot,\cdot)} = e^{i\varphi(x,\cdot,\cdot)}.$$

In this way, the original integral can be replaced by an absolutely-convergent integral via repeated integration by parts. (Note that owing to the linearity of φ in ξ and the assumption $d_{(y,\xi)}\varphi \neq 0$, the term $|d_y \varphi|^2$ in the denominator of L grows like $|\xi|^2$ for fixed x and y , while $u(y)$ has compact support in y). Hence $Qu(x)$ is well-defined. Without difficulty it follows that Q is a linear map from $C_0^\infty(U)$ to $C^\infty(U)$.

Step 1: We now show that on a neighborhood Ω of the diagonal in $U \times U$, one can find a C^∞ map $\psi: \Omega \rightarrow \text{GL}(n, \mathbb{R})$ (see Figure 8.1) such that for all $(x, y) \in \Omega$ and $\xi \in \mathbb{R}^n$, we have

$$\varphi(x, y, \psi(x, y)\xi) = \langle x - y, \xi \rangle.$$

By the assumption that φ is linear in ξ , we can write φ in the form

$$\varphi(x, y, \xi) = \sum_{j=1}^n \varphi_j(x, y) \xi_j, \quad \text{where} \quad \varphi_j(x, y) := \frac{\partial \varphi}{\partial \xi_j}(x, y, \xi).$$

We now show that the functional matrix

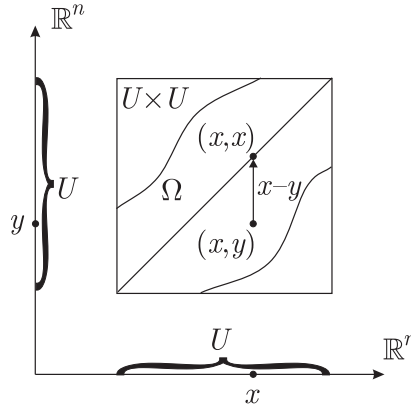


FIGURE 8.1. Finding ψ on a neighborhood Ω of the diagonal $U \times U$

$$F(x, y) := \begin{pmatrix} \frac{\partial \varphi_1}{\partial x_1}(x, y) & \cdots & \frac{\partial \varphi_1}{\partial x_n}(x, y) \\ \vdots & & \vdots \\ \frac{\partial \varphi_n}{\partial x_1}(x, y) & \cdots & \frac{\partial \varphi_n}{\partial x_n}(x, y) \end{pmatrix}$$

is invertible for $x = y$. However, for all $y \in U$, $\varphi|_{U \times \{y\} \times (\mathbb{R}^n \setminus \{0\})}$ has no critical points, and so

$$\xi \neq 0 \Rightarrow \sum_{j=1}^n \left| \frac{\partial \varphi}{\partial x_j}(x, y, \xi) \right| + \sum_{j=1}^n \left| \frac{\partial \varphi}{\partial \xi_j}(x, y, \xi) \right| \neq 0.$$

By (8.7) $\sum_{j=1}^n \left| \frac{\partial \varphi}{\partial \xi_j}(x, y, \xi) \right| = 0 \Leftrightarrow x = y$. Thus, if $x = y$, then for *any* $\xi \neq 0$ there is some $j \in \{1, \dots, n\}$ such that

$$0 \neq \frac{\partial \varphi}{\partial x_j}(x, y, \xi) = \frac{\partial}{\partial x_j} \left(\sum_{k=1}^n \frac{\partial \varphi}{\partial \xi_k}(x, y, \xi) \xi_k \right) = \sum_{k=1}^n \xi_k \frac{\partial \varphi_k}{\partial x_j}(x, y).$$

Hence, the matrix $F(x, x)$ has a trivial kernel and must be invertible. By assumption $\varphi_j(x, x) = 0$. Thus we have the short Taylor expansion

$$\varphi_j(x, y) = \sum_{\mu=1}^n \varphi_{\mu j}(x, y)(x_\mu - y_\mu),$$

where the functions $\varphi_{\mu j}(x, y)$ are C^∞ near the diagonal of $U \times V$. The matrix $\varphi(x, y) = (\varphi_{\mu j}(x, y))$ is invertible in a neighborhood Ω of the diagonal, because $\varphi(x, x) = {}^t F(x, x)$. Since

$$\begin{aligned} \varphi(x, y, \xi) &= \sum_{j=1}^n \varphi_j(x, y) \xi_j \\ &= \sum_{\mu=1}^n (x_\mu - y_\mu) \sum_{j=1}^n \varphi_{\mu j}(x, y) \xi_j = \langle x - y, \varphi(x, y) \xi \rangle, \end{aligned}$$

we have the desired property

$$\varphi(x, y, \psi(x, y) \xi) = \langle x - y, \xi \rangle,$$

where $\psi(x, y) := \varphi(x, y)^{-1}$ for $(x, y) \in \Omega$. For later, we note that

$$\varphi(x, x) = {}^t F(x, x) = \varphi''_{x\xi}(x, y, \xi)|_{y=x} := \left(\frac{\partial^2 \varphi}{\partial x_i \partial \xi_j}(x, y, \xi) \Big|_{y=x} \right),$$

whence in particular,

$$\det \psi(x, x) = \frac{1}{\det \varphi''_{x\xi}(x, y, \xi) \Big|_{y=x}}.$$

Step 2: Now we *eliminate* the phase function φ . For this, we assume that for all ξ ,

$$\text{supp } q(\cdot, \cdot, \xi) \subseteq \Omega.$$

Then, for all $x \in U$, the integration domain in the formula for $(Qu)(x)$ (see above) is small enough so that the change of variable transformation $\xi = \psi(x, y)\theta$ can be applied to obtain

$$(8.8) \quad (Qu)(x) = \int_U \int_{\mathbb{R}^n} e^{i\langle x-y, \theta \rangle} q(x, y, \psi(x, y)\theta) |\det \psi(x, y)| u(y) dy d\theta.$$

The new amplitude

$$(x, y, \theta) \mapsto a(x, y, \theta) |\det \psi(x, y)|$$

with $a(x, y, \theta) := q(x, y, \psi(x, y)\theta)$ then automatically satisfies the conditions (ii'), (iii'), and (iv'). To check (i'), we must calculate: By the chain rule, we obtain the formula (for $z := (x, y) \in \mathbb{R}^{2n}$)

$$(\partial_z a(z, \theta), \partial_\theta a(z, \theta)) = (\partial_z q(z, \psi(z)\theta), \partial_\xi q(z, \psi(z)\theta)) \begin{pmatrix} \text{Id} & 0 \\ \psi'(z)\theta & \psi(z) \end{pmatrix},$$

where ∂_z denotes the partial derivatives with respect to the first $2n$ variables and ∂_θ or ∂_ξ denote those with respect to the last n variables. Hence, we have

$$\begin{aligned} \left| \frac{\partial a}{\partial \theta_i}(z, \theta) \right| &= \left| \sum_{j=1}^n \frac{\partial q}{\partial \xi_j}(z, \psi(z)\theta) \psi^{ij}(z) \right| \\ &\leq nC_k(1 + |\psi(z)\theta|)^{k-1} \max_{i,j,z} |\psi^{ij}(z)|, \end{aligned}$$

where C_k is a real number from assumption (i') for q when z varies within a compact domain $K \subseteq \Omega \subseteq U \times U \subseteq \mathbb{R}^{2n}$. Since we can find positive constants C_1 and C_2 with

$$C_1 |\theta| \leq |\psi(z)\theta| \leq C_2 |\theta|, \text{ for all } z \in K \text{ and } \theta \in \mathbb{R}^n,$$

we finally have the estimate

$$\left| \frac{\partial a}{\partial \theta_i}(z, \theta) \right| \leq \tilde{C}_k(1 + |\theta|)^{k-1}, \text{ where } \tilde{C}_k \in \mathbb{R}.$$

Similarly one can obtain estimates for the higher derivatives, wherein the factor $|\det \psi(x, y)|$ of the amplitude in (8.8) is irrelevant.

Step 3: Now, we consider the general case, where the support $\text{supp } q(\cdot, \cdot, \xi)$ is not necessarily contained in Ω . In our applications of the theorem of KURANISHI (see Theorem 8.19, p. 223) we are only concerned with a local argument; i.e., we can manage with the case treated in step 2. We will therefore be brief in showing that in general we may assume the first case without loss of generality. We choose a nonnegative C^∞ function χ on $U \times U$ having support in Ω and being equal to 1 in a neighborhood of the diagonal. Then Q can be written as the sum of two *Fourier integral operators*, where one has the amplitude χq of the form in step 2, and the other has the form

$$(Ru)(x) = \int_U \int_{\mathbb{R}^n} e^{i\theta(x, y, \xi)} r(x, y, \xi) u(y) dy d\xi,$$

where $r = (1 - \chi)q$ is a C^∞ function vanishing in a neighborhood of the diagonal in $U \times U$. Just as in Exercise 8.7, it follows that R can be written in the form

$$(Ru)(x) = \int_U K(x, y)(1 - \Delta)^\lambda u(y) dy,$$

where the weight function K is C^∞ off the diagonal of $U \times U$ according to Exercise 8.7, and vanishes in a neighborhood of the diagonal by construction; K is then C^∞ everywhere. By Exercise 8.5b, R can then be written as a canonical pseudo-differential operator; the corresponding conditions (ii), (iii), and (iv) are met without difficulty.

Step 4: Without loss of generality, we may now assume that the operator Q is given in the form

$$\begin{aligned} (Qu)(x) &= \int_{\mathbb{R}^n} \int_{\mathbb{R}^n} e^{i\langle x-y, \xi \rangle} q(x, y, \xi) u(y) dy d\xi \\ &= \int_{\mathbb{R}^n} e^{i\langle x, \xi \rangle} \left\{ \int_{\mathbb{R}^n} e^{-i\langle y, \xi \rangle} q(x, y, \xi) u(y) dy \right\} d\xi, \end{aligned}$$

where the braces enclose the Fourier transform of the product function $q(x, y, \xi)u(y)$ (extended by 0 values outside U) or equivalently, by Appendix A, the convolution

of the Fourier transforms in the variable ξ

$$\int_{\mathbb{R}^n} e^{-i\langle y, \xi \rangle} q(x, y, \xi) u(y) \, dy = \int_{\mathbb{R}^n} \widehat{q}(x, \xi - \eta, \xi) \widehat{u}(\eta) \, d\eta,$$

where $\widehat{q}(x, \cdot, \xi)$ is the Fourier transform of $y \mapsto q(x, y, \xi)$. Inserting the factor $e^{i\langle x, \eta \rangle} e^{-i\langle x, \eta \rangle}$ and reversing the order of integration, we obtain

$$\begin{aligned} (Qu)(x) &= \int_{\mathbb{R}^n} e^{i\langle x, \eta \rangle} \left(\int_{\mathbb{R}^n} e^{i\langle x, \xi - \eta \rangle} \widehat{q}(x, \xi - \eta, \xi) \, d\xi \right) \widehat{u}(\eta) \, d\eta \\ &= \int_{\mathbb{R}^n} e^{i\langle x, \eta \rangle} p(x, \eta) \widehat{u}(\eta) \, d\eta, \end{aligned}$$

where (by a change of variables $\zeta = \xi - \eta$)

$$p(x, \eta) := \int_{\mathbb{R}^n} e^{i\langle x, \zeta \rangle} \widehat{q}(x, \zeta, \zeta + \eta) \, d\zeta.$$

We now show that $p(x, \eta)$ is actually the amplitude of a pseudo-differential operator (the support is trivially compact by construction, whence (iv) already holds):

(i): Let α and β be multi-indices and let x range over a compact subset of $\mathbb{R}^n$. For the estimation of $|D_x^\beta D_\eta^\alpha p(x, \eta)|$, we first note that by the Fourier multiplication rule (Appendix A, Exercise A.5b, p. 711), we have

$$|D_x^\beta M_\theta^\gamma D_\eta^\alpha \widehat{q}(x, \theta, \eta)| = \left| \int_{\mathbb{R}^n} e^{-i\langle y, \zeta \rangle} D_x^\beta D_y^\gamma D_\eta^\alpha q(x, y, \eta) \, dy \right| \leq c(1 + |\eta|)^{k-\alpha},$$

where γ is a further multi-index and M_θ^γ is multiplication by $\theta^\gamma = \theta_1^{\gamma_1} \cdots \theta_n^{\gamma_n}$; the inequality follows from the assumptions (i') and (iv') for q . Hence, for each positive ν , we have

$$(8.9) \quad |D_x^\beta D_\eta^\alpha \widehat{q}(x, \theta, \eta)| \leq c'(1 + |\eta|)^{k-\alpha} (1 + |\theta|)^{-\nu}.$$

Thus, by definition of p and by means of differentiation under the integral, we get

$$|D_x^\beta D_\eta^\alpha p(x, \eta)| \leq c''(1 + |\eta|)^{k-\alpha}.$$

(ii): By the Mean-Value Theorem, we obtain for suitable ζ_0 between 0 and ζ

$$\begin{aligned} p(x, \eta) &= \int_{\mathbb{R}^n} \left(e^{i\langle x, \zeta \rangle} \widehat{q}(x, \zeta, \eta) + \sum_{|\alpha|=1} e^{i\langle x, \zeta \rangle} D_\eta^\alpha \widehat{q}(x, \zeta, \eta + \zeta_0) \zeta^\alpha \right) d\zeta \\ &= q(x, x, \eta) + \text{a correction term } E(x, \eta). \end{aligned}$$

We have already seen (in (8.9)) that

$$|D_\eta^\alpha \widehat{q}(x, \zeta, \eta + \zeta_0)| \leq C_\nu (1 + |\eta + \zeta_0|)^{k-1} (1 + |\zeta|)^{-\nu},$$

for arbitrarily large ν . Since $|\zeta_0| < |\zeta|$, we have

$$|D_\eta^\alpha \widehat{q}(x, \zeta, \eta + \zeta_0)| \leq c'(1 + |\eta|)^{k-1} (1 + |\zeta|)^{-\nu+k-1}.$$

Integrating with respect to ξ , we find $|E(x, \eta)| \leq C(1 + |\eta|)^{k-1}$. Thus,

$$\lim_{\lambda \rightarrow \infty} \frac{E(x, \lambda\eta)}{\lambda^k} \leq \lim_{\lambda \rightarrow \infty} \left| \frac{C(1 + |\lambda\eta|)^{k-1}}{\lambda^k} \right| = 0, \text{ and so}$$

$$\sigma_k(p)(x, \eta) = \lim_{\lambda \rightarrow \infty} \frac{p(x, \lambda\eta)}{\lambda^k} = \lim_{\lambda \rightarrow \infty} \frac{q(x, x, \lambda\eta)}{\lambda^k} = \sigma_k(q)(x, x, \eta).$$

(iii): It follows easily from the estimate $E(x, \eta) \leq C(1 + |\eta|)^{k-1}$ and the corresponding assumption (iii') for $q(x, x, \eta)$, that $p(x, \eta) - \chi(\eta) \sigma_k(p)(x, \eta)$ is the amplitude of a canonical pseudo-differential operator of order $k - 1$. $\square$

REMARK 8.18. We note that, from the preceding constructive proof of MASATAKE KURANISHI, a simple formula for the symbol follows from steps 2 and 4:

$$\sigma_k(p)(x, \eta) = \frac{\sigma_k(q)(x, x, \psi(x, x) \eta)}{\left| \det \varphi''_{x, \xi}(x, y, \xi) \Big|_{y=x} \right|},$$

where $\psi(x, x)$ is the inverse of the functional matrix (also denoted $F(x, x)$) in step 1, namely

$$\varphi''_{x, \xi}(x, y, \xi) \Big|_{y=x} = \left(\frac{\partial^2 \varphi}{\partial x_i \partial \xi_j}(x, y, \xi) \Big|_{y=x} \right).$$

The term Ru in step 3 with amplitude r does not affect the symbol formula, since $r(x, x, \eta) = 0$ for all x and η , whence $\sigma_k(r)(x, x, \eta) = 0$.

Coordinate Change and Pseudo-Differential Operators on Manifold.

Now we investigate the behavior of pseudo-differential operators under a coordinate change, exploiting the *Kuranishi Trick* of transgressing to Fourier integral operators, similarly in [187, p.34f]:

THEOREM 8.19. *Let $\kappa: U \rightarrow V$ be a diffeomorphism between relatively compact open subsets of $\mathbb{R}^n$. If P is a pseudo-differential operator (with compact support) of order $k \in \mathbb{Z}$ on V , then the transported operator*

$$P_\kappa(u) := P(u \circ \kappa^{-1}) \circ \kappa, \quad u \in C_0^\infty(U)$$

is a pseudo-differential operator (with compact support) of order k over U . If p and q are amplitudes for P and P_κ resp., then their symbols are related by

$$\sigma_k(q)(x, \xi) = \sigma_k(p)(\kappa(x), ({}^t \kappa'(x))^{-1} \xi), \quad x \in U, \quad \xi \in \mathbb{R}^n \setminus \{0\},$$

where

$${}^t \kappa'(x) = \begin{pmatrix} \frac{\partial \kappa_1}{\partial x_1} & \cdots & \frac{\partial \kappa_n}{\partial x_1} \\ \vdots & & \vdots \\ \frac{\partial \kappa_1}{\partial x_n} & \cdots & \frac{\partial \kappa_n}{\partial x_n} \end{pmatrix}$$

is the transpose of the functional matrix of κ at x .

PROOF. Suppose that the operator P is of the form

$$\begin{aligned} (Pv)(y) &= \int_{\mathbb{R}^n} e^{i\langle y, \eta \rangle} p(y, \eta) \widehat{v}(\eta) d\eta \\ &= \int_{\mathbb{R}^n} \int_{\mathbb{R}^n} e^{i\langle y - \theta, \eta \rangle} p(y, \eta) v(\theta) d\theta d\eta, \quad v \in C_0^\infty(V), \quad y \in V, \end{aligned}$$

whence for $v = u \circ \kappa^{-1}$ and $y = \kappa(x)$, $u \in C_0^\infty(U)$ and $x \in U$:

$$\begin{aligned} P_\kappa(u)(x) &= \int_{\mathbb{R}^n} \int_{\mathbb{R}^n} e^{i\langle \kappa(x) - \theta, \eta \rangle} p(\kappa(x), \eta) u(\kappa^{-1}(\theta)) d\theta d\eta \\ &= \int_{\mathbb{R}^n} \int_{\mathbb{R}^n} e^{i\langle \kappa(x) - \kappa(\xi), \eta \rangle} p(\kappa(x), \eta) |\det \kappa'(\xi)| u(\xi) d\xi d\eta \end{aligned}$$

by means of the change of variable $\kappa(\xi) = \theta$. The *transported* operator is then a *Fourier integral operator* with the phase function $\varphi(x, \xi, \eta) := \langle \kappa(x) - \kappa(\xi), \eta \rangle$ and

amplitude $q(x, \xi, \eta) := p(\kappa(x), \eta) |\det \kappa'(\xi)|$. Since φ and q meet the hypotheses of the Theorem of Kuranishi (Theorem 8.14, p. 217), we have

$$P_\kappa(u)(x) = \int_{\mathbb{R}^n} \int_{\mathbb{R}^n} e^{i\langle x-\xi, \eta \rangle} p(\kappa(x), \psi(x, \xi) \eta) D(x, \xi) u(\xi) d\xi d\eta,$$

where

$$D(x, \xi) := |\det \kappa'(\xi)| |\det \psi(x, \xi)|$$

and $\psi(x, \xi)$ is the matrix-valued function constructed in step 1 of the proof of Theorem 8.14; in particular,

$$\psi(x, x)^{-1} = \varphi''_{x, \eta}(x, \xi, \eta)|_{\xi=x} = \left(\frac{\partial \kappa_j}{\partial x_\nu} \right) = {}^t \kappa'(x)$$

and $D(x, x) = 1$.

By the Theorem of KURANISHI, P_κ is a pseudo-differential operator for which we derived an explicit formula for the amplitude in the above proof. For the symbol, we have

$$\sigma_k(q)(x, \eta) = \sigma_k(\tilde{q})(x, x, \eta),$$

where

$$\tilde{q}(x, \xi, \eta) = p(\kappa(x), \psi(x, \xi) \eta) D(x, \xi).$$

Since $\psi(x, x)^{-1} = {}^t \kappa'(x)$ and $D(x, x) = 1$, we then obtain

$$\sigma_k(q)(x, \eta) = \sigma_k(p)(\kappa(x), \left({}^t \kappa'(x) \right)^{-1} \eta). \quad \square$$

EXERCISE 8.20. Let X be a (paracompact) C^∞ n -manifold and $k \in \mathbb{Z}$.

a) Show that the space $L_{\text{pc}}^k(X)$, defined by *localization* at the beginning of this section just before Definition 8.13, coincides with the space of pseudo-differential operators of order k on X , when X is a bounded open subset of $\mathbb{R}^n$.

b) Define a canonical vector space structure on $L_{\text{pc}}^k(X)$.

c) Show $L_{\text{pc}}^k(X) \subset L_{\text{pc}}^{k+1}(X)$.

d) Let $\kappa: U \rightarrow \mathbb{R}^n$, U open in X , be a local coordinate system for X , $f \in C_0^\infty(U)$, and $P \in L_{\text{pc}}^k(X)$. Show that if $f \in C^\infty(X)$ is identically 1 in a neighborhood of $\kappa^{-1}(x)$, then the formula

$$(x, \xi) \mapsto q_f(x, \xi) := e^{-i\langle x, \xi \rangle} \left(P(f(\cdot) e^{i\langle \kappa(\cdot), \xi \rangle}) \right) (\kappa^{-1}(x)); \quad x \in \kappa(U), \quad \xi \in \mathbb{R}^n,$$

defines the amplitude of a pseudo-differential operator of order k on $\kappa(U)$, and that if p is the amplitude for the *localized* operator P_κ , then

$$\sigma_k(q_f)(x, \xi) = \sigma_k(p)(x, \xi).$$

e) Set $\text{Smb}_k(X) := \text{Smb}_k(\mathbb{C}_X, \mathbb{C}_X)$; see our definition in Equation (6.29), p. 184, in Chapter 6 above. Thus, $s \in \text{Smb}_k(X) \Leftrightarrow s: \hat{T}^*X \rightarrow \mathbb{C}$ with $s(x, \lambda v) = \lambda^k s(x, v)$ for all $x \in X$ and $v \in T_x^*X$, $v \neq 0$. Show that the linear map

$$\sigma_k: L_{\text{pc}}^k(X) \rightarrow \text{Smb}_k(X)$$

is well defined and coincides with the earlier definition (see Exercise 6.37, p. 183) on $\text{Diff}_k(X) \subset L_{\text{pc}}^k(X)$.

[Hint: For a: Theorem 8.19.

For b: Proceed by using the vector space structure of $C^\infty(X)$.

For c: Use amplitude estimates.

For d: Characterize $L_{\text{pc}}^k(X)$ within the space of linear operators from $C_0^\infty(X)$ to $C^\infty(X)$ in the following way: $P \in L_{\text{pc}}^k(X)$ if and only if the associated q_f is the amplitude of a pseudo-differential operator of order k on an open subset of $\mathbb{R}^n$ for all local coordinate systems and *cut-off functions* f . For details of the computation, see [220, p.112] and [323].

For e: Recall that $\dot{T}^*X$ denotes the *symplectic cone* $T^*X \setminus X$ that consists of the punctured cotangent spaces. It remains only to show that the locally well defined symbol in d) transforms *correctly* under a coordinate change, so that it forms global homomorphism from $\dot{T}^*X \times \mathbb{C}$ to $\dot{T}^*X \times \mathbb{C}$ (which is homogeneous of degree k in the cotangent vectors. For this, check that the transformation rule in Theorem 8.19 can be written in the form

$$\sigma(q)(x, \tilde{\kappa}(\eta)) = \sigma_k(p)(\kappa(x), \eta),$$

where η lies in $T^*(\mathbb{R}^n)_{\kappa(x)}$, which is the space of covectors at the point $\kappa(x)$ canonically identified with $\mathbb{R}^n$, and $\tilde{\kappa}(\eta)$ is the *pull back* covector via κ ; see (6.1), p.165, in Appendix B; further details are found in [31, p.404-407].]

EXERCISE 8.21. Define the space $L_{\text{pc}}^k(E, F)$ when E and F are complex vector bundles over the C^∞ manifold X , and show the existence of a canonical linear map $\sigma_k: L_{\text{pc}}^k(E, F) \rightarrow \text{Smb}_k(E, F)$.

[Hint: Represent an operator $P: C_0^\infty(E) \rightarrow C^\infty(F)$ locally; i.e., choose a chart $\kappa: U \rightarrow \mathbb{R}^n$, $U \subseteq X$ open, and $\kappa(U)$ relatively compact, and trivializations $E|_U \cong U \times \mathbb{C}^N$ and $F|_U \cong U \times \mathbb{C}^M$ as a $M \times N$ matrix of pseudo-differential operators (with compact support) of order k .]

REMARK 8.22. a) There is a slight ambiguity in our definition of the symbol space $\text{Smb}_k(E, F)$. As explained in our defining Equation 6.29, p.184, we require homogeneity

$$(8.10) \quad \sigma(x, r\xi) = r^k \sigma(x, \xi) \text{ for } x \in X, \xi \in T_x^*X \setminus \{0\} \text{ and } r > 0$$

for $\sigma \in \text{Smb}_k(E, F)$. Our Assumption 8.10(ii), p.214 ensures (8.10). Clearly, homogeneity and smoothness at $\xi = 0$ contradict each other except for monomials. Our convention is that $\text{Smb}_k(E, F)$ denotes the space of homogeneous bundle homomorphisms of the lifted bundles π^*E, π^*F , where $\pi: \dot{T}^*X \rightarrow X$ and $\dot{T}^*X = T^*X \setminus X$, i.e., we exclude $\xi = 0$. In various applications, however, symbols should be smooth functions, thus the $\sigma(x, \xi)$ should be smooth everywhere but homogeneous only in the restricted sense:

$$(8.11) \quad \sigma(x, r\xi) = r^k \sigma(x, \xi) \text{ for } x \in X, |\xi| \geq 1 \text{ and } r \geq 1$$

with a suitable Riemannian metric that yields the length of cotangent vectors.

b) In many places, we shall tacitly identify the homogeneous bundle mappings on $T^*X \setminus X$ by restriction with the smooth sections $C^\infty(S^*X, \text{Hom}(\rho^*(E), \rho^*(F)))$. Here S^*X denotes the sphere bundle of cotangent vectors (relative to a fixed Riemannian metric), $\rho: S^*X \rightarrow X$ the natural projection, and $\text{Hom}(\rho^*(E), \rho^*(F))$ the bundle of smooth bundle homomorphisms.

REMARK 8.23. The definition of $L_{\text{pc}}^k(E, F)$ through *localizations* is unsatisfactory from a computational point of view. The choice of coordinates is awkward with its avalanche of subscripts which are frequently unavoidable even in fairly simple situations. The method is particularly unsatisfactory, when the operator (as

in Exercise 8.24 below) can be written in closed, global form explicitly and much more clearly. [220, p.113f] contains the following idea for writing $L_{\text{pc}}^k(E, F)$ by means of the Kuranishi Theorem directly as a space of *Fourier Integral Operators* with phase function $\varphi: G \rightarrow \mathbb{R}$ and amplitude $q: G \rightarrow \text{Hom}(E, F)$: Let G be a real vector bundle of fiber dimension n over a neighborhood of the diagonal in $X \times X$, e.g., $G = \pi^*(T^*X)$ where π is the projection $\pi(x, y) := y$, and

$$q(x, y, \xi) \in \text{Hom}(E_y, F_x).$$

It turns out that one can formulate the necessary conditions on φ and q directly, globally and with little difficulty: For example, φ is linear in the fibers and the restriction of φ to a fiber has a critical point exactly when the fiber lies above a point of the diagonal of $X \times X$. Then (loc. cit.) $L_{\text{pc}}^k(E, F)$ consists of all operators that can be written as the sum of an operator with C^∞ kernel and one of the form

$$(Pe)(x) := (2\pi)^{-n} \int_{T^*X} e^{i\varphi(x, y, \eta)} q(x, y, \eta) e(y) dy d\eta,$$

where $e \in C_0^\infty(E)$, $dy d\eta$ is the invariant volume element on the cotangent bundle T^*X , and q an amplitude of order k which vanishes for (x, y) outside a small neighborhood of the diagonal of $X \times X$. By step 4 of the proof of Theorem 8.14, it follows that

$$\sigma_k(P)(x, \eta) = \lim_{\lambda \rightarrow \infty} \frac{q(x, x, \lambda\eta)}{\lambda^k}, \quad x \in X, \quad \eta \in T_x^*X \setminus \{0\}.$$

We shall devote the whole Section 8.5, p.231ff to the details of a truly global construction of a ‘Bokobza-Haggiag’ total symbol.

Singular Integral Operators. We show that the classical singular integral operators fit nicely under our heading of principally classical pseudo-differential operators.

EXERCISE 8.24. Show that the following *singular integral operators* are pseudo-differential operators of order 0 over $\mathbb{R}$ or $S^1 = \mathbb{R}/2\pi\mathbb{Z}$ ¹ and determine their amplitudes:

a) The Hilbert transform $Q: C_0^\infty(\mathbb{R}) \rightarrow C^\infty(\mathbb{R})$, defined for $u \in C_0^\infty(\mathbb{R})$ by

$$(Qu)(x) := \frac{-1}{\pi i} (p.v.) \int_{-\infty}^{\infty} \frac{u(y)}{x-y} dy := \frac{-1}{\pi i} \lim_{\varepsilon \rightarrow 0^+} \int_{|x-y| > \varepsilon} \frac{u(y)}{x-y} dy.$$

b) The projection operator $P: C^\infty(S^1) \rightarrow C^\infty(S^1)$, defined by

$$Pe^{im\theta} := \begin{cases} e^{im\theta}, & \text{for } m \geq 0, \\ 0, & \text{for } m < 0. \end{cases}$$

c) The *Toeplitz operator*

$$gP + (\text{Id} - P), \quad \text{for } g \in C^\infty(S^1).$$

¹More precisely: Write them as a sum of a pseudo-differential operator of the kind treated so far and a *smoothing* operator. Many *classical* pseudo-differential operators Q are defined as here via an amplitude q which is homogeneous in the second variable, but has a singularity at the origin. Through multiplication by a C^∞ function χ which is identically 1 in a neighborhood of ∞ , we obtain a *singularity-free* amplitude $\tilde{q}(x, \xi) := \chi(\xi)q(x, \xi)$, which defines a pseudo-differential for $\tilde{Q}$ in our (HÖRMANDER's) sense. Then $\tilde{Q} - Q$ has an amplitude with compact support and consequently (with reasoning as in Remark 8.8, p.213) can be represented as an integral operator with a C^∞ weight function.

[Hint: For a: Show that

$$(Qu)(x) = \int_{-\infty}^{\infty} e^{ix\xi} \operatorname{sign}(\xi) \widehat{u}(\xi) d\xi,$$

as follows. We have

$$\begin{aligned} \int_{|x-y|>\varepsilon} \frac{u(y)}{x-y} dy &= \int_{|y|>\varepsilon} \frac{u(x-y)}{y} dy = (u * g_\varepsilon)(x) \\ &= \int_{-\infty}^{\infty} e^{ix\xi} \widehat{u}(\xi) \widehat{g}_\varepsilon(\xi) d\xi, \text{ where} \\ g_\varepsilon(x) &:= \begin{cases} \frac{1}{x}, & \text{for } |x| > \varepsilon, \\ 0, & \text{for } |x| \leq \varepsilon, \end{cases} \end{aligned}$$

and for the last equality the well-known convolution formula is used. Thus, it is natural to try to evaluate the improper integral

$$(p.v.) \int_{-\infty}^{\infty} \frac{e^{-i\xi t}}{t} dt := \sqrt{2\pi} \lim_{\varepsilon \rightarrow 0} \widehat{g}_\varepsilon(\xi).$$

Now distinguish cases according to the sign of ξ ! One obtains

$$\sqrt{2\pi} \lim_{\varepsilon \rightarrow 0} \widehat{g}_\varepsilon(\xi) = -2i \operatorname{sign}(\xi) \lim_{\varepsilon \rightarrow 0} \int_{|\xi| \varepsilon}^{\infty} \frac{\sin t}{t} dt = -\pi i \operatorname{sign}(\xi),$$

since $\int_0^\infty \frac{\sin t}{t} dt = \frac{\pi}{2}$ via contour integration of the function $f(z) := \frac{e^{iz}}{z}$, $z = t + is$, along the curve shown in Figure 8.2. Compare also [134, p.93 and 150].

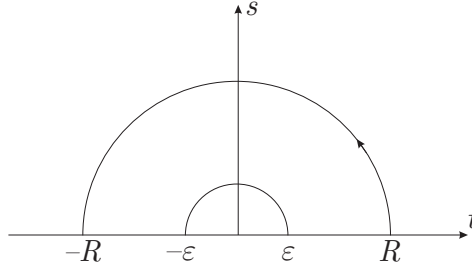


FIGURE 8.2. Contour for integrating the function f

For b: Reduce to a) by means of the formula $Pu = \frac{1}{2}(u + Hu)$, where

$$(Hu)(e^{i\theta}) := \frac{1}{\pi i} (p.v.) \int_{S^1} \frac{u(z)}{z - e^{i\theta}} dz, \quad u \in C^\infty(S^1)$$

denotes the Cauchy-Hilbert transformation (on the circle) which is carried over to the Hilbert transformation Q (on the line $\mathbb{R}$) by means of the Cayley transformation; see p. 130 in Chapter 4. A more direct way may be found in [44, p.525]. For this, as in Exercise 8.20d form the expression

$$\begin{aligned} q_f(x, \xi) &:= e^{-ix\xi} P(f(x)e^{ix\xi}) = \sum_{n=0}^{\infty} \sqrt{2\pi} \widehat{f}(n - \xi) e^{ix(n-\xi)} \\ &= f(x) - \sqrt{2\pi} \sum_{n=-1}^{-\infty} \widehat{f}(n - \xi) e^{ix(n-\xi)}, \end{aligned}$$

where $f \in C_0^\infty(\mathbb{R})$ with compact support in an interval of length $< 2\pi$, so that f may be regarded as a function on the circle with support in a *canonical* coordinate

domain.

Trick: For $\xi < 0$, estimate $\sum_{n=0}^{\infty} \widehat{f}(n - \xi)e^{ix(n-\xi)}$ and its derivatives, showing that as $\xi \rightarrow -\infty$ they go to 0 faster than any power of $|\xi|^{-1}$. Show that for $\xi > 0$, the sum $\sum_{n=-1}^{-\infty} \widehat{f}(n - \xi)e^{ix(n-\xi)}$ has the corresponding property. By the hint for Exercise 8.20d, one is done and obtains

$$\sigma_0(P)(x, \xi) = \begin{cases} 1, & \text{for } \xi > 0, \\ 0, & \text{for } \xi < 0. \end{cases}$$

For c: Reduce to b). Note that in the notation of Chapter 4

$$gP + (\text{Id} - P) = \begin{cases} T_g, & \text{on } C^\infty(S^1) \cap H_0, \\ \text{Id}, & \text{on } C^\infty(S^1) \cap H_0^\perp \text{ (in } L^2(S^1)), \end{cases}$$

where T_g is the Wiener-Hopf operator induced by g with index $T_g = -W(g, 0)$, if g is nowhere zero on S^1 . In particular, by Exercise 1.5 (p. 5), $\text{index}(gP + \text{Id} - P) = -W(g, 0)$.]

4. Algebraic Properties and Symbolic Calculus

Here we will show that all C^∞ symbols are obtained as symbols of pseudo-differential operators. Moreover, we explain how one can calculate with symbols instead of operators, using some simple rules. In a wording borrowed from algebraic topology, the symbolic calculus is a *functor* from the category of infinite-dimensional function spaces and systems of linear differential and pseudo-differential equations to parameter dependent linear algebra in finite dimensions.

THEOREM 8.25. *Let E and F be complex vector bundles over a C^∞ manifold X . Then there is an exact sequence*

$$(8.12) \quad 0 \longrightarrow \text{CL}^{k-1}(E, F) \hookrightarrow \text{L}_{\text{pc}}^k(E, F) \xrightarrow{\sigma_k} \text{Smb}_k(E, F) \longrightarrow 0,$$

where $\sigma_k(P)$ denotes the principal (homogeneous leading) symbol of $P \in \text{L}_{\text{pc}}^k(E, F)$.

Recall that $\text{L}^{k-1}(E, F)$ (respectively $\text{CL}^k(E, F)$) denote the space of $(k-1)$ th order canonical pseudo-differential operators from sections of E to sections of F (respectively k th order classical pseudo-differential operators) and that

$$(8.13) \quad \text{L}_{\text{pc}}^k(E, F) = \text{CL}^k(E, F) + \text{L}^{k-1}(E, F),$$

like in Remark 8.12b, p.215.

PROOF. Since $\text{CL}^k(E, F) \cap \text{L}^{k-1}(E, F) = \text{CL}^{k-1}(E, F)$, the principal symbol map $\sigma_k: \text{L}_{\text{pc}}^k(E, F) \rightarrow \text{Smb}_k(E, F)$ is well defined. Because of the decomposition (8.13), it only remains to show that the symbol map is surjective.

Let $s \in \text{Smb}_k(E, F)$. If $\pi: X \times X \rightarrow X$ is the projection given by $\pi(x, y) = y$, then the pull-back bundle

$$G := \pi^*(T^*X) \rightarrow X \times X$$

is a real vector bundle of fiber dimension n . In reference to Remark 8.23 after Exercise 8.21 it suffices to give a *phase function* $\varphi: G \rightarrow \mathbb{R}$ and an *amplitude* $a: G \rightarrow \text{Hom}(E, F)$ with the properties required by definition (see the conditions (i')–(iv') in Theorem 8.14, p. 217) such that

$$a(x, y, \eta) = s(x, \eta), \quad x \in X, \quad \eta \in T_x^*X \setminus \{0\}.$$

For φ , we choose a real-valued function with $\varphi(x, x, \eta) = 0$ and

$$d\varphi_{(x,x,\eta)} = \eta \oplus (-\eta) \oplus 0: T_{(x,x,\eta)}^* G \rightarrow \mathbb{R}, \text{ where}$$

$$T_{(x,y,\eta)}^* G \cong T_x^* X \oplus T_y^* X \oplus T_\eta^*(T^* X) \text{ and } \eta \in T_x^* X.$$

Such a map φ , which is also linear on the fiber and only possesses critical points over the diagonal of $X \times X$, is locally easy to construct relative to a chart κ about the point x . One simply sets $\varphi(x, y, \eta) = \langle \kappa x - \kappa y, (\kappa^{-1})^* \eta \rangle$ (see (6.1), p.165 for the definition of “ $\sim$ ”). A global construction may be carried out using a partition of unity (see Theorem 6.4, p.159) in a neighborhood of the diagonal. For $a: G \rightarrow \text{Hom}(E, F)$, we choose an arbitrary extension of $a(x, x, \eta) := s(x, \eta)$ to a neighborhood of the diagonal; then we can smoothly extend a by multiplying by a C^∞ function (with support in the neighborhood) which is identically 1 in a smaller neighborhood of the diagonal. An extension can be found, since the diagonal is closed in $X \times X$, and a can be regarded as a section of the lift of the bundle $\text{Hom}(E, F)$ by means of the projection $(x, y, \eta) \mapsto (x, y)$. Compare with step 1 of the proof of Theorem B.7 (p.716) in Appendix B, in connection with the Whitney Approximation Theorem; e.g., [314, p.34f] or [97, 14.8]. With this, the proof (which strongly depends on the Theorem of KURANISHI, Theorem 8.14, p.217) is done. A direct proof can be found in [434, p.134f]. $\square$

REMARK 8.26. We can fix a right inverse

$$\text{Op}: \text{Smb}_k(E, F) \longrightarrow L_{\text{pc}}^k(E, F)$$

of σ_k , obtained by patching together the local Op-maps (8.1) via a fixed partition of unity.

THEOREM 8.27. *The direct sum $L_{\text{pc}}^\bullet(E, F) := \bigoplus_k L_{\text{pc}}^k(E, F)$ forms a graded algebra via composition, and is closed under the operation of taking formal adjoints. For the symbols, we have the following calculation rules:*

(a) *If E, F , and G are complex vector bundles over the C^∞ manifold X , and $P \in L_{\text{pc}}^k(E, F)$ and $Q \in L_{\text{pc}}^j(F, G)$, then $Q \circ P \in L_{\text{pc}}^{j+k}(E, G)$ and*

$$\sigma_{j+k}(Q \circ P)(x, \eta) = \sigma_j(Q)(x, \eta) \circ \sigma_k(P)(x, \eta), \quad x \in X, \quad \eta \in T_x^* X \setminus \{0\}.$$

(b) *Let $P \in L_{\text{pc}}^k(E, F)$, where the bundles E and F are equipped with Hermitian metrics and the manifold X is Riemannian and oriented. Then, there is a unique operator $P^* \in L_{\text{pc}}^k(F, E)$ with*

$$\int_X \langle Pu, v \rangle_F = \int_X \langle u, P^*v \rangle_E, \quad \text{for all } u \in C_0^\infty(E), v \in C_0^\infty(F), \quad \text{and}$$

$$\sigma_k(P^*)(x, \eta) = \left(\sigma_k(P)(x, \eta) \right)^*, \quad \text{for } x \in X, \quad \eta \in T_x^* X \setminus \{0\}.$$

PROOF. We begin with (b): The uniqueness of P^* is clear. For the proof of existence, we need only to show that for each $v \in C_0^\infty(F)$ and each open coordinate domain $U \subseteq X$ (with $E|_U$ and $F|_U$ trivial) there is a $P_U^*v \in C^\infty(E|_U)$ such that

$$\int_X \langle Pu, v \rangle_F = \int_X \langle u, P_U^*v \rangle_E \text{ for all } u \in C_0^\infty(E|_U).$$

Indeed, when such a P_U^*v exists, then it is uniquely determined, and so for a second coordinate domain U'

$$P_U^*v|_{U \cap U'} = P_{U'}^*v|_{U \cap U'}.$$

Then we have a global C^∞ section $P^*v \in C^\infty(E)$ with

$$\int_X \langle Pu, v \rangle_F = \int_X \langle u, P^*v \rangle_E \text{ for all } u \in C_0^\infty(E),$$

which is constructed by covering X with finitely many coordinate domains U and writing $u = \sum_j u_j$ with $u_j \in C_0^\infty(E|_{U_j})$ by means of a C^∞ partition of unity.

Hence, let v and U be given. Without loss of generality, we assume that there is a coordinate domain V which contains $\bar{U}$ as well as $\text{supp}(v)$. (Otherwise one covers $\text{supp}(v)$ with finitely many coordinate domains and pieces v together from a C^∞ partition of unity.) In local coordinates, relative to a C^∞ N -framing for $E|_V$ and M -framing for $F|_V$, one can write P in the form

$$(Pu)(x) = \int_{\mathbb{R}^n} e^{i\langle x, \xi \rangle} \langle p(x, \xi) \hat{u}(\xi), v(x) \rangle d\xi, \quad u \in C_0^\infty(E|_V),$$

where p is an $M \times N$ matrix of amplitude functions with compact support. Hence,

$$\begin{aligned} \langle Pu, v \rangle &= \int \int e^{i\langle x, \xi \rangle} \langle p(x, \xi) \hat{u}(\xi), v(x) \rangle_{\mathbb{C}^M} d\xi dx \\ &= \int \int \int e^{i\langle x-y, \xi \rangle} \langle p(x, \xi) u(y), v(x) \rangle_{\mathbb{C}^M} dy d\xi dx \\ &= \int \left\langle u(y), \int \int e^{i\langle x-y, \xi \rangle} p^*(x, \xi) v(x) d'x d\xi \right\rangle_{\mathbb{C}^N} dy, \end{aligned}$$

where $p^*(x, \xi)$ is the adjoint of $p(x, \xi)$ (i.e., complex-conjugate transpose), an $N \times M$ matrix of complex numbers for each $x \in V$, $\xi \in \mathbb{R}^n$, and the integrals here and below are over $\mathbb{R}^n$. Thus, we get $\langle Pu, v \rangle = \langle u, P^*v \rangle$ for

$$(P^*v)(y) := \int e^{i\langle x-y, \xi \rangle} p^*(x, \xi) v(x) dx d\xi = \int e^{i\varphi(x, y, \xi)} q(y, x, \xi) v(x) d'x d\xi,$$

where $q(y, x, \xi) := p^*(x, \xi)$ and $\varphi(x, y, \xi) = \langle x - y, \xi \rangle$. By the Theorem of KURANISHI, there now exists an amplitude $\tilde{p}$ so that

$$(P^*v)(y) = \int e^{i\langle y, \xi \rangle} \tilde{p}(y, \xi) \hat{v}(\xi) d\xi.$$

Hence, we have found $P^*v \in L^k(\mathbb{C}_U^N, \mathbb{C}_U^M)$ with the desired property. Also, we have

$$\sigma(P^*)(x, \xi) = \lim_{\lambda \rightarrow \infty} \lambda^{-k} q(x, x, \lambda\xi) = \lim_{\lambda \rightarrow \infty} \lambda^{-k} p^*(x, \lambda\xi) = (\sigma(P)(x, \xi))^*.$$

Furthermore, we remark that with this we obtain (for all $u \in C^\infty(\mathbb{C}_V^N)$ and $v \in C^\infty(\mathbb{C}_V^M)$)

$$\begin{aligned} \langle Pu, v \rangle &= \int \left\langle u(y), \int e^{i\langle y, \xi \rangle} \tilde{p}(y, \xi) \hat{v}(\xi) d\xi \right\rangle_{\mathbb{C}^N} dy \\ &= \int \left\langle \left\{ \int e^{-i\langle y, \xi \rangle} \tilde{p}(y, \xi)^* u(y) dy \right\}, \hat{v}(\xi) \right\rangle_{\mathbb{C}^M} d\xi, \end{aligned}$$

where $\tilde{p}(y, \xi)^*$ is the adjoint matrix of the amplitude $\tilde{p}(y, \xi)$ of the operator P^* . By PARSEVAL's Formula, $\widehat{Pu}(\xi)$ is exactly the expression in the curly braces. Hence, we have the *additional formula*

$$(8.14) \quad \widehat{Pu}(\xi) = \int e^{-i\langle y, \xi \rangle} (\tilde{p}(y, \xi))^* u(y) d'y.$$

For (a): This time we do not rely on the global representation of P and Q , but rather on their definition by localizations. Without loss of generality, let X be an open, relatively compact subset of $\mathbb{R}^n$. Let p and q be the amplitudes of orders k and j , belonging to P and Q , respectively. By (8.14), we obtain for

$$(QPu)(x) = \int e^{i\langle x-y, \xi \rangle} q(x, \xi) (\tilde{p}(y, \xi))^* u(y) dy d\xi.$$

which is thus a pseudo-differential operator (of order $k + j$) by Theorem 8.14 (of KURANISHI), p. 217, and

$$\begin{aligned} \sigma_{k+j}(Q \circ P)(x, \eta) &= \lim_{\lambda \rightarrow \infty} \frac{q(x, \lambda\eta) (\tilde{p}(y, \lambda\eta))^*}{\lambda^{k+j}} \\ &= \lim_{\lambda \rightarrow \infty} \frac{q(x, \lambda\eta)}{\lambda^j} \lim_{\lambda \rightarrow \infty} \frac{(\tilde{p}(y, \lambda\eta))^*}{\lambda^k} \\ &= \sigma_j(Q)(x, \eta) \circ \sigma_k(P)(x, \eta), \end{aligned}$$

since $\sigma_k(\tilde{p}) = \sigma_k(p)^*$ by (b). $\square$

REMARK 8.28. The derivation of the formally adjoint operator seems trivial here in comparison to the lengthy calculation for differential operators; see Exercise 6.43, p.185. Actually, we have three entirely different problems: By definition, it is trivial that every Fourier-integral operator P possesses a formal adjoint P^* . To prove that P^* is a pseudo-differential operator if P is, we need more (namely, the Theorem of KURANISHI or somewhat long-winded direct computations). It is possible, by the way, to prove the *sharper* result $P \in \text{Diff}_k \Rightarrow P^* \in \text{Diff}_k$ in this fashion, by analyzing carefully the various transformations in the Theorem of KURANISHI with this goal in mind.

5. Normal (Global) Amplitudes

Motivation. Our aim is to provide a framework for a proof of the Index Theorem, which, when compared to existing approaches, we believe is somewhat more streamlined and globally expressed (i.e., free of local coordinates). This method is based on defining pseudo-differential operators from sections of a vector bundle $E \rightarrow X$ to sections of a bundle $F \rightarrow X$ in terms of a *globally* defined symbol which is a section $p \in C^\infty(\text{Hom}(\pi^*E, \pi^*F))$ of the bundle of homomorphisms between the lifts π^*E and π^*F to the cotangent bundle T^*X , where $\pi: T^*X \rightarrow X$. The definition of the operator, say $\text{Op}(p) \in C^\infty(E, F)$, associated with p entails the introduction of a metric on X and connections on E and F . It could be argued that (without a considerable background in modern differential geometry) this is not easier than using local coordinates and framings, but there are advantages. This global approach to pseudo-differential operators is not new. It seems to have first appeared in the paper of JULIANE BOKOBZA-HAGGIAG [67]. Many subsequent developments and applications have appeared steadily since then, in the work of HAROLD WIDOM [441], EZRA GETZLER [162], STEPHEN FULLING and G. KENNEDY [153], YURI SAFAROV [359, 289], MARKUS PFLAUM [338] and THEODORE VORONOV [426], just to mention a few.

The application of the global approach to the index theorem has been mostly in the context of the heat equation proof, rather than in the embedding proof. Nevertheless, in preliminaries leading up to their treatment of the embedding proof in their enlightening book, H. BLAINE LAWSON and MARIE-LOUISE MICHELSON

[273, p.188], point out the possible desirability of defining pseudo-differential operators with a global symbol. In essence, here we are exploring this possibility. We find that some of the difficulties are softened. In particular, the lifting of a pseudo-differential operator to an invariant one in the proof of the twisted multiplication formula is made easier, since the global symbol can be lifted by means of a connection. Moreover the thorny problem of forming suitable products of individual pseudo-differential operators with identity operators over product manifolds (see [273, p.250f] or [44, p.514f]) is alleviated by performing operations on the globally-defined total product symbols. This will be made clearer below. One fundamental challenge inspired by this program is the task of constructing a global symbol whose associated pseudo-differential operator is exactly the operator that one may want, as opposed to an approximate operator with essentially the same asymptotic principal symbol.

REMARK 8.29. There are various exciting interrelations emerging between the deformation-theoretical approach to Weyl quantization on Riemannian manifolds and our global symbolic calculus. In particular, we refer to [337] and [426]. Interpreting a global symbolic calculus as deformation quantization then leads to an additional proof of the *Atiyah-Singer Index Theorem* via the algebraic index theorems in [317, 318].

Bokobza-Haggiag Fourier Transform. We work within the C^∞ category unless stated otherwise. Let ρ be the *injectivity radius* of the compact manifold X with Riemannian metric g and *Levi-Civita connection* ∇ ; i.e., for all $x \in X$, the exponential map $\exp_x: T_x X \rightarrow X$ relative to g is injective on the disk of radius ρ about $0_x \in T_x X$. Let $\pi_E: E \rightarrow X$ and $\pi_F: F \rightarrow X$ be complex Hermitian vector bundles equipped with **Hermitian** $\nabla^E: C^\infty(E) \rightarrow C^\infty(T^*X \otimes E)$ and $\nabla^F: C^\infty(F) \rightarrow C^\infty(T^*X \otimes F)$, where $C^\infty(E)$ denotes the space of (smooth) sections of $\pi_E: E \rightarrow X$. For $x, y \in X$, with $d(x, y) < \rho$, let $\tau_{x,y}^E: E_y \rightarrow E_x$ denote *parallel translation* relative to ∇^E along the unique *geodesic* from y to x with minimal length $d(x, y)$. Here we emphasized in italics the terms which were introduced more precisely in Sections 6.3 and 6.5.

Let $\psi: [0, \infty) \rightarrow [0, 1]$ be smooth, with $\psi(r) = 1$ for $r \in [0, \rho/3]$ and $\psi(r) = 0$ for $r \in [2\rho/3, \infty]$.

DEFINITION 8.30. For $\pi: T^*X \rightarrow X$ and $u \in C^\infty(E)$, we define the **Bokobza-Haggiag Fourier transform** $u^\wedge \in C^\infty(\pi^*E)$ (where $x = \pi(\xi)$ and $\xi \in T^*X$) by

$$u^\wedge(\xi) := \int_{T_x X} e^{-i\xi(v)} \psi(|v|) \tau_{x, \exp_x v}^E [u(\exp_x v)] \bar{d}v \in E_x \text{ for } \xi \in T_x^* X,$$

where $\bar{d}v = (2\pi)^{-n/2} dv$ and dv is the volume element on $T_x X$ associated with g_x .

For $x, y \in X$ with $d(x, y) < \rho$, we have $y = \exp_x v$ for a unique $v \in T_x X$ with $|v| = d(x, y)$, and we may define $\alpha \in C^\infty(X \times X, [0, 1])$ by

$$\alpha(x, y) := \begin{cases} \psi(d(x, y)) = \psi(|v|), & \text{for } d(x, y) < \rho, \\ 0, & \text{for } d(x, y) \geq \rho. \end{cases}$$

Note that we can think of the function (in $C^\infty(T_x X, E_x)$)

$$v \mapsto \psi(|v|) \tau_{x, \exp_x v}^E [u(\exp_x v)] = \tau_{x, \exp_x v}^E [\alpha(x, \exp_x v) u(\exp_x v)] \quad (v \in T_x X)$$

as a *pull-back* (of sorts), using τ^E and $\exp_x: T_x X \rightarrow X$, of the bump function $\alpha(x, \cdot)$ times $u(\cdot)$ in a neighborhood of x , and $u^\wedge|_{T_x^* X}$ is the Fourier transform of this “pull-back” of $\alpha(x, \cdot)u(\cdot)$. The **Bokobza-Haggiag inverse Fourier transform** $(u^\wedge)^\vee: TX \rightarrow E$ of $u^\wedge$ is given by

$$(u^\wedge)^\vee(v) := \int_{T_x^* X} e^{i\xi(v)} u^\wedge(\xi) d\xi = \psi(|v|) \tau_{x, \exp_x v} [u(\exp_x v)],$$

where $d\xi = (2\pi)^{-n/2} d\xi$. Since $(u^\wedge)^\vee(v) \in E_x$, $(u^\wedge)^\vee$ is a section of the pull-back of E to TX via $\pi: T^*X \rightarrow X$. Moreover, we can recover u locally about x from $u^\wedge|_{T_x^* X}$. In particular, for $v = 0_x \in T_x X$, we have $(u^\wedge)^\vee(0_x) = u(x)$.

Pseudo-Differential Operators and Normal Amplitudes. For $\pi: T^*X \rightarrow X$ and a section $p \in C^\infty(\text{Hom}(\pi^*E, \pi^*F))$, (of $\text{Hom}(\pi^*E, \pi^*F) \rightarrow T^*X$) we define an operator $\text{Op}(p): C^\infty(E) \rightarrow C^\infty(F)$ via

$$\begin{aligned} \text{Op}(p)(u)_x &:= \int_{T_x^* X} e^{i\xi(v)} p(\xi) (u^\wedge(\xi)) d\xi \Big|_{v=0} = \int_{T_x^* X} p(\xi) (u^\wedge(\xi)) d\xi \\ &= \int_{T_x^* X} p(\xi) \left(\int_{T_x X} e^{-i\xi(v)} \psi(|v|) \tau_{x, \exp_x v}^E [u(\exp_x v)] dv \right) d\xi \\ &= \int_{T_x X \times T_x^* X} p(\xi) \left(e^{-i\xi(v)} \psi(|v|) \tau_{x, \exp_x v}^E [u(\exp_x v)] \right) dv d\xi \\ (8.15) \quad &= \int_{T_x X \times T_x^* X} e^{-i\xi(v)} p(\xi) \left(\tau_{x, \exp_x v}^E [\alpha(x, \exp_x v) u(\exp_x v)] \right) dv d\xi. \end{aligned}$$

REMARK 8.31. a) In the spirit of Remark 8.4, p.211, one may think of $\text{Op}(p)$ as a quantization of p , but $\text{Op}(p)$ continues to depend on many choices also in our global setting (e.g., the choice of metric, connections, and $\alpha: X \times X \rightarrow [0, 1]$).

b) Apart from these choices, there are other choices one can make, as discussed in [426]. For example, if $s \in [0, 1]$, let

$$T_{x, \exp_x sv}: T_{\exp_x sv}^* X \rightarrow T_x^* X$$

denote parallel translation (with respect to the Levi-Civita connection) for T^*X along the geodesic $t \mapsto \exp_x tv$ in the reverse direction from $\exp_x sv$ to x . In [426] (but with notation that differs from ours), an operator $\text{Op}(p; s)$ (depending on s) is associated to p via

$$\begin{aligned} \text{Op}(p; s)(u)_x &= \int_{T_x X \times T_x^* X} e^{-i\xi(v)} \alpha(x, \exp_x v) \\ &\quad \tau_{x, \exp_x sv}^F p(T_{x, \exp_x sv}(\xi)) \tau_{\exp_x sv, \exp_x v}^E u(\exp_x v) dv d\xi. \end{aligned}$$

When $s = 0$, we get

$$\text{Op}(p; 0)(u)_x = \int_{T_x X \times T_x^* X} e^{-i\xi(v)} \alpha(x, \exp_x v) p(\xi) \tau_{x, \exp_x v}^E (u(\exp_x v)) dv d\xi$$

which is precisely our $\text{Op}(p)$. In interesting cases, the operators $\text{Op}(p; s)$ for different s differ by “lower order” operators which do not affect the index (if defined). Hence, for simplicity, we only use $s = 0$. As stated in [426] the choice of s is related to the choice of operator ordering of monomials in position and momentum variables under quantization.

The connections ∇^E and ∇^F pull back via $\pi: T^*X \rightarrow X$ to connections on the bundles $\pi^*E \rightarrow T^*X$ and $\pi^*F \rightarrow T^*X$, which we continue to denote by ∇^E and ∇^F . The Levi-Civita connection for (X, g) determines a subbundle H of $T(T^*X)$ consisting of horizontal subspaces of $T(T^*X)$, which is complementary to the subbundle V of $T(T^*X)$ consisting of vectors which are tangent to the fibers of $T^*X \rightarrow X$. There is a natural Riemannian metric, say g^* , on T^*X such that V and H are orthogonal and g^* equals g on V and π^*g on H . Using ∇^E and ∇^F , along with the Levi-Civita connection for g^* , say ∇^* , we may construct a covariant derivative

$$\tilde{\nabla}: C^\infty(\text{Hom}(\pi^*E, \pi^*F)) \rightarrow C^\infty(T^*(T^*X) \otimes \text{Hom}(\pi^*E, \pi^*F)).$$

Since ∇^* extends to $\otimes^k T^*(T^*X)$, we may “iterate” $\tilde{\nabla}$ to obtain

$$\tilde{\nabla}^k: C^\infty(\text{Hom}(\pi^*E, \pi^*F)) \rightarrow C^\infty(\otimes^k T^*(T^*X) \otimes \text{Hom}(\pi^*E, \pi^*F)).$$

Now we are ready to give a geometric and truly global definition of a variant of our spaces of principally classical pseudo-differential operators, introduced locally in Section 8.3. Recall from Remark 6.28 (p.179) that a connection of a vector bundle E splits the tangent space TE into two bundles, the bundle V of *vertical* spaces and the bundle H of complementary *horizontal* spaces.

DEFINITION 8.32. a) We say that $p \in C^\infty(\text{Hom}(\pi^*E, \pi^*F))$ is a **Bokobza-Haggiag amplitude** (or **total symbol**) of order $k \in \mathbb{R}$ if for any $H_1, \dots, H_I \in C^\infty(H)$ with $|H_1|, \dots, |H_I| \leq 1$ and $V_1, \dots, V_J \in C^\infty(V)$, there are constants C_{IJ} (depending only on I, J and p), such that

$$(8.16) \quad \left| \left(\tilde{\nabla}^{I+J} p \right) (H_1, \dots, H_I, V_1, \dots, V_J) \right| \leq C_{IJ} \left(1 + \sum_{j=1}^J |V_j| \right)^{k-J}.$$

Moreover, we require that the k -th order asymptotic **symbol** (or **principal symbol**) of p , namely

$$(8.17) \quad \sigma_k(p)(\xi) := \lim_{t \rightarrow \infty} \frac{p(t\xi)}{t^k} \quad (\text{for } \xi \neq 0)$$

exists, where the convergence is uniform on $S(T^*X)$.

b) Then we call $\text{Op}(p)$ a **Bokobza-Haggiag² pseudo-differential operator** of order k and write $\text{Op}(p) \in L_{\text{Bokobza}}^k(E, F)$. We set $L_{\text{Bokobza}}^\bullet(E, F) := \bigcup L_{\text{Bokobza}}^k(E, F)$.
c) We denote the set of amplitudes of order k by $\text{Ampl}_k(E, F)$.

Clearly, for $k' > k$,

$$\text{Ampl}_{k'}(E, F) \supset \text{Ampl}_k(E, F) \supset \text{Ampl}_{-\infty}(E, F) := \bigcap_{k=0}^{-\infty} \text{Ampl}_k(E, F).$$

For $p \in \text{Ampl}_k(E, F)$, we then have the operator, say $\text{Op}(p): C^\infty(E) \rightarrow C^\infty(F)$, given by (8.15), which extends to a bounded operator $\text{Op}_s(p): W^s(E) \rightarrow W^{s-k}(F)$, where for any $s \in \mathbb{R}$, $W^s(E)$ denotes the s -th **Sobolev space** of sections of E , namely the completion of $C^\infty(E)$ with respect to the norm $\|\cdot\|_s$ defined by

$$\|u\|_s^2 := \int_{T^*X} \left(1 + |\xi|^2 \right)^s |u^\wedge(\xi)|^2 d\xi.$$

²also called *normal*, see [338].

Recall that for $k \in \mathbb{Z}^+$, and $s > n/2 + k$, there is a compact inclusion $W^s(E) \subset C^k(E)$. For each s , the linear map

$$(8.18) \quad \text{Op}_s: \text{Ampl}_k(E, F) \rightarrow \mathcal{B}(W^s(E), W^{s-k}(F))$$

into the Banach space $\mathcal{B}(W^s(E), W^{s-k}(F))$ of bounded linear transformations is continuous (see the corresponding Exercise 9.6, p.239 or [273, p.177f]). Moreover, for $\varphi \in \text{Ampl}_{-\infty}(E, F)$, $\text{Op}_s(\varphi)$ is a compact operator for any $s \in \mathbb{R}$, and $\text{Op}_s(\varphi)(W^s(E)) \subset C^\infty(F)$; i.e., $\text{Op}_s(\varphi)$ is a **smoothing operator**.

DEFINITION 8.33. We say that $p \in \text{Ampl}_k(E, F)$, and the corresponding operator $\text{Op}(p)$, are **elliptic** if for some constant $c > 0$, $p(\xi)^{-1}$ exists for $|\xi| > c$, and for some constant $K > 0$

$$|p(\xi)^{-1}| \leq K(1 + |\xi|)^{-k} \text{ for all } \xi \in T^*X \text{ with } |\xi| > c.$$

We set $\text{Ell}_{\text{Bokobza}}^k(E, F) := \{p \in \text{Ampl}_k(E, F) : p \text{ is elliptic}\}$.

For $p \in \text{Ell}_{\text{Bokobza}}^k(E, F)$, there are $q \in \text{Ampl}_{-k}(E, F)$, $\varphi_E \in \text{Ampl}_{-\infty}(E, E)$ and $\varphi_F \in \text{Ampl}_{-\infty}(F, F)$, such that

$$\text{Op}_{s-k}(q) \circ \text{Op}_s(p) = \text{Id}_{W^s(E)} + \text{Op}_s(\varphi_E) \text{ and}$$

$$\text{Op}_s(p) \circ \text{Op}_{s-k}(q) = \text{Id}_{W^{s-k}(F)} + \text{Op}_{s-k}(\varphi_F).$$

Since $\text{Op}_s(\varphi_E)$ and $\text{Op}_{s-k}(\varphi_F)$ are compact operators, it follows that $\text{Op}_s(p)$ is Fredholm, and hence we may define

$$\text{index}(\text{Op}_s(p)) := \dim \text{Ker}(\text{Op}_s(p)) - \dim \text{Coker}(\text{Op}_s(p)).$$

Note also that if $\text{Op}_s(p)u \in C^\infty(F)$, then

$$u = \text{Op}_{s-k}(q)(\text{Op}_s(p)u) - \text{Op}_s(\varphi_E)u \in C^\infty(E).$$

Thus, $\dim \text{Ker}(\text{Op}_s(p)) < \infty$, $\text{Ker}(\text{Op}_s(p)) \subset C^\infty(E)$, and $\text{Ker}(\text{Op}_s(p))$ is independent of s . As a consequence,

$$\text{index}(\text{Op}_s(p)) = \dim \text{Ker}(\text{Op}_s(p)) - \dim \text{Coker}(\text{Op}_s(p))$$

is independent of s .

Approximation of Differential Operators. The reader should be aware of a minor technical problem when dealing with our Bokobza-Haggiag amplitudes and Bokobza-Haggiag pseudo-differential operators: There can be differential operators which can not be generated by a Bokobza-Haggiag amplitude.

Let us have a closer look at the familiar case of an *elliptic, linear differential operator* $D: C^\infty(E) \rightarrow C^\infty(F)$ of given order k . As we have seen in the preceding chapter, associated with D is its principal symbol $\sigma_k(D) \in C^\infty(\text{Hom}(\pi^*E, \pi^*F))$. We have checked that $\sigma_k(D)$ is independent of the choice of local coordinates and observed that this would not be the case if lower-order terms were included. If $\sigma_k(D)$ is invertible outside of the zero section of T^*X , then D is said to be elliptic, which we assume. If lower order terms were included and if we denoted this coordinate-dependent, locally-defined “full symbol” by $p_{\text{loc}}(D)(\xi)$, then $\sigma_k(D)(\xi)$ at $\xi \in T_x^*X$ would be given by

$$\lim_{t \rightarrow \infty} \frac{p_{\text{loc}}(D)(t\xi)}{t^k}$$

in comparison with (8.17). However, it is not clear that D is precisely $\text{Op}(p)$ for some globally defined $p \in \text{Ampl}_k(E, F)$. In the language of physicists, it is not clear

that D can be precisely dequantized. If such p exists, it would clearly depend on choices of a Riemannian metric on X , connections for E and F and on the function $\alpha: X \times X \rightarrow [0, 1]$ supported near the diagonal. However, in [67] and [441], it is shown that given such choices, p can be found so that $\text{Op}(p)$ and D differ by an operator which is infinitely smoothing (and hence compact); i.e.,

$$D - \text{Op}(p) = \text{Op}(a) \text{ for } a \in \text{Ampl}_{-\infty}(E, F).$$

By methods that are standard by now and to be summarized in the following chapter, it follows that D has Fredholm Sobolev extensions $D_s: W^s(E) \rightarrow W^{s-m}(F)$ for all s , with a common index, which is sometimes called the *analytic* index of D ; it is just the usual operator-theoretic index. It is simply denoted by $\text{index}(D)$ and if $D^*: C^\infty(F) \rightarrow C^\infty(E)$ denotes the formal L^2 -adjoint of D , then

$$\begin{aligned} \dim \text{Ker}(D) - \dim \text{Ker}(D^*) &= \text{index}(D) \\ &= \text{index}(\text{Op}(p) + \text{Op}(a)) = \text{index}(\text{Op}(p)). \end{aligned}$$

Thus, readers (including the authors) who are bothered by the fact that differential operators may not be precisely dequantized, may take some solace in the fact that elliptic differential operators may be approximated by a pseudo-differential operator of the form $\text{Op}(p)$, modulo smoothing operators which preserve the index.

NOTE. If D is a *scalar* differential operator, then there exists one and only one amplitude p which is polynomial in each fiber such that $D = \text{Op}(p)$.

We close this section with a few exercises.

EXERCISE 8.34. a) Show that $L^\bullet_{\text{Bokobza}}(E, F)$ of Definition 8.32b is a graded $*$ -algebra.

b) Show that the *quantization* $\text{Op}: \text{Ampl}_k(E, F) \rightarrow L^k_{\text{Bokobza}}(E, F)$ is a bijection for all $k \in \mathbb{R}$.

c) Show that the spaces $\text{Ampl}_k(E, F)$ and $L^k_{\text{Bokobza}}(E, F)$ are independent of the choice of metrics and connections (contrary to the definition of Op).

d) Prove $L^k_{\text{Bokobza}}(E, F) \subset L^k_{\text{pc}}(E, F)$.

e) Find a closed Riemannian manifold X , Hermitian bundles $E, F \rightarrow X$ with fixed connections and $k \in \mathbb{N}$ such that $\text{Diff}_k(E, F) \not\subset L^k_{\text{Bokobza}}(E, F)$. Conclude $L^k_{\text{Bokobza}}(E, F) \neq L^k_{\text{pc}}(E, F)$. For that inequality, can E, F be trivial bundles? Can you choose $X = S^1$ or, more generally, $X = S^n$?

[Hint: To a: Check composition and taking formal adjoints like in Section 8.4.

To b: By definition of $L^k_{\text{Bokobza}}(E, F)$ and the linearity of Op it suffices to prove the injectivity of Op_s of (8.18) for $s = 0$. How can you exclude the existence of a not identically vanishing $p \in \text{Ampl}_k(E, F)$ with $\text{Op}(p) = 0$ in spite of the Example 8.16, p.218?

To d: Fix the metric structures and connections. Then check the claim in coordinates.

To e: See the references given at the beginning of this section, in particular [67], [441] and [338].]

Elliptic Operators over Closed Manifolds

Synopsis. Continuity of Pseudo-Differential Operators between Sobolev Spaces. Parametres for Elliptic Operators: Regularity and Fredholm Property. Topological Closures. Outer Tensor Product on Product Manifolds. The Topological Meaning of the Principal Symbol (Simple Case Involving Local Boundary Conditions).

► In this chapter, we derive the basic mapping properties of pseudo-differential operators and show that out of formal properties (e.g., invertibility) of elliptic symbols, a series of existence, regularity, and finiteness results for the associated differential and pseudo-differential operators (as Fredholm operators) can be obtained. Moreover, we begin to explore the outer tensor product that plays a decisive role in the K-theoretic proof of the Index Theorem. ◀

1. Mapping Properties of Pseudo-Differential Operators

CONVENTION 9.1. We do not strive for greatest generality. In what follows, the manifold X is *closed*, i.e. compact, without boundary. We make this convention, in part for convenience (in order to make some proofs go easier), but also because otherwise some of the following theorems would be meaningless or false; see Exercise 9.23 below. Moreover, X continues to be oriented. For convenience and to have an L^2 -structure at our disposal, we assume that X is furnished with a fixed Riemannian metric and that E and F are Hermitian vector bundles. Without loss of generality, we will occasionally assume that the *Hilbertable* Sobolev spaces are already furnished with a fixed norm or scalar product. The pseudo-differential operators considered are principally classical. In particular, the principal symbol is well defined by Assumption 8.10(ii). In a later Section 12.2, p.287ff, we shall come back to the global, approach via Bokobza-Haggiag amplitudes and Bokobza-Haggiag pseudo-differential operators.

DEFINITION 9.2. A linear operator $P: C_0^\infty(E) \rightarrow C^\infty(F)$ is called an **operator of order** $k \in \mathbb{Z}$ if it extends to a continuous map $P_s: W^s(E) \rightarrow W^{s-k}(F)$ for all $s \in \mathbb{R}$ with $s, s-k > 0$. We denote by $\text{OP}_k(E, F)$ the set of operators of order k . Fixing norms on $W^s(E)$ and $W^{s-k}(F)$, we set

$$(9.1) \quad \|P\|_{s, s-k} := \sup\{\|Pu\|_{s-k} : u \in C^\infty(X; E) \text{ and } \|u\|_s = 1\}.$$

Formally, the following theorem says that the *analytical order* of a pseudo-differential operator (determined by the asymptotic behavior its amplitude) coincides with its *order in the context of functional analysis* (which is expressed by its continuity relative to the norms of the Sobolev spaces). Actually, the claim is valid for all pseudo-differential operators. For the proof no existence or homogeneity of the principal symbol is required.

THEOREM 9.3. For $k \in \mathbb{Z}$, we have $L_{\text{pc}}^k(E, F) \subset \text{OP}_k(E, F)$.

PROOF. We need to prove the estimate $\|Pu\|_{s-k} \leq C \|u\|_s$, $u \in W^s(E)$, where C only depends on $P \in L_{\text{pc}}^k(E, F)$ and s , and not on u . Since $C_0^\infty(E)$ is dense in $W^s(E)$, it suffices to prove the preceding estimate for $u \in C_0^\infty(E)$.

Moreover, since the norms in $W^s(E)$ and $W^{s-k}(F)$ are locally defined by Exercise 7.7 (p. 197), it suffices to show the inequality for $u \in C_0^\infty(\mathbb{R}^n)$. By Exercise 7.5 (p. 197) we can further assume without loss of generality that $k = 0$ and $s = 0$. Let

$$(Pu)(x) = \int e^{i\langle x, \xi \rangle} p(x, \xi) \hat{u}(\xi) d\xi, \quad u \in C_0^\infty(\mathbb{R}^n),$$

be a pseudo-differential operator, whose amplitude $p(x, \xi)$ vanishes for sufficiently large x and satisfies the estimate (see 8.2, p. 210)

$$|D_x^\beta D_\xi^\alpha p(x, \xi)| \leq C(1 + |\xi|)^{k-|\alpha|}, \quad (x, \xi) \in \mathbb{R}^n \times \mathbb{R}^n,$$

for all multi-indices α and β . Then the Fourier transform $\hat{p}(\cdot, \xi)$ of the function $x \mapsto p(x, \xi)$ can be estimated by

$$(9.2) \quad |\hat{p}(z, \xi)| \leq C_N(1 + |z|)^{-N} \text{ for all } N \in \mathbb{N},$$

as was done for $\hat{u}$ in the proof of Theorem 8.3, p. 210. We have

$$\widehat{Pu}(\eta) = \int \int e^{-i\langle \eta, x \rangle} e^{i\langle x, \xi \rangle} p(x, \xi) dx \hat{u}(\xi) d\xi = \int \hat{p}(\eta - \xi, \xi) \hat{u}(\xi) d\xi.$$

By (9.2) and the Schwarz Inequality,

$$\begin{aligned} |\widehat{Pu}(\eta)|^2 &\leq C_N^2 \left| \int (1 + |\eta - \xi|)^{-N} \hat{u}(\xi) d\xi \right|^2 \\ &\leq (2\pi)^{-n} C_N^2 \left(\int (1 + |\eta - \xi|)^{-2N} d\xi \right) \|\hat{u}\|_0^2. \end{aligned}$$

For N sufficiently large, integrating this with respect to η and using PARSEVAL's Formula (Appendix A, Exercise A.5d), we obtain the desired result

$$\|Pu\|_0^2 = \|\widehat{Pu}\|_0^2 \leq C' \|\hat{u}\|_0^2 = C' \|u\|_0^2. \quad \square$$

EXERCISE 9.4. Interpret and prove:

$$P \in L_{\text{pc}}^k(E, F) \implies (P_0)^* = (P^*)_0.$$

[Hint: Recall Theorem 8.27b, p. 229.]

General functional analysis does not suffice to obtain the Index Theorem for elliptic operators. The more refined structure of differential and pseudo-differential operators is required. Apparently, the terms of highest order must be singled out. Fortunately, they have a global meaning in spite of being defined locally. On the basis of that double character the Index Theorem will be erected.

As a matter of fact, by introducing the spaces $L_{\text{pc}}^k(E, F)$ of principally classical pseudo-differential operators, we singled out the terms of highest order, the principal symbol. However, there is a slight ambiguity in defining the space $\text{Smb}l_k(E, F)$ of the induced principal symbols. Further above, in Equation (6.29), p. 184 and correspondingly in Exercise 8.20e, 224, we considered the space $\text{Smb}l_k(E, F)$ as a subspace of smooth bundle homomorphisms from π^*E to π^*F over the base space $\mathring{T}^*X$, where $\pi: \mathring{T}^*X \rightarrow X$ denotes the projection of the *dotted* cotangent bundle $\mathring{T}^*X := T^*X \setminus X$ (the symplectic cone) onto X . Then the bundle homomorphisms

belonging to $\text{Smb}_k(E, F)$ are characterized by k -homogeneity in the cotangent variable.

Equally well and topologically more manageable, we may identify the symbol space $\text{Smb}_k(E, F)$ with the *whole space* $\text{Hom}_{SX}(E, F) = C^\infty(SX, \text{Hom}(\pi_0^*E, \pi_0^*F))$ of all smooth bundle homomorphisms from π_0^*E to π_0^*F over the base space

$$SX := \{\xi \in T_x^*X : x \in X \text{ and } |\xi|_x = 1\} \text{ (the co-sphere bundle),}$$

where $\pi_0: SX \rightarrow X$ denotes the base point map.

EXERCISE 9.5. Let $\sigma_k: L_{\text{pc}}^k(E, F) \rightarrow \text{Smb}_k(E, F)$ denote the well-defined (Exercise 8.20, p. 224), surjective (Theorem 8.25, p. 228) symbol map. Show $\text{Ker } \sigma_k \subseteq \text{OP}_{k-1}(E, F)$. [Hint: This is trivial by axiom (iii) (see Section 8.3, p. 214) and the preceding Theorem 9.3.]

EXERCISE 9.6. Show that the short exact sequence

$$L_{\text{pc}}^k(E, F) \xrightarrow{\sigma_k} \text{Smb}_k(E, F) \longrightarrow 0$$

splits; i.e., σ_k has a linear right inverse $\text{Op}_k: \text{Smb}_k(E, F) \rightarrow L_{\text{pc}}^k(E, F)$ which satisfies the continuity condition

$$\|\text{Op}(\rho)\|_{s, s-k} \leq C \sup \{|\rho(x, \xi)| : x \in X, |\xi| = 1\} \quad (s, s-k > 0),$$

where C does not depend on $\rho \in \text{Smb}_k(E, F)$, and $|\rho(x, \xi)|$ denotes the usual matrix norm which may be defined via the Hermitian inner products on E_x and F_x . [Hint: Go through the proof of Theorem 8.25 (p. 228) again.]

EXERCISE 9.7. Show conversely, that for all $s, s-k > 0$ and all $P \in L_{\text{pc}}^k(E, F)$, we have

$$\sup \{|\sigma_k(P)(x, \xi)| : x \in X, |\xi| = 1\} \leq \|P\|_{s, s-k}.$$

[Hint: By a theorem of ISRAEL GOHBERG (see also [378, p.171]), one can find a sequence $\{\varphi_\nu\}$ of functions in $C_0^\infty(\mathbb{R}^n)$ such that

- (1) $\varphi_\nu(x) = 0$ for $|x - x_0| > 1/\nu$;
- (2) $\|\varphi_\nu\|_0 = 1$ for all ν , and
- (3) $\|P\varphi_\nu - \sigma_k(P)(x_0, \xi_0)\varphi_\nu\|_0 \rightarrow 0$ as $\nu \rightarrow \infty$, where $(x_0, \xi_0) \in \mathbb{R}^n \times (\mathbb{R}^n \setminus \{0\})$ is any given point.

Details are found in [378, p.179] or [109, 22-05]. Caution: On $L_{\text{pc}}^k(E, F)$ itself there is a topology which is defined in a natural way by the condition that the map $P \mapsto P_s$ be continuous for all s . However, then σ_k is *not* continuous; see [328, p.175]. For other topologies on $L_{\text{pc}}^k(E, F)$ we refer to [73, Section 2.3].]

2. Elliptic Operators — Regularity and Fredholm Property

As a generalization of our earlier definition for differential operators (see Section 6.6 above), we call $P \in L_{\text{pc}}^k(E, F)$ **elliptic**, if $\sigma_k(P)(x, \xi)$ is an isomorphism from E_x to F_x for all $x \in X$ and $\xi \in T_x^*X$, $\xi \neq 0$. We write $P \in \text{Ell}_k(E, F)$.

THEOREM 9.8 (Main result). *For any $P \in \text{Ell}_k(E, F)$, there is $Q \in \text{Ell}_{-k}(E, F)$, such that $PQ - \text{Id}_F \in \text{OP}_{-1}(F, F)$ and $QP - \text{Id}_E \in \text{OP}_{-1}(E, E)$.*

REMARK 9.9. This existence theorem forms the foundation of our theory of elliptic operators. Using the terminology introduced by DAVID HILBERT, one calls Q a parametrix for P , although a *crude* one: The classical parametrix (*Green's function*) inverts P , not only modulo operators of order -1 , but also of order $-\infty$

(i.e., modulo so-called *smoothing operators*; see [219]). This can be obtained locally by inverting the amplitude p of $P = \text{Op}(p)$ and then setting $Q := \text{Op}(p^{-1})$ and globally by the corresponding operations in the Bökobza-Haggag calculus explained above in Section 8.5, pp.231ff.

PROOF. Theorem 8.25 (p.228) guarantees the existence of a $Q \in L_{\text{pc}}^{-k}(F, E)$ with $\sigma_{-k}(Q)(x, \xi) := \left(\sigma_k(P)(x, \xi)\right)^{-1}$, whence $PQ \in L_{\text{pc}}^0(F, F)$ by Theorem 8.27a (p.229) and $\sigma_0(PQ - \text{Id}_F) = 0$, and $\sigma_0(PQ - \text{Id}_F) \in \text{OP}_{-1}(F, F)$ by Exercise 9.5. $\square$

THEOREM 9.10. *Let $P \in \text{Ell}_k(E, F)$ and $s, s - k \geq 0$. Then we have:*

- a) **Finiteness:** *The extension $P_s: W^s(E) \rightarrow W^{s-k}(F)$ is a Fredholm operator with index independent of s .*
- b) **Existence:** *P^* is elliptic and $\text{Coker } P_s \cong \text{Ker}(P^*)_{s-k}$.*
- c) **Regularity:** $\text{Ker } P_s = \text{Ker } P$.
- d) **Homotopy-invariance:** *$\text{index } P = \text{index } P_s$ depends only on the homotopy class of $\sigma(P) := \sigma_k(P)|_{SX}$ in $\text{Iso}_{SX}(E, F)$. Here $\text{Iso}_{SX}(E, F)$ denotes the space of C^∞ bundle isomorphisms $\pi_0^* E \cong \pi_0^* F$, where $\pi_0: SX \rightarrow X$ is the base-point map and SX denotes the co-sphere bundle as before; $\text{Iso}_{SX}(E, F)$ is equipped with a supremum norm as in Exercise 9.6.*

REMARK 9.11. In conjunction with c), existence says that the inhomogeneous equation $Pu = f$ has a solution exactly when $f \perp \text{Ker } P^*$, and the solution is unique if constrained to be orthogonal to $\text{Ker } P$ in $W^0(E)$. By regularity, all *classical solutions* (i.e., $u \in C^k(E)$) of homogeneous elliptic differential equations $Pu = 0$ (with C^∞ coefficients) lie in $C^\infty(E)$. In the context of distribution theory (see [223]), one obtains the sharper result that every *weak solution* (in the distribution sense) is a *strong solution* (in the function sense); i.e., from the assumption $u \in W^0(E)$ and $\langle u, P^*f \rangle_0 = 0$ for all $f \in C^\infty(F)$, the conclusions $u \in C^\infty(E)$ and $Pu = 0$ follow. Such regularity results, which were first proved in 1940 by HERMANN WEYL in the case of the Laplace operator $P := \Delta$, are of special importance when one is solving partial differential equations by variational methods (i.e., solving through extremal conditions); see [217, p.96] and [280, p.214f].

PROOF. **For a:** If $Q \in L_{\text{pc}}^{-k}(F, E)$ is a parametrix (see Theorem 9.8) for P , then it follows from the Theorem of FRANZ RELICH (Theorem 7.15, p.201) that the composition

$$W^s(E) \xrightarrow{Q_{s-k}P_s - \text{Id}} W^{s+1}(E) \hookrightarrow W^s(E)$$

is a compact operator on $W^s(E)$, and correspondingly, $P_s Q_{s-k} - \text{Id}$ is a compact operator on $W^{s-k}(F)$. Thus, $P_s: W^s(E) \rightarrow W^{s-k}(F)$ is a Fredholm operator by Theorem 3.2, p.64. (There, actually the proof was explicitly given only for endomorphisms, but this is no restriction for separable Hilbert spaces, since they are all isomorphic.) By continuity considerations (Theorem 3.11, p.68 and the preceding Exercises 9.6 and 9.7, or easy norm comparison for P_s and P_t by means of Λ^{s-r} of Exercise 7.5, p.197) it follows that $\text{index } P_s = \text{index } P_t$.

For b: Without loss of generality (the Λ argument of Exercise 7.5, p.197), let $k = s = 0$. Then b) follows directly from Exercise 9.4 and Theorem 2.7.

For c: By definition, we have $\text{Ker } P_{s+1} \subseteq \text{Ker } P_s$, since $W^{s+1}(E) \subseteq W^s(E)$. Conversely, by Theorem 9.8 there is a bounded operator $K: W^s(E) \rightarrow W^{s+1}(E)$, such

that $Q_{s-k}P_s u - \text{Id } u = Ku$ for all $u \in W^s(E)$, where Q is a parametrix for P . Thus $u \in W^{s+1}(E)$, if $P_s u = 0$. Hence, $\text{Ker } P_s = \text{Ker } P_{s+1} = \cdots = \text{Ker } P$, since $C^\infty = \cap W^s$; see Exercise 7.3c (p. 195) and Theorem 7.13, p. 200).

For d: For $Q \in \text{Ell}_k(E, F)$ and $\sigma_k(Q) = \sigma_k(P)$, we obtain $\text{index } Q = \text{index } P$ from Exercise 9.5 and the invariance of the index under perturbation by compact operators (Exercise 3.10, p. 65). In general, by Exercise 9.6, each continuous curve $\rho: I \rightarrow \text{Smb}_k(E, F)$ lifts to a corresponding continuous (in the operator norm) curve $r: I \rightarrow L_{\text{pc}}^k(E, F)$ with $\sigma_k \circ r = \rho$. Thus, if one can connect $\sigma_k(Q)$ with $\sigma_k(P)$ by a continuous curve in $\text{Iso}_{SX}^\infty(E, F)$, then P and Q can be connected in $\text{Ell}_k(E, F)$. Hence for all s , the Fredholm operators Q_s and P_s lie in the same component and have the same index by Theorem 3.11, p. 68. Finally, if $Q \in \text{Ell}_j(E, F)$ is an operator whose symbol $\sigma_j(Q)$ coincides with $\sigma_k(P)$ on SX , then $\sigma_j(Q)^{-1} \circ \sigma_k(P)$ is the symbol of a self-adjoint operator $R \in \text{Ell}_{k-j}(E, E)$. From $\sigma_k(P) = \sigma_j(Q) \circ \sigma_{k-j}(R) = \sigma_k(QR)$, it follows by preceding arguments that

$$\text{index } P = \text{index } QR = \text{index } Q + \text{index } R = \text{index } Q,$$

since $\text{index } R = 0$ by (c) (see also the composition rule in Exercise 1.10, p. 8, and the following Exercise 9.16a). $\square$

The preceding results can be reformulated in the following more common estimates.

EXERCISE 9.12 (Fundamental Elliptic Estimates). Let $P \in \text{Ell}_k(E, F)$.

a) **Regularity — Lifting Jack.** If $u \in L^2(E)$ and $Pu = v$ with $v \in W^s(F)$ (e.g., $v = 0$, so u is a *weak* solution of $Pu = 0$, i.e., in the distributional sense), then $u \in W^{s+k}$. Choosing norms in the Sobolev spaces you get $\|Pu\|_s < \infty$ for all real positive s , if $Pu \in C^\infty(F)$. Conclude that $u \in C^\infty(E)$, i.e., $\|u\|_{s+k} < \infty$ for all positive s .

b) **Variant of Gårding's Inequality.** For all real $s \geq 0$ there exists a positive constant C_s such that

$$(9.3) \quad \|u\|_{s+k} \leq C_s (\|Pu\|_s + \|u\|_s).$$

DEFINITION 9.13. Let $U \subset X$ be open and $P \in L_{\text{pc}}^k(\mathbb{C}_U^N, \mathbb{C}_U^N)$ with $N \in \mathbb{N}$ and $k \in \mathbb{R}$ and P not necessarily elliptic. We call the operator P *hypoelliptic*, if for all $s \in \mathbb{R}$ and $u \in W^s(U, \mathbb{C}_U^N)$, Pu smooth implies that u is smooth.

REMARK 9.14. a) For other purely operator-theoretical definitions of hypoellipticity see [391, Section 5] and [224, Chapter 22].

b) Elliptic regularity says that each elliptic operator is hypoelliptic. From an algebraic point of view, that property is deeply counter-intuitive for differential operators: It means that *all* derivatives of a section u will behave *fine*, if only a selection of derivatives (those entering into the definition of P) behave fine and the selection is *balanced*, namely with elliptic principal symbol.

CONVENTION 9.15. In the following, we write for short $\sigma(P)$ for the restriction of $\sigma_k(P)$ to SX .

EXERCISE 9.16. Let E, F, G, H be Hermitian vector bundles over the closed, oriented Riemannian manifold X ; $P \in \text{Ell}_k(E, F)$, $Q \in \text{Ell}_j(F, G)$, $R \in \text{Ell}_{k'}(G, H)$. Show that the following expressions are defined, and prove the formulas:

a) $\text{index } P^* = -\text{index } P$

- b) $\text{index } QP = \text{index } P + \text{index } Q$
c) $\text{index } P \oplus R = \text{index } P + \text{index } R$
d) $\text{index } P = 0$, if $\sigma(P)(x, \xi)$ depends only on x and not on $\xi \in (SX)_x$
[Hint for d: A bundle isomorphism $E \rightarrow F$ and a multiplication operator $M_\psi \in \text{Ell}_0(E, F)$ are defined via $\psi(x) := \sigma(P)(x, \xi)$ for $\xi \in (SX)_x$. Apply Theorem 9.10d.]

For later use we summarize our results in a slightly different form.

THEOREM 9.17 (Elliptic Decomposition). *Let X be a closed smooth oriented Riemannian manifold and E, F Hermitian vector bundles over X . Let $k \in \mathbb{Z}$ and $P \in L_{\text{pc}}^k(E, F)$. We denote the formally adjoint operator by P^* and the Sobolev extensions by*

$$P_{s+k}: W^{s+k}(E) \longrightarrow W^s(F) \quad \text{and} \quad (P^*)_{s+k}: W^{s+k}(F) \longrightarrow W^s(E).$$

We distinguish three cases.

- a) *If the principal symbol $\sigma_k(P)$ is either injective or surjective, we have a direct sum decomposition in closed subspaces*

$$W^{s+k}(E) = \text{Ker}(P_{s+k}) \oplus \text{Im}((P^*)_{s+2k}) \quad \text{and} \quad W^{s+k}(F) = \text{Ker}((P^*)_{s+k}) \oplus \text{Im}(P_{s+2k}).$$

- b) *If the principal symbol $\sigma_k(P)$ is injective, then the operator P^*P is elliptic and we have*

$$\text{Ker}(P_{s+k}) = \text{Ker } P = \text{Ker}(P^* \circ P) \subset C^\infty(E)$$

with only finitely many linearly independent sections in $\text{Ker } P$.

- c) *If the principal symbol $\sigma_k(P)$ is surjective, then the operator PP^* is elliptic and we have*

$$\text{Ker}((P^*)_{s+k}) = \text{Ker } P^* = \text{Ker}(P \circ P^*) \subset C^\infty(F)$$

with only finitely many linearly independent sections in $\text{Ker } P^*$.

COROLLARY 9.18. *If P is elliptic, then both the spaces $\text{Ker } P$ and $\text{Ker } P^*$ are finite-dimensional and consist of smooth sections. Moreover, the Sobolev extension $P_{s+k}: W^{s+k}(E) \rightarrow W^s(F)$ is a Fredholm operator with*

$$\text{index}(P_{s+k}) = \dim \text{Ker } P - \dim \text{Ker } P^* =: \text{index } P.$$

3. Topological Closure and Product Manifolds

EXERCISE 9.19. a) Form the closure $\overline{\text{Smb}l_k(E, F)}$ of $\text{Smb}l_k(E, F)$ in the supremum norm, and show that one then obtains all the continuous symbols. In particular, the space $\text{Iso}_{SX}(E, F)$ of all continuous isomorphisms from π^*E to π^*F , where $\pi: SX \rightarrow X$ is the projection, consists of the restrictions $p|_{SX}$ for $p \in \overline{\text{Smb}l_k(E, F)}$
b) For each $s, s-k \geq 0$, form the closure (in the operator norm) of the set of all operators P_s with $P \in L_{\text{pc}}^k(E, F)$, and show that σ_k can be continuously extended to a surjective map on this space if the target of σ_k is enlarged to $\overline{\text{Smb}l_k(E, F)}$.

We now write $P \in \overline{L_{\text{pc}}^k(E, F)}$, if P lies in the closure formed in Exercise 9.19, for all $s \geq 0$ (and $s-k \geq 0$). One easily sees that our results up to now (in particular on elliptic operators) remain valid in this larger class. The most important reason for passing to the closure arises from the multiplicative behavior of pseudo-differential operators on product manifolds. Here we give a first taste. We shall elaborate the following concepts and results much further when

- introducing the basic idea of Bott Periodicity in Equation (10.1), p.261;
- deriving the outer product of K-theory in Theorem 10.16, p.267; and
- proving the multiplicative property of the analytical index under embedding in Section 12.2, p.287ff.

EXERCISE 9.20. Consider two closed, oriented, Riemannian manifolds X and Y ; and Hermitian vector bundles E and F over X , and G and H over Y . Moreover, let $P \in L_{\text{pc}}^k(E, F)$ and $Q \in L_{\text{pc}}^k(G, H)$, $k \in \mathbb{N}$.

a) Define a vector bundle $E \boxtimes G$ (and correspondingly $F \boxtimes H$) on $X \times Y$ with fiber $E_x \otimes G_y$ over (x, y) .

b) Show that an operator $P \otimes \text{Id}_G \in \overline{L_{\text{pc}}^k(E \boxtimes G, F \boxtimes G)}$ is defined by

$$(P \otimes \text{Id}_G)(u \otimes v) := Pu \otimes v, \quad u \in C^\infty(E), v \in C^\infty(G),$$

which does not always lie in $L_{\text{pc}}^k(E \boxtimes G, F \boxtimes G)$.

c) Over the manifold $X \times Y$, define the **outer tensor product**

$$P \# Q : C^\infty(E \boxtimes G) \oplus C^\infty(F \boxtimes H) \rightarrow C^\infty(F \boxtimes G) \oplus C^\infty(E \boxtimes H)$$

by the matrix

$$P \# Q := \begin{pmatrix} P \otimes \text{Id}_G & -\text{Id}_F \otimes Q^* \\ \text{Id}_E \otimes Q & P^* \otimes \text{Id}_H \end{pmatrix}.$$

Prove the Multiplication Theorem: If P and Q are elliptic, then $P \# Q$ is elliptic, and $\text{index}(P \# Q) = (\text{index } P)(\text{index } Q)$.

[Hint for b: For the sake of simplicity, assume that all bundles are trivial line bundles (i.e., the case of functions). Then $P \otimes \text{Id}_{\mathbb{C}_Y} : C^\infty(X \times Y) \rightarrow C^\infty(X \times Y)$ is the operator obtained when P acts on the first variable while the second is held fixed. In local coordinates, for $(x, y) \in X \times Y$ and $u \in C^\infty(X \times Y)$, we have:

$$(P \otimes \text{Id}_{\mathbb{C}_Y})u(x, y) = \int \int e^{i\langle x - \bar{x}, \xi \rangle} p(x, \xi) u(\bar{x}, y) d'\bar{x} d\xi.$$

The amplitude $\tilde{p}$ of $P \otimes \text{Id}_{\mathbb{C}_Y}$ is then given by $\tilde{p}(x, y, \xi, \eta) = p(x, \xi)$ (up to a constant of integration). Show that the amplitude estimate

$$|D_x^\beta D_\xi^\alpha p(x, \xi)| \leq C(1 + |\xi| + |\eta|)^{k - |\alpha|}$$

can only hold for large $|\alpha|$ when $D_x^\beta D_\xi^\alpha p(x, \xi)$ is identically zero (i.e., when p is a polynomial in ξ). For the proof that

$$P \otimes \text{Id}_{\mathbb{C}_Y} \in L_{\text{pc}}^k(X \times Y) := \overline{L_{\text{pc}}^k(\mathbb{C}_{X \times Y}, \mathbb{C}_{X \times Y})},$$

explicitly construct a family $\{R^t : t \in (0, 1]\}$ with

$$R^t \in L_{\text{pc}}^0(X \times Y) \text{ and } (P \otimes \text{Id}_{\mathbb{C}_Y}) R^t \in L_{\text{pc}}^k(X \times Y),$$

such that $(P \otimes \text{Id}_{\mathbb{C}_Y}) R^t$ converges in the operator norm to $P \otimes \text{Id}_{\mathbb{C}_Y}$ as $t \downarrow 0$, as in [44, p.513-516]. Another proof can be found in [220, p.96f] and [224, Lemma 19.2.6 and Theorem 19.2.7], where the consideration of the difference variable z in x and y (and ζ in ξ and η) is carried out in the framework of the theory of Fourier integral operators, with its more flexible methods; see also the theorem of KURANISHI (Theorem 8.14, p. 217).

For c: For the origin of the peculiar form of $P \# Q$ compare with *golden rule* of tensoring chain complexes; see also Chapters 10 and 11. Details may be found in [35, Section 10], [378, p.190-193], [109, exp. 22], [44, p.526-529]. In Section

12.2, pp.287ff, we shall prove the index formula for outer products in much greater generality.]

EXERCISE 9.21. Let $P \in L_{\text{pc}}^k(E, F)$ be an elliptic operator (i.e., assume that $\sigma(P) \in \text{Iso}_{SX}(E, F)$). Show that $\text{index } P = 0$, if $\sigma(P)$ can be extended to an isomorphism over all of $BX := \{\xi \in T^*X : |\xi| \leq 1\}$.

[Hint: Show that a homotopy between the symbol of P and the symbol of the multiplication operator $(Mu)(x) := \sigma(P)(x, 0)(u(x))$ can be defined and apply Theorem 9.10d and Exercise 9.16d.]

EXERCISE 9.22. Now, let E and F be trivial line bundles over the closed manifold X . Show that $\text{index } P = 0$, if $\dim X > 2$. [Hint: Reduce this to Exercise 9.21 by a suitable deformation of $\sigma(P)(x, \xi)$; see [323, p.160f]. Compare also with Section 13.3 below.]

EXERCISE 9.23. Carry the following theorems and exercises over to the case of manifolds with boundary: Theorem 9.3, Exercise 9.4 (if the formal adjoint operator is defined by $(Pu, v)_0 = (u, P^*v)_0$ for all u and v with support contained in the interior of X), Exercises 9.5–9.7, Theorem 9.8 (Why not Theorem 9.10?), Exercise 9.19, and Exercise 9.20b.

4. The Topological Meaning of the Principal Symbol — A Simple Case Involving Local Boundary Conditions

► In this section, we shall explain the topological meaning of the principal symbol by addressing a simple elliptic system of equations over a compact manifold with smooth boundary, involving local boundary conditions.

To establish Fredholm properties and regularity results for elliptic operators, in this chapter it was decisive that the operators acted on sections of vector bundles over *closed* manifolds, i.e., manifolds that are compact and without boundary or any other singularity. Historically, index theory began with the Noether(-Hellwig-Vekua) Theorem 5.11, p.146, i.e., with a boundary value problem. In [102] of 1963, A.-P. CALDERÓN proposed to consider well-posed *global*, what we now call *pseudo-differential* boundary conditions yielding *Fredholm operators* and *regularity*, the two essentials of the idea of *ellipticity*. With hindsight, any rational discussion of elliptic boundary conditions should begin with that. Clearly following *his own nose*, these ideas were worked out systematically by R.T. SEELEY in [379, 383] and found a spectacular application in the famous *Atiyah-Patodi-Singer Index Theorem* for boundary conditions defined by spectral projections, see our Section 13.8, p.337ff in Part III. There we shall give a short summary of SEELEY's ideas and the main subsequent results. For a comprehensive presentation we refer to the monograph [83] and the more recent review [99].

In the preceding sections we saw that a *topological object* $\sigma(P) \in \text{Iso}_{SX}(E, F)$ is associated with each elliptic operator $P: C^\infty(E) \rightarrow C^\infty(F)$, whereby $\text{index } P$ depends only on the homotopy type of $\sigma(P)$. Here SX is the covariant sphere bundle for a Riemannian metric for X , and E and F are Hermitian vector bundles over the *closed* manifold X .

To show the *beautiful* relations between the local theory and global invariants and to explain the topological meaning of the principal symbol, we switch to a simple boundary value problem for a moment. ◀

A Simple Case Study. We consider, on a manifold X *with boundary* a local boundary-value system $(P, R): C^\infty(E) \rightarrow C^\infty(F) \oplus C^\infty(G)$, where E, F are vector bundles over X , and G is a vector bundle over the boundary Y of X . The object

$\sigma(P) \in \text{Iso}_{SX}(E, F)$ is well defined, but it does not contain the necessary information on the index of the boundary value problem (P, R) which may depend on the specific choice of the boundary conditions R , by the Hellwig-Vekua Theorem (Theorem 5.11, p.146). In the case of a differential operator P of *first order* we will show, roughly, how the given suitable boundary conditions canonically determine a continuation of $\sigma(P)$ beyond SX to the closed manifold $SX \cup BX|_Y$. We obtain a *topologically more significant object* (conceptually: a closed line packs more topological information than an open one) whose homotopy type does in fact determine $\text{index}(P, R)$, as we will see in Section 13.8. Contrary to the technical explanations of the *algebraic* meaning of ellipticity of boundary-value problems in the preceding sections, we are concerned in the following case study with the *geometric-topological* interpretation.

THEOREM 9.24. *An elliptic system P of N partial differential equations of first-order over the compact, oriented, Riemannian manifold X together with a system R of $N/2$ (suitable) boundary conditions over the boundary Y of X defines (uniquely, up to homotopy) a continuous map of the closed manifold $SX \cup (BX|_Y)$ into $\text{GL}(2N, \mathbb{C})$ which coincides with $\sigma(P) \oplus \text{Id}_N$ on SX . Here, $\text{GL}(2N, \mathbb{C})$ denotes the group of complex, invertible $2N \times 2N$ matrices and $BX := \{\xi \in T^*X : |\xi| \leq 1\}$.*

PROOF. VERBAL COMMUNICATION OF I. M. SINGER. (See also the elaborations in [27, p.180-184], [109, 20/05-25/07] and [328, p.346-350]). Let

$$(P, R): C^\infty(E) \rightarrow C^\infty(F) \oplus C^\infty(G)$$

be a boundary-value system with $P \in \text{Diff}_1(E, F)$ elliptic and $E = F = \mathbb{C}_X^N$ and $G = \mathbb{C}_Y^{N/2}$, N even. We shall specify the assumptions regarding the boundary condition R below. Let $\nu \in T_y^*X$ be the inner normal at the point $y \in Y$, see Figure 9.1. Each covector $\xi \in T_y^*X$ can be written in the form $z\nu + \eta$ with $z \in \mathbb{R}$ and $\eta \in T_y^*Y$, where T_y^*Y can be taken to be a proper subspace of T_y^*X by means of the Riemannian metric (see Exercise 6.49, p.191). We write $\sigma(\xi) := \sigma_1(P)(y, \xi)$ and obtain (since $\sigma(\xi)$ is a homogeneous polynomial in $\xi = (z\nu, \eta)$) :

$$\sigma(z\nu + \eta) = \sigma(z\nu) + \sigma(\eta) = z\sigma(\nu) + \sigma(\eta): E_y \rightarrow F_y \text{ (linear).}$$

By a corresponding choice of basis for F_y , we may assume (without loss of generality) that $\sigma(\nu) = \text{Id}$, whence

$$(9.4) \quad \sigma(z\nu + \eta) = z\text{Id} + \sigma(\eta).$$

Consider the space $\mathcal{M}_\eta^+$, consisting of the C^∞ functions $h: \mathbb{R} \rightarrow E$ with $\sigma(D\nu + \eta)h = Dh + \sigma(\eta)h = 0$ which remain bounded as $t \rightarrow +\infty$; here $D := -i\frac{d}{dt}$. $\mathcal{M}_\eta^+$ is spanned by the functions of the form $h(t) = h_0 e^{i\lambda t}$, where λ is an eigenvalue of the endomorphism $\sigma(\eta): E_y \rightarrow E_y$ with $\text{Im } \lambda > 0$ and $h_0 \in E_y$ is an element of the associated eigenspace. Correspondingly, define the space $\mathcal{M}_\eta^-$. Thus, the spaces $\mathcal{M}_\eta^\pm$ are naturally isomorphic to the sum of the $(+)$ (resp. $(-)$) eigenspaces of $\sigma(\eta)$. For $\eta \neq 0$, the homomorphism $\lambda\text{Id} + \sigma(\eta) = \sigma(\lambda\nu + \eta)$ is regular for $\lambda \in \mathbb{R}$ by the ellipticity of P ; i.e., $\sigma(\eta)$ has no real eigenvalues and E_y can be represented as the direct sum

$$(9.5) \quad E_y \cong \mathcal{M}_\eta^+ \oplus \mathcal{M}_\eta^-.$$

Now let $G_1, \dots, G_r$ be vector bundles over Y with $\bigoplus G_j = G$ and

$$R_j: C^\infty(E) \rightarrow C^\infty(G), j = 1, \dots, r,$$

be boundary conditions given by differential expressions such that associated initial value map

$$(9.6) \quad \beta_\eta^+ : \mathcal{M}_\eta^+ \rightarrow G_y$$

is an isomorphism for all $y \in Y$ and $\eta \in T_y^*Y \setminus \{0\}$. In the literature (see [83, Remark 18.2c]), this is the condition of ellipticity for local boundary-value systems. We now show that $\sigma(p)(y, \cdot) : (SX)_y \rightarrow \text{Iso}(E_y, E_y)$ is (stably) homotopic to a constant map, and that the homotopy is defined in a natural way by using $\{\beta_\eta^+ : \eta \in T_y^*Y \setminus \{0\}\}$. Thus, $\sigma(P)$ (more precisely $\sigma(P) \oplus \text{Id}_{\mathbb{C}^N}$, see the Homotopy

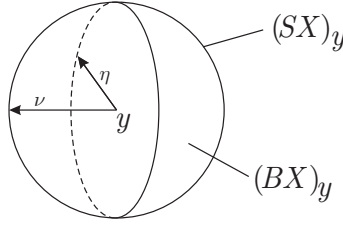


FIGURE 9.1. The cotangent ball BX_y at $y \in \partial X = Y$ with the inner unit normal vector $\nu \in SX_y$ and a unit vector $\eta \in SY_y$

2 below) can be extended to $(BX)|_Y$.

Homotopy 1: For $\eta \in T_y^*Y \setminus \{0\}$, let $\pi_\eta^\pm : E_y \rightarrow \mathcal{M}_\eta^\pm \subset E_y$ be the projections defined by (9.5). By means of

$$(9.7) \quad s\sigma(\eta) + (1-s)(i\pi_\eta^+ - i\pi_\eta^-), \quad s \in I,$$

we obtain a homotopy of $\sigma(\eta)$ to the map $i\pi_\eta^+ - i\pi_\eta^-$, see Figure 9.2; the geometric meaning of this is that one may concentrate the eigenvalues of $\sigma(\eta)$ on the eigen-

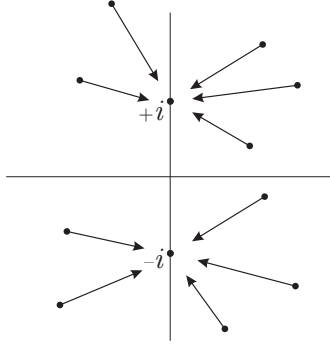


FIGURE 9.2. Contracting $\sigma(\eta)$ to $i\pi_\eta^+ - i\pi_\eta^-$

values $+i$ and $-i$ which are independent of η , while the eigenspaces still depend on η . By using $h_0 = h_0^+ + h_0^- \in E_y$ with $h_0^\pm \in \mathcal{M}_\eta^\pm$ one calculates that the eigenvalues of the endomorphism defined in (9.7) always remain nonreal; thus, $z \text{Id} + (9.7)$ is nonsingular for $z \in \mathbb{R}$. Hence, we have a homotopy in the space of elliptic symbols (i.e., in $(SX)|_Y \rightarrow \text{GL}(N, \mathbb{C})$ here) from σ to σ_1 with $\sigma_1(z\nu + \eta) := z \text{Id} + i\pi_\eta^+ - i\pi_\eta^-$.

Homotopy 2: By means of $e^{-i\varphi}i\pi_\eta^+ - e^{i\varphi}i\pi_\eta^-$, $\varphi \in [0, \pi/2]$, each $\sigma_1(\eta)$ in $\text{Iso}(E_y, E_y)$

can be connected with the identity, but this deformation depends on the choice of η and does not go through uniformly for all $\eta \in T_y^*Y \setminus \{0\}$. $\text{GL}(N, \mathbb{C})$ is too small to implement the further homotopy. Hence, we enlarge σ_1 by direct sum with $\text{Id}_G \oplus \text{Id}_G$ to a map $(SX)|_Y \rightarrow \text{Iso}(E \oplus G \oplus G, E \oplus G \oplus G)$, which we also denote by σ_1 . Because of the splitting $E_y \cong \mathcal{M}_\eta^- \oplus \mathcal{M}_\eta^+$, $\eta \in T_y^*Y \setminus \{0\}$, we have

$$\sigma_1(\eta) = \begin{pmatrix} -i & 0 & 0 & 0 \\ 0 & i & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{pmatrix},$$

where the diagonal elements mean respectively the identities on $\mathcal{M}_\eta^+$ or $\mathcal{M}_\eta^-$ or G multiplied by the coefficients $-i$ or $+i$ or I . By the deformation

$$e^{-i\frac{1}{2}\pi s} \text{Id}_G \oplus e^{i\frac{1}{2}\pi s} \text{Id}_G, \quad s \in [0, 1],$$

we can uniformly deform $\sigma_1(\eta)$ to

$$\sigma_2(\eta) = \begin{pmatrix} -i & 0 & 0 & 0 \\ 0 & i & 0 & 0 \\ 0 & 0 & -i & 0 \\ 0 & 0 & 0 & i \end{pmatrix} \text{ on } \mathcal{M}_\eta^- \oplus \mathcal{M}_\eta^+ \oplus G_y \oplus G_y.$$

Homotopy 3: Now it remains to deform $\sigma_2(\eta)$ to a constant ($\sigma_2(\eta)$ still depends on the positions of the eigenspaces $\mathcal{M}_\eta^\pm$), in such a way that no real eigenvalues appear and $\sigma_2(z\nu + \eta) := z \text{Id} + \sigma_2(\eta)$ does not become singular for $z \in \mathbb{R}$ under the deformation. This we achieve with the help of the boundary isomorphism $\beta_\eta^+ : \mathcal{M}_\eta^- \cong G_y$ given by the ellipticity of the boundary-value problem in (9.6). Indeed, there is a homotopy (which switches the second and third diagonal members in $\sigma_2(\eta)$) of $\sigma_2(\eta)$ to a constant map (on $(SY)_y$)

$$\eta \mapsto \sigma_3(\eta) := \begin{pmatrix} 1 & 0 & 0 & 0 \\ 0 & 0 & (\beta_\eta^+)^{-1} & 0 \\ 0 & \beta_\eta^+ & 0 & 0 \\ 0 & 0 & 0 & 1 \end{pmatrix} \circ \sigma_2(\eta) = \begin{pmatrix} -i & 0 & 0 & 0 \\ 0 & -i & 0 & 0 \\ 0 & 0 & i & 0 \\ 0 & 0 & 0 & i \end{pmatrix}$$

which is multiplication by $-i$ on E_y and by i on $G_y \oplus G_y$; the homotopy

$$\begin{pmatrix} 0 & (\beta_\eta^+)^{-1} \\ \beta_\eta^+ & 0 \end{pmatrix} \sim \begin{pmatrix} \text{Id} & 0 \\ 0 & \text{Id} \end{pmatrix}$$

follows from the Homotopy Lemma which says that

$$\begin{pmatrix} 0 & B \\ A & 0 \end{pmatrix} \sim \begin{pmatrix} \text{Id} & 0 \\ 0 & AB \end{pmatrix}$$

in the space of automorphisms of the vector space $V \times W$, if V and W are complex vector spaces and $A: V \rightarrow W$ and $B: W \rightarrow V$ are linear with $AB \in \text{Iso}(W, W)$. One proves the Homotopy Lemma by composing two homotopies: First connect

$$\begin{pmatrix} 0 & B \\ A & 0 \end{pmatrix} \text{ and } \begin{pmatrix} i \text{Id} & 0 \\ 0 & iAB \end{pmatrix} \text{ via } \begin{pmatrix} (i \sin \varphi) \text{Id} & (\cos \varphi) B \\ (\cos \varphi) A & (i \sin \varphi) AB \end{pmatrix}$$

$\varphi \in [0, \pi/2]$, and then multiplication by $e^{-i\psi}$, $\psi \in [0, \pi/2]$, provides the final homotopy.

Homotopy 4: We have now deformed $\sigma \oplus \text{Id}$ to the constant map σ_3 on $(SY)_y$;

we extend this map to a map on all of $(SX)_y$ which is homotopic to $\sigma_1 \oplus \text{Id}$, by means of the parametrization (see Figure 9.3)

$$(SX)_y = \{(\cos \theta) \nu + (\sin \theta) \eta : \eta \in (SY)_y \text{ and } \theta \in [0, \pi]\}.$$

Namely, define on $E_y \oplus (G_y \oplus G_y)$ the automorphism

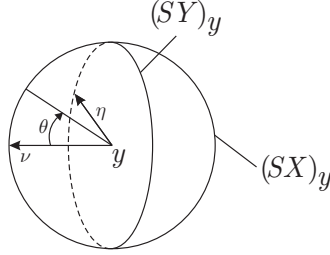


FIGURE 9.3. The parametrization of SX_y by $\eta \in (SY)_y$ and $\theta \in [0, \pi]$

$$\sigma_3((\cos \theta) \nu + (\sin \theta) \eta) := \begin{pmatrix} \cos \theta - i \sin \theta & 0 \\ 0 & \cos \theta + i \sin \theta \end{pmatrix}$$

which by definition is homotopic to the constant map $\text{Id} \oplus \text{Id}$. $\square$

Generalizations (Heuristic). In the preceding proof, we have explicitly shown with a sequence of homotopies how one can continuously extend the map $\sigma \oplus \text{Id}: SX \rightarrow \text{GL}(2N, \mathbb{C})$ to a map $\tilde{\sigma}: SX \cup (BX)|_Y \rightarrow \text{GL}(2N, \mathbb{C})$ with $\tilde{\sigma}(y, 0) = \text{Id}_{2N}$ for all $y \in Y := \text{boundary of } X$. In that proof, we have chosen formulations that make the generalization for arbitrary bundles clear. To be sure, we must make precise what we understand by *stable homotopy*; i.e., why we are content with an extension of $\sigma \oplus \text{Id}_G: (SX)|_Y \rightarrow \text{Iso}(E \oplus G \oplus G, F \oplus G \oplus G)$ on $(BX)|_Y$, even though this object does not immediately extend over all of SX , since G is defined only over Y . See also under Section 10.3. To bring about further generalizations of the proof, we remark that the special form of the boundary conditions (which were given by differential operators) played no role, since only the isomorphism β_η^+ was needed; β_η^+ possibly could be defined through pseudo-differential boundary conditions. The definition of the spaces $\mathcal{M}_\eta^\pm$ and the construction of the symbol homotopies are made very easy by the polynomial form of $\sigma(P)$, i.e., its derivation from a differential operator. This is why we have devoted so much space to this case study. The construction of an extension of $\sigma(P) \oplus \text{Id}_N$ as an isomorphism over $(BX)|_Y$ goes through more generally for elliptic pseudo-differential operators with *transmission properties* which allow elliptic boundary problems; see Section 13.8, p.337.

REMARK 9.25. To each elliptic operator $P \in L_{\text{pc}}^k(E, F)$ over the Riemannian n -manifold X , one can assign a **local index**, namely the homotopy class of

$$\begin{array}{ccc} \sigma(P)(x, \cdot) : & (SX)_x & \rightarrow \text{Iso}(E_x, F_x) \\ & \updownarrow & \updownarrow \\ & S^{n-1} & \rightarrow \text{GL}(N, \mathbb{C}) \end{array}$$

where N is the fiber dimension of E . By the Bott Periodicity Theorem, whereby (see Exercise 10.23, p. 271) for N sufficiently large (which we achieve here by adding

the identity)

$$\pi_{n-1}(\mathrm{GL}(N, \mathbb{C})) = \begin{cases} \mathbb{Z}, & \text{for } n \text{ even,} \\ 0, & \text{for } n \text{ odd,} \end{cases}$$

we obtain an integer $\deg(P)$ for the local index; by continuity, it is independent of the choice of x . If X is a manifold with boundary Y , then we can determine the vector spaces $\mathcal{M}_\eta^\pm$ and the integer $\mu(P) := \dim \mathcal{M}_\eta^+ - \dim \mathcal{M}_\eta^-$, which is independent of the choice of $\eta \in \mathring{T}^*Y := T^*Y \setminus Y$ and does not automatically vanish for $n = 2$.

If the operator P admits elliptic boundary conditions in the sense of the proof of Theorem 9.24, then the condition $\mu(P) = 0$ follows, and by Theorem 9.24, the condition $\deg(P) = 0$ holds. These two conditions are closely connected. By a communication from M. F. ATIYAH, in the special case $N = 1, n = 2$ (where $\deg(P)$ is the classical winding number of $\sigma(P)(x, \cdot)$ in $\mathbb{C} \setminus \{0\}$ about the point 0), the equation

$$(9.8) \quad \deg(P) = \pm \mu(P)$$

holds. Also, in the general case, we have

$$(9.9) \quad \deg(P) = \pm \deg \mathcal{M}^+$$

where $\deg \mathcal{M}^+$ is the integer degree of a map $f_y: S^{n-3} \rightarrow \mathrm{GL}(M, \mathbb{C})$, $y \in Y$, which is used to join together the trivial bundles over the upper and lower hemispheres of S^{n-2} along the equator S^{n-3} (see Appendix B, Exercise B.9, p.718) to obtain the bundle $\mathcal{M}_y^+ := \{\mathcal{M}_\eta^+ : \eta \in \mathring{T}_y^*Y\}$ over $(SY)_y \cong S^{n-2}$. Again, by continuity arguments, it is clear that degree $\deg \mathcal{M}^+$ does not depend on the choice of y in f_y . Equations (9.8) and (9.9) then represent a reformulation of the Bott Periodicity Theorem. For this, see also [27, p.178], [109, 25-05], and in particular [328, p.351], where a K -theoretic formulation of (9.8) and (9.9) is given.

As a result of Theorem 9.24, we have obtained (in $\deg(P) \neq 0$) a topological obstruction to there being elliptic boundary conditions for the elliptic differential operator P . In the classical theory $E = F = \mathbb{C}_X$, the obstruction can arise only in the case $n = 2$, since for $n \geq 3$ every homogeneous elliptic polynomial is of even degree $2k$ and possesses an equal number k of zeros in the upper and lower half-planes [217, p.246]. The situation is different for $n = 2$, where $\deg(\frac{\partial}{\partial \bar{z}}) = 1$. However, for all even $n \geq 4$ there are elliptic differential operators P with $\deg(P) \neq 0$; e.g., the Dirac operators (see [328, p.91f] or [68, p.26f]), defined using the Clifford module $\mathbb{R}^{2^{m-1}}$ over $X = \mathbb{R}^{2m}$, have local index 1.

The example is comparable to the peculiarity shown by the Cauchy-Riemann operator $\frac{\partial}{\partial \bar{z}}$ in the classical theory for $n = 2$. Actually, there are many elliptic operators which arise in Riemannian geometry, that have a nonvanishing local index, and, for closed manifolds, characterize important topological invariants such as the *Euler number* and *signature* by their global indices; see [68, p.30] and [41, p.46]. In the last work, as an expedient for the calculation involving the corresponding topological invariants of manifolds with boundary, a nonlocal theory of boundary-value problems is applied, with which one obtains a Fredholm theory in which the above *obstructions* become irrelevant.

EXERCISE 9.26. Consider the disk $X := \{z \in \mathbb{C} : |z| \leq 1\}$ with the circle $Y := \{z \in \mathbb{C} : |z| = 1\}$ as boundary. Go through the construction of Theorem 9.24 for

the *transmission operator* (see Exercise 5.18)

$$T(u, v) := \left(\frac{\partial u}{\partial \bar{z}}, \frac{\partial v}{\partial z}, (u - v)|_Y \right).$$

REMARK 9.27. For the practical calculation of the index of an elliptic boundary-value system, it suffices to reduce elliptic boundary-value systems of order k to elliptic systems of order 1 on the *symbol level*. This deformation procedure on the *symbol level* was introduced in [27, p.180f], and is entirely analogous to the *linearization of polynomial clutching functions*, which plays a decisive role in one of the proofs of the Bott Periodicity Theorem (see [28, p.241f]). It has the merit of also carrying over to the case of arbitrary manifolds with boundary and nontrivial bundles E , F , and G . This requires some standard tricks: One must identify the bundles E and F in a neighborhood of the boundary Y of X , by means of the isomorphism $\sigma(P)(y, \nu): E_y \rightarrow F_y$, where ν is the inner normal at the boundary point y , etc..

In such general cases it is possibly advantageous to go yet a step higher: One does not specify a homotopy-theoretic extension of $\sigma(P)$ and Iso_{SX} to an isomorphism over $SX \cup BX|_Y$ by means of the boundary isomorphism β , but rather one directly constructs, from $\sigma(P)$ and β , a difference vector bundle in $K(BX, SX \cup BX|_Y)$, as sketched in [328, p.346-351].

Beside these two ways of finding the *correct* topological object while preserving the information about the index of an elliptic boundary-value problem, viz.

- linearization and continuation of the symbol by means of homotopies, and
- K -theoretic axiomatic characterization of a difference vector bundle,

there is a third way oriented more strongly towards functional analysis, viz.

- assignment of families of Wiener-Hopf operators to elliptic boundary-value problems.

All three approaches depend not only on the Bott Periodicity Theorem (see Chapter 10), but on essential elements of the different proofs. Conversely, the Periodicity Theorem be derived via an investigation of a simple boundary-value problem on the disk (see Exercise 10.24, p. 272).

In Theorem 4.4, we already provided the Index Theorem for Wiener-Hopf operators. We will prove the Periodicity Theorem, following [20, p.116-120], as a generalization of this theorem. Hence, the third approach via Hilbert space theory is most convenient for us, and offers some formal advantages for the demonstration of the analytical main theorems on the index of elliptic boundary-value problems. Admittedly, this approach may be less conceptual than the first, and less elegant than the second.

Part III

The Atiyah-Singer Index Formula

In perhaps most cases when we fail to find the answer to a question, the failure is caused by unsolved or insufficiently solved simpler and easier problems. Thus all depends on finding the easier problem and solving it with tools that are as perfect as possible and with notions that are capable of generalization.

David Hilbert, 1900

CHAPTER 10

Introduction to Topological K -Theory

Synopsis. Winding Numbers. 1-Dimensional Index Theorem. Counter-Intuitive Dimension 2: Bending a Plane. The Topology of the General Linear Group. The Grothendieck Ring of Vector Bundles. K -Theory with Compact Support. Proof of the Bott Periodicity Theorem.

► It is the goal of this chapter to develop a larger portion of *algebraic topology* by means of a theorem of RAOUL BOTT concerning the topology of the general linear group $GL(N, \mathbb{C})$, i.e., on the basis of *linear algebra*, rather than on the basis of the theory of *simplicial complexes* and their *homology* and *cohomology*. There are several reasons for doing so. First of all, it is a matter of taste and familiarity as to which approach one prefers “codifying qualitative information in algebraic form” (ATIIAH). In addition, there are objective criteria such as simplicity, accessibility and transparency, which speak for this path to algebraic topology. Finally, it turns out that this part of topology is most relevant for the investigation of the index problem.

Before developing the necessary machinery, it seems advisable to explain some basic facts on winding numbers and the topology of the general linear group $GL(N, \mathbb{C})$. Note that the group $GL(N, \mathbb{C})$ moved to fore in Part II already in connection with the symbol of an elliptic operator, and that the group $\mathbb{Z}$ of integers was in a certain sense the topic of Part I, the Fredholm theory. In the following Part III, the concern is (roughly) the deeper connection between the previous parts. We consider the Index Theorem of I.M. SINGER and M.F. ATIIAH to be the *correct* and *promising* generalization of F. NOETHER’s (and followers) theorems on the index of the (discrete) Hilbert transform and of the oblique boundary value problem on the disk. See Chapter 4, Theorem 4.4 (p.125), Theorem 4.7 (p.127), Exercise 4.12 (p.129), and Theorem 4.14 (p.129), and Chapter 5, Theorems 5.11 (p.146) and 5.15 (p.152). To us, the geometric model of the Index Theorem is the equivalence between local and global definitions of the winding number. ◀

1. Winding Numbers

► “How can numerical invariants be extracted from the raw material of geometry and analysis?” (MORRIS HIRSCH). A good example is the concept of winding number, surely the best known item of algebraic topology: In his studies of celestial mechanics the French physicist and mathematician HENRI POINCARÉ turned to stability questions of planetary orbits. Many of the related problems are not completely solved even today, e.g., the *three body problem* of describing all possible motions of three points which interact via gravitation. See [306] for a review with references to ever new orbits discovered theoretically and simulated on a computer. This problem, however, has been solved for practical purposes through the last 50 years, as demonstrated by the unmanned soft landing of the lunar module Luna 9 on February 3, 1966, and subsequent interplanetary missions.

As a tool for the qualitative investigation of nonlinear (ordinary) differential equations, POINCARÉ introduced in 1881 the notion of the *index* $I(P_0)$ of a *singular point* P_0

for a system of two ordinary differential equations

$$\dot{x} = F(x, y), \quad \dot{y} = G(x, y).$$

To do this, surround P_0 by a closed curve C in the phase portrait (see the following examples) and measure on it the angle of the rotation performed by the vector field $(F(x, y), G(x, y))$ when (x, y) traverses C once counterclockwise. The angle is an integral multiple of 2π , and this integer is $I(P_0)$. In case of a magnetic field one can actually see $I(P_0)$ in the rotation of the needle, when a compass is moved along C . The sign of $I(P_0)$ says something about the geometry of the phase portrait close to an equilibrium position P_0 , but not necessarily something about stability (see [5, p.75-76] and Figure 10.1). We will come back to this in Section 13.5.

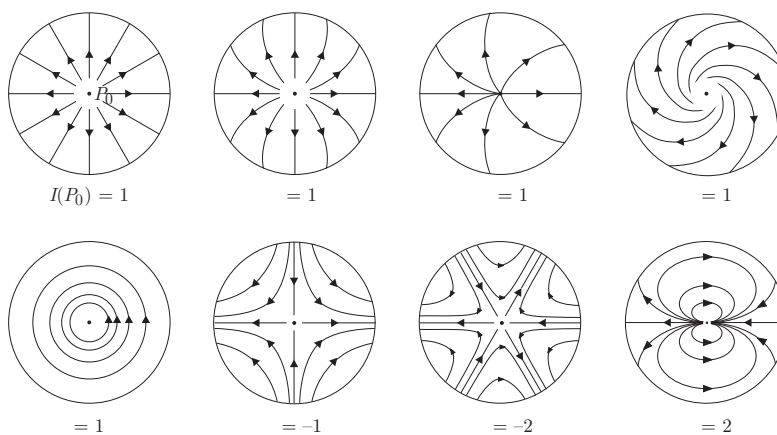


FIGURE 10.1. The index of a singular point of a system of two ordinary differential equations, for eight qualitatively different systems

POINCARÉ returned to this topological argument in 1895, when he considered all closed curves in an arbitrary *space* and classified them according to their deformation properties.

The *fundamental group* was introduced in POINCARÉ's work *Analysis Situs* (Oeuvres 6, pp.193–288), whose theme is purely topological-geometric-algebraic: an “analysis situs in more than three dimensions.” POINCARÉ expected the abstract formalism to “do in certain cases the service usually expected of the figures of geometry”. He mentioned three areas of application: In addition to the Riemann-Picard problem of classifying algebraic curves and the Klein-Jordan problem of determining all subgroups of finite order in an arbitrary continuous group, he particularly stressed its relevance for analysis and physics: “one easily recognizes that the generalized analysis situs would allow treating the equations of higher order and specifically those of celestial mechanics” [the same way as H.P. had done it before with simpler types of differential equations] “... I also believe that I did not produce a useless work, when I wrote this treatise.” The complexity and limited understanding of the topological problems did not however permit POINCARÉ to carry out his program completely: “Each time I tried to limit myself I slipped into darkness.” ◀

POINCARÉ's simplest result can be expressed in today's terminology as follows (see also [16, p.237-241]):

THEOREM 10.1. *Let $f: S^1 \rightarrow \mathbb{C}^\times := \mathbb{C} \setminus \{0\}$ be a continuous mapping of the circle S^1 to the punctured plane of nonzero complex numbers $\mathbb{C}^\times$. In other words,*

we have a closed path in the plane not passing through the origin. The following hold:

- i. The mapping f possesses a **winding number** which states how many times the path rounds the origin; we write $W(f, 0)$ or $\deg(f)$.
- ii. This degree is invariant under continuous deformations.
- iii. The integer $\deg(f)$ is the only such invariant, i.e., f can be deformed to g , if and only if $\deg(f) = \deg(g)$.
- iv. For each integer m , there is a mapping f with $\deg(f) = m$.

Arguments: Instead of a formal proof, we briefly assemble the different ways of defining or computing $\deg(f)$.

Geometrically: Replace f by $g := f/|f|$. This is a mapping from S^1 to S^1 . Approximate g by a differentiable map h , and count (algebraically, i.e., with a sign convention according to the derivative of h) the number of points in the preimage of a point which is in general position. This method can also be characterized as *counting of the intersection numbers*: Firstly, distort the curve in a suitable way so that its arcs become visible and almost everywhere distinguishable (for instance, by scaling with a factor $1 + \chi(\theta)$ where χ is a smooth bump function, constant 0 outside of $[0, 2\pi]$, monotonously increasing on $[0, \pi]$ and decreasing on $(\pi, 2\pi]$). Then, draw an arbitrary ray emanating from the origin which does not pass through an inflection or a self-intersection point of the path. Now count the intersections of the path with the ray according to the *rules of traffic* of the *right of way* (H. WEYL) — thus with a plus sign if the path has the right of way, and a minus sign when the ray has the right of way (as in right driving countries, see Figure 10.2).

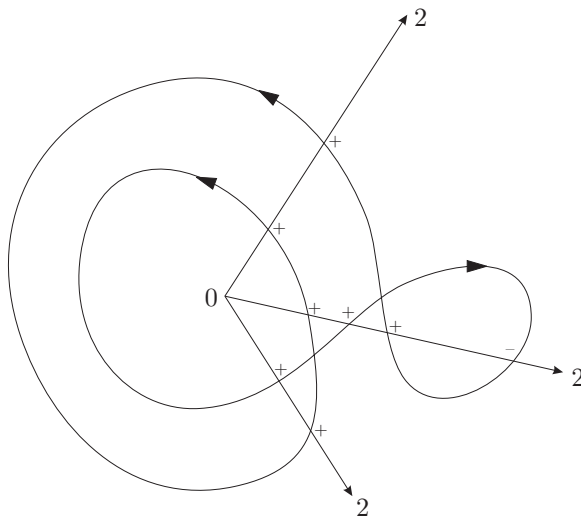


FIGURE 10.2. The geometric count of the winding number of a closed oriented curve in the punctured plane

Combinatorially (simplicial-homologically): We approximate f with a piecewise linear path g , and then use combinatorial methods; i.e., we permit deleting and adding of those edges of our polygonal path which are boundaries of 2-simplices. These are triangles (or double edges with complementary orientation) whose interior is completely contained in $\mathbb{C}^\times$, and thus do not contain the origin (see Figure 10.3).

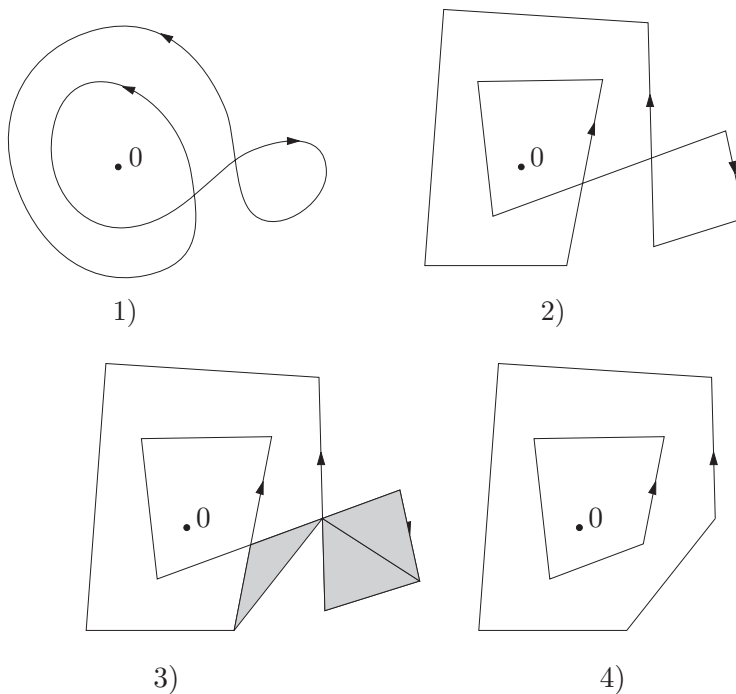


FIGURE 10.3. The combinatorial (simplicial-homological) count of the winding number by deforming (mild deformation — *homotopy*) the curve into a piecewise linear figure in (2) and adding/removing boundaries of 2-simplices (hard deformation — *homology*) in (3), until two separate circles are obtained in (4)

Differential: We approximate f by a differentiable g , and then set $\deg(f) := \frac{1}{2\pi i} \oint_{S^1} \frac{dg}{g}$. Here, we have regarded g as a map $[0, 2\pi] \rightarrow \mathbb{C}^\times$, and then the integral is defined as $\int_0^{2\pi} \frac{g'(\tau)}{g(\tau)} d\tau$. From the Cauchy Integral Formula, it follows that the integral is a multiple of $2\pi i$, and hence $\deg(f)$ is an integer.

Algebraic: Approximate f by a finite Fourier series

$$g(\phi) = \sum_{\nu=-k}^k a_\nu e^{i\nu\phi}, \quad \phi \in [0, 2\pi).$$

We regard g as a map $S^1 \rightarrow \mathbb{C}^\times$ with $S^1 = \{z \in \mathbb{C} : |z| = 1\}$. Consider now the extension of g to the disk $|z| < 1$, where it is a finite Laurent series. We then obtain a meromorphic function h , and set $\deg(f) := N(h) - P(h)$ where $N(h)$ and $P(h)$ denote the number of zeros and poles of h in $|z| < 1$.

Functional Analytic: Set $\deg(f) := -\text{index } T_f$, where T_f denotes the (discrete) Wiener-Hopf operator, assigned to f , on the space $L_+^2(S^1) \subset L^2(S^1)$ spanned by the functions $z^0, z^1, z^2, \dots$. Then T_f is defined (for $u \in L_+^2(S^1)$) by

$$\widehat{T_f u}(n) := \begin{cases} \sum_{k=0}^{\infty} \hat{f}(n-k) \hat{u}(k), & \text{for } n \geq 0, \\ 0, & \text{for } n < 0, \end{cases}$$

where $\hat{f}(m) := \langle f, z^m \rangle$ denotes the m -th Fourier coefficient of f . For the details of this, see Theorem 4.4 (p.125), and Theorem 4.14 (p.129) for the analogous representation $\deg(f) = \text{index}(I + W_\phi)$ via the (continuous) Wiener-Hopf operator

$$(W_\phi u)(x) := \int_0^\infty \phi(x-y)u(y) dy; \quad x \in \mathbb{R}^+, \quad u \in L^2(\mathbb{R}^+),$$

where $\phi \in L^1(\mathbb{R})$ with $\hat{\phi} = f \circ \kappa^{-1}$ and $\kappa t := \frac{t-i}{t+i}$ denotes the Cayley transformation.

As a first example, one may recall the standard map $a: S^1 \rightarrow \mathbb{C}^\times$ which is given by $a(z) = z$, $z \in \mathbb{C}$, $|z| = 1$. Here the equivalence of the various definitions is clear. We omit the proof for complicated cases and refer to [9, p.151]. Compare also Theorem 10.4 (p.257) and Theorem 10.22 (p.271) below and in another context [206, p.120-131] or [97, p.161 f].

REMARK 10.2. In Theorem 10.1 all closed curves in the punctured plane are compared and the *essentially different* ones separated. The different definitions of winding number listed there reflect the main branches of topology with their different techniques, goals and connections. Accordingly, depending on the point of view chosen, very many generalizations of Theorem 10.1 to higher dimensions are possible (see also Exercise 10.27, p. 274 and the pioneering work [261] by LEOPOLD KRONECKER of 1869). As we shall see, the Index Theorem interrelates two of the possible generalizations, a local one (coming from the integration over the symbol form, yielding the topological index) and a global one (coming from the functional analysis of Fredholm operators and yielding the analytic index).

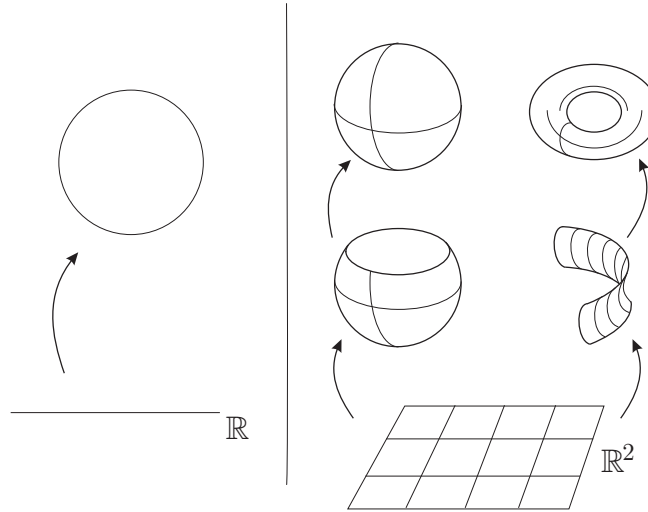


FIGURE 10.4. *Left:* There is just one way of bending the real line into a closed manifold. *Right:* There are various possibilities of bending the plane into closed manifolds

REMARK 10.3. If one sticks with the classification of systems of ordinary differential equations (which was the point of departure for POINCARÉ's topological papers) one would first try to distinguish the different possibilities of bending the

real line into a closed curve in space or other higher dimensional spaces. In this fashion H. POINCARÉ (but also see the Remark above) conceived (among other things) the **fundamental group** $\pi_1(X, x_0)$ of a space X which arises from the homotopy classification of closed paths $S^1 \rightarrow X$ which pass through the point $x_0 \in X$. Here only the embedding question (which depends on the structure of X) is of interest, while the embedded images themselves of the compactified line are topologically identical. The reason is that there is just one way of bending the real line into a closed manifold, namely the form of a circle which may be traversed several times and may wind so many times around one or the other hole, but still remains topologically a circle. Roughly speaking, that means for ordinary differential equations that global behavior can be revealed by local information in a finite number of test points.

The situation is different, when we pass from ordinary to partial differential equations. Here the classification essentially requires a differentiation between the various possibilities of bending the plane or higher dimensional Euclidean spaces into closed manifolds (see also [25]). Roughly speaking, that means that global behavior for partial differential equations can not be revealed by punctual analysis but will require some kind of integration of local information.

Now *genuine* global difficulties arise, since (as the diagrams of Figure 10.4 illustrate) there are already for the plane $\mathbb{R}^2$ different ways of *bending it together*. For $\mathbb{R}^2$ it is still possible to survey completely the different forms which can be classified according to the **genus** of the surface, i.e., the number of its *handles* (see for instance [206, p.204 f]). The corresponding problem of the *bending* of $\mathbb{R}^3$ has not been solved, although it is of special importance for the analysis of space-time processes of the real world by means of partial differential equations. For example, it took 100 years until the *Poincaré conjecture* (according to which every simply-connected, three-dimensional, closed manifold is homeomorphic to the 3-sphere S^3) was confirmed in 2002/03 by GRIGORI PERELMAN in [333, 335, 334]. We shall not comment on the proof in this monograph. 20 years earlier, the Poincaré conjecture in four dimensions was established by MICHAEL FREEDMAN, see below Corollary 18.9 (p.648) in our Chapter 18 on *Seiberg-Witten Theory*.

The following generalization of Theorem 10.1 is due to RAOUL BOTT. It is a true and fully understood achievement of topology, and in addition, touches on the heart of the index problem for systems of elliptic differential equations.

2. The Topology of the General Linear Group

We consider continuous maps

$$f: S^{n-1} \longrightarrow \mathrm{GL}(N, \mathbb{C}), \quad 2N \geq n,$$

where S^{n-1} denotes the unit sphere in $\mathbb{R}^n$ and $\mathrm{GL}(N, \mathbb{C})$ denotes the general linear group of all invertible linear maps from $\mathbb{C}^N$ to $\mathbb{C}^N$.

THEOREM 10.4 (R. BOTT, 1958). *If n is odd, each such f can be deformed to a constant map. If n is even, one can define an integer $\deg(f)$, such that f can be deformed to another map g exactly when $\deg(f) = \deg(g)$. Moreover, there exist maps having arbitrarily prescribed integer degree.*

Arguments. We will completely prove Theorem 10.4 in a different form below, but emphasize now:

a) Theorem 10.1 is the special case of Theorem 10.4 for $n = 2$ and $N = 1$. For $n = 1$ and N arbitrary, we recover the well-known fact that $\mathrm{GL}(N, \mathbb{C})$ is pathwise connected; see the paragraph following Exercise 3.20, p. 73.

b) As we have formulated it here, the Bott Theorem is expressed in terms of deformations (i.e., *homotopies*), a central theme of topology. In the formalism of homotopy theory, the Bott Theorem says that for all n, N with $2N \geq n$ the homotopy groups $\pi_{n-1}(\mathrm{GL}(N, \mathbb{C}))$ (i.e., the group of homotopy classes of maps $S^{n-1} \rightarrow \mathrm{GL}(N, \mathbb{C})$) are given as follows:

$$\pi_{n-1}(\mathrm{GL}(N, \mathbb{C})) \cong \begin{cases} 0, & \text{if } n \text{ is odd,} \\ \mathbb{Z}, & \text{if } n \text{ is even.} \end{cases}$$

In the second case, the isomorphism is given by

$$\deg: \pi_{n-1}(\mathrm{GL}(N, \mathbb{C})) \xrightarrow{\sim} \mathbb{Z}.$$

Using these concepts the classically expressed result of our Theorem 10.1 above means that the first homotopy group (the *fundamental group*) of $\mathbb{C}^\times$ is isomorphic to $\mathbb{Z}$.

Theorem 10.4 yields an isomorphism of $\pi_{n+1}(\mathrm{GL}(N, \mathbb{C}))$ with $\pi_{n-1}(\mathrm{GL}(N, \mathbb{C}))$. Therefore, it is also known as a *periodicity theorem*. Incidentally, there is a corresponding theorem (with period 8) for $\mathrm{GL}(N, \mathbb{R})$. It has close connections with the theory of real elliptic skew-adjoint operators; see Section 13.9 below.

c) As with Theorem 10.1 above, there are various ways in which the degree (for even n) can be defined: First, a *differential* definition of $\deg(f)$ is possible with the help of a known, explicitly defined, invariant differential form ω on the C^∞ manifold $\mathrm{GL}(N, \mathbb{C})$. For the not entirely simple definition of this **world constant** (*Weltkonstante*, F. HIRZEBRUCH), we refer to [208, p.587 f]. One then sets

$$\deg(f) := \int_{S^{n-1}} f^*(\omega),$$

where $f^*(\omega)$ denotes the pull-back form over S^{n-1} , and shows (!) that the invariant, so defined, is an integer. As an alternative to this direct, somewhat computationally cumbersome definition, one can also define $\deg(f)$ *geometrically*, by means of a stepwise reduction to the more intuitive, but topologically no less demanding, notion of **mapping degree** of a continuous mapping of the $(n-1)$ -sphere into itself. (In Theorem 10.1 the two concepts still coincided.) First one shows that, without loss of generality, one can take $2N = n$, since in the case $2N > n$, f can be deformed into a map of the form

$$g(x) = \begin{bmatrix} h(x) & 0 \\ 0 & I_{N-\frac{n}{2}} \end{bmatrix},$$

where $h: S^{n-1} \rightarrow \mathrm{GL}(n/2, \mathbb{C})$ and $I_{N-\frac{n}{2}}$ denotes the $(N - \frac{n}{2}) \times (N - \frac{n}{2})$ unit matrix. All further constructions do not depend on the choice of g , since the preceding factorization gives, more precisely,

$$\pi_{n-1}(\mathrm{GL}(N, \mathbb{C})) \cong \pi_{n-1}(\mathrm{GL}(n/2, \mathbb{C})) \quad \text{for } N \geq n/2.$$

For those with enough background, we offer the following explanation of this: Form the exact homotopy sequence

$$\pi_{i+1}(U(m), U(n)) \longrightarrow \pi_i(U(n)) \longrightarrow \pi_i(U(m)) \longrightarrow \pi_i(U(m), U(n))$$

induced by $U(n) \hookrightarrow U(m)$ for $n \leq m$. Recall: $U(n) := \{A \in \mathrm{GL}(n, \mathbb{C}) : AA^* = I\}$. Form the exact sequence

$$\pi_{i+1}(S^{2n+1}) \longrightarrow \pi_i(U(n)) \longrightarrow \pi_i(U(n+1)) \longrightarrow \pi_i(S^{2n+1})$$

from the *fibration* $U(n) \rightarrow U(n+1) \rightarrow S^{2n+1}$. We have

$$\pi_{i+1}(S^{2n+1}) \cong \pi_i(S^{2n+1}) = 0, \quad \text{for } i < 2n;$$

namely, show with the *Sard Theorem* (after differentiable approximation) that on account of different dimensions, not every map in such homotopy classes can be surjective, whence one always has a point in the complement of the image in S^{2n+1} from which one can contract. Thus, it follows that $\pi_{i-1}(U(m)) \cong \pi_{i-1}(U(n))$ for $1 \leq i \leq 2n \leq 2m$. Since the unitary group $U(n)$ is a deformation retract of $\mathrm{GL}(n, \mathbb{C})$ (prove!), the statement follows; see [404, 5.6 and 19.5].

Hence, let $2N = n$. Then the first column of the matrix f defines a map $f_1: S^{n-1} \rightarrow \mathbb{C}^N \setminus \{0\}$. Since $\mathbb{C}^N \setminus \{0\} = \mathbb{R}^n \setminus \{0\}$, we have a map

$$g := f_1/|f_1|,$$

for which a degree (the *mapping degree*, the *most* natural generalization of Theorem 10.1) may be easily defined: One approximates g by a differentiable map h , and chooses a point $y \in S^{n-1}$ in *general position*. This means that the differential h_{*x} (see Section 6.2 above) has maximal rank for all $x \in h^{-1}(y)$; i.e., h_{*x} is an isomorphism of tangent spaces. Then one counts the *algebraic* number of points in $h^{-1}(y)$ (i.e., the points x where h_{*x} *reverses* orientation are counted negatively). Details for this are found in [206, p.121-131]. For other definitions of the *mapping degree* of g , see [97, 14.9.6-10] (on *intersection numbers* – thus again a geometrical definition, but in a more general setting), and [140, p.304 ff] (on the *homology* of S^{n-1} ; i.e., fundamentally a combinatorial definition); furthermore, see Exercise 10.27, p. 274 (*K-theoretical* definition).

It turns out that the mapping degree of g

- (I) contains the essential information on the qualitative behavior of f and
- (II) is always divisible by $(N-1)!$, so that we then define

$$\deg(f) := \frac{(-1)^{N-1} \deg(g)}{(N-1)!},$$

where the sign $(-1)^{N-1}$ is there for secondary technical reasons.

One can perhaps best visualize (I) (concerning the term *visualize* see d) below; strictly speaking it is more a comprehension aid) as follows: Topologically, the linear independence of the column vectors of a matrix means *approximately* the same as their being perpendicular. Thus, if such is the case, each function $S^{n-1} \rightarrow \mathrm{GL}(N, \mathbb{C})$ is so *rigid* that it can be completely classified topologically by means of a single column.

In fact (and this now concerns (II)) the maps $S^{n-1} \rightarrow \mathrm{GL}(N, \mathbb{C})$ are so *rigid* that in general, by far not every function $S^{n-1} \rightarrow \mathbb{C}^N \setminus \{0\}$ can appear as the first column. What is the reason? Isn't it possible to make an invertible matrix out of any nonzero vector by adding orthogonal vectors? Yes and no: It is possible to

do so at each single point, but not if the additions are to be made uniformly in continuous dependence on the points of S^{n-1} . One may think of a sphere that has no unit tangential vector field and thus eliminates the identity map $\text{id} : S^{n-1} \rightarrow \mathbb{R}^n \setminus \{0\} = \mathbb{C}^N \setminus \{0\}$ as a possible first column of an $A : S^{n-1} \rightarrow \text{GL}(N, \mathbb{C})$. Otherwise assume (or deform to) $A : S^{n-1} \rightarrow \text{U}(N)$ with $A(z)(e_1) = z$ for all $z \in S^{n-1}$, where e_1 denotes the first unit vector in $\mathbb{R}^n$. Then, by $A(z)$ unitary, the vector field $z \mapsto A(z)b$ is continuous and orthogonal to z and hence a tangential unit vector field for any choice of a unit vector $b \in \mathbb{R}^n$ orthogonal to e_1 . Such a sphere is the 2-sphere (see Exercise 10.28, p. 274), and we can not exclude that also some of the higher-dimensional spheres share that property, namely not admitting tangential unit vector fields.

For an evaluation of the *difficulty* of the divisibility theorem (II), see [207, Appendix p.182]. By FRIEDRICH HIRZEBRUCH the theorem was proven in a somewhat different form “pretty much at the end of the study [on the Theorem of Riemann-Roch] as a corollary of cobordism theory”. HIRZEBRUCH added with hindsight, that the divisibility theorem does not belong “at the end, but at the beginning”, namely within “the Bott periodicity theory which is the basis of the newer proofs of the Riemann-Roch Theorem”.

NOTE. With hindsight, in the language of Section 13.1, the facts are the following: The Chern character

$$\mathbf{ch}_N : \tilde{K}(S^{2N}) \rightarrow H^{2N}(S^{2N}; \mathbb{Q}) \text{ is given by } (-1)^{N-1} c_N / (N-1)!,$$

since all other terms in the formula for $\mathbf{ch}_N$ cancel because of Bott periodicity which here takes the form $\tilde{K}(S^{2N}) \otimes \mathbb{Q} \cong H^{2N}(S^{2N}; \mathbb{Q})$. If E denotes the vector bundle over S^{2N} of complex dimension N , which is constructed by gluing with $f : S^{2N-1} \rightarrow \text{GL}(N, \mathbb{C})$, then (regarding the sign see above) $\deg f = \mathbf{ch}_N([E] - [\mathbb{C}_{S^{2N}}^N])$, where $[E]$ denotes the class of E in $K(S^{2N})$; furthermore the N th Chern class $c_N(E)$ is mapped to $\deg(g)$ under the isomorphism $H^{2N}(S^{2N}; \mathbb{Z}) \xrightarrow{\sim} \mathbb{Z}$, where $g : S^{2N-1} \rightarrow S^{2N-1}$ is defined by means of f as before.

d) What can be said so far on the *substance* of the Bott Periodicity Theorem? We stay in the case n even, $2N \geq n$. Then, we have three statements:

- (i) The mapping degree: $\pi_{n-1}(\text{GL}(N, \mathbb{C})) \rightarrow \mathbb{Z}$ is a well defined homomorphism,
- (ii) the map is surjective, and
- (iii) the map is injective.

As we have seen, for (i) two approaches are available, a *differential* one and a *geometrical* one. In this way, the degree was defined one time as an integral of a differential form (hence it is, a priori, a real number), and the other time as a quotient of two integers (a priori, as a rational number). Either way, statement (i) causes no difficulties except for the integrability and divisibility theorems needed, since the homotopy invariance of the degree is rather clear from the definition. One might simply say: (i) concerns the definition of an **integer homotopy invariant** — this is homology and comparatively simple. The additivity under *catenation* of two mappings (the catenation suitably to be defined), i.e., the homomorphism property follows directly from the definition(s).

Also (ii) is comparatively simple: Namely, one can form (as when tensoring elliptic operators in Exercise 9.20, p. 243 and complexes in Remark 11.3, p. 278) the

outer tensor product of $f: S^{n-1} \rightarrow \mathrm{GL}(N, \mathbb{C})$ and $g: S^{m-1} \rightarrow \mathrm{GL}(M, \mathbb{C})$,

$$(10.1) \quad f \# g: S^{m+n-1} \longrightarrow \mathrm{GL}(2MN, \mathbb{C}), \quad \text{defined by}$$

$$(f \# g)(x, y) := \begin{bmatrix} f(x) \otimes I_M & -I_N \otimes g^*(y) \\ I_N \otimes g(y) & f^*(x) \otimes I_M \end{bmatrix},$$

where f and g are extended homogeneously to all of $\mathbb{R}^n \setminus \{0\}$, respectively $\mathbb{R}^m \setminus \{0\}$. From the simple multiplication formula $\deg(f \# g) = (\deg f)(\deg g)$ it then follows that $\deg(a_k) = 1$, where $a: S^1 \rightarrow \mathrm{GL}(1, \mathbb{C})$ denotes the standard map $z \mapsto a(z) := z$ of degree 1 and the map a_k denotes its k -fold power:

$$a_k := a \# \overset{k \text{ times}}{\cdots} \# a: S^{2k-1} \longrightarrow \mathrm{GL}(2^{k-1}, \mathbb{C}).$$

Thus, product theory furnishes a generating map, meaning a generating element of the infinite cyclic group of homotopy classes of maps $S^{n-1} \rightarrow \mathrm{GL}(N, \mathbb{C})$ for $n = 2k$ of degree 1, whence the surjectivity of *degree* follows.

The statement (iii) is in contrast highly nontrivial: While in (i) and (ii) one had to construct particular objects (a homotopy-invariant *number* and a suitable homotopically nontrivial map), one must now show that mappings of the same degree may be deformed into each other, in particular, that each map of degree 0 is homotopic to a constant map. Having defined the invariants, one wants to verify their relevance and determine their value. This is exactly *homotopy* and not at all intuitive. It can be seen from the fact that, although the homotopy classes of maps $S^{n-1} \rightarrow \mathrm{GL}(N, \mathbb{C})$ (for $2N < n$) as well as those from spheres to spheres are in a fashion *closer* to our space-time comprehension, they are largely unknown because of their extreme complexity.

e) Without commenting on the very different proofs of the Periodicity Theorem which exist to date, we would like to point out that *all* proofs proceed by induction on n , more precisely by induction from n to $n + 2$. In the language of the outer product theory presented above, it must be shown that $f \mapsto f \# a$ is an isomorphism of the homotopy group of dimension $n - 1$ with the homotopy group of dimension $n + 1$.

f) Interestingly, the *algebraic* definition of winding number (see Theorem 10.1) was initially not susceptible to generalization to the present situation. However, the discovery of the topological significance of elliptic boundary-value problems (see above Theorem 9.24 and in retrospect and more generally [83], and below, Section 13.8) led RAOUL BOTT and MICHAEL F. ATIYAH to a new and elementary proof of the Periodicity Theorem. *Elementary* in comparison with the original proof which employed essentially the tools of the modern calculus of variations due to MARSTON MORSE; see, e.g. [297, p.124-132]. In a very deep sense, which we will explain below in a particularly suitable form when presenting the proof, this proof generalizes and unifies the algebraic and functional analytic definitions and furthermore “gets to the heart of the problem” (ATIYAH).

► The *Lie group* $\mathrm{GL}(N, \mathbb{C})$ and its real analogue play an important role everywhere in mathematics. Accordingly the Periodicity Theorem and its off-spring *K-theory* (see below) has had immediate applications to the index problem of elliptic harmonics (see particularly Chapters 11-13 below) and has also proved to be a useful tool for a number of deep geometric problems. An example is the computation of the number of linearly independent vector fields on a sphere which the British mathematician JOHN FRANK ADAMS carried out in 1962 with just these tools. A detailed exposition of this and some other applications can be found in [228, Ch.15].

The deep relation between the topology of the general linear group and the geometry of differentiable manifolds, which becomes manifest in these successes, can be described intuitively as follows: Among the simplest global topological invariants of a compact oriented n -dimensional manifold X is the *Euler characteristic* $\chi(X)$. A famous theorem, proven in 1895 by HENRI POINCARÉ for $n = 2$, and in general by HEINZ HOPF in 1925, says that $\chi(X)$ can be found by means of a differentiable structure on X as the number of *singularities*. Here a singularity is an isolated zero x of a tangent vector field v on X , and the counting must be done with the proper multiplicity, namely the (local) *index* of v at x (i.e., the degree of the mapping $S^{n-1} \rightarrow S^{n-1}$) which is given by v on the surface of a ball about x . For a conceptually very plausible proof for $n = 2$ see [93, p.166-171], see also Sections 13.4 and 13.5 below.

Many global topological invariants are known which are defined on X by means of a classical (Riemannian or complex) structure, see in our Chapters 13 and 15–18 and the classic [207]. These *characteristic classes* are without exception generalizations of the Euler characteristic since “roughly, one considers the cycles where a given number of vector fields become dependent”, as [19, p.59] remarks. The question of which way a system of linearly independent vectors can become linearly dependent, forms the link between topology and $GL(N, \mathbb{C})$ (and $GL(N, \mathbb{R})$). ◀

3. Elementary K -Theory

The Ring of Vector Bundles. Let X be a compact topological space. From our common knowledge summary in the Appendix, Definition B.6 (p.716) we recall that we denote by $\text{Vect}(X)$ the abelian semi-group of isomorphism classes of complex vector bundles over X . If X consists of a single point, then $\text{Vect}(X) \cong \mathbb{Z}_+$. Now we generalize the construction which one uses to go from the semi-group $\mathbb{Z}_+$ to the group $\mathbb{Z}$, in such a way that we can assign a group $K(X)$ to the semigroup $\text{Vect}(X)$.

THEOREM 10.5. *Each abelian semi-group A (with zero element) yields in a canonical way an abelian group $GA := A \times A / \sim$ and a semi-group homomorphism $\varphi_A: A \rightarrow GA$ induced by $a \mapsto (a, 0)$. Here $\sim$ denotes the equivalence relation on $A \times A$ defined by*

$$(a_1, a_2) \sim (a'_1, a'_2) \iff \exists a, a' \in A \text{ such that } (a_1 \oplus a, a_2 \oplus a) = (a'_1 \oplus a', a'_2 \oplus a').$$

PROOF. Let $\Delta: A \rightarrow A \times A$ denote the diagonal homomorphism $a \mapsto (a, a)$ of semi-groups. Then we set

$$GA := \{(a_1, a_2) + \Delta(A) : a_i \in A, i = 1, 2\},$$

where

$$(a_1, a_2) + \Delta(A) := \{(a_1 \oplus a, a_2 \oplus a) : a \in A\}.$$

GA is a quotient semi-group in which there is an inverse for each element given by

$$-(a_1, a_2) + \Delta(A) = (a_2, a_1) + \Delta(A).$$

Thus, GA is a group. In this notation, the semi-group homomorphism is given by

$$\varphi_A(a) := (a, 0) + \Delta(A). \quad \square$$

REMARK 10.6. It is advisable to go through the definition of GA carefully as we did in the proof, since the intuition one gains in the transition from $\mathbb{Z}_+$ to $\mathbb{Z}$ is partly deceptive: Namely, a semi-group is not always *embedded* in a group. (The

cancellation rule must already hold in the semi-group). The natural homomorphism $\varphi_A: A \rightarrow GA$ is *not* necessarily injective; see Exercise 10.10 below.

REMARK 10.7. In a certain sense, GA is the *best possible* group that can be made from the semi-group A . More precisely, the following **universal property** of φ_A holds: Every semi-group homomorphism $h: A \rightarrow H$ from A to an arbitrary group H can be *factored* through φ_A in exactly one way; i.e., there is exactly one group homomorphism $h': GA \rightarrow H$ such that the adjacent diagram

$$\begin{array}{ccc} A & \xrightarrow{\varphi_A} & GA \\ & \searrow h & \downarrow h' \\ & & H \end{array}$$

is commutative. The universal property is a generalization of the observation that φ_A becomes an isomorphism, if A is already a group. That observation follows from the functorial property of the assignment $A \mapsto (GA, \varphi_A)$ on the category of semi-groups. Alternatively, GA can be defined by generators and relations, namely as a quotient group FA/RA , where FA denotes the *free abelian group* on A (which consists of all finite linear combinations of elements of A with coefficients in $\mathbb{Z}$), and RA denotes the subgroup of FA generated by the subset

$$\{1(a_1 \oplus a_2) + (-1)a_1 + (-1)a_2\}.$$

The mapping $\varphi_A: A \rightarrow FA/RA$ is defined in the natural way and fulfills the homomorphism condition $\varphi_A(a_1 \oplus a_2) = \varphi_A(a_1) + \varphi_A(a_2)$, since $\varphi_A(a_1 \oplus a_2) - \varphi_A(a_1) - \varphi_A(a_2)$ is represented by $1(a_1 \oplus a_2) + (-1)a_1 + (-1)a_2$. That φ_A is the *universal solution of the factorization problem* is shown as follows: The uniqueness of h' is clear, since “ $h'(\varphi_A(a)) = h(a)$ for $a \in A$ ” implies that h' is already given on a set of generators of FA/RA , whence h' itself is uniquely defined. From $h'(\varphi_A(a_1 \oplus a_2)) - h'(\varphi_A(a_1)) - h'(\varphi_A(a_2)) = 0$, it follows that h' is a group homomorphism. From the universal property, it follows easily that the two methods of group construction are equivalent, and in particular that GA and FA/RA are isomorphic. In particular, GA may be thought of as the group of equivalence classes of formal differences of elements of A , i.e., considering (a_1, a_2) as $a_1 - a_2$, see Exercise 10.9.

Now let $A := \text{Vect}(X)$ (see our Definition B.6, p.716, in the Appendix), and X compact.

DEFINITION 10.8 (**K-Theory**). We denote the associated abelian group GA by $K(X)$. Then, for each vector bundle E over X , we obtain (by means of φ_A) an element $[E] \in K(X)$, and every element of $K(X)$ can be written as a linear combination of such elements; see also Exercise 10.12a below. For the class $[\mathbb{C}_X^N]$ generated by the trivial vector bundle $\mathbb{C}_X^N$ of complex fiber dimension N over the basis X , we also simply write N .

EXERCISE 10.9. In the formalism developed here, describe the canonical extension of subtraction $\delta: \mathbb{Z}_+ \times \mathbb{Z}_+ \rightarrow \mathbb{Z}$ to the **difference-bundle construction** $\text{Vect}(X) \times \text{Vect}(X) \rightarrow K(X)$. First show $K(X) \cong \mathbb{Z}$, if X denotes a point.

EXERCISE 10.10. Show: The cancellation rule does not always hold in $\text{Vect}(X)$. [Hint: First illustrate with the two real bundles TS^2 and $\mathbb{R}_{S^2}^2$ over the 2-sphere.

These are not isomorphic (see Exercise 10.28, p. 274), but forming the direct sum of each with the trivial line bundle $\mathbb{R}_{S^2}$, we arrive at isomorphic bundles: with the tangent bundle TS^2 consider the direct sum with the normal bundle NS^2 of the canonical embedding of S^2 in $\mathbb{R}^3$. In general, search for a nontrivial vector bundle that becomes trivial when a trivial bundle is added to it. A detailed discussion of special *cancellation type* rules can be found in [228, Ch.8]; for example, the *Uniqueness Theorem for Complex Vector Bundles* says that trivial bundles over manifolds of dimension n may be cancelled when the other summand has fiber dimension $\geq n/2$.]

EXERCISE 10.11. a) Show that each element of $K(X)$ can be written in the form $[E] - N$, where $E \in \text{Vect}(X)$ and $N \in \mathbb{N}$.

b) Show that two vector bundles E and F define the same element of $K(X)$ (i.e., $[E] = [F]$) exactly when $E \oplus \mathbb{C}_X^N = F \oplus \mathbb{C}_X^N$, for some N .

c) One says that the bundles E and F are **stably-equivalent** when there are natural numbers M and N such that

$$E \oplus \mathbb{C}_X^N \cong F \oplus \mathbb{C}_X^M.$$

Show that the set $I(X)$ of stable equivalence classes forms a group relative to the operation of direct sum. [Hint for c): See Appendix, Exercise B.12, p. 719.]

EXERCISE 10.12. a) Show that, by means of the tensor product $\otimes$ for vector bundles (see Appendix, Exercise B.4, p. 715), a multiplicative structure for $K(X)$ is furnished, making it a commutative ring with unit $[\mathbb{C}_X]$.

b) Show that each continuous map $f: Y \rightarrow X$ induces a ring homomorphism $f^*: K(X) \rightarrow K(Y)$ which only depends on the homotopy class of f .

c) Let $i: Y \rightarrow X$ denote the inclusion of a closed subset Y of X . Define **relative K-theory** by setting $K(X, Y) := \text{Ker}(K(X/Y) \rightarrow K(Y/Y))$, where X/Y denotes the space obtained from X when Y is *collapsed* to a point $\{Y/Y\}$.

i. Let Y consist only of a single point x_0 . Show that the group $K(X, Y)$ forms an ideal in $K(X)$, and that $K(X)$ splits into a direct sum

$$K(X) \cong K(X, x_0) \oplus K(x_0) \cong K(X, x_0) \oplus \mathbb{Z} = \tilde{K}(X) \oplus \mathbb{Z},$$

where $\tilde{K}(X) := K(X, x_0)$ is the *essential* part of $K(X)$ and is isomorphic to $I(X)$.

ii. In general, define a natural map $j^*: K(X, Y) \rightarrow K(X)$, and show that the short sequence $K(X, Y) \xrightarrow{j^*} K(X) \xrightarrow{i^*} K(Y)$ is exact.

[Hint for a): Use the *universal property* (Remark 10.7) to factorize $\text{Vect}(X) \times \text{Vect}(X) \rightarrow K(X)$ through $K(X) \times K(X)$. For b): See Appendix, Theorem B.10, p. 718; in particular, $K(X) \cong K(Y)$ when X and Y are homotopy equivalent. For c): Work with the retraction $r: X \rightarrow x_0$ for the splitting in (i). See the preceding Exercise 10.11 for $I(X)$. First define j^* in (ii) more generally, when $j: (X', Y') \rightarrow (X, Y)$ is a map of pairs of spaces (i.e., $j: X' \rightarrow X$ continuous with $j(Y') \subseteq Y$). Then set $X' = X$ and $Y' = Y$. To check $\text{Im}(j^*) \subset \text{Ker}(i^*)$, factor

$$\begin{array}{ccc} (Y, \emptyset) & \xrightarrow{j \circ i} & (X, Y) \\ & \searrow & \uparrow \\ & & (Y, Y) \end{array}$$

and note that $K(Y, Y) = 0$. To prove the other direction, work with the difference representation as in Exercise 10.11a.]

K-Theory and Functional Analysis. What is so special about K -theory for the global analysis of elliptic operators? A first answer is given by the following theorem.

THEOREM 10.13. *Let X be a compact space and let $[X, \mathcal{F}]$ denote the set of homotopy classes of continuous maps $T: X \rightarrow \mathcal{F}$, where $\mathcal{F}$ denotes the space of Fredholm operators in a Hilbert space H . The construction of index bundles (see Section 3.7 above) induces a bijective map $\text{index}: [X, \mathcal{F}] \rightarrow K(X)$ under which composition in $\mathcal{F}$ and addition in $K(X)$ correspond, as do adjoints in $\mathcal{F}$ and negatives in $K(X)$.*

PROOF. See Theorem 3.40, p. 88. □

There is more about that relationship. In the proof of Theorem 10.5 and the subsequent Remark 10.7, we learned two different constructions of the group $K(X)$ and of these the first is probably the most natural in connection with functional analysis (as in Theorem 10.13). On the other hand, the second construction immediately yields the *universal property* which historically motivated this formal group construction in the papers of CLAUDE CHEVALLEY and ALEXANDER GROTHENDIECK concerning algebraic geometry. It arose as a tool for the study of problems involving functions that are additive on a semigroup with integral values.

This may also explain the relevance of $K(X)$ for our index problem of elliptic operators: In Part II, we associated with each elliptic pseudo-differential operator $P: C^\infty(E) \rightarrow C^\infty(F)$ (E and F complex C^∞ bundles over the closed, C^∞ Riemannian n -manifold X) its symbol $\sigma(P) \in \text{Iso}_{SX}(E, F)$, and we proved that $\text{index } P$ only depends on the homotopy type of $\sigma(P)$. Now let $S'X := B^+X \cup_{SX} B^-X$ denote the n -sphere bundle over X which arises by gluing two copies B^+X and B^-X of the covariant unit-ball bundle

$$BX := \{(x, \xi) : x \in X \text{ and } \xi \in T_x^*X \text{ with } |\xi| \leq 1\}$$

along their common boundary SX . We lift E over B^+X and F over B^-X and glue them (see Appendix, Exercise B.9, p. 718) over SX by means of $\sigma(P)$. This way we obtain a vector bundle on $S'X$ whose isomorphism class $[E \xrightarrow{\sigma(P)} F]$ only depends on the homotopy type of $\sigma(P)$. Conversely, the space of pseudo-differential operators is so rich that $\sigma(P)$ has any desired homotopy type for suitable P . Because of the special form of $S'X$, we therefore obtain all isomorphism classes of vector bundles over $S'X$ in this fashion. Thus the theory of elliptic equations yields a semigroup homomorphism $\text{index}: \text{Vect}(S'X) \rightarrow \mathbb{Z}$ which fits into the following diagram

$$\begin{array}{ccccc} \text{Ell}(X) & \longrightarrow & \text{Vect}(S'X) & \longrightarrow & K(S'X) \\ & \searrow \text{index} & \downarrow \text{index} & \swarrow K\text{-index} & \\ & & \mathbb{Z} & & \end{array}$$

Here $\text{Ell}(X)$ denotes the class of elliptic pseudo-differential operators on the closed manifold X . Thus the universal property of $K(S'X)$ guarantees the existence and uniqueness of a K -index, which makes the diagram commutative. Being a group homomorphism, the K -index is easier to analyze than the two index mappings, especially as more is known about the group $K(S'X)$.

REMARK 10.14. a) The commutativity of the preceding diagram is a direct consequence of Theorem 10.13 and, after all, a rather simple consequence of the given constructions and, most of all, DIEUDONNÉ's discovery of the local constancy (i.e., homotopy invariance, Theorem 3.11, p.68) of the index of Fredholm operators. The preceding diagram does *not* give the essence of the Index Theorem. Beware, the diagram leads only to the definition of the *analytical index* on suitable K -groups. The analytical index is easy to define and almost impossible to calculate directly. The very achievement by I.M. SINGER and M.F. ATIYAH was to find a *topological index*, i.e., expressing the analytical index by an integral which is explicitly calculable in many cases.

b) Presently, three different ways are known for associating with an elliptic operator P a K -theoretic object via its symbol. The construction presented here which ends up in $K(B^+X \cup_{SX} B^-X)$ is the most conceptual, since the class $[E \xrightarrow{\sigma(P)} F] \in K(B^+X \cup_{SX} B^-X)$ can be represented directly by a vector bundle on $B^+X \cup_{SX} B^-X$. The other constructions yield objects in $K(BX, SX)$ or (equivalently, see the following section) in $K(TX)$ and basically amount to forming the difference class $[E \xrightarrow{\sigma(P)} F] - [F]$. The advantage of this *nonconceptual* construction of a difference bundle (for details see Chapters 11 and 12 below) rests on the fact that the object $[E \xrightarrow{\sigma(P)} F]$ contains too much useless information on the specific form of the vector bundles E and F which is completely irrelevant to the index problem. For example, one can make E (or F) trivial by adding a vector bundle V (Appendix, Exercise B.12, p.719) while the index of $P \oplus \text{Id}_V: C^\infty(E \oplus V) \rightarrow C^\infty(E \oplus V)$ does not change. More precisely: By evaluating the row-exact commutative diagram

$$\begin{array}{ccccccc}
 \longleftarrow & K(B^+X) & \longleftarrow & K(B^+X \cup_{SX} B^-X) & \longleftarrow & K(B^+X \cup_{SX} B^-X, B^-X) & \longleftarrow \\
 & \downarrow \cong & & \nearrow & & \downarrow \cong & \\
 & K(X) & \xrightarrow{\text{id}} & K(X) & & K(B^+X, SX) &
 \end{array}$$

one finds that $K(B^+X \cup_{SX} B^-X) \cong K(X) \oplus K(BX, SX)$, whereby the first summand is irrelevant for the index problem and the second one is best dealt with in the nonrelative form $K(TX)$ in the framework of *K-theory with compact support*.

K-Theory and Cohomology. Exercise 10.11 says that K is a contravariant functor on the category of compact topological spaces and continuous maps into the category of commutative rings (with identity) and ring homomorphisms, and this functor bears great resemblance (also in aspects not explained here) with the cohomology functor H^* ; see [140, p.13 f]. The *characteristic classes* of vector bundles (once again, see in our Chapters 13 and 15–18 and the classic [207]) yield a variety of interesting operations $K \rightarrow H^*$, and one can show that in fact $K(X) \otimes_{\mathbb{Z}} \mathbb{R} \cong H^{\text{even}}(X; \mathbb{R})$; see [17].

4. K -Theory with Compact Support

Until now, we have only defined $K(X)$ for compact X . For locally compact X , we now set $K(X) := K(X^+, +) = \text{Ker}(K(X^+) \xrightarrow{i^*} K(+))$, where $X^+ := X \cup \{+\}$ denotes the 1-point compactification of X (by the addition of the point $+$, where $i: \{+\} \hookrightarrow X^+$ denotes the inclusion of this point). For compact X , this definition adds nothing new to Definition 10.8. Alternatively, $K(X)$ can be expressed in terms

of *complexes* of vector bundles — see [18, p.489 ff]; then, the elements of $K(Y \setminus Z) = K(Y, Z)$ can be taken to be equivalence classes of isomorphisms $\sigma: E|_Z \xrightarrow{\sim} F|_Z$, where E and F are (complex) vector bundles over the compact set Y with closed subset Z . Consider, e.g., the symbol of an elliptic operator over the manifold X and set $Y := BX$ and $Z := SX$, where $Y \setminus Z$ is then diffeomorphic to the full cotangent bundle T^*X .

EXERCISE 10.15. a) Verify that $K(X)$ is a ring (without unit element) when X is noncompact.

b) Show functoriality for **proper** maps $f: Y \rightarrow X$; these are the maps which can be continuously extended to Y^+ with values in X^+ .

[Hint for b): One may also define f to be proper exactly when $f^{-1}(K)$ is compact for all compact subsets $K \subseteq X$. From this comes the notion of ***K*-Theory with compact support** — see also [140, p.5 and 269 ff]. In particular, each homeomorphism is proper, and we have $K(X) \xrightarrow{\sim} K(Y)$ for homeomorphic X and Y , and $f^* = \text{Id}$, if $Y = X$ and f is homotopic (within the class of homeomorphisms) to the identity. On the other hand, the mere homotopy type of X does *not* determine $K(X)$. (Example: $K(\mathbb{R}) \not\cong K(+)$).]

THEOREM 10.16. *If X and Y are locally compact spaces, then (in addition to the ring structures of $K(X)$ and $K(Y)$) there is an **outer product***

$$\boxtimes: K(X) \otimes K(Y) \longrightarrow K(X \times Y).$$

REMARK 10.17. The outer product admits a particularly simple and natural definition, if one adopts the above introduction of $K(X)$ via complexes, and forms the tensor product of complexes; see [44, p.490]. See also the closely related outer tensor product for *elliptic operators* in Exercise 9.20c (p. 243) and for *matrix-valued functions* in Equation (10.1) (Section 10.2, p.261 above).

PROOF. **Step 1)** If X and Y are compact, then $\boxtimes$ is defined by forming the vector bundle $E \boxtimes F$ over $X \times Y$, where E is a vector bundle over X , F is over Y , and $E \boxtimes F$ has fiber $E_x \otimes F_y$ over (x, y) .

Step 2) To carry this definition over to locally compact X and Y , we prove the exactness of the short sequence

$$(10.2) \quad 0 \longrightarrow K(X \times Y) \longrightarrow K(X^+ \times Y^+) \longrightarrow K(X^+) \oplus K(Y^+),$$

whereby $K(X \times Y)$ is identified with the subgroup of $K(X^+ \times Y^+)$ which vanishes on the *axes* X^+ and Y^+ . For this, we begin with the short exact sequence

$$(10.3) \quad K(A, B) \xrightarrow{j^*} K(A) \xrightarrow{i^*} K(B)$$

from Exercise 10.12c (above) for compact topological spaces A and B with $i: B \hookrightarrow A$ for the case where B is a *retract* of A ; i.e., there is a continuous map $r: A \rightarrow B$ which is the identity on B . Then $ri = \text{Id}$ on B and $i^*r^* = \text{Id}$ on $K(B)$; thus, we see that i^* is surjective and r^* is injective. Furthermore, we obtain (prove!) a $\gamma: K(A) \rightarrow K(A, B)$ with $\gamma j^* = \text{Id}$, whence j^* is injective. One says: The sequence (10.3) *splits* (see [140, p.229f]), and we obtain a decomposition

$$(10.4) \quad K(A) \xrightarrow{\sim} K(A, B) \oplus K(B).$$

To get (10.2), we apply (10.4) twice. First with

$$(10.5a) \quad A := X^+ \times Y^+ \quad \text{and} \quad B := X^+ \times \{+\},$$

next with

$$(10.5b) \quad A := (X^+ \times Y^+) / X^+ \text{ and } B := Y^+.$$

Since B is a retract of A in both cases, (10.3) splits and we obtain the formulas

$$(10.6) \quad K(X^+ \times Y^+) \xrightarrow{\sim} K(X^+) \oplus K(X^+ \times Y^+, X^+)$$

and

$$(10.7) \quad K((X^+ \times Y^+) / X^+) \cong K(Y^+) \oplus K((X^+ \times Y^+) / X^+, Y^+),$$

from which the desired splitting of (10.2)

$$K(X^+ \times Y^+) \cong K(X^+) \oplus K(Y^+) \oplus K(X \times Y)$$

follows because $K((X^+ \times Y^+) / X^+, Y^+) \cong K((X \times Y)^+, +) = K(X \times Y)$. One can check that the splitting is compatible with the naturally defined arrows in (10.2).

Step 3 Now let $x \in K(X) \subseteq K(X^+)$ and $y \in K(Y) \subseteq K(Y^+)$. Then $x \boxtimes y \in K(X^+ \times Y^+)$ is well defined by Step 1). Actually, $x \boxtimes y$ can be regarded also as an element of $K(X \times Y)$ by (10.2), since $i^*(x \boxtimes y) = 0$, where $i: X^+ \hookrightarrow X^+ \times Y^+$ denotes the canonical inclusion (and correspondingly for $Y^+ \hookrightarrow X^+ \times Y^+$). For a proof of this, we write (Exercise 10.11a, p. 264) $x = [E] - N$ and $y = [F] - M$, where $E \in \text{Vect}(X)$ and $F \in \text{Vect}(Y)$, $N, M \in \mathbb{Z}_+$; we then have

$$\begin{aligned} x \boxtimes y &= [E \boxtimes F] - [N \boxtimes F] - [E \boxtimes M] + [N \boxtimes M], \text{ and so} \\ i^*(x \boxtimes y) &= [E \otimes F_+] - [E \otimes M] - [N \otimes F_+] + [N \otimes M] = 0, \end{aligned}$$

since the fiber $F_+ \cong \mathbb{C}^M$. (Beware: M denotes the trivial M -dimensional bundle over Y^+ in the first formula, but in the second, it denotes only the vector space $\mathbb{C}^M$.) $\square$

An important example of a locally compact space is furnished by Euclidean space $\mathbb{R}^n$, whose 1-point compactification is the n -sphere S^n ; by definition $K(S^n) \cong K(\mathbb{R}^n) \oplus \mathbb{Z}$ holds, where the second summand, $K(\{+\}) = \mathbb{Z}$, is given by the dimension of the vector bundle. This shows that $K(\mathbb{R}^n)$ is actually the interesting part of $K(S^n)$.

EXERCISE 10.18. For an arbitrary paracompact X , go through the splitting $K(S^n \times X) \cong K(\mathbb{R}^n \times X) \oplus K(X)$.

[Hint: Work with the sequence (10.3) from Step 2) of the preceding proof, where $B := X^+$ is a retract of $A := S^n \times X^+ / S^n$. Note that $A = (S^n \times X)^+$ and $A/B = (\mathbb{R}^n \times X)^+$, homeomorphically, see Figure 10.5.]

The importance of K -theory with compact support stems for one thing from the fact that applications frequently involve noncompact, but locally compact, spaces such as Euclidean space or tangent spaces. Of course it is possible, without undue difficulties, to avoid noncompact spaces altogether (as with the passage from the tangent bundle TX to the double ball bundle $B^+X \cup B^-X$ in Section 10.3 above) — as artificial as this construction may appear. However, the splitting of Exercise 10.18 (also see the Remark 10.14b, p. 266) makes the locally compact formalism genuinely simpler and perhaps conceptually clearer. In the following proof of the Bott Periodicity Theorem which we adopt from [20], we will therefore stay in the category of locally compact spaces: We already know that $K(\mathbb{R}^0) = K(\{+\}) \cong \mathbb{Z}$ and we obtain $K(\mathbb{R}^1) = 0$, since all complex vector bundles on the circle are trivial (note that $\text{GL}(N, \mathbb{C})$ is connected, see the gluing classification in the Appendix,

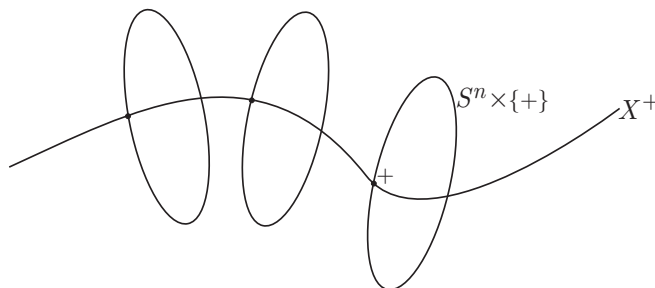


FIGURE 10.5. The 1-point compactification X^+ of a paracompact X as a retract of $(S^n \times X^+)/S^n \simeq (S^n \times X)^+$

Theorem B.10, p. 718). With some pains (as well as some projective geometry, see Appendix, Exercise B.2a, p. 714, and [20, p.46f]), we could still compute $K(\mathbb{R}^2) \cong \mathbb{Z}$. How does it go further?

The theorem which we will prove says that the sequence of these K -groups continues. Thus, $K(\mathbb{R}^3) = 0$, $K(\mathbb{R}^4) \cong \mathbb{Z}$, $K(\mathbb{R}^5) \cong 0$, etc., and, more generally, for each locally compact X , there is a natural isomorphism $K(\mathbb{R}^2 \times X) \xrightarrow{\sim} K(X)$.

5. Proof of the Periodicity Theorem of R. Bott

In Chapter 4, we became acquainted with Wiener-Hopf operators, and as a generalization of the discrete (and completely elementary) index theorem of FRITZ NOETHER, ISRAEL GOHBERG and MARK KREIN (Theorem 4.4, p.125), we gave a construction $(V, f) \mapsto F \mapsto \text{index } F$. In the pair (V, f) , V is a vector bundle over a compact parameter space X , and f is an automorphism of π^*V , where $\pi: S^1 \times X \rightarrow X$ denotes the projection. For $z \in S^1$ and $x \in X$, $f(z, x)$ is then an automorphism of the fiber V_x , and it depends continuously on x and z . Now, $F: X \rightarrow \mathcal{F}$ denotes the associated family of Fredholm operators (after the Wiener-Hopf recipe, formed on certain Hilbert spaces of *half-space functions*) and $\text{index } F \in K(X)$ denotes the *index bundle* of F , which is defined (in the special case that the kernels of all of the Fredholm operators F_x have constant dimension) as $[\text{Ker } F] - [\text{Coker } F]$. Moreover, we have seen that $\text{index } F$ only depends on the homotopy class of f .

EXERCISE 10.19. a) From the pair (V, f) , how can one construct a vector bundle over $S^2 \times X$ that only depends on V and the homotopy class of f ?

b) Show that every $E \in \text{Vect}(S^2 \times X)$ can be obtained in this way.

[Hint for a): Decompose S^2 into the two hemispheres B^+ and B^- with $B^+ \cap B^- = S^1$, and form the bundle $(\pi^+)^*V \cup_f (\pi^-)^*V$ by means of the clutching construction (see Appendix, Exercise B.9, p. 718), where $\pi^\pm: B^\pm \times X \rightarrow X$ denotes the projection.

For b): Argue as in the proof of Theorem B.10 (p. 718) of the Appendix, where X consists only of a single point. The parameter space plays only a subordinate role, and so the proof actually carries over. It is convenient to normalize the map f that one obtains so that $f(1, x)$ is the identity on V_x .]

THEOREM 10.20. *Let X be locally compact. Then a homomorphism $\alpha: K(\mathbb{R}^2 \times X) \rightarrow K(X)$ can be defined with the following properties:*

- i. α is functorial in X .
- ii. If Y is another locally compact space, then we have the following multiplication rule, expressed by the commutative diagram:

$$\begin{array}{ccc} K(\mathbb{R}^2 \times X) \otimes K(Y) & \xrightarrow{t'} & K(\mathbb{R}^2 \times X \times Y) \\ \downarrow \alpha_X \otimes \text{Id} & & \downarrow \alpha_{X \times Y} \\ K(X) \otimes K(Y) & \xrightarrow{t} & K(X \times Y), \end{array}$$

where t and t' denote the outer tensor products $\boxtimes$ defined in Theorem 10.16.

- iii. We have $\alpha(\mathbf{b}) = 1$, where $\mathbf{b}$ denotes the **Bott class**, that we define by $\mathbf{b} := [E_{-1}] - [E_0] \in K(S^2)$.

REMARK 10.21. Before we prove the Theorem, we have a few explanations:

- a) We emphasize that in the following proof, the homomorphism α is defined by the index of a Wiener-Hopf family of Fredholm operators; see also Exercise 10.24).
- b) Recall that $E_m, m \in \mathbb{Z}$, denotes the line bundle defined over S^2 by means of the clutching function, $f(z) = z^m$; see Appendix, Theorem B.10 (p. 718) or the preceding Exercise 10.19a. Since E_{-1} and E_0 have the same dimension (one), $\mathbf{b}$ lies in $K(S^2, \{+\}) = K(\mathbb{R}^2)$. Thus, here we set $X = \{\text{point}\}$, and identify $K(\text{point})$ with $\mathbb{Z}$ as in Exercise 10.9.
- c) Note that $\mathbf{b}$ forms a basis in $K(\mathbb{R}^2)$.

PROOF. Step 1) We start with X compact. By Theorem 4.4 (p. 125) and Exercise 4.12 (p. 129), in conjunction with the preceding Exercise 10.19, we can (for each vector bundle E over $S^2 \times X$) go through a construction $E \mapsto (V, f) \mapsto F \mapsto \text{Index } F$. In this way, a semi-group homomorphism $\text{Vect}(S^2 \times X) \rightarrow K(X)$ is defined, which can be extended (see Remark 10.7, p. 263) uniquely to a group homomorphism $\alpha': K(S^2 \times X) \rightarrow K(X)$. The restriction of α' to $K(\mathbb{R}^2 \times V)$ (which may be regarded as a subgroup of $K(S^2 \times X)$ by Exercise 10.18) then provides a homomorphism $\alpha: K(\mathbb{R}^2 \times X) \rightarrow K(X)$. The *functoriality* of α means that, for each element $u \in K(\mathbb{R}^2 \times X)$ and each continuous map $g: X' \rightarrow X$ (where X' is another compact space), we have

$$\alpha_{X'}((g \times \text{Id}_{\mathbb{R}^2})^* u) = g^* \alpha_X(u),$$

which is clear from the functorial nature of index bundles (Exercise 3.37, p. 87).

Step 2) We apply this definition for $X = \{\text{point}\}$ and calculate $\alpha(\mathbf{b}) = \alpha'[E_{-1}] - \alpha'[E_0]$. By construction, we have $\alpha'[E_m] = -m$ ($m \in \mathbb{Z}$), since by Theorem 4.4 (p. 125) we have the assignments

$$E_m \xrightarrow{\text{clutch}} (\mathbb{C}, z^m) \xrightarrow{\text{Wiener-Hopf}} T_{z^m} \xrightarrow{\text{index}} -m.$$

Hence $\alpha(\mathbf{b}) = 1$, and so (iii) is fulfilled.

Step 3) To prove the multiplication rule (ii) – first for X, Y compact – we must consider the difference $t(\alpha_X \otimes \text{Id})(u \otimes v) - \alpha_{X \times Y}(t(u \otimes v))$ for $u \in K(\mathbb{R}^2 \times X)$ and $v \in K(Y)$; without loss of generality, we may assume $v = 1$ (the class of the trivial line bundle $\mathbb{C}_Y$ over Y), since all of the maps arising here are $K(Y)$ -module homomorphisms. By the functoriality of α , the difference $\pi^* \alpha_X(u) - \alpha_{X \times Y}(\pi^* u)$

vanishes, as needed. Here $\pi: X \times Y \rightarrow X$ denotes the projection.

Step 4) The definition of $\alpha: K(\mathbb{R}^2 \times X) \rightarrow K(X)$ for locally compact X carries over just as in the proof of (ii) in the compact case via the one-point compactification with the decomposition above in the proof of Theorem 10.16 and in Exercise 10.18. $\square$

THEOREM 10.22 (Bott Periodicity Theorem). *For each locally compact space X , the homomorphism $\alpha: K(\mathbb{R}^2 \times X) \rightarrow K(X)$ is an isomorphism, whose inverse $\beta: K(X) \rightarrow K(\mathbb{R}^2 \times X)$ is given via outer multiplication $x \mapsto \beta(x) := \mathbf{b} \boxtimes x$ by the Bott class $\mathbf{b}$.*

PROOF. The proof follows by repeated use of the multiplicative property of α expressed in Theorem 10.20(ii). In the following, for short we write only xy for the outer product $x \boxtimes y$ or $t(x \otimes y)$.

$\alpha\beta \stackrel{!}{=} \text{Id}$: For the proof here, in (ii) substitute $\{\text{point}\}$ for X and X for Y ; then we have $\alpha\beta(x) = (\alpha(\mathbf{b}))(x)$ for each $x \in K(X)$ by (ii), whence $\alpha\beta = \text{Id}$, since $\alpha(\mathbf{b}) = 1$ by (iii).

$\beta\alpha \stackrel{!}{=} \text{Id}$: Let $u \in K(\mathbb{R}^2 \times X)$. We want to show that $\beta\alpha u := \mathbf{b}(\alpha(u)) \stackrel{!}{=} u$, or equivalently (if multiplying by $\mathbf{b}$ from the right) $(\alpha(u))\mathbf{b} = \tilde{u}$, where $\tilde{u} := \rho^*u$ and $\rho: X \times \mathbb{R}^2 \rightarrow \mathbb{R}^2 \times X$ switches factors. From (ii) with $\mathbb{R}^2$ for Y , it follows that $(\alpha(u))(\mathbf{b})$ equals $\alpha(u\mathbf{b})$. Now comes the trick, through which the proof of $\beta\alpha = \text{Id}$ can be reduced to the rather banal fact $\alpha\beta = \text{Id}$ already proven: On $K(\mathbb{R}^2 \times X \times \mathbb{R}^2)$, where the element $u\mathbf{b}$ lies, the map τ^* , which is the *lifting* along the switching map

$$\tau: \mathbb{R}^2 \times X \times \mathbb{R}^2 \rightarrow \mathbb{R}^2 \times X \times \mathbb{R}^2, \text{ where } \tau(a, b, c) := (c, b, a),$$

is the identity, since τ is homotopic to the identity on $\mathbb{R}^2 \times X \times \mathbb{R}^2$ through homeomorphisms. (See the hint for Exercise 10.15b.) Namely, on $\mathbb{R}^4 = \mathbb{R}^2 \times \mathbb{R}^2$, τ is given by the matrix

$$\begin{bmatrix} 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \\ 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \end{bmatrix},$$

which has determinant +1 and hence (one thinks of the transition to Jordan normal form) lies in the same connected component of $\text{GL}(4, \mathbb{R})$ as the identity. Hence, we have

$$(\alpha(u))\mathbf{b} = \alpha(u\mathbf{b}) = \alpha(\tau^*(u\mathbf{b})) = \alpha(\mathbf{b}\tilde{u}) = \alpha\beta\tilde{u} = \tilde{u}. \quad \square$$

EXERCISE 10.23. Show the following consequences of Theorem 10.22:

- $K(X \times S^2) \xrightarrow{\sim} K(X) \otimes K(S^2)$ for X compact.
- $K(\mathbb{R}^n) = \begin{cases} \mathbb{Z}, & \text{for } n \text{ even,} \\ 0, & \text{for } n \text{ odd.} \end{cases}$
- $K(S^n) = \begin{cases} \mathbb{Z} \oplus \mathbb{Z}, & \text{for } n \text{ even,} \\ \mathbb{Z}, & \text{for } n \text{ odd.} \end{cases}$
- $N \geq n/2 \implies \pi_{n-1}(\text{GL}(N, \mathbb{C})) = \begin{cases} \mathbb{Z}, & \text{for } n \text{ even,} \\ 0, & \text{for } n \text{ odd.} \end{cases}$

[Hint: While a), b) and c) follow directly from Theorem 10.22 with Exercise 10.18, the derivation of d) requires two further considerations. First, for a compact manifold X of dimension $n-1$, we have that for each $E \in \text{Vect}_N(X)$ with

$N \geq m := [n/2 - 1]$, there is an $F \in \text{Vect}_m(X)$ such that $E = F \oplus \mathbb{C}_X^{N-m}$, i.e., each vector bundle over X is stably equivalent (see Exercise 10.11c, p.264) to a vector bundle of fiber dimension m . This is the **basis theorem** for vector bundles. The **uniqueness theorem** then says that (under the same assumptions) stably-equivalent vector bundles of fiber dimension $N \geq m + 1$ are isomorphic. For the proofs of these two lemmas (e.g., see [228, Ch.8]) one needs some homotopy theory. The rest is trivial, since we can now represent the group $I(X)$ of stable-equivalence classes of bundles for $N \geq n/2$ by $\text{Vect}(X)$. In particular (see Exercise 10.12c, p.264), $\text{Vect}_N(S^n) \xrightarrow{\sim} I(S^n) \xrightarrow{\sim} K(\mathbb{R}^n)$. The *classical* form of the periodicity theorem now follows, since $\pi_{n-1}(\text{GL}(N, \mathbb{C})) \cong \text{Vect}_N(S^n)$ by Theorem B.10 (p.718) of the Appendix.]

EXERCISE 10.24. As an alternative to Theorem 10.20, give a construction of the isomorphism $\alpha: K(\mathbb{R}^2 \times X) \rightarrow K(X)$ by means of a family of elliptic boundary-value problems.

[Hint: For $X = \{\text{point}\}$ and $f: S^1 \rightarrow \text{GL}(N, \mathbb{C})$, consider (over the disk $|z| < 1$) the *transmission operator* (see Exercise 5.18, p.154)

$$A_f: (u, v) \mapsto \left(\frac{\partial u}{\partial \bar{z}}, \frac{\partial v}{\partial z}, f u|_{S^1} - v|_{S^1} \right),$$

where u, v are N -tuples of complex-valued functions. By the same recipe, one can also treat families of such boundary-value problems which are parametrized over a space X ; see [18, p.118-122].]

REMARK 10.25. The connection with the construction of α via Wiener-Hopf operators lies, roughly speaking, in the *Poisson principle* (i.e., in the Agranovich-Dynin formula of [83, Chapter 21]), by which boundary-value problems can be translated into problems on the boundary. Namely, extend (as in Exercise 8.24, p.226) the discrete Wiener-Hopf operator T_f to a pseudo-differential operator of order 0 on the circle S^1 (via the identity on the basis elements of the form z^m with $m < 0$), which we still denote by T_f . Then, we have that

$$S_f: (u, v) \mapsto \left(\frac{\partial u}{\partial \bar{z}}, \frac{\partial v}{\partial z}, T_f(z u|_{S^1} - v|_{S^1}) \right)$$

is an elliptic problem with pseudo-differential boundary conditions; it has the same kernel as the transmission problem A_{zf} and isomorphic cokernel. On the other hand, the operator S_f is formed directly by the composition of A_{zI} with the *primitive boundary-value problem* $(u, v, w) \rightarrow (u, v, T_f w)$. Here the letter I denotes the constant function that assigns the unit matrix in $\text{GL}(N, \mathbb{C})$ to each $z \in S^1$. While Exercise 5.18 says that $\text{index } A_I = 1$, one finds $\text{index } A_{zI} = 0$, whence $\text{index } A_{zf} = \text{index } S_f = \text{index } T_f$. Within a suitable algebra of boundary value problems, then S_f induces the connection

$$\left[\begin{array}{cc|c} \frac{\partial}{\partial \bar{z}} & 0 & 0 \\ 0 & \frac{\partial}{\partial z} & 0 \\ M_{zf} \circ r & -I \circ r & 0 \end{array} \right] \xleftrightarrow{S_f} \left[\begin{array}{cc|c} I & 0 & 0 \\ 0 & I & 0 \\ 0 & 0 & T_f \end{array} \right]$$

between a conventional elliptic system of partial differential equations of the first order over the disk B^2 with *ideally simple* boundary-value conditions which are formed via the restriction $r: C^\infty(B^2) \rightarrow C^\infty(S^1)$ and a trivial multiplication operator, and a *primitive boundary-value problem* that consists of a (somewhat complex) elliptic

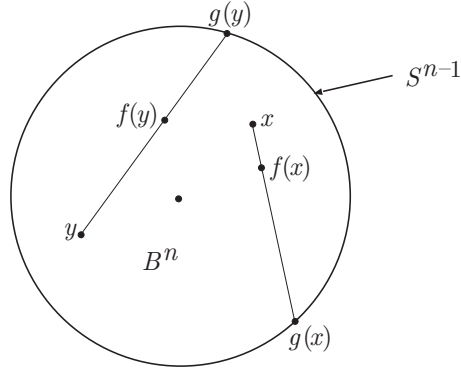


FIGURE 10.6. Defining a retraction $g: B^n \rightarrow S^{n-1}$ from a hypothetical fixed-point free $f: B^n \rightarrow B^n$

pseudo-differential operator only on the boundary. Actually, the *change of contexts* from differential boundary value problems in the plane to pseudo-differential operators on the boundary line can be pushed further, and using a polynomial approximation to f , a purely algebraic definition of the homomorphism α can be given. In doing so, no Hilbert space theory and Fredholm operators are needed, just as in the wholly elementary, but in parts quite tedious, proof [28]. A detailed discussion of the advantages and disadvantages of the different methods for the construction of α is in [18, p.131-136].

As a simple corollary of the periodicity theorem, we prove the classical **fixed point theorem of topology**.

THEOREM 10.26 (L.E.J. BROUWER, 1911). *Each continuous map f of the closed n -dimensional ball B^n into itself has a fixed point.*

PROOF. If $f(x) \neq x$ for all $x \in B^n$, a continuous map $g: B^n \rightarrow S^{n-1}$ is defined by

$$g(x) := (1 - \alpha(x))f(x) + \alpha(x)x,$$

where $\alpha(x) \geq 0$ is chosen such that $\|g(x)\| = 1$; g is the identity on S^{n-1} , and therefore a retraction of B^n to S^{n-1} (i.e., $g \circ i = \text{Id}$, where $i: S^{n-1} \hookrightarrow B^n$ denotes the inclusion). See also Figure 10.6.

For odd n , we note that the composition

$$K(S^{n-1}) \xrightarrow{g^*} K(B^n) \xrightarrow{i^*} K(S^{n-1})$$

is the identity, since $g \circ i = \text{Id}$. But it cannot be the identity, since $K(S^{n-1}) \cong \mathbb{Z} \oplus \mathbb{Z}$ is not cyclic, whereas $i^*(K(B^n))$ is cyclic because $K(B^n) \cong \mathbb{Z}$. For even n , note that the corresponding composition of *suspensions* (see Appendix, Exercise B.9, p. 718):

$$K(S^n) \xrightarrow{(Sg)^*} K(SB^n) \xrightarrow{(Si)^*} K(S^n)$$

is the identity, and yet it cannot be the identity, since $K(S^n) \cong \mathbb{Z} \oplus \mathbb{Z}$ is not the image of $K(SB^n) \cong \mathbb{Z}$. $\square$

EXERCISE 10.27. Define the **mapping degree**, $\deg f \in \mathbb{Z}$, of an arbitrary continuous map $f: S^n \rightarrow S^n$, and show that homotopic maps have the same mapping degree.

[Hint: Each homomorphism $h: \mathbb{Z} \rightarrow \mathbb{Z}$ clearly has a *degree*, namely d , such that $h(m) = dm$ for all $m \in \mathbb{Z}$. Thus, for even n work with the subgroup $K(\mathbb{R}^n) \cong \mathbb{Z}$ of $K(S^n)$, which is carried into itself by f^* . For odd n , consider the suspension $Sf: S^{n+1} \rightarrow S^{n+1}$.]

EXERCISE 10.28. Show that the tangent bundle $T(S^n)$ is nontrivial for even $n \geq 2$.

[Hint: More generally, each nowhere vanishing vector field v on S^n ($v \in C^\infty(TS^n)$) provides a homotopy between the identity and the antipodal map $\text{ant}: S^n \rightarrow S^n$, while $\deg \text{Id} \neq \deg A$ for even $n \geq 2$, contradicting Exercise 10.27.]

► The preceding examples show that important notions and results of classical algebraic topology can be developed as well, and perhaps more quickly and more easily, on the basis of linear algebra via K -theory than they can by establishing, say, homology theory by means of simplicial theory.

A number of sharper results, such as the well-known converse by HEINZ HOPF of Exercise 10.27 (equality of mapping degrees implies homotopy) in case $n \geq 2$, cannot be obtained by K -theoretic means but require deeper geometric considerations. As emphasized many times by ATIYAH, the Periodicity Theorem is not only simpler than most major theorems of classical algebraic topology, but also more relevant for the index problem and, more generally, for many investigations of manifolds. Hereby, the *philosophy* is that the usual algebraic topology destroys the structures too much while K -theory “comparable to molecular biology” (ATIYAH) searches for the essential macromolecules which make up the manifold. It is then clear that for a *comparison* of the topology of the intricate manifold with the *building blocks* one needs to first know the topology of the general linear group which comprises the transition functions and, more generally, the Periodicity Theorem in its K -theoretic form.

We shall apply the Periodicity Theorem in various ways for computing the index of elliptic problems. Conversely, the index of special elliptic differential equations served to prove the Periodicity Theorem; see especially Theorem 10.20 and Exercise 10.24. This is no contradiction, no vicious circle, but an indication of how closely K -theory and index theory of systems of linear elliptic equations are related both being linked by the catchwords *linear*, *finite dimensional* and *deformation invariant*. ◀

CHAPTER 11

The Index Formula in the Euclidean Case

Synopsis. Index Formula and Bott Periodicity: Three Integer Invariants. The Difference Bundle of an Elliptic Operator: Operators Equal to the *Identity at Infinity*; Complexes of Vector Bundles with Compact Support; Symbol Class in K -Theory with Compact Support. The Index Theorem for $\text{Ell}_c(\mathbb{R}^n)$.

1. Index Formula and Bott Periodicity

Three Integer-Valued Invariants. In the preceding chapter, we used analytic tools (the Noether-Gohberg-Krein Index Theorem for Wiener-Hopf operators) to prove the Bott Periodicity Theorem. We will now use it to derive an index theorem for elliptic integral operators in $\mathbb{R}^n$. The basic idea is perhaps best described via homotopy theory:

According to our Assumptions 8.10 (p.214) about the class L_{pc}^k of (principally classical) pseudo-differential operators, an elliptic pseudo-differential operator of order k in $\mathbb{R}^n$ is given in the form

$$(Pu)(x) = (2\pi)^{-n} \int_{\mathbb{R}^n} e^{i\langle x, \xi \rangle} p(x, \xi) \hat{u}(\xi) d\xi,$$

where u is a C^∞ function on $\mathbb{R}^n$ with compact support and values in $\mathbb{C}^N$, and the *amplitude* (see above Chapter 8) p is an $N \times N$ matrix-valued function with *principal symbol*

$$\sigma(P)(x, \xi) := \lim_{\lambda \rightarrow \infty} \frac{p(x, \lambda\xi)}{\lambda^k} \in \text{GL}(N, \mathbb{C}), \xi \neq 0.$$

Thus for fixed x , we have a continuous map

$$\sigma(P)(x, \cdot): S^{n-1} \longrightarrow \text{GL}(N, \mathbb{C})$$

that has a well-defined degree for n even and N sufficiently large. This degree does not depend on x , because of continuity ($\mathbb{R}^n$ is connected) and it was denoted by $\deg(P)$ in Remark 9.25, p.248. In order to get interesting global problems, P is usually combined with $Nk/2$ boundary conditions to form an elliptic system in the sense of [83, Chapter 18] or [190]. However, this is only possible in the stated fashion if the *local index* $\deg(P)$ vanishes. A sort of extremely simple boundary condition — lacking the topological and analytical difficulty discussed in Section 9.4 — arises when we put $k = 0$ and $p(x, \xi) = \text{Id}$ for x outside a compact subset K of $\mathbb{R}^n$.

DEFINITION 11.1. The class of elliptic pseudo-differential operators of order 0 in $\mathbb{R}^n$ with this property of *being equal to identity at infinity* will be denoted by $\text{Ell}_c(\mathbb{R}^n)$.

This class was first investigated by ROBERT T. SEELEY. Obviously, see Exercise 11.2 below, every $P \in \text{Ell}_c(\mathbb{R}^n)$ has a finite dimensional kernel and cokernel; therefore index P is well-defined. If furthermore $p(x, \xi) = \text{Id}$ for $|x| \geq r$, r real, then $\sigma(P)(x, \xi) \in \text{GL}(N, \mathbb{C})$ for $|x| + |\xi| \geq r$. In this way P defines a continuous mapping $S^{2n-1} \rightarrow \text{GL}(N, \mathbb{C})$, where S^{2n-1} denotes the $(2n-1)$ -sphere of radius r in $\mathbb{R}^{2n}$ (the (x, ξ) -space). Since $\text{index } P = \text{index}(P + \text{Id})$ (Id the identity operator on functions), we may assume without loss of generality that $N \geq n$. By the homotopy theoretic form of the Bott Periodicity Theorem (Theorem 10.4, p. 257, or Exercise 10.23d, p. 271), we have $\pi_{2n-1}(\text{GL}(N, \mathbb{C})) \cong \mathbb{Z}$. Thus we have three integer-valued invariants:

$$\begin{array}{ll} \text{index } P & \left\{ \begin{array}{l} \text{the **analytic index**, defined in the sense} \\ \text{of functional analysis,} \end{array} \right. \\ \deg(\sigma(P)(\cdot, \cdot)) & \left\{ \begin{array}{l} \text{the **topological index**, defined via homotopy} \\ \text{theory by the global behavior of } \sigma(P), \end{array} \right. \\ \deg P & \left\{ \begin{array}{l} \text{the **local index**, defined via homotopy for} \\ \text{even } n \text{ by the pointwise behavior of } \sigma(P)(x, \cdot). \end{array} \right. \end{array}$$

We have $\deg(P) = 0$ (which is trivial) and $\text{index } P = \pm \deg(\sigma(P)(\cdot, \cdot))$ (see Theorem 11.5, p. 281; be careful with the sign). The second formula is not trivial. Just as with the Noether-(Gohberg-Krein) Index Formula for Wiener-Hopf operators on the circle and the straight line [see Theorem 4.4 (p. 125), Exercise 4.10 (p. 128), and Theorem 4.14 (p. 129)], its significance derives from the fact that on the left side the analytic index, defined globally by the operator P , is an object of the analysis of infinite-dimensional function spaces, while on the right side the topological index is given by the symbol, i.e., by locally defined data of the linear algebra of finite dimensional vector spaces (which are suitably *integrated*).

The proof of this index formula (see Theorem 11.5, p. 281) roughly rests on the fact that $\text{Ell}_c(\mathbb{R}^n)$ is so rich that the analytic index (which as in Theorem 9.10d, p. 240, only depends on the symbol and does not change under *small* deformations of the symbol) can be considered an additive function on $\pi_{2n-1}(\text{GL}(N, \mathbb{C}))$, and thus as a multiple of the topological index. Comparing the topological and the analytic index for the generators of the homotopy groups, we obtain equality.

2. The Difference Bundle of an Elliptic Operator

We will no longer pursue these homotopy-theoretic arguments, but rather we carry out the details of the proofs in the more convenient formalism of K -theory, which also permits an easier transition to the more general situation of the following chapter.

Operators Equal to the Identity at Infinity. We begin with a definition, packed in an exercise.

EXERCISE 11.2. Let X be a (not necessarily compact) oriented C^∞ Riemannian manifold, and let $\text{Ell}_c(X)$ denote the class of elliptic pseudo-differential operators of order 0 on X which are **equal to the identity at infinity**; i.e., for each $P \in \text{Ell}_c(X)$, there is a compact subset $K \subseteq X$, such that $P\varphi = \varphi$ for all C^∞ sections φ (in the domain of definition of P) with support $\varphi \cap K = \emptyset$, see Figure 11.1. The same condition should hold for the formal adjoint operator P^* .

a) Show that this definition coincides with the definition given in Section 11.1 for $X = \mathbb{R}^n$.

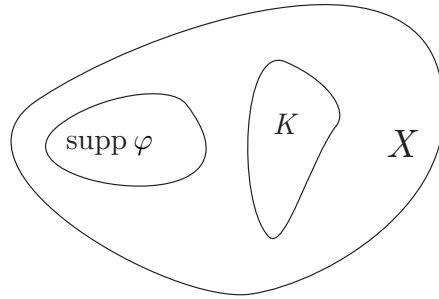


FIGURE 11.1. An operator P is *equal to the identity at infinity*, if $P\varphi = \varphi$ for all sections φ with support near infinity, i.e., outside a suitable compact subset

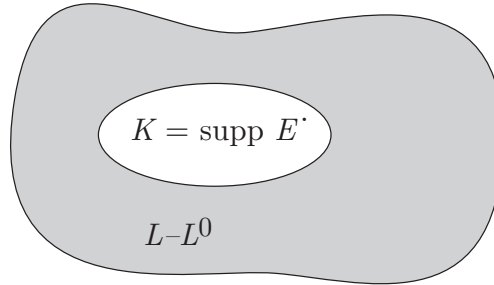


FIGURE 11.2. Compact neighborhood L of K with $K \subset \bar{L}$

b) Show that index P is well defined, depends only on $\sigma(P)$, and remains constant under a C^∞ homotopy of the symbol within the space of elliptic symbols which are the identity at infinity.

[Hint for b): Instead of repeating the proofs of Chapter 9, one can also reduce the present case to the results of Chapter 9 directly. Indeed, one can embed K in a bounded, compact, codimension-zero submanifold Y of X and then investigate the *doubled* operator $\tilde{P}$ on the closed manifold $\tilde{X} := Y \cup_{\partial Y} Y$. Show that $\text{index } \tilde{P} = 2 \text{index } P$.]

Complexes of Vector Bundles with Compact Support. Much more generally one can define, for locally compact Y , the group $K(Y)$ through **complexes of vector bundles with compact support**. These are short sequences $0 \rightarrow E^0 \xrightarrow{\alpha} E^1 \rightarrow 0$, where E^0 and E^1 are complex vector bundles over Y and α is a vector bundle isomorphism outside a compact subset of Y . Two complexes $E^\bullet = 0 \rightarrow E^0 \xrightarrow{\alpha} E^1 \rightarrow 0$ and $F^\bullet = 0 \rightarrow F^0 \xrightarrow{\beta} F^1 \rightarrow 0$ are called **equivalent**, if there is a complex $G^\bullet = 0 \rightarrow G^0 \xrightarrow{\gamma} G^1 \rightarrow 0$ with compact support over $Y \times I$ such that $E^\bullet = G^\bullet|_{Y \times \{0\}}$ and $F^\bullet = G^\bullet|_{Y \times \{1\}}$. The equivalence classes form a semigroup $C(Y)$ with sub-semigroup $C_\emptyset(Y)$ of **elementary complexes** with empty *support* (i.e., the bundle maps over Y are isomorphisms). Then the sequence

$$(11.1) \quad 0 \longrightarrow C(Y)/C_\emptyset(Y) \xrightarrow{d} K(Y^+) \xrightarrow{i^*} K(+) \longrightarrow 0$$

is exact and splits; hence, $C(Y)/C_\emptyset(Y)$ proves to be isomorphic to $K(Y)$.

The construction (which goes back to MICHAEL ATIYAH and FRIEDRICH HIRZEBRUCH) of **difference bundles** $d(E^\bullet)$ for complexes $E^\bullet = 0 \rightarrow E^0 \xrightarrow{\alpha} E^1 \rightarrow 0$ over Y with compact support K goes roughly as follows: We choose a compact neighborhood L of K , such that K is contained in the interior $\mathring{L}$ of L (see Figure 11.2). In order to extend the complex $E^\bullet$ to all of Y^+ , we replace it by an equivalent complex whose bundles are trivial over $L \setminus \mathring{L}$:

$$0 \longrightarrow E^0|_L \oplus F \xrightarrow{\alpha \oplus \text{Id}} E^1|_L \oplus F \longrightarrow 0,$$

where $F \in \text{Vect}(L)$ is chosen (by means of Appendix, Exercise B.12, p. 719) so that $E^1|_L \oplus F$ is trivial. Since α is an isomorphism on $L \setminus \mathring{L}$, we must have that $E^0|_L \oplus F$ is trivial at least on $L \setminus \mathring{L}$. Let

$$\tau_i: E^i|_{L \setminus \mathring{L}} \oplus F|_{L \setminus \mathring{L}} \longrightarrow (L \setminus \mathring{L}) \times \mathbb{C}^N, \quad i = 0, 1$$

be trivializations with τ_1 arbitrary and $\tau_0 := \tau_1 \circ (\alpha \oplus \text{Id})$. Then the clutched bundles (see Appendix, Theorem B.10, p. 718)

$$G^i := (E^i|_L \oplus F) \cup_{\tau_i} ((Y^+ \setminus \mathring{L}) \times \mathbb{C}^N) \in \text{Vect}(Y^+), \quad i = 0, 1,$$

are well defined and we set $d(E^\bullet) := [G^0] - [G^1] \in K(Y^+)$. Since the fiber dimensions of G^0 and G^1 coincide, $d(E^\bullet)$ lies in $K(Y)$. Incidentally, one calculates easily that $d(E^\bullet) = d(E^\bullet \oplus H^\bullet)$, if $H^\bullet$ is an elementary complex, and that $d(E^\bullet)$ does not depend on the choice of F .

Because of the universal property (see Remark 10.7, p. 263) of the functor K , it suffices to define the *splitting homomorphism* of (11.1)

$$(11.2) \quad e: K(Y^+) \longrightarrow C(Y)/C_\emptyset(Y)$$

additively on $\text{Vect}(Y^+)$. For $E \in \text{Vect}(Y^+)$, one sets $e(E) := E^\bullet|_Y$, where $E^\bullet$ denotes the complex $0 \rightarrow E \xrightarrow{\beta} p^*i^*E \rightarrow 0$, $p: Y^+ \rightarrow \{+\}$ denotes the retraction, and β is an arbitrary extension of $\beta_+ := \text{Id}$ to an isomorphism on a neighborhood of the point $+$. The support of $E^\bullet$ is then compact and contained in Y , and hence $e(E) \in C(Y)$. As an element of $C(X)/C_\emptyset(X)$, $e(E)$ is independent of the choice of the extension β . One sees immediately that $eb \oplus p^*i^* = \text{Id}$, whence in particular $K(+)$ is the cokernel of d ; and with suitable homotopies for the vector bundle homomorphisms, we have $ed = \text{Id}$, whence d is injective.

Further details of this construction are found in [44, p.489ff] and in [384, p.139-151], where complexes

$$0 \longrightarrow E^0 \xrightarrow{\alpha_1} E^1 \xrightarrow{\alpha_2} \dots \xrightarrow{\alpha_n} E^n \longrightarrow 0$$

of length n with $a_{i+1} \circ a_i = 0$ are considered, which are exact outside a compact subset of Y . Incidentally, by means of tensor products of complexes of arbitrary length (e.g., see [140, p.140 ff]) a **ring structure** on $K(Y)$ may be introduced in a natural way.

REMARK 11.3. For complexes $E^\bullet = 0 \rightarrow E^0 \xrightarrow{\alpha} E^1 \rightarrow 0$ and $F^\bullet = 0 \rightarrow F^0 \xrightarrow{\beta} F^1 \rightarrow 0$ of length 1, one obtains as an outer product the complex

$$E^\bullet \boxtimes F^\bullet := 0 \longrightarrow E^0 \boxtimes F^0 \xrightarrow{\phi} (E^1 \boxtimes F^0) \oplus (E^0 \boxtimes F^1) \xrightarrow{\psi} E^1 \boxtimes F^1 \longrightarrow 0$$

of length 2, where (*golden rule* of multilinear algebra)

$$\phi := \alpha \boxtimes \text{Id} + \text{Id} \boxtimes \beta \quad \text{and} \quad \psi := -\text{Id} \boxtimes \beta + \alpha \boxtimes \text{Id}.$$

With the help of Hermitian metrics on the vector bundles one can rewrite $E^\bullet \boxtimes F^\bullet$ as a complex of length 1

$$0 \longrightarrow (E^0 \boxtimes F^0) \oplus (E^1 \boxtimes F^1) \xrightarrow{\theta} (E^1 \boxtimes F^0) \oplus (E^0 \boxtimes F^1) \longrightarrow 0, \text{ where}$$

$$\theta := \begin{bmatrix} \alpha \boxtimes \text{Id} & -\text{Id} \boxtimes \beta^* \\ \text{Id} \boxtimes \beta & \alpha^* \boxtimes \text{Id} \end{bmatrix}$$

and α^* and β^* denote the adjoint homomorphisms. Details are in [17, p.93 f]. See also our previous use of outer products in Exercise 9.20c (p. 243) for elliptic operators, in Equation (10.1) (Section 10.2, p. 261) for matrix-valued functions and in Theorem 10.16 for K -groups.

If the locally compact space Y can be represented in the form $Z \setminus A$ (where Z is compact and A is closed in Z), then often in the literature for this special case one sees

$$(11.3) \quad K(Y) = K(Z \setminus A) = K(Z, A) = C_{Z \setminus A}(Z)/C_\emptyset(Z).$$

Hence, an element of $K(Y)$ is written as an equivalence class of an isomorphism $\sigma: E^0|_A \rightarrow E^1|_A$, where E^0 and E^1 are complex vector bundles over Z . In our applications (where Y denotes the tangent bundle TX) one prefers $K(BX, SX)$ to $K(TX)$, since BX and SX are compact for X compact. In fact, the construction of the difference bundles in K -theory began with compact base space, although the proof of (11.1) (see e.g., [17, p.88-94]) in its basic idea is not as simple as that for the more general locally compact space.

The Symbol Class in K -Theory with Compact Support. We have packed the link between index theory and K -theory in the following exercise.

EXERCISE 11.4. Show that the principal symbol $\sigma(P)$ of an elliptic operator $P \in \text{Ell}_c(X)$ defines an element $[\sigma(P)] \in K(TX)$ in a natural way, and that each $a \in K(TX)$ can be represented in this way; here, X is as in Exercise 11.2 and TX denotes the tangent bundle of X , which can be identified with the cotangent bundle T^*X by means of the Riemannian metric on X .

[Hint: Construct the *difference bundle* $[\sigma(P)] \in K(TX)$ as in the preceding. In addition, show

$$[\sigma(P)] = [\mathbb{C}_{B_0}^N \cup_{\sigma(P)} \mathbb{C}_{B_\infty}^N] - [N]$$

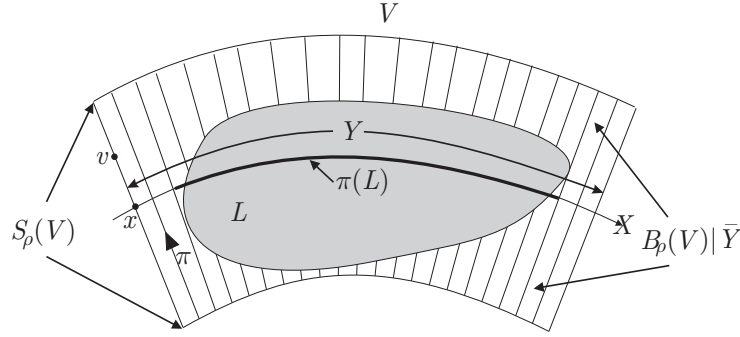
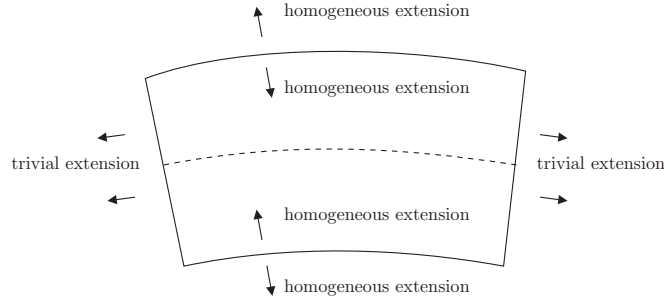
in the special case $X = \mathbb{R}^n$, where $TX^+ = (\mathbb{R}^{2n})^+ = S^{2n} = B_0 \cup B_\infty$ with $B_0 \cap B_\infty = S^{2n-1}$, and

$$\sigma(P)(\cdot, \cdot): S^{2n-1} = \{(x, \xi) : |x|^2 + |\xi|^2 = r^2\} \longrightarrow \text{GL}(N, \mathbb{C}),$$

where r is so large that $P\varphi = \varphi$ for all N -tuples φ of complex-valued functions such that $\text{supp}(\varphi) \cap \{x : |x| \leq r\} = \emptyset$.

For the reverse direction set $V := TX$ and represent $a \in K(V)$ (as with the *splitting homomorphism* (11.2)) by a complex $0 \rightarrow F^0 \xrightarrow{\phi} F^1 \rightarrow 0$, where the bundles F^i , $i = 0, 1$ are restrictions to V of bundles of the same fiber dimension N over V^+ ; i.e., outside a compact subset $L \subseteq V$, we have isomorphisms $\tau_i: F^i|_{(V \setminus L)} \xrightarrow{\sim} (V \setminus L) \times \mathbb{C}^N$ such that $\phi := (\tau_1)^{-1} \tau_0$ is a bundle isomorphism over $V \setminus L$.

If $\pi: V \rightarrow X$ denotes the base point map, then replace the bundles F^i on $V \setminus L$ (where they are trivial) by $\pi^* E^i$, where E^i is the restriction of F^i to the zero section of V . On L this cannot be done in general. However, the following artifice (after

FIGURE 11.3. Choice of $Y \subset X$ and $\rho > 0$ such that $L \subset B_\rho(V)|_{\bar{Y}}$ FIGURE 11.4. Deforming the representation $0 \rightarrow F^0 \rightarrow F^1 \rightarrow 0$ of an arbitrary $a \in K(TX)$ to a symbol class

[44, p.492f]) is helpful: Choose an open, relatively compact subset Y of X that includes $\pi(L)$ and a real number $\rho > 0$, such that the compact set L is contained in the ball bundle $B_\rho(V)|_{\bar{Y}}$ (see Figure 11.3). Now show that $\bar{Y}$ is a deformation retract of $B_\rho(V)|_{\bar{Y}}$, and conclude (with Appendix, Theorem B.7, p. 716) that there are isomorphisms, $\theta_i: F^i|(B_\rho(V)|_{\bar{Y}}) \rightarrow \pi^*E^i|(B_\rho(V)|_{\bar{Y}})$, which are extensions of the trivialization isomorphisms given above over $\bar{Y} \setminus Y$. Thus one must show that θ_i can be chosen so that the homomorphisms

$$\theta_i(v): F_v^i \longrightarrow (\pi^*E^i)_v = F_x^i, \quad \text{for } \pi(v) = x \in \bar{Y} \setminus Y$$

coincide with the composition $(\tau_i(x))^{-1} \tau_0(v)$. Furthermore, if we require that θ_i is the identity on the zero section then it is uniquely determined up to homotopy. Now define $\alpha := \theta_1 \circ \phi \circ \theta_0^{-1}$ over $\partial(B_\rho(V)|_{\bar{Y}}) = (S_\rho(V)|_{\bar{Y}}) \cup (B_\rho(V)|_{(\bar{Y} \setminus Y)})$, and on $V|_{\bar{Y}}$ (modulo the zero section) extend it to be homogeneous of degree 0, and consider the given trivialization on $\pi^{-1}(Y \setminus \bar{Y})$ (see Figure 11.4).

Finally, consider the complex $0 \rightarrow \pi^*E^0 \xrightarrow{\alpha} \pi^*E^1 \rightarrow 0$ so obtained, where α is homogeneous of degree 0, and is induced by an isomorphism $E^0 \rightarrow E^1$ outside a compact subset of the base X . Approximate it by a C^∞ mapping with the same properties, where the E^i can be taken to be C^∞ vector bundles (without loss of generality — see Appendix, Exercise B.13b, 719). Incidentally, what simplifications can be made for $X = \mathbb{R}^N$?

3. The Index Theorem for $\text{Ell}_c(\mathbb{R}^n)$

THEOREM 11.5. *For all $P \in \text{Ell}_c(\mathbb{R}^n)$, we have the **index formula***

$$\text{index } P = (-1)^n \alpha^n([\sigma(P)]).$$

Here $\alpha^n: K(\mathbb{R}^{2n}) \xrightarrow{\sim} K(\mathbb{R}^0) = \mathbb{Z}$ denotes the periodicity homomorphism produced by iteration of

$$\alpha_X: K(\mathbb{R}^2 \times X) \longrightarrow K(X) \quad \text{for } X = \mathbb{R}^{2(n-1)}, \mathbb{R}^{2(n-2)}, \dots$$

(see Theorem 10.22, p. 271).

PROOF. **Step 1)** For locally compact X , we have the following commutative diagram:

$$\begin{array}{ccc} \text{Ell}_c(X) & \xrightarrow{[\sigma(\cdot)]} & K(TX) \\ & \searrow \text{index} & \downarrow \text{index} \\ & & \mathbb{Z} \end{array}$$

Here the **analytical index** is defined on $\text{Ell}_c(X)$ by Exercise 11.2b. By Exercise 11.4 (surjectivity of the difference bundle construction $[\sigma(\cdot)]$) it is well defined on $K(TX)$ and trivially additive (Exercise 1.5, p. 5). Hence, for $X = \mathbb{R}^n$ (where $K(TX)$ is isomorphic to $\mathbb{Z}$ by the Bott Periodicity Theorem above), the index is a multiple of this isomorphism, whence

$$\text{index } P = C_n \alpha^n([\sigma(P)]),$$

where the constant does not depend on P , but indeed may depend on n .

Step 2) We now want to show that $C_n = (-1)^n$. For this we must find a $P \in \text{Ell}_c(\mathbb{R})$ with $[\sigma(P)] = \mathbf{b} \boxtimes \cdots \boxtimes \mathbf{b} \in K(\mathbb{R}^{2n})$ and $\text{index } P = (-1)^n$. Recall that $\mathbf{b} \in K(\mathbb{R}^2)$ denotes the Bott class of Theorem 10.20, p. 270. The main problem consists in finding a sufficiently simple operator P , so that one can compute its analytical index. We already know that P cannot have constant coefficients, since P is the identity at infinity; also, P is not a differential operator, since it has vanishing order. There are various ways to solve this problem; see [16, p.243f], [21, p.110 ff], and [222, p.141-146]. For us, it is most convenient to first show that we can restrict ourselves to the case $n = 1$. As in Exercise 9.20c (p. 243), we have (with analogous proof) the following multiplicative properties: $P = Q \# R$, $P \in \text{Ell}_c(\mathbb{R}^n)$, $Q \in \text{Ell}_c(\mathbb{R}^m)$, $R \in \text{Ell}_c(\mathbb{R}^k)$, and $m + k = n$ imply $\sigma(P) = \sigma(Q) \# \sigma(R)$ and $[\sigma(P)] = [\sigma(Q)] \boxtimes [\sigma(R)]$ and $\text{index } P = (\text{index } Q)(\text{index } R)$. Since α^n is multiplicative by construction, we have $C_n = (C_1)^n$.

Step 3) Thus, let $n = 1$ (i.e., $X = \mathbb{R}$ and $TX = \mathbb{R}^2 = \mathbb{C} = \{x + i\xi\}$). By definition, the Bott class $\mathbf{b}$ is represented by the complex

$$\begin{array}{ccccc} 0 & \longrightarrow & \mathbb{C}_{\mathbb{C}} & \xrightarrow{\cdot(x+i\xi)} & \mathbb{C}_{\mathbb{C}} \longrightarrow 0, \\ & & \downarrow & & \downarrow \\ & & TX & & TX \end{array}$$

where $\mathbb{C}_{\mathbb{C}}$ denotes the trivial vector bundle $\mathbb{C} \times \mathbb{C} \rightarrow \mathbb{C}$ of complex fiber dimension 1 over the basis $\mathbb{C}$, with the notation of Definition 10.8. As it stands, the complex still does not represent any pseudo-differential operator. As in Exercise 11.4, we

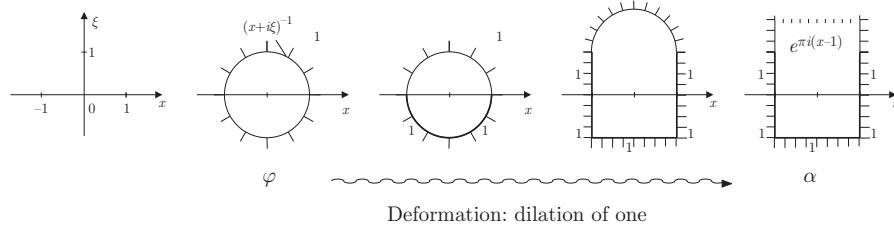


FIGURE 11.5. Deforming the Bott clutching morphism $\cdot(x + \xi)^{-1}$ to an elliptic symbol

can deform the bundle map ϕ (see Figure 11.5), which at the point (x, ξ) is defined on the fiber $\mathbb{C}$ by

$$\phi(x, \xi): z \mapsto z(x + i\xi)^{-1},$$

to a map α with

$$\begin{aligned} \alpha(x, \xi) &= 1, & \text{for } |x| \geq 1, \\ \alpha(x, \lambda\xi) &= \alpha(x, \xi), & \text{for } \lambda > 0, \\ \alpha(x, \xi) &\neq 0, & \text{for } \xi \neq 0. \end{aligned}$$

For $|x| \leq 1$, we explicitly set

$$\alpha(x, \xi) = \begin{cases} e^{i\pi(x-1)}, & \text{for } \xi > 0, \\ 1, & \text{for } \xi < 0. \end{cases}$$

Thus, after smoothing, we can represent α as the symbol of an elliptic pseudo-differential operator T of order 0 on $\mathbb{R}$, which is the identity outside of the interval $[-1, 1]$ and inside it equals the *Toeplitz operator* $\tilde{T} := e^{i\pi(x-1)}P + (\text{Id} - P)$ on the circle $S^1 \cong [-1, 1]$, where $P: \sum_{-\infty}^{\infty} a_\nu z^\nu \mapsto \sum_0^{\infty} a_\nu z^\nu$ denotes the projection operator. By construction, $\text{index } T = \text{index } \tilde{T}$, and according to Exercise 8.24c, we obtain $\text{index } \tilde{T} = W(e^{i\pi(x-1)}, 0) = -1$. Thus, $\text{index}(b) = -1$, and $C_1 = -1$ then follows. $\square$

EXERCISE 11.6. How can one directly prove $C_2 = 1$, without using induction from step 2 of the preceding proof?

[Hint: Consider, on the disk $X := B^2$, the *transmission operator*

$$(11.4) \quad A: (u, v) \mapsto \left(\frac{\partial u}{\partial \bar{z}}, \frac{\partial v}{\partial z}, (u - v)|_{S^1} \right)$$

with $\text{index } A = 1$ (Exercise 5.18, p. 154), and construct an operator A' (in a suitable algebra $\text{Ell}(X, \partial X)$ of elliptic boundary value problems, see, e.g., [83] or [190]) which is stably equivalent to A , and is equal to the identity in a neighborhood of ∂X ; use the deformation procedure of Exercise 9.26a (p. 249) or Theorem 9.24 (p. 245). Show $\text{index } A' = \text{index } A$, whence $\text{index } A'' = 1$ if $A'' \in \text{Ell}_c(\mathbb{R}^2)$ denotes the extension of A' to all of $\mathbb{R}^2$ with $A'' = \text{Id}$ outside B^2 .

Then it only remains to show that $[\sigma(A'')]$ is actually $b \boxtimes b$. For this, represent b as in Theorem 11.5 by the complex

$$0 \longrightarrow \mathbb{C}_{\mathbb{C}} \xrightarrow{\cdot \zeta^{-1}} \mathbb{C}_{\mathbb{C}} \longrightarrow 0$$

and derive (using the recipe given in Remark 11.3, p. 278) the representation of $b \boxtimes b$ by the complex $0 \rightarrow \mathbb{C}_{TZ} \oplus \mathbb{C}_{TZ} \xrightarrow{\theta} \mathbb{C}_{TZ} \oplus \mathbb{C}_{TZ} \rightarrow 0$ over the tangent bundle

$TZ = \mathbb{C}^2 = \{(z, \zeta)\}$ of the space $Z = \mathbb{R}^2 = \mathbb{C} = \{z\}$. Then

$$\theta(z, \zeta) := \begin{bmatrix} z^{-1} & -(\bar{\zeta})^{-1} \\ \zeta^{-1} & (\bar{z})^{-1} \end{bmatrix}$$

can be deformed into $\sigma(A')(z, \zeta)$.]

► Theorem 11.5 is a beautiful result of a purposeful application of modern topological methods to questions of analysis. Its theoretical ramifications are manifold, and we mention briefly:

(i) Generalizations of the Noether-(Gohberg-Krein) Index Formula for Wiener-Hopf operators on the circle or half-line (see above Chapter 4) to elliptic pseudo-differential operators of order 0 on n -dimensional Euclidean space. See also [345] for a systematic comparison of these two interesting operator classes.

(ii) Analytic definition of the degree of a $(2n - 1)$ -dimensional homotopy class of $\text{GL}(N, \mathbb{C})$: In its homotopy theoretic form (see Section 11.1), Theorem 11.5 supplies an explicit formula for the index, if one uses either one of the definitions of *degree* given explicitly in Section 10.2 above. Conversely, one can use Theorem 11.5 to define the degree (by analytic means) and generalize in this fashion the *algebraic* definition, which in Section 10.1 was available only for $n = 1$, to the case $n > 1$. In [16, p.244], ATIYAH comments “the index of an operator is usually a less computable quantity than an integral, say, the actual computation is for many theoretical goals not important, while the analytic definition entails numerous theoretical advantages”. In that paper, a number of *advantages* — a priori integrality, connections with analytic function theory and Lie groups — are discussed in detail, as in our Chapters 13 and 15–18 below.

(iii) Applications to boundary-value problems. In Section 9.4, we learned methods for *trivializing* the symbol of an elliptic boundary-value problem along the boundary. Thereby (more precise discussion in [87, p.40]) one usually obtains an operator of order 0 which equals the identity near the boundary and therefore can be continued to an operator of $\text{Ell}_c(\mathbb{R}^n)$, if the manifold with boundary is a region with boundary in $\mathbb{R}^n$. As sketched in the hint to Exercise 11.6, the index does not change under these manipulations. Therefore, the index of a boundary-value problem can be computed as the case may be via Theorem 11.5; however, the derivation of a closed formula (see Chapter 13 below) requires a reduction to the Agranovich-Dynin Formula ([83, Chapter 21]) and thus to the study of pseudo-differential operators also on the boundary which is a closed manifold.

(iv) In the following chapter we will derive from Theorem 11.5 an index formula for elliptic operators on closed (= compact without boundary) manifolds, first provided the latter can be embedded in Euclidean space *trivially* (i.e., with trivial normal bundle), then for arbitrary embeddings. ◀

CHAPTER 12

The Index Theorem for Closed Manifolds

Synopsis. Proof of the Index Theorem by Embedding: Pilot Study — The Index Theorem for Embeddings with Trivial Normal Bundle. Proof of the Index Theorem for Non-Trivial Normal Bundle: The Difference Element Construction, Revisited; Symbol Class; Thom Isomorphism of K -Theory; Definition of the Topological Index; Definition of the Analytic Index; Foundations of Equivariant K -Theory. Multiplicative Property: Formulation; How it Fits into the Embedding Proof; Proof of the Multiplicative Property. Short Comparison of the Cobordism, the Embedding and the Heat Equation Proof; Outlook to Spectral Theory, Asymmetry, and Inverse Problems.

► In this chapter, we shall show that the *Atiyah-Singer Index Theorem* can be derived from *Bott Periodicity* by an embedding argument. In such a way, the proof of the Index Theorem can be executed within K -theory. Below in Section 12.3 (p.301ff) we shall compare the different basic ideas underlying the most prominent three proofs of the *Index Theorem*, cobordism, embedding, and heat equation asymptotics. Roughly speaking, the cobordism idea speaks immediately to everyone in analysis or topology who is interested in manifolds with boundary as building blocks of the mathematical universe. For a comprehensive presentation we refer to [328], and for a wider context to [83]. The heat equation idea appeals to differential geometers and yields fascinating interpretations of almost all intermediate constructions in terms of geometry and particle physics. There are several excellent textbooks prevalent, like [167] and [55]. For the special (but representative) case of twisted Dirac operators, we shall explain that approach with all details in our Chapter 17 (pp.513–642).

To catch the idea of the K -theoretic embedding proof of the *Index Theorem*, it suffices to read our pilot study for embeddings with trivial normal bundle in the following short Section 12.1. To get the full proof, however, we must deal with some more delicate concepts and somewhat lengthy proofs of technical details. That will be presented in the long Section 12.2. Fairly complete and much shorter presentations can be found in the original paper [44] and the marvelous classic textbooks [389], [224, Section 19.3], and [273, Section III.13].

Then, why should the reader work through our long pedestrian presentation when short ingenious - and also correct - presentations are available for the embedding-based proof? We answer that question by recalling a story about MARK KAC giving a long complicated calculation on the blackboard at Cornell with RICHARD FEYNMAN in the audience. To the extent that KAC's calculation went more and more difficult, everybody in the audience could notice FEYNMAN's pain listening to it until he raised himself, stepped to the blackboard, took the chalk of KAC, cancelled one term against another term, cancelled a third term against a fourth, turned to KAC with the words: "There it is, right, Mark? Why are you wasting our time?" and returned to his seat. Whereupon KAC in his most polite Polish English answered: "You see, Dick, I explain how to do the calculation when you are *not* in the audience". ◀

1. Pilot Study: The Index Formula for Trivial Embeddings

Let X be a closed (i.e., compact, without boundary), oriented, Riemannian manifold of dimension n , which is *trivially* embedded (i.e., with trivial normal bundle) in the Euclidean space $\mathbb{R}^{n+m}$. Let E and F be Hermitian vector bundles over X and $P \in \text{Ell}_k(E, F)$, $k \in \mathbb{Z}$. Then we have the following formula:

THEOREM 12.1 (M. F. ATIYAH, I. M. SINGER 1963).

$$\text{index } P = (-1)^n \alpha^{n+m} \text{ext}([\sigma(P)] \boxtimes \mathbf{b}^m),$$

where $[\sigma(P)] \in K(TX) \cong K(T^*X)$ denotes the (principal) symbol class of P , $\mathbf{b} \in K(\mathbb{R}^2)$ the Bott class, $\text{ext}: K(TN) \rightarrow K(\mathbb{R}^{2(n+m)})$ the natural extension explained in (12.2) below, and $\alpha^{n+m}: K(\mathbb{R}^{2(n+m)}) \rightarrow \mathbb{Z}$ the iteration of the Bott isomorphism.

REMARK 12.2. The preceding situation of *trivial* embedding arises in applications, e.g., when X is a hypersurface, in particular the smooth boundary of a bounded domain in $\mathbb{R}^{n+1}$. For the more general case of *nontrivial* embedding, for different modes of expressing the *topological index* (the right side of the formula), and for a comparison of the various proofs, see the sections below.

PROOF. **Step 1.** First, we want to visualize the contents of the formula. The left side is a well-defined (by Chapter 9) integer which depends only on the homotopy type of the principal symbol $\sigma[P] \in \text{Iso}_{SX}(E, F)$, where SX denotes the cotangent sphere bundle. However, how is the right side defined? The construction of $[\sigma(P)] \in K(TX)$ was carried out in Exercise 11.4 (p.279) for $k = 0$; the case $k \neq 0$ adds nothing new. (One can reduce it to the case $k = 0$ directly via composition with Λ^{-k} .)

Now, consider the Figure 12.1. Here N is a *tubular neighborhood* of X in $\mathbb{R}^{n+m}$;

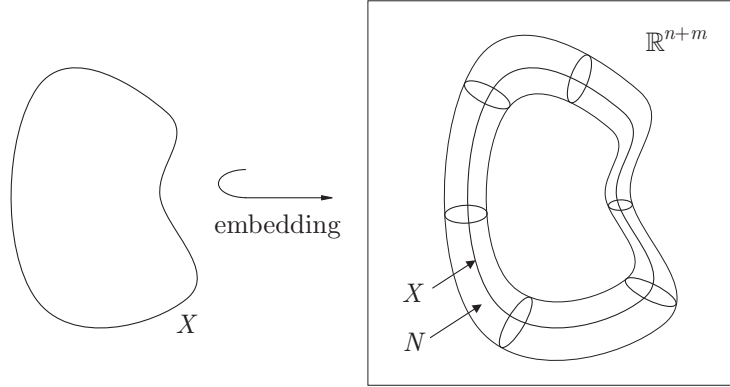


FIGURE 12.1. An embedding of a closed n -dimensional manifold X into $\mathbb{R}^{n+m}$ with trivial normal bundle and tubular neighborhood diffeomorphic to $X \times \mathbb{R}^m$

i.e., a neighborhood of X which locally (and also globally, because of the triviality of the embedding) has the form $X \times \mathbb{R}^m$.

The index formula then says that the **analytic index map** index_a , defined by the left triangle of the following diagram, coincides with the **topological index map**, defined

by the right square. Differently put, the following diagram is commutative:

$$(12.1) \quad \begin{array}{ccccc} \text{Ell}_k(E, F) & \xrightarrow{[\sigma(\cdot)]} & K(TX) & \xrightarrow{\boxtimes(-\mathbf{b})^m} & K(TX \times \mathbb{R}^{2m}) = K(TN) \\ & \searrow \text{index} & \downarrow \text{index}_a \parallel \text{index}_t & & \downarrow \text{ext} \\ & & \mathbb{Z} & \xleftarrow{(-1)^{n+m} \alpha^{n+m}} & K(T\mathbb{R}^{n+m}) = K(\mathbb{R}^{2(n+m)}). \end{array}$$

Here,

$$(12.2) \quad \text{ext}: K(TN) \longrightarrow K(\mathbb{R}^{2(n+m)})$$

is induced by the map $(T\mathbb{R}^{n+m})^+ \rightarrow (TN)^+$, which maps the complement of the open set TN in $T\mathbb{R}^{n+m}$ to the point at infinity $+\infty \in (TN)^+$.

NOTE. We prefer working with the finitely generated abelian groups $K(TX)$, rather than with single elliptic operators or classes of such: It is precisely the advantage of topological methods that complicated objects of analysis, whose structure is only partially explored, can be replaced purposely by simple *quantities* (in the case before us, by the rank r of the group $K(TX)$). Incidentally, it is known that $r = \sum_{k=0}^n \text{rank } H^{2k}(TX)$. Therefore, justified by Exercise 11.4, we will henceforth consider the *analytic index* not on $\text{Ell}_k(E, F)$ but directly on $K(TX)$ as indicated by the double arrow in the diagram.

Step 2. We choose a very direct way for the proof of the index formula by systematically replacing the horizontal homomorphisms (K -theoretic operations) by operations associated with corresponding elliptic operators: Thus, for each elliptic operator P over X , we construct an elliptic operator P' over N , which is the identity at infinity and satisfies $\text{index } P' = (-1)^m \text{index } P$ and $[\sigma(P')] = [\sigma(P)] \boxtimes \mathbf{b}^m$.

We take P' to be $P \# T^m$, where $T \in \text{Ell}_c(\mathbb{R})$ denotes the standard operator with $\text{index } T = -1$ given in the proof of Theorem 11.5, p. 281; further note that in Exercise 9.20 (p. 243) the tensor product $\#$ was only defined for operators of order $k > 0$. Hence, more precisely, we take $P' \in \text{Ell}_c(N)$ to be an operator whose principal symbol on the unit cosphere bundle $S(X \times \mathbb{R}^m) \subset T^*(X \times \mathbb{R}^m)$ coincides with $\sigma(P) \# \sigma(T) \# \cdots \# \sigma(T)$; e.g., for $m = 1$

$$(\sigma(P) \# \sigma(T))(x, t; \xi, \tau) = \begin{pmatrix} \sigma(P)(x, \xi) & -\text{Id}_{F_x} \otimes \sigma(T^*)(t, \tau) \\ \text{Id}_{E_x} \otimes \sigma(T)(t, \tau) & \sigma(P^*)(x, \xi) \end{pmatrix},$$

where $(x, t; \xi, \tau) \in (X \times \mathbb{R}) \times S(X \times \mathbb{R})$. Since $\sigma(T)(t, \tau) = 1$ for t sufficiently large and for τ negative, we can proceed like in Exercise 11.4 (p. 279). Whence this principal symbol can be conveniently deformed to a symbol σ' with $\sigma'(x, t; \xi, \tau) = \text{Id}$ for t sufficiently large, if we identify $E' \oplus F'$ and $F' \oplus E'$ by means of switching the summands. Here $E' := p^*E$ where $p: N = X \times E \rightarrow X$ denotes the projection, whence $E'_{x,t} = E_x$, and F' is defined similarly.

Step 3. Without loss of generality, we can take $E' \oplus F'$ to be a trivial bundle, since otherwise we can form $P' \oplus \text{Id}_G$, where the bundle G over N is chosen so that $E' \oplus F' \oplus G$ is trivial. Hence, $E' \oplus F'$ is extended to a trivial bundle over all of $\mathbb{R}^{n+m}$. Then extend the operator P' to all of $\mathbb{R}^{n+m}$, by the identity outside N , to an operator $P'' \in \text{Ell}_c(\mathbb{R}^{n+m})$. Since P' is the identity near the *boundary* $\bar{N} \setminus N$ of N it follows that if $P''u = 0$ (on $\mathbb{R}^{n+m}$), then the support of u lies entirely in the interior of N , whence $\text{Ker } P'' = \text{Ker } P'$. By the same argument for the formal adjoint operators, it follows that $\text{index } P'' = \text{index } P'$; $[\sigma(P'')] = \text{ext}[\sigma(P')]$ by construction.

Step 4. The formula given for $\text{index } P$ then follows from the index formula in the Euclidean case (Theorem 11.5, p. 281). $\square$

REMARK 12.3. Instead of tensoring with the standard operator $T \in \text{Ell}_c(\mathbb{R})$, we can also (for $m = 2$) tensor with the standard transmission operator

$$T \in \text{Ell}(B^2, S^1),$$

of Exercise 11.6, (11.4), p.282. That yields the construction of an elliptic boundary-value problem over the bounded manifold $\bar{N}$, whose inner symbol can be deformed by the well-known procedure (using the boundary symbols) such that it becomes the identity near the boundary $\bar{N} - N$. The desired operators P' and P'' are then provided. Correspondingly, for arbitrary m , one can find a boundary-value problem whose index is 1 and whose symbol induces the bundle $\mathbf{b} \boxtimes \cdots \boxtimes \mathbf{b}$ (m -times): For this, one takes the differential operator $d + \delta$ (in the exterior calculus of differential forms; see Exercise 6.20, p.172) from the forms of even order to those with odd order, with a suitable elliptic boundary-value problem in the sense of [83].

REMARK 12.4. The advantage of the construction of P' via boundary-value problems is best exhibited, when the embedding of X in $\mathbb{R}^{n+m}$ is not *trivial* i.e., when N is no longer $X \times \mathbb{R}^m$. In the next Section, following [18] and [21], we are going to employ devices of *equivariant K-theory* (with transformation groups) for explicitly stating or axiomatically characterizing the desired operator P' with the help of symmetry properties of standard operators over the sphere. The use of *equivariant K-theory* can be avoided (also in the case $N \neq X \times \mathbb{R}^m$ of the following section) by passing to boundary-value problems and by another method proposed by [221] using *hypo-elliptic* operators and stronger analytical tools.

REMARK 12.5. Just as we learned (in Sections 10.1 and 10.2) different ways for defining the *degree*, the index, computed here in K -theoretic terms, can be determined in cohomological or integral form; see Section 13.1. This is possible without new or modified proofs, but simply by routine exercises in algebraic topology, the transition from K -theory to cohomology, whereby simply “one set of topological invariants is translated into another”, so ATIYAH and SINGER. Which formula provides the “best answer” is largely a matter of taste. It depends on which invariants are most familiar or can be computed most easily.

2. Proof of the Index Theorem for Nontrivial Normal Bundle

► The standard, geometric, elliptic differential operators $P: C^\infty(E) \rightarrow C^\infty(F)$ (e.g., see our Table 6.1, p.187) typically depend on the choice of a Riemannian metric on X , and Hermitian metrics and connections on E and F . Such choices might be called the *geometric data* defining the operator. As these geometric data vary smoothly, it can be shown that the operator $P^{k+m}: W^{k+m}(E) \rightarrow W^k(F)$ varies continuously in the space $\mathcal{F}(W^{k+m}(E), W^k(F))$ of bounded Fredholm operators and hence the integer $\text{index}(P^{k+m})$ is constant. Thus, we expect $\text{index } P$ to be a topological attribute of X , E and P , such as a combination of the Euler characteristic and/or other characteristic classes, which is invariant under a change of the geometric data. Since P is defined in terms of geometric data, one is tempted to try to compute the integer $\text{index } P$ in terms of these data, as we did in the case of embedding with trivial normal bundle. Also for non-trivial embedding, the *Atiyah-Singer Index Theorem* says that this is not only possible, but in fact $\text{index } P$ is equal to a topological (integer) invariant known as the topological index of P determined (as described in the next subsections) by a suitable homotopy class of the principal symbol $\sigma(P)$. We denote the topological index of P by $\text{index}_t[\sigma(P)]$, see also our previous diagram (12.1). Succinctly, the *Atiyah-Singer Index Theorem* (or *Formula*) is $\text{index}_a P = \text{index}_t[\sigma(P)]$, where $\text{index}_a P := \dim \text{Ker } P - \dim \text{Coker } P$ denotes the usual index of P as an elliptic operator (possibly pseudo-differential), with the subscript “a” standing for “analytic”.

In the next two subsections, we shall define $\text{index}_t[\sigma(P)]$. (Later we shall describe several equivalent definitions of it. The utility and appreciation of each definition depends on one’s background.) Then we shall define $\text{index}_a A$, the analytic index for any $A \in K(T^*X)$, by lifting the index from elliptic operators to K -theoretical classes, and

formulate and prove the multiplicative property for it. That property is the key for the embedding proof of the *Index Theorem* for non-trivial normal bundles. Our approach requires a rudimentary knowledge of equivariant K -theory, provided further below. The constructions will be done in the Bokobza-Haggiag (global) symbolic calculus explained in Section 8.5. ◀

The Difference Element Construction, Revisited. First we elaborate the so-called difference element construction, announced in Exercise 11.4 (p.279). Let (X, Y) be a compact pair where $Y \subset X$. Given bundles $\pi_0: E_0 \rightarrow X$ and $\pi_1: E_1 \rightarrow X$ and an isomorphism $\sigma: E_0|_Y \xrightarrow{\sim} E_1|_Y$, we construct an element $\chi(E_0, E_1; \sigma) \in K(X, Y)$. Let $X_0 := X \times \{0\}$ and $X_1 := X \times \{1\}$ denote two copies of X , and let $Z := X_0 \cup_Y X_1 = X_0 \cup X_1 / [(y, 0) \sim (y, 1)]$; i.e., the disjoint union of X_0 and X_1 , but with $(y, 0)$ and $(y, 1)$ identified for all $y \in Y$. We define a vector bundle F over Z by the clutching construction (see Appendix, Exercise B.9, p.718) $F := E_0 \cup E_1 / [(e_0)_y \sim (\sigma(e_0))_y]$ for all $e_0 \in E_{0,y}$, the fiber of E_0 over the point $y \in Y$. The bundle F is the disjoint union of E_0 over X_0 and E_1 over X_1 but with the fibers over $(y, 0)$ and $(y, 1)$ identified via σ_y for all $y \in Y$. We have a retraction

$$\rho: Z \rightarrow X_1, \quad \text{given by } \rho(x, \nu) := (x, 1) \text{ for } \nu \in \{0, 1\}.$$

From the sequence $(X_1, \emptyset) \xrightarrow{i} (Z, \emptyset) \xrightarrow{j} (Z, X_1)$, we obtain an exact sequence

$$0 \longrightarrow K(Z, X_1) \xrightarrow{j^*} K(Z) \xrightarrow{i^*} K(X_1) \longrightarrow 0,$$

and this sequence is split, with $\rho^*: K(X_1) \rightarrow K(Z)$ serving as a left inverse of i^* . Let $F_1 \rightarrow Z$ denote the bundle $\rho^*(E_1)$, namely the pull-back of $E_1 \rightarrow X_1$, via ρ . Note that $i^*([F] - [F_1]) = 0$ since $F|_{X_1} = F_1|_{X_1}$. Thus, there is $\kappa \in K(Z, X_1)$ with $j^*(\kappa) = [F] - [F_1]$. Since $Z/X_1 \cong X/Y$, $K(Z, X_1) \cong K(X, Y)$, and hence κ corresponds to some element of $K(X, Y)$, which by definition is $\chi(E_0, E_1; \sigma) \in K(X, Y)$. If $Y = \emptyset$, then we claim that $\chi(E_0, E_1; \sigma) = [E_0] - [E_1]$. Indeed, for $Y = \emptyset$,

$$\begin{aligned} (F_1 \rightarrow Z) &= \rho^*(E_1 \rightarrow X_1) = (E_1 \rightarrow X_0) \cup (E_1 \rightarrow X_1), & \text{whereas} \\ (F \rightarrow Z) &= (E_0 \rightarrow X_0) \cup (E_1 \rightarrow X_1). \end{aligned}$$

Consequently,

$$\begin{aligned} j^*(\kappa) &= [F] - [F_1] = [(E_0 \rightarrow X_0) \cup (E_1 \rightarrow X_1)] - [(E_1 \rightarrow X_0) \cup (E_1 \rightarrow X_1)] \\ &= [(E_0 \rightarrow X_0) \cup (0 \rightarrow X_1)] - [(E_1 \rightarrow X_0) \cup (0 \rightarrow X_1)] \\ &= j^*([E_0 \rightarrow X_0] - [E_1 \rightarrow X_0]), \end{aligned}$$

and $[E_0 \rightarrow X_0] - [E_1 \rightarrow X_0] \in K(Z, X_1) = K(X_0 \cup X_1, X_1)$ corresponds to $[E_0] - [E_1] \in K(X) \cong K(X_0)$.

DEFINITION 12.6 (Difference element). Given a compact pair (X, Y) , two complex vector bundles $\pi_0: E_0 \rightarrow X$ and $\pi_1: E_1 \rightarrow X$, and an isomorphism $\sigma: E_0|_Y \rightarrow E_1|_Y$, in the above notation the **difference element** $\chi(E_0, E_1; \sigma) \in K(X, Y)$ is defined by

$$\chi(E_0, E_1; \sigma) := (j^*)^{-1}([F] - [F_1]) \in K(X_0 \cup_Y X_1, X_1) \cong K(X, Y),$$

where we have identified $K(X_0 \cup_Y X_1, X_1)$ with $K(X, Y)$.

Symbol Class, Thom Isomorphism, and the Topological Index of an Elliptic Operator. Let X be a compact C^∞ n -manifold with cotangent bundle $\pi: T^*X \rightarrow X$. Relative to a Riemannian metric for X , we can consider a unit ball bundle

$$BX := \{\xi \in T^*X : |\xi| \leq 1\},$$

with boundary the cotangent sphere bundle SX .

The Symbol Class. If $\sigma(P): T^*X \rightarrow \text{Hom}(\pi^*E, \pi^*F)$ is the principal symbol (or, alternatively, the Bokobza-Haggiag amplitude in the sense of Section 8.5, pp.231ff) of an elliptic operator $P: C^\infty(E) \rightarrow C^\infty(F)$, then $\sigma(P)$ restricts to an isomorphism

$$\sigma(P)|_{SX}: \pi^*E|_{SX} \rightarrow \pi^*F|_{SX}.$$

We can then apply the above difference construction to obtain

$$\chi(\pi^*E, \pi^*F; \sigma(P)|_{SX}) \in K(BX, SX).$$

There is an isomorphism

$$K(T^*X) := \tilde{K}((T^*X)^+) \cong \tilde{K}(BX/SX) =: K(BX, SX),$$

and so we may regard $\chi(\pi^*E, \pi^*F; \sigma(P)|_{SX}) \in K(T^*X)$.

DEFINITION 12.7. If $P: C^\infty(E) \rightarrow C^\infty(F)$ is an elliptic operator with principal symbol (or, as emphasized above, the Bokobza-Haggiag amplitude in the sense of Section 8.5, pp.231ff) $\sigma(P): T^*X \rightarrow \text{Hom}(\pi^*E, \pi^*F)$, then the **symbol class** of P is denoted and defined by

$$[\sigma(P)] := \chi(\pi^*E, \pi^*F; \sigma(P)|_{SX}) \in K(T^*X).$$

Thom Isomorphism in K-Theory. After some preliminary work, we will eventually produce an integer from $[\sigma(P)]$ which will be the desired $\text{index}_t[\sigma(P)]$, the topological index of P .

Let $\pi: V \rightarrow X$ be a complex vector bundle, where X is compact. Let $\Lambda^i(V)$ denote the i -th exterior bundle of V over X . The pull-backs $\pi^*\Lambda^i(V)$ are then bundles over V , say $\pi^i: \pi^*\Lambda^i(V) \rightarrow V$. At each $v \in V$, we have a linear map $\alpha_v^i: (\pi^*\Lambda^i(V))_v \rightarrow (\pi^*\Lambda^{i+1}(V))_v$, given by exterior multiplication $\alpha_v^i(w) := v \wedge w$. Since $\alpha_v^{i+1} \circ \alpha_v^i = 0$, we have a complex over V , namely

$$0 \longrightarrow \pi^*\Lambda^0(V) \xrightarrow{\alpha^0} \pi^*\Lambda^1(V) \xrightarrow{\alpha^1} \cdots \xrightarrow{\alpha^{n-1}} \pi^*\Lambda^n(V) \longrightarrow 0,$$

where n denotes the fiber dimension of V . If $v \neq 0$, we have $\text{Im}(\alpha_v^i) = \text{Ker}(\alpha_v^{i+1})$, so that the complex is exact over V minus the zero section. Thus, the complex defines an element $\lambda_V \in K(V)$ in the following way: Define bundles over V by

$$\pi^*\Lambda^{\text{ev}}(V) := \bigoplus_{k \text{ even}} \pi^*\Lambda^k(V) \quad \text{and} \quad \pi^*\Lambda^{\text{odd}}(V) := \bigoplus_{k \text{ odd}} \pi^*\Lambda^k(V).$$

Relative to a Hermitian structure for V , let $BV := \{v \in V : |v| \leq 1\}$ and $SV := \{v \in V : |v| = 1\}$. By summing the exterior multiplications and their adjoints (with opposite sign) over the even forms we obtain an isomorphism over SV , namely

$$(\alpha^e - (\alpha^e)^*)|_{SV} := \bigoplus_{i \text{ even}} (\alpha^i - (\alpha^{i-1})^*)|_{SV}: \pi^*\Lambda^{\text{ev}}(V)|_{SV} \xrightarrow{\sim} \pi^*\Lambda^{\text{odd}}(V)|_{SV}.$$

We mention that the adjoint of α_v^i ,

$$(\alpha_v^i)^*: (\pi^*\Lambda^{i+1}(V))_v \longrightarrow (\pi^*\Lambda^i(V))_v$$

is given by interior multiplication (see (6.9), p.173 above in Section 6.4) by the Hermitian dual $v^* \in V^*$. Applying the difference construction relative to the compact pair (BV, SV) , we obtain the **canonical difference element** of the exterior algebra

$$\lambda_V := \chi(\pi^*\Lambda^{\text{ev}}(V)|_{BV}, \pi^*\Lambda^{\text{odd}}(V)|_{BV}; (\alpha^e - (\alpha^e)^*)|_{SV}) \in K(BV, SV) \cong K(V).$$

The following result can be considered as a reformulation or generalization of *Bott Periodicity* (Theorem 10.22, p.271). It yields an isomorphism $K(X) \xrightarrow{\sim} K(X \times \mathbb{R}^2)$ by multiplication with the Bott class **b** that corresponds to the canonical exterior class λ_V for trivial $V = X \times \mathbb{R}^2$. We shall not elaborate on that. For an independent proof of the following result, see e.g., [273, Appendix C].

THEOREM 12.8 (Thom Isomorphism in K -Theory). *For a complex vector bundle $\pi: V \rightarrow X$, where X is compact, the homomorphism*

$$\Psi: K(X) \longrightarrow K(V), \text{ given by } \Psi(a) := (\pi^* a)\lambda_V,$$

is an isomorphism.

NOTE. The analogous result for noncompact X is proven in [240, Section IV.1] and [205, Section 5.2].

REMARK 12.9. To indicate the dependence of Ψ on $\pi: V \rightarrow X$, we use the notation

$$\Psi_{V \rightarrow X}: K(X) \longrightarrow K(V) \quad \text{or simply } \Psi_V.$$

Definition of the Topological Index. Of concern to us, is a special case of this isomorphism which arises as follows. Let X and Y be manifolds and $f: X \hookrightarrow Y$ a smooth, proper embedding. We have $f_*: TX \hookrightarrow TY$. While the normal bundle N of X in Y does not have a complex structure, the normal bundle of TX in TY does. Thus, the normal bundle of TX in TY is TN . This normal bundle is just the pull-back to TX of $N \oplus N$. Roughly, the fiber of $TN \rightarrow TX$ over $v \in T_x X$ consists of pairs of factors thought of as lying in *manifold directions* and *fiber directions*,

$$(12.3) \quad (u, u') \in N_x \times N_x, \text{ with } \begin{cases} u \in N_x & \text{normal vector to } f(X) \text{ in } Y \text{ at } f(x) \in Y, \\ u' & \text{normal vector to } f_*(TX) \text{ in } T_{f(x)}Y \text{ at } 0_{f(x)} \in T_{f(x)}Y; \end{cases}$$

thus u' can also be regarded as in N_x under the identification of $T_{f(x)}Y$ with $T_{0_{f(x)}}(T_{f(x)}Y)$. The complex structure maps (u, v) to $(v, -u)$. Thus, we have

$$\Psi_{TN \rightarrow TX}: K(TX) \longrightarrow K(TN).$$

Note that TN can be embedded into TY as an open subset, and this embedding induces an **extension homomorphism** $h: K(TN) \rightarrow K(TY)$. The composition $h \circ \Psi_{TN \rightarrow TX}$ gives us a homomorphism

$$(12.4) \quad f_! := h \circ \Psi_{TN \rightarrow TX}: K(TX) \longrightarrow K(TY).$$

In the case where $Y = \mathbb{R}^{n+m}$, we have $TY = \mathbb{R}^{2(n+m)}$. If $i: \{0\} \rightarrow \mathbb{R}^{n+m}$ denotes the inclusion of the origin, then $i_!: K(T\{0\}) \xrightarrow{\sim} K(\mathbb{R}^{2(n+m)})$, and plainly $K(T\{0\}) \cong \mathbb{Z}$, since $T\{0\}$ is just a point. Then $i_!^{-1} \circ f_!$ is a homomorphism,

$$\text{index}_t: K(TX) \xrightarrow{f_!} K(\mathbb{R}^{2(n+m)}) \xrightarrow{i_!^{-1}} K(T\{0\}) \cong \mathbb{Z}.$$

EXERCISE 12.10. Show that this is well defined (e.g., independent of the choice of f). [Hint: see [273, p.244]].

DEFINITION 12.11. For an elliptic operator $P: C^\infty(E) \rightarrow C^\infty(F)$ with symbol class $[\sigma(P)] \in K(T^*X)$, the **topological index** of P is defined by

$$\text{index}_t[\sigma(P)] := i_!^{-1} f_! [\sigma(P)].$$

NOTE. Here and in the following we identify the cotangent bundle T^*X with the tangent bundle TX by fixing a Riemannian metric for X .

In Theorem 13.1 (p.313f) and Corollary 13.2 (p.315), we shall express the preceding formula in cohomological terms.

Definition of the Analytic Index. The analytic index of $A \in K(T^*X)$ is defined as follows. Recall that A can be regarded as an equivalence class of bundle maps $V_0 \xrightarrow{\alpha} V_1$ for complex vector bundles V_0 and V_1 over T^*X . Moreover, it is required that the (nonregular) support $\text{supp}(\alpha) := \left\{ \xi \in T^*X \mid \alpha(\xi) \notin \text{Iso}((V_0)_\xi, (V_1)_\xi) \right\}$ be a compact subset of T^*X . Using the compactness of X and the fact that the zero section of T^*X is clearly a retract of the unit ball bundle $B(T^*X)$, it is not difficult to show (e.g., see our Exercise 11.4, pp.279ff or [44, p.492] or [273, p.246]) that we can represent any $A \in K(T^*X)$ by some Bokobza-Haggiag amplitude $p \in \text{Ell}_{\text{Bokobza}}^m(E, F) \subset C^\infty(\text{Hom}(\pi^*E, \pi^*F))$ for some complex vector bundles E and F over X , where $p(\xi)$ is an isomorphism for $|\xi| \geq \varepsilon > 0$ and $m \in \mathbb{Z}$ or, even, $m \in \mathbb{R}$ can be chosen arbitrarily. Here “represent” means that the symbol class $[p]$ (explained in Definition 12.7) coincides with A .

NOTE. Here we switch to our preferred Bokobza-Haggiag global symbolic calculus of Section 8.5, but the arguments run equally well for the conventional symbolic calculus (where only the principal symbol is defined globally and a canonical representation of an amplitude by a pseudo-differential operator is missing) of the other sections of Chapter 8 and Section 9.2, *so far*.

DEFINITION 12.12. The **analytic index** of $A \in K(T^*X)$ is defined by

$$\text{index}_a(A) := \text{index}(\text{Op}(p)) \quad \text{for } p \in \text{Ell}_{\text{Bokobza}}^m(E, F) \text{ with } [p] = A.$$

From Section 8.5 we recall that a *Bokobza-Haggiag symbol* is a section

$$p \in C^\infty(\text{Hom}(\pi^*E, \pi^*F)) \quad \text{defining } \text{Op}(p): C^\infty(E) \rightarrow C^\infty(F)$$

by the following recipe of Equation 8.15 (p.233):

$$(12.5) \quad \begin{aligned} \text{Op}(p)(u)_x &:= \int_{T_x^*X} e^{i\xi(v)} p(\xi) (u^\wedge(\xi)) \, d\xi \Big|_{v=0} \\ &= \int_{T_x X \times T_x^* X} p(\xi) \left(e^{-i\xi(v)} \psi(|v|) \tau_{x, \exp_x v}^E [u(\exp_x v)] \right) dv d\xi, \end{aligned}$$

where, as usual, $d\xi := (2\pi)^{-n/2} d\xi$ and $d\xi$ is the volume element on $T_x X$ associated with the metric g_x . Note that $u^\wedge$ denotes the *Bokobza-Haggiag* Fourier transformation of Definition 8.30 which is globally defined for fixed choices of metric structures for X, E, F , connections defining the parallel moves τ and a smooth bump function $\psi: [0, \infty) \rightarrow [0, 1]$ within the injectivity radius of X .

Similarly to the earlier Exercise 12.10, we assign the following task:

EXERCISE 12.13. Check that $\text{index}(\text{Op}(p))$ is independent of the choice of m and $p \in \text{Ell}_{\text{Bokobza}}^m(E, F)$ representing A .

[Hint. **To** p . Show that $p_0 \in \text{Ell}_{\text{Bokobza}}^0(E_0, F_0)$ and $p_1 \in \text{Ell}_{\text{Bokobza}}^0(E_1, F_1)$ both represent A precisely when there are vector bundles $\tilde{E}$ and $\tilde{F}$ over $X \times I$, and for $\pi \times \text{Id}: (T^*X) \times I \rightarrow X \times I$, a bundle map $P: (\pi \times \text{Id})^* \tilde{E} \rightarrow (\pi \times \text{Id})^* \tilde{F}$ such that $P|_{(T^*X) \times \{t\}} \in \text{Ell}_{\text{Bokobza}}^0(\tilde{E}|_{X \times \{t\}}, \tilde{F}|_{X \times \{t\}})$, and (for $k = 0, 1$) isomorphisms η_k and φ_k , such that we have a commutative diagram of bundle maps

$$\begin{array}{ccc} (\pi \times \text{Id})^* \tilde{E}|_{(T^*X) \times \{k\}} & \xrightarrow{P|_{(T^*X) \times \{k\}}} & (\pi \times \text{Id})^* \tilde{F}|_{(T^*X) \times \{k\}} \\ \downarrow \eta_k & & \downarrow \varphi_k \\ \pi^* E_k \oplus \mathbb{C}^{n_k} & \xrightarrow{p_k \oplus I_{n_k}} & \pi^* F_k \oplus \mathbb{C}^{n_k}, \end{array}$$

where $\mathbb{C}^{n_k}$ denotes the trivial complex bundle over T^*X of fiber dimension n_k (see also [273, p.247]). Using the invariance of the index under continuous deformation, you have

$$\text{index}(\text{Op}(P|_{(T^*X) \times \{0\}})) = \text{index}(\text{Op}(P|_{(T^*X) \times \{1\}})).$$

Then using other standard properties of the index, you obtain

$$\begin{aligned}
 \text{index}(\text{Op}(p_0)) &= \text{index}(\text{Op}(p_0 \oplus I_{n_0})) \\
 &= \text{index}(\text{Op}(\varphi_0 \circ (p_0 \oplus I_{n_0}) \circ \eta_0^{-1})) \\
 &= \text{index}(\text{Op}(P|_{(T^*X) \times \{0\}})) = \text{index}(\text{Op}(P|_{(T^*X) \times \{1\}})) \\
 &= \text{index}(\text{Op}(\varphi_1 \circ (p_1 \oplus I_{n_1}) \circ \eta_1^{-1})) = \text{index}(\text{Op}(p_1 \oplus I_{n_1})) \\
 &= \text{index}(\text{Op}(p_1)).
 \end{aligned}$$

To m . For $q(\xi) := (1 + |\xi|^2)^{1/2} \text{Id}_E \in \text{Ell}_{\text{Bokobza}}^1(E, E)$, you have

$$\begin{aligned}
 M_{q^{-m}} : \text{Ell}_{\text{Bokobza}}^m(E, F) &\longrightarrow \text{Ell}_{\text{Bokobza}}^0(E, F), \quad \text{given by} \\
 M_{q^{-m}}(p) &:= p \circ q^{-m} \in \text{Ell}_{\text{Bokobza}}^0(E, F) \text{ for } p \in \text{Ell}_{\text{Bokobza}}^m(E, F).
 \end{aligned}$$

Moreover, since the operator $\text{Op}(q^{-m})$ is invertible, you have

$$\text{index}(p \circ q^{-m}) = \text{index}(p).$$

Deduce that the definition of $\text{index}_a(A)$ is independent of the choice of m .]

Formulation of the Multiplicative Property. In the embedding proof of the *Atiyah-Singer Index Theorem*, the multiplicative property is used to reduce the index formula for an elliptic pseudo-differential operator over a topologically complicated compact manifold X to the case of a related pseudo-differential operator over an ordinary sphere in which X can be embedded. For operators over spheres, the index formula can then either be checked explicitly or further reduced (by means of Bott periodicity) to the case of an operator over S^2 or S^1 . At the end of this paragraph (pp.294f), we will explain more precisely how the multiplicative property fits into the general scheme of the embedding proof.

Towards the Embedding Proof. Consider an embedding

$$(12.6) \quad f: X \hookrightarrow Y \text{ of the compact manifold } X \text{ into some manifold } Y \text{ (say } \mathbb{R}^{n'} \text{ or } S^{m'}).$$

From an elliptic pseudo-differential operator on X , we will construct an appropriate elliptic pseudo-differential operator, with the same index, on a suitably compactified tubular neighborhood, say S , of $f(X)$ in Y . In other words, from an amplitude

$$a \in \text{Ell}_{\text{Bokobza}}^m(E, F) \subset C^\infty(T^*X, \text{Hom}(\pi_X^* E, \pi_X^* F)), \text{ where } \pi_X: T^*X \longrightarrow X$$

with associated operator $\text{Op}(a): C^\infty(E) \rightarrow C^\infty(F)$, one needs to construct suitable complex vector bundles $\tilde{E} \rightarrow S$ and $\tilde{F} \rightarrow S$ and a symbol

$$(12.7) \quad c \in \text{Ell}_{\text{Bokobza}}^m(\tilde{E}, \tilde{F}) \subset C^\infty(T^*S, \text{Hom}(\pi_S^* \tilde{E}, \pi_S^* \tilde{F})),$$

with associated operator $\text{Op}(c): C^\infty(\tilde{E}) \rightarrow C^\infty(\tilde{F})$; here $\pi_S: T^*S \rightarrow S$. The essential ingredient which is needed to produce c is an equivariant K-theory element $b \in K_{O(m)}(T^*S^m)$, where $m = n' - n$ and S^m denotes the unit m -sphere. The choice of $b \in K_{O(m)}(T^*S^m)$ which yields $\text{index Op}(c) = \text{index Op}(a)$ is essentially the famous generating Bott element $\mathbf{b}$ (defined in Theorem 10.20, p.270), but b will be arbitrary here.

Foundations of Equivariant K-Theory. We begin with a short review of relevant equivariant K-theory for those who desire it. The work of GRAEME SEGAL [384] is an excellent, authoritative exposition of the foundations of equivariant K-theory.

Let G be a group which acts to the left on X , via a $\ell: G \times X \rightarrow X$. We write $g \cdot x = \ell_g(x) = \ell(g, x)$. Let $\pi: E \rightarrow X$ be a complex vector bundle over X and suppose that there is a left action of G on E such that $\pi(g \cdot e) = g \cdot \pi(e)$ and $e \mapsto g \cdot e$ is linear on each fiber E_x . Then $\pi: E \rightarrow X$ is called a G -vector bundle. As an example, if X is a manifold and G acts on X smoothly, then the action on $T_{\mathbb{C}}X := \mathbb{C} \otimes TX$ given by $v \mapsto d(\ell_g)(v)$ for $v \in T_{\mathbb{C}}X$ makes $T_{\mathbb{C}}X \rightarrow X$ a G -vector bundle. More generally, $\Lambda^k(T_{\mathbb{C}}X) \rightarrow X$ is

a G -vector bundle. A morphism from a G -vector bundle $\pi_1: E_1 \rightarrow X$ to a G -vector bundle $\pi_2: E_2 \rightarrow X$ is a vector bundle morphism (linear on fibers) $\varphi: E_1 \rightarrow E_2$ such that $\varphi(g \cdot e) = g \cdot \varphi(e)$. An isomorphism of G -vector bundles is a morphism which is bijective. The direct sum of G -vector bundles is clearly a G -vector bundle and this operation induces an abelian semi-group structure on the set of isomorphism classes of G -vector bundles. We can then form the associated abelian group $K_G(X)$ via the Grothendieck construction of Definition 10.8. Moreover, the tensor product of G -vector bundles yields a G -vector bundle, and this induces a ring structure on $K_G(X)$. For a homogeneous space G/H where H is a closed subgroup of G , there is a ring isomorphism $K_G(G/H) \xrightarrow{\sim} R(H) :=$ the representation ring of H . Recall that $R(H)$ is the Grothendieck ring obtained from the abelian semi-group of equivalence classes of representations of H with addition induced by the direct sum. The tensor product of representations induces a multiplication on $R(H)$ making it a ring. More concisely, $R(H) = K_H(\{\text{point}\})$. As with ordinary K-theory, an element of $K_G(X)$ can also be described as equivalence classes of G -equivariant morphisms $E \rightarrow F$ of G -bundles which are isomorphisms outside of a compact support (i.e., morphisms with compact support).

We proceed with the construction of $c \in \text{Ell}_{\text{Bokobza}}^m(\tilde{E}, \tilde{F})$ in (12.7). For an elaboration of the used geometric terminology we refer to Chapter 15, see Table 12.1.

TABLE 12.1. References for applied geometric terminology

Principal G -bundles	Definition 15.1, p.395
Representations and associated vector bundles	Section 15.3, pp.400ff
Connection 1-forms	Definition 15.5, p.398
Bundle of linear frames and subbundle of orthonormal frames	Section 15.5, pp.414ff

Let $\pi_P: P \rightarrow X$ denote the principal $O(m)$ -bundle of orthonormal frames of the normal bundle $N \rightarrow X$ for the embedding $f: X \hookrightarrow Y$, where $\dim X = n$ and $\dim Y = n'$. We regard a frame $p \in P_x$ as a linear isometry $p: \mathbb{R}^m \rightarrow N_x$, where $m = n' - n$ and N_x is the fiber of the normal bundle at $x \in X$. In terms of associated bundles, we have

$$N = P \times_{O(m)} \mathbb{R}^m = (P \times \mathbb{R}^m) / O(m),$$

where $O(m)$ acts on $P \times \mathbb{R}^m$ via $(p, v) \cdot A := (p \circ A, A^{-1}v)$. Note that $O(m)$ also acts on $\mathbb{R}^{m+1} = \mathbb{R}^m \times \mathbb{R}$ via $A \cdot (v, a) = (A(v), a)$, and the m -sphere $S^m \subset \mathbb{R}^{m+1}$ is invariant under this action with two fixed points, the poles $(0, \pm 1) \in S^m$. Let

$$\mathbf{S} := P \times_{O(m)} S^m \quad \text{and let} \quad Q: P \times S^m \longrightarrow P \times_{O(m)} S^m = (P \times S^m) / O(m)$$

denote the quotient map. We may regard $\pi_{\mathbf{S}}: \mathbf{S} \rightarrow X$ as the m -sphere bundle over X obtained by compactification of the normal bundle N via adjoining the section at infinity. Choose a $\mathfrak{so}(m)$ -valued connection 1-form ω on P ; there is actually a natural ω induced by $f: X \rightarrow Y$ and a given Riemannian metric on Y . Then we have an $O(m)$ -invariant distribution H of horizontal subspaces (i.e., $H_p = \text{Ker } \omega_p$) on P and hence on $P \times S^m$. By the $O(m)$ -invariance of H , $Q_*(H)$ is a well defined distribution on $\mathbf{S}$. Moreover, since $\pi_{\mathbf{S}*} Q_*(H_p) = \pi_{P*}(H_p) = T_{\pi(p)} X$, $Q_*(H)$ is complementary to the vertical distribution $V_{\mathbf{S}}$ of tangent spaces of the fibers of $\pi_{\mathbf{S}}: \mathbf{S} \rightarrow X$. We denote $Q_*(H)$ by $H_{\mathbf{S}}$. Thus, we have a splitting

$$(12.8) \quad T\mathbf{S} = V_{\mathbf{S}} \oplus H_{\mathbf{S}} = V_{\mathbf{S}} \oplus Q_*(H).$$

We also have $T^*\mathbf{S} = \tilde{V}_{\mathbf{S}}^* \oplus \tilde{H}_{\mathbf{S}}^*$, where

$$\begin{aligned} \tilde{H}_{\mathbf{S}}^* &:= \{\alpha \in T^*\mathbf{S} : \alpha(V_{\mathbf{S}}) = 0\} \text{ and} \\ \tilde{V}_{\mathbf{S}}^* &:= \{\beta \in T^*\mathbf{S} : \beta(H_{\mathbf{S}}) = 0\} \cong P \times_{O(m)} T^*S^m. \end{aligned}$$

In view of the splitting (12.8), there are identifications $\tilde{V}_S^* \cong V_S^* := (V_S)^*$ and $\tilde{H}_S^* \cong H_S^* := (H_S)^*$. Note that $O(m)$ acts on the sphere S^m , and hence on T^*S^m via pull-back of covectors. Thus, we may consider $K_{O(m)}(T^*S^m)$. The projection $P \times T^*S^m \rightarrow T^*S^m$ induces a map $K_{O(m)}(T^*S^m) \rightarrow K_{O(m)}(P \times T^*S^m)$. Moreover, there is the general fact that if G acts freely on X , then the projection $Q: X \rightarrow X/G$ induces an isomorphism $Q^*: K(X/G) \xrightarrow{\sim} K_G(X)$ (see [384, p. 133]). Thus, we have

$$(12.9) \quad K_{O(m)}(T^*S^m) \longrightarrow K_{O(m)}(P \times T^*S^m) \xrightarrow{(Q^*)^{-1}} K(P \times_{O(m)} T^*S^m) = K(V_S^*).$$

We define

$$(12.10) \quad K(T^*X) \otimes K(V_S^*) \longrightarrow K(T^*S),$$

as follows. If $E \rightarrow T^*X$ and $F \rightarrow V_S^*$ are complex vector bundles, then for $\alpha' \in T^*X$ and $\beta' \in V_S^*$, we have unique $\alpha \in \tilde{H}_S^*$ and $\beta \in \tilde{V}_S^*$ such that $\alpha(v) = \alpha'((\pi_S)_*(v))$ for v in TS , and $\beta|_{V_S} = \beta'$ and $\beta(H_S) = 0$. Then $E_{\alpha'} \otimes F_{\beta'}$ is the fiber of a bundle over T^*S at the point $\alpha + \beta$. Thus, we have $K(T^*X) \otimes K(V_S^*) \rightarrow K(T^*S)$ induced by $[E] \otimes [F] \mapsto [E \otimes F]$. Using the homomorphisms (12.9) and (12.10), we then have

$$(12.11) \quad K(T^*X) \otimes K_{O(m)}(T^*S^m) \longrightarrow K(T^*X) \otimes K(V_S^*) \longrightarrow K(T^*S).$$

For any representation $\rho: O(m) \rightarrow GL(\mathbb{C}^q)$, we have the associated vector bundle $P \times_\rho \mathbb{C}^q \rightarrow X$. Let $R(O(m))$ denote the representation ring of $O(m)$. The assignment $\rho \mapsto P \times_\rho \mathbb{C}^q$ extends to a ring homomorphism

$$R(O(m)) \longrightarrow K(X),$$

which is to say that $K(X)$ is a $R(O(m))$ -module. Moreover, recall that $K(T^*X)$ is a $K(X)$ -module via $u \cdot v = (\pi^*u)v$. Thus, ultimately $K(T^*X)$ is an $R(O(m))$ -module. We are now in a position to state

The Multiplicative Property. For $v \in K_{O(m)}(T^*S^m)$ and $u \in K(T^*X)$, we have $u \cdot v \in K(T^*S)$, via (12.11). Moreover, the **multiplicative claim**

$$(12.12) \quad \text{index}_a(u \cdot v) \stackrel{!}{=} \text{index}_a((\text{index}_{O(m)} v) \cdot u),$$

where $(\text{index}_{O(m)} v) \cdot u \in K(T^*X)$ makes sense since $\text{index}_{O(m)} v \in R(O(m))$, and as we have just noted, $K(T^*X)$ is an $R(O(m))$ -module. In particular, if $\text{index}_{O(m)} v = 1 \in R(O(m))$, then

$$\text{index}_a(u \cdot v) = \text{index}_a u.$$

How the Multiplicative Property Fits into the Embedding Proof. So far, we have not indicated how the multiplicative property fits into the embedding proof of the index formula. Before proving (12.12), we give the K -theoretical version of the *Index Theorem* and show how the proof of it rests on (12.12).

THEOREM 12.14 (K -theoretical Version of the Index Theorem). *For all $u \in K(T^*X)$ we have*

$$(12.13) \quad \text{index}_a(u) = \text{index}_t(u),$$

where $\text{index}_a(u)$ denotes the analytic index of Definition 12.12 (p.291) and $\text{index}_t(u)$ denotes the topological index of Definition 12.11 (p.290).

Recall from Definition 12.11 that we identify T^*X with TX by fixing a Riemannian metric for X .

PROOF. To prove the preceding index formula, one needs to show that $\text{index}_a(u) = \text{index}_a(f_!u)$. Then

$$\begin{aligned} \text{index}_a(u) &= \text{index}_a(f_!u) = \text{index}_a((i_!i_1^{-1})(f_!u)) = \text{index}_a(i_!(i_1^{-1}f_!u)) \\ &= \text{index}_a(i_1^{-1}f_!u) = i_1^{-1}f_!u = \text{index}_t(u). \end{aligned}$$

Since $f_! = h \circ \Psi_{TN \rightarrow TX}$ is a composition of two maps (with h denoting the extension homomorphism of (12.4), p. {290}), the proof that $\text{index}_a(u) = \text{index}_a(f_!u)$ has two parts, namely

1. $\text{index}_a(\Psi_{TN \rightarrow TX}(u)) = \text{index}_a(u)$ and
2. $\text{index}_a(\Psi_{TN \rightarrow TX}(u)) = \text{index}_a(h(\Psi_{TN \rightarrow TX}(u)))$.

Recall that TN is considered as a bundle over TX so that the K -theoretic Thom isomorphism $\Psi_{TN \rightarrow TX}: K(TX) \rightarrow K(TN)$ is well defined. A precise description of TN as normal bundle of TX in TY was given in (12.3).

Part 2 follows from the Excision Property and its proof is easier than part 1 (e.g., see [273, p. 248 and p. 254]). Part 1 is a consequence of the multiplicative property. Indeed, for $\pi_{TN}^*: TN \rightarrow TX$,

$$\Psi_{TN \rightarrow TX}(u) = (\pi_{TN}^* u) \lambda_{TN} = u \cdot i_! 1,$$

where the last equality follows (in part) from the fact that the associated bundle $P \times_{O(m)} T^* S^m \cong V_S^*$ is isomorphic to TN with one of its two summands compactified; note that $TN \cong \pi^* N \oplus \pi^* N$ where $\pi: TX \rightarrow X$. By various means (none very easy) it is known that $\text{index}_{O(m)} i_! 1 = 1 \in R(O(m))$; see [44, Proposition 4.4, p. 505] or incompletely in [273, p. 253]. Thus,

$$\begin{aligned} \text{index}_a(\Psi_{TN \rightarrow TX}(u)) &= \text{index}_a((\pi_{TN}^* u) \lambda_{TN}) = \text{index}_a(u \cdot i_! 1) \\ &\stackrel{(12.12)}{=} \text{index}_a((\text{index}_{O(m)} i_! 1) \cdot u) = \text{index}_a(u). \quad \square \end{aligned}$$

Proving the Multiplicative Property. Let $u = [a] \in K(T^* X)$ and $v = [b] \in K_{O(m)}(T^* S^m)$ for first-order elliptic amplitudes

$$a \in \text{Ell}_{\text{Bokobza}}^1(E, F) \quad \text{and} \quad b \in \text{Ell}_{\text{Bokobza}}^{O(m), 1}(E', F')$$

which means the following. For $g \in O(m)$, let $\ell_g: S^m \rightarrow S^m$ be given by $\ell_g x = gx$. The differential $\ell_{g*}: T_x S^m \rightarrow T_{gx} S^m$ induces $\ell_g^*: T_{gx}^* S^m \rightarrow T_x^* S^m$ given by $\ell_g^*(\xi_{gx})(Y_x) = \xi_{gx}(\ell_{g*}(Y_x))$ for $Y_x \in T_x S^m$. Then $b \in \text{Ell}_{\text{Bokobza}}^{O(m), 1}(E', F')$ means that, for $\pi: T^* S^m \rightarrow S^m$, $g \in O(m)$, $e' \in E'_x$ and $\xi \in T_x^* S^m$, we require that $b \in C^\infty(T^* S^m, \text{Hom}(\pi^* E', \pi^* F'))$ satisfy

$$\rho_{F'}(g)(b(\ell_g^* \xi_{gx})(e')) = b(\xi_{gx})(\rho_{E'}(g)(e')) \in F'_{gx},$$

where $\rho_{E'}$ and $\rho_{F'}$ are the given actions of $O(m)$ on E' and F' . Note that $\rho_{E'}(g)e' \in E'_{gx}$, and $\ell_g^* \xi_{gx} \in T_x^* S^m$, since $(\ell_g^* \xi_{gx})(Y_x) = \xi_{gx}(\ell_{g*} Y_x)$. Associated with a and b , there are pseudo-differential operators $\text{Op}(a): C^\infty(E) \rightarrow C^\infty(F)$ on X , and $\text{Op}(b): C^\infty(E') \rightarrow C^\infty(F')$ on S^m . We show that the assumption that $b \in \text{Ell}_{\text{Bokobza}}^{O(m), 1}(E', F')$ together with appropriate choice of connections $\nabla^{E'}$ and $\nabla^{F'}$ for E' and F' implies that $\text{Op}(b)$ is $O(m)$ -invariant, in the sense that

$$(12.14) \quad \text{Op}(b)(\rho_{E'}(g)\phi) = \rho_{F'}(g)\text{Op}(b)(\phi), \quad \text{for all } \phi \in C^\infty(E').$$

For this, we assume that $\nabla^{E'}$ and $\nabla^{F'}$ are compatible with the $O(m)$ -actions in the sense that for any curve $\gamma: [c, d] \rightarrow S^m$, and parallel translations $\tau_\gamma^{E'}: E'_{\gamma(c)} \rightarrow E'_{\gamma(d)}$ and $\tau_\gamma^{F'}: F'_{\gamma(c)} \rightarrow F'_{\gamma(d)}$, we have

$$\rho_{E'}(g) \circ \tau_\gamma^{E'} = \tau_{\ell_g \gamma}^{E'} \circ \rho_{E'}(g) \quad \text{and} \quad \rho_{F'}(g) \circ \tau_\gamma^{F'} = \tau_{\ell_g \gamma}^{F'} \circ \rho_{F'}(g);$$

i.e., there are commutative diagrams

$$\begin{array}{ccc} E'_{\gamma(c)} & \xrightarrow{\quad} & E'_{\gamma(d)} \\ \downarrow \rho_{E'}(g) & & \downarrow \rho_{E'}(g) \\ E'_{\ell_g \gamma(c)} & \xrightarrow{\quad} & E'_{\ell_g \gamma(d)} \end{array} \quad \text{and} \quad \begin{array}{ccc} F'_{\gamma(c)} & \xrightarrow{\quad} & F'_{\gamma(d)} \\ \downarrow \rho_{F'}(g) & & \downarrow \rho_{F'}(g) \\ F'_{\ell_g \gamma(c)} & \xrightarrow{\quad} & F'_{\ell_g \gamma(d)}. \end{array}$$

Then the invariance (12.14) of $\text{Op}(b)$ is shown as follows

$$\begin{aligned}
& \text{Op}(b) (\rho_{E'}(g)(\phi))_x \\
&= \int_{T_x X \times T_x^* X} dv d\xi e^{-i\xi(v)} \psi(|v|) b(\xi) \left(\tau_{x, \exp_x v}^{E'} [\rho_{E'}(g)(\phi)(\exp_x v)] \right) \\
&= \int_{T_x X \times T_x^* X} dv d\xi e^{-i\xi(v)} \psi(|v|) b(\xi) \left(\rho_{E'}(g) \tau_{g^{-1}x, g^{-1} \exp_x v}^{E'} [\phi(g^{-1} \exp_x v)] \right) \\
&= \int_{T_x X \times T_x^* X} dv d\xi e^{-i\xi(v)} \psi(|v|) \rho_{F'}(g) b(\ell_g^* \xi) \left(\tau_{g^{-1}x, g^{-1} \exp_x v}^{E'} [\phi(g^{-1} \exp_x v)] \right) \\
&= \rho_{F'}(g) \int_{T_x X \times T_x^* X} dv d\xi e^{-i\xi(v)} \psi(|v|) b(\ell_g^* \xi) \left(\tau_{g^{-1}x, g^{-1} \exp_x v}^{E'} [\phi(g^{-1} \exp_x v)] \right) \\
&= \rho_{F'}(g) \int_{(T_{g^{-1}x} X) \times (T_{g^{-1}x}^* X)} d(\ell_{g^{-1}*} v) d(\ell_g^* \xi) e^{-iL_g^* \xi(\ell_{g^{-1}*} v)} \\
&\quad \psi(|\ell_{g^{-1}*} v|) b(\ell_g^* \xi) \left(\tau_{g^{-1}x, \exp_{g^{-1}x} \ell_{g^{-1}*} v}^{E'} [\phi(\exp_{g^{-1}x} \ell_{g^{-1}*} v)] \right) \\
&= \rho_{F'}(g) \int_{(T_{g^{-1}x} X) \times (T_{g^{-1}x}^* X)} d\tilde{v} d\tilde{\xi} e^{-i\tilde{\xi}(\tilde{v})} \psi(|\tilde{v}|) b(\tilde{\xi}) \left(\tau_{g^{-1}x, \exp_{g^{-1}x} \tilde{v}}^{E'} [\phi(\exp_{g^{-1}x} \tilde{v})] \right) \\
&= \rho_{F'}(g) \left(\text{Op}(b) (\phi)_{g^{-1}x} \right).
\end{aligned}$$

Recall that $\pi_P: P \rightarrow X$ is a principal $\text{O}(m)$ -bundle over X , the bundle of orthonormal frames of the normal bundle for the embedding $f: X \hookrightarrow Y$. There is a natural connection, say ω , on P which is inherited from the Levi-Civita connection on the orthonormal frame bundle for Y . We have $a \in \text{Ell}_{\text{Bokobza}}^1(E, F) \subset C^\infty(T^*X, \text{Hom}(\pi^*E, \pi^*F))$. For $\pi_{T^*P}: T^*P \rightarrow X$, we wish to obtain a lift of a , namely

$$\tilde{a} \in C^\infty(T^*P, \text{Hom}(\pi_{T^*P}^*E, \pi_{T^*P}^*F)),$$

which is $\text{O}(m)$ -invariant in the sense that $\tilde{a}(R_g^* \xi_p) = \tilde{a}(\xi_p)$. Note that ω gives us a splitting $T_p P = H_p \oplus V_p$ and a corresponding splitting $T_p^* P = \tilde{H}_p^* \oplus \tilde{V}_p^*$, where

$$\tilde{H}_p^* := \{\xi \in T_p^* P : \xi(V_p) = 0\} \text{ and } \tilde{V}_p^* := \{\xi \in T_p^* P : \xi(H_p) = 0\}.$$

We have a pull-back $\pi_P^*: T^*X \rightarrow T^*P$ and note that $\pi_P^* \xi_x \in \tilde{H}_p^*$ for $\xi_x \in T_x^* X$ and $x = \pi_P(p)$. Indeed, $\pi_P^*: T_x^* X \xrightarrow{\sim} \tilde{H}_p^*$. Any $\xi_p \in T_p^* P$ decomposes uniquely as $\xi_p := \eta_p + \pi_P^* \xi_x$ for some $\eta_p \in \tilde{V}_p^*$ and some $\xi_x \in T_x^* X$. We simply define

$$\tilde{a}(\xi_p) := a(\xi_x) = a(\pi_P^{*-1} \pi_{\tilde{H}_p^*}(\xi_p)).$$

Actually, for $\xi_p \in \tilde{H}_p^*$, $\tilde{a}(\xi_p)$ is well-defined without the use of the connection, since

$$\xi_p \in \tilde{H}_p^* \implies \xi_p = \pi_P^* \xi_x \text{ for a unique } \xi_x \implies \tilde{a}(\xi_p) = a(\xi_x).$$

Note that $\tilde{a}$ is $\text{O}(m)$ -invariant, since the decomposition $T_p^* P = \tilde{H}_p^* \oplus \tilde{V}_p^*$ is invariant, i.e.,

$$R_g^*(T_p^* P) = R_g^*(\tilde{H}_p^*) \oplus R_g^*(\tilde{V}_p^*) = \tilde{H}_{pg^{-1}}^* \oplus \tilde{V}_{pg^{-1}}^*$$

by the R_{g*} -invariance of H_p and π_P .

By means of the projection $\pi_1: T^*(P \times S^m) \rightarrow X$, we may pull back $E \rightarrow X$ and $F \rightarrow X$ to bundles $\pi_1^* E \rightarrow T^*(P \times S^m)$ and $\pi_1^* F \rightarrow T^*(P \times S^m)$. Similarly, we simply write $\pi_2^* E'$ and $\pi_2^* F'$ for the pull-backs of $E' \rightarrow S^m$ and $F' \rightarrow S^m$ to $T^*(P \times S^m)$ via $T^*(P \times S^m) \rightarrow S^m$. Let $1_{\pi_2^* E'}$ denote the identity automorphism of $\pi_2^* E'$ and let the trivial extension of $\tilde{a}$ on T^*P to a function on $T^*(P \times S^m)$ be denoted by $\tilde{a}$ as well. We then obtain

$$\tilde{a} \otimes 1_{\pi_2^* E'} \in C^\infty(T^*(P \times S^m), \text{Hom}(\pi_1^* E \otimes \pi_2^* E', \pi_1^* F \otimes \pi_2^* E')).$$

This is but one of the four blocks in the matrix which will yield a representative of $[a] \cdot [b] \in K(T^*S)$; see (12.15) below. However, there are difficulties with the required uniform convergence near $\xi = 0$ on the sphere bundle $|\xi|^2 + |\eta|^2 = 1$ in the limit defining the asymptotic symbol (see (8.17))

$$\begin{aligned} \sigma_1(\tilde{a} \otimes 1_{\pi_2^* E'}) (\xi, \eta) &= \lim_{t \rightarrow \infty} \frac{(\tilde{a} \otimes 1_{\pi_2^* E'}) (t\xi, t\eta)}{t} \\ &= \lim_{t \rightarrow \infty} \frac{\tilde{a}(t\xi) \otimes 1_{\pi_2^* E'}}{t} = \begin{cases} \sigma_1(\tilde{a})(\xi) \otimes 1_{\pi_2^* E'}, & \xi \neq 0, \\ \lim_{t \rightarrow \infty} \frac{\tilde{a}(0)}{t} \otimes 1_{\pi_2^* E'}, & \xi = 0, \eta \neq 0, \end{cases} \\ &= \begin{cases} \sigma_1(\tilde{a})(\xi) \otimes 1_{\pi_2^* E'}, & \xi \neq 0, \\ 0 \otimes 1_{\pi_2^* E'} = 0, & \xi = 0, \eta \neq 0. \end{cases} \end{aligned}$$

This can be remedied by multiplying $(\tilde{a} \otimes 1_{\pi_2^* E'}) (\xi, \eta)$ by $\varphi_{r_0}(|\xi|, |\eta|)$, where the C^∞ function $\varphi_{r_0} : [0, \infty)^2 \rightarrow [0, 1]$ is chosen so that

$$\varphi_{r_0}(r \cos \theta, r \sin \theta) = \begin{cases} 1, & \text{for } r \leq r_0 \text{ or } \frac{\tan \theta}{r_0} \leq 1, \\ h(\frac{\tan \theta}{r_0}), & \text{for } r \geq 2r_0, \end{cases}$$

where the C^∞ function $h : [0, \infty) \rightarrow [0, 1]$ is chosen so that

$$h(s) = \begin{cases} 1, & \text{for } s \leq 1, \\ 0, & \text{for } s \geq 2. \end{cases}$$

Then

$$\begin{aligned} \varphi_{r_0}(|\xi|, |\eta|) (\tilde{a} \otimes 1_{\pi_2^* E'}) (\xi, \eta) \\ = \begin{cases} (\tilde{a} \otimes 1_{\pi_2^* E'}) (\xi, \eta), & \text{for } \sqrt{|\xi|^2 + |\eta|^2} \leq r_0 \text{ or } \frac{|\eta|}{|\xi|} \leq r_0, \\ h(\frac{|\eta|}{r_0|\xi|}) (\tilde{a} \otimes 1_{\pi_2^* E'}) (\xi, \eta), & \text{for } \sqrt{|\xi|^2 + |\eta|^2} \geq 2r_0. \end{cases} \end{aligned}$$

Note that the two formulas agree on the overlap region

$$\left\{ (\xi, \eta) : \frac{|\eta|}{|\xi|} \leq r_0 \text{ and } \sqrt{|\xi|^2 + |\eta|^2} \geq 2r_0 \right\},$$

since $h(\frac{|\eta|}{r_0|\xi|}) = 1$ for $\frac{|\eta|}{|\xi|} \leq r_0$. Then

$$\begin{aligned} \sigma_1(\varphi_{r_0} \tilde{a} \otimes 1_{\pi_2^* E'}) (\xi, \eta) &= \lim_{t \rightarrow \infty} \frac{\varphi_{r_0}(|t\xi|, |t\eta|) (\tilde{a} \otimes 1_{\pi_2^* E'}) (t\xi, t\eta)}{t} \\ &= \lim_{t \rightarrow \infty} \frac{\varphi_{r_0}(|t\xi|, |t\eta|) \tilde{a}(t\xi) \otimes 1_{\pi_2^* E'}}{t} = \lim_{t \rightarrow \infty} h\left(\frac{|t\eta|}{r_0|t\xi|}\right) \frac{\tilde{a}(t\xi)}{t} \otimes 1_{\pi_2^* E'} \\ &= \lim_{t \rightarrow \infty} h\left(\frac{|\eta|}{r_0|\xi|}\right) \frac{\tilde{a}(t\xi)}{t} \otimes 1_{\pi_2^* E'} = h\left(\frac{|\eta|}{r_0|\xi|}\right) \sigma_1(\tilde{a})(\xi) \otimes 1_{\pi_2^* E'}. \end{aligned}$$

The factor $h(\frac{|\eta|}{r_0|\xi|})$ ensures uniform convergence on the sphere bundle $|\xi|^2 + |\eta|^2 = 1$ as $t \rightarrow \infty$. However, $\varphi_{r_0} \tilde{a} \otimes 1_{\pi_2^* E'}$ is not an isomorphism for $|\xi|^2 + |\eta|^2$ sufficiently large because $\varphi_{r_0}(0, |\eta|) = 0$ if $|\eta| > 2r_0$. Thus, $\varphi_{r_0} \tilde{a} \otimes 1_{\pi_2^* E'}$ is not an elliptic symbol even if restricted to the subbundle $\tilde{H}^* \oplus T^*S^m \subset T^*(P \times S^m)$. This will be remedied when we consider the full symbol $\tilde{c}_{r_0}(\xi, \eta)$ in (12.15), which is elliptic on $\tilde{H}^* \oplus T^*S^m$. Due to the $O(m)$ -equivariance of

$$\varphi_{r_0} \tilde{a} \otimes 1_{\pi_2^* E'} \in C^\infty(T^*(P \times S^m), \text{Hom}(\pi_1^* E \otimes \pi_2^* E', \pi_1^* F \otimes \pi_2^* E')),$$

we can push $\varphi_{r_0} \tilde{a} \otimes 1_{\pi_2^* E'}$ down to some $(\varphi_{r_0} \tilde{a} \otimes 1_{\pi_2^* E'})_Q$ in

$$C^\infty(T^*S, \text{Hom}((q^*)^{-1}(\pi_1^* E \otimes \pi_2^* E'), (q^*)^{-1}(\pi_1^* F \otimes \pi_2^* E'))),$$

where q^* denotes the precursor of

$$Q^*: K(P \times_{O(m)} T^* S^m) \xrightarrow{\sim} K_{O(m)}(P \times T^* S^m)$$

on the level of representative vector bundles. However, rather than considering

$$\text{Op} \left((\varphi_{r_0} \tilde{a} \otimes 1_{\pi_2^* E'})_Q \right),$$

it is easier to work with $\text{Op}(\varphi_{r_0} \tilde{a} \otimes 1_{\pi_2^* E'})$ acting on the *equivariant* sections of $\pi_1^* E \otimes \pi_2^* E' \rightarrow P \times S^m$ which correspond to the sections of $(q^*)^{-1}(\pi_1^* E \otimes \pi_2^* E') \rightarrow S$. One adjustment must be made when working over $P \times S^m$: When defining $\text{Op}(\varphi_{r_0} \tilde{a} \otimes 1_{\pi_2^* E'})$ (or ultimately $\text{Op}(\tilde{c}_{r_0}(\xi, \eta))$) via a double integral as in (8.15), the integration is restricted to the product

$$(H_p \oplus T_f S^m) \times (\tilde{H}_p^* \oplus T_f^* S^m),$$

as opposed to integrating over all of $T_{(p,f)}(P \times S^m) \times T_{(p,f)}^*(P \times S^m)$, where

$$T_{(p,f)}^*(P \times S^m) = T_p^* P \oplus T_f^* S^m = \tilde{V}_p \oplus \tilde{H}_p \oplus T_f S^m.$$

Note that $Q_*(\tilde{H}_p \oplus T_f S^m) = T_{Q(p,f)} S$, and $\text{Ker } Q_*$ consists of tangent vectors to orbits of the $O(m)$ -action on $P \times S^m$. Also,

$$\text{Ker } Q_{*(p,f)} \oplus \tilde{H}_p \oplus T_f S^m = T_{(p,f)}(P \times S^m),$$

but generally $\text{Ker } Q_{*(p,f)} \not\subseteq \tilde{V}_p$.

Repeating the analogous construction (that we did for $a \in \text{Ell}_{\text{Bokobza}}^1(E, F)$) in the case of the (pointwise) adjoint

$$a^* \in \text{Ell}_{\text{Bokobza}}^1(F, E) \subset C^\infty(T^* X, \text{Hom}(\pi^* F, \pi^* E)),$$

we obtain

$$\varphi_{r_0} \tilde{a}^* \otimes 1_{\pi_2^* F'} \in C^\infty(T^*(P \times S^m), \text{Hom}(\pi_1^* F \otimes \pi_2^* F', \pi_1^* E \otimes \pi_2^* F')).$$

In a straightforward way, we also obtain lifts of

$$b \in \text{Ell}_{\text{Bokobza}}^{O(m),1}(E', F') \subset C^\infty(T^* S^m, \text{Hom}_{O(m)}(E', F')) \text{ and}$$

$$b^* \in \text{Ell}_{\text{Bokobza}}^{O(m),1}(F', E') \subset C^\infty(T^* S^m, \text{Hom}_{O(m)}(F', E')).$$

to $T^*(P \times S^m)$ and form

$$\varphi_{r_0} 1_{\pi_1^* E} \otimes \tilde{b} \in C^\infty(T^*(P \times S^m), \text{Hom}(\pi_1^* E \otimes \pi_2^* E', \pi_1^* E \otimes \pi_2^* F')) \text{ and}$$

$$\varphi_{r_0} 1_{\pi_1^* F} \otimes \tilde{b}^* \in C^\infty(T^*(P \times S^m), \text{Hom}(\pi_1^* F \otimes \pi_2^* F', \pi_1^* F \otimes \pi_2^* E')).$$

We now define (note the switch from $(|\xi|, |\eta|)$ to $(|\eta|, |\xi|)$)

$$(\varphi_{r_0} 1_{\pi_1^* E} \otimes \tilde{b})(\xi, \eta) := \varphi_{r_0}(|\eta|, |\xi|) 1_{\pi_1^* E} \otimes \tilde{b}(\eta) \neq \varphi_{r_0}(|\xi|, |\eta|) 1_{\pi_1^* E} \otimes \tilde{b}(\eta),$$

since there is now a non-uniformity of convergence of the asymptotic symbol for small $|\eta|$, as opposed to small $|\xi|$. For $(\xi, \eta) \in \tilde{H}^* \oplus T^* S^m \subset T^*(P \times S^m)$ and for $r_0 > 0$, we define

$$(12.15) \quad \tilde{c}_{r_0}(\xi, \eta) := \begin{bmatrix} \varphi_{r_0}(|\xi|, |\eta|) \tilde{a} \otimes 1_{\pi_2^* E'} & -\varphi_{r_0}(|\eta|, |\xi|) 1_{\pi_1^* F} \otimes \tilde{b}^* \\ \varphi_{r_0}(|\eta|, |\xi|) 1_{\pi_1^* E} \otimes \tilde{b} & \varphi_{r_0}(|\xi|, |\eta|) \tilde{a}^* \otimes 1_{\pi_2^* F'} \end{bmatrix}.$$

Note that $\tilde{c}_{r_0}(\xi, \eta)$ is homogeneous outside a ball bundle of fixed positive radius about the zero section of $\tilde{H}^* \oplus T^* S^m$. Although we have noted above that the individual entries, such as $\varphi_{r_0}(|\xi|, |\eta|) \tilde{a} \otimes 1_{\pi_2^* E'}$, are not isomorphisms for large $|\eta|$ when $\xi = 0$ (or in other cases, for large $|\xi|$ when $\eta = 0$), we will show that the *entire* transformation $\tilde{c}_{r_0}(\xi, \eta)$ is an isomorphism for $|\xi|^2 + |\eta|^2$ large, as follows. Note that

$$(\tilde{c}_{r_0}(\xi, \eta))^* := \begin{bmatrix} \varphi_{r_0}(|\xi|, |\eta|) \tilde{a}^* \otimes 1_{\pi_2^* E'} & \varphi_{r_0}(|\eta|, |\xi|) (1_{\pi_1^* E} \otimes \tilde{b}^*) \\ -\varphi_{r_0}(|\eta|, |\xi|) (1_{\pi_1^* F} \otimes \tilde{b}) & \varphi_{r_0}(|\xi|, |\eta|) \tilde{a} \otimes 1_{\pi_2^* F'} \end{bmatrix},$$

and $(\tilde{c}_{r_0}(\xi, \eta))^* \tilde{c}_{r_0}(\xi, \eta)$ is block diagonal with entries

$$(12.16) \quad \begin{aligned} & \varphi_{r_0}(|\xi|, |\eta|)^2 (\tilde{a}^* \tilde{a} \otimes 1_{\pi_2^* E'}) + \varphi_{r_0}(|\eta|, |\xi|)^2 (1_{\pi_1^* E} \otimes \tilde{b}^* \tilde{b}) \text{ and} \\ & \varphi_{r_0}(|\eta|, |\xi|)^2 (1_{\pi_1^* F} \otimes \tilde{b} \tilde{b}^*) + \varphi_{r_0}(|\xi|, |\eta|)^2 (\tilde{a} \tilde{a}^* \otimes 1_{\pi_2^* F'}). \end{aligned}$$

Note that for r_0 sufficiently large, $\varphi_{r_0}(|\xi|, |\eta|)^2$ and $\varphi_{r_0}(|\eta|, |\xi|)^2$ are not simultaneously 0, since $\varphi_{r_0}(|\xi|, |\eta|)^2 = 0$ holds only in a narrow cone-like wedge about the subspace $\xi = 0$, truncated by removing a ball of radius r_0 , and $\varphi_{r_0}(|\eta|, |\xi|)^2 = 0$ only in a similar region about the subspace $\eta = 0$. Thus, each of the entries in (12.16) are invertible (indeed, positive) operators on $\pi_1^* E \otimes \pi_2^* E'$ and $\pi_1^* F \otimes \pi_2^* F'$ respectively for $|\xi|^2 + |\eta|^2$ sufficiently large, and then $\tilde{c}_{r_0}(\xi, \eta)$ is also invertible for $|\xi|^2 + |\eta|^2$ sufficiently large. Since $\varphi_{r_0}(|\xi|, |\eta|) = \varphi_{r_0}(|\eta|, |\xi|) = 1$ for $|\xi|^2 + |\eta|^2 \leq r_0^2$, we know that for $|\xi|^2 + |\eta|^2 \leq r_0^2$, $\tilde{c}_{r_0}(\xi, \eta) = \tilde{c}(\xi, \eta)$ which (by definition) is the transformation $\tilde{c}_{r_0}(\xi, \eta)$ without the φ_{r_0} factors. Thus, for r_0 sufficiently large, the support of $\tilde{c}_{r_0}$ is the same as that for $\tilde{c}$, and the push down of $\tilde{c}_{r_0}$ to a function, called $(\tilde{c}_{r_0})_Q$ on $T^*(P \times_{O(m)} S^m)$ is elliptic; i.e.,

$$\begin{aligned} (\tilde{c}_{r_0})_Q \in \text{Ell}_{\text{Bokobza}}^1 \Big((q^*)^{-1} \big((\pi_1^* E \otimes \pi_2^* E') \oplus (\pi_1^* F \otimes \pi_2^* F') \big), \\ (q^*)^{-1} \big((\pi_1^* F \otimes \pi_2^* E') \oplus (\pi_1^* E \otimes \pi_2^* F') \big) \Big). \end{aligned}$$

To see that $(\tilde{c}_{r_0})_Q$ represents $[a] \cdot [b]$ for $a \in \text{Ell}_{\text{Bokobza}}^1(E, F)$ and $b \in \text{Ell}_{\text{Bokobza}}^{O(m), 1}(E', F')$, one goes through the steps leading to the definition (12.11), bearing in mind that when K-theory elements are defined in terms of compactly supported length-one complexes, products formed from them (such as the one in (12.10)) are defined in terms of a length-one complex between sums of tensor products; see also [44, p. 490 and p. 528]. Thus,

$$\text{index}_a([a] \cdot [b]) = \text{index Op} \left((\tilde{c}_{r_0})_Q \right).$$

As pointed out in [44, p. 513f], even though $\tilde{c}_Q$ is not elliptic, it is a limit of the elliptic symbols $(\tilde{c}_{r_0})_Q$ as $r_0 \rightarrow \infty$ in a strong enough sense that $\text{Op}_s(\tilde{c}_Q)$ (for any $s \in \mathbb{R}$) is Fredholm and

$$\text{index Op}(\tilde{c}_Q) = \text{index Op}_s(\tilde{c}_Q) = \text{index Op} \left((\tilde{c}_{r_0})_Q \right) = \text{index}_a([a] \cdot [b]).$$

We compute $\text{index Op}_s(\tilde{c}_Q)$ as follows. Let $\tilde{\pi}_1: P \times S^m \rightarrow X$ and $\tilde{\pi}_2: P \times S^m \rightarrow S^m$ denote the obvious projections. As we have observed, instead of directly computing the index of $\text{Op}(\tilde{c}_Q)$, we can instead compute the index of the equivalent operator

$$\begin{aligned} \text{Op}(\tilde{c}) : C_{O(m)}^\infty \big((\tilde{\pi}_1^* E \otimes \tilde{\pi}_2^* E') \oplus (\tilde{\pi}_1^* F \otimes \tilde{\pi}_2^* F') \big) \\ \longrightarrow C_{O(m)}^\infty \big((\tilde{\pi}_1^* F \otimes \tilde{\pi}_2^* E') \oplus (\tilde{\pi}_1^* E \otimes \tilde{\pi}_2^* F') \big) \end{aligned}$$

acting on equivariant (indicated by the subscript $O(m)$) sections defined on $P \times S^m$. Using

$$\text{Op}(\tilde{c}) = \begin{bmatrix} \text{Op}(\tilde{a}) \otimes 1_{\tilde{\pi}_2^* E'} & -1_{\tilde{\pi}_1^* F} \otimes \text{Op}(\tilde{b}^*) \\ 1_{\tilde{\pi}_1^* E} \otimes \text{Op}(\tilde{b}) & \text{Op}(\tilde{a}^*) \otimes 1_{\tilde{\pi}_2^* F'} \end{bmatrix}$$

and

$$\text{Op}(\tilde{c}^*) = \begin{bmatrix} \text{Op}(\tilde{a}^*) \otimes 1_{\tilde{\pi}_2^* E'} & 1_{\tilde{\pi}_1^* E} \otimes \text{Op}(\tilde{b}^*) \\ -1_{\tilde{\pi}_1^* F} \otimes \text{Op}(\tilde{b}) & \text{Op}(\tilde{a}) \otimes 1_{\tilde{\pi}_2^* F'} \end{bmatrix},$$

we get that $\text{Op}(\tilde{c}^*) \text{Op}(\tilde{c})$ is block diagonal with entries

$$\begin{aligned} & \text{Op}(\tilde{a}^*) \text{Op}(\tilde{a}) \otimes 1_{\tilde{\pi}_2^* E'} + 1_{\tilde{\pi}_1^* E} \otimes \text{Op}(\tilde{b}^*) \text{Op}(\tilde{b}) \quad \text{and} \\ & 1_{\tilde{\pi}_1^* F} \otimes \text{Op}(\tilde{b}) \text{Op}(\tilde{b}^*) + \text{Op}(\tilde{a}) \text{Op}(\tilde{a}^*) \otimes 1_{\tilde{\pi}_2^* F'}. \end{aligned}$$

Thus,

$$\begin{aligned}
\text{Ker Op}(\tilde{c}) &= \text{Ker}(\text{Op}(\tilde{c}^*) \text{Op}(\tilde{c})) \\
&= \left((\text{Ker}((\text{Op}(\tilde{a}^*) \text{Op}(\tilde{a})) \otimes 1_{\tilde{\pi}_2^* E'})) \cap \text{Ker}(1_{\tilde{\pi}_1^* E} \otimes (\text{Op}(\tilde{b}^*) \text{Op}(\tilde{b}))) \right) \\
&\quad \oplus \left(\text{Ker}(\text{Op}(\tilde{a}) \text{Op}(\tilde{a}^*) \otimes 1_{\tilde{\pi}_2^* F'}) \cap \text{Ker}(1_{\tilde{\pi}_1^* F} \otimes \text{Op}(\tilde{b}) \text{Op}(\tilde{b}^*)) \right) \\
&= \left(\text{Ker}(\text{Op}(\tilde{a}) \otimes 1_{\tilde{\pi}_2^* E'}) \cap \text{Ker}(1_{\tilde{\pi}_1^* E} \otimes \text{Op}(\tilde{b})) \right) \\
&\quad \oplus \left(\text{Ker}(\text{Op}(\tilde{a}^*) \otimes 1_{\tilde{\pi}_2^* F'}) \cap \text{Ker}(1_{\tilde{\pi}_1^* F} \otimes \text{Op}(\tilde{b}^*)) \right),
\end{aligned}$$

and

$$\begin{aligned}
\text{Ker Op}(\tilde{c}^*) &= \text{Ker}(\text{Op}(\tilde{c}) \text{Op}(\tilde{c}^*)) \\
&= \left(\text{Ker}(\text{Op}(\tilde{a}) \text{Op}(\tilde{a}^*) \otimes 1_{\tilde{\pi}_2^* E'}) \cap \text{Ker}(1_{\tilde{\pi}_1^* F} \otimes \text{Op}(\tilde{b}^*) \text{Op}(\tilde{b})) \right) \\
&\quad \oplus \left(\text{Ker}(\text{Op}(\tilde{a}^*) \text{Op}(\tilde{a}) \otimes 1_{\tilde{\pi}_2^* F'}) \cap \text{Ker}(1_{\tilde{\pi}_1^* E} \otimes \text{Op}(\tilde{b}) \text{Op}(\tilde{b}^*)) \right) \\
&= \left(\text{Ker}(\text{Op}(\tilde{a}^*) \otimes 1_{\tilde{\pi}_2^* E'}) \cap \text{Ker}(1_{\tilde{\pi}_1^* F} \otimes \text{Op}(\tilde{b})) \right) \\
&\quad \oplus \left(\text{Ker}(\text{Op}(\tilde{a}) \otimes 1_{\tilde{\pi}_2^* F'}) \cap \text{Ker}(1_{\tilde{\pi}_1^* E} \otimes \text{Op}(\tilde{b}^*)) \right).
\end{aligned}$$

Since $\text{Op}(\tilde{a}) \otimes 1_{\tilde{\pi}_2^* E'}$ commutes with $1_{\tilde{\pi}_1^* E} \otimes \text{Op}(\tilde{b})$, we have that $\text{Op}(\tilde{a}) \otimes 1_{\tilde{\pi}_2^* E'}$ preserves $\text{Ker}(1_{\tilde{\pi}_1^* E} \otimes \text{Op}(\tilde{b}))$, and

$$\begin{aligned}
\text{Ker}(\text{Op}(\tilde{a}) \otimes 1_{\tilde{\pi}_2^* E'}) \cap \text{Ker}(1_{\tilde{\pi}_1^* E} \otimes \text{Op}(\tilde{b})) \\
= \text{Ker} \left((\text{Op}(\tilde{a}) \otimes 1_{\tilde{\pi}_2^* E'})|_{\text{Ker}(1_{\tilde{\pi}_1^* E} \otimes \text{Op}(\tilde{b}))} \right).
\end{aligned}$$

Similarly,

$$\begin{aligned}
\text{Ker}(\text{Op}(\tilde{a}^*) \otimes 1_{\tilde{\pi}_2^* F'}) \cap \text{Ker}(1_{\tilde{\pi}_1^* F} \otimes \text{Op}(\tilde{b}^*)) \\
= \text{Ker} \left((\text{Op}(\tilde{a}^*) \otimes 1_{\tilde{\pi}_2^* F'})|_{\text{Ker}(1_{\tilde{\pi}_1^* F} \otimes \text{Op}(\tilde{b}^*))} \right).
\end{aligned}$$

Thus,

$$\begin{aligned}
\text{Ker Op}(\tilde{c}) &= \text{Ker} \left((\text{Op}(\tilde{a}) \otimes 1_{\tilde{\pi}_2^* E'})|_{\text{Ker}(1_{\tilde{\pi}_1^* E} \otimes \text{Op}(\tilde{b}))} \right) \\
&\quad \oplus \text{Ker} \left((\text{Op}(\tilde{a}^*) \otimes 1_{\tilde{\pi}_2^* F'})|_{\text{Ker}(1_{\tilde{\pi}_1^* F} \otimes \text{Op}(\tilde{b}^*))} \right),
\end{aligned}$$

and similarly

$$\begin{aligned}
\text{Ker Op}(\tilde{c}^*) &= \text{Ker} \left((\text{Op}(\tilde{a}^*) \otimes 1_{\tilde{\pi}_2^* E'})|_{\text{Ker}(1_{\tilde{\pi}_1^* F} \otimes \text{Op}(\tilde{b}))} \right) \\
&\quad \oplus \text{Ker} \left((\text{Op}(\tilde{a}) \otimes 1_{\tilde{\pi}_2^* F'})|_{\text{Ker}(1_{\tilde{\pi}_1^* E} \otimes \text{Op}(\tilde{b}^*))} \right).
\end{aligned}$$

We note that

$$\begin{aligned}
\text{Ker}(1_{\tilde{\pi}_1^* E} \otimes \text{Op}(\tilde{b})) &= C^\infty(\tilde{\pi}_1^*(E) \otimes \text{Ker Op}(\tilde{b})) \text{ and} \\
\text{Ker}(1_{\tilde{\pi}_1^* F} \otimes \text{Op}(\tilde{b}^*)) &= C^\infty(\tilde{\pi}_1^*(F) \otimes \text{Ker Op}(\tilde{b}^*)).
\end{aligned}$$

Thus, $(\text{Op}(\tilde{a}) \otimes 1_{\pi_2^* E'})|_{\text{Ker}(1_{\pi_1^* E} \otimes \text{Op}(\tilde{b}))}$ is a differential operator on

$$C_{\text{O}(m)}^\infty(\pi_1^*(E) \otimes \text{Ker Op}(\tilde{b}));$$

i.e., a differential operator on the $\text{O}(m)$ -invariant sections of $\pi_1^*(E) \otimes \text{Ker Op}(\tilde{b})$, where $\text{Ker Op}(\tilde{b})$ is a finite-dimensional $\text{O}(m)$ -module, and similarly for

$$(\text{Op}(\tilde{a}^*) \otimes 1_{\pi_2^* F'})|_{\text{Ker}(1_{\pi_1^* F} \otimes \text{Op}(\tilde{b}^*))}.$$

Since $\text{Op}(\tilde{a})$ is an $\text{O}(m)$ -invariant lift of $\text{Op}(a)$, we have an isomorphism of $\text{O}(m)$ -modules,

$$\text{Ker} \left((\text{Op}(\tilde{a}) \otimes 1_{\pi_2^* E'})|_{\text{Ker}(1_{\pi_1^* E} \otimes \text{Op}(\tilde{b}))} \right) \cong \text{Ker}(\text{Op}(a)) \otimes_{\text{Ker O}(m)} \text{Op}(b),$$

where the action is trivial on the $\text{Ker}(\text{Op}(a))$ factor. Similarly,

$$\text{Ker}((\text{Op}(\tilde{a}^*) \otimes 1_{\pi_2^* F'})|_{\text{Ker}(1_{\pi_1^* F} \otimes \text{Op}(\tilde{b}^*))}) \cong \text{Ker}(\text{Op}(a^*)) \otimes_{\text{Ker O}(m)} \text{Op}(b^*),$$

$$\text{Ker}((\text{Op}(\tilde{a}^*) \otimes 1_{\pi_2^* E'})|_{\text{Ker}(1_{\pi_1^* F} \otimes \text{Op}(\tilde{b}))}) \cong \text{Ker}(\text{Op}(a^*)) \otimes_{\text{Ker O}(m)} \text{Op}(b),$$

$$\text{Ker}((\text{Op}(\tilde{a}) \otimes 1_{\pi_2^* F'})|_{\text{Ker}(1_{\pi_1^* E} \otimes \text{Op}(\tilde{b}^*))}) \cong \text{Ker}(\text{Op}(a)) \otimes_{\text{Ker O}(m)} \text{Op}(b^*).$$

Hence, as required,

$$\begin{aligned} \text{index Op}(\tilde{c}) &= \dim(\text{Ker Op}(\tilde{c})) - \dim(\text{Ker Op}(\tilde{c}^*)) \\ &= \dim \left[\begin{array}{c} \text{Ker} \left((\text{Op}(\tilde{a}) \otimes 1_{\pi_2^* E'})|_{\text{Ker}(1_{\pi_1^* E} \otimes \text{Op}(\tilde{b}))} \right) \\ \oplus \text{Ker} \left((\text{Op}(\tilde{a}^*) \otimes 1_{\pi_2^* F'})|_{\text{Ker}(1_{\pi_1^* F} \otimes \text{Op}(\tilde{b}^*))} \right) \end{array} \right] \\ &\quad - \dim \left[\begin{array}{c} \text{Ker} \left((\text{Op}(\tilde{a}^*) \otimes 1_{\pi_2^* E'})|_{\text{Ker}(1_{\pi_1^* F} \otimes \text{Op}(\tilde{b}))} \right) \\ \oplus \text{Ker} \left((\text{Op}(\tilde{a}) \otimes 1_{\pi_2^* F'})|_{\text{Ker}(1_{\pi_1^* E} \otimes \text{Op}(\tilde{b}^*))} \right) \end{array} \right] \\ &= \dim(\text{Ker}(\text{Op}(a)) \otimes_{\text{Ker O}(m)} \text{Op}(b)) \\ &\quad - \dim(\text{Ker}(\text{Op}(a^*)) \otimes_{\text{Ker O}(m)} \text{Op}(b)) \\ &\quad + \dim(\text{Ker}(\text{Op}(a^*)) \otimes_{\text{Ker O}(m)} \text{Op}(b^*)) \\ &\quad - \dim(\text{Ker}(\text{Op}(a)) \otimes_{\text{Ker O}(m)} \text{Op}(b^*)) \\ &= \text{index}([a] \cdot (\text{Ker}_{\text{O}(m)} \text{Op}(b) - \text{Ker}_{\text{O}(m)} \text{Op}(b^*))) \\ &= \text{index}([a] \cdot \text{index}_{\text{O}(m)}[b]) = \text{index}(u \cdot \text{index}_{\text{O}(m)} v). \end{aligned}$$

3. Comparison of the Proofs

► ISADORE SINGER (born 1924) and MICHAEL ATIYAH (born 1929) — we prefer the order by age to the common lexicographic one — gave two more proofs of the Index Formula, in addition to the *embedding proof* given above. These are the original *cobordism proof*, presented in [328] in all details, and the newer *heat equation proof*, presented in various books and proved for twisted Dirac operators here in Chapter 17 (pp.513–642) in unusual detail. In this section, we cannot summarize them here, but we will comment briefly.

All three of these proofs appear to be somewhat complicated. Several authors (among others, [65], [103], [378], [380], [259] and [163]) tried to give simpler or more elementary proofs for the Euclidean case and/or geometric operators. In the early judgment of [16, p.245] “these different proofs differ only in the use and presentation of algebraic topology” (instead of, and at times together with, the Bott Periodicity Theorem “older but not at all elementary parts of topology” are employed) — “the analysis is essentially the same in

origin". When M.F. ATIYAH, R. BOTT and V.K. PATODI found their radically different approach via heat asymptotics, various true simplifications appeared. In particular, we refer to the work of E. GETZLER and P. GILKEY who have inspired our Chapter 17. Moreover, in the framework of *noncommutative geometry*, A. CONNES and collaborators achieved the Index Theorem as a special case of natural localizations in operator algebras. In this monograph, however, we shall not comment upon these approaches that belong to a much wider context. ◀

The Cobordism Proof. That proof is sketched in [43] and worked out in detail in [95], [109] and [328]. It was the first proof: It begins with a compact, oriented Riemannian manifold (without boundary) of dimension $2l$ and defines $d: \Omega^j \rightarrow \Omega^{j+1}$ and $\delta: \Omega^{j+1} \rightarrow \Omega^j$ as the exterior (*Cartan-*) derivative of forms and its adjoint.¹

These forms and derivatives of forms are explained in our Section 6.4 on *Exterior Differential Forms and Exterior Differentiation*, see particularly Exercise 6.20, p.172. Recall $\Omega^j := C^\infty(\Lambda^j(T^*X) \otimes \mathbb{C})$ and $\Omega^\bullet := \sum_{j=0}^{2l} \Omega^j$. Then $d + \delta: \Omega^\bullet \rightarrow \Omega^\bullet$ is a self-adjoint, elliptic differential operator of first order whose square is the Laplace operator Δ of Hodge theory (our Theorem 13.6a). If $*$: $\Omega^p \rightarrow \Omega^{2l-p}$ denotes the Hodge star (duality) operator of Exercise 6.20c, the formula of the same Exercise

$$(12.17) \quad \tau(v) := i^{l(p-1)+l} *v, \quad v \in \Omega^p$$

defines on $\Omega^\bullet$ an *involution* (i.e., $\tau \circ \tau = \text{Id}$). If $\Omega^\pm$ denote the ± 1 eigenspaces of τ , we define the signature operator (see Section 13.4 below and [45, p.575]) $(d + \delta)^+ : \Omega^+ \rightarrow \Omega^+$ to be the restriction of $d + \delta$ to Ω^+ . One can show (see below Theorem 13.6c) that $(d + \delta)^+$ is an elliptic operator and its index is the *signature* of the manifold X , often named after FRIEDRICH HIRZEBRUCH.

For sufficiently many special manifolds (specifically for $X = S^{2l}$ and $X = \mathbb{P}^l(\mathbb{C}) :=$ complex projective space of complex dimension l) one can now compute the signature (i.e., $\text{index}(d + \delta)^+$) using cohomology theory and derive an index formula for manifolds of even dimension. *Sufficiently many* here means four things:

(i) By a deep result of cobordism theory in [413] by RENÉ THOM, every even-dimensional manifold Y is in a certain sense *cobordant* to the special manifolds; in other words, there is a bounded manifold Z whose boundary is *built up* from X and Y (see Figure 12.2). The concept of bordism is much coarser than homotopy. After first attempts in 1895 by HENRI POINCARÉ, cobordism was defined and successfully applied in 1938 in [339] by the young LEV PONTRYAGIN to relate cobordism of smooth manifolds to stable homotopy of spheres.

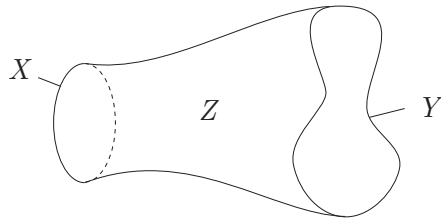


FIGURE 12.2. The manifolds X and Y are cobordant via Z

¹In [15], ATIYAH gave his first public announcement of the index theorem on 16 July, 1962 at the Bonn Arbeitstagung. There, the theorem was explained for (elliptic) Dirac operators on spin manifolds. These operators were invented by SINGER and ATIYAH for that purpose and serve as a model for differential operators associated with some geometrical structures since then.

(ii) Furthermore, RENÉ THOM proved the vanishing of the signature for bounding manifolds.

NOTE. A modern formulation and proof of this (vanishing index) *Cobordism Theorem* for operators of *Dirac type* is given in [83, Theorem 21.5] and generalized in [80, Section 6] for any arbitrary linear formally self-adjoint (i.e., symmetric) elliptic differential operator B over a compact manifold Z with smooth boundary $\partial Z (= X \cup (-Y)$ in the actual application) satisfying a weak inner unique continuation property: Then the induced tangential operator ∂B over ∂Z splits naturally in block matrix form with $\text{index}(\partial B^+) = 0$ for the induced lower left part operator ∂B^+ . As a matter of fact, a different, but mathematically equivalent result was obtained by JAMES RALSTON already in 1970, but ignored by topologists in 40 years. The result of [350] was simply that any such operator B admits a regular (globally elliptic) boundary condition making B — subjected to that boundary condition — self-adjoint and Fredholm. That yields a symplectic splitting of ∂B and the wanted vanishing of $\text{index}(\partial B^+)$.

Hence the index of the signature operator on an arbitrary $2l$ -dimensional manifold X can be computed from the indices of the special signature operators [207, p.58].

(iii) For a Hermitian C^∞ -vector bundle E over X , let

$$\Omega_E^j := C^\infty(E \otimes \Lambda^j(T^*X))$$

denote the space of j -forms with coefficients in E . By means of a covariant derivative ∇^E (inducing parallel translation along paths), one can define the operator

$$d^E : \Omega_E^j \longrightarrow \Omega_E^{j+1} \quad \text{via} \\ d^E(v \otimes u) := \nabla^E v \wedge u + v \otimes du, \quad \text{for } u \in \Omega_E^j \text{ and } v \in C^\infty(E)$$

and its adjoint $(d^E)^*$, and one can establish the index formula for the generalized signature operator $(d^E + (d^E)^*)^+$ for the vector bundle E which is defined by means of an involution on $\Omega_E := \sum_{j=0}^{2l} \Omega_E^j$.

This concludes the proof since every elliptic operator on a closed oriented smooth even-dimensional oriented manifold X is *equivalent* in the sense of K -theory to a generalized signature operator. More precisely:

LEMMA 12.15 (Main Lemma of Global Analysis). *Let X be a closed oriented smooth even-dimensional oriented manifold. Then $K(TX)$ is a ring over $K(X)$ and the subgroup $K(X) \cdot [\sigma((d + d^*)^+)]$ generated by generalized signature operators via*

$$\left[\sigma \left((d^E + d^{E*})^+ \right) \right] = [E] \cdot [\sigma((d + \delta)^+)]$$

is so large, namely a subgroup of finite index, that practically all of $K(TX)$ is generated. Here practically means up to the image of $K(X)$ in $K(TX)$ and up to 2-torsion, where the index must vanish as an additive function with values in $\mathbb{Z}$.

At this place, the theory of pseudo-differential operators enters in order to achieve that the symbols are arbitrary bundle isomorphisms over SX , and to allow reduction of the index computation from $\text{Ell}(X)$ to $K(TX)$. Further, the Bott Periodicity Theorem is used in somewhat generalized form in representing $K(TX)$ approximately by $K(X)$; see [33, p.321f] and our explanations to the K -theoretic Thom Isomorphism in Theorem 12.8 (p.290).

(iv) The general index formula can be extended to an odd-dimensional manifold X , using the multiplicative property of the index by tensoring with the standard operator T with index 1 on S^1 and by passing to the even-dimensional manifold $X \times S^1$. If one is not interested in the sign in the index formula, one can avoid the explicit definition of T and simply pass to the *squared* (relative to the tensor product) operator on the even-dimensional manifold $X \times X$.

The Embedding Proof. It was given in Section 12.1, following [16], [18] and [21]. In this proof, the methods remain topological with the consideration of $K(TX)$ instead of the operator space $\text{Ell}(X)$. The idea goes back to the proof of the Hirzebruch-Riemann-Roch Theorem by ALEXANDER GROTHENDIECK explained in [86], see also Section 13.7 below. Roughly speaking, the basic difference between the HIRZEBRUCH-inspired first proof of the index theorem and the GROTHENDIECK-inspired second proof is what they consider elementary: spheres and projective spaces, as HIRZEBRUCH did, following THOM, or just points (or spheres and Euclidean spaces) as GROTHENDIECK could do by replacing the intricacies of cobordism by the more elementary concept of embedding and support it by elaborate new structures. In the K -theoretic embedding proof of the index theorem, one shows first, using the *Bott Periodicity Theorem*, that every elliptic operator on the sphere or Euclidean space is equivalent, in sense of K -theory, to one of infinitely many (more precisely only $|\mathbb{Z}|$ -many) standard operators. Then the case of an arbitrary elliptic operator on arbitrary closed manifold is reduced to the standard case by embedding.

The advantage, as well as the weakness, of this proof lies in its perhaps somewhat forced directness. It succeeds on the one hand in eliminating cohomology and cobordism theory completely, bringing out the functional analytic and topological pillars (F. NOETHER's Index Formula — usually ascribed to I. GOHBERG and M. KREIN — and R. BOTT's Periodicity Theorem) plainly and in their most elementary form, and in achieving through this simplicity of tools the greatest susceptibility to generalization (see Section 13.11). On the other hand, under the imbedding (except for particularly smooth ones, e.g. holomorphic embeddings of algebraic manifolds in a complex projective space) the special structure of *classical* operators is completely destroyed. For example, the signature operator does not become another signature operator under the imbedding, and to prove the Riemann-Roch Theorem for arbitrary compact complex manifolds (to mention another problem defined by *classical* operators; see also Sections 13.7 and 17.6, pp.615ff below), one has to leave this category, whereby many of the interesting and sometimes open problems of modern differential topology become less transparent.

The Heat Equation Proof. In comparison with the first two proofs, which argue more topologically, the *heat equation proof* of [33, 34] offers a completely different and, initially, purely analytic approach to the index problem. The germinal idea goes back to papers of MARCEL RIESZ on spectral theory of positive self-adjoint operators, and was presented by M. F. ATIYAH as early as 1966 at the International Congress of Mathematicians in Moscow, and then published, also in connection with applications of the Index Formula to fixed point problems in [31], [19] and in related form in [103], [380] and [152] (see our Chapter 17, pp.513–642 for a comprehensive presentation):

1. *From spectral analysis of the two nonnegative self-adjoint operators P^*P and PP^* to $\text{index}(P)$.* One starts with an operator $P \in \text{Ell}_k(E, F)$, $k > 0$, where E and F are Hermitian C^∞ vector bundles on the n -dimensional, closed, oriented, Riemannian manifold X . Then the operator P^*P is a nonnegative self-adjoint operator of order $2k$ with a discrete spectrum (see Chapter 3 above) of nonnegative eigenvalues $0 \leq \lambda_1 \leq \lambda_2 \leq \dots$ (the multiplicity may be larger than 1, hence “ $\leq$ ”), and the series

$$(12.18) \quad \theta_{P^*P}(t) := \sum_{m=1}^{\infty} e^{-t\lambda_m}$$

converges for all $t > 0$. By the way, for $X = S^1$ and $P = -i\frac{d}{dx}$, we obtain the *theta function* $\theta(t) = \sum_{m=0}^{\infty} e^{-tm^2}$ of analytic number theory since the square integers are exactly the eigenvalues of $P^*P = \Delta = -d^2/dx^2$.

Correspondingly, one forms the function θ_{PP^*} . The operators P^*P and PP^* have the same nonzero eigenvalues, and only the eigenvalue 0 has in general different multiplicities, namely $\dim \text{Ker } P$ and $\dim \text{Ker } P^*$ (see the Remark 2.11, p. 17). This way, one has a new

index formula

$$(12.19) \quad \text{index } P = \theta_{P^*P}(t) - \theta_{PP^*}(t), \quad t > 0.$$

Trivially, one may choose an arbitrary function ϕ on E with $\phi(0) = 1$ instead of the function $m \mapsto e^{-tm}$ and thus obtain for each ϕ a further index formula

$$\text{index } P = \sum_{\lambda \in \text{Spec}(P^*P)} \phi(\lambda) - \sum_{\lambda \in \text{Spec}(PP^*)} \phi(\lambda).$$

Now, the theta function is distinguished by permitting near $t = 0$ an asymptotic development (for a precise definition of *asymptotics*, see Definitions 17.36 and 17.37 below in Chapter 17)

$$(12.20) \quad \theta_{P^*P}(t) \sim \sum_{m \geq -n} t^{m/2k} \int_X \mu_m(P^*P), \quad (\text{as } t \rightarrow 0^+),$$

where $\mu_m(P^*P)$ is, for each $m \in \mathbb{Z}$, a certain density on X which can be formed canonically from the coefficients of the operator P^*P . Using (12.19) we get from (12.20) the explicit integral representation

$$(12.21) \quad \text{index } P = \int_X \mu_0(P^*P) - \mu_0(PP^*).$$

2. How the Heat Equation Enters. The convergence of the series in (12.18) has implications for the construction of solutions of the *heat conduction equation* (where $\Delta_P := P^*P$ is a generalized Laplace operator), as emphasized in [167, p.64-65]. Apparently that was discovered and exploited first by the Swedish genius (and strange character) TORSTEN CARLEMAN in [108] when he found the poles of the ζ -function

$$\zeta(s) := \text{tr}(\Delta^{-s}) = \sum_{m=1}^{\infty} \lambda_m^{-s}$$

of the Laplacian for a compact region $X \subset \mathbb{R}^2$ subject to the Dirichlet or Neumann boundary condition from the asymptotic behavior of the heat kernel

$$K(x, y, t) = \sum_{m=1}^{\infty} v_m(x) v_m(y) e^{-t\lambda_m}, \quad x, y \in X,$$

with $\{v_m; \lambda_m\}_{m \in \mathbb{N}}$ denoting the normalized eigenfunctions and eigenvalues. The basic ideas go even further back in history, namely to the expression of the fundamental solution of the heat equation by sums of E.E. LEVI, [279] (also called *Hilbert-Levi's parametrix method*). In the late 1960s, apparently TAKESHI KOTAKE was the first to connect the asymptotic analysis of parabolic equations *directly* to index theory in [258, 259]. At that time, asymptotics were well studied in probability theory, for instance in [420]. That paper was used by MCKEAN and SINGER in their legendary [291] where help by KOTAKE with the Levi sums is acknowledged. So much for the credits. Consider

$$\frac{\partial u}{\partial t}(x, t) + \Delta_P u(x, t) = 0, \quad x \in X, \quad t \in [0, \infty)$$

with the initial condition $u(\cdot, 0) = u_0 \in L^2(E)$. Here u is the unknown function on $X \times [0, \infty)$ with values in the bundle E (the *heat distribution*). Then

$$H_t := e^{-t\Delta_P} = \text{Id} - t\Delta_P + \frac{t^2}{2!}\Delta_P^2 - \frac{t^3}{3!}\Delta_P^3 + \cdots, \quad t \geq 0$$

is a well-defined family of bounded operators on the Hilbert space $L^2(E)$ which satisfies the heat equation

$$\frac{dH_t}{dt} + \Delta_P H_t = 0$$

with initial value $H_0 = \text{Id}$. Thus H yields for each initial distribution u_0 the heat distribution at time t via the formula $u(\cdot, t) = H_t u_0$.

Since the eigenfunctions $\{v_m : m \in \mathbb{Z}^+\}$ of Δ_P form a complete orthogonal system for $L^2(E)$, the formula

$$\operatorname{tr} e^{-t\Delta_P} = \theta_{\Delta_P}(t) = \sum_{m=1}^{\infty} e^{-t\lambda_m}$$

is meaningful. The convergence of the series in (12.18) means that the evolution operators H_t of the parabolic heat conduction equation belongs to the *trace class* for $t > 0$. By means of the theory of pseudo-differential operators it follows more precisely that H_t is a *smoothing operator*, i.e., an operator of order $-\infty$ which is representable as an integral operator

$$(H_t v)(x) = \int_X K_t(x, y) v(y) \omega_y, \quad v \in L^2(E), \quad x \in X$$

with C^∞ weight function (*kernel*) $(x, y) \mapsto K_t(x, y) \in L(E_y, E_x)$ for $t > 0$ and volume element ω .

3. *Time Independence and Asymptotics.* Then

$$\begin{aligned} \theta_{\Delta_P}(t) &= \operatorname{tr} H_t = \int_X \mu_t, \quad t > 0, \quad \text{where} \\ \mu_t(x) &:= \operatorname{tr}(K_t(x, x)) \omega_x = \sum_{m=1}^{\infty} e^{-t\lambda_m} |v_m(x)|^2 \omega_x \end{aligned}$$

defines a density on X which at each $x \in X$ is the pointwise trace of the operator K_t , times ω_x . While μ_t can be expressed in terms of the coefficients of the operator P only very indirectly (via the eigenvalues and eigenfunctions of $\Delta_P = P^*P$), one has at each point $x \in X$ an asymptotic expansion

$$\mu_t(x) \sim \sum_{m \geq -n} t^{m/2k} \mu_m(x) \quad \text{for } t \rightarrow 0,$$

where the μ_m are purely local invariants of P^*P , which then implies (12.20).

4. *An Intuitive (but Impractical) Solution.* A proof of (12.20) with a recipe for the computation of μ_m extracted from the theory of pseudo-differential operators is due to [380]. It shows that the μ_m depend rationally on the coefficients of P and their derivatives of orders $\leq n$. A more intuitive and heuristic description of the μ_m for the special case $X = T^n := \mathbb{R}^n / (2\pi\mathbb{Z}^n)$, to which we paid special attention in our Sobolev case studies (Chapter 7), can be found in [40, p.300f]. The idea of the proof goes back to the Indian mathematician SUBBARAMIAH MINAKSHISUNDARAM and CARLEMAN's student ÅKE PLEI-JEL, who in 1949 (long before an effective machinery for pseudo-differential operators was established) computed the μ_m for the case $P^*P = \Delta$, where Δ denotes the invariantly defined Laplace-Beltrami operator which depends only on the Riemannian metric on X , i.e., $P \in \operatorname{Ell}_k(E, F)$ with $k = 1$ and $E = \mathbb{C}_X$. Precisely, S. MINAKSHISUNDARAM and Å. PLEI-JEL (and later R. T. SEELEY and T. KOTAKE, when generalizing their results) studied in place of P^*P the positive self-adjoint operator $\square = \operatorname{Id} + P^*P$ and, in place of the theta function, the zeta function $\zeta(z) := \sum_{m=1}^{\infty} (\lambda_m)^{-z}$ summed over all (discrete positive) eigenvalues of $\square$. As is well-known, the zeta function is well-defined for $\Re(z) > \dim X$ and can be continued to a meromorphic function in the z -plane with finitely many real poles of order 1 with behavior at poles known in principle. Among other things it is found that $z = 0$ is not a pole and that the value $\zeta(0)$ can be expressed explicitly in terms of Δ_P ; in fact,

$$(12.22) \quad \zeta(0) = \int_X \rho_0(\Delta_P),$$

where the right hand side is fairly complicated but can be computed in principle. On the other hand, $\zeta(z)$ can be interpreted within spectral theory as $\operatorname{trace}(\Delta_P^{-z})$, and finally $\zeta(0)$ appears as the constant term in the asymptotic expansion of $\theta(t)$ as $t \rightarrow +\infty$. This establishes the connection with the heat conduction approach. In particular, the measure

$\mu_0(\Delta_P)$ sought there is identical with the measure $\rho_0(\Delta_P)$ in equation (12.22), and (12.20) follows from (12.22) and similar computations of the residues of ζ at its poles.

5. *From a General Algorithm to a Comprehensible Formula via Cancellation Procedures.* Thus, a general algorithm is available that is capable of producing the right hand side of the index formula (12.21) in finitely many steps by means of a computer for example. In contrast to the index formulas of the cobordism and imbedding proofs (into which enter the derivatives of the coefficients of P up to order 2 only) this formula is in the general case complicated numerically and algebraically mainly by the appearance of derivatives up to order n ($= \dim X$). While for algebraic curves of complex dimension 1 ($=$ Riemannian surfaces, $n = 2$), the formula can be handled well computationally, the general situation requires so much effort that M. F. ATIYAH and R. BOTT by their own admission had initially “little hope for interpreting these integrals directly in terms of the characteristic classes of E and X ”, and therefore “the beautiful formula appeared to be useless in this context.”

Only a series of subsequent papers on curvature tensors revealed that in the special case when X is even-dimensional and P is the signature operator $(d + \delta)^+$, all higher order derivatives *cancel out* in SEELEY’s formula for the measure $\mu_0(P^*P)$, and only the derivatives up to order 3 remain. Details of such computations appear first in [291], in the case (not all that fortunate for this aspect) that P is the operator $d + \delta: \Omega^{\text{even}} \rightarrow \Omega^{\text{odd}}$ with the Euler characteristic as index (see Section 13.4). This was generalized in 1971 by V. K. PATODI — again by means of symmetry considerations — and extended to Riemann-Roch operators (see Section 13.7) in particular. P. GILKEY succeeded shortly thereafter in replacing PATODI’s complicated group theoretic cancellation procedure for the higher derivatives by an axiomatic argument which was drastically simplified in [33] through the use of stronger tools of Riemannian geometry. It says roughly that in each integrand with the general qualitative properties of $\mu_0(P^*P)$ the annoying higher derivatives can be disregarded and $\mu_0(P^*P)$ can be identified with the (normalized) Gaussian curvature.

In this fashion, a new purely analytic proof of the Hirzebruch Signature Theorem (the index formula for *classical* operators) is achieved which implies the general index formula, as in the cobordism proof (see above, items (iii) and (iv) in the Section 3), and with the same topological arguments.

6. *Heat Equation Asymptotics and Spectral Invariants.* The significance of the heat equation proof, which cannot be extended (just like the cobordism proof) to families of elliptic operators and operators with group action, is at present difficult to estimate. Its authors, who (as an aside) acknowledge that their “whole thinking on these questions has been stimulated and influenced very strongly by the recent paper of GELFAND on Lie algebra cohomology” [160], point out that their proof is hardly shorter than the imbedding proof since it “uses more analysis, more differential geometry and no less topology. On the other hand, it is more direct and explicit for the classical operators associated with Riemannian structures: In particular, the local form of the Signature Theorem and its generalizations are of considerable interest in itself and should lead to further developments” [33, p.281].

This prediction appears to materialize even beyond the realm of differential geometry: The approach via the zeta function of the Laplace-Beltrami operator Δ on X (whose values yield real-valued invariants of the Riemannian metric ρ of X — *spectral invariants* — at any point where the zeta function does not have a pole) has been extended to the systems case, where the Laplace equation is replaced by the system of partial differential equations of the *total* Laplace operator of Hodge theory which can be represented as the square of a formally self-adjoint operator $\mathcal{D}$ (the *Dirac operator*). In analogy to the zeta function, one considers for an operator $\mathcal{D}$, which is not positive, the function $\eta(z) := \sum_{\lambda \neq 0} (\text{sign } \lambda) |\lambda|^{-z}$ where summation is over the eigenvalues of $\mathcal{D}$ with proper multiplicity. Again $\eta(z)$ is a holomorphic function for large $|z|$, which can be continued meromorphically to the whole z -plane. Corresponding to the asymptotic expansion above in equation (12.20) for the

theta and zeta functions, one can look for an integral formula for $\eta(0)$. Such a formula

$$(12.23) \quad \eta(0) = \int_{\gamma} \alpha(\tilde{\rho}) - \text{integer}$$

is proven in [41, Thm. 4.14], when X can be obtained as the boundary of a 4-dimensional manifold Y with Riemannian metric $\tilde{\rho}$, see Figure 12.3.

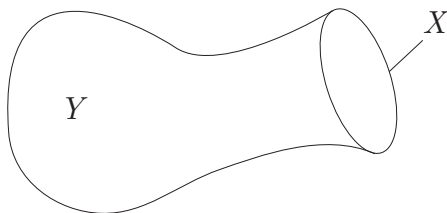


FIGURE 12.3. Typically, an integral formula for the spectral invariant $\eta(0)$ of X is obtainable, if X is a boundary

Here $\tilde{\rho}$ is assumed to induce on X the metric ρ and to render a neighborhood of X in Y isometric to $X \times [0, 1)$. The integrand $\alpha(\tilde{\rho})$ is explicitly known (the first Hirzebruch L -polynomial in Pontryagin forms of the Riemannian metric $\tilde{\rho}$), as well as the integral correction term (the *signature of Y* defined by the topology of Y). In this way, a formula is obtained which relates the spectral invariant $\eta(0)$, measuring the asymmetry of the spectrum of $\mathcal{D}$, with a differential geometric and a purely topological invariant.

Perspectives.

► Keeping in mind that the Atiyah–Singer Index Theorem is given by local invariants, and that the η -invariant (and R -torsion) are the next level, since their derivatives are local, we meet a question repeatedly put forward by GELFAND: “what comes next?” To this, SINGER remarked in personal communication ([398]): “Just as η arises in boundary value problems for smooth boundaries, I think the next level will come from corner contributions when the boundary has corners.” Indeed, one is tempted to claim a *hierarchy of asymmetry invariants*. At ground level, we have closed manifolds and the index of elliptic operators. The index is a topological invariant which expresses the asymmetry between the multiplicity of the zero-eigenvalues of A and A^* . At the next level we have manifolds with smooth boundary and elliptic operators with suitable (elliptic/regular) boundary conditions. There, the index formula contains an additional, correction term, the η -invariant of the induced operator over the boundary, see (12.23). Actually, the integer in (12.23) is the index of the boundary value problem with spectral (Atiyah–Patodi–Singer) boundary condition. Finally, when the boundary has corners, a third term, the *Hörmander index* of symplectic analysis appears, see [428], elaborated further in [100, 101].

Surprisingly, each of the asymmetry (correction or error) terms has developed its own life and surfaced with an independent meaning: the index in the integrality theorems discussed in this book; the η -invariant as the phase of the ζ -function regularized determinant (elaborated in [377]); and the Hörmander and Maslov indices of symplectic analysis in recent generalizations of classical Morse theory (see the historical account in [84]).

The formula (12.23) lies deeper than (12.20) or (12.21), where the integrand was of local type. It has numerous relations to the cobordism as well as the embedding (particularly via boundary-value problems) proof. It is not as esoteric as it may appear to someone not so much interested in differential-topological problems, since it yields (roughly) a direct geometric interpretation for the peculiarities of the distribution of the

eigenvalues of an operator $\mathcal{D}$ of Dirac type and of the Dirac Laplacian $\mathcal{D}^2$: Classical results in this direction by VICTOR W. GUILLEMIN and others, say for example, that a Riemannian manifold X is isometric with S^n if the spectra of the Laplace operators coincide. One cannot always expect that two manifolds with equal spectra of their Laplace operators are isometric (the 16-dimensional tori yield a counterexample in [298]), but it appears that at least *extreme* distributions of the eigenvalues (when they are not randomly distributed, but lumped together near integers for example) carry with them *extreme* geometric situations (in our example the closedness of the geodesics). According to an announcement in [397], this answers in principle the classical question *Can you hear the shape of the drum?* (MARK KAC) which had already motivated [291], see Figure 12.4. We discussed the present state of knowledge of spectral geometry in Section 3.10 of our Part I. See also our review for physicists in [74, Section 3].

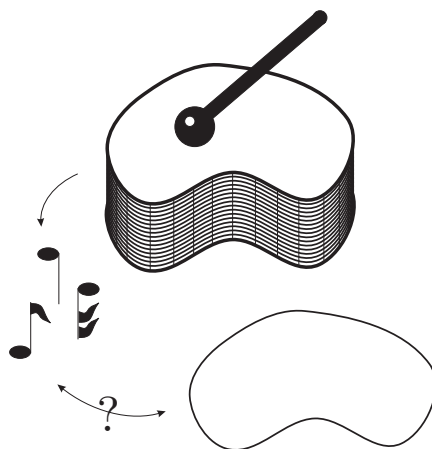


FIGURE 12.4. One instant of spectral synthesis: Can you hear the shape of a drum?

Further, a gate opened to the *inverse problem of mathematical modeling* of real phenomena: Theoreticians frequently and on perforce only *apply* theory; i.e., they try, similar to the axiomatic method within mathematics, to draw conclusions as far-reaching as possible about the concrete behavior from relatively modest assumptions about the existence of certain laws. Conversely, the practitioner needs in general the *inverse* of the theory, namely the exposure of regularities in the observations at hand. (Somewhat overstated, the practitioner desires to fit a curve to given measurements, while the theoretician sees his strength in a detailed discussion of the properties of a given curve.) In this sense, the novelty consists in the attempt to estimate the parameters of a differential equation, when information about special solutions (eigenfunctions and eigenvalues, for example) is available.

According to a communication by RICHARD BELLMAN, the *inverse problem* in its most general formulation goes back to CARL GUSTAV JACOB JACOBI (1804-1851). Today, the Inverse Problem is studied in very different contexts, reaching from algebraic problems [419, p.32] to *structure identification and parameter estimation* in control theory. A special version of the Inverse Problem is the inversion of spectral analysis, *spectral synthesis*, which goes far beyond the results of Riemannian geometry presented here [53]. ◀

CHAPTER 13

Classical Applications (Survey)

Synopsis. General Appraisal. Cohomological Formulation of the Index Formula: Orientation Class; Chern Classes; Chern Character; Todd Class; Comparison of K -theoretic and Cohomological Thom Isomorphisms; Chern Character Defect. The Case of Systems (Trivial Bundles). Examples of Vanishing Index. Euler Number and Signature. Vector Fields on Manifolds. Abelian Integrals and Riemann Surfaces. The Theorem of Riemann-Roch-Hirzebruch. The Index of Elliptic Boundary-Value Problems. Real Operators. The Lefschetz Fixed-Point Formula. Analysis on Symmetric Spaces. Further Applications.

► This last chapter of our Part III contains a quick survey on classical reformulations, applications and generalizations of the Atiyah-Singer Index Formula. Further below, in Chapters 15 and 17, we shall elaborate on details of the fundamental geometric operators and reproof the corresponding — now classical — integrality theorems by specific asymptotics of the heat kernel, as announced in Equation (12.21), p.305. In the other chapters of Part IV, the reader will find a full length exposition of the role of index theory in quantum field theory and low-dimensional topology.

With the Atiyah-Singer Index Formula, we proved “one of the deepest and hardest results of mathematics” which “is probably enmeshed more widely with topology and analysis than any other single result” [213, p. VIII]. Up till now, in the first three parts of this book, we are mainly interested in the varied sources and parts which *flow together* or are put together in the Index Formula. But the *formula* itself is of great interest also. It can express important and far-reaching ideas in various areas of application, through numerous corollaries, specializations, reformulations and generalizations.

The appraisals of the Atiyah-Singer Index Formula in these *applications* are contradictory: On the one hand, it permits us to attack complicated topological questions with relatively simple analytic methods; on the other hand, this formula frequently serves only “to derive a number of wholly elementary identities, which could have been proved much more easily by direct means.” This is the judgment of FRIEDRICH HIRZEBRUCH and DON ZAGIER about the relationship between the Index Formula and topics from elementary number theory. Some of the following principal theorems, which at first could be proved only in the framework of the Atiyah-Singer theory, have been proved directly in the meantime. This is true for the general Riemann-Roch Theorem (see Section 13.7 below) in [416], its consequences for the classification of certain algebraic surfaces drawn by KUNIHIKO KODAIRA in [209], and for some of the vector field computations of M.F. ATIYAH and J. DUPONT (see Section 13.5) in [257].

Other results like S. DONALDSON’s, P. KRONHEIMER’s, T. MROWKA’s, N. SEIBERG’s, C.H. TAUBES’ and E. WITTEN’s discoveries about low-dimensional smooth manifolds must be considered as veritable achievements and in that sense true applications of index theory. Therefore, we shall devote two Chapters (16 on *Gauge Theoretic Instantons* and 18 on *Seiberg-Witten Theory*) to their presentation.

Much is unclear in the relationship between the Atiyah-Singer Index Theorem and its applications. It is important and interesting that these many relationships exist, although

considerable future efforts will be required to bare the real reasons for these relationships, and, in the end, to better understand the unity of mathematics and the specifics and interrelationships of its parts. Once again, we quote [213, p.VII]: “That a connection exists, a number of people realized essentially at the same time.... And since neither we nor anybody knows why there must be such a connection, this seemed like an ideal topic for a book in order to confront other mathematicians with a puzzle for their embarrassment or their entertainment — as the case may be.”

Whence, regarding contemporary mathematics, this book shall guide the reader to three roles of index theory:

- (i) Index theory *explains and interrelates phenomena*. It opens the eyes to puzzling interconnections.
- (ii) It *trains young mathematicians in global analysis*, i.e., distinguishing between local and global features and interrelating them.
- (iii) By *advancing new territories*, it formulates new hypotheses and proves new results.

While most of the following areas of applications — and, as emphasized, additional ones — will be presented in more detail in Part IV, this chapter is more of an overview of the by now *classical applications* and a literature survey to them. ◀

1. Cohomological Formulation of the Index Formula

In Theorem 12.1 (p.285) and Theorem 12.14 (p.294), the Index Formula is phrased in the language of K -theory: The right sides only involve vector bundles and operations on vector bundles. The conversion to cohomological form is carried out in [19, p.546-559]. While the individual calculations are somewhat complicated, the underlying method (namely, the construction of a *functor* that assigns to each vector bundle a *characteristic* cohomology class of the base X of E with coefficients in $\mathbb{Z}$, $\mathbb{Q}$, or $\mathbb{R}$) is rather clear. Here, we follow [301].

Orientation Class and Thom Isomorphism. Let E be a complex vector bundle of fiber dimension N over a paracompact space X , with projection $\pi: E \rightarrow X$, and let $\mathring{E}$ denote the subspace of E obtained by removing the zero section. As a real vector bundle of fiber dimension $2N$, E is oriented, since all complex bases $e_1, \dots, e_N$ of the fiber E_x , $x \in X$, yield real bases $e_1, ie_1, e_2, ie_2, \dots, e_N, ie_N$ of the same orientation. In the language of cohomology, an orientation for E_x is the choice of a generating element $\mathcal{O}_x$ for $H^{2N}(E_x, E_x \setminus \{0\}; \mathbb{Z})$. Now, the following observations go back to R. THOM:

BASIC OBSERVATION 1.

- (i) $H^i(E, \mathring{E}; \mathbb{Z}) = 0$ for all $i < 2N$.
- (ii) The orientation of E defines a **total orientation class** $U \in H^{2N}(E, \mathring{E}; \mathbb{Z})$ by the condition $(j_x)^*U = \mathcal{O}_x$ for all $x \in X$, where $j_x: (E_x, E_x \setminus \{0\}) \hookrightarrow (E, \mathring{E})$ is the embedding.
- (iii) Via the cup product $u \mapsto \pi^*(u) \smile U$, $u \in H^i(X; \mathbb{Z})$, with the orientation class U , an isomorphism

$$(13.1) \quad \Phi_E: H^*(X; \mathbb{Z}) \xrightarrow{\sim} H^*(E, \mathring{E}; \mathbb{Z})$$

is defined which raises the dimension of the cohomology classes by $2N$. This is the **Thom isomorphism** that can be given more generally for all

real, oriented vector bundles of arbitrary fiber dimension. For a comparison with the Bott isomorphism of K -theory (our Theorem 10.22, p.271) and the Thom isomorphism of K -theory (our Theorem 12.8, p.290), see [19, p.546-559] and the technical details in the proof of Theorem 13.1 below.

In the following, let $H_c^*(\cdot)$ denote **cohomology with compact supports** defined in analogy with K -theory with compact supports, see Section 10.4 (pp.266f) and (11.3) (p.279 in our Section 11.2). In particular, we have $H_c^i(E; \mathbb{Z}) = H_c^i(E, \mathring{E}; \mathbb{Z})$.

Chern and Todd Classes. The N -th **Chern class** $c_N(E)$ of E is the class $\Phi^{-1}(U \smile U) \in H^{2N}(X; \mathbb{Z})$; the **total Chern class**

$$c(E) = 1 + c_1(E) + \dots + c_N(E); \quad c_i(E) \in H^{2i}(X; \mathbb{Z})$$

is obtained (compare our geometric Definition 15.61, p.444) by the axiomatic conditions of

- *functoriality*, i.e., $f^*c(E) = c(f^*E)$ for $f: Y \rightarrow X$, and
- *homomorphism*, i.e., $c(E \oplus F) = c(E) \smile c(F)$.

Because of this homomorphism property, the Chern classes are not only defined on $\text{Vect}(X)$, but also on $K(X)$, since $c(E) = 1$ if E is a trivial bundle.

We write

$$c(E) = (1 + y_1) \smile \dots \smile (1 + y_N) \quad \text{with } y_i \in H^2(X; \mathbb{Z}),$$

where the $-y_i$ are the hypothetical *zeros* of the polynomial $1 + c_1(E)t + \dots + c_N(E)t^N$ so that (by Vieta's formula) $c_k(E)$ is the k -th elementary symmetric polynomial in the y_i . By means of that formal factorization one obtains the **Chern character**

$$\mathbf{ch}(E) := \sum_{i=1}^N e^{y_i} = N + \sum_{i=1}^N y_i + \frac{1}{2!} \sum_{i=1}^N y_i^2 + \dots$$

with the understanding that when $c_k(E)$ is substituted for the k -th elementary symmetric polynomial in the y_i , then $\sum_{i=1}^N e^{y_i}$ is expressed in terms of the elementary symmetric polynomials in the $c_k(E)$. Explicitly one computes (where we write $c_k(E)$ simply as c_k)

$$\begin{aligned} ch_0 &= \dim E, \quad ch_1 = c_1, \quad ch_2 = \frac{1}{2}c_1^2 - c_2, \quad ch_3 = \frac{1}{6}(3c_3 - 3c_2c_1 + c_1^3) \\ ch_4 &= \frac{1}{24}(-4c_4 + 4c_3c_1 + 2c_2^2 - 4c_2c_1^2 + c_1^4), \dots \end{aligned}$$

For two complex bundles E_1 and E_2 over X , we have

$$\mathbf{ch}(E_1 \oplus E_2) = \mathbf{ch}(E_1) + \mathbf{ch}(E_2) \quad \text{and} \quad \mathbf{ch}(E_1 \otimes E_2) = \mathbf{ch}(E_1) \mathbf{ch}(E_2).$$

Then $E \mapsto \mathbf{ch}(E)$ induces a ring homomorphism $\mathbf{ch}: K(X) \rightarrow H^{\text{ev}}(X; \mathbb{Q})$, thereby providing a natural transformation from K -theory to singular cohomology theory with rational coefficients and compact support.

The **Todd class** of $E \rightarrow X$ is defined in the analogous way by

$$\mathbf{Td}(E) := \frac{y_1}{1 - e^{-y_1}} \cdot \dots \cdot \frac{y_N}{1 - e^{-y_N}} \in H^{\text{ev}}(X; \mathbb{Q}).$$

One finds for the homogeneous parts (see Section 15.7, pp.443ff)

$$\begin{aligned} \text{Td}_0 &= 1, \quad \text{Td}_1 = \frac{1}{2}c_1, \quad \text{Td}_2 = \frac{1}{12}(c_2 + c_1^2), \quad \text{Td}_3 = \frac{1}{24}c_2c_1 \\ \text{Td}_4 &= \frac{1}{720}(-c_4 + c_3c_1 + 3c_2^2 + 4c_2c_1^2 - c_1^4), \dots \end{aligned}$$

Incidentally, by means of Riemannian geometry one can express $\mathbf{ch}(E)$ and $\mathbf{Td}(E)$ by the *curvature matrix* of the vector bundle E which one equips with a Hermitian metric; e.g., see [45, p.551] and [40, p.310], or our Section 15.7 below.

Results. We can now prove

THEOREM 13.1 (Cohomological Formulation of the Index Theorem). *For an elliptic operator $P: C^\infty(E) \rightarrow C^\infty(F)$ on a closed manifold X of dimension n , acting between smooth sections of complex vector bundles $E \rightarrow X$ and $F \rightarrow X$, with symbol class $[\sigma(P)] \in K(T^*X)$, we have*

$$(13.2) \quad \text{index}(P) = (-1)^n (\mathbf{ch}_{TX}([\sigma(P)]) \mathbf{Td}(TX \otimes_{\mathbb{R}} \mathbb{C}))[TX].$$

Here

- $[TX] \in H_{2n}(TX; \mathbb{Q})$ denotes the fundamental cycle of the tangent bundle TX which carries an orientation as an almost-complex manifold (namely, divide the tangent space of TX into a horizontal = real and a vertical = imaginary part); by fixing a Riemannian metric we identify TX and T^*X ;
- $\mathbf{Td}(TX \otimes \mathbb{C}) \in H^{\text{ev}}(X; \mathbb{Q})$ denotes the Todd class of the complexification $TX \otimes_{\mathbb{R}} \mathbb{C}$ with fiber dimension n ;
- $\mathbf{ch}_{TX}[\sigma(P)] \mathbf{Td}(TX \otimes_{\mathbb{R}} \mathbb{C})$ belongs to the ring $H_c^{\text{ev}}(TX; \mathbb{Q})$ with

$$\mathbf{ch}_{TX}: K(TX) \longrightarrow H_c^{\text{ev}}(TX; \mathbb{Q})$$

denoting the Chern character ring homomorphism; the right side of (13.2) is evaluation of this element on $[TX]$; i.e., integration over TX .

PROOF. From the K -theoretic Index Formula Theorem 12.14 (p. 294), we have $\text{index}(P) = \text{index}_t[\sigma(P)]$. Whence to prove (13.2), it suffices to show that the right side of (13.2) coincides with $\text{index}_t[\sigma(P)]$. We could have done that before proving the K -theoretic Index Theorem. All we need is the following careful comparison of the Thom isomorphisms of K -theory (our Theorem 12.8, p.290) and of singular homology theory (our Equation (13.1), p.311).

Step 1. Elementary Properties of the Thom Isomorphisms. We recall: For a complex vector bundle $\pi: E \rightarrow X$ of fiber dimension k , we have Thom isomorphisms

$$\Psi_E: K(X) \longrightarrow K(E) \quad \text{and} \quad \Phi_E: H^*(X) \longrightarrow H_c^{*+2k}(E; \mathbb{Z}) \cong H^{*+2k}(E, \overset{\circ}{E}; \mathbb{Z}).$$

By Theorem 12.8, $\Psi_E: K(X) \rightarrow K(E)$ is given by $\Psi_E(u) = \pi^*(u)\lambda_E = \pi^*(u)\Psi_E(1)$ for $u \in K(X)$. If $i_E: X \rightarrow E$ denotes the zero section, with induced $i_E^*: K(E) \rightarrow K(X)$, then

$$\begin{aligned} (i_E^* \circ \Psi_E)(u) &= i_E^*(\pi^*(u)\Psi_E(1)) = i_E^*(\Psi_E(1))u \\ &= i_E^*(\lambda_E)u = ([\Lambda^{\text{ev}}(E)] - [\Lambda^{\text{odd}}(E)])u. \end{aligned}$$

For $1 \in H^0(X)$, the Thom class is $\Phi_E(1) \in H^{2k}(E)$, and for $\pi^*: H^*(X) \rightarrow H^*(E)$ induced by $\pi: E \rightarrow X$, we have $\Phi_E(u) = \pi^*(u)\Phi_E(1)$. For the zero section $i_E: X \rightarrow E$, we have $i_E^*: H^*(E) \rightarrow H^*(X)$ as before, but now for cohomology, and for $u \in H^j(X)$,

$$(13.3) \quad (i_E^* \Phi_E)(u) = i_E^*(\pi^*(u)\Phi_E(1)) = (i_E^* \Phi_E(1)) \cdot u,$$

where the pull-back $i_E^* \Phi_E(1)$ of the Thom class is called the *Euler class* of E (for an explanation of that notation see below our Sections 13.4 on Euler numbers and 13.7 on the arithmetic genus), namely $\chi(E) := i_E^* \Phi_E(1) \in H^{2k}(X; \mathbb{Z})$.

Step 2. The Chern Character Defect. The diagram

$$\begin{array}{ccc} K(X) & \xrightarrow{\Psi_E} & K(E) \\ \downarrow \mathbf{ch}_X & & \downarrow \mathbf{ch}_E \\ H^{\text{ev}}(X) & \xrightarrow{\Phi_E} & H^{\text{ev}}(E) \end{array}$$

does not commute in general, and this leads to the introduction of the *Chern character defect*, $\mathcal{I}(E) := \Phi_E^{-1}(\mathbf{ch}_E(\Psi_E(1)))$. We may write

$$\mathbf{ch}_E(\Psi_E(1)) = \Phi_E(1) \cdot \pi^* x \quad \text{for some } x \in H^*(X).$$

We then have

$$\begin{aligned} \chi(E)\mathcal{I}(E) &= (i_E^* \Phi_E(1)) \cdot \mathcal{I}(E) = (i_E^* \Phi_E(1)) \cdot \Phi_E^{-1} \mathbf{ch}_E(\Psi_E(1)) \\ &= (i_E^* \Phi_E(1)) \cdot \Phi_E^{-1}(\Phi_E(1) \cdot \pi^* x) = (i_E^* \Phi_E(1)) \cdot x \\ &= (i_E^* \Phi_E(1)) \cdot i_E^* \pi^* x = i_E^*(\Phi_E(1) \cdot \pi^* x) \\ &= i_E^* \mathbf{ch}_E(\Psi_E(1)) = \mathbf{ch}_X(i_E^* \Psi_E(1)) = \mathbf{ch}_X([\Lambda^{\text{ev}}(E)] - [\Lambda^{\text{odd}}(E)]). \end{aligned}$$

Thus, formally and with $c(E) = \prod_{j=1}^k (1 + x_j)$, we then have

$$\begin{aligned} \Phi_E^{-1}(\mathbf{ch}_E(\Psi_E(1))) &= \mathcal{I}(E) = \frac{\mathbf{ch}_X([\Lambda_{\mathbb{C}}^{\text{ev}}(E)] - [\Lambda_{\mathbb{C}}^{\text{odd}}(E)])}{\chi(E)} \\ &= \frac{\left(\sum_{2p \leq k} \exp(\sum_{j_1 < j_2 \dots < j_{2p}} x_{j_i}) - \sum_{2q+1 \leq k} \exp(\sum_{j_1 < j_2 \dots < j_{2q+1}} x_{j_i}) \right)}{\prod_{j=1}^k x_j} \\ &= \prod_{j=1}^k \frac{1 - e^{x_j}}{x_j}. \end{aligned}$$

Recall that

$$\begin{aligned} \mathbf{Td}(E) &= \prod_{j=1}^k \frac{x_j}{1 - e^{-x_j}}, \quad \text{and so} \\ \mathbf{Td}(\bar{E}) &= \prod_{j=1}^k \frac{-x_j}{1 - e^{x_j}} = (-1)^k \prod_{j=1}^k \frac{x_j}{1 - e^{x_j}} = (-1)^k \mathcal{I}(E)^{-1}, \end{aligned}$$

i.e., $\mathcal{I}(E)^{-1} = (-1)^k \mathbf{Td}(\bar{E})$. For $\xi \in K(X)$, we have

$$(\Phi_E^{-1} \circ \mathbf{ch}_E \circ \Psi_E)(\xi) = \Phi_E^{-1}(\mathbf{ch}_E(\Psi_E(1))) \mathbf{ch}_X(\xi) = \mathcal{I}(E) \mathbf{ch}_X(\xi).$$

Indeed,

$$\begin{aligned} \Phi_E^{-1} \mathbf{ch}_E(\Psi_E(\xi)) &= \Phi_E^{-1} \mathbf{ch}_E(\Psi_E(1) \cdot \pi^* \xi) = \Phi_E^{-1}(\mathbf{ch}_E(\Psi_E(1)) \mathbf{ch}_E(\pi^* \xi)) \\ &= \Phi_E^{-1}(\mathbf{ch}_E(\Psi_E(1)) \pi^*(\mathbf{ch}_X(\xi))) = \Phi_E^{-1}(\mathbf{ch}_E(\Psi_E(1))) \mathbf{ch}_X(\xi) = \mathcal{I}(E) \mathbf{ch}_X(\xi). \end{aligned}$$

Step 3. Involving the Embedding $f: X \hookrightarrow \mathbb{R}^{n+m}$. For $i: \{p_0\} \rightarrow \mathbb{R}^{n+m}$, we have the normal bundle $N_0 = \mathbb{R}_{p_0}^{n+m} \rightarrow \{p_0\}$ and $TN_0 = T\mathbb{R}^{n+m} = \mathbb{C}^{n+m} \rightarrow T\{p_0\}$. Moreover, there are Thom isomorphisms

$$i_! = \Psi_0: K(T\{p_0\}) \longrightarrow K(T\mathbb{R}^{n+m}) \quad \text{and} \quad \Phi_0: H_c^*(T\{p_0\}) \longrightarrow H_c^*(T\mathbb{R}^{n+m}).$$

Let $u \in K(\mathbb{C}^{n+m}) \cong \mathbb{Z}$, say $u = \Psi_0(\xi)$, for $\xi \in K(T\{p_0\}) \cong \mathbb{Z}$. We have

$$\begin{aligned} \mathbf{ch}(u)[\mathbb{C}^{n+m}] &= \Phi_0^{-1}(\mathbf{ch}(u)) = \Phi_0^{-1}(\mathbf{ch}(\Psi_0(\xi))) \\ &= \mathcal{I}(\mathbb{C}_{p_0}^{n+m})\mathbf{ch}(\xi) = 1\xi = \xi = \Psi_0^{-1}(u). \end{aligned}$$

Hence, the right-most square in the following diagram commutes:

$$\begin{array}{ccccccc} K(TX) & \xrightarrow{\Psi} & K(TN) & \xrightarrow{h} & K(T\mathbb{R}^{n+m} = \mathbb{C}^{n+m}) \cong \mathbb{Z} & \xrightarrow{\Psi_0^{-1}} & K(T\{p_0\}) \\ \downarrow \mathbf{ch} & & \downarrow \mathbf{ch} & & \downarrow \mathbf{ch} & & \downarrow \mathbf{ch} \\ H_c^*(TX) & \xrightarrow{\Phi} & H_c^*(TN) & \xrightarrow{\tilde{h}} & H_c^*(T\mathbb{R}^{n+m} = \mathbb{C}^{n+m}) \cong \mathbb{Z} & \xrightarrow{\Phi_0^{-1}} & H_c^*(T\{p_0\}), \end{array}$$

and under the identification with $\mathbb{Z}$ of the rings in the right-most square the homomorphisms are all just identities. The middle square also commutes, when h and $\tilde{h}$ are the extension homomorphisms. The left-most square does not commute in general, since there is generally a nontrivial Chern character defect $\mathcal{I}(TN)$ in the relation

$$\Phi^{-1} \mathbf{ch}(\Psi(\xi)) = \mathcal{I}(TN) \mathbf{ch}(\xi), \quad \xi \in K(TX).$$

In the midst of the computation of $\text{index}_t(P)$ below, we use the result $\mathcal{I}(TN) = \mathcal{I}(TX \otimes \mathbb{C})^{-1}$, which is seen as follows. From the relation $\mathcal{I}(E) = \prod_{j=1}^k \frac{1-e^{x_j}}{x_j}$, we have $\mathcal{I}(E_1 \otimes E_2) = \mathcal{I}(E_1)\mathcal{I}(E_2)$. Hence, $\mathcal{I}(TN) = \mathcal{I}(TX \otimes \mathbb{C})^{-1}$ follows from the fact that as complex bundles over TX , we have

$$(TX \otimes \mathbb{C}) \oplus TN \cong (\pi^*(TX) \oplus \pi^*(TX)) \oplus TN \cong T(TX) \oplus TN = T(T\mathbb{R}^{n+m})|_{TX},$$

which is a trivial bundle. Without further interruption, we obtain

$$\begin{aligned} \text{index}_t(P) &= (i_!)^{-1}(f_!([\sigma(P)])) = (\Psi_0)^{-1}((h \circ \Psi)([\sigma(P)])) \\ &= \mathbf{ch}((h \circ \Psi)([\sigma(P)]))[\mathbb{C}^{n+m}] = \tilde{h}(\mathbf{ch}(\Psi([\sigma(P)])))[\mathbb{C}^{n+m}] \\ &= \mathbf{ch}(\Psi([\sigma(P)]))\tilde{h}_*[\mathbb{C}^{n+m}] = \mathbf{ch}(\Psi([\sigma(P)]))[TN] \\ &= \Phi^{-1}\mathbf{ch}(\Psi([\sigma(P)]))[TX] = (\mathcal{I}(TN)\mathbf{ch}([\sigma(P)]))[TX] \\ &= (\mathcal{I}(TX \otimes \mathbb{C})^{-1}\mathbf{ch}([\sigma(P)]))[TX] \\ &= (-1)^n(\mathbf{Td}(\overline{T_{\mathbb{C}}X} \otimes \overline{\mathbb{C}})\mathbf{ch}_{TX}([\sigma(P)]))[TX] \\ &= (-1)^n(\mathbf{ch}_{TX}([\sigma(P)]) \mathbf{Td}(T_{\mathbb{C}}X \otimes \mathbb{C}))[TX]. \quad \square \end{aligned}$$

COROLLARY 13.2. *If the underlying manifold X is oriented, the index formula (13.2) simplifies to*

$$(13.4) \quad \text{index } P = (-1)^{n(n+1)/2}(\Phi_{TX}^{-1}(\mathbf{ch}_{TX}([\sigma(P)])) \mathbf{Td}(TX \otimes \mathbb{C}))[X],$$

where $\Phi_{TX}: H^*(X; \mathbb{Q}) \rightarrow H^*(TX, TX; \mathbb{Q}) = H_c^*(TX; \mathbb{Q})$ denotes the Thom isomorphism and $[X] \in H_n(X; \mathbb{Q})$ is the fundamental cycle of the orientation of X .

PROOF. For a compact oriented manifold X , we have the Thom isomorphism $\Phi_{TX}: H^*(X) \rightarrow H^*(TX)$, which has the property

$$(13.5) \quad u[TX] = (-1)^{n(n-1)/2}(\Phi_{TX}^{-1}(u))[X]$$

for any $u \in H^*(TX)$. The $(-1)^{\frac{1}{2}n(n-1)}$ is explained as follows: Let $x_1, \dots, x_n$ be positively oriented local coordinates for X . Then the induced oriented local coordinates for $v_1\partial x_1 + \dots + v_n\partial x_n \in TX$ are $x_1, \dots, x_n, v_1, \dots, v_n$. However, for

the orientation that we chose for TX (even if X is not-orientable), the coordinates $x_1, v_1, \dots, x_n, v_n$ are positively oriented. Transforming $x_1, \dots, x_n, v_1, \dots, v_n$ to $x_1, v_1, \dots, x_n, v_n$ requires $(n-1) + (n-2) + \dots + 1 = n(n-1)/2$ transpositions. We use (13.5) with $u := (-1)^n (\mathbf{ch}([\sigma(P)]) \mathbf{Td}(TX \otimes \mathbb{C}))$, noting that $n + n(n-1)/2 = n(n+1)/2$, to obtain (13.4). $\square$

EXERCISE 13.3. Assume oriented X and nonvanishing Euler class¹ $\chi(X) \neq 0$. Show that then there is the simpler formula

$$(13.6) \quad \text{index } P = (-1)^{n(n+1)/2} \left(\frac{\mathbf{ch}_X([E] - [F])}{\chi(X)} \mathbf{ch}_{TX}([\sigma(P)]) \mathbf{Td}(TX \otimes \mathbb{C}) \right) [X].$$

[Hint: Recall from our introduction of the Euler class in (13.3) the following: If $i : X \rightarrow TX$ denotes the zero section, then

$$\begin{aligned} \chi(TX) \cdot \Phi_{TX}^{-1}(\mathbf{ch}_{TX}([\sigma(P)])) &= i^* \mathbf{ch}_{TX}([\sigma(P)]) = \mathbf{ch}_X(i^*[\sigma(P)]) \\ &= \mathbf{ch}_X([E] - [F]) \cdot \mathbf{ch}_{TX}([\sigma(P)]). \end{aligned}$$

REMARK 13.4. The calculation of the right sides in the index formulas (13.2), (13.4) and (13.6) naturally involves only the evaluation of the highest dimensional components of the cup product on the respective fundamental cycles.

2. The Case of Systems (Trivial Bundles)

In [19, p.600-602], a drastic simplification of the Index Formula is proved for the case of trivial vector bundles (i.e., the elliptic operator P is applied to a system of N complex-valued functions). The symbol of such an operator is then a continuous map $\sigma(P) : SX \rightarrow \text{GL}(N, \mathbb{C})$, where SX denotes the unit cotangent sphere bundle of X . Looking at the induced cohomology homomorphism $(\sigma(P))^* : H^*(\text{GL}(N, \mathbb{C})) \rightarrow H^*(SX)$ (coefficients arbitrary), it becomes evident that in order to obtain a useful formula in this case, one must know something about the cohomology of the Lie group $\text{GL}(N, \mathbb{C})$. Since the unitary group $U(N)$ is a deformation retract of $\text{GL}(N, \mathbb{C})$, we have $H^*(\text{GL}(N, \mathbb{C})) = H^*(U(N))$. Moreover, since we have a natural map $\rho_N : U(N) \rightarrow U(N)/U(N-1) = S^{2N-1}$, we may obtain all essential information on $H^*(\text{GL}(N, \mathbb{C}))$ from the well-known cohomology of S^{2N-1} . More precisely: Let $u_i \in H^{2i-1}(S^{2i-1})$ denote the natural generating element, where S^{2i-1} is oriented as the boundary of the ball in $\mathbb{C}^i$. Then set $h_i^i := (\rho_i)^*(u_i) \in H^{2i-1}(U(i))$; e.g., $h_N^N \in H^{2N-1}(U(N))$. For $i \leq N$, we obtain additional elements $h_i^N \in H^{2i-1}(U(N))$ by means of the normalization condition $j^* h_i^N = h_i^i$, where $j : U(i) \hookrightarrow U(N)$ denotes the canonical embedding. The h_i^N ($i \leq N$) form a system of generators for the algebra $H^*(U(N))$.

Results. For an elliptic system P of N pseudo-differential equations for N complex-valued functions on a closed manifold X of dimension n , we have

a)

$$(13.7) \quad \text{index } P = (-1)^n \left\{ \sum_{i=1}^N (-1)^{i-1} \frac{(\sigma(P))^* h_i^N}{(i-1)!} \smile \mathbf{Td}(X) \right\} [SX].$$

Here $[SX]$ denotes the fundamental cycle of the canonical orientation of SX and $\mathbf{Td}(X)$ denotes the lift to SX of the Todd class of the complexification of TX ; see

¹Commonly one writes " $\chi(X)$ " instead of " $\chi(TX)$ " for the Euler class.

Section 13.1 above.

b) If $n \leq 3$ or if X is a hypersurface in $\mathbb{R}^{n+1}$, then $\mathbf{Td}(X) = 1$, and hence

$$\text{index}(P) = \begin{cases} (-1)^{N+n-1} \frac{(\sigma(P))^* h_n^N}{(n-1)!}, & \text{for } N > n, \\ -\frac{\text{mapping degree}(\rho \circ \sigma(P))}{(n-1)!}, & \text{for } N = n, \\ 0, & \text{for } N < n. \end{cases}$$

For the determination of the mapping degree of the composition $\rho \circ \sigma(P) : SX \rightarrow S^{2n-1}$, see [97, 14.9.6-10].

c) In the framework of Hodge theory (which provides a canonical isomorphism between the *harmonic differential forms* of degree p on a manifold and the p -th cohomology of the manifold with coefficients in $\mathbb{C}$ – see also Section 13.4 below), there are explicit differential forms $\omega_i \in \Omega^{2i-1}(U(N))$ (so-called *bi-invariant forms*), which represent the generators h_i^N . If $\pi : SX \rightarrow X$ denotes the projection, $\mathbf{Td} \in \Omega^*(X)$ denotes the total differential form corresponding to the Todd class (involving the curvature of the Riemannian manifold X) and $\omega := \sum_{i=1}^N \frac{(-1)^{i-1} \omega_i}{(i-1)!} \in \Omega^{2i-1}(U(N))$ denotes the *total bi-invariant form*, then one obtains the integral formula

$$\text{index } P = (-1)^n \int_{SX} \sigma(P)^* \omega \wedge \pi^* \mathbf{Td}.$$

3. Examples of Vanishing Index

In a series of special cases one can conclude that the index of an operator vanishes by using solely the *format* of the index formula in Theorem 12.1 (p. 285) or its generalizations and alternative formulations in Sections 13.1 and 13.2 above, without having to go through all of the somewhat complicated topological *computations*. For some of these results (e.g., for a), and for the special case $N = 1$ and $n > 2$ in b), see Remark 13.5), one does not need the full index formula, but rather only the simpler theorem of Exercise 11.4 (p. 279) that the index is a *homomorphism* $K(TX) \rightarrow \mathbb{Z}$.

Results. Let X be a closed manifold of dimension n , $E, F \in \text{Vect}_N(X)$ and $P \in \text{Ell}_k(E, F)$. Then we have $\text{index}(P) = 0$ in the following cases

- a) n odd and P a differential operator.
- b) $N < n$ and X a hypersurface in $\mathbb{R}^{n+1}$ or $n \leq 3$,
- c) $N = n/2$ and the Euler number $\chi(X) \neq 0$,
- d) $N = n/2$ and n not divisible by four,
- e) $N < n/2$,

where we shall assume that the vector bundles E and F are trivial in b)-e).

Arguments. To a): We show that a) follows very nicely from the general cohomological index formula of Theorem 13.1 (p. 313): Let $\text{ant} : \xi \mapsto -\xi$ denote the antipodal map on the tangent bundle TX . Since $\sigma(P)$ at the point x is written in terms of a matrix of homogeneous polynomials of the k -th degree with coefficients in $\mathbb{C}$ and coordinates in $T_x^* X$ as variables, we have the symmetry condition

$$(13.8) \quad \sigma(P)(\text{ant}(\xi)) = (-1)^k \sigma(P)(\xi), \quad \xi \in T_x X.$$

Here we have identified TX and T^*X by means of a Riemannian metric on X . Via multiplication by $e^{it\pi}$, $t \in [0, 1]$, one obtains a homotopy in $\text{Iso}_{SX}(E, F)$ from $\sigma(P)$

to $-\sigma(P)$, hence $[\sigma(P)]$ and $[-\sigma(P)]$ are equal in $K(TX)$. We can then neglect the sign in (13.8) and obtain

$$(13.9) \quad \text{ant}^* [\sigma(P)] = [\sigma(P)],$$

if P is a differential operator. We now apply the index formula Theorem 13.1 of Section 13.1:

$$\begin{aligned} \text{index}_t[\sigma(P)] &= (-1)^n \{ \mathbf{ch} [\sigma(P)] \smile \mathbf{Td}(X) \} [TX] \\ &= (-1)^n \{ \text{ant}^* \mathbf{ch} [\sigma(P)] \smile \mathbf{Td}(X) \} (\text{ant}_*[TX]) \\ &= (-1)^n \{ \mathbf{ch} [\sigma(P)] \smile \mathbf{Td}(X) \} ((-1)^n [TX]) \\ &= -\text{index } P, \text{ whence } \text{index } P = 0. \end{aligned}$$

Here we have used (13.9) in the third equality, to obtain $\text{ant}^* \mathbf{ch} [\sigma(P)] = \mathbf{ch} [\sigma(P)]$ in $H^*(TX; \mathbb{Q})$. Note also that ant inverts only the vertical part of the tangent space TX , leaving the horizontal part unchanged: in local coordinates $(x_1, \dots, x_n)$, with ξ represented by $(x_1, \dots, x_n, \xi_1, \dots, \xi_n)$ where $\xi = \sum \xi_i dx^i$, we have $\text{ant}(\xi)$ represented by $(x_1, \dots, x_n, -\xi_1, \dots, -\xi_n)$. Thus, the orientation of TX is reversed by ant , precisely when n is odd.

Incidentally, with somewhat more topology, (see [45, p.600]) one can show directly for odd n and P a differential operator that the mappings $\sigma(P)(\text{ant}(\cdot))$ and $(\sigma(P)(\cdot))^{-1}$ are stably homotopic, whence $[\sigma(P)] + [\sigma(P)] = 0$ and $[\sigma(P)]$ is of finite order. Then $\text{index } P \in \mathbb{Z}$ must also be of finite order and hence zero, since $\text{index}: K(TX) \rightarrow \mathbb{Z}$ is a homomorphism. In this way, one obtains a) without recourse to the explicit index formula.

To b): We went over b) in Result b) of Section 13.2.

To c)-e): The derivation of c)-e) from the Result a) of Section 13.2 can be found in [45, p.602f].

REMARK 13.5. One can also directly prove e) for the special case $N = 1$ and $n > 2$ without the full index theorem (see also Exercise 9.22, p.244, and the literature given there, where the same result is derived topologically in a *pedestrian* way). For trivial line bundles the space of elliptic symbols can be expressed very simply: Since $\text{GL}(1, \mathbb{C}) = \mathbb{C}^\times$ can be contracted to the circle S^1 , the index is defined on the set of homotopy classes $[SX, S^1] = H^1(SX; \mathbb{Z})$. Since (by Exercise 9.21, p.244) the index of an elliptic operator P is zero when its symbol $\sigma(P)$ depends only on x (and not on $\xi \in (SX)_x$), it follows that the index vanishes on the image of π^* in the following long exact cohomology sequence:

$$\begin{array}{ccccccc} \dots & \longrightarrow & H^1(BX) & \longrightarrow & H^1(SX) & \longrightarrow & H^2(BX, SX) \longrightarrow H^2(BX) \longrightarrow \dots \\ & & \downarrow \cong & \nearrow \pi^* & \downarrow \text{index} & & \\ & & H^1(X) & & \mathbb{Z} & & \end{array}$$

(We have omitted the coefficient ring $\mathbb{Z}$ from the cohomology groups here.) As we already reported in our Basic Observation 1(i) of Section 13.1 above, by a classical result of R. THOM, $H^2(BX, SX; \mathbb{Z}) = 0$ for $n > 2$, whence π^* is surjective. Thus, we have proved that $\text{index } P = 0$ for each elliptic operator P defined on the space of complex-valued functions on a manifold of dimension > 3 . Compare with [21,

p.103 f], where similar topological arguments are needed in certain cases for $n = 2$ and for nontrivial bundles.

4. Euler Characteristic and Signature

► We have seen already how (e.g., in our proof of the Bott Periodicity Theorem) analytic methods are utilized in topology and, conversely, how the Index Formula expresses the analytic index by topological means. This relationship between the *topology of manifolds* and the analysis of linear *elliptic operators* is further revealed by the fact that certain invariants of closed manifolds can be realized as indices of classical *geometric* operators which can be defined quite naturally on these manifolds. A detailed presentation is contained in our Chapter 17, expanding the classic [287]. The case of compact manifolds with boundary remained obscure for a long time, since the *classical* operators do not all admit local elliptic boundary value systems in the way of Section 9.4. In [41] the breakthrough came: The famous Atiyah-Patodi-Singer (APS) Index Theorem brought together topological, differential and spectral invariants, associated to smooth compact manifolds with boundary, and defined by elliptic operators, see also [68], [83] and our Section 9.4 below. ◀

The Euler Characteristic. The invariant which we consider here is the **Euler characteristic** $\chi(X)$. We concentrate on a few technical issues and refer to the marvelous review [211] for the fascinating history and wider aspects. It is defined by the observation (a matter of solid geometry and probably known long ago to Greek mathematicians) that, for every *triangulation* of a closed oriented surface X , the alternating sum $\chi(X) = \alpha_0 - \alpha_1 + \alpha_2$ of the number of vertices (α_0), edges (α_1) and faces (α_2) is the same and depends only on the number of *handles*, the **genus** of the surface: $\chi(X) = 2 - 2g$. Figure 13.1 shows the beginning of a triangulation and the surface has genus 4.

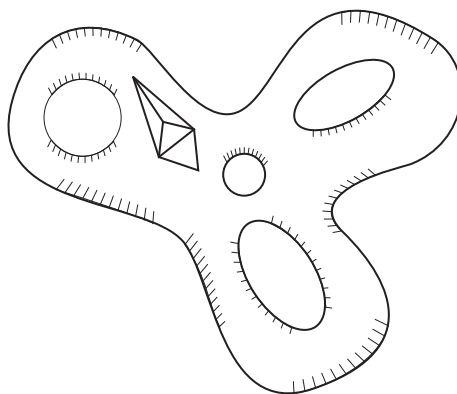


FIGURE 13.1. Beginning triangulation of a surface X of genus $g = 4$

The Euler characteristic can be interpreted as the alternating sum $\chi(X) = b_0 - b_1 + b_2$ of the number 0-, 1- and 2-dimensional *holes*, whereby the interior of X consists of a 0-dimensional and g 1-dimensional holes and the exterior of further g 1-dimensional holes and the 2-dimensional total space, thus $b_0 = b_2 = 1$ and $b_1 = 2g$.

In the language of singular homology, b_i is the rank of the i -th homology group $H_i(X; \mathbb{Z})$, the i -th **Betti number**, and in this form the definition of the Euler characteristic can be extended to a topological manifold X of dimension $n > 2$. If the α_i are again defined by a triangulation of X , then we obtain

$$\chi(X) = \alpha_0 - \alpha_1 + \cdots + (-1)^n \alpha_n = b_0 - b_1 + \cdots + (-1)^n b_n.$$

The Euler characteristic is among the best understood topological invariants. For example one knows (see e.g., [11, p.309 and 358], [387, p.246] and [185, p.99-103]):

- (i) $\chi(X \times Y) = \chi(X) \cdot \chi(Y)$,
- (ii) $\dim X \text{ odd} \implies \chi(X) = 0$,
- (iii) $\chi(S^{2m}) = 2$ and $\chi(\mathbb{P}^m(\mathbb{C})) = m + 1$.

The Signature. The concepts of *Euler characteristic* and *genus* have experienced various generalizations, inspired the construction of new invariants, and have led to many surprising results. Contrary to the Euler characteristic, some of these new invariants are still not fully understood. All that is *Index Theory* and will be dealt with in the following sections and in Part IV. In this section we shall only explain one single additional invariant, the signature. The **signature** of an oriented topological manifold X of dimension $4q$ is a sharper invariant than the Euler characteristic in several aspects (see Section 13.5). It is defined as follows. Consider the real-valued quadratic form

$$(13.10) \quad Q: H^{2q}(X; \mathbb{R}) \longrightarrow \mathbb{R}, \text{ defined by } Q(a, a) := (a \smile a)[X],$$

where $a \smile a$ denotes the cup product and $[X]$ denotes the fundamental cycle of the orientation of X . Then

$$(13.11) \quad \text{sig}(X) := \text{sig}(Q) := p^+ - p^-,$$

where p^+ and p^- denote the maximal dimension of subspaces of $H^{2q}(X; \mathbb{R})$ on which Q is positive- (respectively negative-) definite.

Q is nondegenerate, whence $p^+ + p^- = b_{2q}$ (recall $b_i = \dim H_i(X; \mathbb{R}) = \dim H^i(X; \mathbb{R})$). Furthermore, the Poincaré duality $H_i(X; \mathbb{R}) \cong H^{4q-i}(X; \mathbb{R})$ implies $\chi(X) \equiv b_{2q} \pmod{2}$, and we obtain the formula

$$(iv) \quad \dim X = 4q \implies \chi(X) \equiv \text{sig}(X) \pmod{2}.$$

Results. We now want to describe these two invariants analytically, when the oriented, closed manifold X , with $\dim X = n$ even, is equipped with a differentiable structure and a Riemannian metric. Referring to Exercise 6.20 (p.172) and our discussion of the cobordism based proof of the Index Theorem on pp.302ff above, let $\Omega^\bullet(X) := \bigoplus_{j=1}^n \Omega^j(X)$ denote the space of (complexified) exterior differential forms, with exterior derivative $d: \Omega^\bullet(X) \rightarrow \Omega^\bullet(X)$ and its formal adjoint $\delta: \Omega^\bullet(X) \rightarrow \Omega^\bullet(X)$.

THEOREM 13.6. *a) The operator $d + \delta: \Omega^\bullet(X) \rightarrow \Omega^\bullet(X)$ is an elliptic, formally self-adjoint differential operator of order 1, whence $\text{index}(d + \delta) = 0$. Occasionally, it is called the **DeRham-Dirac operator**.*

*b) By restricting $d + \delta$ to the space $\Omega^{\text{ev}}(X) := \bigoplus_{j \text{ even}} \Omega^j(X)$ of even forms and setting $\Omega^{\text{odd}}(X) := \bigoplus_{j \text{ odd}} \Omega^j(X)$, we obtain the **Euler operator**. It is an elliptic differential operator of order 1*

$$(13.12) \quad (d + \delta)^{\text{ev}}: \Omega^{\text{ev}}(X) \rightarrow \Omega^{\text{odd}}(X) \text{ with } \text{index}((d + \delta)^{\text{ev}}) = \chi(X).$$

c) Let $n \equiv 0 \pmod{4}$, say $n = 4q$, and let $\tau: \Omega^\bullet(X) \rightarrow \Omega^\bullet(X)$ denote the involution (defined by (12.17), p. 302) with the ± 1 -eigenspaces $\Omega^\pm(X)$. By restricting $d + \delta$ to the space $\Omega^+(X)$, we obtain the **signature operator**. It is an elliptic differential operator of order 1

$$(13.13) \quad (d + \delta)^+: \Omega^+(X) \rightarrow \Omega^-(X) \quad \text{with} \quad \text{index}(d + \delta)^+ = \text{sig}(X).$$

d) As defined in Section 13.1, let $U \in H^n(TX, \mathring{TX})$ denote the orientation class and $\Phi: H^n(X) \rightarrow H^{2n}(TX, \mathring{TX})$ the Thom isomorphism. Recall that there is a characteristic class $\chi(TX) = \Phi^{-1}(U \smile U) \in H^n(X; \mathbb{Z})$, namely the Euler class of the tangent bundle TX , for which $\chi(TX)[X] = \chi(X)$. The class $\chi(TX)$ is represented by a certain n -form $\text{GB}(\Omega^\theta)$, the **Gauss-Bonnet form**, which is defined in terms of the curvature Ω^θ of X ; i.e., $\text{GB}(\Omega^\theta)$ is a multiple of the Pfaffian of Ω^θ (to be explained below in Section 15.6 in detail on pp.446ff). Then,

$$(13.14) \quad \chi(X) = \int_X \text{GB}(\Omega^\theta),$$

and this is known as the **Chern-Gauss-Bonnet formula**.

e) If $n = 4q$, the signature $\text{sig}(X)$ can also be expressed as

$$(13.15) \quad \text{sig}(X) = L_q(p_1, \dots, p_q)[X] = \int_X L_q(\tilde{p}_1, \dots, \tilde{p}_q),$$

which is known as the **Hirzebruch Signature Formula** with HIRZEBRUCH'S L polynomial in PONTRYAGIN'S characteristic classes.

REMARK 13.7. The preceding theorem should not be considered an *application* of the Index Theorem. Much more it is its *origin* and *motivation*: Strictly speaking a)-c) only show that the Euler characteristic and the signature can be written as the index of geometrically defined operators. Assertions d)-e) then recall two formulas that we shall prove in our Part IV in unusual detail, applying a suitable version of the Index Theorem. The formulas were known before the Index Theorem and originally proved independently.

Arguments.

To a: To Exercise 6.47a (pp.187ff) we gave an extended hint how to show that

$$(13.16) \quad \sigma(d)(x, \xi) = i\xi_\wedge \quad \text{and} \quad \sigma(\delta)(x, \xi) = -i\xi_\perp, \quad \text{for } (x, \xi) \in \mathring{T}^*X,$$

and how to deduce ellipticity of $d + \delta$. Recall from Remark 6.21 and Equation (6.9) (p.173) that $\xi_\wedge$ denotes exterior and $\xi_\perp$ interior multiplication of forms with the cotangent vector $\xi \in T_x^*X \setminus \{0\}$. Two calculations were left to the reader and shall be brought now in detail. For that, with the notation of Exercise 6.20 (p.172), let $*_j: \Lambda^j(X) \rightarrow \Lambda^{n-j}(X)$ denote the Hodge star operator, characterized by the property $(*_j\alpha) \wedge \beta = \langle \alpha, \beta \rangle \nu_g$, where ν_g denotes the volume form on X induced by a fixed Riemannian metric g . We use the same notation for the corresponding Hodge star operator on forms.

(i) While it is easy to see that $\sigma(d)(x, \xi) = i\xi_\wedge$, we need a little calculation to find $\sigma(\delta)(x, \xi)$. By definition, $\delta = d^*$. Then $\sigma(\delta)(x, \xi)$ must be the adjoint of $\sigma(d)(x, \xi)$. All we have to do is to confirm that $-i\xi_\perp$ is the adjoint mapping to $i\xi_\wedge$. Note

that $-i\xi_{\mathbb{L}} = -i * \xi \wedge *$ which is better manageable, like our reformulation of the codifferential δ in (6.32). Thus, we have for $\omega \in \Omega^j(X)$, $\alpha \in \Omega^{j+1}(X)$

$$\begin{aligned}
 \langle \xi \wedge \omega, \alpha \rangle \nu_g &= (\xi \wedge \omega) \wedge * \alpha = (-1)^j \omega \wedge (\xi \wedge * \alpha) \\
 (13.17) \quad &= (-1)^j \omega \wedge \left((-1)^{(n-j)j} ** \right) (\xi \wedge * \alpha) \\
 &= (-1)^{nk} \langle \omega, *(\xi \wedge * \alpha) \rangle \nu_g = \langle \omega, *(\xi \wedge * \alpha) \rangle \nu_g,
 \end{aligned}$$

since n is even. Here we used that

$$\omega \in \Omega^j(X), \alpha \in \Omega^{j+1}(X) \implies * \alpha \in \Omega^{n-(j+1)}(X) \text{ and } \xi \wedge * \alpha \in \Omega^{n-j}(X).$$

(ii) To show the ellipticity of $d + \delta$, we recall that the square of $d + \delta$ is the (Hodge) Laplace operator

$$\Delta := (d + \delta)^2 = d\delta + \delta d: \Omega^\bullet(X) \longrightarrow \Omega^\bullet(X),$$

which is of order 2 and homogeneous in the forms (i.e., $\Delta(\Omega^j(X)) \subseteq \Omega^j(X)$). The ellipticity of $d + \delta$, (as well as that of Δ) follows, once it is shown that

$$(\sigma(d + \delta)(x, \xi) \circ \sigma(d + \delta)(x, \xi))\omega = \|\xi\|^2 \omega,$$

since then $(\sigma(d + \delta)(x, \xi))^{-1} = \|\xi\|^{-2} \sigma(d + \delta)(x, \xi)$. We have

$$\begin{aligned}
 &(\sigma(d + \delta)(x, \xi) \circ \sigma(d + \delta)(x, \xi))\omega \\
 &= i\xi \wedge (i\xi \wedge \omega - i * (\xi \wedge * \omega)) - i * (\xi \wedge * (i\xi \wedge \omega - i * (\xi \wedge * \omega))) \\
 &= \xi \wedge (*(\xi \wedge * \omega)) + *(\xi \wedge (*\xi \wedge \omega - **(\xi \wedge * \omega))) \\
 &= \xi \wedge (*(\xi \wedge * \omega)) + *((\xi \wedge * \xi \wedge \omega - \xi \wedge **(\xi \wedge * \omega))) \\
 &= \xi \wedge (*(\xi \wedge * \omega)) + *(\xi \wedge *(\xi \wedge \omega) \pm \xi \wedge \xi \wedge * \omega) \\
 &= \xi \wedge (*(\xi \wedge * \omega)) + *(\xi \wedge *(\xi \wedge \omega)) = \|\xi\|^2 \omega,
 \end{aligned}$$

where it suffices to check the last equality for $\|\xi\| = 1$ in the case $\omega \in \Lambda^j(\xi^\perp)$, and in the case $\omega = \xi \wedge \eta$ where $\eta \in \Lambda^{j-1}(\xi^\perp)$, both of which are straightforward (extend ξ to an oriented, orthonormal basis).

To b: Since $d + \delta$ is formally self-adjoint, its index is zero. By a simple orthogonality argument, like in our Remark 2.11 (p.17), $\text{Ker}(d + \delta) = \text{Ker } \Delta$ follows. By definition, elements of that space are known as harmonic forms. Hodge-de-Rham theory tells us that the algebra of harmonic forms, say $\mathcal{H}^\bullet(X)$, is isomorphic to the cohomology algebra $H^*(X; \mathbb{C})$, where wedge product of harmonic forms corresponds to cup product in $H^*(X; \mathbb{C})$. In particular, for $\Delta_j := \Delta|_{\Omega_j(X)}$, we have the *main theorem of Hodge theory*

$$(13.18) \quad \text{Ker}((d + \delta)|_{\Omega_j(X)}) = \text{Ker } \Delta_j =: \mathcal{H}^j(X) \cong H^j(X; \mathbb{C}), \quad j = 0, \dots, n.$$

Moreover, there is a splitting of $\Omega^j(X)$ into L^2 orthogonal direct sums

$$\Omega^j(X) = \text{Ker } \Delta_j \oplus \text{Im } \Delta_{j-2} = \text{Ker } \Delta_j \oplus \text{Im } d_{j-1} \oplus \text{Im } \delta_{j+1}.$$

For the details of that *Hodge-DeRham Decomposition*, see Theorem 17.62, p.603, and Corollary 17.63. If we restrict $d + \delta$ to $\Omega^{\text{ev}}(X)$, we obtain a differential operator

$$(13.19) \quad (d + \delta)^{\text{ev}} := (d + \delta)|_{\Omega^{\text{ev}}(X)}: \Omega^{\text{ev}}(X) \longrightarrow \Omega^{\text{odd}}(X) \text{ with formal adjoint}$$

$$(13.20) \quad ((d + \delta)^{\text{ev}})^* = (d + \delta)^{\text{odd}} := (d + \delta)|_{\Omega^{\text{odd}}(X)}.$$

The restricted operators $(d + \delta)^{\text{ev}}$ and $(d + \delta)^{\text{odd}}$ are still elliptic with symbols that are inverses modulo a factor of $-\|\xi\|^2$. The index of $(d + \delta)^{\text{ev}}$ is not necessarily zero. Indeed,

$$\begin{aligned} \text{index}((d + \delta)^{\text{even}}) &= \dim \text{Ker}(d + \delta)^{\text{ev}} - \dim \text{Ker}(d + \delta)^{\text{ev}} \\ &= \sum_{j \text{ even}} \dim \text{Ker} \Delta_j - \sum_{j \text{ odd}} \dim \text{Ker} \Delta_j \\ &= \sum_{j \text{ even}} \dim H^j(X; \mathbb{C}) - \sum_{j \text{ odd}} \dim H^j(X; \mathbb{C}) = \chi(X), \end{aligned}$$

the Euler characteristic of X .

To c: To begin with, we explain the claimed decomposition $\Omega(X) = \Omega^+(X) \oplus \Omega^-(X)$. To be on the safe side, we argue on the level of the vector bundle $\Lambda^j(X) \rightarrow X$ of complex exterior j -covectors over the compact, orientable C^∞ Riemannian n -manifold X with metric tensor g . Until further notice, we assume only that n is even, say $n = 2m$. Since $*_{2m-j} \circ *_{\mathbf{j}} = (-1)^j$, the total $*$:= $\bigoplus_{j=0}^n *_{\mathbf{j}}$ is not an involution. However, as shown in Exercise 6.20c and Equations (6.8a) and (6.8b), setting $\tau_j := i^{m+j(j-1)} *_{\mathbf{j}}$ yields an involution $\tau := \bigoplus_{j=0}^{2m} \tau_j$ ($\tau^2 = 1 := \text{Id}_{\Lambda^\bullet(X)}$). Thus, $\Lambda^\bullet(X) = \Lambda^+(X) \oplus \Lambda^-(X)$, where

$$\Lambda^+(X) := (1 + \tau)\Lambda^\bullet(X) \quad \text{and} \quad \Lambda^-(X) := (1 - \tau)\Lambda^\bullet(X)$$

are the ± 1 eigenbundles of τ (of positive fiber dimension); we set $\Omega^\pm(X) := C^\infty(\Lambda^\pm(X))$. Using $\delta = -*d*$ (for n even), one can check that $(d + \delta)\tau = -\tau(d + \delta)$ so that $(d + \delta)(\Omega^\pm(X)) = \Omega^\mp(X)$. Whence, the **Hirzebruch signature operator**

$$(d + \delta)^+ := (d + \delta)|_{\Omega^+(X)} : \Omega^+(X) \rightarrow \Omega^-(X)$$

is well defined with formal adjoint $(d + \delta)^- := (d + \delta)|_{\Omega^-(X)}$. Since Δ and τ commute, it follows that

$$(13.21a) \quad \text{Ker}(d + \delta)^+ = (1 + \tau) \text{Ker} \Delta = \bigoplus_{j=0}^m (1 + \tau_j) \mathcal{H}_j \quad \text{and}$$

$$(13.21b) \quad \text{Ker}(d + \delta)^- = \text{Ker}((d + \delta)^+)^* = (1 - \tau_j) \text{Ker} \Delta = \bigoplus_{j=0}^m (1 - \tau_j) \mathcal{H}_j.$$

For $j < m$ (strict), the maps

$$(1 \pm \tau_j) : \mathcal{H}^j(X) \longrightarrow \mathcal{H}^j(X) \oplus \tau_j \mathcal{H}^j(X) = \mathcal{H}^j(X) \oplus \mathcal{H}^{2m-j}(X)$$

are injections, and so for any $j < m$, $(1 - \tau_j) \mathcal{H}_j \cong \text{Ker} \Delta_j \cong (1 + \tau_j) \mathcal{H}_j$. Consequently, in (13.21a) and (13.21b), the spaces $(1 \pm \tau_j) \mathcal{H}^j(X)$ have pairwise equal dimensions and only when $j = m$ do we have a contribution to the index:

$$\begin{aligned} \text{index}(d + \delta)^+ &= \dim \text{Ker}(d + \delta)^+ - \dim \text{Ker}(d + \delta)^- \\ &= \dim((1 + \tau_m) \mathcal{H}_m) - \dim((1 - \tau_m) \mathcal{H}_m). \end{aligned}$$

Note that

$$\tau_m = i^{m+m(m-1)} *_{\mathbf{m}} = i^{m^2} *_{\mathbf{m}} = \begin{cases} \pm i *_{\mathbf{m}}, & \text{for } m \text{ odd,} \\ *_{\mathbf{m}}, & \text{for } m \text{ even.} \end{cases}$$

It follows that $\text{index}(d + \delta)^+ = 0$ for m odd (i.e., $n \equiv 2 \pmod{4}$). Consider m even, so that $\tau_m = *_{\mathbf{m}}$. Let $\mathcal{H}^m(X)_{\mathbb{R}}$ denote the space of $\mathbb{R}$ -valued m -forms α

with $(d + \delta)ga = 0$. By the afore mentioned Hodge theory, we can translate the cohomological quadratic (intersection) form of (13.10) into a quadratic form

$$Q: \mathcal{H}(X)_{\mathbb{R}} \longrightarrow \mathbb{R} \quad \text{given by} \quad Q(\alpha) := \int_X \alpha \wedge \alpha = \int_X \langle \alpha, *_m \alpha \rangle_g \nu_g.$$

Note that Q is positive-definite on $(1 + \tau_m)\mathcal{H}^m(X)_{\mathbb{R}}$ on which $*_m$ is Id and negative-definite on $(1 - \tau_m)\mathcal{H}^m(X)_{\mathbb{R}}$. Thus, for $n \equiv 0 \pmod{4}$, we have proved

$$\text{index}(d + \delta)^+ = \text{sig}(Q) = p^+ - p^-,$$

i.e., (13.13) holds.

To d: The formula (13.14) is proved directly (i.e., without reference to U , Φ , or the fact that $\Phi^{-1}(U \smile U)[X] = \chi(TX)[X] = \chi(X)$) using the Local Index Theorem in Part IV (Theorem 17.68, p. 612) applied to certain components of the operator $(d + \delta)^{\text{even}}$. When $n = 2$, the formula reduces to the classical result $\chi(X) = \frac{1}{2\pi} \int_X K$ of C. F. GAUSS and O. BONNET, where K denotes the Gaussian curvature of the closed surface X .

To e: The *Hirzebruch Signature Formula* will be proved in Chapter 17 in full detail (Theorem 17.64, pp. 601–605). The proof will be based on the *Index Theorem for Generalized Dirac Operators* (Theorem 17.59, proved via heat kernel asymptotics, pp. 595–600), and our determination of the *Hirzebruch L-Polynomials* (Equation (15.111), explained and derived on pp. 447–451).

Here we only sketch the basic concepts: The p_j are the Pontryagin characteristic classes which are defined in terms of Chern classes via $p_j := (-1)^j c_{2j}(TX \otimes \mathbb{C})$ and the polynomial $L_q(p_1, \dots, p_q)$ (in which the p_j are multiplied via cup product) is described as follows. We have an expansion

$$\frac{x_1}{\tanh x_1} \cdots \frac{x_q}{\tanh x_q} = \sum_{k=1}^{\infty} L_k(\sigma_1, \dots, \sigma_q),$$

where $\sigma_1, \dots, \sigma_q$ denote the elementary symmetric polynomials in $x_1^2, \dots, x_q^2$ and $L_k(\sigma_1, \dots, \sigma_q)$ is ultimately homogeneous of degree k in $x_1^2, \dots, x_q^2$. We then replace $\sigma_1, \dots, \sigma_q$ in $L_q(\sigma_1, \dots, \sigma_q)$ by $p_1, \dots, p_q$ to obtain $L_q(p_1, \dots, p_q)$, see (15.111), p. 451. In particular,

$$\text{index}(d + \delta)^+ = \text{sig}(Q) = L(X) = \begin{cases} \frac{1}{3}p_1, & \text{for } n = 4, \\ \frac{1}{45}(7p_2 - p_1^2), & \text{for } n = 8, \\ \frac{1}{945}(62p_3 - 13p_2p_1 - 2p_1^3), & \text{for } n = 12. \end{cases}$$

One can represent p_k by a $4k$ -form $\tilde{p}_k$ which involves the curvature tensor of X , whence, as an example, $\text{sig } X = \frac{1}{3} \int_X \tilde{p}_1$ for $\dim X = 4$. The formula for $\tilde{p}_k$ in terms of the curvature tensor of X is found in Section 15.7, specifically (15.102), p. 447, where $\tilde{p}_j$ is denoted there by $p_k(\Omega^\theta)$ to indicate its dependence on the curvature form Ω^θ of the Levi-Civita connection θ . In $L_q(\tilde{p}_1, \dots, \tilde{p}_q)$ the forms $\tilde{p}_k$ are multiplied via wedge product. For a statement and proof (using the Local Index Theorem) of the twisted generalization of the Hirzebruch Signature Formula, see Theorem 17.65, p. 606.

REMARK 13.8. We shall give three arguments for the significance of the signature and the signature formula.

a) The result (13.22) explains the once mysterious fact that p_1 is divisible by 3. This is just one in a series of divisibility results which we shall address in our Chapters 17 and 18, like V. ROKHLIN's Corollary 17.56 and Theorem 18.14. See also the divisibility results in the next section on *vector fields and characteristic classes*.

b) As explained above, the genus g or, equivalently, the Euler characteristic χ of a closed oriented surface completely characterizes the homeomorphism type which for surfaces agrees with the diffeomorphism type. In our Chapter 18 we shall explain mutually complementary results by SIMON DONALDSON and MICHAEL FREEDMAN which combined yield an analogous result, namely that two closed differentiable simply-connected 4-manifolds X_1 and X_2 are homeomorphic if and only if

$$\chi(X_1) = \chi(X_2), \quad \text{sig}(X_1) = \text{sig}(X_2), \quad \text{and} \quad \text{type}(Q_1) = \text{type}(Q_2),$$

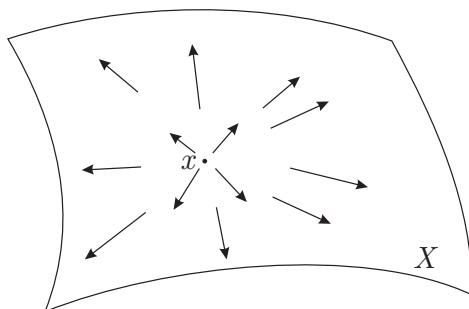
where we shall distinguish between even and odd type of the intersection form.

c) Another beautiful proof of the significance of the signature comes from a simple production of explicit examples of exotic spheres and at the same time the construction of a topological manifold without smooth structure. Our Corollary 18.15 gives the *existence* of such manifolds. Now we summarize an *explicit construction* that does the job. Roughly speaking (for details we refer to [211]), we construct a manifold $W(E_8)$ of dimension 12 with boundary $\partial(W(E_8)) =: \Sigma$ by gluing together a copy of the disc bundle of the tangent bundle of S^6 for each edge of the graph of E_8 . Recall that E_8 denotes the unique unimodular rank 8 even quadratic form of signature 8, defined in (18.8), p.646. Such constructions are known under the heading *plumbing*, a technique peculiarly mastered by JOHN MILNOR and EGBERT BRIESKORN in the classic [295, 91], take also a quick glance at [1]. The Mayer-Vietoris sequence implies that Σ is a homotopy sphere. Application of the Poincaré conjecture for dimensions larger than 4, proved by SMALE in [401], shows that Σ is homeomorphic to S^{11} . Then, as HIRZEBRUCH and KRECK notice in [211], Σ is not diffeomorphic to S^{11} . Indeed, if there were a diffeomorphism $f: \Sigma \xrightarrow{\sim} S^{11}$, then we could glue a 12-dimensional disc onto M along Σ and obtain a smooth manifold $M := W(E_8) \cup_f D^{12}$, whose homology is trivial except in degree 0, 6, and 12. The intersection form of this manifold is by construction the E_8 -form, whose signature is 8. Now we apply the signature theorem and obtain $8 = {}^{62/945}(p_3(M), [M])$, a contradiction (note that the only potentially nontrivial Pontryagin class is $p_3(M)$, an integral cohomology class). Thus Σ is an exotic sphere. If instead of a diffeomorphism we use a homeomorphism, we obtain a topological manifold M , which by the same argument cannot admit a smooth structure.

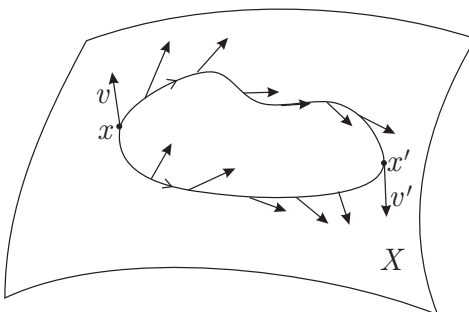
5. Vector Fields on Manifolds

► Among the basic concepts of the analysis of a dynamical system, as well as of the geometry of a differential manifold X , is the notion of a *vector field*. It is a C^∞ section v of the tangent bundle (in classical terminology a *variety of line elements*), thus $v \in C^\infty(TX)$.

Each v defines an ordinary differential equation $\dot{c}(t) = v(c(t))$ for differentiable paths (trajectories) $c: \mathbb{R} \rightarrow X$. According to the classical existence and uniqueness theorems, the equation has a unique solution (at least defined on some open interval about 0) for any given *initial value* $c(0) = x \in X$; for details see [97, p.74-87]. In every theory of flows the singularities, i.e., the points belonging to the *singular set* $\Sigma_v := \{x \in X : v(x) = 0\}$ are of special interest, as they are the *stagnation points* of dynamics, the *equilibrium points*,

FIGURE 13.2. Smooth vector field on X with singularity at x

or the so-called *stationary solutions* (the constant paths $c(t) = x$, see Figure 13.2). For applications, one may think intuitively of examples from oceanography, of a magnetic field, or of dynamics in economics. We saw above in Section 10.1 and Figure 10.1 that every isolated singularity x of a vector field v defines locally a map $S^{n-1} \rightarrow S^{n-1}$, $n = \dim X$, whose mapping degree we denote by $I_v(x)$. The geometric interest in vector fields usually stems from the question of *parallelizability* of the manifold, see Figure 13.3: Is it possible to assign to a tangent vector $v \in T_x X$ at a point x a tangent vector $v' \in T_{x'} X$ *parallel* to v in a way which is independent of the path from x to x' used in the process?

FIGURE 13.3. Parallel move of $v \in T_x X$ to $v' \in T_{x'} X$, here being independent of the choice of the connecting path

This question is important for the physical notion of space and finally for the analysis of motion since the concepts of force and acceleration depend on parallel displacement, as indicated in our Section 6.5 on *Connections* and further developed in our Chapters 14 and 15 on *Physical Motivation* and *Geometric Preliminaries*. The question of parallelizability is equivalent to the question of whether an n -dimensional manifold X possesses n vector fields that are linearly independent at each point $x \in X$; i.e., whether the tangent bundle TX is trivial. For example, by a famous theorem of J. F. ADAMS, S^{n-1} is parallelizable if and only if $\mathbb{R}^n$ is a *division algebra*, i.e., for $n = 2m$ and $m = 1, 2, 4$.

In the preceding Section 13.4, we saw that index and principal symbol of the Euler operator $(d + \delta)^{\text{ev}}$ and the signature operator $(d + \delta)^+$ are related to some characteristic classes: the Euler class $\chi(X)$ and the Pontryagin classes $\{p_j\}$. Such interrelations between the separated worlds of *analysis* and *topology* are not so surprising. Both analysis and topology have to do with vector fields. In this section, we shall explain that aspect. ◀

Vector Fields, Linking Elliptic Operators and Characteristic Classes.

The geometrical idea and also the historical origin (with EDUARD STIEFEL, 1935, and almost simultaneously and in a similar connection with HASSLER WHITNEY) of the topological invariants of Riemannian or complex manifolds (nowadays called *characteristic classes* — see Sections 13.1–13.5 above and Section 15.7 below) lies in the general investigation of r vector fields $v_1, \dots, v_r$ on a manifold and their **singular set** $\Sigma_{v_1, \dots, v_r}$ consisting of those points x , where $v_1(x), \dots, v_r(x)$ are linearly dependent. One knows, for example, that set $\Sigma_{v_1, \dots, v_r}$ generically has dimension $r - 1$, and that the *cycle* $\Sigma_{v_1, \dots, v_r}$ defines a homology class (with suitable coefficient group) which is a **characteristic class** of X and is independent of $v_1, \dots, v_r$; see also the large survey [414].

The index formula (see Section 13.1 above) says that the symbol of an elliptic operator is a kind of characteristic class, and its index is a *characteristic* integer. From this arose the program to illuminate the connection between elliptic operators and vector fields on manifolds. Specifically, the existence of a certain number of vector fields implies certain symmetry properties for *classical operators* and corresponding results for their indices such as Euler number, signature and *characteristic numbers*.

Results. Let X be a closed, oriented, Riemannian manifold.

- a) Each vector field v *generically* has only finitely many zeros (i.e., by an arbitrarily small perturbation a vector field can be put in this form), and we have $\chi(X) = \sum_{x \in \Sigma_v} I_v(x)$, where $I_v(x)$ denotes the local index of v at x defined above. Thus, the right side of the formula consists of the finite weighted sum of zeros of v .
- b) If $\dim X = 4q$ and X has a tangent field of 2-dimensional planes (i.e., an oriented 2-dimensional subbundle of the tangent bundle), then $\chi(X) \equiv 0 \pmod{2}$ and $\text{sig}(X) \equiv \chi(X) \pmod{4}$.
- c) If the $4q$ -dimensional manifold X has at least r vector fields that are independent everywhere, then $\text{sig}(X) \equiv 0 \pmod{\beta_r}$, where the values of β_r are given in the following table ($\beta_{r+8} = 16\beta_r$):

r	1	2	3	4	5	6	7	8
β_r	2	4	8	16	16	16	16	32.

Arguments.

To a): For $\dim X = 2$, this is a classical result of H. POINCARÉ, for which one can find a very clear sketch of the proof in [93, p.166-171]. The generalization for $\dim X > 2$ originated from H. HOPF, who also showed that $\chi(X) = 0$, if and only if there is a nowhere zero vector field on X .

To b) and c): We refer to [287], [22] and [37], where a series of related results are proved by combining results of analysis, topology, and algebra, and in some cases using the theory of real elliptic operators (see Section 13.9 below).

To illustrate the methods, we will only treat the first half of HOPF's Theorem

$$(13.23) \quad \exists v \in C^\infty(TX) \text{ with } v(x) \neq 0 \text{ for all } x \in X \implies \chi(X) = 0.$$

See also the student blog [286, Vector Fields II] which explains b) in simple words.

One can obtain (13.23) from the explicit Atiyah-Singer Index Formula or the Gauss-Bonnet Formula which says (see Theorem 13.6d) that

$$(13.24) \quad \chi(X) = \chi(TX)[X], \quad \text{with} \quad \chi(TX) := \Phi^{-1}(U \smile U) = \tilde{v}^* i^* U,$$

where

$\chi(X)$: Euler characteristic of the topological manifold X ;
 $\chi(TX)$: Euler form of the tangent bundle of X , now considered as differentiable;
 $U \in H^n(BX, SX; \mathbb{Z})$: orientation class of TX ;
 $\Phi: H^j(X; \mathbb{Z}) \xrightarrow{\sim} H^{j+n}(BX, SX; \mathbb{Z})$: Thom isomorphism;
 $i: (BX, \emptyset) \hookrightarrow (BX, SX)$: the trivial embedding; and
 $\tilde{v}: X \rightarrow BX$: normalized vector field $\tilde{v} = v/|v|$ with $|v| \neq 0$ by assumption.

Since $i\tilde{v}(X) \subset SX$, we have $\tilde{v}^*i^* = 0$. Whence, (13.24) proofs (13.23).

To get the same result, *without* recourse to the explicit index formula, one can apply the general theory of elliptic operators (see Chapter 9 above) and standard results of Hodge theory, reproduced in Theorem 13.6b,c. The key issue for this is the fact that

$$\sigma(d + \delta)(x, \xi)w = i\xi \times w \quad \text{for } x \in X, \xi \in T_x^*X, \text{ and } w \in \Lambda^\bullet(T_x^*X).$$

Here for $V := T_x^*X$,

$$\times: \Lambda^\bullet(V) \times \Lambda^\bullet(V) \longrightarrow \Lambda^\bullet(V) \quad \text{denotes the **Clifford multiplication**}$$

given (in particular) for $\xi \in T_x^*X$ and $w \in \Lambda^\bullet(T_x^*X)$ by

$$\xi \times w := \xi \wedge w - \xi \lrcorner w \quad \text{and} \quad w \times \xi := \xi \wedge w - w \lrcorner \xi,$$

where $\lrcorner$ and $\lrcorner$ denote left and right interior multiplication. Note the difference between Clifford multiplication $\xi \times$ and *exterior* multiplication $\xi \wedge$. Note also $\xi \lrcorner w = *(\xi \wedge *w)$ when n is even, so that indeed $\sigma(d + \delta)(x, \xi)w = i\xi \times w$ by (13.16), p. 321. A general treatment of Clifford algebras is provided in Section 17.1.

By means of the Riemannian metric on X , a vector field v can be regarded as a 1-form which yields a 0-th order differential operator $R_v: \Omega^\bullet(X) \rightarrow \Omega^\bullet(X)$ given by $R_v(u) := u \times v$, $u \in \Omega^\bullet(X)$ (i.e., via pointwise right Clifford multiplication by v). Since $(u \times v) \times v = u \times (v \times v) = -|v|^2 u$, our assumption $|v| > 0$ implies that

$$(13.25) \quad R_v: \Omega^\bullet(X) \hookrightarrow \text{automorphism with } \Omega^{\text{ev/odd}}(X) \xrightarrow{\sim} \Omega^{\text{odd/ev}}(X).$$

Since

$$\begin{aligned}
 R_v \circ \sigma(d + \delta)(x, \xi) &= w(i\xi \times w) \times v(x) \\
 &= i\xi \times (w \times v(x)) = \sigma(d + \delta) \circ R_v(x, \xi),
 \end{aligned}$$

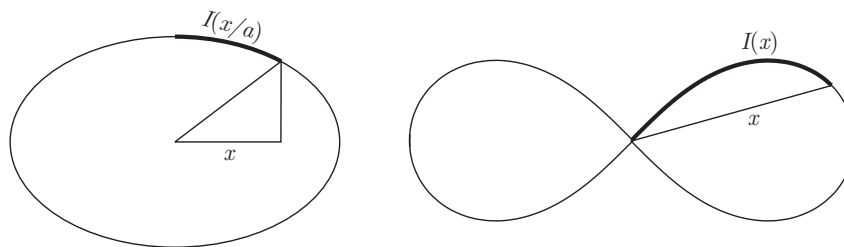
$\sigma(d + \delta)$ commutes with $\sigma(R_v) = R_v$. Let $R_v^{\text{odd}} := R_v|_{\Omega^{\text{odd}}(X)}$. Then by the Main Theorem 8.25 of Symbolic Calculus,

$$(13.26) \quad (R_v^{\text{odd}})^{-1} \circ (d + \delta)^{\text{ev}} \circ R_v^{\text{odd}} - (d + \delta)^{\text{odd}} \in \text{OP}_0.$$

Using $((d + \delta)^{\text{ev}})^* = (d + d^*)^{\text{odd}}$, we then have

$$\begin{aligned}
 \text{index}(d + \delta)^{\text{ev}} &\stackrel{(13.25)}{=} \text{index}\left((R_v^{\text{odd}})^{-1} (d + \delta)^{\text{ev}} \circ R_v^{\text{odd}}\right) \\
 &\stackrel{(13.26)}{=} \text{index}(d + \delta)^{\text{odd}} = -\text{index}(d + \delta)^{\text{ev}},
 \end{aligned}$$

whence $\chi(X) = \text{index}(d + \delta)^{\text{ev}} = 0$.

FIGURE 13.4. Arc lengths, *left* ellipse, *right* lemniscate

6. Abelian Integrals and Riemann Surfaces

► Perhaps one of the first (in our topological sense) *quantitative* results of analysis is contained in the major work of the Norwegian mathematician NIELS HENRIK ABEL entitled *Mémoire sur une propriété générale d'une classe très étendue de fonctions transcendentes*, [2]. It was written in 1826, but published only posthumously in 1841. In it ABEL takes up a dispute of the numerical analysis of the 18th century about *rectifiability*, the possibility of solving integrals by means of elementary functions: algebraic functions, circular functions, logarithm and exponential functions.

NOTE. We leave it to the historians of mathematics to discern the different motivations that drew rectifiability research. For the long run to solving algebraic equations by radicals, such a study was conducted by NESLIHAN SAGLANMAK and UFFE JANKVIST in [360]. They point to the world view of cryptologists, atomists and alchemists (Viète, Leibniz, Tschirnhaus) driving the research, while they refute needs of numerical analysis as motivation for these investigations. Already in [437] A.N. WHITEHEAD ridiculed the perception of teachers of mathematics that learning the solution formula of second order algebraic equations had anything to do with true practical applications. Similar atomistic and alchemical ideas may be found behind the rectification program. A quote from LEIBNIZ can be read either way: arguing for technology, astronomy, biology oriented research in applications and/or arguing for a philosophical world view, remote from day-to-day usefulness. He drew the attention of the mathematicians to constructions and curves “*quas natura ipsa simplici et expedito motu producere potest*” (which nature itself can produce by simple and complete motions), quoted after A. VON BRILL’ and M. NOETHER’s comprehensive report [96, p.124]. See also [247, p.411f].

Since JAKOB BERNOULLI and GOTTFRIED WILHELM LEIBNIZ, there was an interest particularly in the integration of irrational functions, that turn up in many problems of science and technology. The efforts (already of the 17th century) to rectify the ellipse (see Figure 13.4), whose arc length is important for astronomy, lead to the computation of the integral, for semi-axes a, b :

$$I(x) = a \int_0^x \frac{1 - k^2 t^2}{\sqrt{(1 - t^2)(1 - k^2 t^2)}} dt, \quad k = 1 - \frac{b^2}{a^2}.$$

While investigating the deformation of an elastic rod under the influence of forces acting at its ends, JAKOB BERNOULLI (1694) came across further irrational integrands. In this connection he also introduced the *lemniscate*

$$\left\{ (\pm \sqrt{(x^2 + x^4)/2}, \pm \sqrt{(x^2 - x^4)/2}) : 0 \leq x \leq 1 \right\},$$

whose arc length is given by

$$I(x) = \int_0^x \frac{dt}{\sqrt{1 - t^4}}.$$

For this and the following, see [392, 1.1-1.2]. LEONHARD EULER proved (1753) the addition theorem for the *lemniscate integral*:

$$I(u) + I(v) = I(w) \text{ where } w := \frac{u\sqrt{1-v^4} + v\sqrt{1-u^4}}{1+u^2v^2}.$$

It generalized a result of the Italian mathematician GIULIO CARLO DE' TOSCHI DI FAGNANO (1714) on the doubling of the circumference of the lemniscate with compass and ruler alone:

$$2I(u) = I(w) \text{ for } w^2 = \frac{4u^2(1-u^4)}{(1+u^4)^2}.$$

NOTE. At that time, it was suspected already that the rectification even of elementary curves was impossible in general. But only in 1835 did J. LIOUVILLE prove rigorously that the *elliptic integrals* could not be solved *elementarily*, i.e., expressed by a finite combination of algebraic, circular, logarithmic and exponential functions. As an aside, it is now known that the problem of the elementary integration of arbitrary functions is recursively undecidable.

Prior to DI FAGNANO, JOHANN BERNOULLI (1698) *accidentally* discovered that the difference of two arcs of the cubic parabola ($y = x^3$) is integrable by elementary functions and added to the problem of rectifying curves the new — and solvable — problem of finding arcs of parabolas, ellipses, hyperbolas etc. whose sum or difference is an elementary quantity — “just as arcs of a circle could be compared with one another through the expressions for $\sin(\alpha + \beta)$, $\sin 2\alpha$, etc.” [96, p.206].

A little later EULER succeeded in extending his addition theorem for the lemniscatic integral to *elliptic integrals of the first kind*, i.e., in proving that

$$(13.27) \quad I(u) + I(v) = I(w) \text{ with } w = \frac{u\sqrt{P(v)} + v\sqrt{P(u)}}{1+u^2v^2}, \text{ where}$$

$$I(u) := \int_0^u \frac{dt}{\sqrt{P(t)}} \text{ and } P(t) := 1 + at^2 - t^4.$$

Based on a comparison of elliptic arcs also due to FAGNANO, EULER finally found another generalization to *elliptic integrals of higher kind*. These are integrals of the form

$$I(u) := \int_0^u \frac{r(t)}{\sqrt{P(t)}} dt,$$

where r is a rational function in one variable and P is a polynomial of third or fourth degree with simple zeros. Here the addition theorem takes the form

$$(13.28) \quad I(u) + I(v) = I(w) + W(u, v),$$

where w is, as above, an algebraic function of the arbitrary upper integration limits u and v and $W(u, v) = S_1(u, v) + \log S_2(u, v)$ with rational functions S_1, S_2 .

EULER already noticed that his methods cannot be used for the treatment of *hyperelliptic integrals* (with a polynomial P of fifth or higher degree). But only ABEL found the explanation for “the difficulties which EULER’s formulation necessarily encountered when dealing with hyperelliptic integrals: The constant of integration ($I(w)$ in (13.27) or (13.28)), appearing in the transcendental equation, could not be replaced, as in the elliptic case, by a single integral but only by two or more hyperelliptic integrals — a remarkable circumstance which was in no way predictable... The question about the minimal number of integrals which a given sum of integrals could be reduced, remained as the cardinal question; it caused ABEL to produce the elaborate and laborious counts which constitute the main results of his great Paris paper and which brought him into the possession of the notion of *genus* of an algebraic structure long before RIEMANN”, [96, p.211 f]. ◀

Abelian Addition Theorem. Let R be a rational function and F a polynomial, both in two variables. For $a, x \in \mathbb{R}$ (a fixed), consider the **Abelian integral**

$$I(x) := \int_a^x R(t, y) dt, \quad \text{where } y \text{ satisfies the equation } F(t, y) = 0.$$

For $F(t, y) = y^2 - P(t)$ with P as above and $R(t, y) = 1/y$, we obtain an *elliptic integral of the first kind*; and for $R(t, y) = r(t)/y$ with r a rational function, we get an *elliptic integral of a higher kind*.

For a given value of t , there may be several corresponding solutions (*roots*) of the equation $F(t, y) = 0$. Thus, one must specify which root will be substituted for y in $R(t, y)$. Hence, one selects an integration path $\gamma: I \rightarrow \mathbb{C}$ in the plane with $\Re\gamma(0) = a$, $\Re\gamma(1) = x$, and $F(\Re\gamma, \Im\gamma) = 0$. Regard $I(x)$ as a line integral. Then ABEL proved in [2] that the sum of m arbitrary Abelian integrals $I(x_i)$ (m sufficiently large), with respective fixed integration paths ($x_i \in \mathbb{R}$, $i = 1, \dots, m$) can be written as the sum of only g Abelian integrals $I(\hat{x}_j)$ ($j = 1, \dots, g$) and a remainder term $W(x_1, \dots, x_m)$ which is the sum of a rational function S_1 and the log of another rational function S_2 of the limits of integration $x_1, \dots, x_m$:

$$(13.29) \quad \sum_{i=1}^m I(x_i) = \sum_{j=1}^g I(\hat{x}_j) + W(x_1, \dots, x_m),$$

where the $\hat{x}_j = \hat{x}_j(x_1, \dots, x_m)$ are algebraic functions and the number g only depends on the specific form of the polynomial F .

According to C.G.J. JACOBI, ABEL attempted to solve two problems with his addition theorem, *the representability of an integral by closed expressions*, and *the investigation of general properties of integrals of algebraic functions* [96, p.205]. In fact, for one thing, the addition theorem says something about the rectification question: If $g = 0$ then $I(x) = W(x)$ for $m = 1$, where W is constructed from rational functions and the logarithm. Thus, in this case, the integral $I(x)$ can be solved by elementary functions. If $g > 0$ then in general at least g additional higher transcendental functions are needed, namely the $I(\hat{x}_j)$. Most of all, the theorem is an addition theorem just like the sum formulas for trigonometric functions, and can be used in the back-up files of computers as interpolation formulas for realizing standard functions of science and technology (see the good old [117]).

We quoted ABEL's theorem, in order to point out one of the earliest occurrences of the fundamental invariant g which, as the index, has the dual character of being both analytic and algebraic. Without entering a discussion of the function theoretic aspects and geometric interpretations of ABEL's addition theorem, we will note some results exhibiting the significance of the quantity g . These essentially are due to BERNHARD RIEMANN (except c), see the review [211].

Results.

a) Each polynomial $F(t, y)$ defines a compact **Riemann surface**, an oriented surface with a complex-analytic structure (i.e., a topological manifold with a distinguished atlas whose coordinate changes are holomorphic functions). Conversely, one can define a complex-analytic structure on each compact, oriented topological surface X such that X can be regarded as the Riemann surface of a polynomial $F(t, y)$.

b) Topologically, a compact Riemann surface X is characterized by its **genus** g , i.e., the number of handles that must be fastened to the sphere in order to obtain X , see Figure 13.5. Twice g is the number of closed curves needed to generate

the first homology of X ; i.e., there are $\gamma_1, \dots, \gamma_{2g}$ closed curves (namely, along the lengths and girths of the handles, see Figure 13.6) such that every closed curve γ in X is **homologous** to a unique integral linear combination $\sum n_i \gamma_i$.

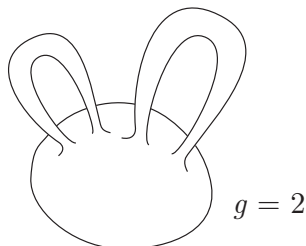


FIGURE 13.5. Compact Riemann surface of genus $g = 2$

Analytically (see the Abelian Addition Theorem of (13.29)) X has another invariant, the maximal number g_1 of linearly independent holomorphic differential forms $\alpha_1, \dots, \alpha_{g_1}$ of degree 1 on X . Actually, $g = g_1$; i.e., the **numerical complexity** of the Abelian integral $\int R(t, y) dt$ with $F(t, y) = 0$ is equal to the genus of the Riemann surface F . In particular, for the elliptic integrals, one obtains an **elliptic curve**, namely the torus of genus 1 with two generating cycles γ_1 and γ_2 .

RIEMANN (1857) calls this quantity the *Klassenzahl* (class number). The term *genus* originated with ALFRED CLEBSCH (1864). For the connection with the classical notion of *double periodicity* in elliptic integrals, see [311, p.149-155], for example.

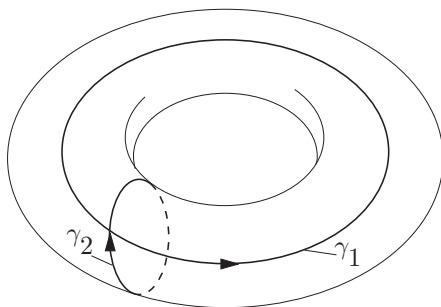


FIGURE 13.6. Two closed curves generate the homology of the torus

More generally, one can define a **periodicity matrix** $\omega_{ij} := \int_{\gamma_i} \alpha_j$ for $i = 1, \dots, 2g$, $j = 1, \dots, g$, which determines the complex-analytic structure of X by a theorem of R. TORELLI.

c) On each Riemann surface X of genus g there is a **Cauchy-Riemann operator** $\bar{\partial}: f \mapsto \frac{\partial f}{\partial \bar{z}} d\bar{z}$ which assigns to each complex-valued C^∞ function f on X a complex differential form of degree 1. $\bar{\partial}$ is an elliptic operator and index $\bar{\partial} = 1 - g$.

Arguments.

To a) and b): All that follows from the classical theory of Riemann surfaces.

To c): Note that $\dim \text{Ker } \bar{\partial} = 1$, since $\text{Ker } \bar{\partial}$ consists of the global holomorphic functions and these must be constant by the maximum principle. $\text{Coker } \bar{\partial} = \text{Ker } \bar{\partial}^*$

consists of the **(anti-) holomorphic differential forms** which constitute a vector space isomorphic to the space of holomorphic 1-forms.

One can also directly obtain c) from the Atiyah-Singer Index Formula, since the Euler class $\chi(TX)$ is the only Chern class of a Riemann surface, whence for some constant C

$$\text{index } \bar{\partial} = C\chi(TX)[X] = C\chi(X) = C(1 - 2g + 1) = C(2 - 2g).$$

It is then not difficult to derive that $C = 1/2$; see also the following Section 13.7, Results a), c) and d), which include our present Result c) as a special case. See also [311, p.132-141] where c) is proven, with reference to these generalizations, in the form *arithmetic genus* = *geometrical genus* by elementary geometrical and algebraic tools of classical projective geometry.

7. The Theorem of Hirzebruch-Riemann-Roch

► We introduce next a class of theorems for which the Atiyah-Singer Index Formula yields new proofs or generalizations. We shall give the ideas here and postpone the precise definitions and the fully detailed proofs to Section 17.6 with a 28 pages subsection solely devoted to the Hirzebruch-Riemann-Roch Theorem (pp.615–642).

According to [96, p.280 f], who introduced the term *Riemann-Roch Theorem*, it deals with the “counting of the constants of an algebraic function”, and more generally, with establishing relations between the *constants* (number of singularities, degree, order, genus etc.) of an algebraic curve, algebraic surface or complex manifold. Thus the history and motivation of *Riemann-Roch* — detailed in [96] — are closely tied to the unsolved problem of *completely* classifying algebraic varieties, see [209] and the recent review [211].

NOTE. a) For a function-theoretic interpretation of Riemann-Roch, see also [392, 4.6-4.7], where Riemann-Roch is used to prove ABEL’s theorem and is expressly called *algebraic* in contrast to the *transcendental nature* of ABEL’s Theorem.

b) ALFRED CLEBSCH, “who surely did not lack knowledge and versatility” wrote very openly in a letter of August 1864 to GUSTAV ROCH that he himself “understood very little of RIEMANN’s treatise even after greatest efforts, and that ROCH’s dissertation remained for the most part incomprehensible to him.” (Quoted after [96, p.320].) We may add that the historical process of *correctly understanding* the theorem apparently has not reached its conclusion at least as far as algebraic functions are concerned.

We cannot convey the abundance of results in this subject. They are still too scattered and the diversity of approaches too uncertain. We therefore restrict ourselves to a few stages where, out of the complexity of the preceding problems, some unifying, very rich, and consequential aspects developed little by little:

- (i) BERNHARD RIEMANN’s *transcendental* idea of the analysis on Riemann surfaces (complex curves), i.e., his attempt to consider the totality of integrals of a fixed algebraic function field (just the Abelian integrals).
- (ii) The *function theoretic* treatment of the problems by KARL WEIERSTRASS.
- (iii) The interpretation from the point of view of *differential geometry* in the language of Hodge theory due to KUNIHICO KODAIRA which was the basis for FRIEDRICH HIRZEBRUCH’s generalization of Riemann-Roch to higher dimensional algebraic varieties.

That makes the stages essential for us. ◀

Dolbeault Operator and Arithmetic Genus. From Chapter 5 (proof of the Hellwig-Vekua Theorem 5.11) and Chapter 6 (Table 6.1 and Exercise 6.47.3) we recall the basic properties of the **Cauchy-Riemann operator**

$$\partial_{\bar{z}} = \frac{\partial}{\partial \bar{z}} = \frac{1}{2} \left(\frac{\partial}{\partial x} + i \frac{\partial}{\partial y} \right) = \frac{1}{2} (\partial_x + i \partial_y) : C^\infty(\mathbb{R}^2, \mathbb{C}) \longrightarrow C^\infty(\mathbb{R}^2, \mathbb{C}).$$

It is a first-order elliptic operator with principal symbol

$$\sigma\left(\frac{\partial}{\partial \bar{z}}\right)(x, \xi_1 dx^1 + \xi_2 dx^2) = \frac{1}{2} i(\xi_1 + i \xi_2).$$

In the cited Exercise 6.47.3, we introduced the **Dolbeault operator**

$$\bar{\partial} : \Omega^{0,0}(\mathbb{R}^2, \mathbb{C}) \longrightarrow \Omega^{0,1}(\mathbb{R}^2, \mathbb{C}), \quad \text{given by } \bar{\partial}(f) := \frac{\partial f}{\partial \bar{z}} d\bar{z},$$

where $\Omega^{0,0}(\mathbb{R}^2, \mathbb{C}) := C^\infty(\mathbb{R}^2, \mathbb{C})$ and $\Omega^{0,1}(\mathbb{R}^2, \mathbb{C}) := \{h d\bar{z} : h \in C^\infty(\mathbb{R}^2, \mathbb{C})\}$. We mentioned its strictly analogous operator $\bar{\partial}$ on compact Riemann surfaces.

More generally, one can consider the **Dolbeault complex**

$$0 \longrightarrow \Omega^{0,0} \xrightarrow{\bar{\partial}} \Omega^{0,1} \xrightarrow{\bar{\partial}} \dots \xrightarrow{\bar{\partial}} \Omega^{0,n} \longrightarrow 0$$

for a **Kähler manifold** X of (complex) dimension n (i.e., a complex manifold with Hermitian metric $\sum g_{ik} dz_i d\bar{z}_k$, whose associated 2-form $\alpha = \sum g_{ik} dz_i \wedge d\bar{z}_k$ is closed, i.e., $d\alpha = 0$). Here $\Omega^{0,p}$ denotes the space of complex exterior differential forms of degree p , which can be written in the form $\sum_{(i)} a_{i_1 \dots i_p} d\bar{z}_{i_1} \wedge \dots \wedge d\bar{z}_{i_p}$ relative to local coordinates $z_1, \dots, z_n$. As in Exercise 6.20b (p.172), $\bar{\partial}$ denotes the exterior derivative. If V is a holomorphic vector bundle over X , then via tensoring (as above with the signature operator) one can construct the **generalized Dolbeault complex**

$$0 \longrightarrow \Omega^{0,0}(V) \xrightarrow{\bar{\partial}_V} \Omega^{0,1}(V) \xrightarrow{\bar{\partial}_V} \dots \xrightarrow{\bar{\partial}_V} \Omega^{0,n}(V) \longrightarrow 0,$$

where $\Omega^{0,0}(V) = C^\infty(V)$. Using the fact that V is holomorphic, one verifies that $\bar{\partial}_V^2 = 0$, and thus one can define the **Dolbeault cohomology groups**

$$H^q(\mathcal{O}_V) := \frac{\text{Ker}(\bar{\partial}_V|_{\Omega^{0,q}(V)})}{\bar{\partial}_V(\Omega^{0,q-1}(V))}.$$

DEFINITION 13.9. a) In analogy with the above definition of the Euler characteristic, one defines the **holomorphic Euler characteristic of V** as

$$\chi_{\text{hol}}(X, V) := \bigoplus_{q=0}^n (-1)^q \dim H^q(\mathcal{O}_V).$$

b) If V is the trivial line bundle $\mathbb{C}_X$, then $\chi_{\text{hol}}(X) := \chi_{\text{hol}}(X, \mathbb{C}_X)$ is called the **arithmetic genus** of X .

We refer to the charming review [211] by F. HIRZEBRUCH and M. KRECK for the fascinating history of different definitions of the arithmetic genus of a projective smooth algebraic variety, mixed with informative personal recollections by FH, the main actor in that field in the second half of the 20th century.

As with Hodge theory in the real category

$$H^q(\mathcal{O}_V) \cong \mathcal{H}^q(V) := \text{Ker}((\bar{\partial}_V + \bar{\partial}_V^*)|_{\Omega^{0,q}(V)}) = \text{Ker}(\bar{\square}_V|_{\Omega^{0,q}(V)}),$$

where $\bar{\square}_V := (\bar{\partial}_V + \bar{\partial}_V^*)^2 = \bar{\partial}_V \bar{\partial}_V^* + \bar{\partial}_V^* \bar{\partial}_V$, so that

$$\chi_{\text{hol}}(X, V) = \text{index}\left((\bar{\partial}_V + \bar{\partial}_V^*)^{\text{even}} : \bigoplus_{j \text{ even}} \Omega^{0,j}(V) \longrightarrow \bigoplus_{j \text{ odd}} \Omega^{0,j}(V)\right).$$

Results.

a) On a compact Riemann surface X of genus g , we consider meromorphic functions $w: X \rightarrow \mathbb{C}$ which have poles at the points $x_i \in X$ ($i = 1, \dots, r$) of order at most $m_i \in \mathbb{N}$ and zeros at the points $x_j \in X$ ($j = r+1, \dots, s$) of order at least $-m_j \in \mathbb{N}$. These form a complex vector space $L(\mathfrak{D})$ whose dimension $l(\mathfrak{D})$ is given by the following formula

$$l(\mathfrak{D}) - l'(\mathfrak{D}) = \deg(\mathfrak{D}) - g + 1,$$

where $\mathfrak{D} := \sum_{j=1}^s m_j x_j$ (formal sum), $\deg(\mathfrak{D}) := \sum_{j=1}^s m_j$ and $l'(\mathfrak{D})$ denotes the

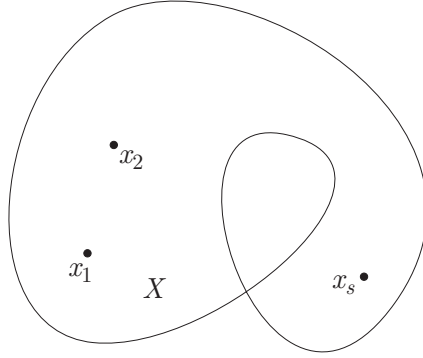


FIGURE 13.7. Specifying a *divisor* on a Riemann surface X

dimension of the vector space $L'(\mathfrak{D})$ of meromorphic differential 1-forms on X with the corresponding behavior on the zeros and poles.

b) For $\deg(\mathfrak{D}) \geq 2g - 1$, the number $l'(\mathfrak{D})$ vanishes, whence one obtains a proper formula for $l(\mathfrak{D})$ in this case.

c) For each formal integral linear combination $\mathfrak{D}$ of points of X , called a **divisor**, see Figure 13.7, there is a holomorphic vector bundle $\{\mathfrak{D}\}$ of complex fiber dimension 1 such that $L(\mathfrak{D})$ is isomorphic to the vector space $\text{Ker } \bar{\partial}_{\{\mathfrak{D}\}}$ of holomorphic sections of $\{\mathfrak{D}\}$, and $L'(\mathfrak{D})$ is isomorphic to the vector space $\text{Coker } \bar{\partial}_{\{D\}} \cong \text{Ker } \bar{\partial}_{\{D\}}^*$ of (anti-) holomorphic 1-forms *with coefficients in* $\{\mathfrak{D}\}$. Here,

$$\bar{\partial}_{\{\mathfrak{D}\}}: \Omega^{0,0}(\{\mathfrak{D}\}) \longrightarrow \Omega^{0,1}(\{\mathfrak{D}\})$$

denotes the elliptic differential operator obtained from $\bar{\partial}$ by *tensoring*, like in the preceding definition of the generalized Dolbeault complex. With this construction, we can rewrite Result a) in the form $\text{index } \bar{\partial}_{\{\mathfrak{D}\}} = \deg(\mathfrak{D}) - g + 1$.

d) For a Kähler manifold X and a holomorphic vector bundle V over X , the **Hirzebruch-Riemann-Roch Theorem** states that

$$(13.30) \quad \chi_{\text{hol}}(X, V) = (\mathbf{ch}(V) \smile \mathbf{Td}(TX))[X].$$

Here $\mathbf{ch}(V)$ denotes the Chern character of V and $\mathbf{Td}(TX)$ denotes the Todd class of X ; see Section 13.1 above.

If V is the trivial line bundle $\mathbb{C}_X$, then our (13.30) states that the arithmetic genus is the same as the evaluation of the Todd class on the fundamental class, called the **Todd genus** $\mathbf{Td}(TX)[X]$ which in turn can be expressed in terms of Chern numbers. Indeed, let us denote by c_i^p the evaluation $c_i(TX)^p[X]$ of the p -th power (with $i \cdot p = \dim_{\mathbb{C}} X$) of the Chern class $c_i(TX)$ on the fundamental

class $[X] \in H_{2n}(X; \mathbb{Z})$ (c_i^p is called a **Chern number**). For the first four Todd polynomials one then computes the table

$\dim_{\mathbb{C}} X$	1	2	3	4
$\chi_{\text{hol}}(X)$	$\frac{1}{2}c_1$	$\frac{1}{12}(c_2 + c_1^2)$	$\frac{1}{24}c_1c_2$	$\frac{1}{720}(-c_4 + c_3c_1 + 3c_2^2 + 4c_2c_1^2 - c_1^4)$

Arguments. a) follows using c) and d) from the Atiyah-Singer Index Formula; a direct proof can be found in [435, p.117-119]. If $\mathfrak{D} = 0$ (so, in particular, $\deg(\mathfrak{D}) = 0$), then one recovers Results b) and c) of Section 13.6. Notice that $l'(\mathfrak{D}) = l(K_X - \mathfrak{D})$, where K_X is a divisor which canonically (up to a certain *linear equivalence*, i.e., up to the divisor of a rational function) is defined by the zeros and poles of an arbitrary nontrivial form on X . One has $\deg(K_X) = 2g - 2$. For details of the definition of the **canonical divisor**, and for an elementary proof of $l(\mathfrak{D}) - l(K_X - \mathfrak{D}) = \deg(\mathfrak{D}) - g + 1$, see [311, p.104-107 and 145-147]; the duality $l'(\mathfrak{D}) = l(K_X - \mathfrak{D})$ originated with RICHARD DEDEKIND and HEINRICH WEBER, and is a special case of a very general, duality theorem of JEAN-PIERRE SERRE (see [207, 15.4]).

For b): A nontrivial meromorphic function on a compact Riemann surface has as many poles as zeros (counting orders). Thus, $l(\mathfrak{D}) = 0$ if $\deg(\mathfrak{D}) < 0$. Since $\deg(K_X) = 2g - 2$, it follows that $\deg(K_X - \mathfrak{D}) < 0$, for $\deg(\mathfrak{D}) \geq 2g - 1$.

For c): For the construction of the line bundle $\{\mathfrak{D}\}$, we cover X with a finite collection of open sets $\{U_j\}_{j \in J}$ such that on each U_j there is defined a meromorphic function f which has the zero and pole behavior that is the opposite of the portion of $\mathfrak{D}$ involving points of U_j ; so that f_i/f_j is a nowhere-zero holomorphic function on $U_i \cap U_j$. For example, one can choose U_j so small that at most one point (of the finitely many points $x_1, \dots, x_s$ found in $\mathfrak{D}$) lies in U_j , and then take f_j to be a locally defined rational monomial which has a zero of order m_k if $m_k > 0$, and a pole of order $-m_k$ if $m_k < 0$. The clutching construction (Exercise B.9, p. 718, of the Appendix) then yields the bundle $\{\mathfrak{D}\}$ for which $\{f_i\}$ defines a global meromorphic section f with zero behavior opposite $\mathfrak{D}$. Via $g \mapsto g/f$, an isomorphism is defined from the global holomorphic sections of $\{\mathfrak{D}\}$ to the vector space of meromorphic functions on X with the zero and pole behavior prescribed by the divisor $\mathfrak{D}$. Details of this construction, which is rather typical for the topological approach to analytic problems of function theory and algebraic geometry, can be found in [207, 15.2].

For d): The derivation from the Atiyah-Singer Index Formula can be found in Section 17.6 (beginning p. 615); see also [328, p.324 ff] and [373], and in a somewhat more general context (see Section 13.11 below) also in [45, p.563-565]. This transition from the classical Riemann-Roch Theorem to complex manifolds of arbitrary dimension was initiated by FRIEDRICH HIRZEBRUCH (1953). His proof depended essentially on the additional condition that X can be holomorphically embedded in a complex projective space of a suitable dimension. By going back to the index formula for elliptic operators, one can drop this restriction. Our proof in Section 17.6 is a rather differential geometric proof and ultimately depends on the heat equation approach to the Local Index Theorem for Dirac operators. For the rather easily calculable case of an elliptic curve ($n = 1, g = 1$), we refer to [33, p.311 f]. For a sketch of the general case see [loc. cit., p. 317 f].

REMARK 13.10. The Hirzebruch-Riemann-Roch Theorem appears here as a special *application* of the Atiyah-Singer Index Formula for elliptic operators of which one, namely $\bar{\partial}_V + \bar{\partial}_V^*$, was constructed taking advantage of the complex structure. Even so, Result d) and already Result a) are the quintessential *models* for the structure of the Index Formula: On the left side we have the difference of globally defined quantities each of which can change even under small variations of the initial data (as the dimension $l(\mathfrak{D})$ in a)), while on the right we have an expression in terms of topological invariants of the problem. In a) it is the genus g of the Riemannian surface X and the degree of the divisor $\mathfrak{D}$.

In the end, for complex manifolds, the general index formula and the Hirzebruch-Riemann-Roch Theorem (the special index formula for elliptic operators $\bar{D}_V := (\bar{\partial}_V + \bar{\partial}_V^*)^{\text{ev}}$) are equivalent: Let

$$\bar{D} = (\bar{\partial} + \bar{\partial}^*)^{\text{ev}} : \Omega^{0,\text{ev}}(\mathbb{C}^n) \longrightarrow \Omega^{0,\text{odd}}(\mathbb{C}^n)$$

denote the *Riemann-Roch operator* for $X = \mathbb{C}^n$. Then $\sigma(\bar{D})$ produces a generator of the homotopy group $\pi_{2n-1}(\text{GL}(N, \mathbb{C}))$, $N = 2^{n-1}$, and all of $K(TX)$ is generated by the class $[\sigma(\bar{D}_V)]$ modulo the image of $K(X)$; see [33, p.321 f].

A survey of function theoretic and geometric *applications* (e.g., estimates for the dimensions of systems of curves or differential forms and determination of Betti numbers of complicated manifolds) can be found

- for the case of curves, ($\dim_{\mathbb{C}} X = 1$) in [311, p.147 ff],
- for the classification of surfaces ($\dim_{\mathbb{C}} X = 2$) in [250] including a multitude of very concrete geometric facts which are derived directly from the general Hirzebruch-Riemann-Roch Theorem (for line bundles, the preceding Result d)), and
- for the general case in [373].
- For the general historic background of algebraic geometry see [121].

8. The Index of Elliptic Boundary-Value Problems

► We will now have a look at the index problem for *boundary-value problems* which was solved in the twenties, forties and fifties of the last century for a number of special cases in [324, 202], [425, p.316-330], [65, p.15-18] and the sources stated there (see also our Theorem 5.11, p. 146). In the programmatic article of [159], it was called “description of linear elliptic equations and their boundary problems in topological terms”, and this initiated the search for the index formula for elliptic operators on closed manifolds [43]. From 1963 on, we witness the rapid development of *elliptic topology*, with varying forms and proofs of the index formula and their widespread applications. During all this time, *manifolds without boundary* remain in the center, although in 1964, one year after the proof of the Atiyah-Singer Index Theorem for closed manifolds, [27] demonstrated the topological significance of elliptic boundary conditions, and showed how, in principle, an index formula for elliptic boundary value problems may be obtained by reducing it to the unbordered case (*Poisson principle*). The essence of their message is reproduced by the index calculation of a selected boundary value problem in our Section 9.4 (pp.244–250). Moreover, connecting with the vanishing formulas of Section 13.3, in this fashion one can find very quick proofs (and supplements) for the boundary-value problems with vanishing index listed in [7]. Therefore, we may ask: Why then the slow development and the relatively peripheral place of boundary value problems in index theory?

Conceptual Challenges of Index Theory on Manifolds with Boundary. In index theory, a *topologist* may expect a much more dominant place of manifolds with boundary and boundary value problems: A topologist's perception of space builds on local charts, on triangulation, cutting and pasting, plumbing, surgery, connected sums. Why then do we meet ignorance, reservations, time delay regarding a full scale development and uptake of index theory on manifolds with boundary?

Immediately, we can point to the following explanations:

- (i) For years an all *too narrow class* of boundary value problems has been prominent in main-stream analysis.
- (ii) It was difficult to resist the temptation of *elegance and homotopy invariance*.
- (iii) One had to overcome the common (and sometimes ridiculed) perception of generalization by *reduction* to the well-understood case.
- (iv) One should put aside the understandable fright of *expected complexity*.

Shortly, we shall explain what we mean by these traditions, temptations, difficulties, and frights that had to be overcome.

To (i): For the Laplacian, for more than a century, main stream analysis had investigated Dirichlet, Neumann and oblique angular boundary conditions (see also our Exercise 2.58h, p.49f in dimension 1, and Figure 5.10, p.154 regarding dimension 2). In the early 1950s, ZORYA YAKOLEVNA ŠAPIRO (well-known also for her work in integral geometry together with I.M. GELFAND) in [362] and YAROSLAV BORISOVICH LOPATINSKIĬ in [282] (see also the late obituary [181]) succeeded in finding the essential conditions for ellipticity of *local* boundary conditions on the symbol level, i.e., necessary and sufficient conditions for smoothness of the solutions and Fredholm property (finite index).

With hindsight it seems to us that for two decades their success blocked research in geometrically perhaps more meaningful *global* boundary conditions (later to be defined by pseudo-differential projections, see below). Certainly, ATIYAH, BOTT and SINGER realized very soon that, for instance, the signature operator $D^+ := (d + \delta)^+$ does not admit local elliptic boundary conditions in the sense of ŠAPIRO and LOPATINSKIĬ (contrary to the case studied in our Section 9.4) on a bordered manifold X . In spite of their important role for closed manifolds in the various proofs and applications of the index formula, such operators seemed to be out of the realm of index theory when passing to manifolds with boundary.

Ironically, there were a complementary direction of research in the Soviet Union of the 1950s: the systematic study of *all* closed extensions of various classes of operators in Hilbert space. Main promoters were M.G. KREĬN, M.I. VIŠHIK and M.Š. BIRMAN, see the review [12]. However, their research was focused on self-adjoint extensions, while striving to widest generality and so also missing the point of index theory of geometrical operators at that time.

To (ii): In 1971, L. BOUTET DE MONVEL published a paper [87] of incredible elegance and clarity where he assigned to local elliptic boundary value problems families of Wiener-Hopf operators on the boundary and so were able to assemble all topological and analytical ingredients to a clear presentation of the index problem for these types of boundary conditions, ending with a beautiful and in many cases calculable index formula. Again with hindsight we can see that his success was founded on ingeniously exploiting symbolic calculus and homotopy invariance — and therein also found its limitations: Three years later, N. HITCHIN showed in [215] that, in modern terminology, under small variation of the Riemannian metric the spectral projection of an operator of Dirac type can *jump* from one connected component (of the Grassmannian of pseudo-differential projections with the same principal symbol) into another component. Whence the index of *global* elliptic (= *well posed*, see below) boundary problems for Dirac type operators is *not* homotopy invariant and can jump under slightest change of the defining connection, i.e., small change of the coefficients. Still one year later, in the famous triple paper [41], M.F. ATIYAH,

V.K. PATODI and I.M. SINGER discovered that geometrically defined operators admit in an extended sense certain globally elliptic boundary conditions. In the case of the before cited signature operator D^+ , they defined a boundary condition via a spectral projection $P_{\geq}$ which canonically belongs to D^+ and for which $\text{index}(D^+_{P_{\geq}})$ is well-defined and equal to $\text{sig}(X)$ up to $\dim \text{Ker } \partial$, where ∂ denotes the tangential Dirac operator to D^+ (see our explanation of the signature deficiency below following (13.62), p.355). In particular, they obtained the new formula

$$\text{sig}(X) = \int_X L_q(p_1, \dots, p_q) - \eta(0)$$

(regarding $\eta(0)$, recall the explanations around (12.23), p. 308) for the signature of a $4q$ -dimensional compact, oriented, bordered Riemannian manifold. This was the end of an index theory solely built upon homotopy invariance: On the left side of the preceding formula we have a topological invariant. Indeed, $\text{sig}(X)$ is homotopy invariant. On the far right side we have a spectral invariant and further to the middle with the integral a differential invariant. None of these two are homotopy invariant. Moreover, applying the Atiyah-Patodi-Singer Index Theorem on odd-dimensional manifolds yields a kernel dimension as index and so shows at once that geometrically meaningful boundary value problems do not obey homotopy invariance (see below).

To (iii): For the transition from the index formula on closed manifolds to index problems on manifolds with boundary, it is natural to look for the same or similar constructions as those successful on closed manifolds. And they are there; there are three closed manifolds immediately associated to a smooth compact manifold X with boundary: the closed boundary $Y := \partial X$; the closed double $\tilde{X} := (-X) \cup_Y X$; and the closed $\partial(BX) = SX \cup_{SX|_Y} BX|_Y$, i.e., the closing of the cotangent sphere bundle SX over the boundary.

Reducing a boundary value problem to a *problem over the boundary* is a good classical method of numerical analysis, gathered under the heading *boundary integral methods*. They are/were mandatory for reducing combinatorial complexity and for gaining numerical stability. That approach is also viable for index theory, as we shall show below. However, the induced index problem over the boundary is of very different nature, and the recognition of geometric information is not easy.

Expanding a boundary value problem to a *problem over the closed double* is also an option, by reading boundary conditions as transmission or coupling data. Also here it is difficult to preserve geometric information.

Finally, reading boundary conditions as a recipe for the continuation of the principal symbol over the *closed sphere bundle* works perfectly and preserves all available geometric information in a perfect way, as shown in [87], though only for the small class of local boundary value problems.

A radically new approach was needed for a truly geometric approach to the index problem on manifolds with boundary. That approach was found in [41] by applying the heat kernel asymptotics procedures, i.e., roughly speaking, by adding a separate dimension to obtain a parabolic problem and then to apply the LEVI-CARLEMAN techniques (or the DUHAMEL method in [83]).

To (iv): Perhaps the most severe misapprehension would be to overestimate the *technical difficulties* of obtaining valuable index formulas for manifolds with boundary. It is true that, for instance for gluing two manifolds with boundary together to a partitioned manifold, additivity formulas for Euler characteristic and signature are much easier to obtain by classical topological methods like the MAYER-VIETORIS sequence of cohomology than by applying the Index Theorem for manifolds with boundary. That is possible as well though, see [83, Chapter 25], and leads to a deeper result, namely determining the error term in the general gluing situation, thus yielding the necessary and sufficient conditions for precise additivity formulas and in that way characterizing Euler characteristic and signature by their cutting-and-pasting invariance. Moreover, the physicists M. NINOMIYA

and C.-I. TAN have shown in [322] that the terms of the Index Theorem for the four-ball can be easily found and give new insight in particle physics, see below. ◀

Corresponding to the geometric aims of this book, we don't strive for greatest generality but restrict our discussion of the index theory of boundary value problems to *Dirac type operators*. That facilitates the presentation of the main ideas. For more general elliptic operators the reader will find the necessary modifications (and caveats) in [76, 80, 83, 99, 104, 190, 354, 379, 382, 383].

Elliptic Boundary Problems for Dirac Operators — Our Data. Let X be a compact smooth oriented n -dimensional Riemannian manifold with boundary Y , and let $S \rightarrow X$ be a bundle of Clifford modules with compatible Hermitian structure and connection (covariant derivative) ∇^S . Recall from Definition 6.34 that the **total (elliptic) Dirac operator**

$$\mathcal{D}: C^\infty(X; S) \longrightarrow C^\infty(X; S)$$

is obtained by suitably composing a (compatible) connection $\nabla^S: C^\infty(X; S) \rightarrow C^\infty(X; T^*X \otimes S)$ with the Clifford multiplication $\mathbf{c}: C^\infty(X; TM \otimes S) \rightarrow C^\infty(X; S)$. Strictly speaking, we deal with **operators of Dirac type** since we shall not assume a spin structure.

As emphasized in Exercise 6.47.5, $\mathcal{D}$ is an elliptic differential operator. It is formally self-adjoint and **Green's formula** holds for all sections of S (often called *spinors*) s and s' :

$$(13.31) \quad (\mathcal{D}s, s') - (s, \mathcal{D}s') = - \int_Y \langle J(y)(s|_Y), s'|_Y \rangle,$$

where $J := \mathbf{c}(\mathbf{n}): S|_Y \rightarrow S|_Y$ denotes the unitary bundle isomorphism given by Clifford multiplication by the inward unit tangent vector. To prove (13.31) one applies Stokes' Theorem in a similar way as in Exercise 6.43. All details are written down in [83, Proposition 3.4].

Until further notice, we assume that X is an even-dimensional manifold. Following physics terminology regarding Dirac's original equation with $n = 4$ (14.30), p.382, we denote by γ_5 (the “ γ_5 matrix”) the global section of $\text{Hom}(S, S)$ defined locally by

$$\gamma_5 := \mathbf{c}(e_1) \dots \mathbf{c}(e_n),$$

where $\{e_\mu\}$ is any positively oriented orthonormal local frame of tangent vectors and n the dimension of the manifold X . Since n is even, S splits into subbundles $S^\pm$ spanned by the eigensections of γ_5 corresponding to the eigenvalue ± 1 , if n is divisible by 4, or $\pm i$ otherwise; over Y , the Clifford multiplication J switches between $S^\pm|_Y$ and $S^\mp|_Y$; over the whole of X the Dirac operator splits correspondingly into components

$$\mathcal{D} = \begin{pmatrix} 0 & \mathcal{D}^- \\ \mathcal{D}^+ & 0 \end{pmatrix}$$

such that the **right half Dirac operator** $\mathcal{D}^+: C^\infty(X; S^+) \rightarrow C^\infty(X; S^-)$ is formally adjoint to the **left half Dirac operator** $\mathcal{D}^-: C^\infty(X; S^-) \rightarrow C^\infty(X; S^+)$.

To simplify the exposition we assume that the Riemannian metric and the Hermitian structure are product near the boundary. Let us point out that the results presented here remain true also for non-product structures. Admitting non-product structures, however, makes the analysis more complicated especially

when one wants to discuss the ζ regularized determinant and related asymptotic expansions.

Close to the boundary, say in a collared neighborhood $N = [0, 1] \times Y$ of Y in X , the total Dirac operator splits into the following **product form**

$$(13.32) \quad \mathcal{D}|_N = \mathcal{J}(\partial_r + \mathcal{B})|_N = \begin{pmatrix} 0 & -J^{-1} \\ J & 0 \end{pmatrix} \left(\partial_r + \begin{pmatrix} \partial & 0 \\ 0 & -J \partial J^{-1} \end{pmatrix} \right) \Big|_N,$$

where r denotes the inward oriented normal (radial) coordinate in a collar neighborhood of the boundary and $\partial: C^\infty(Y; S^+) \rightarrow C^\infty(Y; S^+)$ is the **tangential Dirac operator** over the boundary. Notice that the radial coordinate does not enter in J or $\mathcal{B}$, and in fact

$$\mathcal{J}^2 = -1 \quad \text{and} \quad \mathcal{J}\mathcal{B} = -\mathcal{B}\mathcal{J}$$

as required by the formal self-adjointness of $\mathcal{D}$.

We also discuss the operator $\mathcal{D}^+$ alone. It has the following form on the collar N

$$(13.33) \quad \mathcal{D}^+|_N = J(\partial_r + \partial)|_N.$$

The Dirac operator on an odd-dimensional manifold has the same form $\mathcal{J}(\partial_r + \mathcal{B})$ on the collar. In this case the total operator $\mathcal{D}$ does not split, but the tangential operator is a Dirac operator on an even-dimensional manifold and has therefore the following form:

$$(13.34) \quad \mathcal{B} = \begin{pmatrix} 0 & \mathcal{B}^- \\ \mathcal{B}^+ & 0 \end{pmatrix}.$$

To give an example, we address the physics situation of quantum chromodynamics, as we did in [82, Section 3].

EXAMPLE 13.11. As manifold X we take a ‘volume’ V in $\mathbb{R}^4$. We think of V as a ball of large radius R . Actually, we are interested in the asymptotic situation with $R \rightarrow \infty$. As the bundle of Clifford modules we take

$$(13.35) \quad V \times (S \otimes \mathbb{C}^2) = (S \otimes \mathbb{C}^2 \rightarrow V),$$

the Clifford bundle of *euclidean spinors with coefficients in the trivial bundle* $V \times \mathbb{C}^2$ with Clifford action $\mathbf{c}(a) \otimes 1$. As the full Dirac operator $\mathcal{D}$ we take a twisted Dirac operator defined by a connection A for $V \times \mathbb{C}^2$ which is *pure gauge* on the boundary of V .

To make the Example comprehensible, we have to explain the terms *euclidean spinors*, *connection*, and *pure gauge at the boundary* (for details see [83, Chapter 5]).

Euclidean Dirac operator: As we shall discuss more closely below on pp.382ff in relation to DIRAC’s original (non-euclidean) equation, the **(free) euclidean Dirac operator**

$$\mathcal{D} = \begin{pmatrix} 0 & -\frac{\partial}{\partial \bar{q}} \\ \frac{\partial}{\partial \bar{q}} & 0 \end{pmatrix} : C^\infty(V; S) \longrightarrow C^\infty(V; S)$$

is canonically defined over $\mathbb{R}^4$ with

$$(13.36) \quad \frac{\partial}{\partial \bar{q}} = i \frac{\partial}{\partial x_1} + j \frac{\partial}{\partial x_2} + k \frac{\partial}{\partial x_3} + \frac{\partial}{\partial x_4},$$

and

$$(13.37) \quad \frac{\partial}{\partial q} = -i \frac{\partial}{\partial x_1} - j \frac{\partial}{\partial x_2} - k \frac{\partial}{\partial x_3} + \frac{\partial}{\partial x_4},$$

where the bundle S of euclidean spinors in 4 dimensions splits into a pair of quaternions $S = V \times (\mathbb{H} \oplus \mathbb{H})$ with Clifford multiplication $\mathbf{c}: Cl_4 \rightarrow \text{Hom}_{\mathbb{C}}(S, S)$ given by the four complex 4×4 matrices

$$\mathbf{c}(e_\mu) = \gamma_\mu = \begin{pmatrix} 0 & \sigma_\mu \\ \sigma_\mu & 0 \end{pmatrix} \quad \text{for } \mu = 1, 2, 3 \quad \text{and} \quad \mathbf{c}(e_4) = \gamma_4 = \begin{pmatrix} 0 & -1 \\ 1 & 0 \end{pmatrix}$$

with $\{\sigma_\mu\}$ denoting the **Pauli matrices** of (14.32) and $\{e_1, \dots, e_4\}$ a basis of $\mathbb{R}^4$. The connection defining the euclidean Dirac operator is just the standard connection d for S .

Twisted Dirac operator: Then any connection A for the trivial bundle $V \times \mathbb{C}^2$ defines in a natural way a **twisted Dirac operator** $\mathcal{D}_A = \mathcal{D} \otimes_A \text{Id}_{\mathbb{C}^2}$. It is characterized by the property

$$\mathcal{D}_A(s \otimes f)(x) = (\mathcal{D}(s) \otimes f)(x)$$

whenever $(A f)(x) = 0$. It is a true (total) Dirac operator with regard to the induced Clifford multiplication $\mathbf{c}(a) \otimes 1$ and the induced connection $d \otimes A$.

Pure gauge at boundary: Now we must discuss the choice of the connection A . From a physical point of view it does not suffice to consider only the trivial choice, namely the standard connection d in $V \times \mathbb{C}^2$ given by exterior differentiation $\sum_\mu \alpha_\mu e_\mu \mapsto \sum_\mu \alpha_\mu \partial_\mu$. Roughly speaking, the standard connection would correspond to the description of two non-interacting fermions. To change that we introduce a smooth family h of $SU(2)$ matrices parametrized over ∂V ; this is equivalent to introducing a smooth connection ∇ over the whole ball which is pure gauge at the boundary with regard to h ; or, equivalently, we introduce a vector-valued field $\{A_\mu\}$ which is pure gauge at the boundary with regard to h providing $\nabla_{e_\mu} f = \frac{\partial f}{\partial x_\mu} + A_\mu f - f A_\mu$ for any $f \in C^\infty(V; V \times \mathbb{C}^2)$ and e_μ the μ th basis vector in $\mathbb{R}^4$.

The geometrical idea behind demanding the interaction boundary term to behave as pure gauge is to get a non-trivial curvature form $\Omega_\nabla = \sum_{\mu < \nu} F_{\mu\nu} dx_\mu \wedge dx_\nu$ corresponding to an action $\int F_{\mu\nu}^2 dx < \infty$ with

$$\begin{aligned} F_{\mu\nu} &:= [\nabla_{e_\mu}, \nabla_{e_\nu}] = \nabla_{e_\mu} \nabla_{e_\nu} - \nabla_{e_\nu} \nabla_{e_\mu} \\ &= \partial_\mu A_\nu - \partial_\nu A_\mu + [A_\mu, A_\nu] \in L^2 \end{aligned}$$

and $F_{\mu\nu}(x) \rightarrow 0$ for $|x| \rightarrow \infty$. This is equivalent to writing the connection $\nabla = d + \sum_\mu A_\mu$ with $A_\mu(x) \rightarrow h \partial_\mu h^{-1}$ for $|x| \rightarrow \infty$.

The different mathematical descriptions are formalized in the following definition.

DEFINITION 13.12. Let $\mathcal{C}(V \times \mathbb{C}^2)$ denote the affine space of smooth connections for the bundle $V \times \mathbb{C}^2$. A connection $A \in \mathcal{C}(V \times \mathbb{C}^2)$ is called **pure gauge** at the boundary $\partial V = S^3$, if in a collar $[0, \varepsilon) \times \partial V$:

- A does not depend on the normal (radial) coordinate r ; and
- there exists a smooth $h: \partial V \sim S^3 \rightarrow SU(2) \sim S^3$ such that $A = h \circ d \circ h^{-1}$ in the collar, where d denotes the standard connection given by exterior differentiation.

We write $\mathring{\mathcal{C}}(V \times \mathbb{C}^2)$ for the subspace of connections which are pure gauge at the boundary. We shall return to this example below in Result f). For a thorough presentation of gauge-theoretic physics see our Part IV.

Wanted Properties on Manifolds with Boundary. Now we shall discuss the properties of a Dirac operator over a compact manifold with boundary. In the beginning we shall not distinguish between the cases of even- and odd-dimensional manifolds and whether we treat the total or the half Dirac operator. So, let

$$\mathcal{A} \in \{\mathcal{D}, \mathcal{D}^+\} \quad \text{with } \mathcal{A}: C^\infty(X; E) \rightarrow C^\infty(X; F), \quad E, F \in \{S, S^\pm\},$$

and product form, correspondingly with $\Gamma \in \{\mathcal{J}, J\}$

$$(13.38) \quad \mathcal{A} = \Gamma(\partial_r + B) \quad \text{near the boundary } Y.$$

Contrary to the case of a closed manifold, the space

$$(13.39) \quad \mathcal{H}(\mathcal{A}, \infty) = \{s \in C^\infty(X; E) : \mathcal{A}s = 0\}$$

of *harmonics* of the operator $\mathcal{A}$ is an infinite-dimensional subspace of $C^\infty(X; E)$. There is also a question of regularity of the solutions. Let s denote a weak solution of $\mathcal{A}s = 0$, which is an element of the space $L^2(X; E)$ (or more generally of $W^k(X; E)$ the k -th Sobolev space). On manifolds with boundary, it does not follow that s is a smooth section of S . This leads us to the following general definition of the ellipticity in analogy to the basic properties of elliptic operators over closed manifolds proved in Theorem 9.10a-c above (p.240): As with the Sturm-Liouville problems in Section 2.5 in dimension 1 and within the general functional analysis framework of closed extensions, as explained in Definition 2.38, differential operators have a maximal domain in $L^2(X; E)$. To get a **well-posed** problem (made precise in the following Definition 13.13), we have to restrict the domain. One canonical candidate is to restrict the domain to the space $C_0^\infty(X \setminus Y; E)$ of smooth sections with support in the interior of $X \setminus Y$ or to its closure $W_0^1(X; E)$ in the first Sobolev space $W^1(X; E)$. Then we are back in Hilbert space analysis and $\mathcal{A}|_{W_0^1(X; E)}$ is the minimal closed extension of $\mathcal{A}|_{C_0^\infty(X \setminus Y; E)}$. But there are many other reasonable extensions (also called **realizations**) $\mathcal{A}_{\mathcal{R}}$ to be chosen by specifying a domain $\mathcal{R} \subset L^2(X; E)$.

DEFINITION 13.13 (Well-posedness). Let $\mathcal{A}$ be a total or a half Dirac operator on X and let $\mathcal{A}_{\mathcal{R}}$ be a closed extension of $\mathcal{A}$ in $L^2(X, S)$ with domain $\mathcal{R}$. We call $\mathcal{A}_{\mathcal{R}}$ an **elliptic** (or **well-posed**) **boundary problem** for the operator $\mathcal{A}$, if and only if the following two conditions are satisfied:

- (I) The extension $\mathcal{A}_{\mathcal{R}}: \mathcal{R} \rightarrow L^2$ of $\mathcal{A}$ is a Fredholm operator. In particular, $\text{Im}(\mathcal{A}_{\mathcal{R}})$ is closed in L^2 (i.e., $\mathcal{A}_{\mathcal{R}}$ is normally-solvable).
- (II) The spaces $\text{Ker } \mathcal{A}_{\mathcal{R}}$ and $\text{Coker } \mathcal{A}_{\mathcal{R}}$ are (respectively in the case of the cokernel: *can be represented as*) finite-dimensional subspaces of the spaces of smooth sections.

REMARK 13.14. Let $\mathcal{H}(\mathcal{A})$ denote the space of all L^2 solutions of $\mathcal{A}s = 0$. Then we may reformulate condition (II) in the definition as follows:

$$\mathcal{R} \cap \mathcal{H}(\mathcal{A}) \subset C^\infty \quad \text{and} \quad \mathcal{R}^* \cap \mathcal{H}(\mathcal{A}^*) \subset C^\infty,$$

where $\mathcal{R}^*$ denotes the domain of the adjoint operator.

It seems at first sight that the boundary Y does not appear in the definition, but usually the domain $\mathcal{R}$ is defined by a condition posed on the sections on the boundary: Let γ_0 denote the restriction map $\gamma_0(s)(y) := s(0, y)$. It gives a continuous map $\gamma_0: W^1(X; E) \rightarrow L^2(Y; E|_Y)$. There is a full proof of the sharper Sobolev Trace Theorem in [83, Theorem 11.2], see also our Theorems 7.14 and 7.17 for precise formulation and the basic ideas. The condition which determines $\mathcal{R}$ is typically given in the form:

$$\mathcal{R} = \{s \in W^1(X; E) : T(\gamma_0(s)) = 0\},$$

where $T: L^2(Y; E|_Y) \rightarrow L^2(Y; G)$ is a 0-th order pseudo-differential operator. Of course T has to satisfy certain additional assumptions to guarantee fulfilment of conditions (I) and (II) from the definition. We have to introduce the Calderón projection in order to explain those conditions.

The **Calderón projector** $\mathcal{P}_+(\mathcal{A})$ was defined in [379, 382] in greater generality and as the decisive ingredient to A.P. CALDERÓN's program [102] of 1963. For linear elliptic differential operators of first order, it is the (without loss of generality orthogonal) projection of $L^2(Y; E)$ onto the **Cauchy data space**, also called **Hardy space** in Clifford analysis:

$$(13.40) \quad \mathcal{H}_+(\mathcal{A}) := \overline{\{s|_Y : s \in C^\infty(X; E) \text{ and } \mathcal{A}s = 0 \text{ in } X \setminus Y\}}^{L^2(Y; E|_Y)}.$$

It is shown in [379, 382, 83] that $\mathcal{P}_+(\mathcal{A})$ is a pseudo-differential operator of order zero and that the principal symbol $p_+(y; \zeta)$ of $\mathcal{P}_+(\mathcal{A})$ is equal to the orthogonal projection onto the direct sum of the eigenspaces of the automorphism $b(y; \zeta)$ corresponding to the positive eigenvalues. Here b denotes the principal symbol of the tangential operator ∂ . Now we are ready to formulate the conditions which the operator T has to satisfy:

DEFINITION 13.15 (Symbolic calculus). Let $T \in L_{\text{pc}}^0(E|_Y, E|_Y)$, i.e., let

$$T: C^\infty(Y; E) \longrightarrow C^\infty(Y; E)$$

be a principally classical pseudo-differential operator of order 0. We call T an **elliptic boundary condition** for the operator $\mathcal{A}$, if the following conditions are satisfied:

- (I') For any real ρ , the extension $T^\rho: W^\rho(Y; E) \rightarrow W^\rho(Y; E)$ of T has a closed range.
- (II') Let $\sigma(T)$ denote the principal symbol of T . Then

$$\text{Im}(\sigma(T)) = \text{Im}(\sigma(T) \circ p_+).$$

In particular the restriction $\sigma(T)|_{\text{Im}(p_+)}: \text{Im}(p_+) \rightarrow \text{Im}(\sigma(T))$ is an isomorphism of vector bundles.

Condition (I') implies that $\mathcal{N}_T$, the orthogonal projection onto the kernel of T , is a pseudo-differential operator (see [83, Proposition 18.11]). For the ease of notation we shall denote the kernel of T by the same letter $\mathcal{N}_T$. Condition (II') implies that the couple $(\mathcal{N}_T, \mathcal{H}_+(\mathcal{A}))$ is a **Fredholm pair of subspaces**, i.e. a pair of closed subspaces with finite-dimensional intersection and with closed sum of finite codimension (then the difference of these two dimensions is called the **index** of the pair; see [83]). It should be noted that apparently BOGDAN BOJARSKI in [66] was the first to bring the concept of Fredholm pairs into the index theory of

boundary value problems. It is common to call a pair of projections (P_1, P_2) a Fredholm pair, if $(\text{Ker}(P_1), \text{Im}(P_2))$ is a Fredholm pair.

REMARK 13.16. a) We get a local elliptic condition in the sense of ŠAPIRO and LOPATINSKIĬ when the range of $\sigma(T)$ can be written as the lifting of the vector bundle $E|_Y$ under the natural projection $\pi : \dot{T}^*Y \rightarrow Y$.

b) Local boundary conditions continue to have their place in global analysis and geometry, as we shall see below in the arguments to Result g regarding the cobordism theorem. We also refer to G. GRUBB and E. SCHROHE who obtained remarkable results on traces and quasi-traces on the Boutet de Monvel algebra in [193] with applications to the study of the multiplicative anomaly of zeta-determinants of elliptic operators.

Results.

a) Let $T \in L_{\text{pc}}^0(E|_Y, E|_Y)$. We denote by $\mathcal{A}_T$ the extension of $\mathcal{A}$ with domain $\{s \in W^1(X; E) : s|_Y \in \mathcal{N}_T\}$. Then the operator $\mathcal{A}_T$ satisfies the conditions of Definition 13.13 if and only if T satisfies the conditions of Definition 13.15.

b) Let T be as in Definition 13.15. Then the couple $(\mathcal{N}_T, \mathcal{H}_+(\mathcal{A}))$ is a Fredholm pair of subspaces in $L^2(Y; E|_Y)$ with

$$(13.41) \quad \text{index}(\mathcal{N}_T, \mathcal{H}_+(\mathcal{A})) = \text{index} \{T \circ \mathcal{P}_+(\mathcal{A}) : \mathcal{H}_+(\mathcal{A}) \rightarrow \text{Im}(T)\} = \text{index } \mathcal{A}_T.$$

c) The Calderón projection is closely related to another projection determined by the tangential part B of $\mathcal{A}$ in the product form (13.38) in a collar neighborhood of Y . Since $\mathcal{A}$ is of Dirac type and we assumed product form of all metric structures near Y , B is a symmetric elliptic differential operator over Y . It has discrete real eigenvalues and a complete system of L^2 orthonormal eigensections. Let $P_{\geq}(B)$ denote the **spectral (Atiyah–Patodi–Singer) projection** onto the subspace $L_{\geq}(B)$ of $L^2(Y; E|_Y)$ spanned by the eigensections corresponding to the nonnegative eigenvalues of B . It is a pseudo-differential operator and its principal symbol p_+ coincides with the principal symbol of the Calderón projection $\mathcal{P}_+(\mathcal{A})$.

d) We call the space of pseudo-differential projections with the same principal symbol p_+ the **Grassmannian** Grass_{p_+} ($= \text{Grass}(\mathcal{A})$) and equip it with the operator norm corresponding to $L^2(Y; E|_Y)$. Here *projection* means *idempotent* (i.e. $P = P^2$). The Grassmannian has countably many connected components; two projections P_1, P_2 belong to the same component, if and only if the **virtual codimension**

$$(13.42) \quad \mathbf{i}(P_2, P_1) := \text{index} \{P_2 P_1 : \text{im } P_1 \longrightarrow \text{im } P_2\}$$

of P_2 in P_1 vanishes; the higher homotopy groups of each connected component are given by Bott periodicity.

e) Choosing the spectral projection $P_{\geq}(\partial)$ as boundary condition for the chiral (half) operator $\mathcal{D}^+$ on an even-dimensional manifold X , we have the famous **Atiyah–Patodi–Singer Index Theorem** which gives

$$(13.43) \quad \text{index } \mathcal{D}_{P_{\geq}(\partial)}^+ = \int_X \alpha(x) - \frac{1}{2}(\eta_{\partial}(0) + \dim \text{Ker } \partial).$$

Here $\alpha(x)$ denotes the locally defined **index density** of $\mathcal{D}^+$ which expresses the local chiral anomaly, and

$$(13.44) \quad \eta_{\mathcal{D}}(z) := \sum_{\lambda \in \text{spec } \mathcal{D} \setminus \{0\}} \text{sign } \lambda |\lambda|^{-z} = \frac{1}{\Gamma(\frac{z+1}{2})} \int_0^\infty t^{\frac{z-1}{2}} \text{tr}(\mathcal{D} e^{-t\mathcal{D}^2}) dt$$

denotes the η -**function** of the tangential Dirac operator $\mathcal{D}$ (see our previous discussion on pp.111ff).

f) For our four-dimensional Example 13.11, M. NINOMIYA and C.I. TAN gave in 1985 in [322] the following application of the Atiyah-Patodi-Singer Index Theorem: For a suitable metric we have

$$(13.45) \quad \text{index}(\mathcal{D}_A^+)_{P_h} = \deg(h)$$

for any $A \in \mathring{\mathcal{C}}(V \times \mathbb{C}^2)$ with $A = h \circ d \circ h^{-1}$ in a collar of ∂V and suitable smooth $h: \partial V \rightarrow \text{SU}(2)$ where P_h denotes the corresponding spectral Atiyah-Patodi-Singer projection.

g) If $n = \dim X$ is odd, we have a variety of index problems and results for the total Dirac operator $\mathcal{D}$. Recall from (13.34) that we have $\mathcal{D}|_N = \mathcal{J}(\partial_r + \mathcal{B})|_N$ in a collar N of $Y = \partial X$, with $\mathcal{B} = \begin{pmatrix} 0 & \mathcal{B}^- \\ \mathcal{B}^+ & 0 \end{pmatrix}$.

g1. The Atiyah-Patodi-Singer Index Formula in this case gives

$$\text{index } \mathcal{D}_{P_{\geq}(\mathcal{B})} = -\dim \ker \mathcal{B}^+.$$

g2. Let $\dim X = 3$, $\partial X = Y$ connected and the genus $g(Y) \geq 2$. Let A be a smooth flat connection on $X \times \text{SU}(2)$ which restricts to a product connection $B \times \text{Id}$ in the collar neighborhood $[0, 1] \times Y \times \text{SU}(2)$ of $Y \times \text{SU}(2)$ for an irreducible flat connection B on $Y \times \text{SU}(2)$. We define the corresponding **twisted signature operator** $\mathcal{D}_A: W \rightarrow W$ with coefficients in $\mathfrak{su}(2)$ by

$$\mathcal{D}_A(a, b) := (d_A^* b, *d_A a + d_a b),$$

where $W := (\Omega^0(X) \otimes \mathfrak{su}(2)) \oplus (\Omega^1(X) \otimes \mathfrak{su}(2))$, a a 0-form, b is a 1-form, d_A denotes the covariant derivative, and the adjoint is taken relative to an L^2 inner product $(a, b)_0 := -\int_X \text{tr}(a \wedge *b)$ for $a, b \in \Omega^p(X) \otimes \mathfrak{su}(2)$. Then we have

$$(13.46) \quad \text{index}(\mathcal{D}_A)_{P_{\geq}} = 3 - 3g.$$

g3. The chiral projections $\pi_{\pm}: S|_Y \rightarrow (S|_Y)^{\pm}$ define two natural *local elliptic boundary conditions* with

$$(13.47) \quad \text{index } \mathcal{D}_{\pi_-} - \text{index } \mathcal{D}_{\pi_+} = \text{index } \mathcal{B}^+ = 0.$$

g4. Let $\mathcal{D}: C^\infty(X; S) \rightarrow C^\infty(X; S)$ be a compatible Dirac operator over X , $m \in \mathbb{N}$ and $g: Y \rightarrow H(m)$ a smooth family of Hermitian matrices. Then we get a self-adjoint elliptic operator $\mathcal{D}_{g,m}$ acting like

$$\mathcal{D}_{g,m} := \begin{pmatrix} m\mathcal{D} & 0 \\ 0 & -m\mathcal{D} \end{pmatrix}$$

with a local elliptic boundary condition imposed by

$$\text{dom } \mathcal{D}_{g,m} := \left\{ \begin{pmatrix} s_1 \\ s_2 \end{pmatrix} \in W^1(X; (S \otimes \mathbb{C}^m) \oplus (S \otimes \mathbb{C}^m)) : s_2|_Y = (\Gamma \otimes g)s_1|_Y \right\},$$

where $m\mathcal{D} := \mathcal{D} \otimes \text{Id}_{\mathbb{C}^m}$.

h) There are several formulas to describe the index jumps under change of the boundary condition and/or the connection defining the Dirac operator. Here are two of these **index correction formulas**:

h1. For $P_1, P_2 \in \text{Grass}(\mathcal{A})$ with $\mathcal{A} \in \{\mathcal{D}, \mathcal{D}^\pm\}$ we have

$$(13.48) \quad \text{index } \mathcal{A}_{P_2} = \text{index } \mathcal{A}_{P_1} + \text{index}(P_2 \circ P_1: \text{Im}(P_1) \rightarrow \text{Im}(P_2)).$$

h2. Let $\{\nabla_t, t \in [0, 1]\}$ be a smooth homotopy of connections for a fixed Hermitian Clifford modules bundle S over X . Let $\{\mathcal{D}_t\}$ be the induced curve of Dirac type operators over X and $\{B_t\}$ its corresponding family of tangential operators. Then

$$(13.49) \quad \text{ind}(D_0)_{P_{\geq}(B_0)} - \text{ind}(D_1)_{P_{\geq}(B_1)} = \text{sf}\{B_t\}_{t \in [0, 1]},$$

where the last expression is the *spectral flow*. Roughly speaking, the spectral flow counts the net number of eigenvalues changing from the negative real half axis to the non-negative one. For the concept of a spectral flow see [71].

k) Let M be a closed odd-dimensional smooth Riemannian **partitioned** manifold

$$M = X_- \cup_Y X_+, \quad \text{where } X_- \cap X_+ = \partial X_- = \partial X_+ = Y$$

and Y a hypersurface. We assume that $M \setminus Y$ does not have a closed connected component (i.e., Y intersects any connected component of X_- and X_+). Let $\mathcal{D}$ be an operator of Dirac type over M . Then the pair $(\mathcal{H}_-(\mathcal{D}), \mathcal{H}_+(\mathcal{D}))$ of Cauchy data spaces of $\mathcal{D}$ along Y , as defined above in (13.40), makes a Fredholm pair of subspaces in $L^2(Y; S|_Y)$ and we have

$$(13.50) \quad \text{index } \mathcal{D} = \text{index}(\mathcal{H}_-(\mathcal{D}), \mathcal{H}_+(\mathcal{D})).$$

Arguments. To **a)** Our Claim a) is modelled after LOPATINSKIĬ's result: As mentioned before, he proved in [282], that for local boundary value problems a condition expressed in symbolic calculus as in Remark 13.16 is necessary and sufficient for smoothness of the solutions and finite index. For our wider classes of boundary problems, it is not so difficult to deduce the Fredholm property from the symbolic assumptions, see Claim b). To derive the regularity property from the symbolic assumptions, one has to construct a kind of *lifting jack* like GÄRDING's Inequality, see above Exercise 9.12 and the details in [83, Theorem 19.6]. It is more demanding to derive the symbolic calculus conditions from the normal solvability, see [99].

To b) We show that $\text{index}(\mathcal{N}_T, \mathcal{H}_+(\mathcal{A})) = \text{index}\{T\mathcal{P}_+(\mathcal{A}): \mathcal{H}_+(\mathcal{A}) \rightarrow \text{Im}(T)\}$ and refer to [83, Theorem 20.8] for the proof of the second equality.

Let us assume that z is an element of $\mathcal{N}_T \cap \mathcal{H}_+(\mathcal{A})$. This implies that

$$(13.51) \quad Tz = 0 \quad \text{and} \quad \mathcal{P}_+(\mathcal{A})z = z,$$

which shows that z is an element of the kernel of the operator $T\mathcal{P}_+(\mathcal{A})$. Let us also observe that the second equality of (13.51) shows that there exists a uniquely determined s , such that $\mathcal{A}s = 0$ and $\gamma_0(s) = z$. Therefore we have shown:

$$\text{Ker } \mathcal{A}_T = \text{Ker } T\mathcal{P}_+(\mathcal{A}) = \mathcal{N}_T \cap \mathcal{H}_+(\mathcal{A}).$$

Now let us assume that w is an element of $(\mathcal{N}_T + \mathcal{H}_+(\mathcal{A}))^\perp$. It means that w is perpendicular to $\mathcal{H}_+(\mathcal{A})$, hence $\mathcal{P}_+(\mathcal{A})w = 0$ and that w is perpendicular to

the kernel of T . Therefore there exists q such that $w = T^*q$, which provides the identification of $\text{Ker } \mathcal{P}_+(\mathcal{A})T^*$ with the orthogonal complement of the sum and thus proves the claim.

To c) Since $\mathcal{P}_+(\mathcal{A})$ and $P_\geq(B)$ have the same principal symbol, they differ only by a compact operator, actually only by an infinitely smoothing operator as shown by S. SCOTT in [374]. Instead of $P_\geq(B)$ one might consider weighted spectral projections $P_{\geq a}(B)$ and $P_{> a}(B)$ for arbitrary real a . They all are pseudo-differential projections with the same principal symbol.

For the Cauchy-Riemann operator on the disc $D^2 = \{|z| \leq 1\}$, the Cauchy data space is spanned by the eigenfunctions $e^{ik\theta}$ of the tangential operator ∂_θ over $S^1 = [0, 2\pi]/\{0, 2\pi\}$ for nonnegative k . So, the Calderón projection and the Atiyah–Patodi–Singer projection coincide in this case. One can generalize the preceding example: For any smooth compact manifold X with boundary Y and any real $R \geq 0$, let X^R denote the stretched manifold

$$X^R := ([-R, 0] \times Y) \cup_Y X.$$

Since we assume product structures with $\mathcal{A} = \Gamma(\partial_r + B)$ near Y , we have a well-defined extension $\mathcal{A}_R$ of $\mathcal{A}$. L. NICOLAESCU proved in [320] that the Calderón projection and the Atiyah–Patodi–Singer projection coincide up to a finite-dimensional component in the *adiabatic limit* ($R \rightarrow +\infty$ in a suitable setting).

In [189], G. GRUBB considered an arbitrary orthogonal pseudo-differential projection P of $L^2(Y; E)$ which makes a Fredholm pair with the Calderón projection $\mathcal{P}_+(\mathcal{A})$. If P defines a self-adjoint boundary condition for $\mathcal{A}$, then, she proved, there exists a Dirac type operator B' over Y such that $P = P_\geq(B')$. GRUBB'S Lemma shows that the Atiyah–Patodi–Singer boundary projection is the most general admissible (self-adjoint) boundary condition, in the specified sense.

To d) For $\mathcal{A} = \mathcal{D}$, the symmetric total Dirac type operator, we have also an important *self-adjoint Grassmannian* $\text{Grass}^{\text{sa}}(\mathcal{D})$ of smooth self-adjoint boundary conditions of Atiyah–Patodi–Singer type. This is the subspace of $\text{Grass}(\mathcal{D})$, which consists of those smooth (orthogonal) projections Π , which satisfy the condition

$$-\mathcal{J}\Pi\mathcal{J} = \text{Id} - \Pi$$

with the anti-involution $\mathcal{J}$ of Clifford multiplication which appeared in the product formula (13.32) near the boundary. Any element of $\text{Grass}^{\text{sa}}(\mathcal{D})$ defines a self-adjoint elliptic boundary value problem for the operator $\mathcal{D}$. With respect to the operator norm, the topological space $\text{Grass}^{\text{sa}}(\mathcal{D})$ is connected and higher homotopy is given by Bott periodicity.

In [82, Section 2] an intimate relation was found between the self-adjoint Grassmannian of the total Dirac operator and the Grassmannian of the chiral halves: The image of the mapping

$$(13.52) \quad \text{Grass}(\mathcal{D}^+) \ni P \mapsto P^\# := \begin{pmatrix} P & 0 \\ 0 & J(\text{Id} - P)J^{-1} \end{pmatrix} \in \text{Grass}^{\text{sa}}(\mathcal{D})$$

provides us with the γ_5 -Grassmannian $\text{Grass}_{\gamma_5}^{\text{sa}}(\mathcal{D})$ of self-adjoint elliptic (well-posed) boundary conditions for the total Dirac operator $\mathcal{D}$ which are all γ_5 -invariant.

Indeed, in view of the chiral splitting γ_5 takes the form $\gamma_5 = \begin{pmatrix} 1 & 0 \\ 0 & -1 \end{pmatrix}$ for dimension of X divisible by 4 (otherwise we multiply by the imaginary unit i). Whence $\gamma_5 P^\# \gamma_5 = P^\#$.

If we set (following [246])

$$(13.53) \quad T := \frac{1}{2} \begin{pmatrix} 1 & J^{-1} \\ J & 1 \end{pmatrix},$$

we obtain a well-posed (i.e., elliptic) local boundary condition yielding a self-adjoint Fredholm realization $\mathcal{D}_T$, namely satisfying

- A) Definition 13.13 above (normal solvability) and
- B) the Lagrangian (symmetry) condition $\text{Id} - T = -\mathcal{J}T\mathcal{J}$.

One decisive difference between the two boundary conditions $P^\#$ and T defined in equations (13.52) and (13.53) lies in the γ_5 -symmetry: We have $\gamma_5 T \gamma_5 = \text{Id} - T$, i.e., T is *not* γ_5 -invariant.

Our map $P \mapsto P^\#$ induces a natural identification

$$(13.54) \quad \pi_0(\text{Grass}_{\gamma_5}^{\text{sa}}(\mathcal{D})) \xleftarrow{\sim} \pi_0(\text{Grass}(\mathcal{D}^+)) \xrightarrow{\sim} \mathbb{Z}.$$

Moreover, for all $P^\# \in \text{Grass}_{\gamma_5}^{\text{sa}}(\mathcal{D})$ the L^2 realization $\mathcal{D}_{P^\#}$ has a discrete real spectrum. Each eigenvalue is of finite multiplicity and there are no finite accumulation points. The spectrum is symmetric around the origin of the real axis (hence there is no η function for the operator $\mathcal{D}_{P^\#}$ on X , contrary to the relevance of the eta-invariant $\eta_\partial(0)$ of the tangential operator ∂ on Y in the Atiyah-Patodi-Singer index theorem (13.43)). The null space

$$\text{Ker } \mathcal{D}_{P^\#} := \{s \in W^1(X; S) : \mathcal{D}(s) = 0 \text{ and } P^\#(s|_Y) = 0\}$$

consists solely of smooth spinors. It is finite-dimensional and splits naturally into the direct sum $\text{Ker } \mathcal{D}_{P^\#} = \text{Ker } \mathcal{D}_P^+ \oplus \text{Ker } \mathcal{D}_{J(\text{Id}-P)J^{-1}}^-$ of a space of spinors of positive chirality of dimension $n_+(P^\#)$ and a space of spinors of negative chirality of dimension $n_-(P^\#)$ with

$$(13.55) \quad \text{index } \mathcal{D}_P^+ = n_+(P^\#) - n_-(P^\#),$$

where $P^\#$ and P are related through (13.52).

To sum up (see [82] for the elaboration of the physics meaning in quantum chromodynamics, see also our Result f):

- Vanishing index $\mathcal{D}_P^+$ with $P \in \text{Grass}(\mathcal{D}^+)$ means that $P^\#$ is a γ_5 -invariant well-posed self-adjoint boundary condition for the total Dirac operator with **global chiral symmetry**:

$$n_+ := \dim \text{Ker } \mathcal{D}_P^+ = n_- := \dim \text{Ker } \mathcal{D}_{J(\text{Id}-P)J^{-1}}^-$$

with $\dim \text{Ker } \mathcal{D}_{P^\#} = n_- + n_+$.

- Nonvanishing index $\mathcal{D}_P^+$ means also γ_5 -invariance of $\text{Ker } \mathcal{D}_{P^\#}$, but with global chiral **asymmetry**.

All that follows at once from the general theory of global elliptic boundary problems for the Dirac operator. To prove that the spectrum of $\mathcal{D}_{P^\#}$ is $\lambda \mapsto -\lambda$ symmetric we consider an eigenspinor $s = \begin{pmatrix} s_+ \\ s_- \end{pmatrix} \in \text{dom } \mathcal{D}_{P^\#}$ with $\mathcal{D}s = \lambda s$.

Because of the anti-diagonal form of $\mathcal{D}$ this means

$$\mathcal{D}^- s_- = \lambda s_+ \text{ and } \mathcal{D}^+ s_+ = \lambda s_- .$$

Then $\begin{pmatrix} s_+ \\ -s_- \end{pmatrix}$ also belongs to $\text{dom } \mathcal{D}_{P^\#}$ and is an eigenspinor of $\mathcal{D}_{P^\#}$ with eigenvalue $-\lambda$, since

$$\begin{pmatrix} 0 & \mathcal{D}^- \\ \mathcal{D}^+ & 0 \end{pmatrix} \begin{pmatrix} s_+ \\ -s_- \end{pmatrix} = \begin{pmatrix} -\mathcal{D}^- s_- \\ \mathcal{D}^+ s_+ \end{pmatrix} = \begin{pmatrix} -\lambda s_+ \\ \lambda s_- \end{pmatrix} = -\lambda \begin{pmatrix} s_+ \\ -s_- \end{pmatrix}$$

and, trivially,

$$J(\text{Id} - P)J^{-1}(s_-|_Y) = 0 \implies J(\text{Id} - P)J^{-1}(-s_-|_Y) = 0 .$$

To e) The proof of (13.43) in [41], and slightly differently in [83] (see also our extended summary in [60, Section 2.4]), is based on the heat kernel method for computing the index, but the process is less straightforward than in the closed case because of the boundary condition. The appropriate heat kernel is constructed by means of J.M.C. DUHAMEL's method of [131]. As rediscovered in [129] and elaborated in [83, Section 22.C], the Duhamel Principle allows one to study the interior contribution and the boundary contribution separately and identify the singularities caused by the boundary contribution: An exact kernel is obtained from an approximate one by an iterative process initiated by writing the error as the integral of a derivative of the convolution of the true and approximate kernel. The initial approximate heat kernel is obtained by patching together two heat kernels, denoted by $\mathcal{E}_c$ and $\mathcal{E}_d$. Here, $\mathcal{E}_c$ is a heat kernel for a Dirac operator over an infinite extension $[0, \infty) \times Y$ of the collared neighborhood $N = [0, 1] \times Y$ of Y in X , for which the boundary condition $P_{\geq}(\partial)(\psi|_Y) = 0$ is imposed. The heat kernel $\mathcal{E}_d$ is the usual one (without boundary conditions) for $e^{-t\widetilde{\mathcal{D}^-}\widetilde{\mathcal{D}^+}}$, where $\widetilde{\mathcal{D}^\pm}$ are the chiral halves of the invertible Dirac operator, namely

$$\widetilde{\mathcal{D}^\pm} := \mathcal{D}^\pm \cup \mathcal{D}^\mp : C^\infty(\widetilde{X}, \widetilde{S}^\pm) \rightarrow C^\infty(\widetilde{X}, \widetilde{S}^\pm)$$

over the double $\widetilde{X}$, a closed manifold without boundary. Note that the proof heavily relies on the existence of an invertible double (established in [83, Chapter 9]). For that, a weak unique continuation property and the symmetry of the tangential operator are exploited. Hence the proof does not generalize to arbitrary elliptic differential operators on compact manifolds with smooth boundary and Atiyah-Patodi-Singer-type boundary conditions. For possible generalizations — and obstructions, though, see [80].

In [41] the first term of the index theorem was calculated in cohomological expressions, namely:

$$\int_X \alpha(x) = \int_X (\text{ch}(S, \varepsilon) \wedge \widetilde{\mathbf{A}}(X, \theta)),$$

where $\text{ch}(S, \varepsilon) \in \Omega^*(X, \mathbb{R})$ is the total Chern character form of the complex vector bundle S with compatible, unitary connection ε , and $\widetilde{\mathbf{A}}(X, \theta) \in \Omega^*(X, \mathbb{R})$ is closely related to the total $\widehat{\mathbf{A}}(X, \theta)$ form relative to the Levi-Civita connection θ , namely $\widetilde{\mathbf{A}}(X, \theta)_{4k} = 2^{2k-m} \widehat{\mathbf{A}}(X, \theta)_{4k}$.

One can not expect global chiral symmetry for the Atiyah-Patodi-Singer boundary problem; in general, none of the expressions in formula (13.43) will vanish. For

sufficiently elementary operators and under additional assumptions some of the three terms $\int_X \alpha(x)$, $\eta_{\partial}(0)$ and $\dim \ker \partial$ will vanish (namely for *local chiral symmetry* of $\mathcal{D}^+$, for *symmetric spectrum* of ∂ , and if ∂ is *invertible*, respectively). It also happens that fairly easy expressions are obtainable for non-vanishing terms (see our Result f).

To f) On the way to their result, NINOMIYA and TAN made in [322] several interesting observations: **1.** A connection A for $V \times \mathbb{C}^2$ is pure gauge at the boundary if it can be written in the form

$$(13.56) \quad A = d - (dh)h^{-1} \quad \text{in a collar of the boundary.}$$

Moreover, if A is pure gauge at the boundary, then the tangential Dirac operator B over ∂V corresponding to the partial (half) twisted Dirac operator $\mathcal{D}_A^+$ over V takes the form

$$(13.57) \quad B = \partial_{S^3} \otimes_{-(dh)h^{-1}} \text{Id} = (\text{Id} \otimes h) (\partial \otimes \text{Id}_{\mathbb{C}^2}) (\text{Id} \otimes h^{-1})$$

with $\partial \otimes \text{Id}_{\mathbb{C}^2} = \partial \oplus \partial$. Here $\partial = \partial_{S^3}$ denotes the tangential operator over S^3 corresponding to the euclidean Dirac operator $\mathcal{D}^+$.

To prove (13.56), we find

$$Af = (hdh^{-1})f = hd(h^{-1}f) = h(h^{-1}df + d(h^{-1})f) = df - (dh)h^{-1}f.$$

To prove (13.57), we notice that the restriction of A to the boundary takes the form $-(dh)h^{-1}$, therefore we get such a simple form for lifting ∂ to the auxiliary bundle. For details of the calculation see e.g. [329] and [83].

2. In the same article [322] NINOMIYA and TAN pointed out that the Atiyah–Patodi–Singer boundary condition is *natural* or *physical* in the following sense: Let $A \in \mathcal{C}(V \times \mathbb{C}^2)$ with corresponding $h: \partial V \rightarrow \text{SU}(2)$. Then $P_h := P_{\geq}(\partial \otimes_h \text{Id}_{\mathbb{C}^2}) \in \text{Grass}(\mathcal{D}^+ \otimes_A \text{Id}_{\mathbb{C}^2})$ and $P(h) := (P_h)^{\#} \in \text{Grass}_{\gamma_5}^{\text{sa}}(\mathcal{D} \otimes_A \text{Id}_{\mathbb{C}^2})$. Consider the family of operators $\{\mathcal{D}_{A,P(h)}\}_{A \in \mathcal{C}(V \times \mathbb{C}^2)}$ which act like $\mathcal{D} \otimes_A \text{Id}_{\mathbb{C}^2}$ with domain

$$\begin{aligned} & \text{dom } \mathcal{D}_{A,P(h)} \\ & := \left\{ s \in W^1(V; S \otimes \mathbb{C}^2) : P(h)(s) = \begin{pmatrix} P_h & 0 \\ 0 & J(\text{Id} - P_h)J^{-1} \end{pmatrix} \begin{pmatrix} s_+ \\ s_- \end{pmatrix} = 0 \right\}. \end{aligned}$$

It satisfies the following three fundamental conditions:

- i. $\mathcal{D}_{A,P(h)}$ is self-adjoint;
- ii. $P(h)$ is γ_5 -invariant; and
- iii. the domain $\text{dom } \mathcal{D}_{A,P(h)}$ is gauge-invariant.

Before arguing for i-iii, we recall the meaning of iii: Let $U: V \rightarrow \text{SU}(2)$ denote a *gauge transformation*

$$\begin{aligned} f(x) & \mapsto U(x)f(x)U^{-1}(x), \\ A_{\mu}(x) & \mapsto U(x)A_{\mu}(x)U^{-1}(x) - \frac{\partial U}{\partial x_{\mu}}(x)U^{-1}(x), \end{aligned}$$

then the connection A transforms as follows:

$$\begin{aligned} A_{e_{\mu}}f|_x & \mapsto U(x)(A_{e_{\mu}}f|_x)U^{-1}(x), \\ A & \mapsto UA U^{-1}, \text{ and} \\ \Omega_A & \mapsto U\Omega_A U^{-1} - (dU)U^{-1}. \end{aligned}$$

This motivates the following definition:

DEFINITION 13.17. A smooth family

$$\mathcal{C}(V \times \mathbb{C}^2) \ni A \mapsto P(A) \in \text{Grass}_{\gamma_5}^{\text{sa}}(\mathcal{P}_A) \cong \text{Grass}(\mathcal{P}_A^+)$$

is **gauge-invariant**, if we have

$$(13.58) \quad P(A_1) = U^\# P(A) (U^\#)^{-1}$$

for all $A, A_1 \in \mathcal{C}(V \times \mathbb{C}^2)$ where $A_1 := UAU^{-1}$ with arbitrary $U: V \rightarrow \text{SU}(2)$ and $U^\# := \text{Id} \otimes_{\mathbb{C}^2} U$.

Clearly, for any $A, A_1 \in \mathcal{C}(V \times \mathbb{C}^2)$ with $A_1 = UAU^{-1}$ we have pointwise (see [329])

$$\mathcal{P}_{A_1} = \mathcal{P} \otimes_{A_1} \text{Id} = U^\# (\mathcal{P} \otimes_A \text{Id}) (U^\#)^{-1} = U^\# \mathcal{P}_A (U^\#)^{-1}.$$

The crucial point of property iii — gauge-invariance as defined in (13.58) — is

$$\mathcal{P}_{A_1, P(A_1)} = U^\# \mathcal{P}_{A, P(A)} (U^\#)^{-1},$$

and, especially,

$$(13.59) \quad \text{dom}(\mathcal{P}_{A_1, P(A_1)}) = U^\# (\text{dom} \mathcal{P}_{A, P(A)});$$

i.e., we require that the *boundary condition* transforms in a correct way under variation of the background operator resp. of the connection.

Properties i and ii are obvious from the choices. The gauge invariance follows from the corresponding transformation law for the tangential operator

$$(13.60) \quad \partial \otimes_{h_1} \text{Id}_{\mathbb{C}^2} = U^\# (\partial \otimes_h \text{Id}_{\mathbb{C}^2}) (U^\#)^{-1},$$

where the smooth families $h, h_1 := U|_{\partial V} h (U|_{\partial V})^{-1}: \partial V \rightarrow \text{SU}(2)$ correspond to the connections A, A_1 which are supposed to be pure gauge at the boundary. Equation (13.60) implies that the eigenvalues do not change under gauge transformation and that the eigenspaces transform like $E_\lambda(\partial_{h_1}) = U E_\lambda(\partial_h)$. Hence $P(h)$ satisfies i, ii, and iii.

3. Now we prove (13.45). We apply the Atiyah–Patodi–Singer Index Formula for the operator $\mathcal{P}_A$ with $A \in \mathring{\mathcal{C}}(V \times \mathbb{C}^2)$ with corresponding $h: S^3 \rightarrow \text{SU}(2)$:

$$\text{index}(\mathcal{P}_A^+)_{P_h} = \int \alpha(x) - \frac{1}{2} (\eta_B(0) + \dim \ker B).$$

From (13.57) we have

$$\eta_B(0) = 2 \eta_{\partial_{S^3}}(0) \quad \text{and} \quad \dim \ker B = 2 \dim \ker \partial_{S^3}.$$

We find $\deg(h)$ for the value of the integral of the index density. This result is actually independent of the choice of the metric. By Theorem 10.4 (Bott Periodicity for $h: S^{n-1} \rightarrow \text{GL}(N, \mathbb{C})$ with $n = 4$ even, $N = 2, 2N \geq n$, and $\text{SU}(2) \subset \text{GL}(2, \mathbb{C})$), a multiple of $\pm \deg(h)$ is the only integer-valued invariant we can get from h .

Then

$$(13.61) \quad \text{index}(\mathcal{P}_A^+)_{P_h} = \deg(h) - \eta_{\partial_{S^3}}(0) - \dim \ker \partial_{S^3}.$$

The two numbers on the right were found to vanish for the standard metric of $\mathbb{R}^4$, slightly modified close to ∂V in a calculation done in [369] by A.M. BINCER and J.R. SCHMIDT, see also [368]. In that metric the tangential Dirac operator on the 3-sphere ∂_{S^3} has a spectrum symmetric about $\lambda = 0$ and is invertible.

We also refer to a series of papers [254, 255, 256] on 4-dimensional spinor analysis of T. KORI, which ensure the same result, namely a symmetric spectrum, not containing zero, for a particular metric set-up coming from a metric over the 4-ball which is product near the boundary. Actually, for KORI's metric the Calderón projector $\mathcal{P}_+$ and the Atiyah–Patodi–Singer projection $P_{\geq}$ coincide. Also from [215] of N. HITCHIN it follows directly that the tangential Dirac operator over the 3-sphere in standard metric is non-singular with symmetric spectrum.

4. Present wisdom in quantum chromodynamics relies on the relation between the topological density of gauge field configurations and the so-called local chiral anomaly, namely, the appearance of a *topological term* in the conservation equation of the chiral current, $\deg(h) = \int_V \alpha(x)$. Non-vanishing of $\deg(h)$ is usually regarded as global chiral asymmetry in the sense of (13.55) (i.e., $n_+ \neq n_-$), implying the impossibility of a functional integral formulation of the ζ -regularized determinant (see p.118 above) invariant under *rigid*, (i.e., *global*) chiral transformations. For γ_5 -invariant boundary conditions and domains that are pure gauge at the boundary, the message of the Atiyah–Patodi–Singer Index Theorem is clear: local chiral anomaly ($\deg(h) \neq 0$) implies global chiral asymmetry. However, one should keep in mind that from a geometrical point of view there is no particular reason to choose the Atiyah–Patodi–Singer (APS) boundary conditions among all the other boundary problems which, as we shall see, equally satisfy i–iii; in other words, a stronger requirement than covariance of the domain under gauge transformations of the connection seems to be necessary in order to select that boundary condition. There are other quite natural boundary conditions $\mathcal{R}_A$ instead of P_A which fulfil the conditions i–iii (of p.351) and additionally provide global chiral symmetry, namely

iv. the vanishing of index $\mathcal{D}_{A, \mathcal{R}_A}^+ = n_+(\mathcal{R}_A) - n_-(\mathcal{R}_A)$.

There are various ways of obtaining global chiral symmetry by imposing elliptic, self-adjoint, γ_5 -symmetric, and gauge-invariant boundary conditions in the presence of local chiral anomaly (i.e. non-vanishing $\deg h$ for connections which are pure gauge at the boundary). One way is the Calderón projector (introduced on p.344). It removes all solutions such that kernel and cokernel become trivial. This makes many calculations easy. But since the Calderón projector depends on the gauge configuration also inside the region and not only on the boundary, this must have consequences in, for example, the derivation of identities by variation of the gauge field configuration in a subregion.

Instead of removing all solutions by imposing the Calderón projector one can add further solutions to the original Dirac equation with APS boundary condition until one gets global chiral symmetry. There are three ways to do that.

Let us begin with a given connection A in the auxiliary bundle $V \times \mathbb{C}^2$ which is pure gauge at the boundary. Hence it can be expressed in a collar of the boundary by a mapping $h: S^3 \rightarrow \text{SU}(2)$ which has a degree (*topological number*) $\deg h$. If $\deg h = k$ is non-trivial, the dimensions n_+ and n_- of the zero modes (subject to the APS boundary condition P_h) do not coincide. Then, to get global chiral symmetry we enlarge the solution spaces until n_+ and n_- become equal. More precisely:

ALTERNATIVE 13.18. The easiest, but physically hardly very meaningful way of doing the equalization of the solution spaces is to take a second copy of the coefficients bundle $V \times \mathbb{C}^2$ and to choose a connection A' which is pure gauge at the boundary ∂V with a unitary mapping g of opposite degree $-k$.

Then, instead of tensoring the original euclidean Dirac operator $\mathcal{D}^+$ solely with the h -connection, we do two twistings: first with h , then with g . The resulting twisted Dirac operator

$$\mathcal{D}'^+ := \mathcal{D}^+ \otimes_A \text{Id}_{\mathbb{C}^2} \otimes_{A'} \text{Id}_{\mathbb{C}^2} = \mathcal{D}_A^+ \otimes_{A'} \text{Id}_{\mathbb{C}^2}$$

with coefficients in $\mathbb{C}^2 \otimes \mathbb{C}^2 = \mathbb{C}^4$ admits again an APS boundary condition P' which is gauge invariant such that

$$\begin{aligned} n_+ - n_- = \text{index } \mathcal{D}'^+_{P'} &= \deg(h \otimes g) \\ &= \deg hg = \deg h + \deg g = k - k = 0. \end{aligned}$$

To get global chiral symmetry one can also apply a less trivial mirror process:

ALTERNATIVE 13.19. Instead of twisting the global Dirac operator $\mathcal{D}_A^+$ over the full 4-ball V it suffices to twist the transversal (tangential) Dirac operator B_h with a connection of opposite degree over the 3-sphere. We get a new operator B'_h . Then we apply the APS spectral projection P'_h corresponding to the twisted operator B'_h to the original operator $\mathcal{D}_A^+$. It follows that P'_h is an admissible boundary value problem for $\mathcal{D}_A^+$. It belongs to the same Grassmannian as the standard APS projection P_h and all the nice properties i–iii are guaranteed, but P'_h belongs to a different connected component. In fact, the index jumps by the winding number yielding global chiral symmetry. An attractive feature of Alternative 13.19, discussed in [307] (see also [308]), is that in fact the (non-free) operator $\mathcal{D}_A$ is not changed; only the boundary condition is changed.

ALTERNATIVE 13.20. One more alternative is provided by a suitable spectral cut (weighted spectral projection). For the problem of uniform choice of the spectral cut, see [293, 73], and [85, Appendix].

To g1) On closed manifolds, symmetric (i.e., formally self-adjoint) differential operators are essentially self-adjoint with vanishing index. And definitely, all differential operators, symmetric or not, have vanishing index on closed manifolds of odd dimension (SectionExVanIndSect, p.317). So, the non-vanishing index of the *formally self-adjoint* total Dirac operator $\mathcal{D}$ on an *odd*-dimensional manifold X is caused by the boundary condition. As announced in Part I (pp.47f), it is one of the most fascinating aspects of the index theory of SINGER and ATIYAH to follow the emergence of asymmetry out of symmetry.

The proof sketched above for the Atiyah-Patodi-Singer Index Theorem is valid in the odd-dimensional case as well and yields a formula that is simpler than in the even-dimensional case:

$$\text{index } \mathcal{D}_{P_{\geq}(\mathcal{B})} = \int_X \alpha(x) - \frac{1}{2}(\eta_{\mathcal{B}}(0) + \dim \text{Ker } \mathcal{B}) = -\dim \text{Ker } \mathcal{B}^+,$$

since

- the locally defined index density $\alpha(x)$ vanishes pointwise on odd-dimensional manifolds (see (17.128) and Theorem 17.59);
- each eigenspinor φ of $\mathcal{B}$ with $\mathcal{B}\varphi = \lambda\varphi$ and $\lambda \neq 0$ is mirrored by an eigenspinor $\mathcal{J}\varphi$ of eigenvalue $-\lambda$, so the spectrum of $\mathcal{B}$ is symmetric around 0 and $\eta_{\mathcal{B}}(0) = 0$;
- by the Cobordism Theorem (our Result g3), we have $\text{index } \mathcal{B}^+ = 0$, so $\dim \text{Ker } \mathcal{B} = \dim \text{Ker } \mathcal{B}^- + \dim \text{Ker } \mathcal{B}^+ = 2 \dim \text{Ker } \mathcal{B}^+$.

Note that for non-vanishing kernel of the tangential operator the Atiyah–Patodi–Singer Problem for the total, symmetric Dirac operator is *not* self-adjoint, and its index is *not* stable under small deformations. On the other hand, Green’s formula (13.31) shows that in the case $\text{Ker}(\mathcal{B}^+) = \{0\}$ the operator $\mathcal{D}_{P_{\geq}(\mathcal{B})}$ is an (unbounded) self-adjoint operator.

To g2) This is a particularly nice application of the Atiyah–Patodi–Singer Index Formula and has gained some prominence in low-dimensional geometry and gauge theory, see TAUBES [407, Section 2, Proposition 4.9, and Lemma A.4] and YOSHIDA [450, Sections 1-4]. For the definition of the applied geometric concepts we refer to our Chapter 15 on geometric terminology (though we deviate here and use A and B for connections as the physicists do). For the definition of the twisted Dirac operator (which is only locally a true operator of Dirac type) we refer to our Chapter 17, where we discuss all technical details. For the derivation of (13.46) from the APS Theorem (13.43) we refer to [83, pp.250–252].

To g3) The first equality in (13.47) is a trivial consequence of the chiral splitting. But index $\mathcal{D}_{\pi_{\pm}}$ vanishes by Green’s formula so that we get index $\mathcal{B}^+ = 0$. That is the illustrious **cobordism theorem**, namely the vanishing of the index of any (half) Dirac operator over a closed even-dimensional manifold Y that can be written as the (half) tangential operator of a (total) Dirac operator over an odd-dimensional manifold X with $\partial X = Y$. For generalizations and other proofs of the Cobordism Theorem see our Note on p.303 in Section 12.3.

To g4) In quantum field theory, the operator $\mathcal{D}_{g,m}$ is known as the **chiral bag model**. In mathematics it became prominent when SINGER in [399] chose this example to explain his view upon determinants of Dirac type operators, having the ζ -function regularized determinant of the Dirac Laplacian as modulus and the η -invariant of the operator itself as phase.

To h1) Treating elliptic boundary problems as projections yields a corresponding variant of the Agranovich–Dynin formula for global boundary conditions of generalized Atiyah–Patodi–Singer type, i.e., belonging to the Grassmannian $\text{Grass}(\mathcal{A})$. The original **Agranovich–Dynin Formula** of [8] is for local elliptic boundary value problems. Formula (13.48) is a consequence of (13.41) of Result b, see also [83, Chapter 21]. The formula is a key result since it permits to switch easily from the *strict* APS boundary condition $P_{\geq}$ to other possibly more appropriate boundary conditions in the Grassmannian. One caveat arises from our discussion of Result f, when we found for quantum chromodynamics that sticking to the true APS projection can be misleading and, for instance, applying a weighted APS projection more natural. A second caveat arises from the fact that the signature of $4k$ -dimensional manifolds with boundary is *not* the index of a true APS problem: From [41, 1975, Section 4, Theorem 4.14 and Equation (17.9)] we extract the two following formulas:

$$(13.62) \quad \text{sig } X = \int_X L(x) - \frac{1}{2} \eta_{\partial}(0) \quad \text{and} \quad \text{index } D_{P_{\geq}}^+ = \int_X L(x) - h - \eta_{\partial^{\text{ev}}}(0),$$

and hence the *signature deficiency* formula $\text{sig } X = \text{index } D_{P_{\geq}}^+ + h$, where h is the multiplicity of the zero-eigenvalue of the tangential Dirac operator ∂ to the signature operator D^+ . Then, by (13.48) we obtain $\text{sig } X = \text{index } D_{P_{\Sigma}}^+$ for the projection P_{Σ} onto any subspace Σ of $\text{Im } P_{\geq}$ of codimension h .

So, regarding the APS boundary condition one should keep in mind that, in contrast to the Calderón projection, there is nothing *canonical* or *natural* about

the spectral projection $P_{\geq}$. It is just easy to define while the hard choice of the cutting point — should it be 0 or another $a \in \mathbb{R}$ — can not always be avoided.

To h2) The clue of (13.49) is to trace the variation of the APS projection over $Y = \partial X$ under variation of the connection that defines the Dirac operator over X . For that, the arguments of [41, p. 95] were worked out in [363, Theorem 1.4] and, differently and in detail, in [278, Theorem 7.6]. It is also called the **Spectral Flow Theorem**. The continuous dependence of $P^+(B_t)$ on B_t (in the sense that $P^+(B_t)$ has the same jumps as $1_{(-\varepsilon, \varepsilon)}(B_t)$, if $\pm\varepsilon \notin \text{spec } B_t$) is important in this theorem. When B_t is self-adjoint — as is the case for the tangential operator of the signature operator — it can be proved by standard techniques of functional analysis (cf. [83, Chapter 17]). For the concept of a spectral flow see [71].

It is natural to consider a more general case. In [364], A. SAVIN, B.-W. SCHULZE and B. STERNIN gave a similar formula for the case that the tangential family B_t is *non-self-adjoint*. It seems very satisfactory that [73] complemented their result by proving the continuous dependence of the sectorial projection $P^+(B_t)$ on B_t when B_t has no spectral points on the imaginary axis for all $t \in [0, 1]$. In her comment to [73] in [192], G. GRUBB gave a definition of the sectorial projection from logarithms. That makes it a lot easier to derive the mentioned main result of [73].

To k) Formula (13.50) is called the **Bojarski Conjecture**. It was suggested by B. BOJARSKI in [66] in great generality and proved in [83, Chapter 24] for operators of Dirac type. It relates the *quantum* quantity index with a *classical* quantity, the Fredholm intersection index of the Cauchy data spaces from both sides of the hypersurface Y . L. NICOLAESCU found in [320] an even-dimensional analogue to the Bojarski Conjecture, namely expressing the spectral flow of a curve of Dirac type operators over M by the Maslov (intersection) index of the corresponding two curves of Cauchy data spaces. For the concept of a spectral flow see [71]. That spectral flow formula generalizes many predecessors, dating back to the *Morse Index Theorem*, and has itself received various generalizations in recent years, see the historical review in [85, Section 1].

By recovering the index of a given Dirac operator $\mathcal{D}$ over a partitioned manifold from the Cauchy data spaces $\mathcal{H}_{\pm}(\mathcal{D})$, the Bojarski Conjecture / Theorem can be considered as a pioneering contribution to the **Calderón Inverse Problem Program**. Roughly speaking, that program aims at recovering as much information as possible about a geometric operator (Laplace or Dirac type) from its Cauchy data. The program seems to be quite successful in two dimensions. In [195] C. GUILLARMOU and L. TZOU identified the connection of a Dirac operator on a Riemann surface with boundary from the Cauchy data space up to natural gauge transformation. Many other mathematicians with quite different background (like P. ALBIN and G. UHLMANN) work on the program.

9. Real Operators

Up to now, we have considered operators between spaces of sections of *complex* vector bundles. One can also consider operators with *real* coefficients which operate only on sections of **real bundles**. If P is such a real elliptic and skew-adjoint operator, then trivially $\text{index } P = 0$. This is uninteresting, but now $\dim(\text{Ker } P)$ is a homotopy-invariant mod 2. The reason for this stems from the fact that the nonzero eigenvalues of P all come in complex conjugate pairs $(\lambda, \bar{\lambda})$; if one deforms the

operator P so that λ goes to zero, then $\bar{\lambda}$ goes to zero and consequently $\dim(\text{Ker } P)$ increases by two. Already in 1959, R. BOTT had discovered a real analogue to his *periodicity theorem* (see Chapter 10 above) and proved that the homotopy groups $\pi_i(\text{GL}(N, \mathbb{R}))$, for large N , are periodic in i with period 8, and for $i \equiv 0$ or $i \equiv 1 \pmod{8}$ are isomorphic to $\mathbb{Z}$.

Results. a) In [46] the connection between these two analytic and topological mod 2 invariants was determined, and the index theorem was carried over to the real case, see also the elaboration in [157]. Actually, linear differential operators on real vector bundles are decisive for M. FURUTA's geometric proof of the Index Theorem, avoiding the use of pseudo-differential operators. Together, these considerations provide a new and topologically much simpler proof of the **real Bott Periodicity Theorem**. Two details are particularly noteworthy:

b) In order to connect the two invariants of the real theory, one must go outside of the real theory, since the amplitude p of a real skew self-adjoint differential operator P is defined via the Fourier transform, and is thus not real in general, but rather complex with the condition $p(x, -\xi) = \overline{p(x, \xi)}$. Thus, the symbol of a real operator does not immediately yield a suitable element of $\pi_i(\text{GL}(N, \mathbb{R}))$, but rather, must be interpreted as a mapping $f: S^{2n-1} \rightarrow \text{GL}(N, \mathbb{C})$ (as in Chapter 11) with the condition $f(-\xi) = \overline{f(\xi)}$.

c) Another peculiarity lies in the fact that these mod 2 invariants (although having only the values 0 or 1) in a certain sense are more complicated topologically, or in any case, of a different type than the usual homology or cohomology classes (also if one takes $\mathbb{Z}_2$ coefficients). Thus, in concrete situations they can provide decisive additional information. This program was carried out for vector fields (see Section 13.5 above) in [22] and [37]. For a different approach see also the cited [157].

10. The Lefschetz Fixed-Point Formula

Let $f: X \rightarrow X$ be a continuous map with X compact, and let

$$\text{Fix}(f) := \{x \in X : f(x) = x\}$$

denote the fixed-point set of f . SALOMON LEFSCHETZ (1926) introduced the formula

$$(13.63) \quad L(f) = \sum_{x \in \text{Fix}(f)} \nu(x).$$

The **Lefschetz number** $L(f)$ on the left side of (13.63) is defined as the alternating sum $\sum (-1)^i \text{tr}(H^i f)$, where

$$H^i f: H^i(X; \mathbb{C}) \longrightarrow H^i(X; \mathbb{C})$$

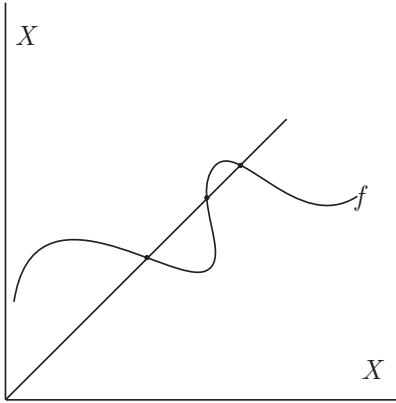
denotes the cohomology endomorphism of the complex vector space $H^i(X; \mathbb{C})$ induced by f . For details of the definition of the integer $\nu(x)$ on the right side of (13.63) (which is ± 1 for an isolated fixed point and equals 0 for a point where $f = \text{Id}$ in a neighborhood) and for the proof, see [11, p.531-542] or [185, p.222-224]. ATIYAH and BOTT refined this beautiful formula in the mid 1960's. Furthermore, the original formula is simplicially defined and in general hardly computable. In other words, only the topology of X enters into the formula, while additional structures are ignored. ATIYAH and BOTT removed this weakness by bringing the additional structures into play.

TABLE 13.1. Applications of the Atiyah-Bott-Lefschetz formula (ABL)

Situation X, P, f	Weight $\nu(x)$	Meaning
1. X oriented, Riemannian manifold, $P := d + \delta _{\Omega^{\text{ev}}}$ of Section 13.4, $f: X \rightarrow X$ smooth	$\frac{\det(\text{Id} - f_*(x))}{ \det(\text{Id} - f_*(x)) } = \text{sign } \det(\cdots) = \pm 1$	$L(f, P) = L(f) = \sum \nu(x)$ number of fixed-points, ABL $\subset$ Lefschetz
2. X complex manifold, $P := \overline{D}$ of Section 13.7, $f: X \rightarrow X$ holomorphic	$\det(\text{Id} - f_{*\mathbb{C}}(x))^{-1}$, $f_{*\mathbb{C}}(x)$ denotes the complex differential ($\mathbb{C}$ -linear approximation to f at x); note $\det(\text{Id} - f_*(x)) = \det(\text{Id} - f_{*\mathbb{C}}(x)) ^2$	In particular, ABL contains well-known theorems on algebraic functions for the case of Riemann surfaces: [208, pp. 595ff]
3. X complex manifold, $P := \overline{D}_V$, V holomorphic vector bundle (see Section 13.7 above), $f: X \rightarrow X$ holomorphic, $\varphi: f^*V \rightarrow V$ holomorphic	$\frac{\text{tr } \varphi(x)}{\det(\text{Id} - f_{*\mathbb{C}}(x))}$	ABL has corollaries in algebraic geometry
4. X oriented, Riemannian manifold of dimension $2q$, $P := D^+$ signature operator of Section 13.4, $f: X \rightarrow X$ orientation preserving isometry.	$i^q \prod_{j=1}^q \cot(r_{j,x})$, where $T_x X$ is decomposed into a direct sum of 2-dimensional planes $V_{j,x}$ on which $f_*(x)$ is a rotation by $r_{j,x}$.	ABL is a discrete analog of the Hirzebruch Signature Formula ($f = \text{Id}$). We obtain theorems of this kind: If f is of order p^k with p a prime $\neq 2$ (i.e., $f^{(p^k)} = \text{Id}$), then f cannot have exactly one fixed-point, since then $L(f, P) \in \mathbb{Z}$, but $\nu(x) \in \mathbb{C} \setminus \mathbb{Z}$.

Results. Let X be a compact C^∞ manifold without boundary, and let P be an elliptic differential operator. Let $f: X \rightarrow X$ be differentiable and commute with P . Here we need to assume that f *lifts* to a bundle mapping, say $\tilde{f}$, so that f acts on sections via $(f \cdot s)(x) = \tilde{f}(s(f^{-1}(x)))$. This is a special case of the *equivariant* constructions of the next Section. Then f yields a well defined endomorphism of the finite-dimensional vector spaces $\text{Ker } P$ and $\text{Coker } P$. We define the **Atiyah-Bott-Lefschetz number** as

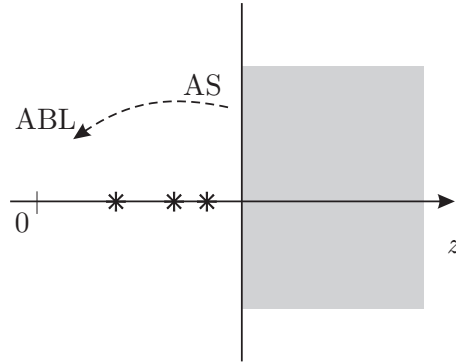
$$(13.64) \quad L(f, P) := \text{tr}(f|_{\text{Ker } P}) - \text{tr}(f|_{\text{Coker } P}).$$

FIGURE 13.8. Transversality of the fixed points of $f: X \rightarrow X$

- a) If f is the identity, then by definition $L(f, P) = \text{index } P$, and one can apply the Atiyah-Singer Index Formula.
b) In the other *extreme case*, where f has only isolated fixed points with multiplicity ± 1 , one obtains the formula

$$(13.65) \quad L(f, P) = \sum_{x \in \text{Fix}(f)} \nu(x).$$

On the right side, we sum over complex numbers $\nu(x)$ that depend only on the differential $f_*(x): T_x X \rightarrow T_x X$. The **simplicity** or **transversality** of the fixed-point x means that the endomorphism $\text{Id} - f_*(x)$ is invertible, and the **multiplicity** ± 1 is understood to be the sign of $\det(\text{Id} - f_*(x))$, see Figure 13.8.) In Table 13.1, there are some applications of the **Atiyah-Bott-Lefschetz formula (ABL)** (13.65) with the expressions for the respective values of $\nu(x)$.

FIGURE 13.9. The *Atiyah-Bott-Lefschetz Formula* (ABL) as outgrowth of the *Atiyah-Singer Index Theorem* (AS)

For further details and the proof of (13.65), we refer to [29], [30], and [31]. Incidentally, the proof is essentially simpler than the proof of the index formula (AS), and represents a *weak* version of the *heat equation proof* reviewed above on pp.304ff and elaborated below in Chapter 17 in full detail: One considers the zeta

function $\zeta(z): z \mapsto \text{tr}(f^* \circ \Delta^{-z})$ whose value at $z = 0$ is easier to calculate (see Figure 13.9), since it turns out that this zeta function is holomorphic not only for $\Re(z) > \dim X$, but also in all of $\mathbb{C}$ because of the assumptions on the fixed points; see also the following section.

11. Analysis on Symmetric Spaces: The G -equivariant Index Theorem

Let G be a compact Lie group which acts smoothly to the left on a closed (compact, without boundary) n -manifold X , via a C^∞ map $\ell: G \times X \rightarrow X$. One may think of $G = \{\text{Id}\}$ or $G = \{\text{Id}, g, g^2, \dots, g^{r-1}\}$, where g is a diffeomorphism of order r (i.e., $g^r = \text{Id}$). G can also be a more general finite group, or, as said, a compact Lie group. We write $g \cdot x = \ell_g(x) = \ell(g, x)$. Let $\pi_E: E \rightarrow X$ be a C^∞ complex vector bundle over X and suppose that there is a left action of G on E such that for all $g \in G$ and $e \in E$, we have that $\pi(g \cdot e) = g \cdot \pi(e)$ and $e \mapsto g \cdot e$ defines a linear map $E_x \rightarrow E_{g \cdot x}$. Then $\pi_E: E \rightarrow X$ is called a **G -vector bundle**. For the wider concept of a G -principal bundle see below Definition 15.1 (p.395). For a section $u \in C^\infty(E)$ and a group element $g \in G$, we have a section $g \cdot u \in C^\infty(E)$ defined by $(g \cdot u)(x) := g \cdot (u(g^{-1} \cdot x))$ for $x \in X$. Let $\pi_F: F \rightarrow X$ be another G -vector bundle.

DEFINITION 13.21. An operator $P: C^\infty(E) \rightarrow C^\infty(F)$ is a **G -operator** (or **G -invariant operator**), if for all $g \in G$, we have $P(g \cdot u) = g \cdot P(u)$.

If P is an elliptic (pseudo-) differential G -operator, then $\text{Ker } P$ and $\text{Coker } P$ are preserved by the action of G , so that $\text{Ker } P$ and $\text{Coker } P$ are not only finite-dimensional complex vector spaces, but can be regarded as G -modules. The homomorphism

$$G \rightarrow \text{Iso}(\text{Ker } P), \quad \text{given by } g \mapsto g|_{\text{Ker } P}, \quad g \in G,$$

is then a finite-dimensional representation of G , and $g \mapsto \text{tr}(g|_{\text{Ker } P})$ is its **character**. Corresponding considerations apply to $\text{Coker } P$.

We say that $\text{Ker } P$ and $\text{Coker } P$ are **representation spaces** for G . Recall that $R(G)$ denotes the **Grothendieck ring** obtained from the abelian semi-group of equivalence classes of finite-dimensional representations of G with addition induced by the direct sum. Tensor product of representations induces a multiplication on $R(G)$ making it a ring.

DEFINITION 13.22. The **index** of an elliptic G -operator $P: C^\infty(E) \rightarrow C^\infty(F)$ is defined by

$$\text{index}_G P := [\text{Ker } P] - [\text{Coker } P] \in R(G).$$

Moreover, for $g \in G$, we define (as in the Formula (13.64) of the Lefschetz character in the preceding section) the **virtual character**

$$\text{index}_g P := \text{tr}(g: \text{Ker } P \rightarrow \text{Ker } P) - \text{tr}(g: \text{Coker } P \rightarrow \text{Coker } P).$$

It is an element of the representation ring $R(G)$. If $G = \{\text{Id}\}$, then $R(G) = K(\text{point}) = \mathbb{Z}$ and $\text{index}_G(P) = \text{index } P$. In the general case, $R(G) \cong K(*) \cong *$ is a complicated object and correspondingly, $\text{index}_G(P)$ is a sharper (also homotopy-) invariant than the integer $\text{index}(P)$.

To formulate the G -index Theorem, we need to define the topological index of an elliptic G -operator P in terms of its principal symbol, say $\sigma(P) \in C^\infty(\text{Hom}(\pi^*E, \pi^*F))$. Note that the action of G on X induces an action on

$T^*X \cong TX$ (via a G -invariant metric on X). Using the fact that P is a G -operator, $\sigma(P)$ defines an element of $[\sigma(P)] \in K_G(TX)$. See also our short review of equivariant K -theory on pp.292ff above. We proceed along the same lines of the case where G is trivial. One first selects a G -equivariant embedding $f: X \rightarrow \mathbb{R}^{n+m}$, where $\mathbb{R}^{n+m}$ is a representation space for G . The existence of such an embedding is a consequence of the Peter-Weyl Theorem (see [327]). Although it is more difficult to prove (especially if G is nonabelian), we have a Thom isomorphism $\Psi_{TN \rightarrow TX}: K_G(TX) \rightarrow K_G(TN)$ and an extension homomorphism $h: K_G(TN) \rightarrow K_G(T\mathbb{R}^{n+m})$. The composition $h \circ \Psi_{TN \rightarrow TX}$ gives us a homomorphism

$$f_! := h \circ \Psi_{TN \rightarrow TX}: K_G(TX) \longrightarrow K_G(T\mathbb{R}^{n+m}).$$

Moreover, for $i: \{0\} \rightarrow \mathbb{R}^{n+m}$, we have $(i_!)^{-1}: K_G(T\mathbb{R}^{n+m}) \rightarrow K_G(0) = R(G)$.

DEFINITION 13.23. For an elliptic G -operator $P: C^\infty(E) \rightarrow C^\infty(F)$ with symbol class $[\sigma(P)] \in K_G(T^*X)$, the **topological G -index** of P is defined by

$$\text{index}_{t,G}(P) := (i_!)^{-1} \circ f_!([\sigma(P)]) \in R(G).$$

For $g \in G$, the **topological g -index** of P is defined by

$$\text{index}_{t,g}(P) := \text{tr}((\text{index}_{t,G}(P))(g)).$$

Results. The proof of the Index Formula (Theorem 12.14) generalizes (see [44]) without difficulty to yield the following

THEOREM 13.24 (G-index Formula). *For an elliptic G -operator $P: C^\infty(E) \rightarrow C^\infty(F)$ over a closed manifold X , we have $\text{index}_G P = \text{index}_{t,G}(P)$.*

As when G is trivial there is a cohomological form of $\text{index}_{t,G}(P)$. This is particularly easy to deduce when G acts trivially on X (i.e., all g act like the identity). In that case, there is an isomorphism $K(X) \otimes R(G) \xrightarrow{\sim} K_G(X)$ induced by tensoring bundles over X on which G acts trivially with product G -bundles $X \times V_i$, where V_i is an irreducible G -module (see [384]). Then we have

$\text{ch}_G: K_G(X) \rightarrow H^*(X; \mathbb{C}) \otimes R(G)$ given by $\text{ch} \otimes \text{Id}$ on $K(X) \otimes R(G) \cong K_G(X)$, and we also have (using compact supports) $\text{ch}_G: K_G(T^*X) \rightarrow H^*(T^*X; \mathbb{C}) \otimes R(G)$.

THEOREM 13.25. *For an elliptic differential G -operator $P: C^\infty(E) \rightarrow C^\infty(F)$, arising from a G -action which is trivial on X , the topological index of P is given by*

$$\text{index}_G P = \text{index}_{t,G}(P) = (-1)^n (\text{ch}_G([\sigma(P)]) \text{Td}(TX \otimes \mathbb{C})) [TX],$$

where the symbol class $[\sigma(P)]$ is regarded as in $K_G(T^*X)$. Moreover, for $g \in G$,

$$\text{index}_g P = (-1)^n (\text{tr}(\text{ch}_G([\sigma(P)])(g)) \text{Td}(TX \otimes \mathbb{C})) [TX],$$

where tr denotes the trace of $\text{ch}_G([\sigma(P)])(g)$ in the $R(G)$ factor of $K(X) \otimes R(G) \cong K_G(X)$, which results in an element of $K(X)$.

Now suppose that the action of G on X is not trivial. For each $g \in G$, let $X^g := \{x \in X : g \cdot x = x\}$ denote the set of fixed-points of g . Since there is a metric on X such that G acts by isometries, it follows that X^g is a union of finitely many compact connected submanifolds of X , say $X_1, \dots, X_{k_g}$, of possibly different dimensions $d_1, \dots, d_{k_g}$. For $k = 1, \dots, k_g$, let $i_k: X_k \rightarrow X$ denote the inclusion and let $N_k \rightarrow X_k$ be the normal bundle of X_k in X . We have $(i_k)_*: TX_k \rightarrow TX$ and the normal

bundle of TX_k in TX is $TN_k \rightarrow TX_k$, which, recall, has a complex structure. We wish to compute $\text{index}_g(P)$ as in Definition 13.22, and for this we may assume that G is the cyclic group generated by g . Note that $\pi_k: TN_k \rightarrow TX_k$ is a possibly nontrivial G -bundle. Recall that we have the Thom element $\lambda_{TN_k} \in K_G(TN_k)$ which provides the Thom isomorphism $\Psi_k: K_G(TX_k) \rightarrow K_G(TN_k)$ via $\Psi_k(a) := \pi_k^*(a)\lambda_{TN_k}$. Then the extension homomorphism $h_k: K_G(TN_k) \rightarrow K_G(TX)$ yields $(ik)_! := h_k \circ \Psi_k: K_G(TX_k) \rightarrow K_G(TX)$.

THEOREM 13.26 (Atiyah-Segal-Singer Fixed-Point Formula). *In the above notation, we have*

$$\text{index}_g(P) = \sum_{k=1}^{k_g} (-1)^{d-k} \left(\frac{\mathbf{ch}_g((i_{k*})^*[\sigma(P)])}{\mathbf{ch}_g(\lambda_{TN_k})} \mathbf{Td}(TX_k \otimes \mathbb{C}) \right) [TX_k],$$

where the quotient has meaning in the context of the localization of the ring $R(G)$ at g since the trace of g in the representation defining λ_{TN_k} is nonzero.

For a more thorough discussion of the proof, see [42], [273, pp.259f] and [389, pp.120f]. The references [31, 32], [273, pp.259f] and [389, pp.120f] also contain the major instances of Theorem 13.26 obtained by using various standard elliptic operators P , see Table 13.2.

TABLE 13.2. Major instances of the Atiyah-Segal-Singer fixed-point formula

Elliptic Operator P	Corresponding G -Theorem
$d + \delta: \Omega^{\text{ev}}(X) \rightarrow \Omega^{\text{odd}}(X)$	Lefschetz Fixed-Point Theorem
$d + \delta: \Omega^+(X) \rightarrow \Omega^-(X)$	G -Signature Theorem
$\partial + \bar{\partial}: \Omega^{0,\text{ev}}(X) \rightarrow \Omega^{0,\text{odd}}(X)$	Holomorphic Lefschetz Theorem
$\mathcal{D}^\pm: C^\infty(\Sigma^\pm(X)) \rightarrow C^\infty(\Sigma^\mp(X))$	G-Spin Theorem

12. Further Applications

With the preceding overview, we have in no way encompassed all of the connections, alternative formulations, generalizations and special applications of the Atiyah-Singer Index Formula, but we have only touched those which have reached a certain definitive form in their development. In the following Part IV (Chapters 16 and 18), we explain highlights of the ongoing work on applications in quantum field theory and low-dimensional topology. In Chapter 14, we summarize the physical motivation. In Chapter 15, we explain the required concepts of differential geometry in detail. In Chapter 17 we harvest a full independent proof of the index theorem for classical geometric operators as a side benefit of the geometric preliminaries learned. For an insight into further perspectives and (mostly still) open problems, we refer to the classic [394], [396], and [25] and the literature given there.

Part IV

Index Theory in Physics and the Local Index Theorem

The beauty and profundity of the geometry of fibre bundles were to a large extent brought forth by the (early) work of the man (S.-S. CHERN) who we are here to honor today. I must admit, however, that the appreciation of this beauty came to physicists only in recent years.

*C.N. Yang, Chern Symposium 1979
[Berkeley, June], Eds. W.-Y. Hsiang
et al., Springer-Verlag, 1980, p. 252*

CHAPTER 14

Physical Motivation and Overview

Synopsis. Mode of Reasoning in Physics. String Theory and Quantum Gravity. The Experimental Side. Classical Field Theory: Newton-Maxwell-Lorentz, Faraday 2-Form, Abstract Flat Minkowski Space-Time, Relativistic Mass, Relativistic Kinetic Energy, Inertial System, Lorentz Transformations and Poincaré Group, Relativistic Deviation from Flatness, *Twin Paradox*, Variational Principles. Kaluza-Klein Theory: Simultaneous Geometrization of Electro-Magnetism and Gravity, Other *Grand Unified Theories*, String Theory. Quantum Theory: Photo-Electric Effect, Atomic Spectra, Quantizing Energy, State Spaces of Systems of Particles, Basic Interpretive Assumptions. Heisenberg Uncertainty Principle. Evolution with Time — The Schrödinger Picture. Nonrelativistic Schrödinger Equation and Atomic Phenomena. *Minimal Replacement* and Covariant Differentiation. Anti-Particles and Negative-Energy States. Unreasonable Success of Standard Model. Dirac Operator vs. Klein-Gordon Equation. Feynman Diagrams.

► Both the goals and methods of physics are different from those of mathematics. *Mathematicians* have the rather nebulous goal of exploring and establishing that which is logically possible and interesting, depending on the fashions of the time and the tastes of the individual. *Physicists* have the sharper goals of discovering, explaining and predicting actual phenomena in the physical world. The *mode of reasoning in physics* is rather fuzzy by mathematical standards, as it is often partly based on conventional wisdom and folklore rather than clear axioms. However, this reasoning is of great value if it provides a satisfying explanation of experimental data and makes promising, testable predictions. If physicists were forced to be mathematically rigorous every step of the way, physics would not have advanced toward its goals nearly as much as it has. Although the creative process in mathematics is generally fuzzy in its initial phases, a result is not usually publishable until it has been proven within a quite definite framework of commonly accepted logical standards, which goes far beyond the notion of *reasonable doubt* in a court of law. Mathematicians are uneasy with many of the *heuristic arguments* used by physicists sometimes involving manipulations of expressions which have not been shown to exist (e.g., path integrals, infinite renormalizations, nonconvergent series, etc.). On the other hand, physicists cannot be expected to have interest in mathematics that seems unrelated to physical phenomena.

Since index theory was developed as a mathematical achievement, there has emerged a prominent group of theoretical physicists who appear to be somewhat unconventional, namely the *string theorists* (and we may include ‘supersymmetrists’ and ‘quantum gravitatonists’ as well, see the anthology [75]). A taste of the recent revival of D-branes and other exotic instantons in string theory can be gained from [164] of H. GHORBANI, D. MUSSO and A. LERDA. Indications can be found in the review [361] of F. SANNINO about, how strongly coupled theories of gauge theoretic physics result in perceiving a composite universe and other new physics awaiting to be discovered. It is clear that most string theorists *believe* that what they are doing is of physical relevance, but as yet no direct experimental confirmation has emerged. What they have certainly uncovered is a truly

awesome body of mathematics that has had a big positive impact on purely mathematical research in neighboring areas. Many mathematicians envy the mathematical insights that string theorists have had. Indeed, *Seiberg-Witten Theory* is but a small portion of the mathematics inspired largely by the insights of EDWARD WITTEN, one of the leading string theorists. However, one characteristic of a physical theory that conventional physicists deem essential is that the theory be testable by experiment. Currently, the physical refutation of string theory seems just as remote as its confirmation. Based on this, the conventional physicist can argue that string theory (or quantum gravity) is not really a physical theory at all. This is not because it is false, but because it is *not falsifiable*, in the sense that it seems unlikely that it can be proven or disproven experimentally in the foreseeable future. JOSÉ GRACIA-BONDÍA [183, p.6], e.g., emphasizes that masses and energies on our planet are much too small to make a difference for possible falsifications of common ideas of string theory and quantum gravity. However, when GIAMPIERO ESPOSITO in [145, Section 8.1] addresses the experimental side of quantum gravity, one of his points is the immense capacity of modern computer supported and partly space based *astronomy*, which gives access to data involving previously unimaginable large masses and energies. See also the recent Nobel citations in physics for a nontechnical view on the new observational capacities. Moreover, as noted by BRYCE DEWITT in [119, p.417], string theory provides (in some cases) substantially simplified schemes and diagrams for basic calculations. His example is the replacement of four different Feynman diagrams by a single one in string theory: a thing “that, from a nonspecialists point of view, make it look rather pretty”.

If it were suddenly found that string theory has no physical relevance, most likely only a handful of string theorists would remain, namely those who really consider themselves to be primarily mathematicians.

There are such mathematicians (misnamed *mathematical physicists*) who are interested in strict mathematics that seems to have physical relevance or is motivated by physical considerations. In the overview that follows, it is hoped that the reader may gain some understanding of why many concepts in this book (e.g., elliptic operators, complex vector bundles, pseudo-differential operators, Hilbert spaces, distributions, etc.) may have great *physical relevance* and how in large part they were initially *motivated by physical considerations*. Of course, mathematics being motivated by physics is not a new phenomenon, but rather an old one. There was hardly any distinction between mathematics and theoretical physics before the 1900s. The dubious mid-twentieth century goal of attaining ivory purity in mathematics, devoid of any hint of lowly physical application, seems to have been largely temporary, although many practitioners remain.

The reader is not expected to understand every detail in the following lengthy (yet necessarily incomplete and historically vague) overview of quantum field theories in modern physics. However, she or he may take whatever is digestible, realizing that this material is neither a prerequisite nor a substitute for the more precise (if drier) mathematics of the chapters that follow. Those who are unfamiliar with relativity or quantum physics are likely to discover that the *logical possibilities of the world of physics* can be every bit as beautiful and strange as those encountered in far-reaching mathematical diversions. ◀

1. Classical Field Theory

In classical (as opposed to quantum) physics, particles are viewed as point-like objects that move along paths which are solution curves of systems of ordinary differential equations determined by a force field. For example, there is **Newton’s equation** $m\mathbf{r}''(t) = \mathbf{F}(\mathbf{r}(t))$, where $\mathbf{F}: \mathbb{R}^3 \rightarrow \mathbb{R}^3$ is a given force field. More generally, the force may also depend on the velocity $\mathbf{r}'(t)$ as well as $\mathbf{r}(t)$. Indeed, an electromagnetic (E-M) field consists of a pair of vector fields $\mathbf{E}$ and $\mathbf{B}$ (which may

be time-dependent). A *test* particle of charge e moves according to the **Lorentz force law**

$$(14.1) \quad \frac{d}{dt}(m\mathbf{r}'(t)) = e\mathbf{E}(\mathbf{r}(t), t) + \frac{e}{c}\mathbf{r}'(t) \times \mathbf{B}(\mathbf{r}(t), t).$$

The situation is complicated not only by the fact that a real (not test) particle contributes to $\mathbf{E}$ and $\mathbf{B}$, but also by the fact that $\mathbf{E}$ and $\mathbf{B}$ satisfy a system of partial differential equations, namely **Maxwell's equations**

$$\begin{aligned} (1) \quad \nabla \times \mathbf{E} + \frac{1}{c} \frac{\partial \mathbf{B}}{\partial t} &= \mathbf{0} & (2) \quad \nabla \cdot \mathbf{B} &= \mathbf{0} \\ (3) \quad \nabla \cdot \mathbf{E} &= \rho & (4) \quad \nabla \times \mathbf{B} - \frac{1}{c} \frac{\partial \mathbf{E}}{\partial t} &= \frac{1}{c} \mathbf{J}. \end{aligned}$$

Here c denotes the *speed of light*, $\rho: \mathbb{R}^3 \rightarrow \mathbb{R}$ is proportional to the *charge density* of a continuous medium of charged particles, and $\mathbf{J}$ is essentially the *current density* of the medium (i.e., $\mathbf{J} = \rho \mathbf{v}$, where $\mathbf{v}$ is the *velocity vector field* of the medium). Thus, $\mathbf{E}$ and $\mathbf{B}$ are influenced by each other, as well as the by the motions of the charged medium that they are supposed to influence via the Lorentz force law (14.1).

Maxwell's equations can be simplified conceptually by considering the following 2-form, called the **E-M field strength** or **Faraday 2-form**

$$(14.2) \quad F := cE_1 dx \wedge dt + cE_2 dy \wedge dt + cE_3 dz \wedge dt \\ + B_1 dy \wedge dz + B_2 dz \wedge dx + B_3 dx \wedge dy.$$

EXERCISE 14.1. (a) Check that Maxwell's equations (1) and (2) are equivalent to $dF = 0$.

(b) Defining the **source 1-form** j by

$$j = \rho dt - c^{-2}(J_1 dx + J_2 dy + J_3 dz),$$

verify that the Maxwell equations (3) and (4) say that $\delta F = j$, where δ is the codifferential (the formal adjoint of d) relative to the Lorentz-Minkowski metric $c^2 dt^2 - dx^2 - dy^2 - dz^2$.

This exercise implies that Maxwell's equations can be immediately generalized to arbitrary 4-manifolds with Lorentz metric tensors (i.e., *space-times*). Hence, Maxwell's equations fit quite naturally into general relativity, although historically, relativity was built around Maxwell's equations. The Lorentz force law (14.1) also can be written invariantly on a space-time M . Indeed, the *world line* of a test particle of rest mass m_0 and charge e is a curve $s \mapsto \gamma(s) \in M$ which obeys the equation

$$(14.3) \quad m_0 \frac{D}{ds} \gamma'(s) = \frac{e}{c} F(\gamma'(s), \cdot)^\# ,$$

where γ' denotes the tangent vector field of γ , $\frac{D}{ds}$ denotes covariant differentiation along γ (i.e., $\nabla_{\gamma'}$) and the sharp “ $\#$ ” on the right side indicates that the covector $F(\gamma'(s), \cdot)$ has been converted to a vector by *raising indices* using the metric. In flat Minkowski space, $\frac{D}{ds}(\gamma'(s))$ is simply $\gamma''(s)$, but s is not necessarily the time coordinate. Rather think of s as the arc length as an inherent parametrization.

Equation (14.3) implies that the length of $\gamma'(s)$ is constant. Indeed,

$$\begin{aligned} \frac{1}{2} m_0 \frac{d}{ds} |\gamma'(s)|^2 &= m_0 \left\langle \frac{D}{ds} \gamma'(s), \gamma'(s) \right\rangle = \frac{e}{c} \left\langle F(\gamma'(s), \cdot)^\#, \gamma'(s) \right\rangle \\ (14.4) \qquad \qquad \qquad &= \frac{e}{c} F(\gamma'(s), \gamma'(s)) = 0, \end{aligned}$$

since F is anti-symmetric. Note that (14.3) is not scale invariant; i.e., if γ is replaced by γ_a where $\gamma_a(s) := \gamma(as)$, then γ_a is not necessarily a solution of (14.3) for $a \neq 1$. In Minkowski space with the metric $c^2 dt^2 - dx^2 - dy^2 - dz^2$, equation (14.3) splits into spatial and temporal components which are empirically correct only when $|\gamma'(s)|^2 = c^2$. Indeed,

$$\begin{aligned} \gamma(s) &= (t(s), x(s), y(s), z(s)) =: (t(s), \mathbf{r}(s)) \\ \implies |\gamma'(s)|^2 &= c^2 t'(s)^2 - |\mathbf{r}'(s)|^2 = c^2 t'(s)^2 \left(1 - c^{-2} \left| \frac{\mathbf{r}'(s)}{t'(s)} \right|^2 \right) \\ &= c^2 t'(s)^2 \left(1 - \frac{|\mathbf{v}(t(s))|^2}{c^2} \right), \end{aligned}$$

where $\mathbf{v}(t) = \frac{d}{dt} \mathbf{r}(s(t))$ assuming that $t'(s) > 0$, so that $t = t(s)$ can be inverted. Then

$$(14.5) \qquad |\gamma'(s)|^2 = c^2 \iff t'(s) = \left(1 - \frac{|\mathbf{v}(t(s))|^2}{c^2} \right)^{-\frac{1}{2}} =: \beta(s),$$

and $\gamma'(s) = (\beta(s), \beta(s) \mathbf{v}(t(s)))$.

EXERCISE 14.2. Check that (14.3) splits into the pair of equations

$$(a) \frac{d}{dt}(m_0 \beta \mathbf{v}) = e \left(\mathbf{E} + \frac{\mathbf{v}}{c} \times \mathbf{B} \right) \quad (b) \frac{d}{dt}(m_0 \beta c^2) = e \mathbf{E} \cdot \mathbf{v}.$$

Note that (a) is the Lorentz force law (14.1), where $m = m_0 \beta$ is the so-called **relativistic mass** ($m \approx m_0$ for $|\mathbf{v}| \ll c$, and $m \rightarrow +\infty$ as $|\mathbf{v}| \uparrow c$). The right side of (b) is the rate at which the E - M field does work on the particle; note that $\mathbf{B}$ does no work since $(\mathbf{v} \times \mathbf{B}) \cdot \mathbf{v} = 0$. Thus, $mc^2 = m_0 \beta c^2$ on the left side of (b) must be the energy E of the particle (i.e., $E = mc^2$). Note that $m_0 c^2$ is the **rest energy** and the **relativistic kinetic energy** is

$$mc^2 - m_0 c^2 = m_0 c^2 (\beta - 1) = \frac{1}{2} m_0 |\mathbf{v}|^2 + c^2 \mathcal{O}(|\mathbf{v}|/c)^4 \quad \text{as } |\mathbf{v}|/c \rightarrow 0.$$

Abstract Minkowski space-time consists of a four-dimensional vector space (or more precisely, affine space) M with scalar product $\langle \cdot, \cdot \rangle$ of signature $(+, -, -, -)$. By translation and the usual identifications, $\langle \cdot, \cdot \rangle$ determines a scalar product on the tangent space at each point of M . A coordinate system $(t, \mathbf{r}) := (t, x, y, z)$ on M is called an **inertial system** if $\langle \cdot, \cdot \rangle = c^2 dt^2 - d\mathbf{r}^2 := c^2 dt^2 - dx^2 - dy^2 - dz^2$. If $(\bar{t}, \bar{\mathbf{r}}) := (\bar{t}, \bar{x}, \bar{y}, \bar{z})$ is another inertial system, then there is a linear transformation $L: \mathbb{R}^4 \rightarrow \mathbb{R}^4$ and a point $(t_0, \mathbf{r}_0) \in \mathbb{R}^4$, such that

$$(\bar{t}, \bar{\mathbf{r}}) = L((t, \mathbf{r})) + (t_0, \mathbf{r}_0).$$

The fact that $c^2 d\bar{t}^2 - d\bar{\mathbf{r}}^2 = \langle \cdot, \cdot \rangle = c^2 dt^2 - d\mathbf{r}^2$ places a restriction on L . It preserves the scalar product with diagonal matrix $I_{1,3}$ having diagonal entries $1, -1, -1, -1$, in the sense that $[L]^T I_{1,3} [L] = I_{1,3}$, where $[L]$ is the matrix of L relative to the

standard basis of $\mathbb{R}^4$. Such $L \in \text{GL}(\mathbb{R}^4)$ are known as **Lorentz transformations** and comprise the Lorentz group $O(1, 3)$. The Lorentz transformations together with the translations of $\mathbb{R}^4$, generate the **Poincaré group**. Even if inertial systems $(\bar{t}, \bar{\mathbf{r}})$ and $(t, \mathbf{r})$ are based at the same point $O \in M$, we do *not* necessarily have the equality $\bar{t} = t$ of time coordinate functions (i.e., coordinate time has no absolute meaning). On the other hand, if $\gamma: (a, b) \rightarrow M$ is a smooth curve, the condition $|\gamma'(s)|^2 := \langle \gamma'(s), \gamma'(s) \rangle = c^2$ does have invariant meaning. The correct interpretation is that s represents the time on a clock carried by the particle with world line γ . Equation (14.5) tells us that $t'(s) = \beta \geq 1$ meaning that coordinate time in the inertial system $(t, \mathbf{r})$ generally runs faster than the proper time of a particle which is moving relative to this inertial system. Assuming that the earth does not deviate from the t -axis of some inertial system in a nearly Minkowskian space-time, a high velocity space traveler with world line γ will find his earth-bound twin is older when he returns. The earth-bound twin ages according to his proper time which coincides with coordinate time t , while the space traveler ages according to his proper time, namely s , where $|\gamma'(s)|^2 = c^2$. Thus, assuming that their clocks are synchronized just before departure at $t = s = 0$, we then have

$$t'(s) = \left(1 - |\mathbf{v}|^2/c^2\right)^{-\frac{1}{2}} > 1 \implies t > s.$$

One might argue that by symmetry, we should also have that $s > t$, but the situation is not symmetric, since the world line of the space traveler is not close to the time axis of an inertial system, because his acceleration is considerable (i.e., his world line is not nearly straight). Thus, while we have the so-called twin paradox, there is no contradiction. The result has been confirmed by experiment using particles instead of humans.

Things are complicated by the fact the metric tensor $g_{\mu\nu}$ on a realistic space-time is not flat like that of Minkowski space. The deviation from flatness is due to the presence of E-M fields (i.e., radiation), particles (neutral and charged) and gravity waves that can propagate in space-time even in the absence of radiation and matter. One measure of curvature is the symmetric Ricci curvature tensor $R_{\mu\nu}$ (where $\mu, \nu = 0, 1, 2, 3$) to be defined later (see 15.61). The vanishing of the Ricci tensor is necessary (but not sufficient) in order that a space-time be locally isometric to Minkowski space. The *scalar curvature* is the trace $S = g^{\mu\nu} R_{\mu\nu}$, where we automatically sum over repeated indices on different levels (the Einstein convention). The **Einstein field equation** (10 scalar equations) is

$$(14.6) \quad R_{\mu\nu} - \frac{1}{2} S g_{\mu\nu} = \frac{-8\pi K}{c^2} T_{\mu\nu},$$

where K is the universal gravitational constant and $T_{\mu\nu}$ is the symmetric stress-energy-momentum tensor which is formed in a canonical way from the E-M field and a continuous approximation of the energy-momentum density of particle-like matter (cosmologists sometimes take these particles to be entire galaxies). In essence, the Einstein field equation (14.6) tells us how the nongravitational stress-energy-momentum $T_{\mu\nu}$ of radiation and matter influences the curvature of space-time. Neutral particles *move* along geodesics $\gamma(s)$ of space-time such that $|\gamma'(s)|^2 = c^2$. The apparent curvature of such geodesics when projected onto what we perceive as space, is due to gravity which is just the geometry of space-time.

The vanishing of the Ricci tensor (and hence the scalar curvature) does not imply that space-time is locally flat. Indeed, the full curvature tensor has ten additional components that constitute the *Weyl conformal curvature tensor* (defined in Section 15.5). Thus, it is quite possible to have a curved space-time which is devoid of matter and radiation (i.e., $T_{\mu\nu} = 0$) which satisfies the so-called **empty space equation** $R_{\mu\nu} - \frac{1}{2}Sg_{\mu\nu} = 0$. This equation can be formulated in terms of a variational principle. Indeed, let D be a compact domain in a space-time M with metric tensor g . Let L be the functional that assigns to each metric tensor g' , the quantity

$$(14.7) \quad L_D(g') := \int_D S(g') \mu_{g'},$$

where $S(g')$ denotes the scalar curvature of g' and $\mu_{g'}$ is its volume element.

REMARK 14.3. When we write about general relativity, strictly speaking, there should be an additional term in the preceding **Einstein action functional** in form of a surface integral of the trace K of the extrinsic curvature over the boundary ∂D of D to cancel the second derivatives coming from the scalar curvature. This is a standard procedure now. If we do not add it, then the variational problem is not well defined. This term was introduced in [165]. Moreover, it may be necessary to add the cosmological constant Λ . It seems that nowadays everybody believes that $\Lambda \neq 0$. That is, the action of general relativity in (14.7) should be $\int_D (S - 2\Lambda) + 2 \int_{\partial D} K$. (We are indebted to I. AVRAMIDI for this remark.)

It is found (e.g., see [59, p. 125] for a coordinate-free proof) that g is a critical point of L within the space of those g' agreeing with g on the boundary of D , if and only if g satisfies the empty space equation $R_{\mu\nu} - \frac{1}{2}Sg_{\mu\nu} = 0$ in D . In order to obtain the full equation (14.6) including $T_{\mu\nu}$, it is necessary to add additional terms to L for each type of nongravitational particle or field that resides in space-time. These terms are known as **actions** or **Lagrangians** (L itself is the **purely gravitational Lagrangian**). The action over D for an E-M field $F = F_{\mu\nu}dx^\mu \wedge dx^\nu$ (see (14.2)) for a fixed metric g is proportional to $-\frac{1}{2} \int_D |F|_g^2 \mu_g$, where

$$|F|_g^2 := \frac{1}{2} g^{\mu\nu} g^{\rho\sigma} F_{\mu\rho} F_{\nu\sigma}$$

(i.e., the standard *Lorentz-invariant* norm-square relative to the metric tensor g). In the special case of Minkowski space with flat metric g , writing F in terms of inertial coordinates as in (14.2), we have

$$-\frac{1}{2} |F|_g^2 = \frac{1}{2} (|\mathbf{E}|^2 - |\mathbf{B}|^2).$$

Under a change of inertial coordinate system on Minkowski space $|\mathbf{E}|^2$ and $|\mathbf{B}|^2$ can change, but $|\mathbf{E}|^2 - |\mathbf{B}|^2$ is invariant. The 2-form F is a *covariant object*, but (as with coordinate time) $\mathbf{E}$ and $\mathbf{B}$ separately have no absolute significance. The combined Lagrangian over D is

$$(14.8) \quad L_D(g, F) := \int_D S(g) \mu_g - \frac{k}{2} \int_D |F|_g^2 \mu_g.$$

For an arbitrary covariant symmetric 2-tensor h , we have the following for the partial directional derivative of $L(g, F)$ at g in the direction h

$$\frac{d}{dt} L(g + th, F)|_{t=0} = \int_D \left(-R_{\mu\nu} + \frac{1}{2} S g_{\mu\nu} + k F_\mu{}^\sigma F_{\nu\sigma} - \frac{k}{4} |F|_g^2 g_{\mu\nu} \right) h^{\mu\nu} \mu_g.$$

Thus, g is a critical point for $L(g, F)$ in the sense that this directional derivative is 0 for all h , when

$$(14.9) \quad R_{\mu\nu} - \frac{1}{2} S g_{\mu\nu} = k \left(F_\mu{}^\sigma F_{\nu\sigma} - \frac{1}{4} |F|_g^2 g_{\mu\nu} \right).$$

For suitable k , depending on the choice of units, this is the Einstein field equation (14.6) for a **space-time with E-M radiation**. The right side is indeed proportional to the accepted stress-energy-momentum tensor for the E-M field F .

We can also get **Maxwell's equation** $\delta F = 0$ from a variational principle; note that $j = 0$ in the absence of sources which we assume here. Indeed, consider $\frac{1}{2} \int_D |F|_g^2 \mu_g$ as a functional of F , instead of g . We assume that F and its variations satisfy the other Maxwell equation $dF = 0$. Assuming that D is simply-connected, we can write any variation of F' of F as dA' for some 1-form A' . The associated variation of $\frac{1}{2} \int_D |F|_g^2 \mu_g$ is the directional derivative

$$\left. \frac{d}{dt} \left(\frac{1}{2} \int_D |F + tF'|_g^2 \mu_g \right) \right|_{t=0} = \int_D \langle F', F \rangle \mu_g = \int_D \langle dA', F \rangle \mu_g = \int_D \langle A', \delta F \rangle \mu_g,$$

assuming that A' vanishes on the boundary of D . This variation is 0 for all such A' exactly when $\delta F = 0$ in D . In summary, the vanishing of the first variations of $L(g, F)$ with respect to g and F are Einstein's equation (14.9) and Maxwell's equation $\delta F = 0$, respectively.

The Maxwell equation $dF = 0$ implies that F can be written locally as $F = -dA$, where A is a 1-form known to physicists as the **4-vector potential**, and the minus sign stems from the fact that in mechanics forces generally act in the direction opposite the gradient of the potential energy. Such an A (satisfying $F = -dA$) exists on any simply-connected domain where $dF = 0$ and is called a **gauge potential** for F . However, A is not unique, since for any function $\varphi \in C^\infty(M)$, $F = -dA = -d(A + d\varphi)$, whence $A + d\varphi$ also serves as a gauge potential for F . The transformation $A \mapsto A + d\varphi$ is called a **gauge transformation**. In terms of A , the equation $\delta F = 0$ becomes the **wave equation** $-\delta dA = 0$; in Minkowski space, $-\delta d = c^{-2} \partial_t^2 - \partial_x^2 - \partial_y^2 - \partial_z^2$. It is convenient to regard A as more fundamental than F , since $dF = 0$ follows immediately from $F = -dA$, and from the wave equation $\delta dA = 0$, we see that singularities of A propagate with speed c . However, the fact that A is not uniquely determined by F is somewhat of a drawback. To alleviate this, the so-called **Lorentz condition** $\delta A = 0$ is sometimes imposed on A , but there are generally plenty of functions φ for which $\delta(A + d\varphi) = 0$, namely solutions φ of the scalar wave equation $\delta d\varphi = 0$.

Geometrical Unification for the Simplest Kaluza-Klein Theory. The E-M field strength F is not built into the metric $g_{\mu\nu}$, and EINSTEIN spent many years trying to incorporate F into the geometry of space-time, thereby obtaining a *unified field theory*. Actually, in [239] and [244], it was shown that E-M and gravity could be geometrized simultaneously by forming a 5-dimensional manifold by attaching circles to the points of space-time. In this remarkable Kaluza-Klein theory, the illusion that the universe has only four space-time dimensions is not necessarily due to the smallness of the circles (although the theory predicts that they are very small), but rather it is due to the perfect homogeneity in the circular direction. Off hand, it is difficult to believe that anything useful can come from adding an unobservable dimension, but indeed all *grand unified theories* (GUTs) add at least 24 dimensions in order to unify all known nongravitational forces. The

strings in string theory live in a 10 or 26 dimensional space-time (depending on whether supersymmetry is incorporated or not), not even counting the gauge dimensions. For the remainder of this section we describe the geometrical unification that occurs for the simplest Kaluza-Klein theory.

In modern terminology (made precise in Section 15.1, the original Kaluza-Klein theory introduces a **fiber bundle** $\pi: P \rightarrow M$ over space-time M , whose fibers $\pi^{-1}(x)$ are circles. The pull-back π^*g of the metric g on M is degenerate on the fibers. Thus, we need additional structures to complete π^*g to a Lorentzian metric on P . While we do not assume that each fiber $\pi^{-1}(x)$ is explicitly identified with a standard circle, we do suppose that there is a notion of what it means for a point $p \in P$ to be rotated through an angle θ along its fiber, say $p \mapsto R_\theta(p)$. We let ∂_θ be the vector field given by

$$(\partial_\theta)_p = \left. \frac{d}{d\theta} R_\theta(p) \right|_{\theta=0}.$$

Of course, there is a standard metric on the fibers which gives ∂_θ fixed length throughout P , but we need to specify what vectors in TP should be orthogonal to the fibers. This is conveniently accomplished by introducing a 1-form $\tilde{A}$ on P , such that $\tilde{A}(\partial_\theta) = 1$ and $R_\theta^* \tilde{A} = \tilde{A}$, so that the distribution of kernels of $\tilde{A}$ is preserved by R_θ . A nondegenerate metric $\tilde{g}$ on P is then given (for $X, Y \in T_p P$) by

$$\tilde{g}(X, Y) = (\pi^*g)(X, Y) + k\tilde{A}(X)\tilde{A}(Y) = g(\pi_*X, \pi_*Y) + k\tilde{A}(X)\tilde{A}(Y),$$

where $k > 0$ is some constant to be determined (i.e., $\tilde{g} = \pi^*g + k\tilde{A} \otimes \tilde{A}$). The subspace of $T_p P$ which is orthogonal to the fiber through p (i.e., orthogonal to $(\partial_\theta)_p$) is then the kernel of $\tilde{A}_p$. Note that the rotation $R_\theta: P \rightarrow P$ is an isometry of $(P, \tilde{g})$ since

$$\begin{aligned} R_\theta^* \tilde{g} &= R_\theta^* \pi^* g + k R_\theta^* (\tilde{A} \otimes \tilde{A}) = (\pi \circ R_\theta)^* g + k (R_\theta^* \tilde{A}) \otimes (R_\theta^* \tilde{A}) \\ &= \pi^* g + k \tilde{A} \otimes \tilde{A}, \end{aligned}$$

where we have used the fact that $\pi \circ R_\theta = \pi$ (i.e., R_θ preserves fibers setwise), and $R_\theta^* \tilde{A} = \tilde{A}$. Note that $\tilde{A}$ can be recovered from $\tilde{g}$ by taking $\text{Ker}(\tilde{A}_p)$ to be the subspace of $T_p P$ which is $\tilde{g}$ -orthogonal to ∂_θ , and $\tilde{A}_p(\partial_\theta) = 1$.

We now come to the main reasons for introducing this **5-dimensional cylindrical universe** $(P, \tilde{g})$ with its associated 1-form $\tilde{A}$ derived from $\tilde{g}$ and the circle action R_θ . The first very striking fact (e.g., see [59]) is that if γ is a geodesic in P relative to $\tilde{g}$, with $\tilde{A}(\gamma') \neq 0$, then the projection $\bar{\gamma} := \pi \circ \gamma$ of γ onto M is the path of a charged particle subject to an E-M field. The Faraday 2-form F of this E-M field is the unique 2-form on M such that $\pi^* F = -d\tilde{A}$. The existence of such F is in part a consequence of the invariance of $\tilde{A}$ under pull back by R_θ . The charge/mass ratio of the particle is proportional to $\tilde{A}(\gamma')$, or equivalently $\tilde{g}(\gamma', \partial_\theta)$, i.e., essentially the vertical component of γ' relative to $\tilde{g}$. If $\tilde{A}(\gamma') = 0$, then $\bar{\gamma}$ is the path of neutral particle in (M, g) , i.e., a space-time geodesic. The fact that ∂_θ is a vector field generated by a 1-parameter group of isometries R_θ implies that the charge/mass ratio $\tilde{g}(\gamma'(s), \partial_\theta)$ is constant, independent of s , as it should be. The equation $\pi^* F = -d\tilde{A}$ suggests that $\tilde{A}$ is related to potential 1-forms of F . Indeed, suppose that there is an open set $U \subseteq M$ and a map $\sigma: U \rightarrow P$, such that $\pi \circ \sigma = I$ (i.e., σ is a local section of the bundle $\pi: P \rightarrow M$). Then $A_\sigma := \sigma^* \tilde{A}$ is locally a

potential 1-form of F , since on U we have

$$-dA_\sigma = -d(\sigma^* \tilde{A}) = -\sigma^* d\tilde{A} = \sigma^* \pi^* F = (\pi \circ \sigma)^* F = F.$$

EXERCISE 14.4. Suppose that $\sigma': U \rightarrow P$ is another local section, say $\sigma'(x) = R_{\varphi(x)}(\sigma(x))$, for some function $\varphi \in C^\infty(U)$. Verify that

$$A_{\sigma'} := \sigma'^* \tilde{A} = \sigma^* \tilde{A} + d\varphi = A_\sigma + d\varphi.$$

Thus, $A_{\sigma'}$ is related to A_σ by a gauge transformation.

REMARK 14.5. Nowadays many refer to the transformation $p \mapsto R_{\varphi(\pi(p))}(p)$ of $\pi^{-1}(U)$ as a *gauge transformation*, and the transformation $A_\sigma \mapsto A_{\sigma'} = A_\sigma + d\varphi$ is induced by it. Moreover, differential geometers refer to the invariant 1-form $\tilde{A}$ on P as a *connection 1-form*. We will develop these notions much more systematically in the next chapter.

The crucial point here is that E-M forces and gravity are simultaneously encoded in the metric $\tilde{g}$ on P , thereby achieving a geometrical unification of these forces. It is interesting to observe that the addition of an extra dimension to space-time to geometrize E-M is very much in the same spirit that time was adjoined to space in order to geometrize gravity in general relativity.

Even by itself, the fact that the geodesics of $(P, \tilde{g})$ project to paths of charged particles would be sufficient to take the 5-dimensional Kaluza-Klein theory seriously, but there is yet another surprise. The scalar curvature $S(\tilde{g})$ of the metric $\tilde{g}$ is constant on each fiber and thus projects to a well-defined function on M , still denoted by $S(\tilde{g})$. However, $S(\tilde{g})$ is not just the scalar curvature $S(g)$ of g , but rather it is given (e.g., see [59]) by

$$S(\tilde{g}) = S(g) - \frac{1}{2}k|F|_g^2.$$

Consequently, the combined Lagrangian of gravity and E-M (see (14.8)) can then be written simply as

$$L_D(g, F) = \int_D S(g) \mu_g - \frac{k}{2} \int_D |F|_g^2 \mu_g = \int_D S(\tilde{g}) \mu_g.$$

Thus, the scalar curvature $S(\tilde{g})$ of P yields the combined Lagrangian. Roughly put, the Einstein field equation in a nonempty universe with an E-M field (but no matter) is obtained from an **empty bundle universe**, in the sense that the E-M stress-energy-momentum source is encoded in the geometry of the metric $\tilde{g}$. All of this admits suitable generalization to the case where the fibers are not just circles, but rather general Lie groups (typically $SU(N)$, $SO(N)$ or products of these in physical applications). The 1-forms on these higher dimensional bundles are **Lie-algebra-valued connection 1-forms** which physicists call **gauge potentials** when they are pulled down to M via a local section. The corresponding **field strengths** (known as **curvatures** to differential geometers) are no longer $\mathbb{R}$ -valued 2-forms such as the Faraday F , but rather they have values in certain vector bundles over M . There is the rather obvious hope that these field strengths describe the other forces. For example there are the weak forces that cause, among other events, the decay of the neutron; and the strong forces that are indirectly responsible for holding the nucleus together and directly responsible for binding quarks together inside individual hadrons such as the proton, neutron, pions, etc.. However, one must be

wary about extrapolating classical field theory (which is all we have discussed up to this point) to such small systems which are governed by quantum theory.

2. Quantum Theory

► The following account of *quantum field theory* (QFT) is quite condensed. The interested reader will find many quite recent monographs on QFT in libraries and book stores with many details. We particularly recommend [431, 432, 433], but also [13, 50, 390, 454, 455, 456] .

Just as Newtonian mechanics breaks down for systems moving at high speeds near that of light, classical field theory does not describe systems of atomic dimensions or smaller very well. The classical picture told us that there are diffuse and wave-like background fields such as the electromagnetic (E-M) field F and the metric tensor g of general relativity, and in sharp distinction to these there were point-like particles that move in trajectories determined by these fields, as well as influencing them. However, the reader has no doubt heard that under certain conditions, light (E-M radiation) produces results that are better understood by assuming that it is made of a stream of particles, known as photons. Notably, when light falls on certain metallic surfaces in a vacuum electrons are emitted from the atoms at a rate which can typically be billions of times larger than the rate that is calculated under the assumption that each atom absorbs all of the energy it receives from the continuous E-M wave that contacts it. The most natural explanation of this *photoelectric effect*, is that the E-M wave is *not* continuous, but rather it is made of *chunks* (*quanta*) that have sufficient energy (depending on the wave length) to immediately dislodge the electrons from the atoms they come in contact with. It was EINSTEIN who was awarded a Nobel Prize in 1922 in part for his explanation of the photo-electric effect in terms of the quantum theory of light. However, he veered away from the dramatic developments in quantum mechanics, preferring to work on unifying the classical field theories of E-M and gravity without adding an extra dimension as in the Kaluza-Klein theory. He did not succeed. Just as electro-magnetic fields exhibit particle-like properties, it was also discovered that particles (e.g., electrons) exhibit wave-like properties. In an experiment where electrons are fired at a double-slit they collectively make a diffraction pattern of impacts on a screen behind the slit. Thus, the sharp *particle versus wave* dichotomy in classical physics must admit some fuzziness. ◀

Energy Levels and Eigenvalues. Quantum mechanics and quantum field theory grew out of the attempt to describe this state of affairs and to make predictions as accurately as possible. One of the most perplexing phenomena confronting the founders of quantum mechanics was that of atomic spectra. A spectrograph reveals that atoms emit and absorb light at fairly discrete wave-lengths or energies. The classical *planetary model* for the hydrogen atom has the electron circling the proton under the inverse square Coulomb law. It predicts that the electron will radiate E-M energy at a continuously increasing rate and will actually spiral into the proton as it gives up its energy in a short time, rendering the atom unstable. Although it first seems speculative, one might hypothesize that the various energy levels of the atom are actually eigenvalues of some differential operator, just as the frequencies of a vibrating string are the eigenvalues of a constant multiple of $\frac{d^2}{dx^2}$ acting on the space of functions vanishing at the ends. If the eigenvalues of the operator are to represent energies, the operator should have the physical dimensions of energy. The Coulomb potential energy (due to the charge of the nucleus) of an electron at distance r to the nucleus of a hydrogenic atom (or ion) with Z protons is $-Ze^2/r$, where e is the proportional to the charge of the electron, depending on the

system of units. Moreover, the simplest rotationally invariant differential operator on $\mathbb{R}^3$ is the Laplacian $\Delta = \partial_x^2 + \partial_y^2 + \partial_z^2$. The most obvious operator, having dimensions of energy, formed from $-Ze^2/r$ and Δ is $\alpha\Delta - Ze^2/r$ where α is a constant with dimensions of energy times length². The point spectrum (assuming $\alpha < 0$) of this operator (densely defined on $L^2(\mathbb{R}^3)$) is found to be $Z^2e^4/(4\alpha n^2)$, $n = 1, 2, 3, \dots$. For **hydrogenic atoms**, there is a choice of α such that this spectrum is consistent with the observed energy spectrum. (Note that the observed spectral lines are at energies which are actually *differences* of the above eigenvalues, as the electron jumps between the possible energy levels.) In order to describe α , let m be the mass of the electron and let M be the much larger mass of the nucleus. We define the reduced mass of the system to be $\mu = m(1 + m/M) \approx m$. The experimentally suitable value for α is found to be $-\frac{\hbar^2}{2\mu}$, where $\hbar = \frac{h}{2\pi} \approx 6.6256 \times 10^{-27}$ erg. sec., and h is Planck's constant introduced by MAX PLANCK around 1900 in connection with black body radiation. One can easily check that $\frac{\hbar^2}{2\mu}$ has units of energy times length² so that $-\frac{\hbar^2}{2\mu}\Delta$ has units of energy. Hence we have the striking coincidence that the point spectrum of the operator

$$(14.10) \quad \hat{E} := -\frac{\hbar^2}{2\mu}\Delta - Ze^2/r$$

coincides to good approximation with the energy levels

$$(14.11) \quad \frac{Z^2e^4}{4\alpha n^2} = -\frac{Z^2e^4}{4\frac{\hbar^2}{2\mu}n^2} = -\frac{\mu Z^2e^4}{2\hbar^2 n^2}$$

of a hydrogenic atom with Z protons.

Quantization Procedures. A procedure, by which one replaces a classical observable A (e.g., energy, momentum, position) by an operator $\hat{A}$ whose spectrum ranges over all possible experimentally observed values of the observable, is known as a **quantization**. A systematic review of various quantization procedures is given in [355]. Thus, we have roughly succeeded in quantizing the energy, say E , of an electron in a Coulomb potential, by replacing this energy by the operator $\hat{E}$ (14.10). Note that

$$-\frac{\hbar^2}{2\mu}\Delta = -\frac{\hbar^2}{2\mu}(\partial_x^2 + \partial_y^2 + \partial_z^2) = \frac{1}{2\mu}\left((\pm i\hbar\partial_x)^2 + (\pm i\hbar\partial_y)^2 + (\pm i\hbar\partial_z)^2\right)$$

resembles the classical expression $\frac{1}{2\mu}(p_x^2 + p_y^2 + p_z^2)$ for the kinetic energy of an object of mass m and momentum $\mathbf{p} = p_x\mathbf{i} + p_y\mathbf{j} + p_z\mathbf{k}$. This suggests that the quantization of the classical observable $\mathbf{p}$ should be (where the minus sign is conventional)

$$\hat{\mathbf{p}} = \hat{p}_x\mathbf{i} + \hat{p}_y\mathbf{j} + \hat{p}_z\mathbf{k} := (-i\hbar\partial_x)\mathbf{i} + (-i\hbar\partial_y)\mathbf{j} + (-i\hbar\partial_z)\mathbf{k},$$

and $-\frac{\hbar^2}{2\mu}\Delta$ is the quantization of the kinetic energy of an object of mass μ . Our atomic example then suggests that the quantization of a classical potential energy function $V(\mathbf{r})$ should be the multiplication operator $\hat{V}$ given by $\hat{V}(\psi)(\mathbf{r}) := V(\mathbf{r})\psi(\mathbf{r})$, for $\psi: \mathbb{R}^3 \rightarrow \mathbb{C}$. In particular, for the coordinate function x , we should have $\hat{x}(\psi)(\mathbf{r}) = x\psi(\mathbf{r})$, etc.. We have been very vague about the domains (spaces of functions $\psi: \mathbb{R}^3 \rightarrow \mathbb{C}$) of these operators. In practice, physicists feel comfortable with this vagueness, as long as they can make physical sense of their results. For example, if $a \in \mathbb{R}^3$, the function $\psi(\mathbf{r}) = e^{ia\cdot\mathbf{r}/\hbar}$ is a simultaneous eigenfunction

of the momentum operators $\hat{p}_x, \hat{p}_y, \hat{p}_z$ in the sense that $\hat{p}_x(\psi) = a_1\psi$, etc., but this ψ is not in $L^2(\mathbb{R}^3, \mathbb{C})$. Also, the Dirac delta distribution $\delta(\mathbf{r} - a)$ might be regarded as an eigenfunction for the position operators $\hat{x}, \hat{y}, \hat{z}$. Perhaps the most appropriate domain would be the space of tempered distributions (i.e., continuous linear functionals on the Schwartz space of rapidly decreasing functions); at least this would be big enough to encompass the above examples. At any rate, the **functions** in the domains of these operators are known as **states** of the particle (e.g., the electron, in the above atomic example). We mention that the states describing *systems* of particles are essentially tensor products (sometimes symmetric and sometimes skew-symmetric) of the individual particles. States which differ by a constant, complex factor are identified (considered physically indistinguishable), making the space of states an infinite-dimensional complex projective space. The following is a basic interpretive assumption of quantum mechanics, which gives it some physical sense.

Postulate. Let $[\psi]$ be a state with representative ψ of norm $\|\psi\| = 1$ in a Hilbert space H (typically $L^2(\mathbb{R}^3, \mathbb{C})$ in the single particle case). Suppose that a quantized observable (i.e., a self-adjoint operator) A has a eigenvalue λ . Then the probability that the observable is measured to be λ when the particle (or system) is in the state $[\psi]$ is the norm-square of the projection of ψ onto the eigenspace of λ . More generally, if the self-adjoint operator A has a spectral resolution (i.e., a projection-valued measure P on $\mathbb{R}$ with $A = \int_{-\infty}^{\infty} \lambda dP_\lambda$), then the probability that the observable is measured to be in some interval I when the particle (or system) is in state $[\psi]$ is $\langle (\int_I dP_\lambda)(\psi), \psi \rangle$.

If the self-adjoint, quantized observable A has a complete set of eigenvectors u_n , $n = 1, 2, 3, \dots$, with $Au_n = \lambda_n u_n$, then according to the Postulate, the expectation of measurements of this observable for the state $[\psi]$ ($\|\psi\| = 1$) is simply

$$\begin{aligned} \sum_{n=1}^{\infty} \lambda_n |\langle \psi, u_n \rangle|^2 &= \sum_{n=1}^{\infty} \lambda_n \langle \psi, u_n \rangle \overline{\langle \psi, u_n \rangle} = \sum_{n=1}^{\infty} \langle \psi, Au_n \rangle \overline{\langle \psi, u_n \rangle} \\ (14.12) \quad &= \left\langle A\psi, \sum_{n=1}^{\infty} \langle \psi, u_n \rangle u_n \right\rangle = \langle A\psi, \psi \rangle. \end{aligned}$$

We get the same end result in the general case where A has a spectral resolution.

As a consequence of (14.12) in the single particle case, we show that $\mathbf{r} \mapsto |\psi(\mathbf{r})|^2$ (where $\|\psi\|^2 = \int_{\mathbb{R}^3} |\psi(\mathbf{r})|^2 d^3r = 1$) is the probability density for the position of the particle in state $[\psi]$. Indeed, for a domain $D \subseteq \mathbb{R}^3$, let $\chi_D: \mathbb{R}^3 \rightarrow \{0, 1\}$ be the characteristic function of D . Classically, this observable is 1 if the particle is in D and 0 otherwise. As for functions on $\mathbb{R}^3$ in general, the quantization of χ_D is the multiplication operator $\hat{\chi}_D$ on $L^2(\mathbb{R}^3, \mathbb{C})$ given by $\hat{\chi}_D(u)(\mathbf{r}) = \chi_D(\mathbf{r})u(\mathbf{r})$. According to (14.12), the quantum mechanical expectation of this observable for the state $[\psi]$ is

$$\langle \hat{\chi}_D \psi, \psi \rangle = \int_{\mathbb{R}^3} \langle \chi_D(\mathbf{r}) \psi(\mathbf{r}), \psi(\mathbf{r}) \rangle d^3r = \int_D |\psi(\mathbf{r})|^2 d^3r.$$

This shows that $|\psi|^2$ is the probability density for the position of the particle. Our aim now is to show that the probability density for the momentum of the particle

is the function $\mathbf{p} \mapsto \left| \tilde{\psi}(\mathbf{p}) \right|^2$, where

$$\tilde{\psi}(\mathbf{p}) := (2\pi\hbar)^{-3/2} \int_{\mathbb{R}^3} \psi(\mathbf{r}) e^{-i\mathbf{p}\cdot\mathbf{r}/\hbar} d^3r,$$

which is essentially the Fourier transform of ψ . By the Fourier Inversion Theorem,

$$\psi(\mathbf{r}) = (2\pi\hbar)^{-3/2} \int_{\mathbb{R}^3} \tilde{\psi}(\mathbf{p}) e^{i\mathbf{p}\cdot\mathbf{r}/\hbar} d^3p,$$

and formally

$$\hat{p}_x(\psi)(\mathbf{r}) = -i\hbar\partial_x\psi(\mathbf{r}) = (2\pi\hbar)^{-3/2} \int_{\mathbb{R}^3} p_x \tilde{\psi}(\mathbf{p}) e^{i\mathbf{p}\cdot\mathbf{r}/\hbar} d^3p.$$

More generally, for suitable functions $f(\mathbf{p})$ (momentum-dependent observables), it is natural to let

$$\hat{f}(\psi)(\mathbf{r}) := (2\pi\hbar)^{-3/2} \int_{\mathbb{R}^3} f(\mathbf{p}) \tilde{\psi}(\mathbf{p}) e^{i\mathbf{p}\cdot\mathbf{r}/\hbar} d^3p.$$

For a domain D in **momentum** space and associated characteristic function $\chi_D(\mathbf{p})$, we then have

$$\hat{\chi}_D(\psi)(\mathbf{r}) = (2\pi\hbar)^{-3/2} \int_{\mathbb{R}^3} \chi_D(\mathbf{p}) \tilde{\psi}(\mathbf{p}) e^{i\mathbf{p}\cdot\mathbf{r}/\hbar} d^3p.$$

The **quantum mechanical expectation** that the particle has momentum in D is then

$$\langle \hat{\chi}_D(\psi), \psi \rangle = \langle \chi_D \tilde{\psi}, \tilde{\psi} \rangle = \int_D \left| \tilde{\psi}(\mathbf{p}) \right|^2 d^3p,$$

where we have used Parseval's equality. This identifies $\left| \tilde{\psi} \right|^2$ as the probability density for the momentum of the particle in the state $\left[\tilde{\psi} \right]$. Note that pseudo-differential operators are essentially quantizations of functions of momentum.

Positions and Momenta. In classical physics, particles move along trajectories and have well-defined positions and momenta at all times. In quantum mechanics, position and momentum cannot both be simultaneously determined with arbitrarily high precision. This is a consequence of the **(Heisenberg) Uncertainty Principle** which can be deduced as follows. The uncertainty of an observable A for a particle in state $[\psi]$ (with $\|\psi\| = 1$) is the standard deviation of the measurements of the observable, or equivalently, the root of the expectation of measurements of the observable $(A - \langle A\psi, \psi \rangle)^2$, namely

$$\Delta_\psi A := \left\langle (A - \langle A\psi, \psi \rangle)^2 \psi, \psi \right\rangle^{1/2} = \|(A - \langle A\psi, \psi \rangle) \psi\|.$$

As shown below, the Cauchy-Schwarz inequality and a little algebra reveal that for observables A and B we have the Uncertainty Principle

$$\Delta_\psi A \cdot \Delta_\psi B \geq \frac{1}{2} |\langle [A, B] \psi, \psi \rangle|,$$

where $[A, B] = AB - BA$. Indeed,

$$\begin{aligned}
 \Delta_\psi A \cdot \Delta_\psi B &= \left((A - (A\psi, \psi))^2 \psi, \psi \right)^{1/2} \left((B - (B\psi, \psi))^2 \psi, \psi \right)^{1/2} \\
 &= \| (A - (A\psi, \psi)) \psi \| \| (B - (B\psi, \psi)) \psi \| \\
 &\geq |((A - (A\psi, \psi)) \psi, (B - (B\psi, \psi)) \psi)| \\
 &\geq |\Im((A - (A\psi, \psi)) \psi, (B - (B\psi, \psi)) \psi)| \\
 &= \frac{1}{2} \left| \begin{aligned} &((A - (A\psi, \psi)) \psi, (B - (B\psi, \psi)) \psi) \\ &- ((B - (B\psi, \psi)) \psi, (A - (A\psi, \psi)) \psi) \end{aligned} \right| \\
 &= \frac{1}{2} \left| \begin{aligned} &((A - (A\psi, \psi))(B - (B\psi, \psi)) \\ &- ((B - (B\psi, \psi))(A - (A\psi, \psi))) \psi, \psi \end{aligned} \right| \\
 (14.13) \quad &= \frac{1}{2} |(AB - BA) \psi, \psi| = \frac{1}{2} |[A, B] \psi, \psi|.
 \end{aligned}$$

Consequently, for two noncommuting quantized observables, there is a possible obstruction to obtaining arbitrarily low uncertainties in the measurements of both. For example, $[\hat{x}, \hat{p}_x](\psi) = x(-i\hbar\partial_x\psi) - (-i\hbar\partial_x(x\psi)) = i\hbar\psi$ (i.e., $[\hat{x}, \hat{p}_x] = i\hbar I$), and so

$$\Delta_\psi \hat{x} \cdot \Delta_\psi \hat{p}_x \geq \frac{1}{2} |(i\hbar\psi, \psi)| = \frac{\hbar}{2} |(\psi, \psi)| = \frac{\hbar}{2}.$$

Thus in quantum mechanics, the position and momentum of a particle in the same direction cannot both be determined with arbitrarily high precision. For example, initial conditions for Newton's equation (or its relativistic analogs) for a particle cannot be exactly specified, and the philosophy of determinism loses its grip on reality. However, classical mechanics works well in ordinary circumstances due to the smallness of $\hbar$.

EXERCISE 14.6. Show that if a function $\psi \in C^1(\mathbb{R}^3) \cap L^2(\mathbb{R}^3)$ is a state for which $\Delta_\psi \hat{x} \cdot \Delta_\psi \hat{p}_x$, $\Delta_\psi \hat{y} \cdot \Delta_\psi \hat{p}_y$ and $\Delta_\psi \hat{z} \cdot \Delta_\psi \hat{p}_z$ all have the minimal value $\frac{\hbar}{2}$, then $|\psi|^2$ is a normal (Gaussian) distribution in each variable. For simplicity, you may wish to assume (at first) that $(\hat{x}\psi, \psi) = (\hat{p}_x\psi, \psi) = 0$ (and similarly for y and z). To proceed, consider when the inequalities in 14.13 are equalities.

Time Evolution. So far we have said nothing about how states and/or observables evolve with time in quantum mechanics. While there are a number of standard ways of introducing time evolution, here we will proceed in a somewhat unusual manner, by drawing upon special relativity for motivation. Suppose that

$$\gamma(s) = (x^0(s), x^1(s), x^2(s), x^3(s)) = (ct(s), \mathbf{r}(s))$$

is the trajectory of a particle of rest mass m_0 in Minkowski space-time, parametrized in the standard way so that $\langle \gamma'(s), \gamma'(s) \rangle = c^2 t'(s)^2 - \|\mathbf{r}'(s)\|^2 = c^2$. The energy-momentum 4-vector of the particle is

$$\begin{aligned}
 p(s) &:= m_0 \gamma'(s) = m_0 (ct'(s), \mathbf{r}'(s)) \\
 (14.14) \quad &= m_0 (c\beta(s), \beta(s) \mathbf{v}(t(s))) = (mc, m\mathbf{v}) = (E/c, \mathbf{p}).
 \end{aligned}$$

Since the quantization of $\mathbf{p}$ is $\hat{\mathbf{p}} = -i\hbar\nabla$, it is fitting that (on the basis of covariance) more generally we should have $\hat{p}^\mu = i\hbar g^{\mu\nu} \partial_\nu$. As $g^{ii} = -1$ for $i = 1, 2, 3$, we then have $\hat{\mathbf{p}} = -i\hbar\nabla$, whereas for $\mu = 0$, we obtain $\hat{E}/c = \hat{p}^0 = i\hbar g^{00} \partial_0 = +i\hbar \partial_0 = +i\hbar \frac{1}{c} \partial_t$ (plus!). In other words, one ought to have $\hat{E} = i\hbar \partial_t$. However, most physicists do not think of $i\hbar \partial_t$ as being the quantization $\hat{E}$ of the classical energy E ,

since $\hat{E}$ is generally determined by other means. For example, in the nonrelativistic setting where $E = \frac{1}{2m} \|\mathbf{p}\|^2 + V(\mathbf{r})$ for some potential V , we have seen that $\hat{E} = -\frac{\hbar^2}{2m} \Delta + \hat{V}$. In the so-called Schrödinger picture, the relation $\hat{E} = i\hbar\partial_t$ is regarded as defining the time evolution of states $[\psi]$, in the sense that

$$(14.15) \quad i\hbar\partial_t\psi = \hat{E}\psi.$$

Actually, we should be more precise here. The E in $p = (E/c, \mathbf{p})$ is the total energy of the particle, which is close to the sum of kinetic energy, potential energy, *and* rest energy

$$(14.16) \quad E \approx \frac{1}{2m_0} \|\mathbf{p}\|^2 + V(\mathbf{r}) + m_0c^2,$$

where we assume that $V(\mathbf{r})$ is shifted to zero by adding a constant when $\mathbf{p} = \mathbf{0}$, so that $E = m_0c^2$ when the particle is at rest. Thus, according to (14.15)

$$(14.17) \quad i\hbar\partial_t\psi = \hat{E}\psi = -\frac{\hbar^2}{2m_0}\Delta\psi + V(\mathbf{r})\psi + m_0c^2\psi.$$

This is not quite the usual Schrödinger equation because of the term $m_0c^2\psi$. However, if in (14.17) we make the replacement $\psi(\mathbf{r}, t) \rightarrow e^{-im_0c^2t/\hbar}\psi(\mathbf{r}, t)$ (which at each time replaces ψ by an equivalent state), we then obtain the **official time-dependent Schrödinger equation**

$$(14.18) \quad i\hbar\partial_t\psi = -\frac{\hbar^2}{2m_0}\Delta\psi + V(\mathbf{r})\psi.$$

An obvious defect of (14.18) is its noninvariance under Lorentz transformations which arises from the approximation (14.16). However, it does have the virtue that $\psi(\cdot, 0) \mapsto \psi(\cdot, t)$ is a unitary transformation, so that for each time t , $|\psi(\cdot, t)|^2$ may be regarded as a probability density if $\|\psi(\cdot, 0)\| = 1$. This unitary property can be seen from the fact that the infinitesimal generator $\frac{1}{i\hbar}\left(-\frac{\hbar^2}{2m_0}\Delta + \hat{V}\right)$ is a skew-hermitian operator because of the factor of i .

EXERCISE 14.7. Show that $\int_{\mathbb{R}^3} |\psi(\mathbf{r}, t)|^2 d^3r$ is constant by formally differentiating under the integral, using (14.18). You may assume that $\psi(\cdot, t)$ and its spacial derivatives decay rapidly enough as $|\mathbf{r}| \rightarrow \infty$ to neglect boundary terms when integrating by parts.

Another nice consequence of (14.18) is that (under suitable decay assumptions on $\psi(\mathbf{r}, t)$ and its derivatives as $\|\mathbf{r}\| \rightarrow \infty$) the expectation of the position vector of the particle in state $[\psi]$, namely

$$\mathbf{R}(t) := \int_{\mathbb{R}^3} |\psi(\mathbf{r}, t)|^2 \mathbf{r} d^3r,$$

obeys not only

$$(14.19) \quad \mathbf{R}'(t) = \frac{1}{m_0} \mathbf{P}(t) := \frac{1}{m_0} \langle \hat{\mathbf{p}}\psi, \psi \rangle = \frac{1}{m_0} \int_{\mathbb{R}^3} -i\hbar \nabla \psi(\mathbf{r}, t) \psi(\mathbf{r}, t)^* d^3r,$$

where $\mathbf{P}(t)$ is the expectation of the momentum, but also *Newton's equation*

$$(14.20) \quad m_0 \mathbf{R}''(t) = - \int_{\mathbb{R}^3} |\psi(\mathbf{r}, t)|^2 \nabla V(\mathbf{r}) d^3r,$$

where we note that the right side is the expectation of the force on the particle in state $[\psi]$.

EXERCISE 14.8. Formally derive equations (14.19) and (14.20). Again, assume that ψ and its derivatives suitably decay so that the boundary terms produced when integrating by parts can be discarded.

One reason why the nonrelativistic (14.18) and its many-particle generalizations are so successful in dealing with atomic phenomena is that electrons in atoms *travel* at speeds of only around $c/100$, according to a simple approximate classical calculation.

Perhaps it would have been better to insist on Lorentz invariance from the beginning, thereby replacing the relation $(E/c)^2 - \|\mathbf{p}\|^2 = m_0^2 c^2$ by its *quantized* analog, namely the **Klein-Gordon equation** for the $\mathbb{C}$ -valued function ψ on Minkowski space

$$(14.21) \quad -\hbar^2 (c^{-2} \partial_t^2 - \Delta) \psi = m_0^2 c^2 \psi.$$

However, note that there is no vestige of a potential in this equation. If we are to introduce electromagnetism in some way, we should do it in a Lorentz invariant way. If we write (14.21) in the covariant form

$$(14.22) \quad -\hbar^2 g^{\mu\nu} \partial_\mu \partial_\nu \psi = m_0^2 c^2 \psi,$$

then the most obvious way of introducing E-M is simply to add a multiple of the gauge potential $A = (A_\mu)$ to the operator $\partial = (\partial_\mu)$. However, in order that the resulting equation be invariant under gauge transformations $A \rightarrow A' := A + d\varphi$, where $\varphi: M \rightarrow \mathbb{R}$, we need to subject ψ to a gauge transformation. In order to keep $|\psi|^2$ gauge-invariant, we might try $\psi \rightarrow \psi' := e^{i\varphi} \psi$. Indeed, we have the identity

$$\begin{aligned} (\partial_\mu - i(A_\mu + \partial_\mu \varphi)) e^{i\varphi} \psi &= e^{i\varphi} (\partial_\mu - iA_\mu) \psi, \\ \text{or } (\partial_\mu - iA'_\mu) \psi' &= ((\partial_\mu - iA'_\mu) \psi)'. \end{aligned}$$

Thus, we obtain the desired invariance

$$\begin{aligned} -\hbar^2 g^{\mu\nu} (\partial_\mu - iA_\mu) (\partial_\nu - iA_\nu) \psi &= m_0^2 c^2 \psi \\ \iff -\hbar^2 g^{\mu\nu} (\partial_\mu - iA'_\mu) (\partial_\nu - iA'_\nu) \psi' &= m_0^2 c^2 \psi'. \end{aligned}$$

In order for the units to work out, A_μ must be replaced by $(\text{const.}) \cdot A_\mu$ having the same dimensions as ∂_μ , namely $(\text{length})^{-1}$. The natural choice is $\frac{e}{c\hbar} A_\mu$ where e is the charge. Thus, one may incorporate E-M into the Klein-Gordon equation by replacing ∂_μ by $\partial_\mu - \frac{ie}{c\hbar} A_\mu$, obtaining

$$(14.23) \quad -\hbar^2 g^{\mu\nu} \left(\partial_\mu - \frac{ie}{c\hbar} A_\mu \right) \left(\partial_\nu - \frac{ie}{c\hbar} A_\nu \right) \psi = m_0^2 c^2 \psi.$$

Physicists call this **minimal replacement**, while differential geometers recognize that this amounts to replacing ordinary derivatives by **covariant derivatives**. Note that ψ changes under a change of gauge. Thus, rather than taking ψ to be a $\mathbb{C}$ -valued function on space-time, this wave function is more properly regarded as an equivariant $\mathbb{C}$ -valued function on the Kaluza-Klein circle bundle P (or equivalently as a section of the associated complex line bundle). Covariant differentiation is then forced upon us, since ordinary differentiation of sections of a vector bundle makes no invariant sense. Observe that $|e^{i\varphi} \psi|^2 = |\psi|^2$, whence $|\psi|^2$ is gauge invariant. However there is a problem with interpreting $|\psi(t, \cdot)|^2$ as a probability, because, even with $A = 0$, it does not follow from (14.23) that $\int_{\mathbb{R}^3} |\psi(t, \mathbf{r})|^2 d^3 r$ is constant,

as with solutions of Schrödinger's equation (14.18). Instead, one finds that the real quantity

$$\begin{aligned}
 & \int_{\mathbb{R}^3} 2\Im \left(\psi(t, \mathbf{r}) \left(\partial_0 + \frac{ie}{c\hbar} A_0(t, \mathbf{r}) \right) \psi(t, \mathbf{r})^* \right) d^3r \\
 &= \int_{\mathbb{R}^3} i \left(\psi^* \left(\partial_0 - \frac{ie}{c\hbar} A_0 \right) \psi - \psi \left(\partial_0 + \frac{ie}{c\hbar} A_0 \right) \psi^* \right) d^3r \\
 (14.24) \quad &= \int_{\mathbb{R}^3} i(\psi^* \partial_0 \psi - \psi \partial_0 \psi^*) - \frac{2e}{c\hbar} A_0 |\psi|^2 d^3r
 \end{aligned}$$

is conserved (i.e., independent of t). However, the integrand, say $\rho(t, \mathbf{r})$, is not necessarily of fixed sign everywhere even if $A_0 = 0$, and thus does not represent a probability density. The usual interpretation is that $\rho(t, \mathbf{r})$ is proportional to a charge probability density, but this is odd because ψ is supposedly the state of a single particle of a definite charge e . This difficulty foreshadows the fact that relativistic quantum theories are generally multi-particle theories in which the number of particles is not fixed in the presence of an external potential, and anti-particles of charge $-e$ are naturally built in at the outset. The presence of anti-particles manifests itself in *negative-energy states* ψ for which $i\hbar\partial_t\psi = E\psi$ with $E < 0$.

► The full story is known as **quantum field theory**, as opposed to relativistic quantum mechanics. For physicists, quantum field theory (particularly, quantum electrodynamics (QED)) is enormously successful, since very accurate, verifiable predictions are made. However, for mathematicians, conventional quantum field theory leads to an unsatisfactory state of affairs. Indeed, no mathematical quantum field theory (which satisfies a reasonable set of axioms) with realistic interacting particles has ever been constructed in four space-time dimensions. From a mathematical perspective, the great tragedy is that conventional physicists are getting fantastic answers, with little concern that a solid theoretical foundation has yet to be found. ◀

Back to the Klein-Gordon Equation. Returning to (14.23), it is possible to make contact with nonrelativistic quantum mechanics in a limiting sense, as follows. In order to relate (14.23) to Schrödinger's equation (14.18), for a solution ψ of (14.23), we define $\psi_s := e^{im_0c^2t/\hbar}\psi$. Note that

$$(14.25) \quad i\hbar\partial_t\psi_s = i\hbar\partial_t(e^{im_0c^2t/\hbar}\psi) = e^{im_0c^2t/\hbar}(i\hbar\partial_t\psi - m_0c^2\psi).$$

Thus, the transformation $\psi \rightarrow \psi_s$ has the effect of removing the rest energy m_0c^2 from ψ . For a solution ψ of (14.23), we expect that ψ_s will approximately satisfy (14.18) for some choice of V . We will show this under the assumptions that $A_i = 0$ for $i = 1, 2, 3$, A_0 is time-independent ($\partial_t A_0 = 0$) and terms without factors of c^2 are negligible in comparison with those that do. Using (14.25), we then have

$$\begin{aligned}
 i\hbar\partial_t\psi &= e^{-im_0c^2t/\hbar}(i\hbar\partial_t\psi_s + m_0c^2\psi_s) \approx e^{-im_0c^2t/\hbar}m_0c^2\psi_s \\
 -\hbar^2\partial_t^2\psi &= i\hbar\partial_t(i\hbar\partial_t\psi) = i\hbar\partial_t(e^{-im_0c^2t/\hbar}(i\hbar\partial_t\psi_s + m_0c^2\psi_s)) \\
 &= e^{-im_0c^2t/\hbar}(-\hbar^2\partial_t^2\psi_s + 2m_0c^2i\hbar\partial_t\psi_s + (m_0c^2)^2\psi_s) \\
 (14.26) \quad &\approx e^{-im_0c^2t/\hbar}(2m_0c^2i\hbar\partial_t\psi_s + (m_0c^2)^2\psi_s).
 \end{aligned}$$

Then under the above assumptions, (14.23) yields

$$\begin{aligned}
 m_0^2 c^2 \psi &= -\hbar^2 \left(c^{-1} \partial_t - \frac{ie}{c\hbar} A_0 \right) \left(c^{-1} \partial_t - \frac{ie}{c\hbar} A_0 \right) \psi + \hbar^2 \Delta \psi \\
 &\approx -c^{-2} \hbar^2 \partial_t^2 \psi + 2c^{-2} e A_0 i \hbar \partial_t \psi + \frac{e^2}{c^2} A_0^2 \psi + \hbar^2 \Delta \psi \\
 &\approx c^{-2} \left(e^{-im_0 c^2 t / \hbar} \left(2m_0 c^2 i \hbar \partial_t \psi_s + (m_0 c^2)^2 \psi_s \right) \right) \\
 (14.27) \quad &+ 2c^{-2} e A_0 \left(e^{-im_0 c^2 t / \hbar} m_0 c^2 \psi_s \right) + \frac{e^2}{c^2} A_0^2 \psi + \hbar^2 \Delta \psi
 \end{aligned}$$

or

$$i\hbar \partial_t \psi_s \approx \frac{-\hbar^2}{2m_0} \Delta \psi_s - e A_0 \psi_s + \frac{e^2}{2m_0 c^2} A_0^2 \psi_s = \frac{-\hbar^2}{2m_0} \Delta \psi_s - e A_0 \left(1 - \frac{e A_0}{2m_0 c^2} \right) \psi_s.$$

Thus, assuming that the electrostatic potential energy eA_0 is small compared with the rest energy $m_0 c^2$ so that $\frac{eA_0}{2m_0 c^2}$ is negligible, we approximately have Schrödinger's equation (14.18) with potential $V = -eA_0$. Incidentally, we mention that expressing the density in the conserved quantity (14.24) in terms of $\psi_s = e^{im_0 c^2 t / \hbar} \psi$ (using the first equation in (14.26)) yields

$$\begin{aligned}
 &i(\psi^* \partial_0 \psi - \psi \partial_0 \psi^*) - \frac{2e}{c\hbar} A_0 |\psi|^2 \\
 &= \frac{1}{c\hbar} \left(i\hbar(\psi_s^* \partial_t \psi_s - \psi_s \partial_t \psi_s^*) + 2(m_0 c^2 - e A_0) |\psi_s|^2 \right) \\
 (14.28) \quad &= \frac{2m_0 c}{\hbar} \left(\frac{i\hbar}{2m_0 c^2} (\psi_s^* \partial_t \psi_s - \psi_s \partial_t \psi_s^*) + \left(1 - \frac{e A_0}{m_0 c^2} \right) |\psi_s|^2 \right).
 \end{aligned}$$

Thus, the density in (14.24) is for $eA_0 \ll m_0 c^2$, etc., is approximately $2m_0 c / \hbar$ times the usual Schrödinger probability density $|\psi_s|^2$.

For the hydrogenic atom where $A_0 = Ze/r$ and $\mathbf{A} = \mathbf{0}$, the relevant exact product solutions $\psi(t, \mathbf{r}) = e^{-iEt/\hbar} R(r) Y_{l,m}(\theta, \varphi)$ of (14.23) can be found (see [367, p. 470]) and the corresponding energy levels to order 4 in the parameter $\gamma := Ze^2/(\hbar c)$ are given by

$$(14.29) \quad E_{n,l} = m_0 c^2 \left(1 - \frac{\gamma^2}{2n^2} - \frac{\gamma^4}{2n^4} \left(\frac{n}{l + \frac{1}{2}} - \frac{3}{4} \right) + \mathcal{O}(\gamma^6) \right),$$

where $n = 1, 2, 3, \dots$ is the total quantum number and $l = 0, 1, \dots, n-1$ is the azimuthal quantum number of the state. The first term $m_0 c^2$ is the rest energy and the second term is

$$-m_0 c^2 \frac{\gamma^2}{2n^4} = -m_0 c^2 \frac{(Ze^2/(\hbar c))^2}{2n^4} = -\frac{m_0 e^4 Z^2}{2\hbar^2 n^4}$$

which coincides with (14.11) with $m_0 = \mu$. The third term is a relativistic correction that predicts that there is a small spread (fine structure) in the energy levels for a fixed n , since the different values $l = 0, 1, \dots, n-1$ yield different energies (i.e., the degeneracy is broken). However, the predicted spread is larger than the observed spread. The problem is that, while the Klein-Gordon equation 14.23 is the most obvious relativistic wave equation, it is not the correct one for electrons. Indeed, there is a first-order relativistic equation for a multi-component (spinorial) wave function that works much better, namely the Dirac equation which we consider next.

Dirac's Equation. The search for a first-order relativistic wave equation was partly motivated by the fact that Schrödinger's equation only involves a first derivative with respect to t , and the evolution of states is simply given by a one-parameter group of unitary transformations on $L^2(\mathbb{R}^3)$ generated by the skew-Hermitian operator $-i\hat{E}/\hbar$ formed from the quantized energy $\hat{E}$. As was eventually discovered, the problem with the Klein-Gordon equation really is not with the second-order time derivative per se, but DIRAC's search for a first-order relativistic equation led to the correct equation for electron wave functions. What follows is a rough outline of his reasoning. Consider a first-order differential operator with constant (but possibly complex matrix) coefficients γ^μ , say

$$(14.30) \quad A = \gamma^\mu \partial_\mu = \gamma^0 \partial_0 + \gamma^1 \partial_1 + \gamma^2 \partial_2 + \gamma^3 \partial_3 \quad (\partial_0 := c^{-1} \partial_t).$$

If A is relativistically (or Lorentz) invariant, then so is

$$A^2 = (\gamma^\mu \partial_\mu)^2 = \frac{1}{2}(\gamma^\mu \gamma^\nu + \gamma^\nu \gamma^\mu) \partial_\mu \partial_\nu.$$

For $g_{\mu\nu} dx^\mu dx^\nu = (dx^0)^2 - (dx^1)^2 - (dx^2)^2 - (dx^3)^2$, we have $g^{\mu\nu} = g_{\mu\nu}$, and constant multiples of the operator $g^{\mu\nu} \partial_\mu \partial_\nu$ are Lorentz invariant. Thus, it is reasonable to impose the condition (for some scalar or matrix $K \neq 0$) that

$$(14.31) \quad \frac{1}{2}(\gamma^\mu \gamma^\nu + \gamma^\nu \gamma^\mu) = K g^{\mu\nu}.$$

If the γ^μ and K are assumed to be complex scalars then there are no such γ^μ , since these scalars would be nonzero and would anticommute. (Recall $(g^{\mu\nu}) = \text{diag}(1, -1, -1, -1)$ for the Lorentzian metric.) With some perseverance, one can prove that if the γ^μ are $n \times n$ matrices and $K = I_n$ (the $n \times n$ identity), then the least n for which there are solutions to (14.31) is $n = 4$. One standard solution is

$$\gamma^0 = \begin{bmatrix} I_2 & 0 \\ 0 & -I_2 \end{bmatrix}, \quad \gamma^j = \begin{bmatrix} 0 & \sigma_j \\ -\sigma_j & 0 \end{bmatrix},$$

where

$$(14.32) \quad \sigma_1 = \begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix}, \quad \sigma_2 = \begin{bmatrix} 0 & -i \\ i & 0 \end{bmatrix}, \quad \sigma_3 = \begin{bmatrix} 1 & 0 \\ 0 & -1 \end{bmatrix}$$

are the so-called **Pauli matrices**. A source of headaches is the fact that the γ^μ are not unique, since we can replace γ^μ by $B\gamma^\mu B^{-1}$ for any invertible 4×4 matrix B . At any rate, **Dirac's equation** for a $\mathbb{C}^4$ -valued (4-component) wave function ψ is

$$(14.33) \quad i\hbar \gamma^\mu \partial_\mu \psi = m_0 c \psi$$

where m_0 is the rest mass of the particle associated with ψ . The electromagnetic gauge potential 1-form $A = A_\mu dx^\mu$ is again naturally introduced via minimal replacement:

$$i\hbar \gamma^\mu \left(\partial_\mu - \frac{ie}{\hbar c} A_\mu \right) \psi = m_0 c \psi.$$

For $(A_\mu) = (Ze/r, \mathbf{0})$, this equation can be separated (see [367, p. 486]) and one finds that there are solutions of the form $\psi(t, \mathbf{r}) = e^{-iEt/\hbar} \Psi(\mathbf{r})$, where $\Psi(\mathbf{r})$ decays suitably as $\mathbf{r} \rightarrow \infty$ and $E > 0$ are the energy levels. They are indexed by $n = 1, 2, 3, \dots$ and $|k| = 1, 2, \dots, n$ and are given (to fourth order in $\gamma := Ze^2/(\hbar c)$) by

$$E_{n,|k|} = m_0 c^2 \left(1 - \frac{\gamma^2}{2n^2} + \frac{\gamma^4}{2n^4} \left(\frac{n}{|k|} - \frac{3}{4} \right) + O(\gamma^6) \right).$$

The fine structure exhibited by the third term agrees much better with observations than that predicted by the Klein-Gordon equation (see (14.29)). Although discrepancies with the observed spectrum still exist (e.g., the Lamb shift), they are accounted for within the more accurate context of quantum electrodynamics (QED) which is a quantum *field* theory. In this theory, the wave function ψ and the E-M gauge potential A are replaced by distributions with values that are operators in a multi-particle Hilbert space of states. Although the mathematics of QED is shady, the formalities involved give rise to recipes for computing physical quantities in terms of formal power series in the dimensionless fine structure constant $\alpha := e^2/(c\hbar) \approx 1/137$. Such series are called renormalized perturbations series. The coefficients of such series are computed by summing up integrals associated with so-called Feynman diagrams. For a rigorous — and comprehensible — introduction see [355]. One trouble is that integrals associated with Feynman diagrams that have loops are infinite. By various procedures known as **renormalization techniques**, finite values for the coefficients of the perturbations series are extracted. Field theories for which this is the case (e.g., QED) are known as renormalizable. The various renormalization techniques all lead to the same values for the coefficients, which is reassuring. For QED, the terms of these series become smaller at least initially. Eventually, the coefficients become incalculable due to the huge number and complexity of the Feynman diagrams. The consensus among those who have studied these series in some detail is that the coefficients eventually increase rapidly enough so that the series do not converge. Contrary to popular misconceptions (even held by good physicists) a formal power series in α does not necessarily converge, even if $\alpha \approx 1/137$. However, as with asymptotic series, before divergence sets in, one obtains amazing accuracy compared with experimental results. For example, we have the following values for the **magnetic moment of the electron**:

$$\begin{array}{ll} \text{Experiment:} & \frac{e\hbar}{2m_e c} (1.00115965241 \pm 20) \\ \text{QED:} & \frac{e\hbar}{2m_e c} (1.00115965238 \pm 26). \end{array}$$

Thus, in spite of the profound mathematical problems with QED (e.g., its very existence as a mathematical theory, beyond computational recipes), QED is hailed as one of the most successful physical theories from the perspective of most physicists.

Returning to the Dirac equation (14.33), we have not yet indicated the sense in which it is Lorentz invariant. For the Klein-Gordon equation (14.22), Lorentz-invariance means that if ψ is a solution and $L \in O(1, 3)$ is a Lorentz transformation, then $\psi \circ L$ is also a solution. For the Dirac equation, one considers the universal double cover $C: SL(2, \mathbb{C}) \rightarrow O_0(1, 3)$ of the identity component $O_0(1, 3)$ of $O(1, 3)$. There is a representation $r: SL(2, \mathbb{C}) \rightarrow GL(4, \mathbb{C})$, such that if ψ is a solution of Dirac's equation $i\hbar\gamma^\mu\partial_\mu\psi = m_0c\psi$, and $A \in SL(2, \mathbb{C})$ then $A^{-1}\psi \circ r(A)$ is also a solution. This is the meaning of Lorentz-invariance for the Dirac equation. Since the representation r is the sum of *two* irreducible spin- $\frac{1}{2}$ representations, the Dirac equation not only takes into account the spin of the electron, but it forecasts the existence of the positron. In the terminology of modern differential geometry (introduced in the next Chapter), the Dirac wave function is a section of a complex 4-dimensional vector bundle (the Dirac bispinor bundle) which is associated to a double cover (by spinor frames) of the bundle of space-time oriented orthonormal Lorentz frames. If the E-M gauge potential is included, then gauge invariance

dictates that the Dirac bispinor bundle is associated with the fibered product of the spinor frame bundle and the Kaluza-Klein $U(1)$ (circle) bundle.

Of course, electrons and photons are just part of the total picture. In place of the $U(1)$ circle bundle used in the original Kaluza-Klein theory to introduce E-M, one uses **principal bundles** P with a **larger Lie group** to incorporate other nongravitational forces. The wave functions of the fundamental particles of matter are sections of various vector bundles that are associated (via group representations) to the so-called fibered product of the bundle P with the bundle of spinor frames over space-time. The known fundamental particles of matter include the 6 *flavors* of **quarks** (u (up), d (down), s (strange), c (charm), t (top), b (bottom)) each in three *colors* (R (red), G (green), B (blue)) together with the leptons (e^- (electron), μ^- (muon), τ^- (tau)) together with their associated neutrinos (ν_e (electron neutrino), ν_μ (muon neutrino), ν_τ (tau neutrino)). These are organized into three generations (see the table below) which are essentially identical except in the masses of the corresponding particles, higher generation particles generally being heavier than their lower generation counterparts; e.g., the masses of e^- , μ^- , τ^- are approximately .511, 105.66, and 1784 MeV, respectively.

Generation		1	2	3
quarks	charge $+\frac{2}{3}$	$u_{(R,G,B)}$	$c_{(R,G,B)}$	$t_{(R,G,B)}$
	charge $-\frac{1}{3}$	$d_{(R,G,B)}$	$s_{(R,G,B)}$	$b_{(R,G,B)}$
leptons	charge -1	e^-	μ^-	τ^-
	charge 0	ν_e	ν_μ	ν_τ

We mention that for each quark $q_{(R,G,B)}$, there is an anti-quark $\bar{q}_{(C,M,Y)}$ of the opposite complementary color $(C, M, Y) = (\text{cyan}, \text{magenta}, \text{yellow})$. In addition to gravity, the known forces are as follows. There is the **strong force** of QCD (quantum chromodynamics) acting between the quarks inside strongly interacting particles (hadrons) such as neutrons, protons and pions, which is mediated by 8 gluons (one for each vector in a basis for $\mathfrak{su}(3) := \text{Lie algebra of } SU(3)$). The colors of the quarks can be regarded as charges that respond to the strong force in the sense that electrically charged particles respond to E-M fields. The fact that quarks are confined within hadrons seems to be related to the fact that $SU(3)$ is nonabelian, which causes gluons to interact with each other. Unlike the coulomb force, strong forces between quarks weaken as the separation distance decreases to zero, but strong forces strengthen dramatically when the distance increases to the diameter of a hadron. Individual leptons (e.g., electrons, neutrinos) appear in the open (unconfined) since, being colorless, they are unaffected by gluons. In mathematical terms, $SU(3)$ acts trivially on the lepton sector of the relevant representation. Corresponding to 4 generators of the Lie algebra of $SU(2) \times U(1)$, there is the **weak force** mediated by the Z and $\pm W$ vector bosons and the E-M force due to photons. Incidentally, $U(1)$ of E-M is not simply the $U(1)$ factor in $SU(2) \times U(1)$. In terms of the Pauli matrices σ_k of (14.32), a set of standard generators for the complexified Lie algebra $\mathfrak{su}(2) \otimes \mathbb{C}$ are the matrices $\frac{1}{2}\sigma_3$ and $\sigma^\pm := \frac{1}{2}(\sigma_1 \pm i\sigma_2)$. The generator for electric charge in the Lie algebra $\mathfrak{su}(2) \oplus \mathfrak{u}(1)$ is a linear combination of $\frac{1}{2}\sigma_3 \in \mathfrak{su}(2)$ and the generator $i \in \mathfrak{u}(1)$, while the Z boson is associated with an independent linear combination of these generators. The $\pm W$ bosons are associated with $\sigma^\pm$. The weak force acts on leptons as well as quarks. Among other things, it is responsible for the decay of an isolated neutron into a proton, electron and antineutrino in about 15 minutes on average. It was primarily for

their work in exhibiting that the electro-weak unification was feasible in the context of a spontaneously broken $SU(2) \times U(1)$ gauge theory (the GWS-theory) that SHELDON GLASHOW, STEVEN WEINBERG and ABDUS SALAM were awarded the 1979 Nobel Prize for Physics. The Z and $\pm W$ vector bosons were detected by experimentalists in 1983. Unlike true gauge bosons such as the photon and gluons, the Z and $\pm W$ are massive, due to the fact that the $SU(2) \times U(1)$ gauge symmetry is broken, leaving the $U(1)$ of E-M as the surviving gauge group. The standard explanation for how the symmetry was broken is known as the **Higgs mechanism**. According to a press release of CERN of July 4, 2012, the Higgs particles in the theory have finally been found, see also [110]. There is another peculiarity of the weak force in that it acts only the so-called left halves of quarks and leptons. To understand this a little better, recall that a bispinor field for a particle is locally $\mathbb{C}^4$ -valued. Two of these components correspond to the particle and two correspond to the antiparticle. Of the two components for the particle, one is the left-handed component and one is the right-handed component, and these are called the *chiral halves* of the particle; the antiparticle part also has chiral halves. Mathematically, the weak force associated with “ $\mathfrak{su}(2)$ -like” broken generators in the complexified $\mathfrak{su}(2) \oplus \mathfrak{u}(1)$ act in the usual way (as $SU(2)$ acts on $\mathbb{C}^2$) on certain chiral doublets, such as (e_L^-, v_{eL}) and (u_L, d_L') . In a less complicated world, d_L' might simply be the left-handed chiral half d_L of the down quark, but in *this* world, d_L' is a linear combination of d_L , s_L , and b_L , where the coefficients form the first row of the so-called **Cabibbo-Kobayashi-Maskawa 3×3 matrix**. The other rows of the CKM matrix are determined by the weak $SU(2)$ doublets (c_L, s_L') and (t_L, b_L') , when s_L' and b_L' are written as linear combinations of d_L , s_L , and b_L . Incidentally, in a less complicated world where $d_L' = d_L$, etc. or where there are fewer than 3 generations, we might not exist. Indeed, then certain time-asymmetric weak reactions (e.g., K^0 meson decay) would not occur (see [336, p. 725]. It has been speculated that in the absence of such reactions, certain quark-nonconservation processes in grand unified theories might cause so much matter and anti-matter annihilation that there would be too few quarks left to make enough nucleons (see [115, pp. 176f]). At any rate, to account for all of these known nongravitational forces, the gauge group of the principal bundle, say P , over space time M (before symmetry-breaking) must include $SU(3) \times SU(2) \times U(1)$, a far cry from the $U(1)$ group for the circle bundle of the original Kaluza-Klein theory. As a point of historical interest, OSCAR KLEIN was the first to introduce $SU(2)$ gauge fields (commonly known as Yang-Mills fields) and he even anticipated their use in modeling weak interactions in [245], 30 years before the GWS model was developed.

In the Search for Symmetry. Many have attempted to incorporate the group $SU(3) \times SU(2) \times U(1)$ into a larger simple group (e.g., $SU(5)$, $SO(10)$, etc.), thereby obtaining a *grand unified theory* (GUT). The $SO(10)$ (or more precisely, $Spin(10)$) GUT is particularly tidy, since the two fundamental spinor representation of $Spin(10)$ are 16-dimensional and the left chiral halves of an individual generation of fundamental particles of matter fits perfectly (and correctly) into one of these 16-dimensional representations, while the right chiral halves fit into the other. For the first generation of (say, left) chiral halves, 12 of the 16 dimensions are accounted for by the 4 left chiral halves of the up and down quarks and antiquarks replicated in three colors, 2 dimensions come from the left chiral halves for the electron and positron, and the remaining 2 dimensions are occupied by the left chiral halves for

the electron neutrino and antineutrino. Incidentally, for years many believed that neutrinos were massless and not bispinorial (i.e., having just 2-component wave functions), but recent experiments strongly suggest (if not prove) that neutrinos have a small mass which necessitates the existence of left-handed and right-handed neutrinos and antineutrinos, instead of just left-handed neutrinos and right-handed antineutrinos. It should be emphasized that not only do all of the left chiral halves of the fundamental particles fit by virtue of dimension count into a fundamental representation of $\text{Spin}(10)$, but under the usual inclusions

$$\mathfrak{su}(3) \times \mathfrak{su}(2) \times \mathfrak{u}(1) \subset \mathfrak{su}(5) \subset \mathfrak{so}(10) \cong \mathfrak{spin}(10)$$

of Lie algebras the left chiral halves all respond correctly to the various forces under the spinor representation. In the Lie algebras of possible grand unification groups, there are generators which are not in $\mathfrak{su}(3) \times \mathfrak{su}(2) \times \mathfrak{u}(1)$ and hence do not correspond to standard known forces. The forces associated with these generators are thought to be involved in processes that convert quarks to leptons, which for example can lead to proton decay, a process which has yet to be detected. The force of gravity is not encoded in a grand unification group, but rather it is *gauged* in a different sense by the Lorentz group (or its cover $\text{SL}(2, \mathbb{C})$) for the bundle of frames (or spinor frames) for space-time itself. In this way, gravity seems to resist attempts to unify it with other forces, and no universally convincing method of quantizing it has been forthcoming. The best hope seems to reside in string theory.

It must be stressed that unlike the Schrödinger wave function ψ_s which specifies the quantum state of a single particle in nonrelativistic quantum mechanics and whose modulus square $|\psi_s|^2$ is the position probability density, the Dirac bispinor wave functions ψ (or sections) for leptons and quarks, do not admit such an easy interpretation. One source of confusion is that these wave functions are not regarded as quantum fields even though in a certain nonrelativistic limit, two of the components of the Dirac wave function ψ can be identified with the two components of the Pauli wave function that satisfies the so-called Pauli equation which is a Schrödinger equation for single particles with spin $\frac{1}{2}$. In view of this, Dirac bispinor wave functions ψ are referred to as *first quantized* wave functions, while the process that converts such ψ to operator-valued distributions is known as *second quantization*. However, as some correctly point out, an object should only be quantized once. Thus, one should regard Dirac bispinor wave functions ψ as classical states which have yet to be quantized. However, there are difficulties with interpreting such ψ as classical states. For example, there are two pointwise scalar products for Dirac bispinors ψ , one is simply $\psi^* \psi$, where ψ^* is conjugate transpose of the $\mathbb{C}^4$ -valued, while the other is $\bar{\psi} \psi := \psi^* \gamma^0 \psi$ where $\bar{\psi} := \psi^* \gamma^0$ is the so-called dual bispinor. Since $\psi^* \psi \geq 0$ and its integral over $\mathbb{R}^3$ is time-independent (as a consequence of Dirac's equation $\gamma^\mu \partial_\mu \psi = mc\psi$), one might be tempted to think of it as a probability density. However, when ψ is quantized (i.e., turned into a suitable operator-valued distribution), the expectation values of $\psi^* \psi$ have the interpretation as the charge density of a collection of positively and negatively charged particles and antiparticles, and so the positivity of $\psi^* \psi$ does not survive quantization. Moreover, the prequantum indefinite scalar product $\bar{\psi} \psi$ has positive expectation values after quantization and is interpreted as an energy operator. Generally, many classical fields cannot be given a reasonable physical significance until they are quantized. For example, although the forces of QCD are mediated by mass 0 gluons (corresponding to photons in QED) and thus might be expected to

have a long range (decaying as r^{-2} , rather than exponentially), no unconfined, long range effects of gluons are evident, unlike the case of E-M fields of photons. Since gluons seem to be confined to very small regions inside hadrons, it would appear very speculative to treat them as classical wave-like fields. By the photoelectric effect, we know that E-M does not behave much like a wave even at the vastly greater dimensions of an atom. It is nevertheless believed that the classical solutions of the field equations for nonabelian gauge fields (particularly, in 4-dimensional *Euclidean* space, with positive-definite metric) do yield at least a first-order approximation to certain quantum effects for such fields, especially with regard to *tunneling phenomena*. Although we cannot go into the details of how this works in quantum field theory, there is a similar situation in quantum mechanics, which can be understood through the following discussion.

Ground States and Classical Action. Consider the Schrödinger operator $H := H_0 + V$ where $H_0 := -\frac{\hbar^2}{2m}\Delta$ and $V: \mathbb{R}^3 \rightarrow \mathbb{R}$ is a suitable potential (e.g., $V_- := \min(V, 0) \in L^2(\mathbb{R}^3) + L^\infty(\mathbb{R}^3)$ and $V_+ := \max(V, 0) \in L^2_{\text{loc}}(\mathbb{R}^3)$). Then $H_0 + V$ is an unbounded essentially self-adjoint operator on the dense domain $C_0^\infty(\mathbb{R}^3)$ of $L^2(\mathbb{R}^3)$, see [353, p. 185]. One then obtains a strongly continuous 1-parameter group of unitary transformations $\exp(-itH/\hbar)$ of $L^2(\mathbb{R}^3)$, see [352, p. 265]. For f in the Schwartz space of rapidly decreasing functions on $\mathbb{R}^3$, the solution of the problem

$$i\hbar\partial_t\psi = -\frac{\hbar^2}{2m}\Delta\psi + V\psi, \quad \psi(x, 0) = f(x)$$

is given by $\psi(x, t) = [\exp(-itH/\hbar)f](x)$. Even though H_0 and V do not commute in general, there is a formula due to T. KATO and H. F. TROTTER (see [243] and [417]) that yields

$$\exp\left(-\frac{i}{\hbar}tH\right) = \lim_{k \rightarrow \infty} \left(\left[\exp\left(\frac{-it}{\hbar k}V\right) \exp\left(\frac{-it}{\hbar k}H_0\right) \right]^k \right).$$

It is well-known (and not hard to prove) that

$$\exp\left(-\frac{i}{\hbar}tH_0\right)[f](x) = \left(\frac{2\pi i\hbar t}{m}\right)^{-3/2} \int_{\mathbb{R}^3} \exp\left(\frac{im|x-y|^2}{2\hbar t}\right) f(y) d^3y,$$

whence

$$\begin{aligned} \exp\left(\frac{-it}{\hbar k}V\right) \exp\left(\frac{-it}{\hbar k}H_0\right)[f](x) \\ = \left[\frac{2\pi i\hbar t}{mk}\right]^{-3/2} \int_{\mathbb{R}^3} e^{\frac{it}{\hbar k}\left(\frac{m}{2}\frac{|x-x_0|^2}{(t/k)^2} - V(x_0)\right)} f(x_0) d^3x_0. \end{aligned}$$

For $x_0, x_1, \dots, x_k \in \mathbb{R}^3$, let

$$A_t(x_0, x_1, \dots, x_k) := \sum_{j=1}^k \left(\frac{m}{2} \frac{|x_j - x_{j-1}|^2}{(t/k)^2} - V(x_j) \right) \frac{t}{k}.$$

Taking $x_k = x$, the Kato-Trotter formula then yields

$$\begin{aligned}\psi(x, t) &= [\exp(-itH/\hbar) f](x) \\ &= \lim_{k \rightarrow \infty} \left[\exp\left(\frac{-it}{\hbar k} V\right) \exp\left(\frac{-it}{\hbar k} H_0\right) f \right]^k(x) \\ &= \lim_{k \rightarrow \infty} \left[\frac{2\pi i \hbar t}{mk} \right]^{-3k/2} \int_{\mathbb{R}^{3k}} e^{\frac{i}{\hbar} A_t(x_0, \dots, x_k)} f(x_0) d^3 x_0 \cdots d^3 x_{k-1}.\end{aligned}$$

Let $\gamma: [0, t] \rightarrow \mathbb{R}^3$ be a path with $\gamma(jt/k) = x_j$ for $j = 0, \dots, k-1$ and

$$\gamma(s) = (x_{j+1} - x_j) \left(\frac{k}{t} s - j \right) + x_j \quad \text{for } s \in [jt/k, (j+1)t/k].$$

Then the **classical action** for the path γ is

$$\begin{aligned}A(\gamma) &:= \int_0^t \frac{m}{2} |\gamma'(s)|^2 - V(\gamma(s)) ds \\ &= \sum_{j=0}^{k-1} \int_{jt/k}^{(j+1)t/k} \frac{m}{2} \left(\frac{|x_j - x_{j-1}|}{t/k} \right)^2 - V(\gamma(s)) ds \\ (14.34) \quad &\approx \sum_{j=1}^k \left(\frac{m}{2} \left(\frac{|x_j - x_{j-1}|}{t/k} \right)^2 - V(x_j) \right) \frac{t}{k} = A_t(x_0, x_1, \dots, x_k).\end{aligned}$$

Now, integrating with respect to $x_1, \dots, x_{k-1}$ is like integrating over all polygonal paths that have $k-1$ segments, starting at x_0 at time 0 and ending at some arbitrary point x at time t . Illustrative examples are given in [355]. As $k \rightarrow \infty$, the variety of such paths is sufficiently great so that we (as R. P. FEYNMAN) are tempted to write

$$\psi(x, t) = \int_{\mathbb{R}^3} \left(\int_{P_t(x_0, x)} e^{\frac{i}{\hbar} A(\gamma)} d\gamma \right) f(x_0) d^3 x_0,$$

where $P_t(x_0, x)$ is the space of continuous paths $\gamma: [0, t] \rightarrow \mathbb{R}^3$ with $\gamma(0) = x_0$ and $\gamma(t) = x$, $A(\gamma)$ is the action defined in (14.34), and $d\gamma$ is some kind of *measure* on $P_t(x_0, x)$. In other words, the kernel for the operator $\exp(-\frac{i}{\hbar} tH)$ is formally

$$K(x_0, x, t) = \int_{P_t(x_0, x)} e^{\frac{i}{\hbar} A(\gamma)} d\gamma.$$

The integrand $e^{\frac{i}{\hbar} A(\gamma)}$ oscillates the least about paths for which $A(\gamma)$ is stationary among paths in $P_t(x_0, x)$, namely **classical paths** that are solutions of Newton's equation $m\gamma'' = -\nabla V$. Hence we expect $K(x_0, x, t)$ to be most greatly influenced by classical paths (typically only one) with $\gamma(0) = x_0$ and $\gamma(t) = x$. As $\hbar \rightarrow 0$, this effect becomes more pronounced, and presumably we obtain classical mechanics in the limit. Note that formally

$$|K(x_0, x, t)|^2 = \left| \left\langle \exp\left(-\frac{i}{\hbar} tH\right) \delta(x_0), \delta(x) \right\rangle \right|^2$$

is the probability density that at time t the particle will be found at x , given that it was at x_0 at time t . While the path integral is a suggestive formalism for the

rigorous Kato-Trotter limit, M. KAC (see [236]) noticed that if one replaces the time variable t by a pure imaginary parameter $-i\tau$, then we obtain

$$\begin{aligned} \frac{i}{\hbar} A_{-i\tau}(x_0, x_1, \dots, x_k) &= -\frac{1}{\hbar} \sum_{j=1}^k \left(\frac{m}{2} \frac{|x_j - x_{j-1}|^2}{(\tau/k)^2} + V(x_j) \right) \frac{\tau}{k} \\ &= -\frac{1}{\hbar} \int_0^\tau \frac{m}{2} |\gamma'(s)|^2 + V(\gamma(s)) \, ds =: -\frac{1}{\hbar} A_E(\gamma), \end{aligned}$$

where $\gamma: [0, \tau] \rightarrow \mathbb{R}^3$ is a polygonal path through $x_0, x_1, \dots, x_k$ and $A_E(\gamma)$ is the so-called *Euclidean action*. Then M. KAC was able to express $K(x_0, x, -i\tau)$ rigorously as a path integral in terms of conditional Wiener measure $W_{x_0, x}^\tau$ on the set $P_\tau(x_0, x)$ of continuous paths $\gamma: [0, \tau] \rightarrow \mathbb{R}^3$ with $\gamma(0) = x_0$ and $\gamma(\tau) = x$. The **Feynman-Kac Formula** (see [174, Theorem 3.2.3]) is then

$$(14.35) \quad K(x_0, x, -i\tau) = \int \exp\left(-\frac{1}{\hbar} \int_{-\tau/2}^{\tau/2} V(\gamma(s)) \, ds\right) dW_{x_0, x}^\tau(\gamma).$$

Note that the kinetic part $\int_0^\tau \frac{m}{2} |\gamma'(s)|^2 \, ds$ of the Euclidean action $A_E(\gamma)$ has been absorbed into the measure $W_{x_0, x}^\tau$, and (since it is convenient for some purposes) the paths γ are reparametrized symmetrically using $[-\tau/2, \tau/2]$ instead of $[0, \tau]$. It is also of interest that the subset of paths γ with Hölder exponent larger than $\frac{1}{2}$ (which includes the piecewise C^1 paths) has Wiener measure 0 and hence this subset does not contribute to the integral. However, one still expects that the greatest contributions to $K(x_0, x, -i\tau)$ come from fluctuations about a path which minimizes the Euclidean action $A_E(\gamma)$. Such paths are solutions of the Euler-Lagrange equation (with conditions $\gamma(0) = x_0$ and $\gamma(\tau) = x$)

$$m\gamma''(s) = \nabla V(\gamma(s))$$

which differs from Newton's equation $m\gamma''(s) = -\nabla V(\gamma(s))$ by a minus sign. We now interpret $K(x_0, x, -i\tau)$, at least formally. For simplicity, suppose that $H = -\frac{\hbar^2}{2m}\Delta + V$ where $V(\mathbf{r})$ increases rapidly enough as $\|\mathbf{r}\| \rightarrow \infty$ so that there is a complete orthonormal set of eigenfunctions $u_0, u_1, u_2, \dots$ of H with eigenvalues (energies) arranged in increasing order, say $E_0 \leq E_1 \leq E_2 \leq \dots$ (degeneracy allowed). The kernel of $\exp(-\frac{i}{\hbar}tH)$ is given by

$$K(x_0, x, t) = \sum_{n=0}^{\infty} e^{-\frac{i}{\hbar}tE_n} u_n(x) \overline{u_n(x_0)}.$$

Indeed,

$$\psi(x, t) := \int_{\mathbb{R}^3} \left(\sum_{n=0}^{\infty} e^{-\frac{i}{\hbar}tE_n} u_n(x) \overline{u_n(x_0)} \right) f(x_0) \, d^3x_0$$

solves Schrödinger's equation at least formally and $\psi(x, 0)$ is the eigenfunction expansion of $f(x)$. Replacing t by $-i\tau$, we obtain

$$K(x_0, x, -i\tau) = \sum_{n=0}^{\infty} e^{-\frac{\tau}{\hbar}E_n} u_n(x) \overline{u_n(x_0)}.$$

Letting $\tau \rightarrow \infty$, we formally obtain (for some $k > 0$)

$$e^{\frac{\tau}{\hbar}E_0} K(x_0, x, -i\tau) = \sum_{E_n=E_0} u_n(x) \overline{u_n(x_0)} + \mathcal{O}(e^{-k\tau}),$$

where the sum is only over lowest energy states. If x_0 is a minimum for V , then the constant path $\gamma: [0, \tau] \rightarrow \{x_0\}$ clearly minimizes the Euclidean action $\int_0^\tau \frac{m}{2} |\gamma'(s)|^2 + V(\gamma(s)) ds$ for loops at x_0 . Hence, such paths are likely to make $K(x_0, x_0, -i\tau) \approx e^{-\frac{\tau}{\hbar} E_0} \sum_{E_n=E_0}^\infty |u_n(x_0)|^2$ larger at minima for V than at other x_0 . Indeed, we expect the position probability densities for ground energy states to be concentrated about the minima for V . Classical intuition leads us to suspect that if there are N absolute minima for V , then there ought to be N independent eigenfunctions, each peaked at a different minimum; i.e., that there is an N -fold degeneracy in the lowest energy level (i.e., $E_n = E_0$ for $n = 0, 1, \dots, N-1$). However, there is a very general result stating that if V is continuous and bounded below and $H = -\frac{\hbar^2}{2m}\Delta + V$ is essentially self-adjoint, then the ground state is nondegenerate and is represented by a real, positive function. Indeed, there is an elegant proof of this in [174, Corollary 3.3.4] based in part on the Feynman-Kac Formula (14.35).

The Concept of an Instanton. We will examine a simple example in dimension 1 (i.e., $x \in \mathbb{R}$) to illustrate this and to introduce the concept of an instanton.

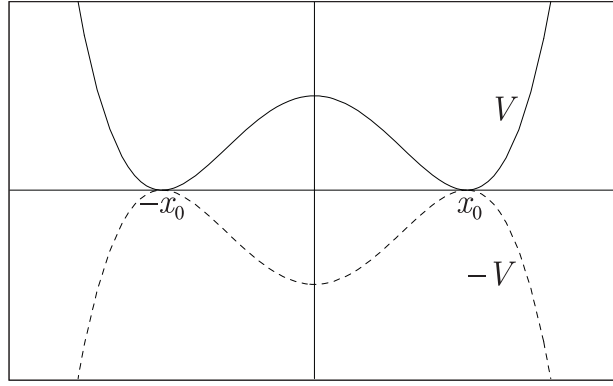


FIGURE 14.1. Quartic potential and its negative (dashed)

Let $V(x) = \frac{1}{2}(x^2 - x_0^2)^2$, as shown in Figure 14.1. Note that the Schrödinger operator $H = -\frac{\hbar^2}{2m}\Delta + V$ commutes with the parity operator P given by $(Pf)(x) := f(-x)$, and hence the eigenspaces of H split into even functions and odd functions (+1 and -1 eigenspaces of P). Classical intuition falsely suggests that there are two normalized E_0 -energy eigenfunctions, say ψ peaked at x_0 and $P\psi$ peaked at $-x_0$ ($\|\psi\|^2 = \|P\psi\|^2 = 1$). Suppose that this is the case, and let $\psi_+ = (\psi + P\psi)/\sqrt{2}$ and $\psi_- = (\psi - P\psi)/\sqrt{2}$ be the associated even and odd states. Then for any $x \in \mathbb{R}$, as $\tau \rightarrow \infty$,

$$\begin{aligned} e^{\frac{\tau}{\hbar} E_0} K(x, -x, -i\tau) &\sim \psi_+(-x) \overline{\psi_+(x)} + \psi_-(-x) \overline{\psi_-(x)} \\ &= |\psi_+(x)|^2 - |\psi_-(x)|^2. \end{aligned} \quad (14.36)$$

From (14.35), $K(x_0, x, -i\tau)$ is the path integral of a positive function, and hence $e^{\frac{\tau}{\hbar} E_0} K(x, -x, -i\tau) \geq 0$ so that

$$|\psi_+(x)|^2 - |\psi_-(x)|^2 \geq 0. \quad (14.37)$$

If this inequality were strict even at a single point, then we would get the contradiction

$$(14.38) \quad 0 < \|\psi_+(x)\|^2 - \|\psi_-(x)\|^2 = 1 - 1 = 0.$$

We now argue (as physicists might) that the inequality (14.37) is strict near $x = x_0$. Consider the Euclidean potential $-V$ whose graph is shown dashed in Figure 14.1. There is a classical solution $\gamma_\infty: (-\infty, \infty) \rightarrow (-x_0, x_0)$ of the Euclidean equation of motion $m\gamma''(s) = \nabla V(\gamma(s))$ for a particle, with total energy $\frac{1}{2}m\gamma'_\infty(s)^2 - V(\gamma_\infty(s)) = 0$, that moves from the top of the left hill to the top of the right hill. Physicists call such trajectories (and their analogs in quantum field theory) *instantons*. The Euclidean action $A_E(\gamma) = \int_0^\tau \frac{m}{2} |\gamma'(s)|^2 + V(\gamma(s)) ds$ of the instanton is finite, since making the change of variable $x = \gamma_\infty(s)$, we have

$$(14.39) \quad \begin{aligned} & \int_{-\infty}^{\infty} \frac{1}{2}m\gamma'_\infty(s)^2 + V(\gamma_\infty(s)) ds = \int_{-\infty}^{\infty} 2V(\gamma_\infty(s)) ds \\ &= \int_{-x_0}^{x_0} 2V(x) \left(\frac{dx}{ds}\right)^{-1} dx = \int_{-x_0}^{x_0} 2V(x) \frac{1}{\sqrt{2V(x)/m}} dx \\ &= \int_{-x_0}^{x_0} \sqrt{2mV(x)} dx < \infty. \end{aligned}$$

The instanton γ_∞ minimizes the action functional $A_E(\gamma)$ among suitable competing paths from $-x_0$ to x_0 . Let $\gamma_\tau := \gamma_\infty|_{[-\tau/2, \tau/2]}$. We have for all $\tau > 0$,

$$A_E(\gamma_\tau) = \int_{-\tau/2}^{\tau/2} 2V(\gamma_\tau(s)) ds < \int_{-x_0}^{x_0} \sqrt{2mV(x)} dx < \infty.$$

Since the kinetic part of $A_E(\gamma_\tau)$ is implicit in dW_{-x_0, x_0}^τ , by a formal application of Laplace's method, we expect that there is a finite, nonzero contribution to $K(-x_0, x_0, -i\tau)$ proportional to $\exp\left(-\frac{1}{\hbar} \int_{-\tau/2}^{\tau/2} A_E(\gamma_\tau) ds\right)$; i.e., for some constant $C > 0$,

$$\begin{aligned} K(x_0, -x_0, -i\tau) &= \int \exp\left(-\frac{1}{\hbar} \int_{-\tau/2}^{\tau/2} V(\gamma(s)) ds\right) dW_{x_0, -x_0}^\tau(\gamma) \\ &\geq C \exp\left(-\frac{1}{\hbar} \int_{-\tau/2}^{\tau/2} A_E(\gamma_\tau) ds\right) \geq C \exp\left(-\frac{1}{\hbar} \int_{-\infty}^{\infty} A_E(\gamma_\infty) ds\right) \\ &= C \exp\left(-\frac{1}{\hbar} \int_{-x_0}^{x_0} \sqrt{2mV(x)} dx\right) > 0. \end{aligned}$$

Since $E_0 \geq 0$, as $\tau \rightarrow \infty$,

$$\begin{aligned} |\psi_+(x_0)|^2 - |\psi_-(x_0)|^2 &\sim e^{\frac{\tau}{\hbar} E_0} K(-x_0, x_0, -i\tau) \\ &\geq C \exp\left(-\frac{1}{\hbar} A_E(\gamma_\infty)\right) \geq C \exp\left(-\frac{1}{\hbar} \int_{-x_0}^{x_0} \sqrt{2mV(x)} dx\right) > 0. \end{aligned}$$

Hence, we arrive at the contradiction (14.38). In the above heuristic argument, the contradiction was produced by the instanton γ_∞ , and hence physicists are led to attribute the nondegeneracy of the ground state to the presence of this instanton. From our previous discussion, we know that in fact there is a unique ground state represented by a positive wave function ψ_0 . Since H commutes with the parity operator P , we know that $P\psi_0$ also is a positive representative of the ground state

and hence $P\psi_0 = \psi_0$ (i.e., ψ_0 is even). The evenness of the ground state is also a consequence of (14.36). Regardless of whether ψ_0 is even or odd, we have that $|\psi_0|^2$ is even and hence a particle in the state ψ_0 has the same probability of appearing in an interval about x_0 as it does in the reflected interval about $-x_0$, even for measurements made in rapid succession. This is so even though the height of the potential barrier between $-x_0$ and x_0 forbids travel of a classical particle of energy E_0 between these two points. In other words, we have the phenomenon of *quantum tunneling*. There is also a quantitative link between the instanton and quantum tunneling. It turns out that by WKB methods, the transmission amplitude for a particle to penetrate the potential barrier from x_0 to $-x_0$ is proportional to $\exp(-\frac{1}{\hbar}A_E(\gamma_\infty))$ (see [238, pp.545-554]).

Much of this discussion on the role of instantons in removing degeneracy and tunneling carries over, at least metaphorically, to quantum field theory. Since we will be primarily concerned with nonabelian gauge fields (e.g., where the gauge group is $SU(2)$, isomorphic to the unit quaternions S^3), we confine ourselves to a very brief account of what instantons are in context of the quantum field theory of pure Yang-Mills fields and how they correspond to the ones we have discussed in relation to quantum mechanics. The configuration space in the quantum mechanics of a single particle is simply $\mathbb{R}^3$, but for pure Yang-Mills fields, the configuration space is essentially the space $\Omega^1(\mathbb{R}^3, \mathfrak{su}(2))$ of all smooth 1-forms on $\mathbb{R}^3$ (with values in the Lie algebra $\mathfrak{su}(2)$ of traceless skew-Hermitian matrices), modulo the action by the group of gauge transformations. Of course, any $SU(2)$ -bundle over $\mathbb{R}^3$ is just a product, $\mathbb{R}^3 \times SU(2)$. Hence, a gauge transformation amounts to a map $\phi: \mathbb{R}^3 \rightarrow SU(2)$; i.e., $\phi \in C^\infty(\mathbb{R}^3, SU(2))$. The right action of ϕ on $A \in \Omega^1(\mathbb{R}^3, \mathfrak{su}(2))$ is given by

$$A \cdot \phi := \phi^{-1}(A\phi + d\phi).$$

Note that

$$\begin{aligned} A \cdot (\phi\eta) &= (\phi\eta)^{-1}(A(\phi\eta) + d(\phi\eta)) = \eta^{-1}\phi^{-1}(A(\phi\eta) + (d\phi)\eta + \phi d\eta) \\ &= \eta^{-1}((\phi^{-1}A\phi + \phi^{-1}d\phi)\eta + d\eta) \\ &= \eta^{-1}((\phi^{-1}(A\phi + d\phi))\eta + d\eta) = (A \cdot \phi) \cdot \eta. \end{aligned}$$

We require that $\phi(\mathbf{r}) \rightarrow \text{Id} \in SU(2)$ as $\|\mathbf{r}\| \rightarrow \infty$, and ϕ yields a map $\phi': S^3 \rightarrow SU(2) \cong S^3$ which is classified up to homotopy by its degree. A gauge transformation ϕ is called homotopically trivial if ϕ' has degree 0. Moreover, it is required of $A \in \Omega^1(\mathbb{R}^3, \mathfrak{su}(2))$ that the field strength

$$F_A := dA + A \wedge A \in \Omega^2(\mathbb{R}^3, \mathfrak{su}(2))$$

be square integrable; i.e., $\int_{\mathbb{R}^3} |F_A|^2 < \infty$, where $|b|^2 := \frac{1}{2} \text{Tr}(b^*b)$ for $b \in \mathfrak{su}(2)$. More precisely, for

$$\Omega^1(\mathbb{R}^3, \mathfrak{su}(2))_{\text{finite}} := \left\{ A \in \Omega^1(\mathbb{R}^3, \mathfrak{su}(2)) : \int_{\mathbb{R}^3} |F_A|^2 < \infty \right\}$$

the configuration space is

$$\mathcal{C} := \frac{\Omega^1(\mathbb{R}^3, \mathfrak{su}(2))_{\text{finite}}}{C^\infty(\mathbb{R}^3, SU(2))_0},$$

where $C^\infty(\mathbb{R}^3, \text{SU}(2))_0$ is the group of homotopically trivial gauge transformations. The nonlinear **Yang-Mills** functional $\mathcal{V}: \mathcal{C} \rightarrow [0, \infty)$, defined by

$$(14.40) \quad \mathcal{V}([A]) := \frac{1}{2} \int_{\mathbb{R}^3} |F_A|^2,$$

plays the role of the potential energy function V in quantum mechanical setting of a single particle. Note that $\mathcal{V}$ is well defined, since one can verify that $F_{A \cdot \phi} = \phi^{-1} F_A \phi$ and $|F_{A \cdot \phi}|^2 = |\phi^{-1} F_A \phi|^2 = |F_A|^2$ using the fact that for $b \in \mathfrak{su}(2)$ and $C \in \text{SU}(2)$

$$(14.41) \quad \begin{aligned} |C^{-1}bC|^2 &= \frac{1}{2} \text{Tr}((C^{-1}bC)^*(C^{-1}bC)) \\ &= \frac{1}{2} \text{Tr}(C^{-1}b^*(CC^{-1})bC) = \frac{1}{2} \text{Tr}(C^{-1}b^*bC) = |b|^2. \end{aligned}$$

Suppose that $\phi_i: \mathbb{R}^3 \rightarrow \text{SU}(2)$ ($i = 1, 2$) are inequivalent (i.e., $\deg(\phi'_1) \neq \deg(\phi'_2)$). For $A_i := \phi_i^{-1} d\phi_i \in \Omega^1(\mathbb{R}^3, \mathfrak{su}(2))$, we have $A_i = 0 \cdot \phi_i$ and so $F_{A_i} = F_0 = 0$. There is no ϕ with $\deg(\phi') = 0$ such that $A_1 \cdot \phi = A_2$. Indeed,

$$(14.42) \quad \begin{aligned} A_1 \cdot \phi = A_2 &\implies \phi_1^{-1} d\phi_1 \cdot \phi = \phi_2^{-1} d\phi_2 \implies (0 \cdot \phi_1) \cdot \phi = 0 \cdot \phi_2 \\ &\implies 0 \cdot (\phi_1 \phi \phi_2^{-1}) = 0 \implies d(\phi_1 \phi \phi_2^{-1}) = 0 \\ &\implies \phi_1 \phi \phi_2^{-1} = \text{Id} \implies \phi_1 \phi = \phi_2 \implies \deg(\phi'_1) = \deg(\phi'_2). \end{aligned}$$

Thus, $[A_1]$ and $[A_2]$ are distinct, absolute minima for the *potential* $\mathcal{V}$, and there are infinitely many distinct minima of the form $[\phi^{-1} d\phi]$, one for each possible value of $\deg(\phi')$.

In analogy with the single particle setting, an **instanton** is a certain curve connecting minimum $[A_1]$ to minimum $[A_2]$ in the configuration space $\mathcal{C}$ parametrized by $\tau \in (-\infty, \infty)$. Such a curve can be regarded as the class of a point, say $A \in \Omega^1(\mathbb{R}^4, \mathfrak{su}(2))$ where we mod out by suitable gauge transformations in $C^\infty(\mathbb{R}^4, \text{SU}(2))_0$. Again by analogy, we want to minimize the Euclidean action of this curve among competitors running from $[A_1]$ to $[A_2]$. This Euclidean action is naturally taken to be $\int_{\mathbb{R}^4} |F_A|^2$, where $F_A := dA + A \wedge A$ as before, and $|F_A|^2$ is computed using the Euclidean metric on $\mathbb{R}^4$, as opposed to the Minkowski metric. Note that this is analogous to replacing t by $-i\tau$ in the single particle setting. One major goal of the following chapters is to use the Atiyah-Singer Index Theorem to prove that the set of instantons connecting $[A_1] = [\phi_1^{-1} d\phi_1]$ to $[A_2] = [\phi_2^{-1} d\phi_2]$ form an $(8k - 3)$ -dimensional manifold, where $k = |\deg \phi_1 - \deg \phi_2|$. It is important to know this dimension in order to estimate its full effect with regard to vacuum tunneling between $[A_1]$ and $[A_2]$. The interested reader may find some insight into this very tricky business in [56] and [114]. It should also be noted that the Lagrangians (actions) of other fields (e.g., Dirac bispinor fields for fundamental particles) must be added to the self-actions of pure gauge potentials. The Index Theorem is also essential for estimating the effects of these other fields (e.g., Euclidean fermionic lowest energy modes) on Green's functions of quantum field theory (see [372]).

CHAPTER 15

Geometric Preliminaries

Synopsis. Principal G -Bundles; Hopf Bundle. Connections and Curvature: Connection 1-Form; Maurer-Cartan Form; Horizontal Lift. Equivariant Forms and Associated Bundles: Associated Vector Bundles, Equivariance, and Basic Forms; Horizontal Equivariant Forms; Covariant Differentiation and the General Bianchi Identity; Inner Products, Hodge Star Operator, and Formal Adjoints. Gauge Transformations: Distinguishing Gauge Transformations from Automorphisms; The Group of Gauge Transformations; The Action of Gauge Transformations on Connections; Lie Algebra Analogy and Infinitesimal Action. Curvature in Riemannian Geometry: The Bundle of Linear Frames; Connections and Forms; Kozul Connection; The Orthonormal Frame Bundle; Metric Connections; The Fundamental Lemma of Riemannian Geometry and the Levi-Civita Connection; Local Coordinates and Christoffel Symbols; The Curvature of the Levi-Civita Connection; First and Second Bianchi Identities; Ricci and Scalar Curvature as Contractions, and Einstein's Equation; All Possible Curvature Tensors on $\mathbb{R}^n$ and the Kulkarni-Nomizu Product; Curvature Parts on 4-Manifolds and Self-Duality. Bochner-Weitzenböck Formulas: Fibered Products; Contractions and Components; The Connection Laplacian, the Hodge Laplacian, and the Bochner-Weitzenböck Formula; Special Cases. Characteristic Classes and Curvature Forms: Chern Classes as Curvature Forms; The Pfaffian; Pontryagin Classes; Other Characteristic Classes Related to Index Theory; Multiplicative Classes; Todd Class and L -Polynomials; Recalculating Characteristic Classes; Unifications on Almost-Complex Manifolds. Holonomy.

► Here we provide fundamental definitions and results concerning the geometry and topology of fiber bundles that is essential to understanding gauge theories. In most journal articles on the subject, it is assumed that the reader knows this material or can dig it out from various sources. To cut down on the frustration, we develop the following topics, assuming a more modest background: ◀

- 15.1. Principal G -bundles
- 15.2. Connections and Curvature
- 15.3. Equivariant Forms and Associated Bundles
- 15.4. Gauge Transformations
- 15.5. Curvature in Riemannian Geometry
- 15.6. Bochner-Weitzenböck Formulas
- 15.7. Characteristic Classes and Curvature Forms
- 15.8. Holonomy

1. Principal G -Bundles

A *Lie group* is simply a group which is a smooth (C^∞) manifold for which the map $(g_1, g_2) \mapsto g_1 g_2^{-1}$ is a C^∞ map from $G \times G$ to G . Let P be a manifold on which a Lie group G acts freely and smoothly on the right. Thus, there is a

smooth map $P \times G \rightarrow P$ which we denote by $(p, g) \mapsto pg$ such that $(pg_1)g_2 = p(g_1g_2)$, and if $pg = p$ for some $(p, g) \in P \times G$, then g is the group identity e . For our purposes, one may assume that G is a matrix group, such as $SU(N)$, $SO(N)$, etc.. We assume that the quotient space $M := P/G$ can be made into a manifold such that the projection $\pi: P \rightarrow M$ is smooth. Also, we assume that P is locally trivial. This means that each $x \in M$ has a neighborhood U , such that there is a diffeomorphism $T: \pi^{-1}(U) \rightarrow U \times G$ with $T(pg) = (\pi(p), s(pg))$ where $s: \pi^{-1}(U) \rightarrow G$ satisfies $s(pg) = s(p)g$ for all $p \in \pi^{-1}(U)$ and $g \in G$. In other words, P is locally equivalent to a product with the standard action. For comparison with the somewhat complementary concept of vector bundles see Appendix B (pp.712ff).

DEFINITION 15.1. If the conditions of the preceding paragraph hold, then we say that $\pi: P \rightarrow M$ is a **principal G -bundle** with **total space** P , **base space** M , **structure group** G , and **projection** π .

The diffeomorphism $T: \pi^{-1}(U) \rightarrow U \times G$ is known as a *local trivialization*. In the case where U can be taken to be all of M (i.e., $T: P = \pi^{-1}(M) \rightarrow M \times G$), we say that principal G -bundle $\pi: P \rightarrow M$ is (globally) *trivial*. Let U be an open subset of M , and let $\sigma: U \rightarrow P$ be a map such that $\pi \circ \sigma = \text{id}$, where id denotes the identity map on U . Then σ is called a *local section*. There is a one-to-one correspondence between local sections and local trivializations. Indeed, given σ , define $T: \pi^{-1}(U) \rightarrow U \times G$ by $T(\sigma(x)g) = (x, g)$. Note that T is well-defined since any $p \in \pi^{-1}(U)$ can be written uniquely as $\sigma(x)g$ since G acts freely and transitively on the fiber $\pi^{-1}(\pi(p))$. Conversely, given a local trivialization T , the equation $T(\sigma(x)g) = (x, g)$ serves to define σ (i.e., $\sigma(x) = T^{-1}(x, g)g^{-1} = T^{-1}(x, e)$). It follows that a principal G -bundle is trivial precisely when it has a *global section* (i.e., local section $\sigma: U \rightarrow P$ with $U = M$). The corresponding statement for sphere bundles is false. For example, the unit tangent bundle $S(K)$ of a Klein bottle K is a circle bundle which is not globally a product, since otherwise one could define a frame field on K even though K is nonorientable. Nevertheless, K does have a unit tangent vector field. This also shows that $S(K)$ cannot be made into a principal S^1 bundle, where S^1 is regarded as the group $U(1) := \{e^{i\theta} : \theta \in \mathbb{R}\}$. Indeed, an orientation is precisely what is necessary in order to define a free S^1 action on the unit tangent bundle $S(M)$ of a surface M (with metric). Thus, for *orientable* surfaces M , $S(M)$ is trivial exactly when there is a unit tangent vector field.

EXERCISE 15.2. Recall that

$$\begin{aligned} \text{SU}(2) &:= \{A \in \text{GL}(2, \mathbb{C}) : A^*A = I_2, \det A = 1\} \\ &= \left\{ \begin{bmatrix} a & -\bar{b} \\ b & \bar{a} \end{bmatrix} : a, b \in \mathbb{C}, |a|^2 + |b|^2 = 1 \right\} \cong S^3. \end{aligned}$$

Let $G \cong S^1$ denote the subgroup of elements with $b = 0$ (i.e., $a = e^{i\theta}$). Show that the left coset space $\text{SU}(2)/G = \{AS^1 : A \in \text{SU}(2)\}$ can be identified with S^2 so that the quotient map $Q: \text{SU}(2) \rightarrow \text{SU}(2)/G$ may be regarded as a principal S^1 -bundle $\pi: \text{SU}(2) \rightarrow S^2$ (which is known as a **Hopf bundle**). Show that this bundle is nontrivial. [Hint. Identify $\mathbb{R}^3$ with the space of traceless Hermitian matrices via the *Pauli map*

$$\sigma: \mathbf{r} = (x, y, z) \mapsto \begin{bmatrix} z & x - iy \\ x + iy & -z \end{bmatrix}.$$

For $A \in \text{SU}(2)$, show that $c(A)(\mathbf{r}) := \sigma^{-1}(A\sigma(\mathbf{r})A^*)$ defines a homomorphism $c: \text{SU}(2) \rightarrow \text{SO}(3)$. Let $\pi: \text{SU}(2) \rightarrow S^2$ be given by $\pi(A) := c(A)\mathbf{e}_3$ where $\mathbf{e}_3 := (0, 0, 1)$ and check that $\pi(Ae^{i\theta}) = \pi(A)$.]

2. Connections and Curvature

In Section 6.5 (pp.176 ff), we defined connections on *vector bundles*. Connections (or gauge fields) on *principal G -bundles* can be defined in various equivalent ways. From a conceptual standpoint, the following definition is closest to our previous one and perhaps best:

DEFINITION 15.3. a) A **connection** on a principal G -bundle $\pi: P \rightarrow M$ smoothly assigns to each $p \in P$ a subspace H_p of the tangent space T_pP , such that $\pi_{*p}: H_p \rightarrow T_{\pi(p)}M$ is an isomorphism and $R_{g*}(H_p) = H_{pg}$, where $R_g: P \rightarrow P$ is defined by $R_g(p) = pg$.

(b) We shall denote the **space of connections** on P by $\mathcal{C}(P)$.

The so-called *horizontal subspace* H_p is complementary to the *vertical subspace* $V_p := \text{Ker}(\pi_{*p})$ which is the tangent space of the fiber $\pi^{-1}(\pi(p))$ at p . Thus, a connection serves to select a *horizontal* complement to each vertical subspace in a smooth G -invariant fashion, see Figure 15.1.

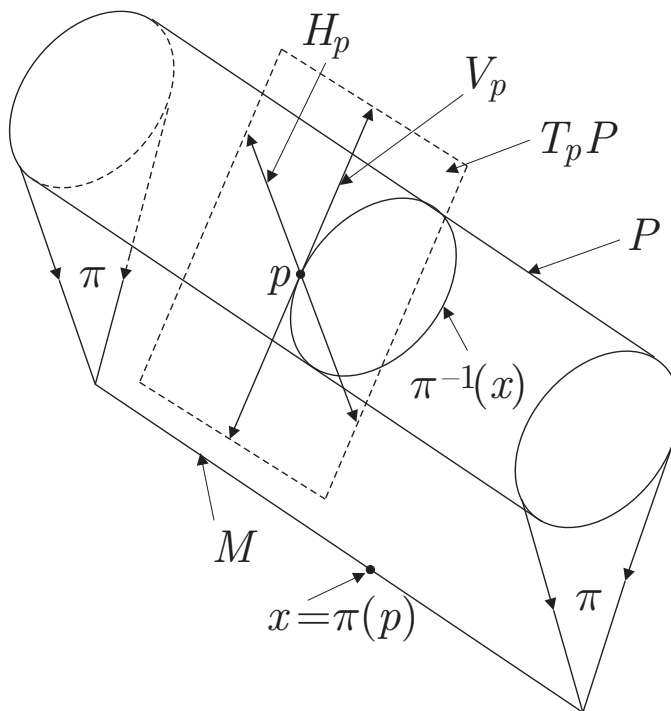


FIGURE 15.1. Selecting a *horizontal* complement H_p to each *vertical* subspace V_p of the tangent space T_pP at $p \in P$

One way of defining H_p would be to let it be the subspaces of T_pP annihilated by a differential 1-form of maximal rank with values in a fixed vector space having

the same dimension as V_p , namely $\dim P - \dim M = \dim G$. The natural choice for this vector space is the Lie algebra of G which we denote by $\mathfrak{g}$. The Lie algebra of G is the tangent space $T_e G$ of G at the identity $e \in G$, and for $A, B \in \mathfrak{g}$, there is a Lie bracket $[A, B] \in \mathfrak{g}$. While we will not go into the definition of $[A, B]$ for general Lie groups, in the case matrix Lie groups $G \subseteq \mathrm{GL}(N, \mathbb{C})$ it is easy to describe. Indeed, as $\mathrm{GL}(N, \mathbb{C})$ is an open subset of the linear space $\mathfrak{gl}(N, \mathbb{C})$ of all $N \times N$ complex matrices, the tangent space of $T_I G$ at the identity matrix I may be identified with a subspace of $\mathfrak{gl}(N, \mathbb{C})$, and for the $A, B \in \mathfrak{g} = T_I G \subseteq \mathfrak{gl}(N, \mathbb{C})$, the Lie bracket $[A, B]$ is just the commutator $AB - BA$. In all of what follows, we will assume that G is a matrix Lie group. For a matrix $A \in \mathfrak{gl}(N, \mathbb{C})$, we define

$$\exp(A) := \sum_{k=0}^{\infty} \frac{1}{k!} A^k.$$

Then we show that $\mathfrak{g}$ is the set, say $\mathfrak{s}$, of all $A \in \mathfrak{gl}(N, \mathbb{C})$ such that $\exp(tA) \in G$ for all $t \in \mathbb{R}$. Since $\mathfrak{g} := T_I G$, it is clear that $\mathfrak{s} \subseteq \mathfrak{g}$. To show $\mathfrak{g} \subseteq \mathfrak{s}$, suppose that $A \in \mathfrak{g}$, and let $\tilde{A}$ denote the vector field on G defined by $\tilde{A}_g := L_{g*}(A)$, where $L_g: G \rightarrow G$ is given by $L_g(g') = gg'$. Since G is a matrix group where tangent vectors are considered to reside in $\mathfrak{gl}(N, \mathbb{C})$ and L_g is a linear transformation of $\mathfrak{gl}(N, \mathbb{C})$, $\tilde{A}_g = L_{g*}(A)$ is simply gA . Now, $t \mapsto \exp(tA)$ is the solution curve at I of the vector field $\tilde{A}$ on G , since

$$\begin{aligned} \frac{d}{dt}(\exp(tA)) &= \frac{d}{dt} \left(\sum_{k=0}^{\infty} \frac{1}{k!} t^k A^k \right) = \sum_{k=1}^{\infty} \frac{1}{(k-1)!} t^{k-1} A^k \\ &= \left(\sum_{k=1}^{\infty} \frac{1}{(k-1)!} t^{k-1} A^{k-1} \right) A = \exp(tA) A = \tilde{A}_{\exp(tA)}. \end{aligned}$$

In particular, $\exp(tA) \in G$ for all $t \in \mathbb{R}$ and hence $\mathfrak{g} \subseteq \mathfrak{s}$.

DEFINITION 15.4. a) Note that for $g \in G$, the map $Ad_g: G \rightarrow G$, given by $Ad_g(h) := ghg^{-1}$ fixes the identity I . Thus its derivative $(Ad_{g*})_I$ at I is a linear transformation of $T_I G$ or $\mathfrak{g}$. For $A \in \mathfrak{g}$, we have (at $t = 0$)

$$\begin{aligned} (Ad_{g*})_I(A) &= \frac{d}{dt} Ad_g(\exp(tA)) \\ &= \frac{d}{dt} (g \exp(tA) g^{-1}) = \frac{d}{dt} \exp(tgAg^{-1}) = gAg^{-1}. \end{aligned}$$

b) We denote $(Ad_{g*})_I(A)$ by $ad_g(A)$ and the homomorphism $ad: G \rightarrow \mathrm{GL}(\mathfrak{g})$, given by $g \mapsto ad_g$ is known as the **adjoint representation** of G .

Observe that for $A, B \in \mathfrak{g}$,

$$ad_{\exp(tA)}(B) = \exp(tA) B \exp(-tA) = B + t(AB - BA) + O(t^2),$$

and so

$$\left. \frac{d}{dt} (ad_{\exp(tA)}(B)) \right|_{t=0} = AB - BA = [A, B].$$

Thus, the derivative $ad_{*I}: \mathfrak{g} \rightarrow \mathrm{End}(\mathfrak{g})$ of the map $ad: G \rightarrow \mathrm{GL}(\mathfrak{g})$ at I is given by $(ad_{*I}(A))(B) = [A, B]$. It is convenient to denote ad_{*I} by $\mathfrak{ad}$, and so $\mathfrak{ad}: \mathfrak{g} \rightarrow \mathrm{End}(\mathfrak{g})$ is given by

$$(\mathfrak{ad}(A))(B) = (ad_{*I}(A))(B) = [A, B].$$

For a principal G -bundle $\pi: P \rightarrow M$ and any $A \in \mathfrak{g}$, there is a vector field A^* (known as a *fundamental vertical vector field*) defined at $p \in P$ by

$$A_p^* := \left. \frac{d}{dt}(p \exp(tA)) \right|_{t=0}.$$

DEFINITION 15.5. A **connection 1-form** for the principal G -bundle $\pi: P \rightarrow M$ is a $\mathfrak{g}$ -valued 1-form ω on P , such that for each $A \in \mathfrak{g}$, $g \in G$, $p \in P$ and $X \in T_p M$, we have two conditions satisfied:

$$(15.1) \quad \begin{array}{ll} (C_1) & \omega(A^*) = A \text{ and} \\ (C_2) & \omega_{pg}(R_{g*}X) = \text{ad}_{g^{-1}}(\omega_p(X)) = g^{-1}\omega_p(X)g. \end{array}$$

The Definitions 15.3 and 15.5 are related as follows. Given ω as in definition 15.5, define

$$H_p := \{X \in T_p M : \omega_p(X) = 0\}.$$

Then condition (C₁) in (15.1) insures that $\pi_{*p}: H_p \rightarrow T_{\pi(p)}M$ is an isomorphism, and condition (C₂) guarantees that $R_{g*}(H_p) = H_{pg}$. Note that $\text{ad}_{g^{-1}}$ in (C₂) is needed so that it is consistent with (C₁), since

$$\begin{aligned} R_{g*}(A^*) &= \frac{d}{dt}(p \exp(tA)g) = \frac{d}{dt}(pgg^{-1} \exp(tA)g) \\ &= \frac{d}{dt}(pg \text{ad}_{g^{-1}}(\exp(tA))) = (\text{ad}_{g^{-1}}(A))_{pg}^* \end{aligned}$$

and (C₁) imply that

$$\omega_{pg}(R_{g*}(A^*)) = \omega_{pg}((\text{ad}_{g^{-1}}(A))_{pg}^*) = \text{ad}_{g^{-1}}(A) = \text{ad}_{g^{-1}}(\omega_p(A^*)).$$

Of course, when G is abelian, $\text{ad}_{g^{-1}}$ is the identity and (C₂) says that ω_{pg} is invariant under R_g (i.e., $R_g^*\omega = \omega$ when G is abelian).

EXERCISE 15.6. Let G be a (closed) Lie subgroup of a matrix Lie Group $\overline{G}$. It can be verified that $\overline{G}/G$ naturally has the structure of a manifold and that $\pi: \overline{G} \rightarrow \overline{G}/G$ is a principal G -bundle. Let $\overline{\mathfrak{g}}$ denote the Lie algebra of $\overline{G}$. The **Maurer-Cartan form** for $\overline{G}$ is the $\overline{\mathfrak{g}}$ -valued 1-form $\overline{\omega} \in \Omega^1(\overline{G}, \overline{\mathfrak{g}})$ on $\overline{G}$ given at $\overline{g}$ by $\overline{\omega}_{\overline{g}}(L_{\overline{g}*}A) = \overline{\omega}_{\overline{g}}(\overline{g}A) = A$. Suppose that $\overline{\mathfrak{g}} = \mathfrak{g} \oplus \mathfrak{m}$ where $\text{ad}_g(\mathfrak{m}) = \mathfrak{m}$ for all $g \in G$ (i.e., $\mathfrak{m}$ is an ad_G -invariant subspace of $\overline{\mathfrak{g}}$). Let $\pi_{\mathfrak{g}}: \overline{\mathfrak{g}} \rightarrow \mathfrak{g}$ denote the projection onto $\mathfrak{g}$ along $\mathfrak{m}$.

(a) Check that the form $\omega := \pi_{\mathfrak{g}} \circ \overline{\omega} \in \Omega^1(\overline{G}, \mathfrak{g})$ is a connection 1-form for $\pi: \overline{G} \rightarrow \overline{G}/G$. Why do we need $\text{ad}_g(\mathfrak{m}) = \mathfrak{m}$?

(b) Return to Exercise 15.2 and use the preceding construction to explicitly find a natural connection 1-form $\omega \in \Omega^1(\text{SU}(2), \mathfrak{g})$ for the Hopf bundle $\text{SU}(2) \rightarrow \text{SU}(2)/G$.

Given a connection 1-form ω , we can decompose any $X \in T_p P$ into *horizontal and vertical parts*, X^H and X^V respectively, where $\omega_p(X^H) = 0$, $\pi_{*p}(X^V) = 0$, and $X = X^H + X^V$. If ϕ is a k -form on P with values in a vector space W , then we may define a new k -form ϕ^H on P by

$$\phi^H(X_1, \dots, X_k) := \phi(X_1^H, \dots, X_k^H).$$

We define the *covariant derivative* $D^\omega \phi$ of ϕ relative to ω to be the W -valued $(k+1)$ -form

$$(15.2) \quad D^\omega \phi := (d\phi)^H.$$

The *curvature* Ω^ω of ω is simply the covariant derivative of ω relative to itself

$$(15.3) \quad \Omega^\omega := D^\omega \omega = (d\omega)^H.$$

PROPOSITION 15.7. *We have*

$$(15.4) \quad \begin{aligned} \Omega^\omega &= D^\omega \omega = d\omega + \omega \wedge \omega, \\ (\omega \wedge \omega)(X, Y) &:= \omega(X)\omega(Y) - \omega(Y)\omega(X). \end{aligned}$$

PROOF. Both sides of (15.4) agree on any pair (X, Y) of vectors where one of X^V or Y^V is 0, since then $\omega(X) = 0$ or $\omega(Y) = 0$. Thus, it suffices to show that both sides agree on a pair (A^*, B^*) of fundamental vertical fields. In this case, $(D^\omega \omega)(A^*, B^*) = 0$, and

$$\begin{aligned} & d\omega(A^*, B^*) + (\omega \wedge \omega)(A^*, B^*) \\ &= A^*[\omega(B^*)] - B^*[\omega(A^*)] - \omega([A^*, B^*]) + (\omega \wedge \omega)(A^*, B^*) \\ &= -\omega([A^*, B^*]) + \omega(A^*)\omega(B^*) - \omega(B^*)\omega(A^*) \\ &= -\omega([A^*, B^*]) + [A, B]. \end{aligned}$$

Thus, it suffices to check that

$$(15.5) \quad [A^*, B^*] = [A, B]^*.$$

We have (evaluating derivatives with respect to s and t at 0)

$$\begin{aligned} [A^*, B^*]_p &= \frac{d}{dt} R_{\exp(-tA)*} \left(B_{p \exp(tA)}^* \right) \\ &= \frac{d}{dt} R_{\exp(-tA)*} \left(\frac{d}{ds} p \exp(tA) \exp(sB) \right) \\ &= \frac{d}{dt} \frac{d}{ds} (p \exp(tA) \exp(sB) \exp(-tA)) \\ &= \frac{d}{ds} \frac{d}{dt} p \exp(tA) \exp(sB) \exp(-tA) \\ &= \frac{d}{ds} p \text{Ad}_{I*}(A)(sB) = \frac{d}{ds} (p \exp(s[A, B])) = [A, B]_p^*, \end{aligned}$$

verifying (15.5). □

We mention that for general Lie groups (15.4) is written as

$$(15.6) \quad D^\omega \omega = d\omega + \frac{1}{2} [\omega, \omega],$$

where

$$\frac{1}{2} [\omega, \omega](X, Y) := \frac{1}{2} ([\omega(X), \omega(Y)] - [\omega(Y), \omega(X)])$$

is defined purely in terms of Lie brackets instead of commutators of matrices.

EXERCISE 15.8. We use the notation in Exercise 15.6. For $A \in \bar{\mathfrak{g}}$, let $\tilde{A} \in C^\infty(T\bar{G})$ denote the vector field on $\bar{G}$, given by $\tilde{A}_{\bar{g}} := L_{\bar{g}*} A = \bar{g}A$. Similarly, for $B \in \bar{\mathfrak{g}}$, we define $\tilde{B}$.

(a) Show that $[\tilde{A}, \tilde{B}] = \widetilde{[A, B]}$.

(b) Use formula 6.10 (p. 175) to show that

$$d\bar{\omega}(\tilde{A}, \tilde{B}) = -\bar{\omega}([\tilde{A}, \tilde{B}]) = -[A, B].$$

(c) Conclude that the curvature $\Omega^\omega \in \Omega^2(\bar{G}, \mathfrak{g})$ of the connection ω in Exercise 15.6, is given by $\Omega^\omega(\tilde{A}, \tilde{B}) = \pi_{\mathfrak{g}}([A, B])$.

(d) Consider the special case $\bar{G} = \text{SU}(2)$ and $G = \{\exp(it\sigma(\mathbf{e}_3)) : t \in \mathbb{R}\}$, as in

Example 15.2. Check that $\{-\frac{i}{2}\sigma(\mathbf{e}_1), -\frac{i}{2}\sigma(\mathbf{e}_2), -\frac{i}{2}\sigma(\mathbf{e}_3)\}$ is a basis for $\mathfrak{su}(2)$ and $[-\frac{i}{2}\sigma(\mathbf{v}), -\frac{i}{2}\sigma(\mathbf{w})] = -\frac{i}{2}\sigma(\mathbf{v} \times \mathbf{w})$ for $\mathbf{v}, \mathbf{w} \in \mathbb{R}^3$. Conclude that if $\mathfrak{m} \subseteq \mathfrak{su}(2)$ in Exercise 15.8 (b) is chosen to be $\text{span}\{-\frac{i}{2}\sigma(\mathbf{e}_1), -\frac{i}{2}\sigma(\mathbf{e}_2)\}$, then at any $\bar{g} \in \text{SU}(2)$ we have

$$\Omega_{\bar{g}}^{\omega}(\bar{g}(-\frac{i}{2}\sigma(\mathbf{v})), \bar{g}(-\frac{i}{2}\sigma(\mathbf{w}))) = (\mathbf{e}_3 \cdot (\mathbf{v} \times \mathbf{w})) \frac{i}{2}\sigma(\mathbf{e}_3).$$

The following notion of horizontal lift will be crucial in many key computations.

DEFINITION 15.9. For principal G -bundle $\pi: P \rightarrow M$ with connection ω and a vector field Y on M the vector field X on P , such that $\omega(X) = 0$ and $\pi_*(X) = Y$ is called the **horizontal lift of Y** .

REMARK 15.10. Note that X is unique since $\pi_*: H_p \rightarrow T_{\pi(p)}M$ is an isomorphism. Moreover, for any $g \in G$, note that $R_{g*}(X)$ satisfies $\pi_*(R_{g*}(X)) = (\pi \circ R_g)_*(X) = \pi_*(X) = Y$ and $\omega(R_{g*}(X)) = 0$. Thus, $R_{g*}(X)$ is also a horizontal lift of Y , and by uniqueness $R_{g*}(X) = X$ (i.e., horizontal lifts are R_{g*} -invariant). In particular, for a fundamental vertical vector field A^* ($A \in \mathfrak{g}$) and a horizontal lift X , we have (at any $p \in P$)

$$(15.7) \quad [A^*, X]_p = \frac{d}{dt}(R_{\exp(-tA)*}(X_{p \exp(tA)}))|_{t=0} = \frac{d}{dt}(X_p)|_{t=0} = 0.$$

3. Equivariant Forms and Associated Bundles

Associated Vector Bundles, Equivariance, and Basic Forms. Let $r: G \rightarrow \text{GL}(W)$ be a representation (i.e., a homomorphism), where $\text{GL}(W)$ denotes the general linear group of a vector space W . For a principal G -bundle $\pi: P \rightarrow M$, there is a right action of G on $P \times W$, given by $(p, w)g = (pg, r(g^{-1})w)$. Let $[p, w]$ denote the orbit $\{(p, w)g : g \in G\}$ of (p, w) , and let $P \times_G W$ denote the quotient space

$$P \times_G W := \frac{P \times W}{G} = \{[p, w] : (p, w) \in P \times W\}.$$

It is not difficult to verify that $\pi_W: P \times_G W \rightarrow M$, where $\pi_W([p, w]) := \pi(p)$, is a vector bundle which is known as an *associated vector bundle of P via r* . Note that for $p \in P$ and $x = \pi(p)$, any two points in the fiber $\pi_W^{-1}(x)$ have unique representatives of the form (p, w_1) and (p, w_2) , and it is easily verified that $[p, w_1] + [p, w_2] := [p, w_1 + w_2]$ is a well-defined addition. The fibers $\pi_W^{-1}(x)$ are isomorphic to W , but not canonically so, since the isomorphism $[p, w] \mapsto w$ depends on the choice of $p \in \pi^{-1}(x)$.

Let $s: M \rightarrow P \times_G W$ be a section, and define $f: P \rightarrow W$ by the equation $s(\pi(p)) = [p, f(p)]$. Since

$$[p, f(p)] = s(\pi(p)) = s(\pi(pg)) = [pg, f(pg)] = [p, r(g)f(pg)],$$

f has the equivariance property

$$f(pg) = r(g)^{-1}f(p).$$

Thus, we have an isomorphism ($s \mapsto f$)

$$C^\infty(P \times_G W) \cong \bar{\Omega}^0(P, W) := \left\{ f \in C^\infty(P, W) : f(pg) = r(g)^{-1}f(p) \right\}.$$

$\bar{\Omega}^0(P, W)$ is called the space of W -valued *equivariant functions* (0-forms) on P . Whether one works with sections or equivariant functions, is largely a matter of taste or convenience. We will use equivariant forms as well.

DEFINITION 15.11. Let $\pi: P \rightarrow M$ be a principal G -bundle and let $r: G \rightarrow \text{GL}(W)$ be a representation. We denote the space of C^∞ , W -valued k -forms on P by **equivariant** $\Omega^k(P, W)$. For $k > 0$, the space of **horizontal, equivariant, W -valued k -forms** on P , denoted by $\overline{\Omega}^k(P, W)$, consists of all $\alpha \in \Omega^k(P, W)$, such that for all vector fields $X_1, \dots, X_k$ and $g \in G$, we have

- (H) $\alpha(X_1, \dots, X_k) = 0$ if $\pi_*(X_i) = 0$ for some $i \in \{1, \dots, k\}$ and
 (E) $\alpha(R_{g*}X_1, \dots, R_{g*}X_k) = r(g)^{-1} \alpha(X_1, \dots, X_k)$ (i.e., $R_g^* \alpha = r(g)^{-1} \alpha$).

REMARK 15.12. For the representation $ad: G \rightarrow \text{GL}(\mathfrak{g})$, we may consider $\overline{\Omega}^k(P, \mathfrak{g})$. However, a connection 1-form ω is not in $\overline{\Omega}^1(P, \mathfrak{g})$, since $\omega(A^*) = A$ in violation of Condition (H) in Definition 15.11. Nevertheless, if ω' is another connection, then $\omega - \omega' \in \overline{\Omega}^1(P, \mathfrak{g})$, since $(\omega - \omega')(A^*) = 0$. In other words, the space $\mathcal{C}(P)$ of connections on P is an affine space based on $\overline{\Omega}^1(P, \mathfrak{g})$.

EXERCISE 15.13. (a) In the notation of the preceding Remark, while $\omega \notin \overline{\Omega}^1(P, \mathfrak{g})$, show that the curvature 2-form $\Omega^\omega \in \overline{\Omega}^2(P, \mathfrak{g})$, relative to the representation $ad: G \rightarrow \text{GL}(\mathfrak{g})$. [Hint. One may use (15.3) and (15.4) in conjunction with condition (C₂) in (15.1).]

(b) If G is abelian, deduce that $\Omega^\omega = \pi^* \Omega_0^\omega$ for a unique form $\Omega_0^\omega \in \Omega^2(M, \mathfrak{g})$, where π^* is pull-back on forms induced by $\pi: P \rightarrow M$.

(c) If ω is as in Exercise 15.8 (d) and $\pi: \text{SU}(2) \rightarrow S^2$ (see also Exercise 15.2, p. 395), show that the form Ω_0^ω in (b) is $\frac{i}{2} \sigma(\mathbf{e}_3) \nu$, where ν denotes the area 2-form of S^2 . [Hint. Show that $\pi_{\bar{g}*}(\bar{g}(-\frac{i}{2} \sigma(\mathbf{v}))) = c(\bar{g})(\mathbf{v} \times \mathbf{e}_3)$ and note that $\nu_{\mathbf{x}}(\mathbf{a}, \mathbf{b}) = \mathbf{x} \cdot (\mathbf{a} \times \mathbf{b})$ for $\mathbf{x} \in S^2$ and $\mathbf{a}, \mathbf{b} \in T_x S^2 \subset \mathbb{R}^3$.]

REMARK 15.14 (Basic Forms). Let $s \in \overline{\Omega}^0(P, W)$, $\eta \in \Omega^k(M, \mathbb{R})$ and $\beta = \pi^* \eta$. Define $s \otimes \beta \in \Omega^k(P, W)$ by

$$(s \otimes \beta)_p(X_1, \dots, X_k) := \beta(X_1, \dots, X_k) s(p) = \eta(\pi_* X_1, \dots, \pi_* X_k) s(p).$$

Then $s \otimes \beta$ clearly meets Condition (H), and it meets Condition (E), since

$$\begin{aligned} (s \otimes \beta)_{pg}(R_{g*}X_1, \dots, R_{g*}X_k) &= \eta(\pi_*(R_{g*}X_1), \dots, \pi_*(R_{g*}X_k)) s(pg) \\ &= \eta(\pi_* X_1, \dots, \pi_* X_k) r(g)^{-1} s(p) = r(g)^{-1} (\eta(\pi_* X_1, \dots, \pi_* X_k) s(p)) \\ &= r(g)^{-1} (s \otimes \beta)_p(X_1, \dots, X_k). \end{aligned}$$

Thus, $s \otimes \beta \in \overline{\Omega}^k(P, W)$, and we call such forms **basic**. Although not every $\alpha \in \overline{\Omega}^k(P, W)$ is basic, any $\alpha \in \overline{\Omega}^k(P, W)$ can be written as a finite sum $\sum_i s_i \otimes \beta_i$ of basic forms. Hence many facts concerning forms in $\overline{\Omega}^k(P, W)$ can be verified first for basic forms, and then extended by linearity.

Covariant Differentiation and the General Bianchi Identity. Equivariance is preserved by covariant differentiation, namely

$$D^\omega: \overline{\Omega}^k(P, W) \rightarrow \overline{\Omega}^{k+1}(P, W).$$

For this, note that $D^\omega \alpha = d\alpha^H$ satisfies condition (H) in Definition 15.11, and since the distribution of horizontal subspaces is R_{g*} invariant, $R_{g*}(X^H) = R_{g*}(X)^H$ and

so $(R_g^* \beta)^H = R_g^*(\beta^H)$ for any form β on P . Then $D^\omega \alpha$ meets condition (E), since

$$\begin{aligned} R_g^*(D^\omega \alpha) &= R_g^*((d\alpha)^H) = (R_g^* d\alpha)^H = (d(R_g^* \alpha))^H = \left(d(r(g)^{-1} \alpha)\right)^H \\ &= \left(r(g)^{-1} d\alpha\right)^H = r(g)^{-1} (d\alpha)^H = r(g)^{-1} D^\omega \alpha. \end{aligned}$$

Moreover, there is a very convenient formula given in the following

PROPOSITION 15.15. *For a representation $r: G \rightarrow \mathrm{GL}(W)$ and $\alpha \in \overline{\Omega}^k(P, W)$, we have*

$$(15.8) \quad D^\omega \alpha = d\alpha + r'(\omega) \wedge \alpha,$$

where r' denotes the Lie algebra representation (i.e., the derivative of $r: G \rightarrow \mathrm{GL}(W)$ at I) and (where σ runs over all permutations of $\{1, \dots, k\}$)

$$(r'(\omega) \wedge \alpha)(X_1, \dots, X_{k+1}) := \frac{1}{k!} \sum_{\sigma} (-1)^{\sigma} r'(\omega(X_{\sigma_1})) \alpha(X_{\sigma_2}, \dots, X_{\sigma_{k+1}}).$$

PROOF. To verify (15.8), we need to show that

$$(15.9) \quad D^\omega \alpha(X_1, \dots, X_{k+1}) = d\alpha(X_1, \dots, X_{k+1}) + (r'(\omega) \wedge \alpha)(X_1, \dots, X_{k+1})$$

when each X_i is a fundamental vertical field or horizontal. If all of the X_i are horizontal, then both sides of (15.9) agree, since $\omega(X_i) = 0$. By (6.11), p. 175,

$$\begin{aligned} (15.10) \quad d\alpha(X_1, \dots, X_{k+1}) &= \sum_{i=1}^{k+1} (-1)^{i+1} X_i \left[\alpha(X_1, \dots, \widehat{X}_i, \dots, X_{k+1}) \right] \\ &+ \sum_{1 \leq i < j \leq k+1} (-1)^{i+j} \alpha([X_i, X_j], X_1, \dots, \widehat{X}_i, \dots, \widehat{X}_j, \dots, X_{k+1}). \end{aligned}$$

Note that for fundamental vertical fields A^* and B^* , we have $[A^*, B^*] = [A, B]^*$. Thus, both sides of (15.9) are zero when two or more of the X_i are vertical. In the remaining case, one of the X_i is vertical (say $X_1 = A^*$) and the rest are horizontal. Then, the left side of (15.9) is 0 and it remains to verify the right side is 0. For this we may assume that the horizontal $X_2, \dots, X_{k+1}$ are horizontal lifts of vector fields $Y_2, \dots, Y_{k+1}$ on M . By (15.7), $[A^*, X_2] = \dots = [A^*, X_{k+1}] = 0$ and the right side of (15.9) is (at $p \in P$)

$$\begin{aligned} &A^* [\alpha(X_2, \dots, X_{k+1})] + r'(\omega(A^*)) \alpha(X_2, \dots, X_k) \\ &= \frac{d}{dt} \alpha_{p \exp tA} (R_{(\exp tA)^*} X_2, \dots, R_{(\exp tA)^*} X_{k+1}) \Big|_{t=0} \\ &+ r'(A) \alpha(X_2, \dots, X_k) \\ &= \frac{d}{dt} (R_{\exp tA}^* \alpha(X_2, \dots, X_{k+1})) \Big|_{t=0} + r'(A) \alpha(X_2, \dots, X_k) \\ &= \frac{d}{dt} r(\exp(-tA)) \alpha_p(X_2, \dots, X_{k+1}) \Big|_{t=0} + r'(A) \alpha(X_2, \dots, X_k) \\ &= r'(-A) \alpha(X_2, \dots, X_k) + r'(A) \alpha(X_2, \dots, X_k) = 0. \quad \square \end{aligned}$$

The space $\overline{\Omega}^k(P, W)$ can be identified with the space $\Omega^k(P \times_G W)$ of k -forms with values in the vector bundle $P \times_G W$ as follows. If $Y_1, \dots, Y_k$ are vector fields on M , with horizontal lifts $\tilde{Y}_1, \dots, \tilde{Y}_k$, then it is easy to check that for $\alpha \in \overline{\Omega}^k(P, W)$, we have

$$\alpha(\tilde{Y}_1, \dots, \tilde{Y}_k) \in \overline{\Omega}^0(P, W) \cong C^\infty(P \times_G W).$$

Then we define a form $\alpha_M \in \Omega^k(P \times_G W)$ at $x = \pi(p)$ by

$$\alpha_M(Y_1, \dots, Y_k) = \left[p, \alpha(p) \left(\tilde{Y}_1, \dots, \tilde{Y}_k \right) \right].$$

Conversely, the same equation can be used to define $\alpha \in \overline{\Omega}^k(P, W)$ for a given $\alpha_M \in \Omega^k(P \times_G W)$. It is easy to see that the correspondence

$$(15.11) \quad \overline{\Omega}^k(P, W) \cong \Omega^k(P \times_G W) \quad (\alpha \leftrightarrow \alpha_M)$$

is actually independent of the choice of connection ω . Moreover, via this correspondence $D^\omega: \overline{\Omega}^k(P, W) \rightarrow \overline{\Omega}^{k+1}(P, W)$ provides us with a corresponding operator (also denoted D^ω), say

$$D^\omega: \Omega^k(P \times_G W) \rightarrow \Omega^{k+1}(P \times_G W).$$

REMARK 15.16. Since it would be cumbersome to adhere to the notation α_M , we shall simply use the same symbol α , whether we regard α as in $\overline{\Omega}^k(P, W)$ or as in $\Omega^k(P \times_G W)$. The context will either be clear, irrelevant, or made explicit.

Of fundamental importance is

PROPOSITION 15.17 (General Bianchi Identity). *If ω is any connection on a principal G -bundle $\pi: P \rightarrow M$ and $\Omega^\omega \in \overline{\Omega}^2(P, \mathfrak{g})$ denotes the curvature of ω , then*

$$(15.12) \quad D^\omega(\Omega^\omega) = 0.$$

PROOF. We compute

$$\begin{aligned} D^\omega(\Omega^\omega) &= d\Omega^\omega + \mathfrak{ad}(\omega) \wedge \Omega^\omega = d\Omega^\omega + \omega \wedge \Omega^\omega - \Omega^\omega \wedge \omega \\ &= d(dw + \omega \wedge \omega) + \omega \wedge (dw + \omega \wedge \omega) - (dw + \omega \wedge \omega) \wedge \omega \\ &= d(\omega \wedge \omega) + \omega \wedge dw - (d\omega) \wedge \omega \\ &= ((d\omega) \wedge \omega - \omega \wedge d\omega) + \omega \wedge dw - d\omega \wedge \omega = 0. \end{aligned} \quad \square$$

Note that $D^\omega(D^\omega\omega) = D^\omega(\Omega^\omega) = 0$. However, unlike ordinary exterior differentiation $d: \Omega^k(M, \mathbb{R}) \rightarrow \Omega^{k+1}(M, \mathbb{R})$ which satisfies $d^2 = 0$, the composition $D^\omega \circ D^\omega: \overline{\Omega}^k(P, W) \rightarrow \overline{\Omega}^{k+2}(P, W)$ is *not* zero in general, and the curvature Ω^ω is the obstruction in the following sense.

PROPOSITION 15.18. *If ω is any connection on a principal G -bundle $\pi: P \rightarrow M$, $\Omega^\omega \in \overline{\Omega}^2(P, \mathfrak{g})$ denotes the curvature of ω , and $\alpha \in \overline{\Omega}^k(P, W)$, we have*

$$(15.13) \quad D^\omega(D^\omega\alpha) = r'(\Omega^\omega) \wedge \alpha.$$

PROOF. We compute

$$\begin{aligned} D^\omega(D^\omega\alpha) &= D^\omega(d\alpha + r'(\omega) \wedge \alpha) = d(d\alpha + r'(\omega) \wedge \alpha) + r'(\omega) \wedge (d\alpha + r'(\omega) \wedge \alpha) \\ &= d(r'(\omega) \wedge \alpha) + r'(\omega) \wedge d\alpha + r'(\omega) \wedge (r'(\omega) \wedge \alpha) \\ &= (d(r'(\omega))) \wedge \alpha - r'(\omega) \wedge d\alpha + r'(\omega) \wedge d\alpha + (r'(\omega) \wedge r'(\omega)) \wedge \alpha \\ &= (r'(d\omega) + r'(\omega) \wedge r'(\omega)) \wedge \alpha \\ &= r'(d\omega + \omega \wedge \omega) \wedge \alpha = r'(\Omega^\omega) \wedge \alpha. \end{aligned} \quad \square$$

Inner Products, Hodge Star Operator, and Formal Adjoints. In order to define a formal adjoint to D^ω , we need to introduce some inner products. Let h be a Riemannian metric on M , and suppose that K is an inner product on W for which $r: G \rightarrow \text{GL}(W)$ is *orthogonal*; i.e., for all $g \in G$,

$$r(g) \subseteq \text{O}(W) := \{A \in \text{GL}(W) : K(Aw_1, Aw_2) = K(w_1, w_2)\}.$$

Such a K always exists if G is compact, by an averaging argument. Then we define an inner product on each fiber $\pi_W^{-1}(x)$ of the associated vector bundle $\pi_W: P \times_G W \rightarrow M$ by

$$\langle [p, w_1], [p, w_2] \rangle_x := K(w_1, w_2),$$

which is independent of the choice of representatives $(p, w_i) \in [p, w_i]$ by the orthogonality of $r: G \rightarrow \text{GL}(W)$. This pointwise inner product gives us a pairing

$$\langle \cdot, \cdot \rangle : C^\infty(P \times_G W) \times C^\infty(P \times_G W) \rightarrow C^\infty(M, \mathbb{R})$$

by simply defining $\langle s, t \rangle(x) := \langle s(x), t(x) \rangle_x$ for $s, t \in C^\infty(P \times_G W)$. We can show that

$$(15.14) \quad d\langle s, t \rangle = \langle D^\omega s, t \rangle + \langle s, D^\omega t \rangle \in \Omega^1(M, \mathbb{R}),$$

where the inner product on the right is just between the values in $P \times_G W$. First note that for $A \in \mathfrak{g}$, the product rule for differentiation yields (at $u = 0$)

$$0 = \frac{d}{du} K(r(\exp uA)w_1, r(\exp uA)w_2) = K(r'(A)w_1, w_2) + K(w_1, r'(A)w_2).$$

Then regarding $s, t \in \overline{\Omega}^0(P, W)$ and using (15.8), we get

$$\begin{aligned} d(K(s, t)) &= K(ds, t) + K(s, dt) \\ &= K(ds, t) + K(s, dt) + K(r'(\omega)s, t) + K(s, r'(\omega)t) \\ &= K(ds + r'(\omega)s, t) + K(s, dt + r'(\omega)t) \\ &= K(D^\omega s, t) + K(s, D^\omega t). \end{aligned}$$

This equality of right-invariant $\mathbb{R}$ -valued 1-forms on P yields (15.14). Using the Riemannian metric h , there is a pairing

$$(15.15) \quad \langle \cdot, \cdot \rangle : \Omega^k(P \times_G W) \times \Omega^k(P \times_G W) \rightarrow C^\infty(M, \mathbb{R}),$$

such that for $s, t \in C^\infty(P \times_G W)$ and $\beta, \gamma \in \Omega^k(M, \mathbb{R})$

$$\langle s \otimes \beta, t \otimes \gamma \rangle = \langle s, t \rangle h(\beta, \gamma),$$

where $h(\beta, \gamma)$ is given locally by

$$(15.16) \quad h(\beta, \gamma) := \frac{1}{k!} \beta^{i_1 \dots i_k} \gamma_{i_1 \dots i_k} := \frac{1}{k!} h^{i_1 j_1} \dots h^{i_k j_k} \beta_{j_1 \dots j_k} \gamma_{i_1 \dots i_k}.$$

Here, $\beta_{j_1 \dots j_k} = \beta(\partial_{j_1}, \dots, \partial_{j_k})$ for local coordinate vector fields $\partial_1, \dots, \partial_n$ and the h^{ij} are the entries of the inverse of the matrix $[h_{ij}]$, where $h_{ij} := h(\partial_i, \partial_j)$. In (15.16) and elsewhere we adopt the Einstein summation convention where repeated indices on different levels are assumed to be summed from 1 to $n = \dim M$. Rather than introducing sections with compact support, let us assume that M is compact. Then we have the inner product

$$(15.17) \quad (\cdot, \cdot) : \Omega^k(P \times_G W) \times \Omega^k(P \times_G W) \rightarrow \mathbb{R},$$

given by

$$(\alpha_1, \alpha_2) := \int_M \langle \alpha_1, \alpha_2 \rangle |\nu_h|,$$

where $|\nu_h|$ denotes the density on M relative to h , given locally in coordinates $(x^1, \dots, x^n)$ by

$$|\nu_h| = |\det(h_{ij})|^{1/2} dx^1 \cdots dx^n.$$

For $\alpha \in \Omega^k(P \times_G W)$, we define

$$\|\alpha\|^2 := (\alpha, \alpha) \in \mathbb{R} \quad \text{and} \quad |\alpha|^2 := \langle \alpha, \alpha \rangle \in C^\infty(M, \mathbb{R}).$$

Suitable modifications can be made to handle the case where W is complex, with Hermitian scalar product K and $r: G \rightarrow \text{GL}(W)$ is a unitary representation.

To explicitly construct a formal adjoint of D^ω on $\Omega^k(P \times_G W)$, we introduce the (Hodge) *star operator* (for $k \in \{1, \dots, n = \dim M\}$)

$$*: \Omega^m(M, \mathbb{R}) \rightarrow \Omega^{n-m}(M, \mathbb{R}) \quad \text{for } m \in \{1, \dots, n = \dim M\}.$$

In order to define $*$, we need to assume that M is oriented with volume form given locally in an oriented coordinate system $(x^1, \dots, x^n)$ by

$$\nu_h := |\det[h_{ij}]|^{1/2} dx^1 \wedge \cdots \wedge dx^n.$$

Recall our previous definition of the linear $*$ -operator in Equation (6.4) (p.171) that was discussed in Exercise 6.20 (p.172). In agreement with this, the operator $*$ is defined to be the unique linear map, such that for all $\alpha, \beta \in \Omega^m(M, \mathbb{R})$

$$(15.18) \quad \alpha \wedge * \beta = \langle \alpha, \beta \rangle \nu_h.$$

Note that $*$ can be defined pointwise. There is also a local formula (proven in [59, p. 5])

$$(15.19) \quad (*\beta)_{j_{m+1} \cdots j_n} = \frac{1}{m!} |\det[h_{ij}]|^{1/2} \beta^{j_1 \cdots j_m} \varepsilon_{j_1 \cdots j_m j_{m+1} \cdots j_n},$$

where ε is antisymmetric in its indices with $\varepsilon_{12 \cdots n} = 1$ and $\nu_h(\partial_1, \dots, \partial_n) > 0$. In [59, p. 5-6] it is also shown that for $\beta \in \Omega^m(M, \mathbb{R})$,

$$*^2 \beta := *(*\beta) = \text{sign}(\det[h_{ij}])(-1)^{m(n-m)} \beta.$$

For a Riemannian (positive definite) metric h , we have $\text{sign}(\det[h_{ij}]) = 1$, whereas for h Lorentzian $\text{sign}(\det[h_{ij}]) = -1$. In particular, for $n = \dim M = 4$, note that $*^2 = \text{Id}$ on $\Omega^2(M, \mathbb{R})$ for Riemannian h , while $*^2 = -\text{Id}$ for Lorentzian h . Thus, for Riemannian h , one has a decomposition

$$\Omega^2(M, \mathbb{R}) = \Omega_+^2(M, \mathbb{R}) \oplus \Omega_-^2(M, \mathbb{R}),$$

where

$$\Omega_\pm^2(M, \mathbb{R}) := \{\beta \in \Omega^2(M, \mathbb{R}) : *\beta = \pm \beta\}.$$

Forms in $\Omega_+^2(M, \mathbb{R})$ are called *self-dual*, while forms in $\Omega_-^2(M, \mathbb{R})$ are called *anti-self-dual*. For a Lorentzian 4-manifold, there is a similar notion, but only after complexification where we can decompose $\Omega^2(M, \mathbb{C})$ into the $\pm i$ eigenspaces of $*$. Unless otherwise stated, we assume that h is Riemannian. Of course, we can extend the notion of star operator to the spaces $\Omega^m(P \times_G W) \cong C^\infty(P \times_G W) \otimes \Omega^m(M, \mathbb{R})$ via $*(s \otimes \beta) = s \otimes *\beta$. Moreover, for $\dim M = 4$, we still have a decomposition

$$\Omega^2(P \times_G W) = \Omega_+^2(P \times_G W) \oplus \Omega_-^2(P \times_G W)$$

into self-dual and anti-self-dual 2-forms. Note that if the orientation of M is reversed, then according to (15.18), $*$ changes sign, and $\Omega_+^2(\cdot)$ and $\Omega_-^2(\cdot)$ are interchanged. Also, for $\dim M = 4$, $*: \Omega^2(\cdot) \rightarrow \Omega^2(\cdot)$ is invariant under a conformal change of metric. Indeed, if h is replaced by λh for a positive $\lambda \in C^\infty(M, \mathbb{R})$, in the

local formula (15.19) $|\det(h_{ij})|^{1/2}$ gains a factor of λ^2 , while $\beta^{j_1 j_2}$ gains a factor of λ^{-2} from the raising of the two indices (since h^{ij} becomes $\lambda^{-1} h^{ij}$).

For $s, s' \in C^\infty(P \times_G W)$, $\beta \in \Omega^m(M, \mathbb{R})$ and $\beta' \in \Omega^{m'}(M, \mathbb{R})$, the following definition is convenient

$$K((s \otimes \beta) \wedge (s' \otimes \beta')) := K(s, s') \beta \wedge \beta'.$$

Then for $\alpha \in \Omega^m(P \times_G W)$ and $\alpha' \in \Omega^{m'}(P \times_G W)$,

$$K(\alpha \wedge \alpha') \in \Omega^{m+m'}(M, \mathbb{R})$$

is defined by linearity. We have

$$(15.20) \quad d(K(\alpha \wedge * \alpha')) = K(D^\omega \alpha \wedge \alpha') + (-1)^m K(\alpha \wedge D^\omega \alpha'),$$

since (using (15.14))

$$\begin{aligned} dK((s \otimes \beta) \wedge (s' \otimes \beta')) &= d(K(s, s')) \wedge \beta \wedge \beta' \\ &\quad + K(s, s') d\beta \wedge \beta' + K(s, s') (-1)^m \beta \wedge d\beta' \\ &= K(D^\omega s, s') \wedge \beta \wedge \beta' + K(s, D^\omega s') \wedge \beta \wedge \beta' \\ &\quad + K(s, s') d\beta \wedge \beta' + K(s, s') (-1)^m \beta \wedge d\beta' \\ &= K((D^\omega s \wedge \beta + s \otimes d\beta) \wedge (s' \otimes \beta')) \\ &\quad + (-1)^m K((s \otimes \beta) \wedge (D^\omega s' \wedge \beta' + s \otimes d\beta')) \\ &= K(D^\omega(s \otimes \beta) \wedge (s' \otimes \beta')) \\ &\quad + (-1)^m K((s \otimes \beta) \wedge D^\omega(s' \otimes \beta')). \end{aligned}$$

Moreover, if $m' = m$, we have

$$K(\alpha \wedge * \alpha') = \langle \alpha, \alpha' \rangle v_h.$$

PROPOSITION 15.19. *The formal adjoint of*

$$D^\omega : \Omega^m(P \times_G W) \longrightarrow \Omega^{m+1}(P \times_G W)$$

on a compact, oriented, Riemannian n -manifold M is the covariant codifferential

$$\delta^\omega : \Omega^{m+1}(P \times_G W) \longrightarrow \Omega^m(P \times_G W),$$

given by

$$(15.21) \quad \delta^\omega := -(-1)^{nm} * D^\omega *$$

In other words, for $\alpha \in \Omega^m(P \times_G W)$ and $\alpha' \in \Omega^{m+1}(P \times_G W)$, we have

$$(D^\omega \alpha, \alpha') = (\alpha, \delta^\omega \alpha').$$

PROOF. If we show that $d\gamma = (\langle D^\omega \alpha, \alpha' \rangle - \langle \alpha, \delta^\omega \alpha' \rangle) v_h$, then $(D^\omega \alpha, \alpha') - (\alpha, \delta^\omega \alpha') = \int_M d\gamma = 0$ by Stoke's Theorem. Using (15.20), we compute

$$\begin{aligned} d\gamma &= d(K(\alpha \wedge * \alpha')) = K(D^\omega \alpha \wedge * \alpha') + (-1)^m K(\alpha \wedge D^\omega(* \alpha')) \\ &= K(D^\omega \alpha \wedge * \alpha') + (-1)^m K(\alpha \wedge (-1)^{(n-m)m} *^2 D^\omega(* \alpha')) \\ &= K(D^\omega \alpha \wedge * \alpha') + K(\alpha \wedge *((-1)^{nm} * D^\omega(* \alpha'))) \\ &= K(D^\omega \alpha \wedge * \alpha') - K(\alpha \wedge *(\delta^\omega \alpha')) = (\langle D^\omega \alpha, \alpha' \rangle - \langle \alpha, \delta^\omega \alpha' \rangle) v_h, \end{aligned}$$

as required. $\square$

To obtain formulas for D^ω and δ^ω in local coordinates, let $\sigma: U \rightarrow P$ be a local section on a coordinate neighborhood U , and let $\alpha \in \Omega^m(P \times_G W)$. For each $x \in U$, we have an isomorphism $(P \times_G W)_x = \pi_W^{-1}(x) \rightarrow W$, given by $[\sigma(x), w] \mapsto w$. This yields an isomorphism $\Omega^m((P \times_G W)|U) \cong \Omega^m(U, W)$ which we denote by $\alpha \mapsto \tilde{\alpha}$. One can easily check that if $\bar{\alpha} \in \bar{\Omega}^k(P, W)$ is the equivariant form corresponding to α , then $\tilde{\alpha} = \sigma^* \bar{\alpha}$. By (15.8), we have $D^\omega \bar{\alpha} = d\bar{\alpha} + r'(\omega) \wedge \bar{\alpha}$ and

$$\begin{aligned} \widetilde{D^\omega \alpha} &= \sigma^*(D^\omega \bar{\alpha}) = \sigma^*(d\bar{\alpha} + r'(\omega) \wedge \bar{\alpha}) \\ &= d(\sigma^* \bar{\alpha}) + r'(\sigma^* \omega) \wedge \sigma^* \bar{\alpha} = d\tilde{\alpha} + r'(\sigma^* \omega) \wedge \tilde{\alpha}. \end{aligned}$$

In the local coordinates $(x^1, \dots, x^m)$ on U we may write

$$\tilde{\alpha} = \frac{1}{m!} \sum \tilde{\alpha}_{i_1 \dots i_m} dx^{i_1} \wedge \dots \wedge dx^{i_m},$$

where it is assumed that $\tilde{\alpha}_{i_1 \dots i_m}$ is antisymmetric in $i_1, \dots, i_m$. Then

(15.22)

$$\left(\widetilde{D^\omega \alpha} \right)_{j_1 \dots j_{m+1}} = \sum_{k=1}^n (-1)^{k+1} \left(\partial_{j_k} \left(\tilde{\alpha}_{j_1 \dots \hat{j}_k \dots j_{m+1}} \right) + r'(\sigma^* \omega(\partial_{j_k})) \tilde{\alpha}_{j_1 \dots \hat{j}_k \dots j_{m+1}} \right),$$

where $\hat{j}_k$ means that j_k is omitted. Using $\widetilde{* \alpha} = * \tilde{\alpha}$, we have

$$\begin{aligned} -(-1)^{n(m-1)} \widetilde{\delta^\omega \alpha} &= * \widetilde{D^\omega \alpha} * \alpha = * \widetilde{D^\omega \alpha} * \alpha \\ (15.23) \quad &= *(d(\tilde{\alpha}) + r'(\sigma^* \omega) \wedge \tilde{\alpha}) = *(d(*\tilde{\alpha}) + r'(\sigma^* \omega) \wedge *\tilde{\alpha}). \end{aligned}$$

While it is possible to get this formula with (15.19), in order to find the components $(\delta^\omega \alpha)_{i_1 \dots i_{m-1}}$, it is easier to compute the formal adjoint of the operator $\tilde{\alpha} \mapsto \widetilde{D^\omega \alpha}$, using (15.22) and integration by parts assuming that α is compactly supported in U . The final result is

$$\begin{aligned} \left(\widetilde{\delta^\omega \alpha} \right)_{i_1 \dots i_{m-1}} &= -|h|^{-1/2} h_{i_1 j_1} \dots h_{i_{m-1} j_{m-1}} \partial_{j_i} \left(|h|^{1/2} \tilde{\alpha}^{j_1 \dots j_{m-1}} \right) \\ (15.24) \quad &- r'((\sigma^* \omega)(\partial_i)) \tilde{\alpha}^i_{i_1 \dots i_{m-1}}. \end{aligned}$$

Associated principal bundles induced by Lie group homomorphisms.

The construction of vector bundles associated to a given principal G -bundle $\pi: P \rightarrow M$ via a representation $r: G \rightarrow \text{GL}(W)$ can be generalized to the case where r is replaced by left action of G on any manifold F , say $r: G \rightarrow C^\infty(F, F)$. Of particular use to us in applications will be the case where G acts on a second group G' via $g \cdot g' := \gamma(g) g'$ where $\gamma: G \rightarrow G'$ is a homomorphism. The following proposition shows that in this case the associated bundle is a principal G' -bundle $P' \rightarrow M$. Also, a connection for $\pi: P \rightarrow M$ gives rise to a connection for $\pi: P' \rightarrow M$. Moreover, an equivariant map between vector spaces V and V' in representations of G and G' gives rise to a vector bundle morphism between the associated vector bundles $P \times_G V$ and $P' \times_{G'} V'$.

PROPOSITION 15.20. *For Lie groups G and G' , let $\pi: P \rightarrow M$ be a principal G -bundle and let $\gamma: G \rightarrow G'$ be a homomorphism. Then there is a canonically constructed principal G' -bundle $\pi': P' \rightarrow M$. Moreover, there is a canonical map $\Gamma: P \rightarrow P'$ which is γ -equivariant, in the sense that $\Gamma(pg) = \Gamma(p)\gamma(g)$ (i.e., $\Gamma \circ R_g = R_{\gamma(g)} \circ \Gamma$). For any $p' \in P'$, $\Gamma^{-1}(p')$ is an orbit of the action of $\text{Ker } \gamma$ on P , so that Γ is an embedding only if $\text{Ker } \gamma = 0$.*

PROOF. We define the principal G' -bundle $\pi': P' \rightarrow M$ as follows. There is a right action $R: (P \times G') \times G \rightarrow P \times G'$ of G on $P \times G'$, given by

$$R(g)(p, g') = (p, g') \cdot g := (pg, \gamma(g^{-1})g').$$

Let the orbit of (p, g') be $[p, g'] := \{(p, g') \cdot g : g \in G\}$ and let

$$P' := P \times_G G' := \frac{P \times G'}{G} = \{[p, g'] : p \in P, g \in G'\}.$$

Define an action of G' on P by $[p, g'] \cdot h' := [p, g'h']$ for $h' \in G'$. Since

$$[pg, h(g^{-1})g'h'] = [p, g'h'],$$

this action is well defined. The action is free, since

$$\begin{aligned} [p, g'h'] = [p, g'] &\implies (p, g'h') = (pg, \gamma(g^{-1})g') \text{ for some } g \in G \\ &\implies g = e \text{ and } g'h' = \gamma(g^{-1})g' = g' \implies h' = e', \end{aligned}$$

where $e \in G$ and $e' \in G'$ are the identities. Then $\pi': P' \rightarrow M$ (with $\pi'([p, g']) = \pi(p)$) is a principal G' -bundle. Let $\Gamma: P \rightarrow P'$ be given by $\Gamma(p) := [p, e']$. We check that Γ is γ -equivariant:

$$\Gamma(pg) = [pg, e'] = [pgg^{-1}, \gamma(g)e'] = [p, e']\gamma(g) = \Gamma(p)\gamma(g).$$

Note that $\Gamma^{-1}(p')$ is an orbit of the action of $\text{Ker } \gamma$ on P : For $p_1, p_2 \in P$,

$$\begin{aligned} \Gamma(p_1) = \Gamma(p_2) = p &\iff [p_1, e'] = [p_2, e'] \\ &\iff \exists g \in G, \text{ s.t. } (p_1g, \gamma(g^{-1})e') = (p_2, e') \\ &\iff p_2 = p_1g \text{ and } \gamma(g^{-1})e' = e' \text{ (i.e., } g \in \text{Ker } \gamma). \quad \square \end{aligned}$$

REMARK 15.21. If $\tilde{P}'$ is another principal G' -bundle and $\tilde{\Gamma}: P \rightarrow \tilde{P}'$ is γ -equivariant, then $\tilde{P}'$ is isomorphic to P' via the bijection $\Gamma(p)g' \longleftrightarrow \tilde{\Gamma}(p)g'$. This bijection is well defined (and then clearly G' -equivariant). Indeed, for $\pi(p_1) = \pi(p_2)$, we have $p_2 = p_1g$ for some $g \in G$, and

$$\begin{aligned} \Gamma(p_1)g'_1 = \Gamma(p_2)g'_2 &\iff \Gamma(p_1)g'_1 = \Gamma(p_1g)g'_2 = \Gamma(p_1)\gamma(g)g'_2 \\ &\iff g'_1 = \gamma(g)g'_2 \iff \tilde{\Gamma}(p_1)g'_1 = \tilde{\Gamma}(p_1)\gamma(g)g'_2 = \tilde{\Gamma}(p_2)g'_2. \end{aligned}$$

With regard to induced connections, we have

PROPOSITION 15.22. *Let $\gamma': \mathfrak{g} \rightarrow \mathfrak{g}'$ denote the Lie algebra map for $\gamma: G \rightarrow G'$. For any connection 1-form $\omega \in \Omega^1(P, \mathfrak{g})$ on P , there is a unique connection 1-form $\omega' \in \Omega^1(P', \mathfrak{g}')$, such that $\Gamma^*\omega' = \gamma' \circ \omega$. Moreover, we have $\Gamma^*(\Omega\omega') = \gamma' \circ \Omega\omega$.*

PROOF. Since $\Gamma \circ R_g = R_{\gamma(g)} \circ \Gamma$ for all $g \in G$, the G -invariant distribution $\mathcal{H}$ of ω -horizontal subspaces is mapped by $\Gamma_*: P \rightarrow P'$ to a well-defined $\gamma(G)$ -invariant distribution of horizontal subspaces, say $\Gamma(\mathcal{H})$ on $\Gamma(P)$. Via the various $R_{g'*}$ for $g' \in G'$, $\Gamma(\mathcal{H})$ uniquely extends to a G' -invariant horizontal distribution, say $\mathcal{H}'$, on all of P' . Then $\mathcal{H}'$ determines a connection 1-form ω' on P' . By definition of ω' , we have $\Gamma^*\omega' = 0$ on the horizontal subspaces of ω . Thus, $\Gamma^*\omega' = \gamma' \circ \omega$ on $\mathcal{H}$. As for vertical vectors, if $A \in \mathfrak{g}$, we have

$$\begin{aligned} \Gamma_*(A_p^*) &= \frac{d}{dt} \Gamma(p \exp(tA)) = \frac{d}{dt} \Gamma(p) \gamma(\exp(tA)) \\ &= \frac{d}{dt} (\Gamma(p) \exp(t\gamma'(A))) = \gamma'(A)_{\Gamma(p)}^*, \text{ and so} \end{aligned}$$

$$(\Gamma^*\omega')(A^*) = \omega'(\Gamma_*(A^*)) = \omega'(\gamma'(A)^*) = \gamma'(A) = (\gamma' \circ \omega)(A^*).$$

Hence, $\Gamma^*\omega' = \gamma' \circ \omega$, and uniqueness is clear. Moreover,

$$\begin{aligned} \Gamma^*(\Omega^{\omega'}) &= \Gamma^*(d\omega' + \tfrac{1}{2}[\omega', \omega']) = d\Gamma^*\omega' + \tfrac{1}{2}[\Gamma^*\omega', \Gamma^*\omega'] \\ &= d(\gamma' \circ \omega) + \tfrac{1}{2}[\gamma' \circ \omega, \gamma' \circ \omega] = \gamma' \circ (d\omega + \tfrac{1}{2}[\omega, \omega]) \\ &= \gamma' \circ \Omega^\omega. \end{aligned} \quad \square$$

Another useful fact concerns associated bundles.

PROPOSITION 15.23. *Suppose that we have representations*

$$r: G \rightarrow \mathrm{GL}(V) \text{ and } r': G' \rightarrow \mathrm{GL}(V')$$

and a linear map $\phi: V \rightarrow V'$ which is equivariant, in the sense that

$$\phi(r(g)(v)) = r'(\gamma(g))(\phi(v)).$$

Then there is a vector bundle morphism

$$\phi_\times: P \times_G V \rightarrow P' \times_{G'} V', \quad \text{given by } \phi_\times([p, v]) = [\Gamma(p), \phi(v)].$$

PROOF. Note that $\phi_\times$ is well-defined, since

$$\begin{aligned} [p_1, v_1] &= [p_2, v_2] \\ \Rightarrow (p_1, v_1) &= (p_2 g, (r(g^{-1}))(v_2)) \text{ for some } g \in G \\ \Rightarrow ([p_1, e'], \phi(v_1)) &= ([p_2 g, e'], \phi(r(g^{-1})v_2)) \text{ for some } g \in G \\ \Rightarrow ([p_1, e'], \phi(v_1)) &= ([p_2, e']\gamma(g), r'(\gamma(g)^{-1})(\phi(v_2))) \text{ for some } g \in G \\ \Rightarrow [[p_1, e'], \phi(v_1)] &= [[p_2, e'], \phi(v_2)] \\ \Rightarrow [\Gamma(p_1), \phi(v_1)] &= [\Gamma(p_2), \phi(v_2)]. \end{aligned} \quad \square$$

REMARK 15.24. It is easy to see that $\phi_\times$ is injective (or surjective) if and only if ϕ is injective (or surjective). In particular, if ϕ is an isomorphism, then so is $\phi_\times: P \times_G V \rightarrow P' \times_{G'} V'$.

4. Gauge Transformations

While physicists speak of gauge transformations of *particle fields* and *gauge potentials*, each of these is induced by gauge transformations of a principal bundle defined as follows.

Distinguishing Gauge Transformations from Automorphisms.

DEFINITION 15.25. A **gauge transformation** of a principal G -bundle $\pi: P \rightarrow M$ is a diffeomorphism $F: P \rightarrow P$, such that for all $p \in P$ and $g \in G$,

$$\begin{aligned} (G_1) \quad & F(pg) = F(p)g \quad \text{and} \\ (G_2) \quad & \pi(F(p)) = \pi(p). \end{aligned}$$

We denote the **group of gauge transformations** by $\mathrm{GA}(P)$.

REMARK 15.26. Condition (G_2) implies that the fibers are mapped into themselves. If (G_2) were dropped, then (G_1) and the fact that F is a diffeomorphism imply that there is a diffeomorphism $f: M \rightarrow M$, such that $\pi(F(p)) = f(\pi(p))$. In this more general case (i.e., if (G_2) is dropped), F is called an **automorphism** of P . We denote the group of automorphisms of P by $\mathrm{Aut}(P)$.

$\text{Aut}(P)$ acts to the left on the space $\mathcal{C}(P)$ of connection 1-forms on P , as well as the spaces $\overline{\Omega}^k(P, W)$ of horizontal, equivariant k -forms on P (relative to a representation $r: G \rightarrow \text{GL}(W)$) via pull-back:

$$F \cdot \alpha := (F^{-1})^* \alpha, \quad \alpha \in \begin{cases} \mathcal{C}(P) \\ \overline{\Omega}^k(P, W) \end{cases}.$$

To prove that $F \cdot \alpha \in \mathcal{C}(P)$ for $\alpha \in \mathcal{C}(P)$, note that F^{-1} preserves the fundamental vertical fields A^* for $A \in \mathfrak{g}$, since $F^{-1}(p \exp tA) = F^{-1}(p) \exp tA$. Thus,

$$\left((F^{-1})^* \alpha\right)(A^*) = \alpha(F_*^{-1}(A^*)) = \alpha(A^*) = A.$$

(i.e., Condition (C₁) of (15.1) is met by $(F^{-1})^* \alpha$). Also, since $F^{-1} \circ R_g = R_g \circ F^{-1}$,

$$(15.25) \quad R_g \left((F^{-1})^* \alpha \right) = (F^{-1})^* R_g^*(\alpha) = (F^{-1})^* (g^{-1} \alpha g) = g^{-1} \left((F^{-1})^* \alpha \right) g,$$

so that condition (C₂) of (15.1) is met. It is also easy to prove that $F \cdot \alpha \in \overline{\Omega}^k(P, W)$ for $\alpha \in \overline{\Omega}^k(P, W)$. Indeed, for any fundamental vertical field A^* ,

$$F \cdot \alpha(A^*, \dots) = (F^{-1})^* \alpha(A^*, \dots) = \alpha((F^{-1})_*(A^*), \dots) = 0,$$

since we have observed that $(F^{-1})_*(A^*)$ is vertical. Also $R_g^*(F \cdot \alpha) = r(g^{-1})(F \cdot \alpha)$ by the same sort of computation as (15.25). Since $\overline{\Omega}^k(P, W) \cong \Omega^k(P \times_G W)$ (see (15.11)), $\text{GA}(P)$ also acts on $\Omega^k(P \times_G W)$. Recall (see (15.15)) that if the representation $r: G \rightarrow \text{GL}(W)$ is orthogonal relative to some inner product k on W and there is a Riemannian metric h on M , then there is a pairing

$$\langle \cdot, \cdot \rangle : \Omega^m(P \times_G W) \times \Omega^m(P \times_G W) \rightarrow C^\infty(M, \mathbb{R}).$$

It is straightforward to check that this pairing is invariant under $\text{GA}(P)$, and it follows that $\text{GA}(P)$ acts by isometries on the pre-Hilbert spaces $\Omega^m(P \times_G W)$; for this, it may be easier to work with the related pairing on $\overline{\Omega}^k(P, W)$.

PROPOSITION 15.27. *For $F \in \text{GA}(P)$ and $\alpha \in \overline{\Omega}^k(P, W)$, we have*

$$F \cdot (D^\omega \alpha) = D^{F \cdot \omega} (F \cdot \alpha).$$

PROOF. Since wedge and d commute with pull-back,

$$\begin{aligned} F \cdot (D^\omega \alpha) &= (F^{-1})^* (D^\omega \alpha) = (F^{-1})^* (d\alpha + r(\omega) \wedge \alpha) \\ &= (F^{-1})^* (d\alpha) + (F^{-1})^* (r(\omega) \wedge \alpha) \\ &= d \left((F^{-1})^* \alpha \right) + \left(r \left((F^{-1})^* \omega \right) \wedge (F^{-1})^* \alpha \right) = D^{F \cdot \omega} (F \cdot \alpha). \quad \square \end{aligned}$$

The Group of Gauge Transformations, Revisited. There is another way of looking at $\text{GA}(P)$. Let

$$(15.26) \quad C(P, G) := \{ f \in C^\infty(P, G) : f(pg) = g^{-1} f(p) g = \text{Ad}_{g^{-1}} f(p) \}.$$

Since we have assumed that G is a matrix Lie group (i.e., $G \subseteq \text{GL}(N, \mathbb{C})$), the adjoint action of G on itself (i.e., $g \cdot g_0 = \text{Ad}_g(g_0) = gg_0g^{-1}$) can be regarded as a representation $\text{Ad}: G \rightarrow \text{GL}(\mathfrak{gl}(N, \mathbb{C}))$. Hence

$$C(P, G) \subseteq \overline{\Omega}^0(P, \mathfrak{gl}(N, \mathbb{C})) \cong \Omega^0(P \times_G \mathfrak{gl}(N, \mathbb{C})).$$

Note that $C(P, G)$ has an induced group operation given, for $f_1, f_2 \in C(P, G)$, by $(f_1 f_2)(p) = f_1(p) f_2(p)$.

PROPOSITION 15.28. *There is an isomorphism $\Phi: C(P, G) \rightarrow \text{GA}(P, G)$ of groups given by*

$$\Phi(f)(p) := pf(p)^{-1},$$

PROOF. Note that $\Phi(f) \in \text{GA}(P, G)$, since

$$\Phi(f)(pg) = pgf(pg)^{-1} = pg(g^{-1}f(p)g)^{-1} = pf(p)^{-1}g = \Phi(f)(p)g,$$

and Φ is a homomorphism, since

$$\begin{aligned} \Phi(f_1 f_2)(p) &= p(f_1(p) f_2(p))^{-1} \\ &= p\left(f_2(p)^{-1} f_1(p)^{-1}\right) = (\Phi(f_1) \circ \Phi(f_2))(p). \end{aligned}$$

For $F \in \text{GA}(P, G)$, define $\Psi(F) \in C^\infty(P, G)$ by $F(p) = p\Psi(F)(p)^{-1}$. Then $\Psi(F) \in C(P, G)$, since

$$\begin{aligned} pg\Psi(F)(pg)^{-1} &= F(pg) = F(p)g = p\Psi(F)(p)^{-1}g \\ &\Rightarrow g\Psi(F)(pg)^{-1} = \Psi(F)(p)^{-1}g \\ &\Rightarrow \Psi(F)(pg) = g^{-1}\Psi(F)(p)g. \end{aligned}$$

Note that Ψ is the inverse of Φ , since $p\Psi(\Phi(f))(p)^{-1} = \Phi(f)(p) = pf(p)^{-1}$ and $\Phi(\Psi(F))(p) = p\Psi(F)(p)^{-1} = F(p)$. $\square$

The Action of Gauge Transformations on Connections. After the preceding algebra, now the differential geometry begins.

PROPOSITION 15.29. *Let $f \in C(P, G)$. For $\omega \in \mathcal{C}(P)$ and $X \in T_p P$, we have*

$$(15.27) \quad (\Phi(f) \cdot \omega)(X) = f(p)(f^{-1})_{*p}(X) + f(p)\omega(X)f(p)^{-1}.$$

For $\alpha \in \overline{\Omega}^m(P, W)$ and $X_1, \dots, X_m \in T_p P$, we have

$$(15.28) \quad (\Phi(f) \cdot \alpha)_p(X_1, \dots, X_m) = r(f(p))(\alpha_p(X_1, \dots, X_m)).$$

PROOF. Let $\gamma: \mathbb{R} \rightarrow P$ be a curve with $\gamma'(0) = X \in T_p P$, and let $f \in C(P, G)$. At $t = 0$, we have

$$\begin{aligned} \Phi(f)_*(X) &= \frac{d}{dt} \Phi(f)(\gamma(t)) = \frac{d}{dt} \gamma(t) f(\gamma(t)) = \frac{d}{dt} pf(\gamma(t)) + \frac{d}{dt} \gamma(t) f(p) \\ &= \frac{d}{dt} pf(p) f(p)^{-1} f(\gamma(t)) + \frac{d}{dt} R_{f(p)}(\gamma(t)) \\ &= \left(f(p)^{-1} f_{*p}(X) \right)_{pf(p)}^* + R_{f(p)*}(X). \end{aligned}$$

We have used the fact that $t \mapsto f(p)^{-1} f(\gamma(t))$ is a curve through $I \in G$ with tangent vector $f(p)^{-1} f_{*p}(X) \in T_I G = \mathfrak{g}$, and hence $\frac{d}{dt} pf(p) f(p)^{-1} f(\gamma(t))$ coincides with the fundamental vertical field $f(p)^{-1} df_p(X)^*$ at $pf(p)$. Since $\Phi(f)^{-1} = \Phi(f^{-1})$, we also have

$$\left(\Phi(f)^{-1} \right)_*(X) = \left(f(p)(f^{-1})_{*p}(X) \right)_{pf(p)^{-1}}^* + R_{f(p)^{-1}*}(X).$$

Thus,

$$\begin{aligned}
(\Phi(f) \cdot \omega)(X) &= \left(\left(\Phi(f)^{-1} \right)^* \omega \right)(X) = \omega \left(\left(\Phi(f)^{-1} \right)_* (X) \right) \\
&= \omega \left(\left(f(p)(f^{-1})_{*p}(X) \right)^*_{pf(p)^{-1}} + R_{f(p)^{-1}*}(X) \right) \\
&= f(p)(f^{-1})_{*p}(X) + R_{f(p)^{-1}*}^* \omega(X) \\
&= f(p)(f^{-1})_{*p}(X) + f(p)\omega(X)f(p)^{-1}.
\end{aligned}$$

Using the fact that α vanishes on vertical vectors, we also have

$$\begin{aligned}
(\Phi(f) \cdot \alpha)_p(X_1, \dots, X_m) &= \left(\Phi(f)^{-1*} \alpha \right)_p(X_1, \dots, X_m) \\
&= \alpha \left(\left(\Phi(f)^{-1} \right)_* X_1, \dots, \left(\Phi(f)^{-1} \right)_* X_m \right) \\
&= \alpha \left(R_{f(p)^{-1}*}(X_1), \dots, R_{f(p)^{-1}*}(X_m) \right) \\
&= \left(R_{f(p)^{-1}*}^* \alpha \right)(X_1, \dots, X_m) = r \left(f(p)^{-1} \right)^{-1} (\alpha_p(X_1, \dots, X_m)) \\
&= r(f(p))(\alpha_p(X_1, \dots, X_m)),
\end{aligned}$$

yielding (15.28). $\square$

COROLLARY 15.30. For $\omega \in \mathcal{C}(P)$ and $f \in C(P, G)$,

$$\Omega^{\Phi(f) \cdot \omega} = f \Omega^\omega f^{-1}.$$

PROOF. Using Proposition 15.7 (p. 399) and (15.28) where the representation r is $ad: G \rightarrow \text{GL}(\mathfrak{g})$,

$$\begin{aligned}
\Omega^{\Phi(f) \cdot \omega} &= \Omega^{\Phi(f)^{-1*} \omega} = d\Phi(f)^{-1*} \omega + \Phi(f)^{-1*} \omega \wedge \Phi(f)^{-1*} \omega \\
&= \Phi(f)^{-1*} d\omega + \Phi(f)^{-1*} (\omega \wedge \omega) = \Phi(f)^{-1*} \Omega^\omega \\
&= \Phi(f) \cdot \Omega^\omega = ad(f) \Omega^\omega = f \Omega^\omega f^{-1}.
\end{aligned}$$

$\square$

COROLLARY 15.31. The pairing

$$\langle \cdot, \cdot \rangle : \Omega^k(P \times_G W) \times \Omega^k(P \times_G W) \rightarrow C^\infty(M, \mathbb{R}),$$

of (15.15) is preserved under the action of $\text{GA}(P)$ on $\Omega^k(P \times_G W) \cong \overline{\Omega}^k(P, W)$ in the sense that for $\alpha, \alpha' \in \Omega^k(P \times_G W)$,

$$(15.29) \quad \langle F \cdot \alpha, F \cdot \alpha' \rangle = \langle \alpha, \alpha' \rangle.$$

PROOF. In the special case $k = 0$, with $s, s' \in \overline{\Omega}^0(P, W) \cong \Omega^0(P \times_G W)$, and letting $F = \Phi(f)$, we have

$$\begin{aligned}
\langle F \cdot s, F \cdot s' \rangle &= \langle \Phi(f) \cdot s, \Phi(f) \cdot s' \rangle \\
&= K(r(f)(s), r(f)(s')) = K(s, s') = \langle s, s' \rangle,
\end{aligned}$$

since $r: G \rightarrow \text{GL}(W)$ is orthogonal relative to K . For $s, s' \in \Omega^0(P \times_G W)$ and $\beta, \beta' \in \Omega^k(P \times_G W)$, for the basic forms $s \otimes \beta$ and $s' \otimes \beta'$, we have

$$\begin{aligned}
\langle F \cdot (s \otimes \beta), F \cdot (s' \otimes \beta') \rangle &= \langle (F \cdot s) \otimes \beta, (F \cdot s') \otimes \beta' \rangle \\
&= \langle F \cdot s, F \cdot s' \rangle h(\beta, \beta') = \langle s, s' \rangle h(\beta, \beta') = \langle s \otimes \beta, s' \otimes \beta' \rangle.
\end{aligned}$$

For arbitrary $\alpha, \alpha' \in \Omega^k(P \times_G W)$, (15.29) follows by linearity. $\square$

COROLLARY 15.32. For $F \in \text{GA}(P)$ and $\beta \in \bar{\Omega}^{k+1}(P, W)$, we have

$$F \cdot (\delta^\omega \beta) = \delta^{F \cdot \omega} (F \cdot \beta).$$

PROOF. In view of Corollary 15.31, the global inner product $(\cdot, \cdot)$ of (15.17) is also preserved by the action of $\text{GA}(P)$. Thus, for all $\alpha \in \bar{\Omega}^k(P, W)$, we have

$$\begin{aligned} (F \cdot \alpha, \delta^{F \cdot \omega} (F \cdot \beta)) &= (D^{F \cdot \omega} (F \cdot \alpha), F \cdot \beta) \\ &= (F \cdot D^\omega \alpha, F \cdot \beta) = (D^\omega \alpha, \beta) = (\alpha, \delta^\omega \beta) = (F \cdot \alpha, F \cdot \delta^\omega \beta), \end{aligned}$$

and it follows that $F \cdot (\delta^\omega \beta) = \delta^{F \cdot \omega} (F \cdot \beta)$. $\square$

Lie Algebra Analogy and Infinitesimal Action. Let

$$C(P, \mathfrak{g}) := \bar{\Omega}^0(P, \mathfrak{g}) = \{s \in C^\infty(P, \mathfrak{g}) : s(pg) = \text{ad}_{g^{-1}} s(p)\}.$$

There is a map $\text{Exp}: C(P, \mathfrak{g}) \rightarrow C(P, G)$, defined for $s \in C(P, \mathfrak{g})$ by

$$(15.30) \quad \text{Exp}(s)(p) := \exp(s(p)) = \sum_{m=0}^{\infty} \frac{1}{m!} s(p)^m.$$

Note that $s(p) \in \mathfrak{g} \subseteq \mathfrak{gl}(N, \mathbb{C})$ so that $s(p)^m$ makes sense, and $\text{Exp}(s) \in C(P, G)$ since

$$\begin{aligned} \text{Exp}(s)(pg) &= pg \exp(s(pg)) = pg \exp(g^{-1} s(p) g) \\ &= pg g^{-1} \exp(s(p)) g = p \exp(s(p)) g = \text{Exp}(s)(p) g. \end{aligned}$$

Thus, we also have

$$\Phi \circ \text{Exp}: C(P, \mathfrak{g}) \rightarrow \text{GA}(P, G).$$

Just as $\exp: \mathfrak{g} \rightarrow G$ is a local diffeomorphism on a neighborhood of $0 \in \mathfrak{g}$ to a neighborhood of $I \in G$, relative to the C^k topology ($k \geq 0$), $\Phi \circ \text{Exp}$ is a continuous bijection of a neighborhood of $0 \in C(P, \mathfrak{g})$ to a neighborhood of $\text{Id} \in \text{GA}(P, G)$. One might think of $C(P, \mathfrak{g})$ as the *Lie algebra* of the *Lie group* $\text{GA}(P, G)$. Then corresponding to the group representation of $\text{GA}(P, G)$ on $\bar{\Omega}^k(P, W)$, we have a Lie algebra representation given, for $s \in C(P, \mathfrak{g})$ and $\alpha \in \bar{\Omega}^k(P, W)$, by

$$\begin{aligned} (s \cdot \alpha)_p(X_1, \dots, X_m) &:= \left. \frac{d}{dt} \left((\Phi(\text{Exp}(ts)) \cdot \alpha)_p(X_1, \dots, X_m) \right) \right|_{t=0} \\ &= \left. \frac{d}{dt} (r(\text{Exp}(ts)(p)) \alpha(X_1, \dots, X_m)) \right|_{t=0} \\ &= \left. \frac{d}{dt} (r(\exp(ts(p))) \alpha(X_1, \dots, X_m)) \right|_{t=0} = r'(s(p))(\alpha(X_1, \dots, X_m)). \end{aligned}$$

There is also an infinitesimal version of the action of $C(P, \mathfrak{g})$ on $\mathcal{C}(P)$ defined by

$$s \cdot \omega := \left. \frac{d}{dt} (\Phi(\text{Exp}(ts)) \cdot \omega) \right|_{t=0}.$$

PROPOSITION 15.33. For $s \in C(P, \mathfrak{g})$ and $\omega \in \mathcal{C}(P)$,

$$s \cdot \omega = -(ds + [\omega, s]) = -D^\omega s \in \bar{\Omega}^1(P, \mathfrak{g}).$$

PROOF. For $X \in T_p P$,

$$\begin{aligned} s \cdot \omega &= \left. \frac{d}{dt} (\Phi(\text{Exp}(ts)) \cdot \omega)(X) \right|_{t=0} \\ &= \left. \frac{d}{dt} \left(\text{Exp}(ts)(p) \left(\text{Exp}(ts)^{-1} \right)_* (X) + \text{Exp}(ts) \omega(X) \text{Exp}(ts)^{-1} \right) \right|_{t=0} \\ &= -ds(X) - [\omega(X), s]. \end{aligned}$$

We computed the derivative of the first term as follows. For $\gamma: \mathbb{R} \rightarrow P$ a curve with $\gamma'(0) = X \in T_p P$, we have (at $t = u = 0$)

$$\begin{aligned} & \frac{d}{dt} \left(\text{Exp}(ts)(p) \left(\text{Exp}(ts)^{-1} \right)_* (X) \right) \\ &= \frac{d}{dt} \left(\exp(ts(p)) \frac{d}{du} \exp(-ts(\gamma(u))) \right) \\ &= \frac{d}{dt} \left(\exp(ts(p)) (-tds(\gamma'(0))) \right) \\ &= \frac{d}{dt} \left(\exp(ts(p)) (-tds(X)) \right) \\ &= \frac{d}{dt} \left(\exp(ts(p)) (0) + I \frac{d}{dt} (-tds(X)) \right) = -ds(X). \quad \square \end{aligned}$$

EXERCISE 15.34. Let $\pi: P \rightarrow M$ be a principal G -bundle. Suppose that U_α is open in M and $T_\alpha: \pi^{-1}(U_\alpha) \rightarrow U_\alpha \times G$ is a local trivialization of P , so that

$$T_\alpha(p) = (\pi(p), s_\alpha(p)), \text{ where } s_\alpha(pg) = s_\alpha(p)g.$$

Similarly let $T_\beta = \pi \times s_\beta: \pi^{-1}(U_\beta) \rightarrow U_\beta \times G$ be another local trivialization with $U_\alpha \cap U_\beta \neq \emptyset$. Define a local section $\sigma_\alpha: U_\alpha \rightarrow \pi^{-1}(U_\alpha)$ by $\sigma_\alpha(x) = T_\alpha^{-1}(x, e)$, where e denotes the identity of G , and similarly define $\sigma_\beta: U_\beta \rightarrow \pi^{-1}(U_\beta)$.

(a) Show that $T_\alpha(\sigma_\alpha(x)g) = (x, g)$ and $(T_\alpha \circ T_\beta^{-1}): (U_\alpha \cap U_\beta) \times G \leftrightarrow$ is given by

$$(T_\alpha \circ T_\beta^{-1})(x, g') = (x, g_{\alpha\beta}(x)g'),$$

where $g_{\alpha\beta}: U_\alpha \cap U_\beta \rightarrow G$ is a well-defined function (known as a **transition function for P**) given by

$$g_{\alpha\beta}(\pi(p)) := s_\alpha(p)s_\beta(p)^{-1}.$$

Conclude that $T_\alpha \circ T_\beta^{-1}$ is a gauge transformation of the trivial principal G -bundle $(U_\alpha \cap U_\beta) \times G \rightarrow G$.

(b) Let $\omega \in \Lambda^1(P, \mathfrak{g})$ be a connection 1-form on P . Show that

$$\begin{aligned} \sigma_\beta(x) &= \sigma_\alpha(x)g_{\alpha\beta}(x), \\ \sigma_\beta^* \omega &= g_{\alpha\beta}^{-1}(\sigma_\alpha^* \omega)g_{\alpha\beta} + g_{\alpha\beta}^{-1} dg_{\alpha\beta}, \text{ and} \\ \sigma_\beta^* \Omega^\omega &= g_{\alpha\beta}^{-1}(\sigma_\alpha^* \Omega^\omega)g_{\alpha\beta}. \end{aligned}$$

5. Curvature in Riemannian Geometry

The Bundle of Linear Frames. Let M be a C^∞ n -manifold. A *linear frame* of M at $x \in M$ is an isomorphism $u: \mathbb{R}^n \rightarrow T_x M$. Note that if $e_1, \dots, e_n$ denotes the standard basis of $\mathbb{R}^n$, then $u(e_1), \dots, u(e_n)$ is a basis of $T_x M$. Let LM_x denote the set of all linear frames at x , let $LM = \cup_{x \in M} LM_x$, and let $\pi: LM \rightarrow M$ denote the map $u \mapsto x$. For $A \in \text{GL}(n, \mathbb{R})$ and $u \in LM_x$, we have $u \circ A \in LM_x$, with $u \circ A = u$ only if $A = I$. Thus, $\text{GL}(n, \mathbb{R})$ acts freely to the right on LM . Indeed, LM can be made into a C^∞ $(n + n^2)$ -manifold, such that $\pi: LM \rightarrow M$ is a principal $\text{GL}(n, \mathbb{R})$ -bundle, known as the *bundle of linear frames for M* . The reader is probably familiar with tensor representations of $\text{GL}(n, \mathbb{R})$. For example, let $S^2(\mathbb{R}^n) \subset (\mathbb{R}^n)^* \otimes (\mathbb{R}^n)^*$ denote the space of symmetric, bilinear forms on $\mathbb{R}^n$. We have the tensor representation $r: \text{GL}(n, \mathbb{R}) \rightarrow \text{GL}(S^2(\mathbb{R}^n))$ given, for $s \in S^2(\mathbb{R}^n)$ and $A \in \text{GL}(n, \mathbb{R})$, by

$$(15.31) \quad (r(A)(s))(v_1, v_2) := s(A^{-1}v_1, A^{-1}v_2) \quad \text{for } v_1, v_2 \in \mathbb{R}^n.$$

Using the abbreviation $G_n = \text{GL}(n, \mathbb{R})$, the associated bundle $LM \times_{G_n} S^2(\mathbb{R}^n) \rightarrow M$ is the bundle of symmetric, bilinear forms on the tangent spaces of M . For $[u, s] \in LM \times_{G_n} S^2(\mathbb{R}^n)$ and $X, Y \in T_x M$, note that $[u, s](X, Y) := s(u(X), u(Y))$ defines a bilinear form on $T_x M$. In the case of the *defining representation*

$$r: \text{GL}(n, \mathbb{R}) \rightarrow \text{GL}(n, \mathbb{R}), \quad \text{given by the identity map } A \mapsto A,$$

we have the isomorphism

$$(15.32) \quad LM \times_{G_n} \mathbb{R}^n \cong TM, \quad \text{given by } [u, v] \mapsto u(v),$$

for $u \in LM$ and $v \in \mathbb{R}^n$.

DEFINITION 15.35. We define the **canonical 1-form** on LM to be the element $\varphi \in \overline{\Omega}^1(LM, \mathbb{R}^n)$, given for $u \in LM$ and $X \in T_u LM$ by

$$\varphi_u(X) := u^{-1}(\pi_*(X)).$$

Connections and Forms. We know (see (15.11)) that $\overline{\Omega}^1(LM, \mathbb{R}^n)$ is isomorphic to $\Omega^1(LM \times_{G_n} \mathbb{R}^n) = \Omega^1(TM)$, the space of 1-forms on M with values in TM , or in other words, the space of endomorphisms of TM . The canonical 1-form φ corresponds to the identity endomorphism. Indeed, for $u \in LM$ and $X \in T_u LM$, we have

$$\varphi_M(\pi_* X) := [u, \varphi_u(X)] = [u, u^{-1}(\pi_*(X))] = u(u^{-1}(\pi_*(X))) = \pi_*(X),$$

where we have used the identification (15.32).

A connection 1-form ω for the principal $\text{GL}(n, \mathbb{R})$ -bundle $\pi: LM \rightarrow M$ is called a *linear connection for M* . The *torsion* Θ of ω is the covariant derivative of the canonical 1-form with respect to ω , namely

$$(15.33) \quad \Theta := D^\omega \varphi \in \overline{\Omega}^2(LM, \mathbb{R}^n) \cong \Omega^2(M, TM),$$

which (as indicated) can be regarded as a 2-form on M with values in TM . A linear connection gives us a way of differentiating a vector field, say Y on M , with respect to another vector field X , as follows. Let $\tilde{Y}$ denote the ω -horizontal lift of Y to LM . Then $\varphi(\tilde{Y}) \in \overline{\Omega}^0(LM, \mathbb{R}^n)$, and $D^\omega(\varphi(\tilde{Y})) \in \overline{\Omega}^1(LM, \mathbb{R}^n) \cong \Omega^1(M, TM)$.

Thus, we may regard $D^\omega(\varphi(\tilde{Y}))$ as a 1-form with values in TM . Evaluating this 1-form on X gives us a vector field, commonly denoted by $\nabla_X Y$. Explicitly, for any $u \in LM$, we have

$$(15.34) \quad \begin{aligned} (\nabla_X Y)_{\pi(u)} &= u \left(D^\omega \left(\varphi(\tilde{Y}) \right)_u (\tilde{X}) \right) = u \left(d \left(\varphi(\tilde{Y}) \right)_u (\tilde{X}) \right) \\ &= u \left(\tilde{X}_u [\varphi(\tilde{Y})] \right) \in T_{\pi(u)} M. \end{aligned}$$

EXERCISE 15.36. (a) Show that for vector fields $X, Y \in C^\infty(TM)$ and $f \in C^\infty(M)$,

$$\begin{aligned} (K_1) \quad & \nabla_{fX} Y = f \nabla_X Y \text{ and} \\ (K_2) \quad & \nabla_X (fY) = df(X) Y + f \nabla_X Y. \end{aligned}$$

(b) A **Kozul connection** ∇ for M is defined to be a map $C^\infty(TM) \times C^\infty(TM) \rightarrow C^\infty(TM)$ written as $(X, Y) \mapsto \nabla_X Y$ such that (K_1) and (K_2) hold. Show that a Kozul connection arises from a unique *linear connection for M* .

(c) Let M be a submanifold of $\mathbb{R}^{n+k}$. For $X, Y \in C^\infty(TM)$, say $X = (X_1, \dots, X_{n+k})$ and $Y = (Y_1, \dots, Y_{n+k})$, where $X_i, Y_i \in C^\infty(M)$, define

$$X[Y] := (X[Y_1], \dots, X[Y_{n+k}]),$$

where $X[Y_i]_x := \frac{d}{dt} Y_i(\gamma(t))|_{t=0}$ and γ is a curve in M with $\gamma'(0) = X_x$. Verify that the following defines a Kozul connection for M :

$$(\nabla_X Y)_x := P_x(X[Y]) \quad \text{for any } x \in M,$$

where P_x is orthogonal projection of $\mathbb{R}^{n+k}$ onto $T_x M$.

The torsion Θ of ω is 0, if and only if $\nabla_X Y - \nabla_Y X - [X, Y] = 0$ for all vector fields X and Y . Indeed, for $u \in LM$, we have

$$\begin{aligned} u(\Theta(\tilde{X}, \tilde{Y})) &= u((D^\omega \varphi)(\tilde{X}, \tilde{Y})) \\ &= u(\tilde{X}(\varphi(\tilde{Y}))) - u(\tilde{Y}(\varphi(\tilde{X}))) - u(\varphi([\tilde{X}, \tilde{Y}])) \\ (15.35) \quad &= \nabla_X Y - \nabla_Y X - \pi_*([\tilde{X}, \tilde{Y}]) = \nabla_X Y - \nabla_Y X - [X, Y]. \end{aligned}$$

We can similarly express the curvature Ω^ω in terms of ∇ . First note that

$$\begin{aligned} \Omega^\omega(\tilde{X}, \tilde{Y}) &= d\omega(\tilde{X}, \tilde{Y}) = \tilde{X}[\omega(\tilde{Y})] - \tilde{Y}[\omega(\tilde{X})] - \omega([\tilde{X}, \tilde{Y}]) \\ &= -\omega([\tilde{X}, \tilde{Y}]) \implies [\tilde{X}, \tilde{Y}]_u^V = -\Omega_u^\omega(\tilde{X}, \tilde{Y})^*. \end{aligned}$$

Then recall that for $A \in \mathfrak{gl}(n, \mathbb{R}^n)$ and A^* the fundamental vertical vector field on LM , we have

$$A^*[\varphi(\tilde{Z})] = \frac{d}{dt} [\varphi_{u \exp(tA)}(\tilde{Z})] = \frac{d}{dt} (\exp(tA)^{-1}) \varphi_u(\tilde{Z}) = -A\varphi_u(\tilde{Z}).$$

Thus,

$$\begin{aligned} &\nabla_X \nabla_Y Z - \nabla_Y \nabla_X Z - \nabla_{[X, Y]} Z \\ &= u(\tilde{X}_u[\tilde{Y}[\varphi(\tilde{Z})]]) - u(\tilde{Y}_u[\tilde{X}[\varphi(\tilde{Z})]]) - u([\tilde{X}, \tilde{Y}]^H[\varphi(\tilde{Z})]) \\ &= u([\tilde{X}, \tilde{Y}] - [\tilde{X}, \tilde{Y}]^H)[\varphi(\tilde{Z})] = u([\tilde{X}, \tilde{Y}]^V[\varphi(\tilde{Z})]) \\ (15.36) \quad &= u(-\Omega_u^\omega(\tilde{X}, \tilde{Y})^*[\varphi(\tilde{Z})]) = u(\Omega^\omega(\tilde{X}_u, \tilde{Y}_u)\varphi_u(\tilde{Z})) =: \Omega^\omega(X, Y)(Z), \end{aligned}$$

where the final equality defines what it means to regard the curvature form

$$\Omega^\omega \in \bar{\Omega}^2(LM, \mathfrak{gl}(n, \mathbb{R}^n))$$

as being in $\Omega^2(\text{End } TM)$.

The Orthonormal Frame Bundle. Now, suppose that h is a Riemannian metric on M . Then $u \in LM_x$ is called an *orthonormal frame* if $u: \mathbb{R}^n \rightarrow T_x M$ is an isometry where $\mathbb{R}^n$ has its standard inner product (i.e., $h(u(v), u(w)) = v \cdot w = v^1 w^1 + \dots + v^n w^n$). The set FM of all orthonormal frames at all points of M is the total space of a principal $O(n)$ -bundle $\pi: FM \rightarrow M$ called the *orthonormal frame bundle* of M relative to h . Note that FM is a submanifold of LM .

DEFINITION 15.37. If ω is a linear connection for M whose horizontal subspaces (those subspaces annihilated by ω) at points of FM are contained in tangent spaces of FM , then ω is called a **metric connection** (relative to h).

Note that $\omega|_{FM}$ is automatically a connection 1-form for the principal $O(n)$ -bundle $FM \rightarrow M$, but the horizontal subspace of ω at $u \in FM$ is not necessarily $\text{Ker}(\omega|_{T_u FM})$; i.e., ω is not necessarily metric. There is another useful characterization of metric connections described as follows. The metric h on M corresponds to some $H \in \overline{\Omega}^0(LM, S^2(\mathbb{R}^n))$, where $r: \text{GL}(n, \mathbb{R}) \rightarrow \text{GL}(S^2(\mathbb{R}^n))$ denotes the tensor representation for the space $S^2(\mathbb{R}^n)$ of symmetric bilinear forms, defined in (15.31). Indeed for $u \in LM$ and $v_1, v_2 \in \mathbb{R}^n$,

$$(15.37) \quad H(u)(v_1, v_2) := h(u(v_1), u(v_2)).$$

For $u \in FM$, $H(u)(v_1, v_2) = v_1 \cdot v_2$, so that $H|_{FM}$ is constant, namely the usual dot product. In fact, if ι denotes the usual dot product, $FM = H^{-1}(\iota)$. Let ω be a connection on 1-form on LM . According to (15.8),

$$D^\omega H = dH + r'(\omega)(H).$$

PROPOSITION 15.38. *The following are equivalent*

1. ω is a metric connection,
2. $D^\omega H = 0$ on LM ,
3. $X[h(Y, Z)] = h(\nabla_X Y, Z) + h(Y, \nabla_X Z)$, for all vector fields X, Y and Z .

PROOF. Since $H|_{FM}$ is constant, for $X \in T_u FM$, we have $dH(X) = 0$ and

$$\begin{aligned} ((D^\omega H)(X))(v_1, v_2) &= dH(X)(v_1, v_2) + (r'(\omega(X))(H))(v_1, v_2) \\ &= -(\omega(X)v_1) \cdot v_2 - v_1 \cdot (\omega(X)v_2). \end{aligned}$$

Since the left side is 0 for X vertical and the right side is 0 for X horizontal, both sides are zero for all $X \in T_u FM$, namely

$$(15.38) \quad (D^\omega H)(X) = 0 \quad \text{and} \quad (\omega(X)v_1) \cdot v_2 + v_1 \cdot (\omega(X)v_2) = 0.$$

Suppose that ω is metric. Then for any $u \in FM$, all horizontal $Y \in T_u LM$ are in $T_u FM$, and hence $(D^\omega H)(Y) = 0$ by (15.38). Since $\text{GL}(n, \mathbb{R})$ acts transitively via R_{g*} on the set of all horizontal subspaces of LM at points of a given fiber, we then have that $(D^\omega H)(Y) = 0$ for all horizontal $Y \in T_u LM$ for all $u \in LM$. Since $(D^\omega H)(Y) = 0$ for all vertical Y , we then have ω metric $\Rightarrow D^\omega H = 0$ on LM . Now, suppose that $D^\omega H = 0$ on LM , and $\omega(Y) = 0$ for $Y \in T_u LM$. To show that ω is metric, we need to prove that $Y \in T_u FM$. However,

$$0 = (D^\omega H)(Y) = dH(Y) + (r'(\omega(Y))(H)) = dH(Y).$$

Thus, as dH has maximal rank at $u \in FM$ (Exercise), $Y \in T_u(H^{-1}(\iota)) = T_u FM$. For (3) note that for $x = \pi(u)$,

$$\begin{aligned} X_x[h(Y, Z)] &= \tilde{X}_u \left[H(\varphi(\tilde{Y}), \varphi(\tilde{Z})) \right] = \tilde{X}_u[H](\varphi(\tilde{Y}), \varphi(\tilde{Z})) \\ &\quad + H_u(\tilde{X}_u[\varphi(\tilde{Y})], \varphi(\tilde{Z})) + H_u(\varphi(\tilde{Y}), \tilde{X}_u[\varphi(\tilde{Z})]) \\ &= (D^\omega H)_u(\varphi(\tilde{Y}), \varphi(\tilde{Z})) + h_x(\nabla_X Y, Z) + h_x(Y, \nabla_X Z). \end{aligned} \quad \square$$

The Fundamental Lemma of Riemannian Geometry. After many pages with notations, definitions and re-formulations, we can present a true achievement:

PROPOSITION 15.39 (Fundamental Lemma of Riemannian Geometry). *For each Riemannian metric h on a manifold M , there is a unique metric linear connection 1-form ω on LM relative to h with torsion 0 (i.e., $\Theta = D^\omega \varphi = 0$).*

DEFINITION 15.40. The connection ω in this proposition restricts to an $\mathfrak{so}(n)$ -valued connection $\theta := \omega|_{FM}$ which we call the **Levi-Civita connection for h** , generalizing our previous definition in Section 6.5, Equation (6.20) (p.180). The existence and uniqueness proof below is also valid for nondegenerate, indefinite metrics h . One just replaces the standard dot product on $\mathbb{R}^n$ by a standard, non-degenerate, indefinite scalar product.

PROOF. By (15.8), for the canonical 1-form φ , we have

$$D^\omega \varphi = d\varphi + \omega \wedge \varphi,$$

or more precisely, for all $u \in LM$ and $W_1, W_2 \in T_u LM$,

$$D^\omega \varphi(W_1, W_2) = d\varphi(W_1, W_2) + \omega(W_1) \varphi(W_2) - \omega(W_2) \varphi(W_1)$$

where $\omega(W_1) \in \mathfrak{gl}(n, \mathbb{R})$ is operating on $\varphi(W_2) \in \mathbb{R}^n$. A vector field Z on M corresponds to some $Z' \in \bar{\Omega}^0(LM, \mathbb{R}^n)$ via $Z'(u) = u^{-1}(Z)$. Let $\tilde{Z}$ denote the unique vector field on LM such that $\pi_* \tilde{Z} = Z$ and $\tilde{Z}$ denotes the horizontal lift of Z relative to some arbitrary, fixed connection ω_0 on LM (i.e., $\omega_0(\tilde{Z}) = 0$). From the fact that horizontal subspaces are sent to horizontal subspaces by R_{g*} , it follows that $\tilde{Z}$ is invariant under R_{g*} . Moreover, we have $\varphi(\tilde{Z}) = Z'$. Indeed, at each $u \in LM$,

$$Z'(u) = u^{-1}(Z_{\pi(u)}) = u^{-1}(\pi_*(\tilde{Z}_u)) = \varphi_u(\tilde{Z}_u).$$

Let X and Y be vector fields on M . Then for an arbitrary connection 1-form ω on LM

$$\begin{aligned} D^\omega \varphi(\tilde{X}, \tilde{Y}) &= d\varphi(\tilde{X}, \tilde{Y}) + \omega(\tilde{X})\varphi(\tilde{Y}) - \omega(\tilde{Y})\varphi(\tilde{X}) \\ &= d\varphi(\tilde{X}, \tilde{Y}) + \omega(\tilde{X})Y' - \omega(\tilde{Y})X', \end{aligned}$$

or for all vector fields Z on M with corresponding $Z' \in \bar{\Omega}^0(LM, \mathbb{R}^n)$,

$$\begin{aligned} &H(D^\omega \varphi(\tilde{X}, \tilde{Y}), Z') \\ (15.39) \quad &= H(d\varphi(\tilde{X}, \tilde{Y}), Z') + H(\omega(\tilde{X})Y', Z') - H(\omega(\tilde{Y})X', Z'). \end{aligned}$$

We also have

$$\begin{aligned} (15.40) \quad (D^\omega H)(\tilde{Z})(X', Y') &= dH(\tilde{Z})(X', Y') + r'(\omega(\tilde{Z}))(H)(X', Y') \\ &= dH(\tilde{Z})(X', Y') - H(\omega(\tilde{Z})X', Y') - H(X', \omega(\tilde{Z})Y'). \end{aligned}$$

From (15.39) and (15.40), we see that if $D^\omega \varphi = 0$ and $D^\omega H = 0$, then

$$H(d\varphi(\tilde{X}, \tilde{Y}), Z') = H(\omega(\tilde{Y})X', Z') - H(\omega(\tilde{X})Y', Z')$$

and

$$dH(\tilde{Z})(X', Y') = H(\omega(\tilde{Z})X', Y') + H(X', \omega(\tilde{Z})Y').$$

We want to solve for $H(\omega(\tilde{X})Y', Z')$. This is accomplished by forming the following mysterious combination which one can derive from Young diagrams for 3-tensors (see [436]), or (with a little luck) by trial and error.

$$\begin{aligned}
& dH(\tilde{X})(Y', Z') + dH(\tilde{Y})(X', Z') - dH(\tilde{Z})(X', Y') \\
& - \left(H(d\varphi(\tilde{X}, \tilde{Y}), Z') + H(d\varphi(\tilde{Z}, \tilde{X}), Y') + H(d\varphi(\tilde{Z}, \tilde{Y}), X') \right) \\
& = \left(\begin{array}{c} \left(\begin{array}{c} H(\omega(\tilde{X})Y', Z') + H(Y', \omega(\tilde{X})Z') \\ + H(\omega(\tilde{Y})X', Z') + H(X', \omega(\tilde{Y})Z') \\ - H(\omega(\tilde{Z})X', Y') - H(X', \omega(\tilde{Z})Y') \end{array} \right) \\ - \left(\begin{array}{c} H(\omega(\tilde{Y})X', Z') - H(\omega(\tilde{X})Y', Z') \\ + H(\omega(\tilde{X})Z', Y') - H(\omega(\tilde{Z})X', Y') \\ + H(\omega(\tilde{Y})Z', X') - H(\omega(\tilde{Z})Y', X') \end{array} \right) \end{array} \right) \\
& = 2H(\omega(\tilde{X})Y', Z').
\end{aligned}$$

Thus, we have

$$\begin{aligned}
(15.41) \quad 2H(\omega(\tilde{X})Y', Z') &= dH(\tilde{X})(Y', Z') + dH(\tilde{Y})(X', Z') - dH(\tilde{Z})(X', Y') \\
&- \left(H(d\varphi(\tilde{X}, \tilde{Y}), Z') + H(d\varphi(\tilde{Z}, \tilde{X}), Y') + H(d\varphi(\tilde{Z}, \tilde{Y}), X') \right).
\end{aligned}$$

Hence, if $D^\omega \varphi = 0$ and $D^\omega H = 0$, then ω is uniquely determined by (15.41). Conversely, suppose that we *define* ω by (15.41) and by the requirement that $\omega(A^*) = A$. Then using (15.41), it is straightforward to check that not only do we have that ω is torsion-free, namely

$$H(D^\omega \varphi(\tilde{X}, \tilde{Y}), Z') = H(d\varphi(\tilde{X}, \tilde{Y}), Z') + H(\omega(\tilde{X})Y', Z') - H(\omega(\tilde{Y})X', Z') = 0,$$

but also that ω is a metric connection, namely

$$(D^\omega H)(\tilde{Z})(X', Y') = dH(\tilde{Z})(X', Y') - H(\omega(\tilde{Z})X', Y') - H(X', \omega(\tilde{Z})Y') = 0.$$

Of course one should also check that ω defined by (15.41) and $\omega(A^*) = A$, also has the property $R_g^* \omega = g^{-1} \omega g$. This is automatic on vertical vectors, but we need

$$(R_g^* \omega)(\tilde{X}_u) = g^{-1} \omega(\tilde{X}_u) g$$

for all vector fields X on M and $g \in \text{GL}(n, \mathbb{R})$, or equivalently,

$$(15.42) \quad H(ug) \left((R_g^* \omega)(\tilde{X}_u) Y'(ug), Z'(ug) \right) = H(ug) \left(g^{-1} \omega(\tilde{X}_u) g Y'(ug), Z'(ug) \right)$$

for all vector fields X, Y, Z on M and $g \in \text{GL}(n, \mathbb{R})$. For this we use

$$\begin{aligned}
(15.43) \quad H(ug) \left((R_g^* \omega)(\tilde{X}_u) Y'(ug), Z'(ug) \right) &= H(ug) \left(\omega(R_{g*} \tilde{X}_u) Y'(ug), Z'(ug) \right) \\
&= H(ug) \left(\omega(\tilde{X}_{ug}) Y'(ug), Z'(ug) \right)
\end{aligned}$$

and

$$\begin{aligned}
(15.44) \quad & H(ug) \left(g^{-1} \omega(\tilde{X}_u) g Y'(ug), Z'(ug) \right) \\
&= (r(g^{-1}) \cdot H(ug)) \left(g^{-1} \omega(\tilde{X}_u) g Y'(ug), Z'(ug) \right) \\
&= H(u) \left(\omega(\tilde{X}_u) g Y'(ug), g Z'(ug) \right) = H(u) \left(\omega(\tilde{X}_u) Y'(u), Z'(u) \right),
\end{aligned}$$

and then apply (15.41) to the final expressions in (15.43) and (15.44). The result (15.42) then follows by showing that the $\mathbb{R}$ -valued functions of the form

$$dH(\tilde{X})(Y', Z') \quad \text{and} \quad H(d\varphi(\tilde{X}, \tilde{Y}), Z')$$

are R_g invariant. As can be easily checked, this follows from the fact that H, φ and X' are equivariant, and $R_{g*}(\tilde{X}) = \tilde{X}$ (and similarly for Y and Z). Thus, the 1-form ω defined by (15.41) is a connection, and is the unique torsionless metric connection on LM relative to h . $\square$

Levi-Civita Connection in Local Coordinates and Christoffel Symbols. Let $(x^1, \dots, x^n)$ be a system of local coordinates in a neighborhood U of M . Then the coordinate vector fields $\partial_k := \frac{\partial}{\partial x^k}$ yield a section $\sigma: U \rightarrow LM$ of the frame bundle given, for $v \in \mathbb{R}^n$ and $x \in U$, by $\sigma(x)(v) = \sum v^k (\partial_k)_x$. The image $\sigma_*(T_x M)$ is a subspace of $T_{\sigma(x)} LM$ which is a complement of the vertical subspace of $T_{\sigma(x)} LM$. As $A \in \text{GL}(n, \mathbb{R})$ varies, the subspaces $H_{\sigma(x)A}^0 := R_{A*}(T_{\sigma(x)} LM)$ then define a connection on $LM|_{\pi^{-1}(U)}$. This may locally serve to define the fixed connection ω_0 in the above proof. For a vector field $V(x) = \sum_{k=1}^n v(x)^k \partial_k$, note that $\tilde{V}_{\sigma(x)A} := R_{A*}(\sigma_{*x}(V_x))$ is the ω_0 -horizontal lift of V , and

$$\begin{aligned} V'_{\sigma(x)A} &:= \varphi(\tilde{V}) = (\sigma(x)A)^{-1}(\pi_*(R_{A*}(\sigma_{*x}(V_x)))) = (\sigma(x)A)^{-1}(V_x) \\ &= A^{-1}\sigma(x)^{-1}(V_x) = A^{-1}v(x). \end{aligned}$$

We have $H(\sigma(x)A)(v, w) = h(\sigma(x)A(v), \sigma(x)A(w))$, and in particular

$$\begin{aligned} h_{ij}(x) &:= h_x(\partial_i, \partial_j) = h(\sigma(x)(e_i), \sigma(x)(e_j)) = H(\sigma(x))(e_i, e_j) \quad \text{or} \\ &(\sigma^*H)(e_i, e_j) = \sigma^*(H(e_i, e_j)) = h_{ij}. \end{aligned}$$

We have $\tilde{\partial}_k = \sigma_{*x}(\partial_k)$ and $(\partial'_k)_{\sigma(x)} = \varphi(\sigma_{*x}(\partial_k)) = \sigma(x)^{-1}(\partial_k) = e_k$. Thus, the result (see (15.41))

$$\begin{aligned} 2H(\omega(\tilde{e}_i)e'_j, e'_k) &= dH(\tilde{e}_i)(e'_j, e'_k) + dH(\tilde{e}_j)(e'_i, e'_k) - dH(\tilde{e}_k)(e'_i, e'_j) \\ (15.45) \quad &- \left(H(d\varphi(\tilde{e}_i, \tilde{e}_j), e'_k) + H(d\varphi(\tilde{e}_k, \tilde{e}_i), Y') + H(d\varphi(\tilde{e}_k, \tilde{e}_j), e'_i) \right) \end{aligned}$$

becomes (on the image $\sigma(U)$)

$$\begin{aligned} (15.46) \quad 2H(\omega(\sigma_{*x}(\partial_i))e_j, e_k) &= dH(\tilde{\partial}_i)(e_j, e_k) + dH(\tilde{\partial}_j)(e_i, e_k) - dH(\tilde{\partial}_k)(e_i, e_j) \\ &- \left(H_{\sigma(x)}(d\varphi(\tilde{\partial}_i, \tilde{\partial}_j), e_k) + H(d\varphi(\tilde{\partial}_k, \tilde{\partial}_i), Y') + H(d\varphi(\tilde{\partial}_k, \tilde{\partial}_j), e_i) \right). \end{aligned}$$

On the image $\sigma(U)$ again,

$$\begin{aligned} H(d\varphi(\tilde{\partial}_i, \tilde{\partial}_j), e_k) &= H\left(\tilde{\partial}_i \left[\varphi(\tilde{\partial}_j) \right] - \tilde{\partial}_j \left[\varphi(\tilde{\partial}_i) \right] - \varphi\left(\left[\tilde{\partial}_i, \tilde{\partial}_j \right]\right), e_k\right) \\ &= H(\tilde{\partial}_i[e_j] - \tilde{\partial}_j[e_i] - \varphi(0), e_k) = 0, \end{aligned}$$

and

$$\begin{aligned} (dH)_{\sigma(x)}(\tilde{\partial}_i)(e_j, e_k) &= d(H|_{\sigma(U)})(e_j, e_k)(\sigma_{*x}(\partial_i)) \\ &= (\sigma^*d(H|_{\sigma(U)}))(\partial_i)(e_j, e_k) \\ &= (d(\sigma^*(H|_{\sigma(U)}))(e_j, e_k))(\partial_i) = \partial_i(h_{jk}). \end{aligned}$$

Thus, letting $(\omega_i)_j^k$ be defined by

$$(\sigma^* \omega)(\partial_i)(e_j) = \omega(\sigma_*(\partial_i))(e_j) = \omega(\tilde{e}_i)(e_j) = \sum_k (\omega_i)_j^k e_k,$$

we have

$$\begin{aligned} 2H_{\sigma(x)}(\omega(\tilde{\partial}_i)e_j, e_k) &= 2H_{\sigma(x)}\left(\sum_k (\omega_i)_j^l e_l, e_k\right) = 2H_{\sigma(x)}\left(\sum_k (\omega_i)_j^l e_l, e_k\right) \\ &= 2 \sum_l h_{kl} (\omega_i)_j^l. \end{aligned}$$

Hence, using the classical notation for the *Christoffel symbols* $\Gamma_{ij}^k := (\omega_i)_j^k$, we get

$$\begin{aligned} 2 \sum_l h_{kl} \Gamma_{ij}^l &= 2 \sum_l h_{kl} (\omega_i)_j^l = \partial_i [h_{jk}] + \partial_j [h_{ik}] - \partial_k [h_{ij}] \quad \text{or} \\ (15.47) \quad \Gamma_{ij}^l &= (\omega_i)_j^l = \frac{1}{2} h^{lk} (\partial_i [h_{jk}] + \partial_j [h_{ik}] - \partial_k [h_{ij}]), \end{aligned}$$

which is the classical formula. Note that Γ_{ij}^l is symmetric in i and j , and hence the Levi-Civita connection is often called a *symmetric connection*. We now show that

$$(15.48) \quad \nabla_{\partial_i} \partial_j = \sum_{l=1}^n \Gamma_{ij}^l \partial_l.$$

Since $\varphi_{\sigma(x)}(\tilde{\partial}_i) = e_i$ is constant, we have $d(\varphi(\tilde{\partial}_i)) = 0$, and so

$$\begin{aligned} H_{\sigma(x)}(D^\omega(\varphi(\tilde{\partial}_i))(\tilde{\partial}_j), e_k) &= H_{\sigma(x)}(d(\varphi(\tilde{\partial}_i)) + \omega(\tilde{\partial}_j)\varphi(\tilde{\partial}_i), e_k) \\ &= H_{\sigma(x)}(\omega(\tilde{\partial}_j)e_i, e_k) = \sum_l h_{kl} (\omega_j)_i^l = \sum_l h_{kl} \Gamma_{ji}^l. \end{aligned}$$

Then for each k ,

$$\begin{aligned} h_x\left(\sum_l \Gamma_{ji}^l \partial_l, \partial_k\right) &= \sum_l \Gamma_{ji}^l h_x(\partial_l, \partial_k) = \sum_l h_{kl} \Gamma_{ji}^l \\ &= H_{\sigma(x)}(D^\omega(\varphi(\tilde{\partial}_i))(\tilde{\partial}_j), e_k) \\ &= h_x(\sigma(x)(D^\omega(\varphi(\tilde{\partial}_i))(\tilde{\partial}_j)), \sigma(x)(e_k)) = h_x(\nabla_{\partial_i} \partial_j, \partial_k), \end{aligned}$$

from which (15.48) follows. Let $\mathbf{h}$ denote the matrix whose entries are h_{ij} . There is a key identity that we will use later, namely (using the summation convention)

$$\begin{aligned} h^{ij} \nabla_{\partial_i} \partial_j &= - \sum_{l=1}^n \frac{1}{\sqrt{\det \mathbf{h}}} \partial_i (h^{li} \sqrt{\det \mathbf{h}}) \partial_l \quad \text{or} \\ (15.49) \quad h^{ij} \Gamma_{ij}^l &= - \frac{1}{\sqrt{\det \mathbf{h}}} \partial_i [h^{li} \sqrt{\det \mathbf{h}}]. \end{aligned}$$

This is based on the identity

$$\partial_k [\det \mathbf{h}] = (\det \mathbf{h}) \sum_{i,j=1}^n h^{ij} \partial_k [h_{ij}] \quad \text{or} \quad h^{ij} \partial_k [h_{ij}] = \partial_k [\log \det \mathbf{h}],$$

which is shown as follows. Let $\mathbf{h}_j$ denote the j -th column of $\mathbf{h}$ and write the determinant as a multilinear function of its columns, say $\det \mathbf{h} = \det(\mathbf{h}_1, \dots, \mathbf{h}_n)$. Then (where we use Cramer's rule for the third equality)

$$\begin{aligned}
 \partial_k [\det \mathbf{h}] &= \sum_{j=1}^n \det(\mathbf{h}_1, \dots, \mathbf{h}_{j-1}, \partial_k [\mathbf{h}_j], \mathbf{h}_{j+1}, \dots, \mathbf{h}_n) \\
 &= (\det \mathbf{h}) \sum_{j=1}^n \frac{1}{\det \mathbf{h}} \det(\mathbf{h}_1, \dots, \mathbf{h}_{j-1}, \partial_k (\mathbf{h}_j), \mathbf{h}_{j+1}, \dots, \mathbf{h}_n) \\
 &= (\det \mathbf{h}) \sum_{j=1}^n (\mathbf{h}^{-1} \partial_k (\mathbf{h}_j))^j \\
 &= (\det \mathbf{h}) \sum_{i,j=1}^n h^{ji} \partial_k (h_{ij}) = (\det \mathbf{h}) \sum_{i,j=1}^n h^{ij} \partial_k (h_{ij}).
 \end{aligned}$$

To obtain (15.49), we then compute (where a sum over i and j is implicit)

$$\begin{aligned}
 h^{ij} \Gamma_{ij}^l &= h^{ij} \Gamma_{ij}^l = \frac{1}{2} h^{ij} h^{lk} (\partial_i [h_{jk}] + \partial_j [h_{ik}] - \partial_k [h_{ij}]) \\
 &= h^{ij} (h^{lk} \partial_i [h_{jk}] - \frac{1}{2} h^{lk} \partial_k [h_{ij}]) \\
 &= h^{ij} (\partial_i [h^{lk} h_{jk}] - \partial_i [h^{lk}] h_{jk} - \frac{1}{2} h^{lk} \partial_k [h_{ij}]) \\
 &= -\partial_i [h^{lk}] h^{ij} h_{jk} - \frac{1}{2} h^{lk} h^{ij} \partial_k [h_{ij}] = -\partial_i [h^{li}] - \frac{1}{2} h^{lk} h^{ij} \partial_k [h_{ij}] \\
 &= -\partial_i [h^{li}] - \frac{1}{2} h^{lk} \partial_k (\log \det \mathbf{h}) = -\partial_i [h^{li}] - h^{lk} \partial_k (\log \sqrt{\det \mathbf{h}}) \\
 &= \frac{-1}{\sqrt{\det \mathbf{h}}} (\sqrt{\det \mathbf{h}} \partial_i [h^{li}] + h^{lk} \partial_k [\sqrt{\det \mathbf{h}}]) \\
 &= \frac{-1}{\sqrt{\det \mathbf{h}}} \partial_i [h^{li} \sqrt{\det \mathbf{h}}].
 \end{aligned}$$

The Curvature of the Levi-Civita Connection. As in (15.4) and (15.6), the curvature of the Levi-Civita connection $\theta = \omega|_{FM}$ is

$$\Omega^\theta := D^\theta \theta = d\theta + \theta \wedge \theta = d\theta + \frac{1}{2} [\theta, \theta] \in \overline{\Omega}^2(FM, \mathfrak{so}(n)),$$

where $\mathfrak{so}(n) = \mathfrak{o}(n) := \{A \in \mathfrak{gl}(n, \mathbb{R}) : A^T = -A\}$ denotes the Lie algebra of $O(n)$ (or $SO(n)$). Let us denote the bundle of skew-symmetric (relative to h) endomorphisms of the tangent spaces $T_x M$ by $\mathfrak{so}(TM)$. Then $\mathfrak{so}(TM) = FM \times_{O(n)} \mathfrak{so}(n)$ and

$$\overline{\Omega}^2(FM, \mathfrak{so}(n)) \cong \Omega^2(M, FM \times_{O(n)} \mathfrak{so}(n)) = \Omega^2(M, \mathfrak{so}(TM))$$

Thus, we may regard Ω^θ as belonging to $\Omega^2(M, \mathfrak{so}(TM))$, and for vectors $X, Y \in T_x M$, $\Omega^\theta(X, Y) \in \mathfrak{so}(T_x M)$, we define $R \in C^\infty(M, \otimes^4(TM)^*)$ by

$$(15.50) \quad R(W, Z, X, Y) := h(\Omega^\theta(X, Y)(Z), W).$$

Note that $R(W, Z, X, Y)$ is antisymmetric in (X, Y) and in (W, Z) . We can relate the curvature tensor to the Gaussian curvature of surfaces as follows. Let $X, Y \in T_x M$ and let S denote the surface composed of geodesic segments issuing from x with initial tangent vectors in the 2-plane $\Pi = \text{span}(X, Y) \subseteq T_x M$. Then the

Gaussian curvature of S (with the induced metric) at x is given by

$$(15.51) \quad K(\Pi) := \frac{R(X, Y, X, Y)}{h(X, X)h(Y, Y) - h(X, Y)^2},$$

which is independent of the choice of the basis $\{X, Y\}$ and is known as the *sectional curvature* of Π .

EXERCISE 15.41. Here you show that the curvature tensor of the unit n -sphere S^n (with metric tensor induced from $\mathbb{R}^{n+1}$) at the point $x \in S^n$ is given by

$$(15.52) \quad R(W, Z, X, Y) = \langle X, Z \rangle \langle Y, W \rangle - \langle Y, Z \rangle \langle X, W \rangle,$$

where $W, Z, X, Y \in T_x S^n = x^\perp \subset \mathbb{R}^{n+1}$, and $\langle \cdot, \cdot \rangle$ denotes the usual dot product. This implies that all the sectional curvatures $K(\Pi)$ of S^n are equal to 1.

(a) Let $e_{n+1} = (0, \dots, 0, 1) \in S^n$. Show that the subgroup

$$\{g \in \mathrm{O}(n+1) : ge_{n+1} = e_{n+1}\}$$

can be identified with $\mathrm{O}(n)$ and that the map $\pi: \mathrm{O}(n+1) \rightarrow S^n$, given by $\pi(\bar{g}) = \bar{g}e_{n+1}$ induces a diffeomorphism $\frac{\mathrm{O}(n+1)}{\mathrm{O}(n)} \cong S^n$. Hence, $\pi: \mathrm{O}(n+1) \rightarrow S^n$ is the special case of the bundle $\pi: \bar{G} \rightarrow \bar{G}/G$ in Exercise 15.6, where $\bar{G} = \mathrm{O}(n+1)$ and $G = \mathrm{O}(n)$.

(b) Show that for $x \in S^n$ and $\bar{g} \in \pi^{-1}(x)$, we have $\bar{g}|_{\mathbb{R}^n}: \mathbb{R}^n \cong x^\perp = T_x S^n$ is an isometry. This shows that $\pi: \mathrm{O}(n+1) \rightarrow S^n$ may be regarded as the *orthonormal frame bundle* $\pi: F(S^n) \rightarrow S^n$.

(c) Noting that any vector in $T_{\bar{g}}(F(S^n)) = T_{\bar{g}}(\mathrm{O}(n+1))$ is of the form $\bar{g}A$ for some $A \in \mathfrak{o}(n+1) = \{A \in \mathfrak{gl}(n+1, \mathbb{R}) : A^T = -A\}$, show that the canonical 1-form $\varphi \in \bar{\Omega}^1(F(S^n), \mathbb{R}^n)$ is given by

$$\varphi(\bar{g}A) = Ae_{n+1}$$

Note that $A \in \mathfrak{o}(n+1) \Rightarrow Ae_{n+1} \cdot e_{n+1} = 0 \Rightarrow Ae_{n+1} \in \mathbb{R}^n$.

(d) Show that

$$\mathfrak{o}(n+1) = \mathfrak{o}(n) \oplus \mathfrak{m}, \text{ where}$$

$$\mathfrak{m} := \{A \in \mathfrak{o}(n+1) : Ae_{n+1} \cdot e_{n+1} = 0\} \cong \mathbb{R}^n,$$

and where the isomorphism $\mathfrak{m} \cong \mathbb{R}^n$ is defined by $A \mapsto Ae_{n+1}$, with inverse $\alpha: \mathbb{R}^n \rightarrow \mathfrak{m}$, given by

$$\alpha(x)(y) := \langle e_{n+1}, y \rangle x - \langle x, y \rangle e_{n+1} \text{ for } x, y \in \mathbb{R}^n.$$

Also verify that $ad_g \mathfrak{m} = g\mathfrak{m}g^{-1} = \mathfrak{m}$, and for all $x, y \in \mathbb{R}^n$

$$[\alpha(x), \alpha(y)](e_{n+1}) = 0 \text{ so that } [\alpha(x), \alpha(y)] \in \mathfrak{o}(n), \text{ while}$$

$$[\alpha(x), \alpha(y)](z) = \langle x, z \rangle y - \langle y, z \rangle x \text{ for } x, y, z \in \mathbb{R}^n.$$

(e) According to Exercise 15.6 (p. 398) with $\bar{G} = \mathrm{O}(n+1)$ and $G = \mathrm{O}(n)$, the $\mathfrak{o}(n)$ -valued 1-form

$$\omega := \pi_{\alpha(n)} \circ \bar{\omega} \in \Omega^1(\mathrm{O}(n+1), \mathfrak{o}(n)) \quad (\text{where } \bar{\omega}(\bar{g}A) := A)$$

is a connection 1-form for $\pi: \mathrm{O}(n+1) \rightarrow \mathrm{O}(n+1)/\mathrm{O}(n)$ or $\pi: F(S^n) \rightarrow S^n$. Show that ω is the Levi-Civita connection for S^n (i.e., $D^\omega \varphi = 0$). For this it is best to evaluate $D^\omega \varphi$ on the pair horizontal vector fields $\bar{g} \mapsto \bar{g}\alpha(v)$ and $\bar{g} \mapsto \bar{g}\alpha(w)$ for some $v, w \in \mathbb{R}^n$.

(f) For $X \in T_x S^n = x^\perp \subseteq \mathbb{R}^{n+1}$, show that the horizontal lift $\tilde{X}_{\bar{g}}$ of X at $\bar{g} \in O(n+1) = FS^n$ is $\bar{g}\alpha(\bar{g}^{-1}X)$. Then, using the formula $\Omega^\omega(\tilde{A}, \tilde{B}) = \pi_g([A, B])$ of Exercise 15.8 (p. 399) and Part (d) above, show that for $X, Y, Z \in T_x S^n$,

$$R(X, Y)(Z) := \bar{g}\Omega_{\bar{g}}^\omega(\tilde{X}, \tilde{Y})(\varphi_{\bar{g}}(\tilde{Z})) = \langle X, Z \rangle Y - \langle Y, Z \rangle X,$$

so that (15.52) holds.

REMARK 15.42. Note that under a dilation of the metric, say $h \mapsto ch$ for some $c > 0$, the Levi-Civita connection ∇ does not change, as is apparent from (15.48) and (15.47). Hence by virtue of (15.36), the curvature $\Omega^\omega \in \Omega^2(\text{End } TM)$ does not change. However, the curvature tensor $R(W, Z, X, Y) := h(\Omega^\theta(X, Y)(Z), W)$ changes by a factor of c , because of the involvement of the metric. Moreover, due to the factor of c^2 in the denominator of (15.51), the sectional curvatures then change by a factor of c^{-1} . Thus, a sphere of radius r (whose metric tensor is $c = r^2$ times that of the unit sphere) sectional curvatures all equal to r^{-2} , which is the Gaussian curvature of all its great 2-spheres.

First Bianchi Identity. Proposition 15.44 below implies (by linearity) that R is uniquely determined at a point x by its sectional curvatures at x , but first we need to derive the so-called First Bianchi Identity. Using the fact that θ is torsion-free and (15.13), we obtain

$$0 = D^\theta \Theta = D^\theta(D^\theta \varphi) = \Omega^\theta \wedge \varphi,$$

Regarding $\Omega^\theta \in \Omega^2(M, \mathfrak{so}(TM))$ and $\varphi = \text{Id} \in \Omega^1(M, \text{End}(TM))$, we then have

$$0 = (\Omega^\theta \wedge \varphi)(X, Y, Z) = \frac{1}{3}(\Omega^\theta(X, Y)(Z) + \Omega^\theta(Z, X)(Y) + \Omega^\theta(Y, Z)(X))$$

Taking the h inner product with W yields the **First Bianchi Identity**, namely

$$(15.53) \quad R(W, Z, X, Y) + R(W, Y, Z, X) + R(W, X, Y, Z) = 0.$$

EXERCISE 15.43. From the antisymmetry of $R(W, Z, X, Y)$ in (W, Z) and in (X, Y) and the First Bianchi Identity (15.53), obtain the identity

$$(15.54) \quad R(W, Z, X, Y) = R(X, Y, W, Z).$$

[Hint. Add the equations (each a First Bianchi Identity)

$$\begin{aligned} R(W, Z, X, Y) + R(W, Y, Z, X) + R(W, X, Y, Z) &= 0, \\ R(Y, W, Z, X) + R(Y, X, W, Z) + R(Y, Z, X, W) &= 0, \\ -R(X, Y, W, Z) - R(X, Z, Y, W) - R(X, W, Z, Y) &= 0, \quad \text{and} \\ -R(Z, X, Y, W) - R(Z, W, X, Y) - R(Z, Y, W, X) &= 0. \end{aligned}$$

and use the above antisymmetry.]

PROPOSITION 15.44. *If $R(X, Y, X, Y) = 0$ for all $X, Y \in T_x M$, then $R = 0$ at x .*

PROOF. We know that $R(W, X, Y, Z)$ is antisymmetric in (W, X) and in (Y, Z) . Hence, if we knew that $R(W, X, Y, Z)$ is antisymmetric in any other pair, say (W, Y) , then it would be antisymmetric in all pairs; e.g., for (X, Y) ,

$$R(W, X, Y, Z) = -R(X, W, Y, Z) = R(Y, W, X, Z) = -R(W, Y, X, Z).$$

The First Bianchi Identity would then yield the desired result

$$\begin{aligned}
 0 &= R(W, X, Y, Z) + R(W, Y, Z, X) + R(W, Z, X, Y) \\
 &= R(W, X, Y, Z) - R(W, X, Z, Y) - R(W, X, Z, Y) \\
 &= R(W, X, Y, Z) + R(W, X, Y, Z) + R(W, X, Y, Z) \\
 &= 3R(W, X, Y, Z).
 \end{aligned}$$

Thus, it remains to prove $R(Y, X, W, Z) = -R(W, X, Y, Z)$. By assumption,

$$\begin{aligned}
 0 &= R(W, X + Z, W, X + Z) \\
 &= R(W, X, W, X) + R(W, X, W, Z) + R(W, Z, W, X) + R(W, Z, W, Z) \\
 &= R(W, X, W, Z) + R(W, Z, W, X) \\
 &= 2R(W, X, W, Z) \text{ by (15.54).}
 \end{aligned}$$

Then, as required,

$$\begin{aligned}
 0 &= R(Y + W, X, Y + W, Z) \\
 &= R(Y, X, Y, Z) + R(W, X, Y, Z) + R(Y, X, W, Z) + R(W, X, W, Z) \\
 &= R(W, X, Y, Z) + R(Y, X, W, Z). \quad \square
 \end{aligned}$$

The Second Bianchi Identity. The general Bianchi Identity of (15.12), yields $D^\theta(\Omega^\theta) = 0$ which in the context of Levi-Civita connections is called the *Second Bianchi Identity*. In order to write this identity in terms of R , it is convenient to introduce the notion of the standard horizontal vector field $\bar{w}$ on FM associated to $w \in \mathbb{R}^n$

DEFINITION 15.45. Given $w \in \mathbb{R}^n$, the **standard horizontal vector field** $\bar{w}$ on FM associated to w assigns to each $u \in FM$ the unique vector $\bar{w}_u \in T_u FM$, such that $\theta(\bar{w}_u) = 0$ and $\varphi(\bar{w}_u) = w$.

A standard horizontal vector field $\bar{w}$ is not R_{g*} invariant, since

$$(15.55) \quad \varphi(R_{g*}\bar{w}_u) = g^{-1}\varphi(\bar{w}_u) = g^{-1}w \Rightarrow R_{g*}\bar{w}_u = \left(\overline{g^{-1}w}\right)_{ug},$$

and so $\bar{w}$ is not a horizontal lift. One can also define $\bar{w}$ on LM relative to a given linear connection ω on LM .

For $x, y, z \in \mathbb{R}^n$, we let $\bar{x}, \bar{y}, \bar{z}$ denote the associated standard horizontal vector fields. Now $D^\theta\varphi = 0$ implies (using the fact that $\varphi(\bar{y}) = y$ is constant) that

$$(15.56) \quad 0 = (D^\theta\varphi)(\bar{x}, \bar{y}) = \bar{x}[\varphi(\bar{y})] - \bar{y}[\varphi(\bar{x})] - \varphi([\bar{x}, \bar{y}]) = \varphi([\bar{x}, \bar{y}]),$$

In other words, the Lie bracket $[\bar{x}, \bar{y}]$ is a vertical vector field. Indeed, from

$$\begin{aligned}
 \Omega^\theta(\bar{x}, \bar{y}) &= (D^\theta\theta)(\bar{x}, \bar{y}) = d\theta(\bar{x}, \bar{y}) \\
 (15.57) \quad &= \bar{x}[\theta(\bar{y})] - \bar{y}[\theta(\bar{x})] - \theta([\bar{x}, \bar{y}]) = -\theta([\bar{x}, \bar{y}]),
 \end{aligned}$$

we see that the vertical part of $[\bar{x}, \bar{y}]$ is $-\Omega^\theta(\bar{x}, \bar{y})$. Using (15.56), we have

$$\begin{aligned}
 0 &= \frac{1}{2} D^\theta(\Omega^\theta)(\bar{x}, \bar{y}, \bar{z}) = \frac{1}{2} d\Omega^\theta(\bar{x}, \bar{y}, \bar{z}) \\
 &= \bar{x} [\Omega^\theta(\bar{y}, \bar{z})] + \bar{y} [\Omega^\theta(\bar{z}, \bar{x})] + \bar{z} [\Omega^\theta(\bar{x}, \bar{y})] \\
 &\quad + \Omega^\theta([\bar{x}, \bar{y}], \bar{z}) + \Omega^\theta([\bar{z}, \bar{x}], \bar{y}) + \Omega^\theta([\bar{y}, \bar{z}], \bar{x}) \\
 &= \bar{x} [\Omega^\theta(\bar{y}, \bar{z})] + \bar{y} [\Omega^\theta(\bar{z}, \bar{x})] + \bar{z} [\Omega^\theta(\bar{x}, \bar{y})] \\
 (15.58) \quad &= d(\Omega^\theta(\bar{y}, \bar{z}))(\bar{x}) + d(\Omega^\theta(\bar{z}, \bar{x}))(\bar{y}) + d(\Omega^\theta(\bar{x}, \bar{y}))(\bar{z}).
 \end{aligned}$$

We can identify $R \in C^\infty(M, \otimes^4(TM)^*)$ with $\mathfrak{R} \in \Omega^0(FM, \otimes^4\mathbb{R}^{n*})$ defined, for $u \in FM$, by

$$\mathfrak{R}(u)(w, z, x, y) = (\Omega_u^\theta(\bar{x}, \bar{y})(z)) \cdot w.$$

Since

$$(D^\theta \mathfrak{R})(\bar{v})(w, z, x, y) = ((d\mathfrak{R})(\bar{v}))(w, z, x, y) = (d(\Omega^\theta(\bar{x}, \bar{y}))(\bar{v})(z)) \cdot w,$$

we see from (15.58) that

$$(15.59) \quad (D^\theta \mathfrak{R})(\bar{x})(w, v, y, z) + (D^\theta \mathfrak{R})(\bar{y})(w, v, z, x) + (D^\theta \mathfrak{R})(\bar{z})(w, v, x, y) = 0.$$

In terms of R this identity (the **Second Bianchi Identity**) is typically written as

$$(15.60) \quad (\nabla_X R)(W, V, Y, Z) + (\nabla_Y R)(W, V, Z, X) + (\nabla_Z R)(W, V, X, Y) = 0.$$

EXERCISE 15.46. A C^∞ Riemannian manifold M with metric h has constant sectional curvature at a point x if all of the 2-planes Π in $T_x M$ have the same sectional curvature (automatic if $\dim M = 2$.) Use (15.60) to show that if $\dim M \geq 3$, M is connected, and M has constant sectional curvature $K(x)$ at each $x \in M$, then in fact $K(x)$ is independent of x . This is known as *Schur's Theorem*.

[Hint. First use Proposition 15.44 to deduce that at $x \in M$, you have

$$R(W, Z, X, Y) = K(x)(h(X, Z)h(Y, W) - h(Y, Z)h(X, W)).$$

Then apply (15.60), and choose $W = Z$ and $V = Y$ with X, Y, Z orthogonal.]

Ricci and Scalar Curvature as Contractions, and Einstein's Equation.

Recall from tensor algebra, that we speak of *contraction* when we set two indices equal to each other and sum over that index.

DEFINITION 15.47. (a) The **Ricci curvature** of h is the contraction (trace) of R in the first and third slots, namely for an orthonormal basis $E_1, \dots, E_n$ of $T_x M$ and $X, Y \in T_x M$,

$$(15.61) \quad Ric(X, Y) := \sum_{i=1}^n R(E_i, X, E_i, Y) = \sum_{i=1}^n R(E_i, Y, E_i, X) = Ric(Y, X),$$

where we have used (15.54) to deduce that Ric is a symmetric 2-tensor.

(b) The **scalar curvature** S is the contraction of Ric , namely

$$S = \sum_{i=1}^n Ric(E_i, E_i).$$

EXERCISE 15.48. The *Einstein tensor* of h is defined to be $Ric - \frac{1}{2}Sh$. By contracting (15.60) in the pairs (W, Y) and (V, Z) . Show that

$$0 = \operatorname{div}(Ric - \frac{1}{2}Sh) := \nabla_{E_i}(Ric - \frac{1}{2}Sh)(E_i, \cdot) \in \Omega^1(M).$$

When h has signature $(3, 1)$ (e.g. when (M, h) is a space-time), the *Einstein equation* of general relativity is $Ric - \frac{1}{2}h = \frac{-8\pi K}{c^2}T$ (see (14.6)), where T denotes the symmetric stress-energy-momentum tensor which is known to be divergence-free by conservation of energy and momentum. The left side $Ric - \frac{1}{2}h$ of Einstein's equation is the most obvious geometric candidate for a divergence-free symmetric tensor.

All Possible Curvature Tensors on $\mathbb{R}^n$ and the Kulkarni-Nomizu Product. We will need to study the abstract space $\mathcal{R}(\mathbb{R}^n)$ of all possible curvature tensors on $\mathbb{R}^n$, defined as follows. Let $e_1, \dots, e_n$ denote the standard basis of $\mathbb{R}^n$. For $R \in \otimes^4(\mathbb{R}^n)^*$, let $R_{hijk} := R(e_h, e_i, e_j, e_k)$. We define $\mathcal{R}(\mathbb{R}^n)$ to be the set of all $R \in \otimes^4(\mathbb{R}^n)^*$, such that

$$(15.62) \quad \begin{aligned} (A) \quad & R_{hijk} = -R_{ihjk} = R_{ihkj}, \quad \text{and} \\ (B) \quad & R_{hijk} + R_{hkij} + R_{hjki} = 0. \end{aligned}$$

Thus, $\mathcal{R}(\mathbb{R}^n)$ consists of those $R \in \otimes^4(\mathbb{R}^n)^*$ antisymmetric in the first pair and the last pair of indices, and which satisfy the First Bianchi Identity. We have seen that $R_{hijk} = R_{jkh i}$ then follows. Hence, $\mathcal{R}(\mathbb{R}^n)$ can be regarded as the subspace of the vector space $\mathcal{S}(\Lambda^2(\mathbb{R}^n))$ of symmetric linear endomorphisms of $\Lambda^2(\mathbb{R}^n)$ which satisfy Condition (B) in (15.62). Since Condition (B) is automatic in $\mathcal{S}(\Lambda^2(\mathbb{R}^n))$ except when h, i, j , and k are distinct,

$$\begin{aligned} \dim(\mathcal{R}(\mathbb{R}^n)) &= \dim(\mathcal{S}(\Lambda^2(\mathbb{R}^n))) - \binom{n}{4} \\ &= \frac{1}{2} \frac{n(n-1)}{2} \left(\frac{n(n-1)}{2} + 1 \right) - \binom{n}{4} = \frac{1}{12} n^2 (n^2 - 1). \end{aligned}$$

Let $\mathcal{S}(\mathbb{R}^n)$ denote the space of symmetric bilinear forms on $\mathbb{R}^n$. There is a linear map, which we call the *Ricci map*,

$$r: \mathcal{R}(\mathbb{R}^n) \longrightarrow \mathcal{S}(\mathbb{R}^n), \quad \text{given by } r(R) := \sum_{h=1}^n R_{hihk},$$

and a *scalar map*

$$s: \mathcal{R}(\mathbb{R}^n) \rightarrow \mathbb{R} \text{ given by } s(R) := \text{Tr}(R) := \sum_{i=1}^n r(R)_{ii} = \sum_{h,i=1}^n R_{hihi}.$$

Note that $\text{Ker } r \subseteq \text{Ker } s$, so that $\text{Ker } s = \left(\text{Ker } s \cap (\text{Ker } r)^\perp \right) \oplus \text{Ker } r$. Thus, we have a decomposition

$$(15.63) \quad \mathcal{R}(\mathbb{R}^n) = \mathcal{R}_1 \oplus \mathcal{R}_2 \oplus \mathcal{R}_3 := (\text{Ker } s)^\perp \oplus \left(\text{Ker } s \cap (\text{Ker } r)^\perp \right) \oplus \text{Ker } r.$$

The tensor representation $O(n) \rightarrow \text{GL}(\mathcal{R}(\mathbb{R}^n))$ is given for $g \in O(n)$ by

$$(g \cdot R)(v_1, \dots, v_4) := R(g^{-1}v_1, \dots, g^{-1}v_4).$$

and the representation $O(n) \rightarrow \text{GL}(\mathcal{S}(\mathbb{R}^n))$ is defined similarly. Since the map r is $O(n)$ -invariant and s is $O(n)$ -equivariant (i.e., $g \cdot s(R) = s(g \cdot R)$, for $g \in O(n)$), (15.63) is a decomposition of $\mathcal{R}(\mathbb{R}^n)$ into subspaces which are $O(n)$ -invariant. The subspace $\mathcal{R}_1, \mathcal{R}_2$ and $\mathcal{R}_3$ are actually irreducible, since $\mathcal{R}(\mathbb{R}^n)$ is irreducible as a $\text{GL}(n, \mathbb{R}^n)$ -module corresponding to the *Young symmetrizer diagram*

$$(15.64) \quad \begin{array}{|c|c|} \hline 1 & 3 \\ \hline 2 & 4 \\ \hline \end{array}$$

and r and s are the only independent contractions in $\mathcal{R}(\mathbb{R}^n)$ (see [436, 153ff]). This symmetrizer takes a tensor in $\otimes^4(\mathbb{R}^n)^*$ and symmetrizes it in the indices in positions 1 and 3 (the top row of the diagram), and in positions 2 and 4 (the bottom row of the diagram). Then the result is antisymmetrized in the indices in positions 1 and 2 (the first column of the diagram) and in positions 3 and 4 (the second column of the diagram). In order to determine the $\mathcal{R}_1, \mathcal{R}_2, \mathcal{R}_3$ components of $R \in \mathcal{R}(\mathbb{R}^n)$, we introduce a bilinear, symmetric map (the **Kulkarni-Nomizu product**, up to a constant factor)

$$\vee: S^2(\mathbb{R}^n) \times S^2(\mathbb{R}^n) \rightarrow \mathcal{R}(\mathbb{R}^n),$$

say $\vee(P, Q) := P \vee Q$, where

$$(15.65) \quad (P \vee Q)_{hijk} := \frac{1}{2}(P_{hj}Q_{ik} - P_{ij}Q_{hk} + P_{ik}Q_{hj} - P_{hk}Q_{ij}).$$

Note that this is simply twice the result of applying the diagram (15.64) to $P \otimes Q$.

EXERCISE 15.49. Check that $P \vee Q \in \mathcal{R}(\mathbb{R}^n)$; i.e., verify conditions (A) and (B) in (15.62).

Moreover, if I denotes the usual dot product on $\mathbb{R}^n$ (i.e., $I_{ij} = \delta_{ij}$ = Kronecker delta), then

$$\begin{aligned} (I \vee Q)_{hijk} &= \frac{1}{2}(\delta_{hj}Q_{ik} - \delta_{ij}Q_{hk} + \delta_{ik}Q_{hj} - \delta_{hk}Q_{ij}), \\ r(I \vee Q)_{ik} &= \frac{1}{2}(nQ_{ik} - Q_{ik} + \delta_{ik} \text{Tr}(Q) - Q_{ik}) \\ &= \frac{1}{2}((n-2)Q_{ik} + \text{Tr}(Q)\delta_{ik}). \end{aligned}$$

Hence,

$$(15.66) \quad r(I \vee Q) = \frac{1}{2}((n-2)Q + \text{Tr}(Q)I),$$

$$(15.67) \quad s(I \vee Q) = (n-1)\text{Tr}(Q),$$

and in particular,

$$(15.68) \quad r(I \vee I) = \frac{1}{2}((n-2)I + nI) = (n-1)I, \text{ and}$$

$$(15.69) \quad s(I \vee I) = (n-1)n.$$

PROPOSITION 15.50. *The adjoint r^* of $r: \mathcal{R}(\mathbb{R}^n) \rightarrow \mathcal{S}(\mathbb{R}^n)$ is $\frac{1}{2}I\vee: \mathcal{S}(\mathbb{R}^n) \rightarrow \mathcal{R}(\mathbb{R}^n)$; i.e., $r^*(Q) = 2I \vee Q$, in the sense that for $R \in \mathcal{R}(\mathbb{R}^n)$ and $Q \in \mathcal{S}(\mathbb{R}^n)$,*

$$\langle r(R), Q \rangle = \langle R, \frac{1}{2}I \vee Q \rangle.$$

For $n > 2$, $I\vee: \mathcal{S}(\mathbb{R}^n) \rightarrow \mathcal{R}_1 \oplus \mathcal{R}_2$ is an isomorphism of vector spaces. More precisely, if

$$\mathcal{S}_0(\mathbb{R}^n) := \{P \in \mathcal{S}(\mathbb{R}^n) : \text{Tr}(P) = 0\},$$

then

$$I\vee: \mathcal{S}_0(\mathbb{R}^n)^\perp \oplus \mathcal{S}_0(\mathbb{R}^n) \rightarrow \mathcal{R}_1 \oplus \mathcal{R}_2$$

respects the summands, and for $P, Q \in \mathcal{S}_0(\mathbb{R}^n)$,

$$(15.70) \quad \langle I \vee P, I \vee Q \rangle = (n-2)\langle P, Q \rangle.$$

PROOF. For $R \in \mathcal{R}(\mathbb{R}^n)$ and $Q \in \mathcal{S}(\mathbb{R}^n)$, we have (summing over repeated indices),

$$\begin{aligned} \langle R, I \vee Q \rangle &= R_{hijk}(I \vee Q)_{hijk} \\ &= \frac{1}{2} R_{hijk} (\delta_{hj} Q_{ik} - \delta_{ij} Q_{hk} + \delta_{ik} Q_{hj} - \delta_{hk} Q_{ij}) \\ &= \frac{1}{2} \left(r(R)_{ik} Q_{ik} + r(R)_{hk} Q_{hk} + r(R)_{hj} Q_{hj} + r(R)_{ij} Q_{ij} \right) \\ &= 2r(R)_{ik} Q_{ik} = \langle 2r(R), Q \rangle. \end{aligned}$$

This shows that $r^*(Q) = \frac{1}{2} I \vee Q$. Also, $\langle R, I \vee I \rangle = \langle 2r(R), I \rangle = 2s(R)$, which shows that $\text{Ker}(s)^\perp$ is spanned by $I \vee I$. Since the image of r^* is $(\text{Ker } r)^\perp$, the mapping $I \vee: \mathcal{S}(\mathbb{R}^n) \rightarrow \mathcal{R}(\mathbb{R}^n)$ maps onto $(\text{Ker } r)^\perp = \mathcal{R}_1 \oplus \mathcal{R}_2$. Moreover, for $P, Q \in \mathcal{S}(\mathbb{R}^n)$,

$$\begin{aligned} \langle I \vee P, I \vee Q \rangle &= \langle 2r(I \vee P), Q \rangle = \langle (n-2)P + \text{Tr}(P)I, Q \rangle \\ (15.71) \quad &= (n-2) \langle P, Q \rangle + \text{Tr}(P) \text{Tr}(Q). \end{aligned}$$

In particular, (15.70) holds for $P, Q \in \mathcal{S}_0(\mathbb{R}^n)$, and

$$(15.72) \quad |I \vee Q|^2 = (n-2)|Q|^2 + \text{Tr}(Q)^2,$$

which shows that $I \vee: \mathcal{S}(\mathbb{R}^n) \rightarrow \mathcal{R}(\mathbb{R}^n)$ is injective for $n \neq 2$. Moreover, we have $(I \vee)(\mathcal{S}_0(\mathbb{R}^n)) = \mathcal{R}_2$, since

$$I \vee Q \in \mathcal{R}_2 \Leftrightarrow 0 = s(I \vee Q) = \text{Tr}(r(I \vee Q)) = (n-1) \text{Tr}(Q).$$

Also, as $\mathcal{S}_0(\mathbb{R}^n)^\perp$ is spanned by I , $(I \vee)(\mathcal{S}_0(\mathbb{R}^n)^\perp) = \mathcal{R}_1$ by (15.68). $\square$

For $R \in \mathcal{R}(\mathbb{R}^n)$, suppose that according to the decomposition (15.63)

$$R = R_1 + R_2 + R_3.$$

Then R_1 is the projection of R onto $\text{Ker}(s)$, namely

$$R_1 := \frac{\langle R, I \vee I \rangle}{\|I \vee I\|^2} (I \vee I) = \frac{s(R)}{n(n-1)} (I \vee I),$$

where (15.71) is used to compute $\|I \vee I\|^2 = (n-2)n + n^2 = 2n(n-1)$. For $n = 2$, $\dim(\mathcal{R}(\mathbb{R}^2)) = 1$, and hence $R = R_1 = \frac{1}{2}s(R)(I \vee I)$, and $R_2 = R_3 = 0$. Thus, we now assume $n > 2$. A candidate for R_2 is obtained as follows. Note that $I \vee r(R) = 2r^*(r(R)) \in (\text{Ker } r)^\perp$, and subtracting off the $(\text{Ker } s)^\perp$ component, we get an element of $\text{Ker } s \cap (\text{Ker } r)^\perp = \mathcal{R}_2$, namely $(n-2) \langle P, Q \rangle + \text{Tr}(P) \text{Tr}(Q)$

$$\begin{aligned} I \vee r(R) - \frac{\langle I \vee r(R), I \vee I \rangle}{\|I \vee I\|^2} (I \vee I) &= I \vee \left(r(R) - \frac{(n-2)s(R) + ns(R)}{n(n-1)} I \right) \\ &= I \vee \left(r(R) - \frac{1}{n} s(R) I \right). \end{aligned}$$

The operator $A: \mathcal{R}(\mathbb{R}^n) \rightarrow \mathcal{R}_2$, given by

$$A(R) := I \vee \left(r(R) - \frac{1}{n} s(R) I \right)$$

is not quite a projection onto $\text{Ker } s \cap (\text{Ker } r)^\perp$, but rather note that for $R \in \mathcal{R}_2$, say $R = I \vee Q$ with $\text{Tr}(Q) = 0$, we have (using (15.66) and (15.67))

$$A(R) = A(I \vee Q) = I \vee \left(r(I \vee Q) - \frac{1}{n} s(I \vee Q) I \right) = \frac{1}{2}(n-2)(I \vee Q).$$

Hence for $n > 2$, $\frac{2}{n-2}A|_{\mathcal{R}_2}$ is the identity and $A|_{(\mathcal{R}_1 \oplus \mathcal{R}_3)} = 0$, since clearly $A|_{\mathcal{R}_3} = A|_{\text{Ker } r} = 0$ and

$$\begin{aligned} A(I \vee I) &= I \vee \left(r(I \vee I) - \frac{1}{n}s(I \vee I)I \right) \\ &= I \vee \left((n-1)I - \frac{1}{n}(n-1)nI \right) = 0. \end{aligned}$$

Thus, $\frac{2}{n-2}A: \mathcal{R}(\mathbb{R}^n) \rightarrow \mathcal{R}_2$ is an orthogonal projection and

$$R_2 = \frac{2}{n-2}A(R) = \frac{2}{n-2}I \vee \left(r(R) - \frac{1}{n}s(R)I \right).$$

In summary, we have

PROPOSITION 15.51. *For $n = 2$, $R = R_1 = s(R)(I \vee I)$, while for $n > 2$, $R = R_1 + R_2 + R_3$, where*

$$\begin{aligned} R_1 &= \frac{s(R)}{n(n-1)}(I \vee I) \in \mathcal{R}_1 = (\text{Ker } s)^\perp, \\ R_2 &= \frac{2}{n-2}I \vee \left(r(R) - \frac{1}{n}s(R)I \right) \in \mathcal{R}_2 = \text{Ker } s \cap (\text{Ker } r)^\perp, \quad \text{and} \\ R_3 &= R - R_1 - R_2 \in \text{Ker } r. \end{aligned}$$

REMARK 15.52. The parts R_1, R_2 and R_3 have names:

$$\begin{aligned} R_1 &\text{ is the **constant curvature part** of } R, \\ R_2 &\text{ is the **traceless Ricci part** of } R, \quad \text{and} \\ (15.73) \quad R_3 &\text{ (usually denoted } W) \text{ is the **Weyl part** of } R. \end{aligned}$$

(a) R_1 gets its name as follows. For R of the form $\frac{s(R)}{n(n-1)}(I \vee I)$, we have (from (15.65)) that for independent vectors $X, Y \in \mathbb{R}^n$ with $\Pi := \text{span}(X, Y)$,

$$\begin{aligned} R(X, Y, X, Y) &= \frac{s(R)}{n(n-1)}(I \vee I)(X, Y, X, Y) \\ &= \frac{s(R)}{n(n-1)} \left((X \cdot X)(Y \cdot Y) - (X \cdot Y)^2 \right), \end{aligned}$$

so that the sectional curvature (see (15.51, p. 423)) of Π , namely

$$K(\Pi) = \frac{R(X, Y, X, Y)}{\|X\|^2 \|Y\|^2 - (X \cdot Y)^2} = \frac{s(R)}{n(n-1)},$$

is independent of the plane Π (i.e., K is a *constant* function on the set of planes).

(b) Note that $R_2 = \frac{2}{n-2}I \vee \left(r(R) - \frac{1}{n}s(R)I \right)$ is determined by the *traceless Ricci tensor* $r(R) - \frac{1}{n}s(R)I$, called so since $\text{Tr}(r(R) - \frac{1}{n}s(R)I) = s(R) - s(R) = 0$.

(c) The Weyl part of the curvature tensor of a Riemannian manifold M with metric h is known as the *Weyl conformal curvature tensor* (or simply *Weyl tensor*) of (M, h) , and is denoted by W . We should mention that each $T_x M$ can be isometrically identified with $\mathbb{R}^n$. Such an identification is unique up to $O(n)$ and the various spaces $\mathcal{R}_1, \mathcal{R}_2, \mathcal{R}_3$ are $O(n)$ -invariant, so that the split $R = R_1 + R_2 + R_3$ can be made invariantly. Indeed, for the curvature tensor field R , we can replace I in (15.73) by the metric h to define R_1, R_2 and R_3 . Thus,

$$\begin{aligned} W &= R_3 = R - R_1 - R_2 \\ &= R - \frac{s(R)}{n(n-1)}(h \vee h) - \frac{2}{n-2}h \vee \left(r(R) - \frac{1}{n}s(R)h \right). \end{aligned}$$

Let $W^\#$ denote the $(1,3)$ -tensor obtained from W by raising the first index, namely $(W^\#)^i_{jkl} = h^{im}W_{mjkl}$. Then $W^\#$ has the property that it is invariant under a conformal change of metric, say $h \mapsto e^{2\sigma}h$ for some $\sigma \in C^\infty(M)$. If $(R_\sigma)^\#$ denotes the $(1,3)$ version of the Riemann curvature tensor of $e^{2\sigma}h$, then a somewhat lengthy computation in [141] yields

$$(15.74) \quad R^\# - (R_\sigma)^\# = |d\sigma|^2(h \vee h)^\# + 2(\tilde{\sigma} \vee h)^\#,$$

where $\tilde{\sigma} := \nabla(d\sigma) - d\sigma \otimes d\sigma$ is a symmetric 2-tensor. The 2-tensor $\nabla(d\sigma)$ is the covariant derivative of $d\sigma$ with respect to the Levi-Civita connection θ of h , and it is known as the *Hessian* of σ . The symmetry of $\nabla(d\sigma)$ is due to fact that θ is torsion-free. Since the right side of (15.74) has Weyl part 0, the $(1,3)$ -version of the Weyl tensor is unchanged. Also in [141] it is shown that if $W = 0$ and $\dim(M) \geq 4$, then about each point $x \in M$, there is a neighborhood U and a function $\sigma \in C^\infty(U)$, such that the curvature tensor R_σ of $e^{2\sigma}h$ is 0 (i.e., (M, h) is conformally flat). The result (15.74) shows that $W = 0$ is necessary in order that (M, h) be conformally flat. If $\dim(M) = 3$, then $W = 0$ is automatic, since

$$6 = \frac{1}{12}(3^2)(3^2 - 1) = \dim(\mathcal{R}(\mathbb{R}^3)) = \dim(\mathcal{R}_1(\mathbb{R}^3) \oplus \mathcal{R}_2(\mathbb{R}^3)).$$

Thus, for $\dim(M) = 3$, R is determined by the Ricci tensor. However for $\dim(M) = 3$, $W = 0$ does not imply that (M, h) is conformally flat. For $\dim(M) = 2$, $W = 0$ is again automatic, but conformal flatness does not follow from $W = 0$. Instead, one proves conformal flatness (i.e., the existence of isothermal parameters) by other means.

Curvature Parts on 4-Manifolds and Self-Duality. We will focus on oriented Riemannian 4-manifolds (M, h) . First however, in any dimension, due to the antisymmetry of $R(W, Z, X, Y)$ in (X, Y) and in (W, Z) , we can view R as a section of $\text{End}(\Lambda^2(TM^*))$, or an operator sending 2-forms to 2-forms. This operator is called the *curvature operator*. In terms of a local frame field, the curvature operator applied to a 2-form α yields the 2-form $\hat{R}(\alpha)$ defined by

$$(15.75) \quad \hat{R}(\alpha)_{ij} := \frac{1}{2}R_{ijkl}\alpha^{kl},$$

where $\alpha^{kl} = h^{kp}h^{lq}\alpha_{pq}$. Note that for a metric of constant sectional curvature 1, $\hat{R}$ is the identity. The symmetry $R(W, Z, X, Y) = R(X, Y, W, Z)$ implies that $\hat{R}$ is a symmetric endomorphism of $\Lambda^2(TM^*)$, since

$$h(\hat{R}(\alpha), \beta) = \frac{1}{4}R_{ijkl}\alpha^{kl}\beta^{ij} = \frac{1}{4}R_{klij}\alpha^{kl}\beta^{ij} = h(\alpha, \hat{R}(\beta)).$$

For oriented Riemannian 4-manifolds, we have another automorphism of $\Lambda^2(TM^*)$, namely the Hodge star $*$: $\Lambda^2(TM^*) \rightarrow \Lambda^{4-2}(TM^*)$. While the decomposition, $\mathcal{R}(\mathbb{R}^n) = \mathcal{R}_1 \oplus \mathcal{R}_2 \oplus \mathcal{R}_3$ of (15.63) consists of $O(n)$ -irreducible subspaces, we now show that, for $n = 4$, $\mathcal{R}_3$ is *not* $SO(4)$ -irreducible. Recall that the Hodge star $*$ satisfies $*^2 = \text{Id}$ on $\Lambda^2(\mathbb{R}^{4*})$, and we have $\Lambda^2(\mathbb{R}^{4*}) = \Lambda_+^2 \oplus \Lambda_-^2$, where

$$\Lambda_+^2 := (1 + *) (\Lambda^2(\mathbb{R}^{4*})) \text{ and } \Lambda_-^2 = (1 - *) (\Lambda^2(\mathbb{R}^{4*}))$$

are the self-dual and anti-self-dual subspaces (± 1 eigenspaces of $*$). Relative to the standard basis e^1, e^2, e^3, e^4 of $\mathbb{R}^{4*}$, a basis of $\Lambda_\pm^2$ is

$$e^2 \wedge e^3 \pm e^1 \wedge e^4, \quad e^3 \wedge e^1 \pm e^2 \wedge e^4, \quad e^1 \wedge e^2 \pm e^3 \wedge e^4.$$

We can write $\widehat{R}$ and $*$ in block form relative to the decomposition $\Lambda^2(\mathbb{R}^{4*}) = \Lambda_+^2 \oplus \Lambda_-^2$, say

$$(15.76) \quad \widehat{R} = \begin{bmatrix} A & B \\ B^T & C \end{bmatrix}, \quad * = \begin{bmatrix} I & 0 \\ 0 & -I \end{bmatrix},$$

where $A = A^T$ and $C = C^T$ since $\widehat{R}$ is symmetric. We know that $\dim \mathcal{R}(\mathbb{R}^4) = \frac{1}{12}4^2(4^2 - 1) = 20$, but the dimension of the space of all 6×6 symmetric matrices is $6(6+1)/2 = 21$. The discrepancy is due to the fact that $*$ is orthogonal to $\mathcal{R}(\mathbb{R}^4)$ in the space $\mathcal{S}(\Lambda^2)$ of all symmetric endomorphisms of $\Lambda^2(\mathbb{R}^{4*})$ due to the Bianchi Identity, namely for $R \in \mathcal{R}(\mathbb{R}^4)$

$$(15.77) \quad 0 = \varepsilon^{ijkl}(R_{ijkl} + R_{iljk} + R_{iklj}) = 3\varepsilon^{ijkl}R_{ijkl} = 3\langle *, R \rangle,$$

where we recall from (15.19) that $(*\alpha)_{ij} = \frac{1}{2}\varepsilon^{ijkl}\alpha_{kl}$. Thus,

$$(15.78) \quad \mathcal{R}(\mathbb{R}^4) \cong \mathcal{S}'(\Lambda^2) := *^\perp := \{S \in \mathcal{S}(\Lambda^2) : \langle S, * \rangle = 0\}.$$

By (15.76) and (15.77), we have $0 = \langle *, R \rangle = \text{Tr}(A) - \text{Tr}(C)$, while $\text{Tr}(A) + \text{Tr}(C) = \text{Tr}(R) = \frac{1}{2}R_{ij}^{ij} = \frac{1}{2}s(R)$. Hence, $\text{Tr}(A) = \text{Tr}(C) = \frac{1}{4}s(R)$, and defining $\widetilde{A} := A - \frac{1}{3}\text{Tr}(A)I$ and $\widetilde{C} := C - \frac{1}{3}\text{Tr}(C)I$, we have

$$(15.79) \quad R = \frac{s(R)}{12} \begin{bmatrix} I & 0 \\ 0 & I \end{bmatrix} + \begin{bmatrix} 0 & B \\ B^T & 0 \end{bmatrix} + \begin{bmatrix} \widetilde{A} & 0 \\ 0 & 0 \end{bmatrix} + \begin{bmatrix} 0 & 0 \\ 0 & \widetilde{C} \end{bmatrix}.$$

As $s(R)$, B , and (traceless symmetric) $\widetilde{A}$ and $\widetilde{C}$ vary independently, each of the summands in (15.79) varies over a subspace of $\mathcal{R}(\mathbb{R}^4)$, say $\mathcal{C}_1, \mathcal{C}_2, \mathcal{C}_3$, and $\mathcal{C}_4$, from left to right. Note that

$$\begin{aligned} \mathcal{C}_1 &= \{\alpha \text{Id} \in \mathcal{S}(\Lambda^2) : \alpha \in \mathbb{R}\}, \\ \mathcal{C}_2 &= \{R \in \mathcal{S}(\Lambda^2) : R \circ * = -* \circ R\}, \\ \mathcal{C}_3 &= \{R \in \mathcal{S}(\Lambda^2) : \langle *, R \rangle = 0, R \circ * = * \circ R = R\} \text{ and} \\ \mathcal{C}_4 &= \{R \in \mathcal{S}(\Lambda^2) : \langle *, R \rangle = 0, R \circ * = * \circ R = -R\}. \end{aligned}$$

Thus, as $*$ is $\text{SO}(4)$ -invariant, each of $\mathcal{C}_i$ is an $\text{SO}(4)$ -invariant subspace for the tensor representation $\text{SO}(4) \rightarrow \text{O}(\mathcal{S}(\Lambda^2))$. For Proposition 15.54 below, we will use the following

LEMMA 15.53. *Let $r: \text{O}(n) \rightarrow \text{O}(V)$ be an irreducible representation. Then the restriction $r|_{\text{SO}(n)}$ is either irreducible, or V is the direct sum of two irreducible $r|_{\text{SO}(n)}$ -invariant subspaces of equal dimension.*

PROOF. Suppose that $r|_{\text{SO}(n)}$ is not irreducible, and let V' be a proper, irreducible $r|_{\text{SO}(n)}$ -invariant subspace of V . Let $A \in \text{O}(n)$ with $\det A = -1$. Then $r(A)(V')$ is $r|_{\text{SO}(n)}$ -invariant, since for any $B \in \text{SO}(n)$, we have $C := A^{-1}BA \in \text{SO}(n)$, and

$$r(B)(r(A)(V')) = r(BA)(V') = r(AC)(V') = r(A)(r(C)V') \subseteq r(A)(V').$$

Since V' is irreducible, either $r(A)(V') \cap V' = V'$ or $r(A)(V') \cap V' = \{0\}$. If $r(A)(V') \cap V' = V'$, then V' is a proper r -invariant subspace of V , contrary to assumption. If $r(A)(V') \cap V' = \{0\}$, then $V' + r(A)(V')$ is a direct sum. Moreover,

$V' + r(A)(V')$ is also r -invariant, since any $C \in \mathrm{O}(n)$ is of the form BA^{-1} and AB' for some $B, B' \in \mathrm{SO}(n)$, and we have

$$\begin{aligned} r(C)(V' + r(A)(V')) &= r(C)(V') + r(C)r(A)(V') \\ &= r(AB')(V') + r(BA^{-1})r(A)(V') \\ &= r(A)(V') + r(B)(V') = V' + r(A)(V'). \end{aligned}$$

Thus, $V = V' + r(A)(V')$ is a direct sum of two $r|_{\mathrm{SO}(n)}$ -invariant subspaces of equal dimension. It remains to show that $r(A)(V')$ is $r|_{\mathrm{SO}(n)}$ -irreducible. If W is a proper, irreducible $r|_{\mathrm{SO}(n)}$ -invariant subspace of $r(A)(V')$, then (contrary to the $r|_{\mathrm{SO}(n)}$ -irreducibility of V') $r(A)^{-1}(W)$ is a proper, $r|_{\mathrm{SO}(n)}$ -invariant subspace of V' , since for any $B \in \mathrm{SO}(n)$, $BA^{-1} = A^{-1}B'$ for some $B' \in \mathrm{SO}(n)$, and so

$$r(B)\left(r(A)^{-1}(W)\right) = r(A)^{-1}(r(B')(W)) = r(A)^{-1}(W). \quad \square$$

PROPOSITION 15.54. *With respect to the decomposition (see (15.63))*

$$(15.80) \quad \mathcal{R}(\mathbb{R}^4) = \mathcal{R}_1 \oplus \mathcal{R}_2 \oplus \mathcal{R}_3 := (\mathrm{Ker } s)^\perp \oplus \left(\mathrm{Ker } s \cap (\mathrm{Ker } r)^\perp \right) \oplus \mathrm{Ker } r,$$

under the identification $\mathcal{R}(\mathbb{R}^4) \cong \mathcal{S}'(\Lambda^2)$ of (15.78), we have

$$\begin{aligned} \mathcal{C}_1 &\cong \mathcal{R}_1 = \{\text{constant curvature parts}\}, \\ \mathcal{C}_2 &\cong \mathcal{R}_2 = \{\text{traceless Ricci parts}\}, \text{ and} \\ \mathcal{C}_3 + \mathcal{C}_4 &\cong \mathcal{R}_3 = \{\text{Weyl parts}\}, \end{aligned}$$

in the terminology of (15.73).

PROOF. We know that the $\mathcal{R}_i$ are irreducible, $\mathrm{O}(4)$ -invariant subspaces of $\mathcal{R}(\mathbb{R}^4)$, with $\dim(\mathcal{R}_1) = 1$, $\dim(\mathcal{R}_2) = \dim(\mathcal{S}_0(\mathbb{R}^4)) = 4(4+1)/2 - 1 = 9$, and

$$\dim(\mathcal{R}_3) = \dim(\mathcal{R}(\mathbb{R}^4)) - 10 = 4^2(4^2 - 1)/12 - 10 = 10.$$

By Lemma 15.53, the odd-dimensional $\mathrm{O}(4)$ -irreducible subspaces $\mathcal{R}_1$ and $\mathcal{R}_2$ remain irreducible under $\mathrm{SO}(4)$. Since the isomorphism $\mathcal{R}(\mathbb{R}^4) \cong \mathcal{S}'(\Lambda^2)$ is $\mathrm{SO}(4)$ -equivariant and there are four $\mathrm{SO}(4)$ -invariant summands $\mathcal{C}_i$, $\mathcal{R}_3$ must split into two irreducible, $\mathrm{SO}(4)$ -invariant summands, each of dimension 5. These are necessarily $\mathcal{C}_3$ and $\mathcal{C}_4$, and then clearly $\mathcal{C}_1 \cong \mathcal{R}_1$ and $\mathcal{C}_2 \cong \mathcal{R}_2$. $\square$

We can decompose the Riemann curvature tensor R of an oriented, Riemannian 4-manifold (M, h) as

$$R = R_1 + R_2 + W = R_1 + R_2 + W^+ + W^-,$$

where W^+ and W^- correspond respectively to the $\mathcal{C}_3$ and $\mathcal{C}_4$ components of the Weyl tensor W .

DEFINITION 15.55. If $W^- = 0$, then (M, h) is called **self-dual**, and if $W^+ = 0$, then (M, h) is called **anti-self-dual**.

The terminology is fitting, since considering $*$ and $W^\pm \in C^\infty(\mathrm{End}(\Lambda(TM^*)))$, we have $* \circ W^\pm = W^\pm \circ * = \pm W^\pm$.

6. Bochner-Weitzenböck Formulas

Let $\pi: P \rightarrow M$ be a principal G -bundle and let ω be a connection 1-form on P . Suppose that $\rho: G \rightarrow \text{GL}(W)$ is a representation, and let $\overline{\Omega}^k(P, W)$ denote the space of horizontal equivariant forms (see Definition 15.11, p. 401). In this section, we assume that M is compact, oriented Riemannian n -manifold with metric h . Let θ denote the Levi-Civita connection (see Definition 15.40, p. 418) on the principal $\text{SO}(n)$ -bundle $\pi_F: FM \rightarrow M$ of oriented, orthonormal frames.

Fibered Products. Let

$$P \times_f FM := \{(p, u) \in P \times FM : \pi(p) = \pi_F(u)\}.$$

The group $G \times \text{SO}(n)$ acts freely on $P \times_f FM$ via $(p, u)(g_1, g_2) = (pg_1, ug_2)$, and

$$\pi \times_f \pi_F: P \times_f FM \rightarrow M$$

is readily verified to be a principal $G \times \text{SO}(n)$ -bundle, called the **fibered product** of P and FM . The subscript f in $\times_f$ stands for *fibered* (note that $P \times_f FM \neq P \times FM$). Observe that

$$\pi_1: P \times_f FM \rightarrow P \quad \text{and} \quad \pi_2: P \times_f FM \rightarrow FM,$$

given by $\pi_1(p, u) := p$ and $\pi_2(p, u) := u$ are principal bundles with groups $\text{SO}(n)$ and G respectively. Note that $\pi_1^*\omega$ is a $\mathfrak{g}$ -valued 1-form on $P \times_f FM$, while $\pi_2^*\theta$ is a $\mathfrak{so}(n)$ -valued 1-form on $P \times_f FM$. The direct sum $\pi_1^*\omega \oplus \pi_2^*\theta$ is a $\mathfrak{g} \oplus \mathfrak{so}(n)$ -valued 1-form on $P \times_f FM$. It is not hard to verify that $\pi_1^*\omega \oplus \pi_2^*\theta$ is a connection 1-form for $\pi \times_f \pi_F: P \times_f FM \rightarrow M$. To avoid cumbersome expressions, let us adopt the notation

$$(15.81) \quad \omega \oplus \theta := \pi_1^*\omega \oplus \pi_2^*\theta.$$

If $\mathbb{R}^{n*}$ denotes the dual space of $\mathbb{R}^n$, then we define the space of tensors contravariant of degree r and covariant of degree s by

$$T^{r,s} := \mathbb{R}^n \otimes \dots \otimes \mathbb{R}^n \otimes \mathbb{R}^{n*} \otimes \dots \otimes \mathbb{R}^{n*},$$

and the tensor representation $t^{r,s}: \text{SO}(n) \rightarrow \text{GL}(T^{r,s})$ is given by

$$(15.82) \quad t^{r,s}(A)(v_1 \otimes \dots \otimes v_r \otimes \eta_1 \otimes \dots \otimes \eta_s) \\ := Av_1 \otimes \dots \otimes Av_r \otimes (\eta_1 \circ A^{-1}) \otimes \dots \otimes (\eta_s \circ A^{-1}).$$

Then we have a representation $\rho \otimes t^{r,s}: G \times \text{SO}(n) \rightarrow \text{GL}(W \otimes T^{r,s})$, and we may consider the spaces $\overline{\Omega}^k(P \times_f FM, W \otimes T^{r,s})$ of horizontal, equivariant $W \otimes T^{r,s}$ -valued k -forms on $P \times_f FM$. We have the usual isomorphism (see (15.11), p. 403)

$$(15.83) \quad \overline{\Omega}^k(P \times_f FM, W \otimes T^{r,s}) \cong \Omega^k(M, (P \times_f FM) \times_{G \times \text{SO}(n)} (W \otimes T^{r,s}))$$

between horizontal, equivariant k -forms and k -forms with values in the associated vector bundle. More significantly for this section is the fact that either of the spaces in (15.83) can be identified with the subspace of elements of

$$\overline{\Omega}^0(P \times_f FM, W \otimes T^{r,s+k}) \cong C^\infty(M, (P \times_G W) \otimes T(M)^{r,s+k})$$

which are antisymmetric in the last k slots. This is accomplished via standard horizontal vector fields (see Definition 15.45, p. 425). Recall that for $w \in \mathbb{R}^n$, the standard horizontal vector field $\bar{w}$ is defined on FM . However, we can take the horizontal lift of $\bar{w}$ to $P \times_f FM$, relative to the connection $\pi_1^*\omega$ on $\pi_2: P \times_f FM \rightarrow$

FM , in order to obtain a vector field $\tilde{w}$ on $P \times_f FM$. Let us just call $\tilde{w}$ the standard horizontal vector field on $P \times_f FM$ associated to $w \in \mathbb{R}^n$, and to avoid notational complication use the same notation $\bar{w}$ as we do for $\bar{w}$ on FM . Note that for $(g, A) \in G \times O(n)$, we have

$$(15.84) \quad (R)_{(g,A)*}(\bar{w}_{(p,u)}) = \overline{(A^{-1}w)}_{(pg, u \circ A)},$$

(cf. (15.55), p. 425). Thus, regarding G and $O(n)$ as subgroups of $G \times O(n)$, note that $\bar{w}$ on $P \times_f FM$ is G -invariant, and although not $SO(n)$ -invariant, it transforms *nicely*.

For $\alpha \in \bar{\Omega}^k(P \times_f FM, W \otimes T^{r,s})$, we define $\alpha' \in \bar{\Omega}^0(P \times_f FM, W \otimes T^{r,s+k})$ by

$$\alpha'(p, u)(\eta_1, \dots, \eta_r, v_1, \dots, v_{s+k}) := \alpha_{(p,u)}(\eta_1, \dots, \eta_r, v_1, \dots, v_s)(\overline{v_{s+1}}, \dots, \overline{v_{s+k}}),$$

where $\eta_1, \dots, \eta_r \in \mathbb{R}^{n*}$, $v_1, \dots, v_{s+k} \in \mathbb{R}^n$, and $\overline{v_{s+1}}, \dots, \overline{v_{s+k}}$ denote the standard horizontal vector fields on $P \times_f FM$ associated with $v_{s+1}, \dots, v_{s+k}$. Note that $\alpha' \in \bar{\Omega}^0(P \times_f FM, W \otimes T^{r,s+k})$, since (using (15.84))

$$\begin{aligned} & \alpha'((p, u)(g, A))(\eta_1, \dots, \eta_r, v_1, \dots, v_{s+k}) \\ &= \alpha_{(pg, u \circ A)}(\eta_1, \dots, \eta_r, v_1, \dots, v_s)(\overline{v_{s+1}}, \dots, \overline{v_{s+k}}) \\ &= \alpha_{(p,u)}(\eta_1, \dots, \eta_r, v_1, \dots, v_s)(R_{(g,A)*}(\overline{Av_{s+1}}), \dots, R_{(g,A)*}(\overline{Av_{s+k}})) \\ &= (R_{(g,A)}^*)_{(p,u)}(\eta_1, \dots, \eta_r, v_1, \dots, v_s)(\overline{Av_{s+1}}, \dots, \overline{Av_{s+k}}) \\ &= (\rho \otimes t^{r,s})((g, A)^{-1})(\alpha_{(p,u)}(\eta_1, \dots, \eta_r, v_1, \dots, v_s)(\overline{Av_{s+1}}, \dots, \overline{Av_{s+k}})) \\ &= \rho(g^{-1})(\alpha_{(p,u)}(\eta_1 \circ A, \dots, \eta_r \circ A, Av_1, \dots, Av_s)(\overline{Av_{s+1}}, \dots, \overline{Av_{s+k}})) \\ &= \rho(g^{-1})(\alpha'(p, u)(\eta_1 \circ A, \dots, \eta_r \circ A, Av_1, \dots, Av_{s+k})) \\ &= (\rho \otimes t^{r,s+k})((g, A)^{-1})(\alpha'(p, u)(\eta_1, \dots, \eta_r, v_1, \dots, v_{s+k})). \end{aligned}$$

In addition to the covariant *exterior* differentiation operator

$$(15.85) \quad D^{\omega \oplus \theta} : \bar{\Omega}^k(P \times_f FM, W \otimes T^{r,s}) \longrightarrow \bar{\Omega}^{k+1}(P \times_f FM, W \otimes T^{r,s}),$$

we also have

$$(15.86) \quad \nabla^{\omega \oplus \theta} := D^{\omega \oplus \theta} : \bar{\Omega}^0(P \times_f FM, W \otimes T^{r,s+k}) \longrightarrow \bar{\Omega}^1(P \times_f FM, W \otimes T^{r,s+k}).$$

Even though one can regard

$$\bar{\Omega}^k(P \times_f FM, W \otimes T^{r,s}) \subseteq \bar{\Omega}^0(P \times_f FM, W \otimes T^{r,s+k})$$

and

$$\begin{aligned} \bar{\Omega}^{k+1}(P \times_f FM, W \otimes T^{r,s}) &\subseteq \bar{\Omega}^0(P \times_f FM, W \otimes T^{r,s+k+1}) \\ &\cong \bar{\Omega}^1(P \times_f FM, W \otimes T^{r,s+k}), \end{aligned}$$

the operator in (15.85) is *not* a restriction of the operator in (15.86) if $k > 0$. Hence, we have introduced a different notation, namely $\nabla^{\omega \oplus \theta}$ in (15.86). We also

add that it is customary to denote the evaluation of the 1-form $\nabla^{\omega \oplus \theta} \alpha$ on a vector X by $\nabla_X^{\omega \oplus \theta} \alpha$, namely for $\alpha \in \overline{\Omega}^0(P \times_f FM, W \otimes T^{r,s+k})$ and $X \in T(P \times_f FM)$,

$$\nabla_X^{\omega \oplus \theta} \alpha := (\nabla^{\omega \oplus \theta} \alpha)(X).$$

Although not equal, $D^{\omega \oplus \theta} \alpha$ and $\nabla^{\omega \oplus \theta} \alpha$ are nevertheless related by

PROPOSITION 15.56. *For*

$$\alpha \in \overline{\Omega}^k(P \times_f FM, W \otimes T^{r,s}) \subseteq \overline{\Omega}^0(P \times_f FM, W \otimes T^{r,s+k})$$

and $\overline{x}_1, \dots, \overline{x}_{k+1}$ standard horizontal vector fields on $P \times_f FM$ associated with $x_1, \dots, x_{k+1} \in \mathbb{R}^n$, we have

$$(15.87) \quad (D^{\omega \oplus \theta} \alpha)(\overline{x}_1, \dots, \overline{x}_{k+1}) = \sum_{i=1}^{k+1} (-1)^{i+1} (\nabla_{\overline{x}_i}^{\omega \oplus \theta} \alpha)(x_1, \dots, \widehat{x}_i, \dots, x_{k+1}).$$

PROOF. Using the fact that $[\overline{x}_i, \overline{x}_j]$ is vertical (see (15.56)), we compute

$$\begin{aligned} (D^{\omega \oplus \theta} \alpha)(\overline{x}_1, \dots, \overline{x}_{k+1}) &= (d\alpha)(\overline{x}_1, \dots, \overline{x}_{k+1}) \\ &= \sum_{i=1}^{k+1} (-1)^{i+1} \overline{x}_i \left[\alpha(\overline{x}_1, \dots, \widehat{x}_i, \dots, \overline{x}_{k+1}) \right] \\ &\quad + \sum_{1 \leq i < j \leq k+1} (-1)^{i+j} \alpha([\overline{x}_i, \overline{x}_j], \overline{x}_1, \dots, \widehat{x}_i, \dots, \widehat{x}_j, \dots, \overline{x}_{k+1}) \\ &= \sum_{i=1}^{k+1} (-1)^{i+1} \overline{x}_i \left[\alpha(\overline{x}_1, \dots, \widehat{x}_i, \dots, \overline{x}_{k+1}) \right] \\ &= \sum_{i=1}^{k+1} (-1)^{i+1} d \left(\alpha(\overline{x}_1, \dots, \widehat{x}_i, \dots, \overline{x}_{k+1}) \right) (\overline{x}_i) \\ &= \sum_{i=1}^{k+1} (-1)^{i+1} d(\alpha(x_1, \dots, \widehat{x}_i, \dots, x_{k+1}))(\overline{x}_i) \\ &= \sum_{i=1}^{k+1} (-1)^{i+1} (\nabla_{\overline{x}_i}^{\omega \oplus \theta} \alpha)(x_1, \dots, \widehat{x}_i, \dots, x_{k+1}). \quad \square \end{aligned}$$

Contractions and Components. Contractions of tensor fields are most efficiently displayed in terms of components. While one usually thinks that this involves the choice of some coordinate system or ad hoc choice of basis, one of the advantages of working on the frame bundle (or more generally $P \times_f FM$) is that one can use the standard horizontal vector fields $\overline{e}_1, \dots, \overline{e}_n$ corresponding to the *standard basis* $e_1, \dots, e_n$ of $\mathbb{R}^n$ and *standard dual basis* $e^1, \dots, e^n \in \mathbb{R}^{n*}$. Thus, there are standard W -valued components of $\alpha \in \overline{\Omega}^k(P \times_f FM, W \otimes T^{r,s})$ defined at each $(p, u) \in P \times_f FM$ by

$$\alpha_{j_1 \dots j_s; q_1 \dots q_k}^{i_1 \dots i_r}(p, u) := \alpha_{(p, u)}(\overline{e}_{q_1}, \dots, \overline{e}_{q_k})(e^{i_1}, \dots, e^{i_r}, e_{j_1}, \dots, e_{j_s}) \in W.$$

(It might not be necessary to emphasize that we drop the semicolon in the α -expression on the left side, if $r = s = 0$.) Let $\varphi \in \overline{\Omega}^1(FM, \mathbb{R}^n)$ denote the canonical 1-form. Note that the components $\varphi^1, \dots, \varphi^n$ of φ are $\mathbb{R}$ -valued forms vanishing on vertical vectors. Using $\pi_2: P \times_f FM \rightarrow FM$, we can pull back the form φ to

a form $\pi_2^*(\varphi) \in \overline{\Omega}^m(P \times_f FM, \mathbb{R}^n)$, which we continue to denote by φ and whose components are still denoted by $\varphi^1, \dots, \varphi^n$. For $\alpha \in \overline{\Omega}^k(P \times_f FM, W \otimes T^{r,s})$, we can write

$$\alpha(e^{i_1}, \dots, e^{i_r}, e_{j_1}, \dots, e_{j_s}) = \frac{1}{k!} \sum_{q_1, \dots, q_k} \alpha_{j_1 \dots j_s; q_1 \dots q_k}^{i_1 \dots i_r} \varphi^{q_1} \wedge \dots \wedge \varphi^{q_k}.$$

Also, for $\alpha \in \overline{\Omega}^0(P \times_f FM, W \otimes T^{r,s})$, we use the notation

$$\alpha_{j_1 \dots j_s | q}^{i_1 \dots i_r} := \left(\nabla_{\overline{e}_q}^{\omega \oplus \theta} \alpha \right)_{j_1 \dots j_s}^{i_1 \dots i_r} = \left(\nabla^{\omega \oplus \theta} \alpha \right)_{j_1 \dots j_s; q}^{i_1 \dots i_r}.$$

Note that for any $f \in C^\infty(P \times_f FM, W)$, $(df)^H(\overline{e}_i) = df(\overline{e}_i) = \overline{e}_i[f]$, from which it follows that

$$(15.88) \quad \alpha_{j_1 \dots j_s | q}^{i_1 \dots i_r} = d(\alpha_{j_1 \dots j_s}^{i_1 \dots i_r})(\overline{e}_i) = \overline{e}_q[\alpha_{j_1 \dots j_s}^{i_1 \dots i_r}].$$

In terms of this notation, (15.87) can be rewritten as

$$(15.89) \quad (D^{\omega \oplus \theta} \alpha)_{j_1 \dots j_s; q_0 \dots q_k}^{i_1 \dots i_r} = \sum_{l=0}^k (-1)^l \alpha_{j_1 \dots j_s; q_0 \dots \widehat{q_l} \dots q_k | q_l}^{i_1 \dots i_r}.$$

Moreover, if h denotes the Riemannian metric on M , and $H \in \overline{\Omega}^0(P \times_f FM, T^{0,2})$ is defined by

$$H(p, u)(v_1, v_2) := h(u(v_1), u(v_2)),$$

then as $u: \mathbb{R}^n \rightarrow T_{\pi(u)}M$ is an isometry,

$$H(p, u)(e_i, e_j) = h(u(e_i), u(e_j)) = \delta_{ij}.$$

Thus, the components of H are constant functions. Thus, in view of (15.88), indices can be raised (or lowered) before or after applying $\nabla^{\omega \oplus \theta}$ or $D^{\omega \oplus \theta}$ producing the same result. We have already found (see Proposition 15.19, p. 406) the formal adjoint of $D^\omega: \Omega^m(P \times_G W) \rightarrow \Omega^{m+1}(P \times_G W)$ to be $\delta^\omega := -(-1)^{nm} * D^\omega *$, but for the purpose of stating and proving the B-W formulas, it is convenient to have a lifted version of δ^ω defined directly on $\overline{\Omega}^m(P \times_f FM, W)$ instead of $\Omega^m(P \times_G W)$. Since there is a composition of isomorphisms

$$\Psi: \Omega^m(M, P \times_G W) \cong \overline{\Omega}^m(P, W) \cong \overline{\Omega}^m(P \times_f FM, W),$$

all we really need is the lifted version $*$, say

$$(15.90) \quad \overline{*} := \Psi^{-1} \circ * \circ \Psi,$$

in which case the lifted version of δ^ω is given by

$$(15.91) \quad \delta^\omega = -(-1)^{nm} \overline{*} D^\omega \overline{*}: \overline{\Omega}^{m+1}(P \times_f FM, W) \rightarrow \overline{\Omega}^m(P \times_f FM, W).$$

For a $(\omega \oplus \theta)$ -horizontal subspace $H \subseteq T_{(p,u)}(P \times_f FM)$, it is not hard to see that $\overline{*}$ is simply the usual star operator acting on the restrictions of horizontal forms to H , where H is given the metric and orientation which make

$$(15.92) \quad (\pi \times_f \pi_F)_*: H \rightarrow T_{\pi(p)}M$$

an orientation-preserving isometry. In terms of the components $\alpha_{q_1 \dots q_m}$ of $\alpha \in \overline{\Omega}^m(P, W)$, one can verify that $\overline{*}\alpha \in \overline{\Omega}^{n-m}(P, W)$ is given by

$$(\overline{*}\alpha)_{q_{m+1} \dots q_n} = \frac{1}{m!} \alpha^{q_1 \dots q_m} \varepsilon_{q_1 \dots q_m q_{m+1} \dots q_n}.$$

where $\varepsilon_{q_1 \dots q_n}$ is antisymmetric in its indices with $\varepsilon_{1 \dots n} = 1$.

PROPOSITION 15.57. (a) For

$$D^\omega : \overline{\Omega}^m(P \times_f FM, W) \rightarrow \overline{\Omega}^{m+1}(P \times_f FM, W)$$

and $\alpha \in \overline{\Omega}^m(P \times_f FM, W)$, we have

$$(15.93) \quad (D^\omega \alpha)_{q_0 \dots q_m} = (D^{\omega \oplus \theta} \alpha)_{q_0 \dots q_m} = \sum_{l=0}^m (-1)^l \alpha_{q_0 \dots \widehat{q_l} \dots q_m | q_l}.$$

(b) For

$$\delta^\omega : \overline{\Omega}^{m+1}(P \times_f FM, W) \rightarrow \overline{\Omega}^m(P \times_f FM, W),$$

given by (15.91) and $\beta \in \overline{\Omega}^{m+1}(P \times_f FM, W)$, we have

$$(15.94) \quad (\delta^\omega \beta)_{q_1 \dots q_m} = (-(-1)^{nm} \overline{*} D^\omega(\overline{*} \beta))_{q_1 \dots q_m} = - \sum_{i=1}^m \beta_{q_1 \dots q_m | i}^i.$$

PROOF. The equation (15.93) is just a restatement of (15.87) in the special case $T^{r,s} = T^{0,0} = \mathbb{R}$. For (15.94) we compute as follows. From

$$(\overline{*} \beta)_{q_{m+2} \dots q_n} = \frac{1}{(m+1)!} \beta_{q_1 \dots q_{m+1}} \varepsilon_{q_1 \dots q_{m+1} q_{m+2} \dots q_n}^{q_1 \dots q_{m+1}}$$

we obtain

$$\begin{aligned} D^\omega(\overline{*} \beta)_{r_{m+1} \dots r_n} &= \sum_{l=m+1}^n (-1)^{l-m-1} (\overline{*} \beta)_{r_{m+1} \dots \widehat{r_l} \dots r_n | r_l} \\ &= \frac{1}{(m+1)!} \sum_{l=m+1}^n (-1)^{l-m-1} \left(\beta_{q_1 \dots q_{m+1} | r_l} \varepsilon_{r_{m+1} \dots \widehat{r_l} \dots r_n}^{q_1 \dots q_{m+1}} \right). \end{aligned}$$

In the following, we use the identity

$$\varepsilon_{i_1 \dots i_p k_{p+1} \dots k_n} \varepsilon_{j_1 \dots j_p k_{p+1} \dots k_n} = (n-p)! \delta_{j_1 \dots j_p}^{i_1 \dots i_p},$$

where the generalized Kronecker delta $\delta_{j_1 \dots j_p}^{i_1 \dots i_p} := +1$ (or -1), depending on whether $j_1 \dots j_p$ is an even (or odd) permutation of $i_1 \dots i_p$, and 0 otherwise. Then

$$\begin{aligned}
& (n-m-1)!(m+1)! \bar{*} D^\omega(\bar{*}\beta)_{r_1 \dots r_m} \\
&= D^\omega(\bar{*}\beta)^{r_{m+1} \dots r_n} \varepsilon_{r_{m+1} \dots r_n r_1 \dots r_m} \\
&= \left(\sum_{l=m+1}^n (-1)^{l-m-1} \beta_{q_1 \dots q_{m+1} | r_l} \varepsilon^{q_1 \dots q_{m+1} r_{m+1} \dots \widehat{r_l} \dots r_n} \right) \varepsilon_{r_{m+1} \dots r_n r_1 \dots r_m} \\
&= \left(\sum_{l=m+1}^n (-1)^{m(n-m)} \beta_{q_1 \dots q_{m+1} | r_l} \varepsilon^{q_1 \dots q_{m+1} r_{m+1} \dots \widehat{r_l} \dots r_n} \right) \varepsilon_{r_1 \dots r_m r_l r_{m+1} \dots \widehat{r_l} \dots r_n} \\
&= (n-m-1)!(-1)^{mn-m} \sum_{l=m+1}^n \beta_{q_1 \dots q_{m+1} | r_l} \delta_{r_1 \dots r_m r_l}^{q_1 \dots q_{m+1}} \\
&= (n-m-1)!(m+1)!(-1)^{mn-m} \sum_{l=m+1}^n \beta_{r_1 \dots r_m r_l}^{r_l} \\
&= (n-m-1)!(m+1)!(-1)^{mn} \sum_{l=m+1}^n \beta_{r_1 \dots r_m | r_l}^{r_l},
\end{aligned}$$

and multiplication by $-\frac{(-1)^{nm}}{(n-m-1)!(m+1)!}$ yields (15.94). $\square$

The Bochner-Weitzenböck Formula. If we regard

$$\bar{\Omega}^k(P, W) \cong \bar{\Omega}^k(P \times_f FM, W) \subseteq \bar{\Omega}^0(P \times_f FM, W \otimes T^{0,k}),$$

then we have

$$\nabla^{\omega \oplus \theta} : \bar{\Omega}^k(P, W) \longrightarrow \bar{\Omega}^1(P \times_f FM, W \otimes T^{0,k}).$$

We denote the formal adjoint of this map by $(\nabla^{\omega \oplus \theta})^*$. We then have the so-called **connection Laplacian**

$$(\nabla^{\omega \oplus \theta})^* \nabla^{\omega \oplus \theta} : \bar{\Omega}^k(P, W) \longrightarrow \bar{\Omega}^k(P, W).$$

Since $\nabla^{\omega \oplus \theta}$ is the same as $D^{\omega \oplus \theta}$ on $\bar{\Omega}^0(P \times_f FM, W \otimes T^{0,k})$, we can use Proposition 15.57 (with $m = 0$) to obtain

COROLLARY 15.58. *For*

$$\alpha \in \bar{\Omega}^k(P, W) \cong \bar{\Omega}^k(P \times_f FM, W) \cong \Omega^k(M, P \times_G W),$$

we have

$$((\nabla^{\omega \oplus \theta})^* \nabla^{\omega \oplus \theta} \alpha)_{i_1 \dots i_k} = -\alpha_{i_1 \dots i_k | j}^j$$

We also have the **Hodge Laplacian**

$$\Delta^\omega := \delta^\omega D^\omega + D^\omega \delta^\omega : \bar{\Omega}^k(P \times_f FM, W) \rightarrow \bar{\Omega}^k(P \times_f FM, W)$$

which does not depend on the Levi-Civita connection and only depends on the metric h on M via the Hodge star operator.

The next result is the Bochner-Weitzenböck formula. It relates the two Laplacians $(\nabla^{\omega \oplus \theta})^* \nabla^{\omega \oplus \theta}$ and Δ^ω . First, there is some notation. Let

$$\Omega_{ij}^\omega = (\pi_1^* \Omega^\omega)(\bar{e}_i, \bar{e}_j),$$

where $\pi_1: P \times_f FM \rightarrow P$ and Ω^ω denotes the curvature form of ω . Let

$$R_{ijkl} := e_i \cdot (\Omega^\theta(\bar{e}_k, \bar{e}_l)(e_j)).$$

These are the components of the Riemann curvature tensor R regarded as in $\bar{\Omega}^0(FM, T^{0,4}(\mathbb{R}^n))$ or $\bar{\Omega}^0(P \times_f FM, T^{0,4}(\mathbb{R}^n))$. The components of the Ricci curvature are then

$$R_{jl} := \delta^{ik} R_{ijkl} = R_{jil}^i.$$

THEOREM 15.59 (Bochner-Weitzenböck Formula). *For $\alpha \in \bar{\Omega}^k(P, W)$, we have*

$$(15.95) \quad \begin{aligned} (\Delta^\omega \alpha)_{i_1 \dots i_k} &= \left((\nabla^{\omega \oplus \theta})^* \nabla^{\omega \oplus \theta} \alpha \right)_{i_1 \dots i_k} \\ &+ \sum_{l=1}^k (-1)^l \rho'(\Omega_{i_l j}^\omega) \left(\alpha_{i_1 \dots \widehat{i_l} \dots i_k}^j \right) - \sum_{l=1}^k (-1)^l R_{i_l j} \alpha_{i_1 \dots \widehat{i_l} \dots i_k}^j \\ &- \sum_{l \neq m=1}^k (-1)^l R_{i_m i_l j}^j \alpha_{i_1 \dots i_{m-1} j i_{m+1} \dots \widehat{i_l} \dots i_k}^j. \end{aligned}$$

PROOF. Using Proposition 15.57, we have

$$\begin{aligned} (\delta^\omega D^\omega \alpha)_{i_1 \dots i_k} &= -(D^\omega \alpha)_{i_1 \dots i_k | j}^j \\ &= -\alpha_{i_1 \dots i_k | j}^j - \sum_{l=1}^k (-1)^l \alpha_{i_1 \dots \widehat{i_l} \dots i_k | i_l j}^j \quad \text{and} \\ (D^\omega \delta^\omega \alpha)_{i_1 \dots i_k} &= \sum_{l=1}^k (-1)^{l+1} (\delta^\omega \alpha)_{i_1 \dots \widehat{i_l} \dots i_k | i_l}^j \\ &= -\sum_{l=1}^k (-1)^{l+1} \alpha_{i_1 \dots \widehat{i_l} \dots i_k | j i_l}^j. \end{aligned}$$

Thus,

$$(\Delta^\omega \alpha)_{i_1 \dots i_k} = -\alpha_{i_1 \dots i_k | j}^j + \sum_{l=1}^k (-1)^l \left(\alpha_{i_1 \dots \widehat{i_l} \dots i_k | j i_l}^j - \alpha_{i_1 \dots \widehat{i_l} \dots i_k | i_l j}^j \right).$$

The first term on the right is $-\alpha_{i_1 \dots i_k | j}^j = \left((\nabla^{\omega \oplus \theta})^* \nabla^{\omega \oplus \theta} \alpha \right)_{i_1 \dots i_k}^j$. Regarding $\alpha \in \bar{\Omega}^0(P \times_f FM, W \otimes T^{0,k})$ and using (15.93) and (15.13), we have

$$\begin{aligned} \alpha_{i_1 \dots \widehat{i_l} \dots i_k | j i_l}^j - \alpha_{i_1 \dots \widehat{i_l} \dots i_k | i_l j}^j &= (D^{\omega \oplus \theta} (D^{\omega \oplus \theta} \alpha))_{i_1 \dots \widehat{i_l} \dots i_k | i_l j}^j \\ &= \left((\rho \otimes t^{0,k})' (\Omega^{\omega \oplus \theta})(\alpha) \right)_{i_1 \dots \widehat{i_l} \dots i_k | i_l j}^j. \end{aligned}$$

Recall that for $w \in W$, $\beta \in \Lambda^k(\mathbb{R}^{n*})$, $g \in G$ and $B \in \text{SO}(n)$, we have

$$(((\rho \otimes t^{0,k})(g, A))(w \otimes \beta))_{i_1 \dots i_k} = (B^{-1})_{i_1}^{j_1} \dots (B^{-1})_{i_k}^{j_k} \beta_{j_1 \dots j_k} \rho(g)(w).$$

Thus, for $A \in \mathfrak{g}$ and $C \in \mathfrak{so}(n)$, we have

$$\begin{aligned} \left((\rho \otimes t^{0,k})'(A, C)(w \otimes \beta) \right)_{i_1 \dots i_k} &= \left((\rho' \otimes I + I \otimes (t^{0,k})')(A, C)(w \otimes \beta) \right)_{i_1 \dots i_k} \\ &= \rho'(A)(w) \beta_{j_1 \dots j_k} - \left(C^{j_1}_{i_1} \beta_{j_1 \dots j_k} + \dots + C^{j_k}_{i_k} \beta_{j_1 \dots j_k} \right) w. \end{aligned}$$

Hence,

$$\begin{aligned} \left((\rho \otimes t^{0,k})'(\Omega^{\omega \oplus \theta})(\alpha) \right)_{i_0 i_1 \dots \widehat{i_l} \dots i_k; i_l j} &= \rho'(\Omega^{\omega}_{i_l j}) \left(\alpha_{i_0 i_1 \dots \widehat{i_l} \dots i_k} \right) \\ &\quad - R^{j_0}_{i_0 i_l j} \alpha_{j_0 i_1 \dots \widehat{i_l} \dots i_k} - \sum_{m \in \{1, \dots, \widehat{l}, \dots, k\}} R^{j_m}_{i_m i_l j} \alpha_{i_0 i_1 \dots i_{m-1} j_m i_{m+1} \dots \widehat{i_l} \dots i_k}, \end{aligned}$$

where in the sum, we do not mean to imply that $m < l$, only that $m \neq l$. Thus, raising i_0 and contracting i_0 with j , we obtain

$$\begin{aligned} \left((\rho \otimes t^{0,k})'(\Omega^{\omega \oplus \theta})(\alpha) \right)_{i_1 \dots \widehat{i_l} \dots i_k; i_l j}^j &= \rho'(\Omega^{\omega}_{i_l j}) \left(\alpha^j_{i_1 \dots \widehat{i_l} \dots i_k} \right) \\ &\quad - \left(R^{j_0}_{i_l} \alpha_{j_0 i_1 \dots \widehat{i_l} \dots i_k} + \sum_{m \in \{1, \dots, \widehat{l}, \dots, k\}} R^{j_m}_{i_m i_l j} \alpha^j_{i_1 \dots i_{m-1} j_m i_{m+1} \dots \widehat{i_l} \dots i_k} \right). \end{aligned}$$

Finally we obtain

$$\begin{aligned} (\Delta^{\omega} \alpha)_{i_1 \dots i_k} &= \left((\nabla^{\omega \oplus \theta})^* \nabla^{\omega \oplus \theta} \alpha \right)_{i_1 \dots i_k} + \sum_{l=1}^k (-1)^l \left(\alpha^j_{i_1 \dots \widehat{i_l} \dots i_k | j i_l} - \alpha^j_{i_1 \dots \widehat{i_l} \dots i_k | i_l j} \right) \\ &= \left((\nabla^{\omega \oplus \theta})^* \nabla^{\omega \oplus \theta} \alpha \right)_{i_1 \dots i_k} + \sum_{l=1}^k (-1)^l \left((\rho \otimes t^{0,k})'(\Omega^{\omega \oplus \theta})(\alpha) \right)_{i_1 \dots \widehat{i_l} \dots i_k; i_l j}^j \\ &= \left((\nabla^{\omega \oplus \theta})^* \nabla^{\omega \oplus \theta} \alpha \right)_{i_1 \dots i_k} \\ &\quad + \sum_{l=1}^k (-1)^l \left(\begin{aligned} &\rho'(\Omega^{\omega}_{i_l j}) \left(\alpha^j_{i_1 \dots \widehat{i_l} \dots i_k} \right) - R^{j_0}_{i_l} \alpha_{j_0 i_1 \dots \widehat{i_l} \dots i_k} \\ &- \sum_{m \in \{1, \dots, \widehat{l}, \dots, k\}} R^{j_m}_{i_m i_l j} \alpha^j_{i_1 \dots i_{m-1} j_m i_{m+1} \dots \widehat{i_l} \dots i_k} \end{aligned} \right) \\ &= \left((\nabla^{\omega \oplus \theta})^* \nabla^{\omega \oplus \theta} \alpha \right)_{i_1 \dots i_k} + \sum_{l=1}^k (-1)^l \rho'(\Omega^{\omega}_{i_l j}) \left(\alpha^j_{i_1 \dots \widehat{i_l} \dots i_k} \right) \\ &\quad - \sum_{l=1}^k (-1)^l R_{i_l j} \alpha^j_{i_1 \dots \widehat{i_l} \dots i_k} - \sum_{l \neq m=1}^k (-1)^l R^{j_m}_{i_m i_l j} \alpha^j_{i_1 \dots i_{m-1} j_m i_{m+1} \dots \widehat{i_l} \dots i_k}, \end{aligned}$$

as required. $\square$

Special Cases. We consider some special cases for the degree k of the form $\alpha \in \overline{\Omega}^k(P, W)$ and the dimension n of the underlying manifold M .

1. ($k = 1$) For 1-forms $\alpha \in \overline{\Omega}^1(P, W) \cong \Omega^1(M, P \times_G W)$, the last term in (15.95) is absent. Taking the L^2 inner product of $\Delta^{\omega} \alpha$ with α , we then have

$$(\Delta^{\omega} \alpha, \alpha) = \|\nabla^{\omega \oplus \theta} \alpha\|^2 + (Ric(\alpha), \alpha) - (\rho'(\Omega^{\omega}) \alpha, \alpha).$$

It follows that if $Ric - \rho'(\Omega^{\omega}) \in \text{End}(\Omega^1(M, P \times_G W))$ is pointwise nonnegative, but not zero everywhere, then $\Delta^{\omega} \alpha = 0 \Rightarrow \alpha = 0$. In particular, if G is trivial, we

obtain S. BOCHNER's result (see [62]) that a compact, Riemannian manifold with positive Ricci curvature admits no nonzero harmonic 1-form.

2. ($k = 2$) For $\alpha \in \overline{\Omega}^2(P, W) \cong \overline{\Omega}^2(P, W) \cong \Omega^2(M, P \times_G W)$, we get

$$\begin{aligned} (\Delta^\omega \alpha)_{i_1 i_2} &= \left((\nabla^{\omega \oplus \theta})^* \nabla^{\omega \oplus \theta} \alpha \right)_{i_1 i_2} \\ &- \left(\rho'(\Omega_{i_1 j}^\omega) \left(\alpha_{i_2}^j \right) - \rho'(\Omega_{i_2 j}^\omega) \left(\alpha_{i_1}^j \right) \right) \\ &+ \left(R_{i_1 j} \alpha_{i_2}^j - R_{i_2 j} \alpha_{i_1}^j \right) + \left(R_{i_2 i_1 j}^m \alpha_m^j - R_{i_1 i_2 j}^m \alpha_m^j \right). \end{aligned}$$

In terms of the product $\vee$ (see (15.65), p. 428) and using the hat “ $\wedge$ ” for converting curvature type tensors to operators on 2-forms (see (15.75), p. 431), we have

$$R_{i_1 j} \alpha_{i_2}^j - R_{i_2 j} \alpha_{i_1}^j = 2((h \vee \text{Ric})^\wedge(\alpha))_{i_1 i_2}.$$

Using the first Bianchi identity (15.53) and known symmetries of R ,

$$\begin{aligned} R_{i_2 i_1 j}^m \alpha_m^j - R_{i_1 i_2 j}^m \alpha_m^j &= R_{i_2 i_1 j}^m \alpha_m^j + R_{i_1 j i_2}^m \alpha_m^j \\ &= -R_{j i_2 i_1}^m \alpha_m^j = R_{j i_1 i_2}^m \alpha_m^j = -R_{i_1 i_2 j m} \alpha_m^j = -2\widehat{R}(\alpha)_{i_1 i_2}, \end{aligned}$$

where $R(\alpha)$ denotes the image of α under the curvature operator R (see (15.75), p. 431). Moreover, it is convenient to define $[\rho'(\Omega^\omega), \alpha]$ via

$$(15.96) \quad [\rho'(\Omega^\omega), \alpha]_{i_1 i_2} := \rho'(\Omega_{i_1 j}^\omega) \left(\alpha_{i_2}^j \right) - \rho'(\Omega_{i_2 j}^\omega) \left(\alpha_{i_1}^j \right).$$

Then (for $\alpha \in \overline{\Omega}^2(P, W)$), we can write

$$\Delta^\omega \alpha = (\nabla^{\omega \oplus \theta})^* \nabla^{\omega \oplus \theta} \alpha - [\rho'(\Omega^\omega), \alpha] + 2(h \vee \text{Ric})^\wedge(\alpha) - 2\widehat{R}(\alpha).$$

When $n = \dim M = 3$, note that by Proposition 15.51 (p. 15.51) and the fact that the Weyl tensor is zero for $n = 3$,

$$R = \frac{1}{6}S(h \vee h) + 2h \vee (\text{Ric} - \frac{1}{3}Sh) = h \vee (2\text{Ric} - \frac{1}{2}Sh).$$

Thus for $n = 3$,

$$\begin{aligned} \Delta^\omega \alpha &= (\nabla^{\omega \oplus \theta})^* \nabla^{\omega \oplus \theta} \alpha - [\rho'(\Omega^\omega), \alpha] + 2(h \vee \text{Ric})^\wedge(\alpha) - 2\widehat{R}(\alpha) \\ &= (\nabla^{\omega \oplus \theta})^* \nabla^{\omega \oplus \theta} \alpha - [\rho'(\Omega^\omega), \alpha] + 2(h \vee \text{Ric})^\wedge(\alpha) \\ &- 2(h \vee (2\text{Ric} - \frac{1}{2}Sh))^\wedge(\alpha) \\ &= (\nabla^{\omega \oplus \theta})^* \nabla^{\omega \oplus \theta} \alpha - [\rho'(\Omega^\omega), \alpha] - 2(h \vee \text{Ric})^\wedge(\alpha) + S\alpha. \end{aligned}$$

If $n = 4$, we have

$$R = \frac{1}{12}S(h \vee h) + h \vee (\text{Ric} - \frac{1}{4}Sh) + W,$$

and so

$$\begin{aligned} \Delta^\omega \alpha &= (\nabla^{\omega \oplus \theta})^* \nabla^{\omega \oplus \theta} \alpha - [\rho'(\Omega^\omega), \alpha] + 2(h \vee \text{Ric})^\wedge(\alpha) - 2\widehat{R}(\alpha) \\ &= (\nabla^{\omega \oplus \theta})^* \nabla^{\omega \oplus \theta} \alpha - [\rho'(\Omega^\omega), \alpha] + 2(h \vee \text{Ric})^\wedge(\alpha) \\ &- 2\left(\frac{1}{12}S(h \vee h) + h \vee (\text{Ric} - \frac{1}{4}Sh) + W\right)^\wedge(\alpha) \\ &= (\nabla^{\omega \oplus \theta})^* \nabla^{\omega \oplus \theta} \alpha - [\rho'(\Omega^\omega), \alpha] + \frac{1}{3}S\alpha + W(\alpha). \end{aligned}$$

We have decompositions

$$\alpha = \alpha^+ + \alpha^-, \quad \Omega^\omega = \Omega^{\omega^+} + \Omega^{\omega^-} \quad \text{and} \quad W = W^+ + W^-$$

into self-dual and anti-self-dual parts. Under the $\mathrm{SO}(4)$ -equivariant isomorphism $\mathfrak{so}(4) \cong \Lambda^2(\mathbb{R}^{4*})$, given by lowering an index, the irreducible, $\mathrm{SO}(4)$ -invariant subspaces Λ^+ and Λ^- , correspond to irreducible, subspaces, say $\mathfrak{so}^+$ and $\mathfrak{so}^-$ which are $\mathrm{SO}(4)$ -invariant with respect to the adjoint action. Thus,

$$(15.97) \quad \mathfrak{so}(4) \cong \mathfrak{so}^+ \oplus \mathfrak{so}^-$$

with $[\mathfrak{so}(4), \mathfrak{so}^\pm] \subseteq \mathfrak{so}^\pm$, and so $[\mathfrak{so}^-, \mathfrak{so}^+] \subseteq \mathfrak{so}^- \cap \mathfrak{so}^+ = \{0\}$ and $[\mathfrak{so}^\pm, \mathfrak{so}^\pm] \subseteq \mathfrak{so}^\pm$. It then follows from (15.96) that $[\rho'(\Omega^{\omega-}), \alpha^+] = [\rho'(\Omega^{\omega+}), \alpha^-] = 0$, where the fact that α is W -valued is irrelevant to the argument. Thus,

$$\begin{aligned} \Delta^\omega \alpha &= (\nabla^{\omega \oplus \theta})^* \nabla^{\omega \oplus \theta} \alpha - [\rho'(\Omega^{\omega+}), \alpha^+] - [\rho'(\Omega^{\omega-}), \alpha^-] \\ &\quad + \frac{1}{3} S \alpha + W^+(\alpha^+) + W^-(\alpha^-). \end{aligned}$$

The following direct consequence will be useful to us later.

PROPOSITION 15.60. *When $\alpha \in \bar{\Omega}^2(P, W)$ is anti-self-dual ($\alpha^+ = 0$), Ω^ω is self-dual ($\Omega^{\omega-} = 0$) and h is a self-dual metric (i.e., $\mathrm{Weyl}^- = 0$), we have*

$$\Delta^\omega \alpha = (\nabla^{\omega \oplus \theta})^* \nabla^{\omega \oplus \theta} \alpha + \frac{1}{3} S \alpha.$$

Thus,

$$(\Delta^\omega \alpha, \alpha) = \|\nabla^{\omega \oplus \theta} \alpha\|^2 + \frac{1}{3} (S \alpha, \alpha).$$

If $S \geq 0$ and $\Delta^\omega \alpha = 0$, then either $S = 0$ and $\nabla^{\omega \oplus \theta} \alpha = 0$, or $S \neq 0$ and $\alpha = 0$.

7. Characteristic Classes and Curvature Forms

Before working through this Section, we recommend the reader to browse through our Part III (pp.251ff) to register where the various characteristic classes appear naturally in classical Index Theory.

Let $E \rightarrow M$ be a C^∞ complex, Hermitian vector bundle of complex dimension m , with Hermitian inner product $\langle \cdot, \cdot \rangle$. For $x \in M$, a (unitary) *frame* of E_x is a linear, isometry $u: \mathbb{C}^m \rightarrow E_x$ (i.e., $\langle u(z), u(w) \rangle = z_1 \bar{w}_1 + \cdots + z_m \bar{w}_m$). If u is a frame and $A \in U(m)$, then $uA := u \circ A$ is a frame. The set $U(E)$ consisting of all frames at all points of M can be made into a C^∞ manifold, such that $\pi: U(E) \rightarrow M$ is a principal $U(m)$ -bundle, namely the bundle of unitary frames of E . Without difficulty, one can prove that $U(E) \times_{U(m)} \mathbb{C}^m \cong E$, via $[u, w] \mapsto u(w)$, where the representation is the inclusion map $U(m) \rightarrow \mathrm{GL}(m, \mathbb{C})$.

Chern Classes as Curvature Forms. Let ω be a connection 1-form on $U(E)$, which is a 1-form with values in the Lie algebra

$$\mathfrak{u}(m) = \{A \in \mathfrak{gl}(m, \mathbb{C}) : A^* = -A\}$$

of $U(m)$, and with the required properties of Definition 15.5, p. 398. We will express the Chern classes of $E \rightarrow M$ in terms of the curvature Ω^ω of ω .

We begin by defining functions $s_k: \mathfrak{gl}(m, \mathbb{C}) \rightarrow \mathbb{C}$ by means of

$$\det(A + tI) = \sum_{k=0}^m s_k(A) t^{m-k}.$$

Note that $s_k(A)$ is a homogeneous polynomial of degree k in the entries of A , namely

$$s_k(A) = \frac{1}{k!} \sum_{(i),(j)} \delta_{i_1 \dots i_k}^{j_1 \dots j_k} a_{j_1}^{i_1} \cdots a_{j_k}^{i_k},$$

where $A = (a_j^i)$, $(i) := (i_1, \dots, i_k)$ ranges over all sequences of k distinct elements of $\{1, \dots, m\}$, and $\delta_{i_1 \dots i_k}^{j_1 \dots j_k} = +1$ (resp. -1), depending on whether (i) is an even (resp. odd) permutation of (j) , and $\delta_{i_1 \dots i_k}^{j_1 \dots j_k} = 0$ if $\{i_1, \dots, i_k\} \neq \{j_1, \dots, j_k\}$. The s_k are invariant under the adjoint action of $\mathrm{GL}(m, \mathbb{C})$ on $\mathfrak{gl}(m, \mathbb{C})$, in the sense that $s_k(BAB^{-1}) = s_k(A)$ for all $A \in \mathfrak{gl}(m, \mathbb{C})$ and $B \in \mathrm{GL}(m, \mathbb{C})$, since

$$\det(BAB^{-1} + tI) = \det(B(A + tI)B^{-1}) = \det(A + tI).$$

The curvature $\Omega^\omega \in \overline{\Omega}^2(U(E), \mathfrak{u}(m))$ can be regarded as a matrix of $\mathbb{C}$ -valued 2-forms, say $\Omega^\omega = (\Omega_j^i)$, such that $\Omega_j^i = -\overline{\Omega}_i^j$, and we define

$$s_k(\Omega^\omega) := \frac{1}{k!} \sum_{(i), (j)} \delta_{i_1 \dots i_k}^{j_1 \dots j_k} \Omega_{j_1}^{i_1} \wedge \dots \wedge \Omega_{j_k}^{i_k} \in \Omega^{2k}(U(E), \mathbb{C}).$$

From the fact that $R_g^* \Omega^\omega = \mathrm{ad}_{g^{-1}} \Omega^\omega$ for all $g \in U(m)$ and the invariance of s_k under the adjoint action, it follows that $s_k(\Omega^\omega)$ is invariant under R_g^* . Since Ω^ω also vanishes on vertical vectors, we know that there is a $2k$ -form, say $\sigma_k(\Omega^\omega) \in \Omega^{2k}(M, \mathbb{C})$, on M such that $s_k(\Omega^\omega) = \pi^* \sigma_k(\Omega^\omega)$. Note that

$$\begin{aligned} \pi^*(d\sigma_k(\Omega^\omega)) &= d(\pi^* \sigma_k(\Omega^\omega)) = d(\pi^* \sigma_k(\Omega^\omega))^H = d(s_k(\Omega^\omega))^H \\ &= \frac{1}{k!} \sum_{(i), (j)} \sum_{p=1}^k \delta_{i_1 \dots i_k}^{j_1 \dots j_k} \Omega_{j_1}^{i_1} \wedge \dots \wedge (d\Omega_{j_p}^{i_p})^H \wedge \dots \wedge \Omega_{j_k}^{i_k} = 0, \end{aligned}$$

since $(\Omega_j^i)^H = \Omega_j^i$ and $(d\Omega_{j_p}^{i_p})^H = (D^\omega \Omega^\omega)_{j_p}^{i_p} = 0$ by the Bianchi identity. Thus, $\sigma_k(\Omega^\omega)$ is closed and determines a de Rham cohomology class $[\sigma_k(\Omega^\omega)] \in H^{2k}(M; \mathbb{C})$.

DEFINITION 15.61. (a) The **k -th Chern class** of the complex, Hermitian vector bundle E is defined as

$$c_k(E) := \left(\frac{i}{2\pi}\right)^k [\sigma_k(\Omega^\omega)] = [\sigma_k\left(\frac{i}{2\pi}\Omega^\omega\right)].$$

(b) The form

$$c_k(E, \omega) := \sigma_k\left(\frac{i}{2\pi}\Omega^\omega\right) \in \Omega^{2k}(M, \mathbb{C})$$

is the **k -th Chern form** of the complex Hermitian vector bundle $E \rightarrow M$ for the connection 1-form ω on $U(E)$.

The factor i in $\frac{i}{2\pi}\Omega^\omega$ ensures that $\sigma_k\left(\frac{i}{2\pi}\Omega^\omega\right) \in \Omega^{2k}(M, \mathbb{R})$, since

$$\overline{i\Omega_{j_q}^{i_q}} = -i\overline{\Omega_{j_q}^{i_q}} = i\Omega_{i_q}^{j_q} \Rightarrow \overline{\sigma_k(i\Omega^\omega)} = \sigma_k(\overline{i\Omega^\omega}) = \sigma_k(i\Omega^\omega),$$

and so $c_k(E) \in H^{2k}(M; \mathbb{R})$. The factor of 2π in $\frac{i}{2\pi}\Omega^\omega$ is a normalization implying $[\sigma_k\left(\frac{i}{2\pi}\Omega^\omega\right)] \in H^{2k}(M; \mathbb{Z})$. A full proof of this would carry us too far afield. However, we will show that $[\sigma_k(\Omega^\omega)]$, and hence $c_k(E)$, is independent of the choice of ω . Indeed, let

$$\alpha := \omega_1 - \omega_0 \in \overline{\Omega}^1(U(E), \mathfrak{u}(m)) \quad \text{and} \quad \omega_t := \omega_0 + t\alpha, \quad 0 \leq t \leq 1.$$

Then ω_t is a connection with curvature $\Omega^{\omega_t} = d\omega_t + \frac{1}{2}[\omega_t, \omega_t]$. Let $\tilde{s}_k$ denote the k -linear symmetric form such that $s_k(A) = \tilde{s}_k(A, \dots, A)$. Note that the invariance

of s_k and hence $\tilde{s}_k$ under the adjoint action yields (at $u = 0$)

$$\begin{aligned} 0 &= \frac{d}{du} (\tilde{s}_k(\exp(uB) A_1 \exp(-uB), \dots, \exp(uB) A_k \exp(-uB))) \\ &= \tilde{s}_k([B, A_1], A_2, \dots, A_k) + \tilde{s}_k(A_1, [B, A_2], A_3, \dots, A_k) \\ &\quad + \dots + \tilde{s}_k(A_1, A_2, A_3, \dots, [B, A_k]). \end{aligned}$$

Using this and the Bianchi identity $d\Omega^{\omega_t} + [\omega_t, \Omega^{\omega_t}] = 0$, we have

$$\begin{aligned} \frac{1}{k} \frac{d}{dt} s_k(\Omega^{\omega_t}) &= \tilde{s}_k\left(\frac{d}{dt}(\Omega^{\omega_t}), \Omega^{\omega_t}, \dots, \Omega^{\omega_t}\right) \\ &= \tilde{s}_k(d\alpha + [\omega_t, \alpha], \Omega^{\omega_t}, \dots, \Omega^{\omega_t}) \\ &= \tilde{s}_k(d\alpha, \Omega^{\omega_t}, \dots, \Omega^{\omega_t}) + \tilde{s}_k([\omega_t, \alpha], \Omega^{\omega_t}, \dots, \Omega^{\omega_t}) \\ &= \tilde{s}_k(d\alpha, \Omega^{\omega_t}, \dots, \Omega^{\omega_t}) - (k-1) \tilde{s}_k(\alpha, [\omega_t, \Omega^{\omega_t}], \Omega^{\omega_t}, \dots, \Omega^{\omega_t}) \\ &= \tilde{s}_k(d\alpha, \Omega^{\omega_t}, \dots, \Omega^{\omega_t}) + (k-1) \tilde{s}_k(\alpha, d\Omega^{\omega_t}, \Omega^{\omega_t}, \dots, \Omega^{\omega_t}) \\ &= d(\tilde{s}_k(\alpha, \Omega^{\omega_t}, \dots, \Omega^{\omega_t})). \end{aligned}$$

Thus,

$$s_k(\Omega^{\omega_1}) - s_k(\Omega^{\omega_0}) = kd \left(\int_0^1 \tilde{s}_k(\alpha, \Omega^{\omega_t}, \dots, \Omega^{\omega_t}) dt \right).$$

Since, $\tilde{s}_k(\alpha, \Omega^{\omega_t}, \dots, \Omega^{\omega_t}) \in \bar{\Omega}^{2k}(U(E), \mathbb{C})$ is invariant under R_{g*} ,

$$\int_0^1 \tilde{s}_k(\alpha, \Omega^{\omega_t}, \dots, \Omega^{\omega_t}) dt = \pi^* \beta,$$

for some unique form $\beta \in \Omega^{2k}(M, \mathbb{C})$, and $\sigma_k(\Omega^{\omega_1}) - \sigma_k(\Omega^{\omega_0}) = d\beta$. Hence, $[\sigma_k(\Omega^{\omega_0})] = [\sigma_k(\Omega^{\omega_1})]$, as required.

REMARK 15.62. Suppose that $U(E)$ is reducible to an $SU(m)$ -bundle, i.e., we have a subprincipal $SU(m)$ -bundle $U(E)_0 \rightarrow M$. Then we show that $c_1(E) = 0$. Let ω_0 be an arbitrary connection 1-form on $U(E)_0$. We can extend the distribution of horizontal subspaces for ω_0 on $U(E)_0$ to all of $U(E)$ by the requiring that the distribution be R_{g*} -invariant for all $g \in U(m)$. Let ω denote the resulting connection on $U(E)$. We know that ω_0 and Ω^{ω_0} are $\mathfrak{su}(m)$ -valued. While ω is $\mathfrak{u}(m)$ -valued and has values outside $\mathfrak{su}(m)$, we can show that Ω^ω is $\mathfrak{su}(m)$ -valued. Indeed,

$$\Omega^\omega|_{U(E)_0} = (d\omega)^H|_{U(E)_0} = (d\omega_0)^H = \Omega^{\omega_0}.$$

Thus, Ω^ω has values in $\mathfrak{su}(m)$ on ω -horizontal subspaces at points of $U(E)_0$. Since $\mathfrak{su}(m)$ is invariant under the adjoint action of $U(m)$ and $R_g^* \Omega^\omega = ad_{g^{-1}} \Omega^\omega$, we know that Ω^ω is $\mathfrak{su}(m)$ -valued throughout $U(E)$. Since $s_1(A) = \text{Tr}(A) = 0$ for $A \in \mathfrak{su}(m)$, we have $c_1(E) = 0$, when $U(E)$ is reducible to an $SU(m)$ -bundle.

Once the Chern classes $c_k(E)$ are determined, the **Chern character** $\text{ch}(E) \in H^*(M; \mathbb{Q})$ may be defined in terms of the $c_k(E)$. Alternatively, we can get $\text{ch}(E)$ directly as follows. For $A \in \mathfrak{u}(m)$,

$$\text{Tr} \left(\exp \left(t \frac{i}{2\pi} A \right) \right) = \sum_{k=0}^{\infty} r_k(A) t^k, \text{ for } r_k(A) := \frac{1}{k!} \text{Tr} \left(\left(\frac{i}{2\pi} A \right)^k \right).$$

As with the s_k , the r_k are invariant under the adjoint action of $U(m)$ on $\mathfrak{u}(m)$. Hence the horizontal form $r_k(\Omega^\omega)$ is R_g^* -invariant and $r_k(\Omega^\omega) = \pi^*(\rho_k(\Omega^\omega))$ for

some closed form $\rho_k(\Omega^\omega) \in H^{2k}(M; \mathbb{R})$ (actually $H^{2k}(M; \mathbb{Q})$, where $\mathbb{Q}$ denotes the field of rational numbers) whose class $[\rho_k(\Omega^\omega)]$ is independent of ω . Then

$$(15.98) \quad \mathbf{ch}(E) := \sum_{k=0}^{\infty} [\rho_k(\Omega^\omega)] \in \bigoplus_{k=0}^{\lfloor \frac{1}{2} \dim M \rfloor} H^{2k}(M; \mathbb{Q}).$$

Note that $8\pi^2 r_2(A) = -\text{Tr}(A^2)$ for $A \in \mathfrak{u}(m)$, and so

$$(15.99) \quad ch(E)_2 = [\rho_2(\Omega^\omega)] = \frac{-1}{8\pi^2} [\text{Tr}(\Omega^\omega \wedge \Omega^\omega)] \in H^4(M; \mathbb{Q}),$$

where we have regarded $\Omega^\omega \in \Omega^2(M, \text{End}(E)) \subseteq \bar{\Omega}^2(U(E), \mathfrak{u}(m))$ and composition of endomorphisms is implicit in the wedge $\Omega^\omega \wedge \Omega^\omega$.

The Pfaffian. Other characteristic classes can be represented by forms. The Euler class of an oriented Riemannian $2m$ -manifold is represented by the *Gauss-Bonnet form*

$$(15.100) \quad \text{GB}(\Omega^\theta) := \frac{1}{2^m \pi^m m!} \sum_{(i)} \varepsilon_{i_1 \dots i_{2m}} \Omega_{i_1 i_2}^\theta \wedge \dots \wedge \Omega_{i_{2m-1} i_{2m}}^\theta$$

where Ω^θ denotes the curvature form of any connection θ (not necessarily Levi-Civita) on the principal $\text{SO}(2m)$ -bundle $\pi_F: FM \rightarrow M$ of oriented orthonormal frames. In (15.100), we may regard $\Omega^\theta \in \Omega^2(M, \text{End}(TM))$ and the components Ω_{ij}^θ are relative to a locally defined orthonormal frame field. Alternatively, (15.100) may be regarded as the unique form on M which when pulled back to FM via π_F^* denotes the form given by the same formula, but where $\Omega_{ij}^\theta = \Omega^\theta(\bar{e}_i, \bar{e}_j)$, the components of $\Omega^\theta \in \bar{\Omega}^2(FM, \mathfrak{so}(2m))$ relative to the standard, horizontal fields $\bar{e}_1, \dots, \bar{e}_{2m}$. The form (15.100) arises from the homogenous polynomial of degree m on $\mathfrak{so}(2m)$ known as the Pfaffian, defined for $A \in \mathfrak{so}(2m)$, by

$$(15.101) \quad \text{Pf}(A) := \frac{(-1)^m}{2^m m!} \sum_{(i)} \varepsilon_{i_1 \dots i_{2m}} A_{i_1 i_2} \dots A_{i_{2m-1} i_{2m}}.$$

Thus, $\text{GB}(\Omega^\theta) = \text{Pf}(\frac{1}{2\pi} \Omega^\theta)$. The Pfaffian is invariant under the adjoint action of $\text{SO}(2m)$ (but not $\text{O}(2m)$). Indeed, for $B \in \text{O}(2m)$, we have

$$\begin{aligned} \text{Pf}(BAB^{-1}) &= \text{Pf}(BAB^T) \\ &= \frac{(-1)^m}{2^m m!} \sum_{(i)} \varepsilon_{i_1 \dots i_{2m}} (B_{i_1 j_1} A_{j_1 j_2} B_{i_2 j_2}) \dots (B_{i_{2m-1} j_{2m-1}} A_{j_{2m-1} j_{2m}} B_{i_{2m} j_{2m}}) \\ &= \frac{(-1)^m}{2^m m!} \sum_{(i)} \varepsilon_{i_1 \dots i_{2m}} B_{i_1 j_1} B_{i_2 j_2} \dots B_{i_{2m-1} j_{2m-1}} B_{i_{2m} j_{2m}} A_{j_1 j_2} \dots A_{j_{2m-1} j_{2m}} \\ &= \det(B) \text{Pf}(A). \end{aligned}$$

The Gauss Bonnet Theorem, which is a special case of the Index Theorem, asserts that the integral of the Gauss-Bonnet form over (compact) M is $\chi(M)$.

The Pontryagin Classes.

► We will also encounter the *Pontryagin classes* $p_k(M) \in H^{4k}(M; \mathbb{Z})$ of M . They were shortly introduced by LEV SEMENOVICH PONTRYAGIN in 1942 in [340] and elaborated by him in 1947 in his highly influential treatise [341] with English translation in [342]. They have a special status in the history of modern mathematics:

- They were the first characteristic classes clearly perceived as global invariants which measure the deviation of a local product structure from a global product structure.
- They were defined systematically and offered at once a unifying geometric concept in algebraic topology, differential geometry and algebraic geometry.
- They were designed to investigate composed and partitioned manifolds and deformation problems by distinguishing whether a manifold is a boundary or not (Pontryagin classes vanish on a manifold that is a boundary).
- They moved research about low-dimensional (in particular, 4-dimensional) topology into the center of attention and showed up (via the Hirzebruch Signature Formula) in practically all results concerning $4q$ -dimensional manifolds since then.
- Being defined in terms of smooth structures but applied to topological problems, they laid the ground for the modern research on existence and uniqueness of smooth structures.
- They continue to raise hard problems around their homotopy invariance and their wider ramifications.

PONTRYAGIN recalls in [344, Chapter 2] (similarly in [343]) that he constructed and applied the classes (then called *cycles*) already before the war, years before [340]. He was led to their construction, he wrote, when he in 1936 led the foundation to the study of the “interrelations between the investigation of higher homotopy groups of spheres and the theory of smooth manifolds”. A short account of the mathematical adventures connected to these classes can be found in [303]. ◀

Today, these classes may be defined in terms of the Chern classes of the complexified tangent bundle $T_{\mathbb{C}}M := \mathbb{C} \otimes TM$, which can be regarded as the associated bundle $FM \times_{\mathrm{SO}(n)} \mathbb{C}^n$ where the representation $\mathrm{SO}(n) \rightarrow \mathrm{U}(n)$ is just inclusion. Note that FM is a principal subbundle of the unitary frame bundle $U(T_{\mathbb{C}}M)$ of $T_{\mathbb{C}}M$, where the Hermitian metric H on $T_{\mathbb{C}}M$ is given in terms of the complex bilinear extension $h_{\mathbb{C}}$ of the Riemannian metric h via

$$H(X, Y) = h_{\mathbb{C}}(X, \bar{Y}) \text{ for } X, Y \in T_{\mathbb{C}}M.$$

A connection θ on FM determines a unique connection 1-form

$$\theta_c \in \Omega^1(U(T_{\mathbb{C}}M), \mathfrak{u}(n)),$$

such that $\theta = \theta_c|_{FM}$. By definition, the Pontryagin class $p_k(M) \in H^{4k}(M; \mathbb{Z})$ is represented by the unique $4k$ -form $\sigma_{2k}(\frac{1}{2\pi}\Omega^{\theta_c}) \in \Omega^{4k}(M)$, such that

(15.102)

$$\begin{aligned} p_k(\Omega^{\theta}) &:= \pi_c^* \sigma_{2k}(\frac{1}{2\pi}\Omega^{\theta_c}) = s_{2k}(\frac{1}{2\pi}\Omega^{\theta_c}) = (-i)^{2k} s_{2k}(\frac{i}{2\pi}\Omega^{\theta_c}) \\ &= (-1)^k s_{2k}(\frac{i}{2\pi}\Omega^{\theta_c}) = \frac{1}{(2\pi)^{2k} (2k)!} \sum_{(i),(j)} \delta_{i_1 \dots i_{2k}}^{j_1 \dots j_{2k}} \Omega_{i_1 j_1}^{\theta_c} \wedge \dots \wedge \Omega_{i_{2k} j_{2k}}^{\theta_c}, \end{aligned}$$

for $\pi_c: U(T_{\mathbb{C}}M) \rightarrow M$. In other words, since $c_{2k}(T_{\mathbb{C}}M) = [\sigma_{2k}(\frac{i}{2\pi}\Omega^{\theta_c})]$, we have

$$(15.103) \quad p_k(M) = (-1)^k c_{2k}(T_{\mathbb{C}}M) \in H^{4k}(M; \mathbb{Z}).$$

Since $\Omega^\theta = \Omega^{\theta_c}|_{FM}$, it follows that $\sigma_{2k}(\Omega^{\theta_c}) = \sigma_{2k}(\Omega^\theta)$, where $\sigma_{2k}(\Omega^\theta)$ is the unique $4k$ -form, such that for $\pi: FM \rightarrow M$,

$$\pi^* \sigma_{2k}(\Omega^\theta) = s_{2k}\left(\frac{1}{2\pi}\Omega^\theta\right) = \frac{1}{(2\pi)^{2k}(2k)!} \sum_{(i),(j)} \delta_{i_1 \dots i_{2k}}^{j_1 \dots j_{2k}} \Omega_{i_1 j_1}^\theta \wedge \dots \wedge \Omega_{i_{2k} j_{2k}}^\theta$$

Note that Ω^θ has values in $\mathfrak{so}(n)$. For $A \in \mathfrak{so}(n)$ (so that $A^T = -A$), we have $s_k\left(\frac{1}{2\pi}\Omega^\theta\right) = 0$ for k odd, since

$$\begin{aligned} \sum_{k=0}^n s_k(A) t^{n-k} &= \det(A + tI) = \det(A^T + tI) = \det(-A + tI) \\ &= (-1)^n \det(A - tI) = (-1)^n \sum_{k=0}^n s_k(A) (-t)^{n-k} = \sum_{k=0}^n s_k(A) (-1)^k t^{n-k}. \end{aligned}$$

By the same argument, when E is a real Riemannian vector bundle we have $c_k(\mathbb{C} \otimes E) = 0$ for k odd. For more information on this approach to characteristic classes, see [249] and [301].

Other Characteristic Classes Related to Index Theory. There are other characteristic classes that will arise in index theorems. Some of these are defined and manipulated more efficiently through the use of power series as follows. First note that for $A \in \mathfrak{gl}(\nu, \mathbb{C})$ with eigenvalues $\{\lambda_1, \dots, \lambda_\nu\}$, there is $B \in \mathrm{GL}(\nu, \mathbb{C})$ such that BAB^{-1} is upper triangular with diagonal entries $\lambda_1, \dots, \lambda_\nu$. Then

$$\sum_{k=0}^\nu s_k(A) t^{\nu-k} = \det(A + tI) = \prod_{j=1}^\nu (\lambda_j + t) = \sum_{k=0}^\nu \sigma_k(\lambda_1, \dots, \lambda_\nu) t^{\nu-k},$$

where $\sigma_0 := 1$, $\sigma_1 := \sum_{i=1}^\nu \lambda_i$, and generally

$$\sigma_k(\lambda_1, \dots, \lambda_\nu) := \sum_{1 \leq i_1 < \dots < i_k \leq \nu} \lambda_{i_1} \cdots \lambda_{i_k}$$

denotes the elementary symmetric polynomial of degree k in $x_1, \dots, x_\nu$. We have seen that each $s_k(A)$ (and hence each σ_k) together with a Hermitian vector bundle $E \rightarrow M$ with a connection gives rise to a characteristic form or class, namely the k -th Chern form $\sigma_k\left(\frac{i}{2\pi}\Omega^\omega\right)$ or class $c_k(E)$. Now any polynomial in the σ_k gives rise to a corresponding polynomial in the $\sigma_k\left(\frac{i}{2\pi}\Omega^\omega\right)$ where the multiplication is wedge product, or a polynomial in the $c_k(E)$ where the multiplication is cup product. By the Fundamental Theorem of Symmetric Polynomials, any symmetric polynomial in $(\lambda_1, \dots, \lambda_\nu)$ can be expressed uniquely as a polynomial in $\sigma_1, \dots, \sigma_\nu$. Hence, from a symmetric polynomial in $(\lambda_1, \dots, \lambda_\nu)$, we can obtain *new* characteristic forms or classes, which are (however) ultimately polynomials in Chern forms or classes.

Multiplicative Classes. One way to manufacture symmetric polynomials forming a symmetric function (e.g., the product) of a given power series in each λ_k , and considering the Taylor polynomials, goes as follows. Let $b(x) = \sum_{n=0}^\infty b_n x^n$ be a formal power series in the single variable x with $b_n \in \mathbb{C}$. We may form the product

(15.104)

$$b(x_1) \cdots b(x_\nu) = \sum_{k=0}^\infty \sum_{k_1 + \dots + k_\nu = k} \beta_{k_1, \dots, k_\nu} x_1^{k_1} \cdots x_\nu^{k_\nu} = \sum_{k=0}^\infty B_k(\sigma_1, \dots, \sigma_k),$$

where $\sigma_j := \sigma_j(x_1, \dots, x_\nu)$ for $j = 1, \dots, \nu$. By the Fundamental Theorem of Elementary Polynomials, the $B_k(\sigma_1, \dots, \sigma_k)$ are uniquely determined by b . The sequence $\{B_k(\sigma_1, \dots, \sigma_k)\}$ is known as the *multiplicative sequence* determined by $b(x)$; the ideas here are due to F. HIRZEBRUCH (see [207]). Given $A \in \mathfrak{gl}(\nu, \mathbb{C})$, and taking $\{x_1, \dots, x_\nu\} = \{i\lambda_1, \dots, i\lambda_\nu\}$ where $\{\lambda_1, \dots, \lambda_\nu\}$ denotes the set of eigenvalues of A , we obtain a function

$$A \mapsto B_k(A) := B_k(\sigma_1(i\lambda_1, \dots, i\lambda_\nu), \dots, \sigma_k(i\lambda_1, \dots, i\lambda_\nu))$$

which (like the set of eigenvalues of A) is invariant under the adjoint action. Note that if $A \in \mathfrak{u}(\nu)$, then the $i\lambda_j$ are real. If each σ_j in $B_k(\sigma_1, \dots, \sigma_k)$ is replaced by the Chern form $\sigma_k(\frac{i}{2\pi}\Omega^\omega)$ where Ω^ω denotes the curvature form of a connection 1-form ω on the unitary frame bundle $U(E)$ for a Hermitian vector bundle $E \rightarrow M$, then we obtain a closed $2k$ -form

$$B_k(E, \omega) := B_k(\sigma_1(\frac{i}{2\pi}\Omega^\omega), \dots, \sigma_k(\frac{i}{2\pi}\Omega^\omega)) \in \Omega^{2k}(M, \mathbb{C})$$

which determines a cohomology class, say $B_k(E) \in H^{2k}(M; \mathbb{C})$. Hence, for each formal power series $b(x) = \sum_{n=0}^\infty b_n x^n$, there is an associated **total form** and **total class**, namely

$$\begin{aligned} \mathbf{B}(E, \omega) &:= B_0(E, \omega) + B_1(E, \omega) + \dots \in \Omega^\bullet(M, \mathbb{C}), \text{ and} \\ \mathbf{B}(E) &:= B_0(E) + B_1(E) + \dots \in H^*(M; \mathbb{C}). \end{aligned}$$

Since there seems to be no official notation to denote the assignments

$$(b(x), E, \omega) \mapsto \mathbf{B}(E, \omega) \in \Omega^\bullet(M, \mathbb{C}) \text{ and } (b(x), E) \mapsto \mathbf{B}(E) \in H^*(M; \mathbb{C})$$

of a characteristic form (or class) to a formal power series and bundle with connection, let

$$\mathbf{MF}(b(x), E, \omega) := \mathbf{B}(E, \omega) \text{ and } \mathbf{MC}(b(x), E) := \mathbf{B}(E),$$

where **MF** stands for *multiplicative form* and **MC** stands for *multiplicative class*. We use $\mathbf{MF}_k(b(x), E, \omega)$ and $\mathbf{MC}_k(b(x), E)$ for the homogeneous parts:

$$\begin{aligned} \mathbf{MF}(b(x), E, \omega) &= \sum_k \mathbf{MF}_k(b(x), E, \omega) \text{ and} \\ \mathbf{MC}(b(x), E) &= \sum_k \mathbf{MC}_k(b(x), E). \end{aligned}$$

For two formal power series $b_1(x)$ and $b_2(x)$, we have

$$(15.105) \quad \mathbf{MC}(b_1(x) b_2(x), E) = \mathbf{MC}(b_1(x), E) \mathbf{MC}(b_2(x), E),$$

using $b_1(x_1) b_2(x_1) \dots b_1(x_\nu) b_2(x_\nu) = b_1(x_1) \dots b_1(x_\nu) b_2(x_1) \dots b_2(x_\nu)$.

Given another Hermitian vector bundle $E' \rightarrow M$ of dimension ν' , we may form the direct sum $E \oplus E' \rightarrow M$. Connections ω and ω' on $U(E)$ and $U(E')$ yield a connection $\omega \oplus \omega'$ on $U(E \oplus E')$, with curvature form $\Omega^{\omega \oplus \omega'} = \Omega^\omega \oplus \Omega^{\omega'}$. Note that for $(x''_1, \dots, x''_\nu, x''_{\nu+1}, \dots, x''_{\nu+\nu'}) = (x_1, \dots, x_\nu, x'_1, \dots, x'_{\nu'})$, we have

$$\begin{aligned} \sum_{k''=0}^\infty B_{k''}(\sigma''_1, \dots, \sigma''_{k''}) &= b(x''_1) \dots b(x''_\nu) b(x''_{\nu+1}) \dots b(x''_{\nu+\nu'}) \\ &= b(x_1) \dots b(x_\nu) b(x'_1) \dots b(x'_{\nu'}) \\ &= \sum_{k=0}^\infty B_k(\sigma_1, \dots, \sigma_k) \sum_{k'=0}^\infty B_{k'}(\sigma'_1, \dots, \sigma'_{k'}). \end{aligned}$$

Consequently, in the ring $H^*(M; \mathbb{C})$ we have

$$(15.106) \quad \mathbf{MC}(b(x), E \oplus E') = \mathbf{MC}(b(x), E) \mathbf{MC}(b(x), E').$$

Since the conjugate bundle $\bar{E}$ is the associated bundle $U(E) \times_{U(\nu)} \mathbb{C}^\nu$ relative to the conjugate representation, the curvature form for the conjugate bundle $\bar{E}$ is $-\frac{i}{2\pi} \bar{\Omega}^\omega$. If $A \in \mathfrak{u}(\nu)$, and $\{x_1, \dots, x_\nu\} = \{i\lambda_1, \dots, i\lambda_\nu\}$ where $\{\lambda_1, \dots, \lambda_\nu\}$ denotes the set of eigenvalues of A , then the eigenvalues of $\bar{A}$ are $\{-\lambda_1, \dots, -\lambda_\nu\}$ and $\{-i\lambda_1, \dots, -i\lambda_\nu\} = \{-x_1, \dots, -x_\nu\}$. Thus,

$$(15.107) \quad \mathbf{MC}(b(x), \bar{E}) = \mathbf{MC}(b(-x), E).$$

Note that

$$\text{the total Chern class of } E = \mathbf{c}(E) = \mathbf{MC}(1 + x, E).$$

Todd Class and L -Polynomials. A class which arises in the Hirzebruch-Riemann-Roch Theorem is the **total Todd class** of E defined by

$$\mathbf{Td}(E) := \mathbf{MC}\left(\frac{x}{1 - e^{-x}}, E\right) \in H^*(M; \mathbb{Q}),$$

where $\mathbb{Q}$ denotes the rationals. For a compact, complex manifold M , $\mathbf{Td}(TM)[M]$ is the *Todd genus* of M , which is a kind of holomorphic Euler characteristic of M . One can compute $\mathbf{Td}(E)$ in terms of Chern classes. Indeed, using the Algebra SymmetricPolynomials in *Mathematica*, we get (where $c_k = c_k(E)$)

$$\begin{aligned} Td_0(E) &= 1, \quad Td_1(E) = \frac{1}{2}c_1, \quad Td_2(E) = \frac{1}{12}(c_2 + c_1^2), \\ Td_3(E) &= \frac{1}{24}c_1c_2, \quad Td_4(E) = \frac{1}{720}(-c_4 + c_3c_1 + 3c_2^2 + 4c_2c_1^2 - c_1^4), \dots \end{aligned}$$

In treating the case where E is the complexification of a real, even-dimensional Riemannian bundle $F \rightarrow M$ (i.e., $E = \mathbb{C} \otimes F$), we proceed as follows. If $A \in \mathfrak{so}(\nu, \mathbb{R})$, where $\nu = 2\mu$ is even, then the λ_j are not only pure imaginary, but they come in conjugate pairs, so that

$$(15.108) \quad (x_1, \dots, x_\nu) = (i\lambda_1, \dots, i\lambda_\nu) = (y_1, -y_1, \dots, y_\mu, -y_\mu) \text{ for } y_l \in \mathbb{R}.$$

Hence it seems more appropriate to express $\sigma_j(x_1, \dots, x_\nu)$ in terms of $\sigma_l(y_1^2, \dots, y_\mu^2)$. To this end, note that

$$\begin{aligned} \sum_{j=1}^\nu \sigma_j(x_1, \dots, x_\nu) &= \prod_{k=1}^\nu (1 + x_k) = \prod_{l=1}^\mu (1 + y_l)(1 - y_l) \\ &= \prod_{l=1}^\mu (1 - y_l^2) = \sum_{l=1}^\mu (-1)^l \sigma_l(y_1^2, \dots, y_\mu^2). \end{aligned}$$

Hence if (15.108) holds, then

$$\sigma_j(x_1, \dots, x_\nu) = \begin{cases} 0, & \text{for } j \text{ odd,} \\ (-1)^l \sigma_l(y_1^2, \dots, y_\mu^2), & \text{for } j = 2l \text{ even.} \end{cases}$$

Since $p_k(M) = (-1)^k c_{2k}(T_{\mathbb{C}}M)$ (15.103), it makes sense to define the Pontryagin classes of F by

$$p_k(F) := (-1)^k c_{2k}(\mathbb{C} \otimes F) \in H^{4k}(M; \mathbb{Z})$$

This implies that for $b(x)$ even, $\mathbf{MC}(b(x), \mathbb{C} \otimes F)$ can be obtained by writing

$$\begin{aligned} b(x_1) \dots b(x_\nu) &= b(y_1) b(-y_1) \dots b(y_\mu) b(-y_\mu) = b(y_1)^2 \dots b(y_\mu)^2 \\ &= \sum_{k=0}^{\infty} \tilde{B}_k(\sigma_1(y_1^2, \dots, y_\mu^2), \dots, \sigma_k(y_1^2, \dots, y_\mu^2)), \end{aligned}$$

and then replacing $\sigma_j(y_1^2, \dots, y_\mu^2)$ by the j -th Pontryagin class $p_j(F) \in H^{4j}(M; \mathbb{Z})$. Thus, for real, even-dimensional, Riemannian bundles F and $b(x)$ even, we use the more direct notation

$$\mathbf{MC}(b(y)^2, F) := \mathbf{MC}(b(x), \mathbb{C} \otimes F).$$

There are various special cases arising in index theorems, which we now consider. For a real, 2μ -dimensional Riemannian bundle $F \rightarrow M$, we have the **total $\hat{A}$ class** of F defined by

$$(15.109) \quad \hat{\mathbf{A}}(F) := \mathbf{MC}\left(\frac{y/2}{\sinh(y/2)}, F\right),$$

which occurs in the index formula for the Dirac operator and its twists. We have

$$\prod_{j=1}^{\nu/2} \frac{y_j/2}{\sinh(y_j/2)} = \sum_{k=0}^{\infty} \hat{A}_k(\sigma_1(y_1^2, \dots, y_\mu^2), \dots, \sigma_k(y_1^2, \dots, y_\mu^2)),$$

where (with the aid of *Mathematica* if desired)

$$(15.110) \quad \begin{aligned} \hat{A}_0 &= 1, \quad \hat{A}_1(\sigma_1) = \frac{-1}{24}\sigma_1, \quad \hat{A}_2(\sigma_1, \sigma_2) = \frac{-4\sigma_2 + 7\sigma_1^2}{5760} \\ \hat{A}_3(\sigma_1, \sigma_2, \sigma_3) &= \frac{-16\sigma_3 + 44\sigma_2\sigma_1 - 31\sigma_1^3}{967680} \\ \hat{A}_4(\sigma_1, \dots, \sigma_3) &= \frac{-192\sigma_4 + 512\sigma_3\sigma_1 + 208\sigma_2^2 - 904\sigma_2\sigma_1^2 + 381\sigma_1^4}{464486400}, \dots \end{aligned}$$

To obtain $\hat{A}_k(F)$, replace each σ_j by $p_j(F)$. In connection with the Hirzebruch-Signature Theorem, we have

the total Hirzebruch L class of $F = \mathbf{L}(F) := \mathbf{MC}\left(\frac{y}{\tanh y}, F\right)$, and

$$(15.111) \quad \begin{aligned} L_0 &= 1, \quad L_1(\sigma_1) = \frac{1}{3}\sigma_1, \quad L_2(\sigma_1, \sigma_2) = \frac{7\sigma_2 - \sigma_1^2}{45}, \\ L_3(\sigma_1, \sigma_2, \sigma_3) &= \frac{62\sigma_3 - 13\sigma_2\sigma_1 - 2\sigma_1^3}{945}, \\ L_4(\sigma_1, \dots, \sigma_4) &= \frac{381\sigma_4 - 71\sigma_3\sigma_1 - 19\sigma_2^2 + 22\sigma_2\sigma_1^2 - 3\sigma_1^4}{14175}, \dots \end{aligned}$$

Suppose that $F \rightarrow M$ is the realification of a complex bundle $F_{\mathbb{C}} \rightarrow M$ (i.e., we just restrict scalar multiplication for $F_{\mathbb{C}}$ to real scalars). If $J: F \rightarrow F$ denotes the map given by scalar multiplication by $\sqrt{-1}$, then there is $\mathbb{C}$ -linear extension of J , say $J_{\mathbb{C}}: \mathbb{C} \otimes F \rightarrow \mathbb{C} \otimes F$. Since $J_{\mathbb{C}}^2 = -\text{Id}$, we have $\mathbb{C} \otimes F = F^{1,0} \oplus F^{0,1}$, where $F^{1,0} := \{V - iJV : V \in F\}$ denotes the $+i$ eigenbundle of the $J_{\mathbb{C}}$ and $F^{0,1} := \{V + iJV : V \in F\}$ denotes the $-i$ eigenbundle of $J_{\mathbb{C}}$. Note that $F_{\mathbb{C}} \cong F^{1,0}$ via $V \mapsto V - iJV$, and $\overline{F}_{\mathbb{C}} \cong F^{0,1}$ via $V \mapsto V + iJV$. Since

$$\begin{aligned} \left(\frac{x/2}{\sinh(x/2)}\right)^2 &= \frac{x^2}{(e^{x/2} - e^{-x/2})^2} = \frac{x^2}{e^{x/2}(e^{x/2} - e^{-x/2})e^{-x/2}(e^{x/2} - e^{-x/2})} \\ &= \frac{x^2}{(e^x - 1)(1 - e^{-x})} = \frac{x}{1 - e^{-x}} \frac{-x}{1 - e^x}, \end{aligned}$$

it follows from (15.105), (15.107) and (15.106) that

$$\widehat{\mathbf{A}}(F)^2 = \mathbf{Td}(F_{\mathbb{C}}) \mathbf{Td}(\overline{F_{\mathbb{C}}}) = \mathbf{Td}(F_{\mathbb{C}} \oplus \overline{F_{\mathbb{C}}}) = \mathbf{Td}(\mathbb{C} \otimes F).$$

Recalculating Characteristic Classes. Some characteristic classes are not expressible in terms of $\mathbf{MC}(b(x), E)$ for some formal power series $b(x)$, but they can be described in a similar way. The Chern character $\mathbf{ch}(E)$ is not $\mathbf{MC}(e^x, E)$. However, *adding* (instead of multiplying as in (15.104)) one obtains

$$e^{x_1} + \cdots + e^{x_\nu} = \sum_{k=0}^{\infty} ch_k(\sigma_1, \dots, \sigma_k)$$

If each σ_j in $ch_k(\sigma_1, \dots, \sigma_k)$ is replaced by the Chern class $c_j(E)$, then we obtain

$$(15.112) \quad \mathbf{ch}(E) = ch_0(E) + ch_1(E) + \cdots \in H^*(M; \mathbb{R}).$$

We compute

$$\begin{aligned} ch_0(E) &= \dim E, \quad ch_1(E) = c_1, \quad ch_2(E) = \frac{1}{2}c_1^2 - c_2, \\ ch_3(E) &= \frac{1}{6}(3c_3 - 3c_2c_1 + c_1^3), \\ ch_4(E) &= \frac{1}{24}(-4c_4 + 4c_3c_1 + 2c_2^2 - 4c_2c_1^2 + c_1^4), \dots \end{aligned}$$

While we do *not* have $\mathbf{ch}(E \oplus E') = \mathbf{ch}(E) \mathbf{ch}(E')$ as in (15.106),

$$\mathbf{ch}(E \oplus E') = \mathbf{ch}(E) + \mathbf{ch}(E') \quad \text{and} \quad \mathbf{ch}(E \otimes E') = \mathbf{ch}(E) \mathbf{ch}(E').$$

In terms of curvature forms, the first relation is clear from $\Omega^{\omega \oplus \omega'} = \Omega^{\omega} \oplus \Omega^{\omega'}$, while the second follows from the fact that the curvature form for $E \otimes E'$ is $(\Omega^{\omega} \otimes \text{Id}) \oplus (\text{Id} \otimes \Omega^{\omega'})$ together with

$$\sum_{k=1}^{\nu} \sum_{k'=1}^{\nu'} e^{x_k + x'_{k'}} = \sum_{k=1}^{\nu} e^{x_k} \sum_{k'=1}^{\nu'} e^{x'_{k'}}.$$

More generally, one could consider elementary polynomials $\sigma_k(b(x_1), \dots, b(x_\nu))$ for k other than 1 or ν , although finding uses for such might be a challenge.

The Euler class of a real, oriented Riemannian bundle F of dimension 2μ is not generally expressible in terms of Pontryagin classes of $\mathbb{C} \otimes F$. We proceed as follows. If $A \in \mathfrak{so}(2\mu, \mathbb{R})$, then A is $\text{SO}(2\mu)$ -similar to a matrix of the form

$$\bigoplus_{k=1}^{\mu} \begin{bmatrix} 0 & -y_k \\ y_k & 0 \end{bmatrix}.$$

The eigenvalues λ_j of A come in pure imaginary conjugate pairs $\pm iy_k$, so that

$$(x_1, \dots, x_\nu) := (i\lambda_1, \dots, i\lambda_\nu) = (y_1, -y_1, \dots, y_\mu, -y_\mu) \quad \text{for } y_l \in \mathbb{R}, \quad \text{and}$$

$$\begin{aligned} \text{Pf}(A) &:= \frac{(-1)^\mu}{2^\mu \mu!} \sum_{(i)} \varepsilon_{i_1 \dots i_{2\mu}} A_{i_1 i_2} \cdots A_{i_{2\mu-1} i_{2\mu}} \\ &= (-1)^\mu A_{12} \cdots A_{2\mu-1, 2\mu} = (-1)^\mu (-y_1) \cdots (-y_\mu) = y_1 \cdots y_\mu. \end{aligned}$$

Note that $y_1 \cdots y_\mu$ is not a symmetric polynomial in $y_1^2, \dots, y_\mu^2$. However, if ω is a connection on the bundle $\pi: \text{SO}(F) \rightarrow M$ of *oriented* frames of F and Ω^ω denotes the curvature, then

$$(15.113) \quad \pi^* \chi(F, \omega) = (-1)^\mu \text{Pf}\left(\frac{1}{2\pi} \Omega^\omega\right)$$

for a unique closed, 2μ -form $\chi(F, \omega) \in \Omega^{2\mu}(M, \mathbb{R})$, the *Euler form* of E relative to ω , which by definition represents the *Euler class*

$$(15.114) \quad \chi(F) := [\chi(F, \omega)] \in H^{2\mu}(M; \mathbb{R}).$$

In the case $F = TM$ and $\omega = \theta$, note for the Gauss-Bonnet form $\text{GB}(\Omega^\theta)$, defined in (15.100), that

$$(15.115) \quad \pi^* \text{GB}(\Omega^\theta) = (-1)^m \text{Pf}\left(\frac{1}{2\pi} \Omega^\theta\right) = \pi^* \chi(TM, \theta) \implies \text{GB}(\Omega^\theta) = \chi(TM, \theta).$$

REMARK 15.63. We prefer to write $\chi(TM)$ as $\text{GB}(TM)$. There is a good reason for this. The Gauss-Bonnet-Chern Theorem states that the Euler characteristic $\chi(M)$ of M , defined as the alternating sum of numbers of faces (or Betti numbers) of M , is given by

$$\chi(M) = \int_M \text{GB}(\Omega^\theta) = \text{GB}(TM) [M].$$

On the other hand, for a generic characteristic class, say $C(TM) \in H^*(M)$, frequently one *defines* $C(M)$ to be $C(TM) [M]$. The Gauss-Bonnet-Chern Theorem is not simply a definition, and yet that is exactly what it looks like if one writes it as $\chi(M) = \chi(TM) [M]$. Thus, we prefer to use $\text{GB}(TM)$ in place of $\chi(TM)$, although admittedly changing established notation is a losing battle, no matter how noble the cause.

Observe that $A \in \mathfrak{so}(2\mu)$ is the realification of $B = \text{diag}(iy_1, \dots, iy_\mu) \in \mathfrak{su}(\mu)$, and

$$(15.116) \quad \det(iB) = (-1)^\mu y_1 \cdots y_\mu = (-1)^\mu \text{Pf}(A).$$

Unifications on Almost-Complex Manifolds. For a manifold M , $J \in \text{End}(TM)$ is an **almost-complex structure** if $J^2 = -I$. If J exists, then TM becomes a complex vector bundle by defining $(a + ib)X = aX + bJX$ and M is an **almost-complex manifold**. The formula (15.116) will now be used to show that for a compact, almost-complex, manifold M with $\dim_{\mathbb{R}} M = 2m$, we have $c_m(TM) = \text{GB}(TM) = \chi(TM)$. If h_0 is any Riemannian metric on M , then $h(X, Y) := h_0(X, Y) + h_0(JX, JY)$ is compatible with the complex structure, say J , on TM (i.e., $h(JX, JY) = h(X, Y)$). We then have a Hermitian metric $\langle X, Y \rangle := h(X, Y) + ih(X, JY)$ on TM regarded as a complex vector space. Note that

$$\begin{aligned} \langle JX, Y \rangle &= h(JX, Y) + ih(JX, JY) = h(JX, Y) + ih(X, Y) \\ &= -h(X, JY) + ih(X, Y) = i(h(X, Y) + ih(X, JY)) = i \langle X, Y \rangle \\ \langle X, JY \rangle &= h(X, JY) + ih(X, J^2Y) = h(X, JY) - ih(X, Y) \\ &= -i(h(X, Y) + ih(X, JY)) = -i \langle X, Y \rangle. \end{aligned}$$

The unitary frame bundle $UM := U(TM)$ (relative to $\langle \cdot, \cdot \rangle$) is then a subbundle of FM . We may regard FM as the principal bundle $UM \times_{U(m)} \text{O}(2m)$ associated to UM via the inclusion $U(m) \rightarrow \text{O}(2m)$; see 15.20, p.407. If the Levi-Civita connection for h on FM restricts to a connection, say ω , on UM (i.e., the horizontal subspaces at points in UM are contained in $T(UM)$), then M is Kähler (by one definition). However, if this is not the case, then we can still uniquely extend *any* connection ω on UM to a connection, say θ , on FM (see Proposition 15.22, p.408).

If we regard ω as $\mathfrak{u}(m)$ -valued, then $\Omega^\theta|_{UM}$ is just the realification of the curvature Ω^ω . Now,

$$\begin{aligned} \text{GB}(\Omega^\theta) &= \frac{1}{2^{2m}\pi^m m!} \sum_{(i)} \varepsilon_{i_1 \dots i_{2m}} \Omega_{i_1 i_2}^\theta \wedge \dots \wedge \Omega_{i_{2m-1} i_{2m}}^\theta \\ &= \frac{1}{2^m m!} \left(\frac{1}{2\pi}\right)^m \sum_{(i)} \varepsilon_{i_1 \dots i_{2m}} \Omega_{i_1 i_2}^\theta \wedge \dots \wedge \Omega_{i_{2m-1} i_{2m}}^\theta \\ &= (-1)^m \text{Pf}\left(\frac{1}{2\pi}\Omega^\theta\right), \text{ and} \\ \sigma_m\left(\frac{i}{2\pi}\Omega^\omega\right) &= \frac{1}{m!} \left(\frac{i}{2\pi}\right)^m \sum_{(i),(j)} \delta_{i_1 \dots i_m}^{j_1 \dots j_m} (\Omega^\omega)_{j_1}^{i_1} \wedge \dots \wedge (\Omega^\omega)_{j_m}^{i_m} \\ &= \det\left(\frac{i}{2\pi}\Omega^\omega\right). \end{aligned}$$

Hence, in view of (15.116) and restricting to UM , we have

$$\begin{aligned} \text{GB}(\Omega^\theta) &= (-1)^M \text{Pf}\left(\frac{1}{2\pi}\Omega^\theta\right) = \det\left(\frac{i}{2\pi}\Omega^\omega\right) = \sigma_m\left(\frac{i}{2\pi}\Omega^\omega\right), \text{ and} \\ (15.117) \quad c_m(TM) &= \text{GB}(TM) = \chi(TM). \end{aligned}$$

It often happens that a Hermitian bundle E arises as an associated bundle $E = P \times_G W$, relative to some unitary representation $r: G \rightarrow U(W)$, for some principal G -bundle $P \rightarrow M$ which is not necessarily the unitary frame bundle $U(E)$. Since $r: G \rightarrow U(W)$ is a homomorphism of the Lie group for P to $U(W)$, there is an associated principal $U(W)$ -bundle (see Proposition 15.20, p. 407)

$$P' = P \times_G U(W) := \frac{P \times U(W)}{G} = \{[p, g'] : p \in P, g' \in U(W)\},$$

and an r -equivariant map $\Gamma: P \rightarrow P'$. There is also a map

$$F: P' \rightarrow U(E), \quad \text{given by}$$

$$F([p, g'])(w) = [p, g'(w)], \text{ for } p \in P, g' \in U(W), w \in W.$$

Note that F is well-defined and equivariant, since

$$\begin{aligned} F([pg, r(g^{-1})g'])(w) &= [pg, r(g^{-1})g'(w)] = [p, g'(w)], \text{ and for } h' \in U(W), \\ F([p, g']h')(w) &= F([p, g' \circ h'])(w) = [p, g'(h'(w))] \\ &= F([p, g'])(h'(w)) = (F([p, g']) \circ h')(w). \end{aligned}$$

As F is also bijective, it is an isomorphism of principal bundles. Thus we have a morphism

$$\mathcal{R} := F \circ \Gamma: P \rightarrow U(E)$$

and $\mathcal{R}(P)$ may be regarded as a principal $r(G)$ -subbundle of the $U(W)$ -bundle $U(E)$. Using Proposition 15.22 (p.15.22), if ω is a connection on P , then there is a unique connection ω' on P' such that $\omega = \Gamma^*\omega'$. For the connection $\omega_E := F^{-1*}\omega'$ on $U(E)$, we then have

$$(15.118) \quad r' \circ \omega = \mathcal{R}^{-1*}\omega_E \text{ and } r' \circ \Omega^\omega = \mathcal{R}^{-1*}\Omega^{\omega_E}.$$

In the notation of (15.104), let

$$\begin{aligned} B_k(P, \omega, r') &:= B_k\left(\sigma_1\left(\frac{i}{2\pi}r' \circ \Omega^\omega\right), \dots, \sigma_k\left(\frac{i}{2\pi}r' \circ \Omega^\omega\right)\right), \text{ and} \\ \mathbf{MF}(b(x), P, \omega, r') &:= B_0(\omega, r') + B_1(\omega_0, r') + \dots \in \Omega^\bullet(M, \mathbb{C}). \end{aligned}$$

From $r' \circ \Omega^\omega = \mathcal{R}^{-1*} \Omega^{\omega_E}$, we get $B_k(P, \omega, r') = B_k(E, \omega_E)$. Thus,

$$\mathbf{MF}(b(x), E, \omega_E) = \mathbf{MF}(b(x), P, \omega, r') \text{ and}$$

$$\mathbf{MC}(b(x), E) = \mathbf{MC}(b(x), P, r') := \text{class of } \mathbf{MF}(b(x), P, \omega, r').$$

With similar notation, one also has

$$(15.119) \quad \begin{aligned} \mathbf{c}(E, \omega_E) &= \mathbf{c}(P, \omega, r') \text{ and } \mathbf{c}(E) = \mathbf{c}(P, r'), \text{ and similarly} \\ \mathbf{ch}(E, \omega_E) &= \mathbf{ch}(P, \omega, r') \text{ and } \mathbf{ch}(E) = \mathbf{ch}(P, r'). \end{aligned}$$

Consider the special case $G = \mathbf{U}(\nu) = \mathbf{U}(\mathbb{C}^\nu)$ and $r: \mathbf{U}(\nu) \rightarrow \mathbf{U}(W)$. If $E_0 := P \times_{\mathbf{U}(\nu)} \mathbb{C}^\nu$, then we can often find $\mathbf{MC}(b(x), E) = \mathbf{MC}(b(x), \omega, r')$ or other characteristic of E classes (such as $\mathbf{ch}(E)$) in terms of the Chern classes $c_k(E_0)$. If possible, one just expresses the elementary symmetric polynomials in the eigenvalues of $r'(A)$ in terms of those for $A \in \mathfrak{u}(\nu)$. For example, consider the exterior product bundle $E = \Lambda^p(E_0)$, where $r: \mathbf{U}(\nu) \rightarrow \mathbf{U}(\Lambda^p(\mathbb{C}^\nu))$. If $A \in \mathfrak{u}(\nu)$ has eigenvectors $e_1, \dots, e_\nu$ with eigenvalues $\lambda_1, \dots, \lambda_\nu$, then an eigenbasis of $r'(A)$ is

$$\{e_{i_1} \wedge \dots \wedge e_{i_p} : 1 \leq i_1 < \dots < i_p \leq n\},$$

and the associated eigenvalues of $r'(A)$ are $\lambda_{i_1} + \dots + \lambda_{i_p}$. For $\{x_1, \dots, x_\nu\} = \{\lambda_1, \dots, \lambda_\nu\}$, the j -th elementary symmetric polynomial in the $x_{i_1} + \dots + x_{i_p}$ ($1 \leq i_1 < \dots < i_p \leq n$) is the coefficient of t^j in the expansion of

$$\prod_{(i)^p} (1 + (x_{i_1} + \dots + x_{i_p})t),$$

where the multi-index $(i)^p$ ranges over $\{1 \leq i_1 < \dots < i_p \leq n\}$. These coefficients can in turn be expressed as polynomials in the $\sigma_k(x_1, \dots, x_\nu)$. The Chern classes of $\Lambda^p(E_0)$ are then the same polynomials in the $c_k(E_0)$. Since

$$\prod_{k=1}^\nu (1 + e^{x_k}) = \sum_{p=1}^\nu \sum_{(i)^p} \exp(x_{i_1} + \dots + x_{i_p}),$$

the Chern character $ch_j(\Lambda^\bullet(E_0)) \in H^{2j}(M; \mathbb{Q})$ can be found by expanding the product on the left and writing the symmetric, homogeneous j -th degree part of the power series as a polynomial in the $\sigma_k(x_1, \dots, x_\nu)$, regarded as $c_k(E_0)$.

When $E_0 = \mathbb{C} \otimes F_0$ for some real, Riemannian bundle F_0 of dimension 2μ , then $\mathbf{ch}(\Lambda^\bullet(\mathbb{C} \otimes F_0))$ may be obtained by expanding

$$(15.120) \quad \begin{aligned} \prod_{k=1}^\mu (1 + e^{y_k})(1 + e^{-y_k}) &= \prod_{k=1}^\mu e^{y_k/2} (e^{-y_k/2} + e^{y_k/2}) e^{-y_k/2} (e^{y_k/2} + e^{-y_k/2}) \\ &= \prod_{k=1}^\mu 4 \cosh^2(y_k/2) \end{aligned}$$

in terms of $\sigma_k(y_1^2, \dots, y_\mu^2)$ which are then replaced by the Pontryagin classes $p_k(F_0)$. In other words,

$$(15.121) \quad \mathbf{ch}(\Lambda^\bullet(\mathbb{C} \otimes F_0)) = \mathbf{MC}(4 \cosh^2(y/2), F_0).$$

8. Holonomy

In this section, we assume that M is connected. Let ω be a connection 1-form on the principal G -bundle $\pi: P \rightarrow M$. Fix a point $p_0 \in P$, and let P_0 denote the set of all points $p \in P$ which can be joined to p_0 by a smooth horizontal curve $\gamma: [a, b] \rightarrow P$, say $\gamma(a) = p_0$, $\gamma(b) = p$ and $\omega(\gamma'(t)) = 0$ for $t \in (a, b)$. The *holonomy group* of ω with reference point p_0 is $\text{Hol}(\omega, p_0) := \{g \in G : p_0 g \in P_0\}$.

It can be proven (see [248, 83-85]) that P_0 is an immersed submanifold of P , and $\pi|_{P_0}: P_0 \rightarrow M$ is a principal $\text{Hol}(\omega, p_0)$ -bundle, which is known as the *holonomy bundle* of ω through p_0 . If $\text{Hol}(\omega, p_0)$ is a proper subgroup of G , then ω is said to be *reducible* to $\text{Hol}(\omega, p_0)$. If $\text{Hol}(\omega, p_0) = G$, then ω is *irreducible*.

The *isotropy subgroup* at ω for the action of the group $\text{GA}(P)$ of gauge transformations on the space $\mathcal{C}(P)$ of connection 1-forms on P will be denoted by $I_\omega := \{F \in \text{GA}(P) : F \cdot \omega = \omega\}$. Under the isomorphism $\Phi: \mathcal{C}(P, G) \rightarrow \text{GA}(P)$ of Proposition 15.28 (p. 411), we can identify I_ω with the subgroup $\Phi^{-1}(I_\omega)$ of $\mathcal{C}(P, G)$.

PROPOSITION 15.64. *The homomorphism $I_\omega \rightarrow G$, given by $\Phi(f) \mapsto f(p_0)$ maps I_ω isomorphically onto the centralizer of $\text{Hol}(\omega, p_0)$ in G , namely*

$$Z(\text{Hol}(\omega, p_0)) := \{g \in G : gg_0 = g_0g \text{ for all } g_0 \in \text{Hol}(\omega, p_0)\}.$$

PROOF. Let $\Phi(f) \in I_\omega$ and $g_0 \in \text{Hol}(\omega, p_0)$. To prove that $f(p_0) \in Z(\text{Hol}(\omega, p_0))$, we need to show that $f(p_0)g_0 = g_0f(p_0)$. Let γ be a horizontal curve joining p_0 to p_0g_0 . Then $\gamma \cdot f(p_0)$ is a horizontal curve joining $p_0f(p_0)$ to $p_0g_0f(p_0)$. Since $\Phi(f)^*\omega = \omega$, $\Phi(f) \circ \gamma$ is a horizontal curve joining $p_0f(p_0)$ to $\Phi(f)(p_0g_0) = \Phi(f)(p_0)g_0 = p_0f(p_0)g_0$. Since

$$\pi(\gamma(t) \cdot f(p_0)) = \pi(\Phi(f)(\gamma(t))),$$

the curves $\gamma \cdot f(p_0)$ and $\Phi(f) \circ \gamma$ are horizontal lifts of the same curve in M , and they have the same initial point, namely $p_0f(p_0)$. By the uniqueness of horizontal lifts with the same starting point (see [248, 69]), the endpoints $p_0g_0f(p_0)$ and $p_0f(p_0)g_0$ must agree, whence $g_0f(p_0) = f(p_0)g_0$ (i.e., $f(p_0) \in Z(\text{Hol}(\omega, p_0))$). To see that $I_\omega \rightarrow G$ is injective, we use (15.27) on p. 411, namely

$$(15.122) \quad (\Phi(f) \cdot \omega)(X) = f(p)(f^{-1})_{*p}(X) + f(p)\omega(X)f(p)^{-1},$$

for $X \in T_pP$. If $\Phi(f) \in I_\omega$, then $\Phi(f) \cdot \omega = \omega$ and (15.122) implies that if X is horizontal, then $(f^{-1})_{*p}(X) = 0$. Then f^{-1} (and hence f) is constant on all horizontal curves and in particular f is the constant $f(p_0)$ on P_0 . Since P_0 meets each fiber of P and f is equivariant, f is uniquely determined by $f(p_0)$. Thus, $I_\omega \rightarrow G$ is injective. To prove that $I_\omega \rightarrow Z(\text{Hol}(\omega, p_0))$ is onto, let $g' \in Z(\text{Hol}(\omega, p_0))$, and let $f(q_0) = g'$ for all $q_0 \in P_0$. For arbitrary $p \in P$, there is some $g \in G$ such that $pg \in P_0$, and we define

$$f(p) := gf(pg)g^{-1} = g^{-1}g'g.$$

To show that f is well-defined, suppose that $ph \in P_0$. Then $gh^{-1} \in \text{Hol}(\omega, p_0)$ and

$$g' \in Z(\text{Hol}(\omega, p_0)) \Rightarrow g'(gh^{-1}) = (gh^{-1})g' \Rightarrow g^{-1}g'g = h^{-1}g'h.$$

Note that by the definition of P_0 , the horizontal subspace H_{q_0} of ω at any $q_0 \in P_0$ is contained in $T_{q_0}P_0$. Since $f|_{P_0}$ is constant, for each $X \in H_{q_0}$, we have

$$(\Phi(f) \cdot \omega)(X) = f(q_0)\omega(X)f(q_0)^{-1} = 0.$$

Thus, the horizontal subspace of $\Phi(f) \cdot \omega$ at any $q_0 \in P_0$ coincides with H_{q_0} . Since P_0 meets each fiber of P and horizontal subspaces are R_{g*} -invariant, the horizontal subspaces of $\Phi(f) \cdot \omega$ and ω coincide at all points of P . Thus, $\Phi(f) \in I_\omega$. $\square$

PROPOSITION 15.65. *The curvature $\Omega^\omega \in \overline{\Omega}^2(P, \mathfrak{g})$ at any point of the holonomy bundle P_0 of ω (with reference point p_0) has values in the Lie algebra $\mathfrak{g}_0$ of the holonomy group $\text{Hol}(\omega, p_0)$.*

PROOF. Note that $\omega|_{P_0}$ clearly has values in $\mathfrak{g}_0$. Thus, $(d\omega)|_{P_0} = d(\omega|_{P_0})$ has values in $\mathfrak{g}_0$. Since the horizontal subspace of ω at any $q_0 \in P_0$ is contained in $T_{q_0}P_0$, we have $\Omega^\omega(X, Y) = d\omega(X^H, Y^H) \in \mathfrak{g}_0$ for all $X, Y \in T_{q_0}P$. $\square$

PROPOSITION 15.66. *Let $\pi: P \rightarrow M$ be a principal $U(1)$ -bundle with a connection 1-form ω , and let $\rho: V \rightarrow P$ be a local trivialization of P . Let D denote the closed unit disk $\{re^{it} : r \in [0, 1], t \in \mathbb{R}\} \subset \mathbb{C}$, and let $f: D \rightarrow V$ denote the restriction of a smooth immersion of a larger open disk. Then there is a unique function $h: [0, 2\pi] \rightarrow \mathbb{R}$, such that $\tilde{\gamma}(t) := \rho(\gamma(t))e^{ih(t)}$ defines an ω -horizontal lift of $\gamma(t)$ and $h(0) = 0$. If $\Omega^\omega = d\omega \in \overline{\Omega}^2(P, i\mathbb{R})$ denotes the curvature 2-form of ω , then the element $e^{ih(2\pi)}$ of the holonomy group of ω at $p_0 = \rho(f(1))$ determined by $\tilde{\gamma}$ is given by*

$$(15.123) \quad e^{ih(2\pi)} = \exp\left(-\int_D (\rho \circ f)^* \Omega^\omega\right).$$

PROOF. For $\gamma: [0, 2\pi] \rightarrow V$, given by $\gamma(t) = f(e^{it})$, a curve $\tilde{\gamma}: [0, 2\pi] \rightarrow P$ with $\pi \circ \tilde{\gamma} = \gamma$ and $\tilde{\gamma}(0) = \rho(\gamma(0))$ has the form $\tilde{\gamma}(t) = \rho(\gamma(t))e^{ih(t)}$ for some $h: [0, 2\pi] \rightarrow \mathbb{R}$ with $h(0) = 0$. The curve $\tilde{\gamma}$ is a horizontal lift of γ if and only if $\omega(\tilde{\gamma}'(t)) = 0$ for all $t \in [0, 2\pi]$. Note that

$$\begin{aligned} \tilde{\gamma}'(t_0) &= \frac{d}{dt}(\rho(\gamma(t))e^{ih(t)}) = \frac{d}{dt}(\rho(\gamma(t))e^{ih(t_0)}) + \frac{d}{dt}(\rho(\gamma(t_0))e^{ih(t)}) \\ &= R_{e^{ih(t_0)}*}(\rho_*(\gamma'(t_0))) + (ih'(t_0))^*_{\rho(\gamma(t_0))}, \text{ and so} \\ \omega(\tilde{\gamma}'(t_0)) &= \omega(R_{e^{ih(t_0)}*}(\rho_*(\gamma'(t_0)))) + \omega(ih'(t_0)^*_{\rho(\gamma(t_0))}) \\ &= \text{ad}_{e^{ih(t_0)}}\omega(\rho_*(\gamma'(t_0))) + ih'(t_0) \\ &= \omega(\rho_*(\gamma'(t_0))) + ih'(t_0). \end{aligned}$$

Thus, $\tilde{\gamma}$ is a horizontal lift of γ (i.e., $\omega(\tilde{\gamma}'(t)) = 0$) if and only if

$$\begin{aligned} h'(t) &= i\omega(\rho_*(\gamma'(t))) = i(\rho^*\omega)(\gamma'(t)); \text{ i.e.,} \\ h(t) &= h(t) - h(0) = i \int_0^t (\rho^*\omega)(\gamma'(\tau)) d\tau = i \int_0^t (\rho^*\omega)(f_*\left(\frac{d}{d\tau}e^{i\tau}\right)) d\tau \\ &= i \int_0^t (\rho^*\omega)(f_*(ie^{i\tau})) d\tau = i \int_0^t ((\rho \circ f)^*\omega)(ie^{i\tau}) d\tau. \end{aligned}$$

We then have (15.123), since using Stokes' Theorem,

$$\begin{aligned} \int_D (\rho \circ f)^* \Omega^\omega &= \int_D d((\rho \circ f)^* \omega) = \int_{\partial D} (\rho \circ f)^* \omega \\ &= \int_0^{2\pi} ((\rho \circ f)^* \omega)(ie^{i\tau}) d\tau = -ih(2\pi). \end{aligned} \quad \square$$

REMARK 15.67. Note that since $U(1)$ is abelian, we have that $\Omega^\omega \in \overline{\Omega}^2(P, i\mathbb{R})$ is right-invariant as well as horizontal, and so there is a unique $F^\omega \in \Omega^2(M, \mathbb{R})$

such that $\pi^*(F^\omega) = i\Omega^\omega$. Thus,

$$h(2\pi) = i \int_D (\rho \circ f)^* \Omega^\omega = \int_D f^* F^\omega,$$

note that $\int_D f^* F^\omega$ is defined even if $f(D) \not\subseteq V$. Moreover, the element say g_γ of the holonomy group of ω at $p_0 = \rho(f(1))$ determined by a horizontal lift $\tilde{\gamma}$ of γ is also defined even if $f(D) \not\subseteq V$. Thus, it makes sense to ask whether

$$g_\gamma = \exp\left(i \int_D f^* F^\omega\right).$$

This is the case, and it can be proven by first establishing a version of Proposition 15.66 for domains with corners and then partitioning D into such domains each of which is mapped by F into an open set over which P is trivial. Incidentally, if we define $A_V \in \Omega^1(V, \mathbb{R})$ by $\rho^*(\omega) = iA_V$, then A_V *does* depend on ρ , and it has the interpretation of being an electromagnetic gauge potential. Then $F^\omega = \rho^*(i\Omega^\omega) = \rho^*(id\omega) = d(i\rho^*(\omega)) = -dA_V$, is the electromagnetic field, regarded as a 2-form.

Let $\pi_E: E \rightarrow M$ be a Hermitian line bundle over a closed surface M (i.e., M is compact, without boundary, and $\dim_{\mathbb{R}} M = 2$) and let $\pi: P \rightarrow M$ denote the principal $U(1)$ -bundle of unitary frames with a connection 1-form ω . Suppose that $\psi \in C^\infty(E)$ with finite zero set $Z := \{z \in M : \psi(z) = 0\} = \{z_1, z_2, \dots, z_n\}$. Consider the closed unit disk $D = \{re^{it} : r \in [0, 1], t \in \mathbb{R}\} \subset \mathbb{C}$ and for $k \in \{1, \dots, m\}$, let $f_k: D \hookrightarrow M$ denote the restriction of a smooth embedding of a larger open disk, such that P is trivial over $f_j(D)$. Assume that $f_j(D) \cap f_k(D) = \emptyset$ for $j \neq k$. Then for $M_1 := M - \bigcup_{j=1}^n f_j(D)$, we have a section $\psi_0 := \psi / |\psi|$ and a section $\rho: M_1 \rightarrow P$, where $\rho(x): \mathbb{C} \rightarrow E_x$ denotes the frame given by $\rho(x)(z) := z\psi_0(x) \in E_x$. Since P is trivial over $f_j(D)$, we have a local section $\rho_j: f_j(D) \rightarrow P$. Let $g_j: U(1) \rightarrow U(1)$ be defined by

$$(\rho \circ f_j)(e^{it}) = \rho(f_j(e^{it})) = (\rho_j \circ f_j)(e^{it}) g_j(e^{it}) =: ((\rho_j \circ f_j) \cdot g_j)(e^{it}).$$

The **degree** of the zero z_j of ψ , denoted $\deg(\psi; z_j)$, is defined to be the degree (or winding number) of g_j . There is a function $\tilde{g}_j: \mathbb{R} \rightarrow \mathbb{R}$ (unique up to an additive multiple of 2π), such that $g_j(e^{it}) = e^{i\tilde{g}_j(t)}$ and $2\pi \deg(\psi; z_j) = \tilde{g}_j(2\pi) - \tilde{g}_j(0)$. Since $\frac{d}{dt}(e^{i\tilde{g}_j(t)}) = e^{i\tilde{g}_j(t)} i\tilde{g}_j'(t)$, we then have

$$(15.124) \quad 2\pi \deg(\psi; z_j) = \int_0^{2\pi} \tilde{g}_j'(t) dt = \int_0^{2\pi} -ig_j(e^{it})^{-1} \frac{d}{dt} g_j(e^{it}) dt.$$

THEOREM 15.68. *As above, let $\pi_E: E \rightarrow M$ be a Hermitian line bundle over a compact, orientable 2-manifold M , let ω be a connection on the $U(1)$ -bundle of P of unitary frames of E , and let $\psi \in C^\infty(E)$ have finitely many zeros. For $F^\omega \in \Omega^2(M, \mathbb{R})$ determined by $\pi^*(F^\omega) = i\Omega^\omega$, we have*

$$(15.125) \quad c_1(E)[M] = \frac{1}{2\pi} \int_M F^\omega = \sum_{j=1}^n \deg(\psi; z_j).$$

PROOF. Recall from Definition 15.61 that $c_1(E)[M] := \frac{i}{2\pi} \int_M \sigma_1(\Omega^\omega)$ which is $\frac{1}{2\pi} \int_M F^\omega$. Using the notation above and $A := \rho^*(-i\omega)$, we compute

$$\begin{aligned}
 \int_{M_1} F^\omega &= \int_{M_1} -dA = - \int_{\partial M_1} A = \int_{\partial M_1} \rho^*(i\omega) \\
 &= - \sum_{j=1}^n \int_{\partial f_j(D)} \rho^*(i\omega) = - \sum_{j=1}^n \int_{\partial D} (\rho \circ f_j)^*(i\omega) \\
 &= - \sum_{j=1}^n \int_{\partial D} ((\rho_j \circ f_j) \cdot g_j)^*(i\omega) \\
 (15.126) \quad &= - \sum_{j=1}^n \int_0^{2\pi} i\omega(((\rho_j \circ f_j) \cdot g_j)_*(ie^{it})) \, dt.
 \end{aligned}$$

We have

$$\begin{aligned}
 ((\rho_j \circ f_j) \cdot g_j)_*(ie^{it_0}) &= \frac{d}{dt} ((\rho_j \circ f_j)(e^{it}) g_j(e^{it}))|_{t=t_0} \\
 &= \frac{d}{dt} ((\rho_j \circ f_j)(e^{it}))|_{t=t_0} g_j(e^{it_0}) \\
 &\quad + \frac{d}{dt} ((\rho_j \circ f_j)(e^{it_0}) g_j(e^{it_0}) g_j(e^{i(t-t_0)}))|_{t=t_0} \\
 &= R_{g_j(e^{it_0})_*}((\rho_j \circ f_j)_*(ie^{it_0})) + (g_j(ie^{it_0})^{-1} g_{j*}(ie^{it_0}))^*_{((\rho_j \circ f_j) \cdot g_j)_*(ie^{it_0})}.
 \end{aligned}$$

Since ω is R_g -invariant and $\omega(B^*) = B$ for $B \in \mathfrak{u}(1) = i\mathbb{R}$, we then have

$$i\omega(((\rho_j \circ f_j) \cdot g_j)_*(ie^{it})) = i\omega((\rho_j \circ f_j)_*(ie^{it_0})) + ig_j(ie^{it_0})^{-1} g_{j*}(ie^{it_0}).$$

Thus, using (15.124) and (15.126),

$$(15.127) \quad \int_{M_1} F^\omega = - \sum_{j=1}^n \int_{\partial D} (\rho_j \circ f_j)^* i\omega + 2\pi \sum_{j=1}^n \text{ord}(\psi; z_j).$$

For $r \in (0, 1]$, let $D_r = rD$ and let $f_{j,r}: D \rightarrow M$ be given by $f_{j,r}(z) := f_j(rz)$. Since $\omega((\rho_j \circ f_j)_*(ie^{it}))$ is bounded on $D \setminus \{0\}$ and $(f_{j,r}^*)_{e^{it}}(ie^{it}) = r(f_j^*)_{re^{it}}(ie^{it})$, we have

$$\int_{\partial D} (\rho_j \circ f_{j,r})^* \omega = \int_{\partial D} f_{j,r}^*(\rho_j^* \omega) = \int_{\partial D_r} r f_j^*(\rho_j^* \omega) = O(r).$$

Thus, using $f_{j,r}$ in place of f_j in (15.127) and letting $r \rightarrow 0^+$, we obtain

$$\int_{M_1} F^\omega = 2\pi \sum_{j=1}^n \deg(\psi; z_j). \quad \square$$

REMARK 15.69. In Theorem 15.68 if the image $\psi(M) \subset E$ intersects the image $0(M) \cong M$ of the zero section $0 \in C^\infty(E)$ transversally, then $\sum_{j=1}^n \deg(\psi; z_j)$ is the **intersection number** of the surfaces $0(M)$ and $\psi(M)$ in E (i.e., the algebraic number of signed intersections, where the sign is ± 1 , depending on whether the combined orientation of surfaces at an intersection point agrees with that of E). In particular, let M be a compact, oriented, embedded surface in an oriented 4-manifold X and let NM denote the normal bundle with the orientation induced by those of X and M . Then the intersection number of M and the exponential of a small section of $C^\infty(NM)$ transverse to the zero section is the **self-intersection number** of M in X , and by Theorem 15.68 this is $c_1(NM)[M]$.

CHAPTER 16

Gauge Theoretic Instantons

Synopsis. The Yang-Mills Functional. Instantons on Euclidean 4-Space. Linearization of the Manifold of Moduli of Self-dual Connections. Manifold Structure for Moduli of Self-dual Connections.

► In the preceding Chapter 15, we developed the geometric preliminaries that are required for reading the present chapter. A gentle introduction to the very basics of this subject can also be found in [312]. More than 30 new textbooks (in English) on gauge theory have been published during the past 10-15 years. Apparently, that reflects the intense activity of this discipline in quantum field theory and particle physics. For all those who want to immerse themselves in this particular area of theoretical physics, a wide selection of early concepts and results is given in [357]. The awakening of more recent physics applications, including string theory and anomalies in gauge theory, is described in the classic textbook [313]. It is written for physicists, but includes rigorous mathematical definitions and arguments.

In the recent [266, 269] the next 20 years of theory are laid out: PETER KRONHEIMER's and TOMASZ MROWKA's analysis of moduli spaces of *singular instantons* (including index calculations in terms of representation theory) is impressive. In terms of *big results*, [263, 264], are important. SIMON DONALDSON himself has moved to Calabi-Yau gauge theory, e.g., [127]. ◀

1. The Yang-Mills Functional

Notation. Regarding notations, a reader will notice a certain *clash of culture* between differential geometers on the one side and topologists and physicists on the other: Differential geometers are proud of the origin and long history in their field of concepts which only recently have come to play a role in topology and physics. They love to stick to traditional notation, contrary to topologists and physicists who prefer the freedom of making their own notation, see our Translation Table 16.1.

***ad*-Invariant Inner Products.** In order to define the Yang-Mills functional on the space $\mathcal{C}(P)$ of connections on a principal G -bundle $\pi: P \rightarrow M$, we need an **inner product** K on the Lie algebra $\mathfrak{g}$ of G . This inner product needs to be invariant under the adjoint action $ad: G \rightarrow \mathrm{GL}(\mathfrak{g})$ of G on $\mathfrak{g}$ (introduced in Definition 15.4, p.397), namely

$$K(A, B) \stackrel{!}{=} K(ad_g(A), ad_g(B)) = K(gAg^{-1}, gBg^{-1})$$

for all $g \in G$ and $A, B \in \mathfrak{g}$, where we continue to assume that G is a matrix group, so that $ad_g(A) = gAg^{-1}$.

REMARK 16.1. a) When G is $O(n)$ or $SO(n)$, then

$$\mathfrak{g} = \mathfrak{so}(n) = \{A \in \mathrm{GL}(n, \mathbb{R}) : A^T = -A\},$$

TABLE 16.1. Standard topology and gauge theory notation *vs.* our notation

Concept	Standard in topology and GT	Our notation	Introduced, where:
Space of connections (affine config. space)	$\mathcal{A}$	$\mathcal{C}(P)$	Def. 15.3, p.396
Gauge group	$\mathcal{G}$	$\mathrm{GA}(P)$	Def. 15.25, p.409
Quotient space	$\mathcal{B}$	$\mathcal{M} = \mathcal{C}(P)/\mathrm{GA}(P)$	Eq. 16.31, p.489
Space of moduli of self-dual connections	$\mathcal{M}$	$\mathcal{M}^+$	Eq. 16.32, p.489

and we can use the clearly *ad*-invariant

$$K(A, B) := -\mathrm{Tr}(AB) = \mathrm{Tr}(AB^T).$$

Note that $K(A, A) = \mathrm{Tr}(AA^T) = \sum_{i,j=1}^n A_{ij}^2 > 0$ for $A \neq 0$.

b) When G is $\mathrm{U}(n)$, $\mathfrak{g} = \mathfrak{u}(n) = \{A \in \mathrm{GL}(n, \mathbb{C}) : A^* = -A\}$, and one can take

$$K(A, B) := -\mathrm{Re}(\mathrm{Tr}(AB)) = \mathrm{Re}(\mathrm{Tr}(AB^*)).$$

Note that $K(A, A) = \mathrm{Re}(\mathrm{Tr}(AA^*)) = \sum_{i,j=1}^n A_{ij} \overline{A_{ij}} = \sum_{i,j=1}^n |A_{ij}|^2 > 0$ for $A \neq 0$. If these are the only cases of interest, the reader may skip the next two paragraphs.

For a compact Lie group G , such an *ad*-invariant K can be produced via integration as follows. Select an arbitrary nonzero $v_0 \in \Lambda^m(\mathfrak{g}, \mathbb{R})$. A volume form $v \in \Omega^m(G, \mathbb{R})$ is defined at any $g' \in G$ by

$$v_{g'}(A_1, \dots, A_m) := v_0(R_{g'^*}^{-1}(A_1), \dots, R_{g'^*}^{-1}(A_m)).$$

Note that v is right-invariant in the sense that $R_g^* v = v$. Indeed, noting that

$$R_{g'g} = R_g \circ R_{g'} \implies R_{g'g*} = R_{g*} \circ R_{g'*} \implies R_{g'g*}^{-1} = R_{g'*}^{-1} \circ R_{g*}^{-1},$$

we have

$$\begin{aligned} (R_g^* v)_{g'}(A_1, \dots, A_m) &= v_{g'g}(R_{g*} A_1, \dots, R_{g*} A_m) \\ &= v_0(R_{g'g*}^{-1} R_{g*} A_1, \dots, R_{g'g*}^{-1} R_{g*} A_m) \\ &= v_0(R_{g'*}^{-1} R_{g*}^{-1} R_{g*}(A_1), \dots, R_{g'*}^{-1} R_{g*}^{-1} R_{g*}(A_m)) \\ &= v_0(R_{g'*}^{-1}(A_1), \dots, R_{g'*}^{-1}(A_m)) = v_{g'}(A_1, \dots, A_m). \end{aligned}$$

For $A, B \in \mathfrak{g}$ and an arbitrary inner product K_0 on $\mathfrak{g}$, consider the form $\alpha_{(A,B)} \in \Omega^m(G, \mathbb{R})$, defined by

$$\alpha_{(A,B)}(g') := K_0(ad_{g'}(A), ad_{g'}(B)) v_{g'}.$$

Then let

$$K(A, B) := \int_G \alpha_{(A,B)}.$$

We have $\alpha_{(ad_g A, ad_g B)} = R_g^*(\alpha_{(A, B)})$, since

$$\begin{aligned}\alpha_{(ad_g A, ad_g B)}(g_1) &= K_0(ad_{g_1}(ad_g A), ad_{g_1}(ad_g B)) v_{g_1} \\ &= K_0(ad_{g_1 g} A, ad_{g_1 g}(B)) R_g^*(v)(g_1) \\ &= R_g^*(\alpha_{(A, B)})(g_1).\end{aligned}$$

The ad -invariance of K then follows, since

$$\begin{aligned}K(ad_g A, ad_g B) &= \int_G \alpha_{(ad_g A, ad_g B)} = \int_G R_g^*(\alpha_{(A, B)}) \\ &= \int_G \alpha_{(A, B)} = K(A, B).\end{aligned}$$

There are other ways of producing ad -invariant inner products K on $\mathfrak{g}$. Recall from Definition 15.4 that $\mathfrak{ad}: \mathfrak{g} \rightarrow \text{End}(\mathfrak{g})$ denotes the derivative of ad at the identity, and is given by $\mathfrak{ad}(A)(B) = [A, B]$. The **Killing form** β is a symmetric bilinear form on $\mathfrak{g}$ defined for $A, B \in \mathfrak{g}$ by

$$\beta(A, B) := \text{Tr}(\mathfrak{ad}(A) \circ \mathfrak{ad}(B)).$$

Note that $\mathfrak{ad}(gAg^{-1}) = ad_g \circ \mathfrak{ad}(A) \circ ad_{g^{-1}}$, since

$$\begin{aligned}\mathfrak{ad}(gAg^{-1})(B) &= [gAg^{-1}, B] = gAg^{-1}B - BgAg^{-1} \\ &= gA(g^{-1}Bg)g^{-1} - g(g^{-1}Bg)Ag^{-1} = ad_g(\mathfrak{ad}(A)(ad_{g^{-1}}(B))).\end{aligned}$$

Then β is invariant under the adjoint action, since

$$\begin{aligned}\beta(gAg^{-1}, gBg^{-1}) &= \text{Tr}(\mathfrak{ad}(gAg^{-1}) \circ \mathfrak{ad}(gBg^{-1})) \\ &= \text{Tr}(ad_g \circ \mathfrak{ad}(A) \circ ad_{g^{-1}} \circ ad_g \circ \mathfrak{ad}(B) \circ ad_{g^{-1}}) \\ &= \text{Tr}(ad_g \circ \mathfrak{ad}(A) \circ \mathfrak{ad}(B) \circ ad_{g^{-1}}) = \text{Tr}(\mathfrak{ad}(A) \circ \mathfrak{ad}(B)).\end{aligned}$$

Of course, β need not be definite; e.g., $\beta = 0$ for abelian groups such as $U(1)$. However, for compact, semi-simple G , *Cartan's Criterion* guarantees that $-\beta$ is positive definite, and hence would serve as an ad -invariant inner product K . If $ad: G \rightarrow \text{GL}(\mathfrak{g})$ is irreducible, then any two ad -invariant inner products, say K_1 and K_2 , on $\mathfrak{g}$ must agree up to a multiplicative constant, since any eigenspace of K_1 relative to K_2 would be invariant.

Yang-Mills Functional and Equation. In what follows, we will assume that G is compact, connected and semi-simple, in which case we can and do take K on $\mathfrak{g}$ to be $-\beta$.

DEFINITION 16.2. Let $\pi: P \rightarrow M$ be a principal G -bundle, where M has a Riemannian metric h , $\mathfrak{g}$ has an ad -invariant inner product K , and M and G are compact. Let $\mathcal{C}(P)$ denote the set of connection 1-forms on P . The **Yang-Mills functional**

$$\text{YM}: \mathcal{C}(P) \rightarrow \mathbb{R}^+ := [0, \infty)$$

is defined by

$$\text{YM}(\omega) := \frac{1}{2} \|\Omega^\omega\|^2 = \frac{1}{2} \int_M |\Omega^\omega|^2 v_h,$$

where

$$\Omega^\omega = d\omega + \omega \wedge \omega = d\omega + \frac{1}{2} [\omega, \omega] \in \overline{\Omega}^2(P, \mathfrak{g}) \cong \Omega^2(M, P \times_G \mathfrak{g})$$

denotes the curvature of the connection $\omega \in \mathcal{C}(P)$, and $|\Omega^\omega|^2 = \langle \Omega^\omega, \Omega^\omega \rangle$ in terms of the pairing (15.15) on p. 404.

Recall from Remark 15.12, p. 401, that $\mathcal{C}(P)$ has the structure of an affine space based on the vector space $\bar{\Omega}^1(P, \mathfrak{g})$ which can then be regarded as a formal tangent space of $\mathcal{C}(P)$ at any $\omega \in \mathcal{C}(P)$. For $\tau \in \bar{\Omega}^1(P, \mathfrak{g})$ and $t \in \mathbb{R}$, note that $\omega_t := \omega + t\tau \in \mathcal{C}(P)$. At $t = 0$,

$$\begin{aligned} \frac{d}{dt} \Omega^{\omega_t} &= \frac{d}{dt} (d\omega_t + \tfrac{1}{2} [\omega_t, \omega_t]) = d\tau + \tfrac{1}{2} ([\tau, \omega] + [\omega, \tau]) \\ &= d\tau + [\omega, \tau] = d\tau + \mathbf{ad}(\omega) \wedge \tau = D^\omega \tau. \end{aligned}$$

Thus at $t = 0$, we have

$$\frac{d}{dt} \text{YM}(\omega_t) = \frac{d}{dt} \tfrac{1}{2} (\Omega^\omega, \Omega^\omega) = (D^\omega \tau, \Omega^\omega) = (\tau, \delta^\omega \Omega^\omega),$$

where

$$\delta^\omega = (-1)^{n+1} * D^\omega *: \Omega^2(M, P \times_G \mathfrak{g}) \rightarrow \Omega^1(M, P \times_G \mathfrak{g})$$

denotes the formal adjoint of

$$D^\omega: \Omega^1(M, P \times_G \mathfrak{g}) \rightarrow \Omega^2(M, P \times_G \mathfrak{g}),$$

namely δ^ω is the covariant codifferential (see Proposition 15.19, p. 406). Since all inner products involved are positive definite, all the *directional derivatives*

$$\left. \frac{d}{dt} \text{YM}(\omega + t\tau) \right|_{t=0}$$

will be zero precisely when

$$\delta^\omega \Omega^\omega = 0.$$

This is called the (source-free) **Yang-Mills equation**. Formally, it characterizes the critical points (connections) for the Yang-Mills functional.

We mention that $\text{YM}: \mathcal{C}(P) \rightarrow \mathbb{R}^+$ is invariant under the action on $\mathcal{C}(P)$ of the group $\text{GA}(P)$ of gauge transformations (introduced in Definition 15.25 of Section 15.4), since for $F \in \text{GA}(P)$, $F \cdot \omega = (F^{-1})^* \omega$ yields

$$\begin{aligned} \Omega^{F \cdot \omega} &= d(F \cdot \omega) + (F \cdot \omega) \wedge (F \cdot \omega) = (F^{-1})^* (d\omega + \omega \wedge \omega) \\ &= (F^{-1})^* \Omega^\omega = F \cdot \Omega^\omega, \end{aligned}$$

and then $|F \cdot \Omega^\omega|^2 = |\Omega^\omega|^2$ by Corollary 15.31.

Extremal Properties of Self-Dual and Anti-Self-Dual Curvatures and Chern Character. If $\dim M = 4$ and M is oriented, then we have the Hodge $*$ operator on $\Omega^2(M, P \times_G \mathfrak{g})$, and it makes sense to speak of Ω^ω as being self-dual ($*\Omega^\omega = \Omega^\omega$) or anti-self-dual ($*\Omega^\omega = -\Omega^\omega$). For these, the Yang-Mills equation always holds, since

$$\delta^\omega \Omega^\omega = - * D^\omega * \Omega^\omega = - * D^\omega * \pm \Omega^\omega = \mp * (D^\omega \Omega^\omega) = 0,$$

by the Bianchi identity $D^\omega \Omega^\omega = 0$ (see Proposition 15.17, p. 403).

PROPOSITION 16.3. *In the notation of Definition 16.2, if Ω^ω is self-dual or anti-self-dual, then ω is an absolute minimum of the functional YM.*

PROOF. Let $\mathfrak{g}_{\mathbb{C}} = \mathbb{C} \otimes \mathfrak{g}$ denote the complexification of $\mathfrak{g}$. The inner product K on $\mathfrak{g}$ extends to a Hermitian inner product $K_{\mathbb{C}}$ on $\mathfrak{g}_{\mathbb{C}}$ via

$$K_{\mathbb{C}}(z \otimes A, w \otimes B) = z\bar{w}K_{\mathbb{C}}(A, B) \text{ for } A, B \in \mathfrak{g} \text{ and } z, w \in \mathbb{C}.$$

Then the orthogonal (relative to K) representation $ad: G \rightarrow \mathrm{SO}(\mathfrak{g})$ extends to $ad_{\mathbb{C}}: G \rightarrow \mathrm{SU}(\mathfrak{g}_{\mathbb{C}})$, and we may form the associated complex vector bundle $E := P \times_G \mathfrak{g}_{\mathbb{C}}$ which has a Hermitian structure inherited from $K_{\mathbb{C}}$. Let $U(E) \rightarrow M$ denote the bundle of unitary frames. Each $p \in P$ gives rise to a unitary mapping $\hat{p}: \mathfrak{g} \rightarrow E_{\pi(p)}$, simply via

$$\hat{p}(A) = [p, A].$$

In this way we have an embedding $P \hookrightarrow U(E)$ given by $p \mapsto \hat{p}$, which makes P a principal subbundle of $U(E)$. A connection ω on P uniquely extends to a connection ω_E on $U(E)$ in such a way that the horizontal subspaces of ω_E at points of P are those of ω . The second Chern character class of E is (see 15.99, p. 446)

$$ch(E)_2 = \frac{-1}{8\pi^2} [\mathrm{Tr}(\Omega^{\omega_E} \wedge \Omega^{\omega_E})] \in H^4(M; \mathbb{Q}).$$

Note that $\Omega^{\omega_E}|_P \in \bar{\Omega}^k(P, \mathfrak{u}(\mathfrak{g}_{\mathbb{C}})) \cong \Omega^2(M, \mathrm{End}(E))$ is related to Ω^{ω} via

$$\Omega^{\omega_E}|_P = \mathfrak{ad}(\Omega^{\omega}).$$

Hence, for $X_i \in T_p P$,

$$\begin{aligned} \mathrm{Tr}(\Omega^{\omega_E}(X_1, X_2) \circ \Omega^{\omega_E}(X_3, X_4)) &= \mathrm{Tr}(\mathfrak{ad}(\Omega^{\omega}(X_1, X_2)) \circ \mathfrak{ad}(\Omega^{\omega}(X_3, X_4))) \\ &= -K(\Omega^{\omega}(X_1, X_2), \Omega^{\omega}(X_3, X_4)). \end{aligned}$$

Thus, we have

$$\begin{aligned} \mathrm{Tr}(\Omega^{\omega_E} \wedge \Omega^{\omega_E})(X_1, X_2, X_3, X_4) &= \frac{1}{2!2!} \sum_{\sigma} (-1)^{\sigma} \mathrm{Tr}(\Omega^{\omega_E}(X_{\sigma_1}, X_{\sigma_2}) \circ \Omega^{\omega_E}(X_{\sigma_3}, X_{\sigma_4})) \\ &= -\frac{1}{4} \sum_{\sigma} (-1)^{\sigma} K(\Omega^{\omega}(X_{\sigma_1}, X_{\sigma_2}), \Omega^{\omega}(X_{\sigma_3}, X_{\sigma_4})) \\ &= -K(\Omega^{\omega} \wedge \Omega^{\omega})(X_1, X_2, X_3, X_4) \\ &= -K(\Omega^{\omega} \wedge * * \Omega^{\omega})(X_1, X_2, X_3, X_4) \\ &= -K(\Omega^{\omega}, * \Omega^{\omega}) \pi^*(\nu_h)(X_1, X_2, X_3, X_4). \end{aligned}$$

Hence,

$$ch(E)_2[M] = \frac{-1}{8\pi^2} \int_M \mathrm{Tr}(\Omega^{\omega_E} \wedge \Omega^{\omega_E}) = \frac{1}{8\pi^2} \int_M \langle \Omega^{\omega}, * \Omega^{\omega} \rangle \nu_h.$$

Incidentally, since $ad_{\mathbb{C}}: G \rightarrow \mathrm{SU}(\mathfrak{g}_{\mathbb{C}})$ we have $c_1(E) = 0$, in which case

$$ch(E)_2 = \frac{1}{2} (c_1(E)^2 - 2c_2(E)) = -c_2(E).$$

Writing $\Omega^{\omega} = \Omega^{\omega+} + \Omega^{\omega-}$, we then have

$$8\pi^2 ch(E)_2[M] = \int_M \langle \Omega^{\omega}, * \Omega^{\omega} \rangle \nu_h = \int_M |\Omega^{\omega+}|^2 \nu_h - \int_M |\Omega^{\omega-}|^2 \nu_h.$$

Thus,

$$\begin{aligned}
 \text{YM}(\omega) &= \frac{1}{2} \int_M |\Omega^\omega|^2 v_h = \frac{1}{2} \int_M |\Omega^{\omega+}|^2 v_h + \frac{1}{2} \int_M |\Omega^{\omega-}|^2 v_h \\
 &= \frac{1}{2} \int_M |\Omega^{\omega+}|^2 v_h + \frac{1}{2} \left(\int_M |\Omega^{\omega+}|^2 v_h - 8\pi^2 ch(E)_2[M] \right) \\
 (16.1) \quad &= \int_M |\Omega^{\omega+}|^2 v_h - 4\pi^2 ch(E)_2[M],
 \end{aligned}$$

and similarly

$$(16.2) \quad \text{YM}(\omega) = \frac{1}{2} \int_M |\Omega^\omega|^2 v_h = \int_M |\Omega^{\omega-}|^2 v_h + 4\pi^2 ch(E)_2[M].$$

Thus, if Ω^ω self-dual or anti-self-dual, then ω will furnish an absolute minimum for YM. $\square$

Taking the difference of (16.1) and (16.2) yields

COROLLARY 16.4. *In the notation of the proof of Proposition 16.3,*

$$(16.3) \quad 8\pi^2 ch(E)_2[M] = \int_M |\Omega^{\omega+}|^2 v_h - \int_M |\Omega^{\omega-}|^2 v_h.$$

Thus if $ch(E)_2[M] > 0$, then there is no connection $\omega \in \mathcal{C}(P)$ with anti-self-dual curvature Ω^ω (i.e., $\Omega^{\omega+} = 0$). If $ch(E)_2[M] < 0$, then there is no $\omega \in \mathcal{C}(P)$ with self-dual curvature Ω^ω (i.e., $\Omega^{\omega-} = 0$). If $ch(E)_2[M] = 0$, then $\Omega^{\omega+} = 0 \Rightarrow \Omega^\omega = 0$, and $\Omega^{\omega-} = 0 \Rightarrow \Omega^\omega = 0$ (i.e., all $\omega \in \mathcal{C}(P)$ with self-dual or anti-self-dual curvature are flat).

By a convenient abuse of terminology, connections ω for which Ω^ω is self-dual (resp. anti-self-dual) are known as **self-dual** (resp. **anti-self-dual**) **connections**. Such connections are also known as **instantons**, particularly when the base M is S^4 . This deserves some explanation. We saw in Section 14.14.2 (p. 391-393) that, generally speaking, an instanton is a solution of a Euclidean action principle, which minimizes the Euclidean action among all suitable paths joining two minima for a potential function. When the general concept is applied to the configuration space of connections (gauge potentials) modulo gauge transformations, an instanton is a minimum for the Yang-Mills functional $\frac{1}{2} \int_{\mathbb{R}^4} |\Omega^\omega|^2 v_h$ for Euclidean $\mathbb{R}^4$ with the standard metric h , where certain asymptotic conditions at ∞ are imposed on ω which make the integral converge. Moreover, the functional is defined on the quotient space of connections modulo the group of gauge transformations defined on $\mathbb{R}^4$ which tend to the identity at infinity. Recall that the star operator on 2-forms in dimension 4 is conformally invariant, so that self-duality and anti-self-duality are preserved under conformal changes of metric. Moreover, the invariance of $*$ implies that the functional YM is invariant under conformal changes, since

$$\frac{1}{2} \int_{\mathbb{R}^4} |\Omega^\omega|^2 v_h = \frac{1}{2} \int_{\mathbb{R}^4} K(\Omega^\omega \wedge * \Omega^\omega).$$

Alternatively, note that replacing h by λh , $|\Omega^\omega|^2$ and v_h acquire factors of λ^{-2} and λ^2 respectively. Since $\mathbb{R}^4$ is conformally equivalent to $S^4 - \{\infty\}$ via stereographic projection, we can work over $S^4 - \{\infty\}$. It turns out that via a crucial theorem in [418], the physically reasonable asymptotic conditions imposed on ω and the gauge transformations at ∞ are precisely those that enable one to extend (over

the point $\infty \in S^4$) a self-dual connection ω for the bundle $\mathbb{R}^4 \times G \rightarrow \mathbb{R}^4$ to a self-dual connection ω for a principal G -bundle $\pi: P \rightarrow S^4$. The extension of the bundle $\mathbb{R}^4 \times G \rightarrow \mathbb{R}^4$ is generally nontrivial, depending on the homotopy class of gauge transformations over the slice $S^3 = (\mathbb{R}^3 \cup \{\infty\}) \times \{0\}$. For $G = \mathrm{SU}(2)$ this homotopy class is determined by the degree of $\phi': S^3 \rightarrow \mathrm{SU}(2) \xrightarrow{\sim} S^3$, discussed at the end of Section 14.2. Of course, one can work over compact, orientable Riemannian 4-manifolds M other than S^4 .

2. Instantons on Euclidean 4-Space

In the sections that follow, we will construct manifolds of gauge-equivalence classes of self-dual connections (instantons) and compute their dimensions. However, these results require the existence of such connections, or else they might just be sophisticated statements about the empty set. Here our primary goal is to produce self-dual connections for principal $\mathrm{SU}(2)$ -bundles $P \rightarrow S^4$ with arbitrary nonpositive Chern number $-k := c_2(P \times_{\mathrm{SU}(2)} \mathbb{C}^2) [S^4]$. Our construction will be motivated from the standpoint of the Riemannian geometry of conformally related metrics on S^4 or $\mathbb{R}^4$, but first we give a brief history.

A Brief History of Instantons in Physics and Mathematics. The first such instanton that came from the physics community was the BPST instanton, named after A. A. BELAVIN, A. M. POLYAKOV, A. S. SCHWARZ and Y. S. TYUPKIN (see [52]). The standard BPST instanton was given on $\mathbb{R}^4$, in the sense that it was presented as an $\mathfrak{su}(2)$ -valued 1-form on $\mathbb{R}^4$, which can be regarded as the pull-back of a connection 1-form, say ω_0 , on the trivial principal $\mathrm{SU}(2)$ -bundle $\mathbb{R}^4 \times \mathrm{SU}(2)$ by the global section $x \mapsto (x, I)$. It is not difficult to extend ω_0 to a connection 1-form ω on nontrivial principal $\mathrm{SU}(2)$ -bundle $P \rightarrow S^4$, namely the quaternionic Hopf bundle $S^7 \rightarrow S^4$. Then ω turns out to be the well-known universal connection on this bundle. Conformal transformations of S^4 act on the space of (anti-)self-dual connections on S^4 . While the conformal transformations which are isometries of S^4 preserve ω , the 5-parameter family of *boosts* acts effectively on ω to produce a 5-parameter family of instantons. Here, a *boost* is a conformal transformation of a sphere which contracts toward one point of the sphere and dilates about the antipode. The standard example is the function $z \mapsto \alpha z$ on the extended complex plane (Riemann sphere). For S^4 , four parameters suffice to locate the pair of antipodal points and the dilation factor is the fifth parameter. The Chern number of the bundle $S^7 \rightarrow S^4$ is -1 , and so the 5-parameter BPST family of instantons pertains to this case. Instantons for arbitrary negative Chern number $-k$ were exhibited in [446], and $5k$ -parameter families of such instantons were produced by t'Hooft (unpublished), in [445], and in [113]. In [232] R. JACKIW, C. NOHL and C. REBBI used the fact that these families could be augmented to conformally invariant families, to enlarge the number of parameters to $5k + 4$. In [38], M. F. ATIYAH, N. J. HITCHIN and I. M. SINGER applied the index theorem to find that the maximal number of effective parameters is $8k - 3$ ($k \geq 1$), a result which was also derived in [372]. Not long after, the analysis was applied to arbitrary principal G -bundles over S^4 (G simple and compact); see [39] and [57]. The problem of actually constructing the most general $8k - 3$ family of solutions was solved in [48] using the techniques originating with the twistor theory of ROGER PENROSE and some algebraic geometry. A construction involving “only” linear algebra was finally

developed by M.F. ATIYAH, V.G. DRINFELD, N.J. HITCHIN and Y.I. MANIN in [36]. We will describe this construction later in this section. The interested reader may augment this brief history by consulting the excellent surveys [136] and [283].

The Jackiw-Nohl-Rebbi $(5k+4)$ -Parameter Family of Instantons. In what follows, we will derive the Jackiw-Nohl-Rebbi $(5k+4)$ -parameter family of instantons in a very natural way from the viewpoint of Riemannian geometry. Recall from (15.97) that corresponding to the decomposition $\Lambda^2(\mathbb{R}^4) \cong \Lambda^+ \oplus \Lambda^-$ into self-dual and anti-self-dual 2-forms, there is a Lie algebra decomposition $\mathfrak{so}(4) \cong \mathfrak{so}^+ \oplus \mathfrak{so}^-$ which we can make explicit as follows. Under the index-lowering isomorphism $\Lambda^2(\mathbb{R}^4) \xrightarrow{\sim} \mathfrak{so}(4)$, we have $e^2 \wedge e^3 \pm e^1 \wedge e^4$, $e^3 \wedge e^1 \pm e^2 \wedge e^4$, and $e^1 \wedge e^2 \pm e^3 \wedge e^4$ corresponding to

$$(16.4a) \quad \begin{bmatrix} 0 & 0 & 0 & \pm 1 \\ 0 & 0 & 1 & 0 \\ 0 & -1 & 0 & 0 \\ \mp 1 & 0 & 0 & 0 \end{bmatrix}, \begin{bmatrix} 0 & 0 & -1 & 0 \\ 0 & 0 & 0 & \pm 1 \\ 1 & 0 & 0 & 0 \\ 0 & \mp 1 & 0 & 0 \end{bmatrix}, \begin{bmatrix} 0 & 1 & 0 & 0 \\ -1 & 0 & 0 & 0 \\ 0 & 0 & 0 & \pm 1 \\ 0 & 0 & \mp 1 & 0 \end{bmatrix},$$

respectively. Choosing $+$ in $\pm$ (and $-$ in $\mp$), these are the **self-dual 't Hooft matrices** η_1, η_2 and η_3 , which form a basis of $\mathfrak{so}^+$. Choosing $-$ in $\pm$ (and $+$ in $\mp$), we have the **anti-self-dual 't Hooft matrices** $\bar{\eta}_1, \bar{\eta}_2$ and $\bar{\eta}_3$ which form a basis of $\mathfrak{so}^-$. One readily verifies that $[\eta_a, \eta_b] = -2\varepsilon_{abc}\eta_c$ and $[\bar{\eta}_a, \bar{\eta}_b] = -2\varepsilon_{abc}\bar{\eta}_c$. For the Hermitian Pauli matrices

$$\sigma_1 := \begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix}, \sigma_2 := \begin{bmatrix} 0 & -i \\ i & 0 \end{bmatrix}, \sigma_3 := \begin{bmatrix} 1 & 0 \\ 0 & -1 \end{bmatrix},$$

we have $i\sigma_a \in \mathfrak{su}(2)$ with $[i\sigma_a, i\sigma_b] = -2\varepsilon_{abc}i\sigma_c$. Thus, $\eta_a \mapsto i\sigma_a$ defines an isomorphism $\mathfrak{so}^+ \xrightarrow{\sim} \mathfrak{su}(2)$, while $\bar{\eta}_a \mapsto i\sigma_a$ yields $\mathfrak{so}^- \cong \mathfrak{su}(2)$.

Recall from Definition 15.40 that the Levi-Civita connection θ for a Riemannian 4-manifold M is an $\mathfrak{so}(4)$ -valued connection 1-form on the bundle of orthonormal frames. Relative to the isomorphisms $\mathfrak{so}(4) \xrightarrow{\sim} \mathfrak{so}^+ \oplus \mathfrak{so}^- \xrightarrow{\sim} \mathfrak{su}(2) \oplus \mathfrak{su}(2)$, the connection θ splits into two $\mathfrak{su}(2)$ -valued forms θ^+ and θ^- . Suppose that M is simply $\mathbb{R}^4$ with some metric tensor h . Then there is a global section $\sigma: \mathbb{R}^4 \rightarrow F\mathbb{R}^4$ (e.g., apply the Gram-Schmidt procedure to the standard coordinate fields $\partial_i := \frac{\partial}{\partial x^i}$, $i = 1, \dots, n$). We may pull back θ^+ and θ^- to obtain the $\mathfrak{su}(2)$ -valued forms $A^\pm := \sigma^*\theta^\pm$ on $\mathbb{R}^4$. Let

$$F^\pm := \sigma^*(\Omega^{\theta^\pm}) = dA^\pm + \frac{1}{2}[A^\pm, A^\pm]$$

denote the field strengths. It is not difficult to find conditions on the metric h such that $*F^+ = F^+$ or $*F^- = F^-$. Indeed, $F^+ \oplus F^-$ is the decomposition of the curvature operator $\hat{R} \in \text{End}(\Omega^2(M))$ according to the decomposition of its values in $\Omega^2(M) = \Omega^+(M) \oplus \Omega^-(M)$. Writing

$$\hat{R} = \begin{bmatrix} A & B \\ B^T & C \end{bmatrix}, * = \begin{bmatrix} I & 0 \\ 0 & -I \end{bmatrix},$$

as in (15.76), we have $F^+ = \begin{bmatrix} A & B \end{bmatrix}$ while $F^- = \begin{bmatrix} B^T & C \end{bmatrix}$. Then

$$(16.5) \quad \begin{aligned} *F^+ &= \begin{bmatrix} A & B \end{bmatrix} \begin{bmatrix} I & 0 \\ 0 & -I \end{bmatrix} = \begin{bmatrix} A & -B \end{bmatrix}, \text{ and} \\ *F^- &= \begin{bmatrix} B^T & C \end{bmatrix} \begin{bmatrix} I & 0 \\ 0 & -I \end{bmatrix} = \begin{bmatrix} B^T & -C \end{bmatrix}. \end{aligned}$$

Hence,

$$\begin{aligned} F^- \text{ is self-dual} &\iff C = 0, \\ F^+ \text{ is anti-self-dual} &\iff A = 0, \text{ and} \\ F^+ \text{ is self-dual} &\iff B = 0 \iff F^- \text{ is anti-self-dual.} \end{aligned}$$

From (15.79) we have

$$A = \frac{s(R)}{12} + \tilde{A} \quad \text{and} \quad C = \frac{s(R)}{12} + \tilde{C}$$

and the Weyl tensor (as a curvature type operator) is

$$W = \begin{bmatrix} \tilde{A} & 0 \\ 0 & \tilde{C} \end{bmatrix}.$$

Thus, if $W = 0$ (i.e., h is conformally flat) and $s(R) = 0$, then $A = 0$ and $C = 0$. Hence, in this case F^- is self-dual and F^+ is anti-self-dual. Recall that $B = 0$ if the traceless Ricci tensor $R_{ij} - \frac{1}{4}s(R)h = 0$, in which case h is an Einstein metric. It is not easy to produce Einstein metrics, but it is trivial to produce conformally flat metrics, namely take

$$(16.6) \quad h = f^2 ds^2 := f^2 \left((dx^1)^2 + \cdots + (dx^n)^2 \right) \quad \text{for } 0 < f \in C^\infty(\mathbb{R}^n).$$

Levi-Civita Connection and Curvature Tensor for Flat Metric. The next proposition provides the Levi-Civita connection and the curvature tensor of such h for arbitrary n . We also need $s(R) = 0$ to conclude that F^- is self-dual and F^+ is anti-self-dual. In the case $n = 4$, this proposition says that

$$s(R) = 0 \iff \Delta f = 0$$

(i.e., f is harmonic).

PROPOSITION 16.5. *Let $F\mathbb{R}^n \rightarrow \mathbb{R}^n$ denote the frame bundle of $\mathbb{R}^n$ with the metric $h = f^2 ds^2$, and let $\tau: \mathbb{R}^n \rightarrow F\mathbb{R}^n$ denote the global section*

$$\tau(x) = \frac{1}{f(x)}(\partial_1, \dots, \partial_n),$$

where $\partial_i = \partial/\partial x^i$ are the standard coordinate vector fields. If $\theta \in \mathcal{C}(F\mathbb{R}^n) \subseteq \Omega^1(F\mathbb{R}^n, \mathfrak{so}(4))$ denotes the Levi-Civita connection of h , then $\tau^*\theta \in \Omega^1(\mathbb{R}^n, \mathfrak{so}(4))$ is given by

$$(\tau^*\theta)^i_j = \frac{1}{f}(\partial_j f \, dx^i - \partial_i f \, dx^j).$$

Let $\Omega^\theta \in \overline{\Omega}^2(\mathbb{R}^n, \mathfrak{so}(4))$ denote the curvature of θ . With

$$(\tau^*\Omega^\theta)^h_i = \frac{1}{2} \sum (\tau^*\Omega^\theta)^h_{ijk} dx^j \wedge dx^k = \frac{1}{2} \sum R^h_{ijk} dx^j \wedge dx^k,$$

the curvature tensor $R \in C^\infty(\mathbb{R}^n, T^{0,4}\mathbb{R}^n)$ with $R_{hijk} := f^2 R^h_{ijk}$ is given in terms of the K-N product $\vee$ (see (15.65)) by

$$\begin{aligned} R &= -2f \nabla^2 f \vee I + 4(df \otimes df) \vee I - |df|^2 I \vee I \\ (16.7) \quad &= \left(-2f \nabla^2 f + 4(df \otimes df) - |df|^2 I \right) \vee I, \end{aligned}$$

where $(\nabla^2 f)_{ij} = \partial_i \partial_j f$, $(df \otimes df)_{ij} = \partial_i f \partial_j f$, and $|df|^2 = \sum_{i=1}^n (\partial_i f)^2$. The scalar curvature $s(R)$ of h is

$$s(R) = f^{-4}(n-1) \left(-2f \Delta f + (4-n) |df|^2 \right),$$

which is $-6f^{-3} \Delta f$ when $n = 4$.

PROOF. Regarding $\tau(x)$ as an isometry $\mathbb{R}^n \xrightarrow{\sim} T_x \mathbb{R}^n$ we have $\tau(x)(\mathbf{e}_i) = f(x)^{-1}(\partial_i)_x$ where $\mathbf{e}_i$ denotes the i -th standard unit vector in $\mathbb{R}^n$. Recall that the canonical 1-form $\varphi \in \overline{\Omega}^1(F\mathbb{R}^n, \mathbb{R}^n)$ is given by $\varphi_u(X) = u^{-1}\pi_*(X)$. Thus,

$$\begin{aligned} (\tau^* \varphi)_x \left(f(x)^{-1}(\partial_i)_x \right) &= \varphi \left(\tau_* \left(f(x)^{-1}(\partial_i)_x \right) \right) = \tau(x)^{-1} \left(\pi_* \tau_* \left(f(x)^{-1}(\partial_i)_x \right) \right) \\ &= \tau(x)^{-1} \left(f(x)^{-1}(\partial_i)_x \right) = \mathbf{e}_i. \end{aligned}$$

Hence,

$$(\phi^1, \dots, \phi^n) := \phi := \tau^* \varphi \in \Omega^1(\mathbb{R}^n, \mathbb{R}^n)$$

is the dual coframe field for $(f^{-1}\partial_1, \dots, f^{-1}\partial_n)$ in the sense that

$$\phi^j(f^{-1}\partial_i) = \left((\tau^* \varphi) \left(f(x)^{-1}(\partial_i)_x \right) \right)^j = (\mathbf{e}_i)^j = \delta_i^j.$$

In other words, $\phi^i = f dx^i$. The Levi-Civita connection 1-form $\theta \in \mathcal{C}(F\mathbb{R}^n) \subseteq \Omega^1(F\mathbb{R}^n, \mathfrak{so}(n))$ on $F\mathbb{R}^n$ is uniquely determined by the condition that the torsion vanishes; i.e., $0 = D^\theta \varphi = d\varphi + \theta \wedge \varphi$. We have

$$0 = \tau^*(D^\theta \varphi) = \tau^*(d\varphi + \theta \wedge \varphi) = d(\tau^* \varphi) + \tau^*(\theta) \wedge (\tau^* \varphi) = d\phi + \tau^*(\theta) \wedge \phi.$$

Writing $\tau^*(\theta)$ as a skew-symmetric matrix (θ_j^i) of 1-forms θ_j^i , this becomes $d\phi^i = -\sum_{j=1}^n \theta_j^i \wedge \phi^j$. On the other hand,

$$\begin{aligned} d\phi^i &= d(f dx^i) = df \wedge dx^i = \sum_{j=1}^n \partial_j f dx^j \wedge dx^i \\ &= -\sum_{j=1}^n \partial_j f dx^i \wedge dx^j = -\sum_{j=1}^n f^{-1} \partial_j f dx^i \wedge \phi^j \\ &= -\sum_{j=1}^n f^{-1} (\partial_j f dx^i - \partial_i f dx^j) \wedge \phi^j. \end{aligned}$$

Thus, by the uniqueness of θ , we have

$$\theta_j^i = f^{-1} (\partial_j f dx^i - \partial_i f dx^j).$$

Since the curvature $\Omega^\theta \in \overline{\Omega}^2(F\mathbb{R}^n, \mathfrak{so}(n))$ is given by $\Omega^\theta = d\theta + \theta \wedge \theta$,

$$\begin{aligned}
\tau^*(\Omega^\theta)_i^h &= d\theta_i^h + \sum_{p=1}^n \theta_p^h \wedge \theta_i^p \\
&= d(f^{-1}(\partial_i f dx^h - \partial_h f dx^i)) \\
&\quad + f^{-2} \sum_{p=1}^n (\partial_p f dx^h - \partial_h f dx^p) \wedge (\partial_i f dx^p - \partial_p f dx^i) \\
&= d(f^{-1}) \wedge (\partial_i f dx^h - \partial_h f dx^i) + f^{-1} d(\partial_i f dx^h - \partial_h f dx^i) \\
&\quad + f^{-2} \sum_{p=1}^n (\partial_p f dx^h - \partial_h f dx^p) \wedge (\partial_i f dx^p - \partial_p f dx^i) \\
&= -f^{-2} \sum_{q=1}^n (\partial_q f \partial_i f dx^q \wedge dx^h - \partial_q f \partial_h f dx^q \wedge dx^i) \\
&\quad + f^{-1} \sum_{q=1}^n (\partial_q \partial_i f dx^q \wedge dx^h - \partial_q \partial_h f dx^q \wedge dx^i) \\
&\quad + f^{-2} \sum_{p=1}^n (2\partial_p f \partial_i f dx^h \wedge dx^p + 2\partial_h f \partial_p f dx^p \wedge dx^i - (\partial_p f)^2 dx^h \wedge dx^i) \\
&= f^{-1} \sum_{q=1}^n (\partial_q \partial_i f dx^q \wedge dx^h - \partial_q \partial_h f dx^q \wedge dx^i) \\
&\quad + f^{-2} \sum_{p=1}^n (2\partial_p f \partial_i f dx^h \wedge dx^p + 2\partial_h f \partial_p f dx^p \wedge dx^i - (\partial_p f)^2 dx^h \wedge dx^i).
\end{aligned}$$

Thus, using the fact $(dx^q \wedge dx^h)(\partial_j, \partial_k) = \delta_j^q \delta_k^h - \delta_k^q \delta_j^h$,

$$\begin{aligned}
R_{hijk} &= f^2 R_{ijk}^h = \tau^*(\Omega^\theta)_i^h(\partial_j, \partial_k) \\
&= f \sum_{q=1}^n (\partial_q \partial_i f (\delta_j^q \delta_k^h - \delta_k^q \delta_j^h) - \partial_q \partial_h f (\delta_j^q \delta_k^i - \delta_k^q \delta_j^i)) \\
&\quad + \sum_{p=1}^n (2\partial_p f \partial_i f (\delta_j^h \delta_k^p - \delta_k^h \delta_j^p) + 2\partial_h f \partial_p f (\delta_j^p \delta_k^i - \delta_k^p \delta_j^i)) \\
&\quad - \sum_{p=1}^n (\partial_p f)^2 (\delta_j^h \delta_k^i - \delta_k^h \delta_j^i) \\
&= f(\partial_j \partial_i f \delta_k^h - \partial_k \partial_i f \delta_j^h - (\partial_j \partial_h f \delta_k^i - \partial_k \partial_h f \delta_j^i)) \\
&\quad + 2 \sum_{p=1}^n ((\partial_k f \partial_i f \delta_j^h - \partial_j f \partial_i f \delta_k^h) + (\partial_h f \partial_j f \delta_k^i - \partial_h f \partial_k f \delta_j^i)) \\
&\quad + (\sum_{p=1}^n -(\partial_p f)^2)(\delta_j^h \delta_k^i - \delta_k^h \delta_j^i).
\end{aligned}$$

In terms of the *Kulkarni-Nomizu product* (see (15.65))

$$(Q \vee I)_{hijk} = \frac{1}{2}(Q_{ik}\delta_{hj} - Q_{hk}\delta_{ij} + Q_{hj}\delta_{ik} - Q_{ij}\delta_{hk}),$$

we can write

$$\begin{aligned} R &= -2f \nabla^2 f \vee I + 4(df \otimes df) \vee I - |df|^2 I \vee I \\ (16.8) \quad &= \left(-2f \nabla^2 f + 4(df \otimes df) - |df|^2 I \right) \vee I, \end{aligned}$$

where $(\nabla^2 f)_{ij} = \partial_i \partial_j f$, $(df \otimes df)_{ij} = \partial_i f \partial_j f$, and $|df|^2 = \sum_{i=1}^n (\partial_i f)^2$. The scalar curvature of h is then

$$\begin{aligned} s(R) &= f^{-4}(n-1) \operatorname{Tr} \left(-2f \nabla^2 f + 4(df \otimes df) - |df|^2 I \right) \\ &= f^{-4}(n-1) \left(-2f \Delta f + (4-n) |df|^2 \right), \end{aligned}$$

where the factor of f^{-4} comes from raising two indices using h (i.e., $s(R) = R^{hi}_{hi}$). $\square$

We can express the connection $A^- := \tau^* \theta^- \in \Omega^1(\mathbb{R}^4, \mathfrak{su}(2))$ and field strength $F^- := \tau^*(\Omega^{\theta^-}) \in \Omega^2(\mathbb{R}^4, \mathfrak{su}(2))$ using the 't Hooft and Pauli matrices as follows. The projection of $\tau^* \theta \in \Omega^1(\mathbb{R}^4, \mathfrak{so}(4))$ onto $\Omega^1(\mathbb{R}^4, \mathfrak{so}^-)$ is

$$\frac{1}{4} \sum_{a=1}^3 \left(\sum_{i,j=1}^4 (\tau^* \theta)^{ij} (\bar{\eta}_a)_{ij} \right) \bar{\eta}_a,$$

where the $\frac{1}{4}$ comes from the fact that $\sum_{i,j=1}^4 (\bar{\eta}_a)_{ij} (\bar{\eta}_a)_{ij} = 4$ for each a . Under the isomorphism $\mathfrak{so}^- \xrightarrow{\sim} \mathfrak{su}(2)$ given by $\bar{\eta}_a \mapsto i\sigma_a$,

$$\begin{aligned} A^- &= \frac{1}{4} \sum_{a=1}^3 \left(\sum_{k,j=1}^4 (\tau^* \theta)^{kj} (\bar{\eta}_a)_{kj} \right) i\sigma_a \\ &= \frac{1}{4} \sum_{a=1}^3 \left(\sum_{k,j=1}^4 f^{-1} (\partial_j f dx^k - \partial_k f dx^j) (\bar{\eta}_a)_{kj} \right) i\sigma_a \\ (16.9) \quad &= \frac{1}{2} \sum_{a=1}^3 \sum_{k,j=1}^4 (\bar{\eta}_a)_{kj} \partial_j (\log f) dx^k (i\sigma_a). \end{aligned}$$

There is an alternate expression in terms of vector notation. First, for $(\mathbf{u}, u^4) := (u^1, u^2, u^3, u^4)$, we have (using the Einstein summation convention)

$$\begin{aligned} u^k v^j \bar{\eta}_{kj}^a \sigma_a &= u^k v^j (\varepsilon_{abc} \delta_k^b \delta_j^c - (\delta_k^a \delta_j^4 - \delta_j^a \delta_k^4)) \sigma_a \\ &= (\varepsilon_{abc} \delta_k^b \delta_j^c u^k v^j - (\delta_k^a \delta_j^4 u^k v^j - \delta_j^a \delta_k^4 u^k v^j)) \sigma_a \\ &= (\varepsilon_{abc} u^b v^c - (v^4 u^a - v^a u^4)) \sigma_a \\ (16.10) \quad &= (\mathbf{u} \times \mathbf{v} + u^4 \mathbf{v} - v^4 \mathbf{u}) \cdot \sigma, \end{aligned}$$

where

$$\mathbf{w} \cdot \sigma := w^1 \sigma_1 + w^2 \sigma_2 + w^3 \sigma_3.$$

Basic Facts about Quaternions. Readers who have worked with the algebra $\mathbb{H}$ of quaternions

$$u = u^4 + u^1 \mathbf{i} + u^2 \mathbf{j} + u^3 \mathbf{k},$$

where $\mathbf{i}^2 = \mathbf{j}^2 = \mathbf{k}^2 = -1$, $\mathbf{ij} = -\mathbf{ji} = \mathbf{k}$, etc., will sense their involvement in (16.10). As ensuing developments are more easily expressed with quaternions, we recall some basic facts. By definition

$$\begin{aligned} \operatorname{Im}(u) &:= u^1 \mathbf{i} + u^2 \mathbf{j} + u^3 \mathbf{k} = \mathbf{u} \cdot (\mathbf{i}, \mathbf{j}, \mathbf{k}) \quad \text{and} \\ \bar{u} &:= u^4 - u^1 \mathbf{i} - u^2 \mathbf{j} - u^3 \mathbf{k} = u^4 - \operatorname{Im}(u) = u^4 - \mathbf{u} \cdot (\mathbf{i}, \mathbf{j}, \mathbf{k}). \end{aligned}$$

One computes that the quaternion product $u\bar{v}$ of $u \in \mathbb{H}$ with $\bar{v} \in \mathbb{H}$ is given by

$$u\bar{v} = u \cdot v - (\mathbf{u} \times \mathbf{v} + u^4 \mathbf{v} - v^4 \mathbf{u}) \cdot (\mathbf{i}, \mathbf{j}, \mathbf{k}),$$

where $u \cdot v$ denotes the ordinary dot product of u and v as vectors in $\mathbb{R}^4$. Note that $u\bar{u} = u \cdot u$ and

$$\begin{aligned} v\bar{u} &= v \cdot u - (\mathbf{v} \times \mathbf{u} + v^4 \mathbf{u} - u^4 \mathbf{v}) \cdot (\mathbf{i}, \mathbf{j}, \mathbf{k}) \\ &= u \cdot v + (\mathbf{u} \times \mathbf{v} + u^4 \mathbf{v} - v^4 \mathbf{u}) \cdot (\mathbf{i}, \mathbf{j}, \mathbf{k}) = \overline{u\bar{v}}. \end{aligned}$$

There is an algebra isomorphism $\mathbb{H} \xrightarrow{\sim} \mathbb{R}I + i\mathfrak{su}(2)$ given by

$$u^4 + u^1 \mathbf{i} + u^2 \mathbf{j} + u^3 \mathbf{k} \longleftrightarrow u^4 I - u^1 i\sigma_1 - u^2 i\sigma_2 - u^3 i\sigma_3 = u^4 I - \mathbf{u} \cdot i\sigma.$$

Under this isomorphism, we have

$$\begin{aligned} u^k v^j \bar{\eta}^a_{kj} (i\sigma)_a &= (\mathbf{u} \times \mathbf{v} + u^4 \mathbf{v} - v^4 \mathbf{u}) \cdot i\sigma \\ &\longleftrightarrow -(\mathbf{u} \times \mathbf{v} + u^4 \mathbf{v} - v^4 \mathbf{u}) \cdot (\mathbf{i}, \mathbf{j}, \mathbf{k}) = \operatorname{Im}(u\bar{v}). \end{aligned}$$

Hence, we obtain

$$\begin{aligned} A^- &= \frac{1}{2} \sum_{a=1}^3 \sum_{k,j=1}^4 (\bar{\eta}_a)_{kj} \partial_j (\log f) dx^k (i\sigma_a) \\ (16.11) \quad &\longleftrightarrow \frac{1}{2} \operatorname{Im} \left(dx \overline{\partial(\log f)} \right) = -\frac{1}{2} \operatorname{Im} (\partial(\log f) d\bar{x}), \end{aligned}$$

where the quaternion differential dx is

$$dx = dx^4 + dx^1 \mathbf{i} + dx^2 \mathbf{j} + dx^3 \mathbf{k},$$

and the quaternion-valued function $\partial(\log f)$ is given by

$$\begin{aligned} \partial(\log f) &:= \partial_4(\log f) + \nabla(\log f) \cdot (\mathbf{i}, \mathbf{j}, \mathbf{k}) \\ &:= \partial_4(\log f) + \partial_1(\log f) \mathbf{i} + \partial_2(\log f) \mathbf{j} + \partial_3(\log f) \mathbf{k}. \end{aligned}$$

Alternatively, in nonquaternionic notation with $u = dx = (d\mathbf{x}, dx^4)$ and $v = \partial \log f = (\nabla(\log f), \partial_4(\log f))$, we have

$$(16.12) \quad A^- = \frac{i}{2} (d\mathbf{x} \times \nabla(\log f) + dx^4 \nabla(\log f) - \partial_4(\log f) d\mathbf{x}) \cdot \sigma,$$

which is considerably less tidy than (16.11). Before considering the field strength F^- , we mention that a direct computation yields

$$(16.13) \quad \begin{aligned} -\frac{1}{2}d\bar{x} \wedge dx &= (dx^2 \wedge dx^3 + dx^1 \wedge dx^4) \mathbf{i} \\ &\quad + (dx^3 \wedge dx^1 + dx^2 \wedge dx^4) \mathbf{j} \\ &\quad + (dx^1 \wedge dx^2 + dx^3 \wedge dx^4) \mathbf{k} \text{ and} \\ -\frac{1}{2}dx \wedge d\bar{x} &= (dx^2 \wedge dx^3 - dx^1 \wedge dx^4) \mathbf{i} \\ &\quad + (dx^3 \wedge dx^1 - dx^2 \wedge dx^4) \mathbf{j} \\ &\quad + (dx^1 \wedge dx^2 - dx^3 \wedge dx^4) \mathbf{k}. \end{aligned}$$

Thus, $d\bar{x} \wedge dx$ is self-dual and $dx \wedge d\bar{x}$ is anti-self-dual.

Computing the Field Strength F^- . According to (16.8),

$$F_{jk}^- = \frac{i}{4} \sum_{a=1}^3 \left(\sum_{h,i=1}^4 (\bar{\eta}_a)_{hi} (P_f \vee I)_{hijk} \right) \sigma_a,$$

where

$$(16.14) \quad P_f := -2f \nabla^2 f + 4(df \otimes df) - |df|^2 I.$$

We now consider some obvious choices for the harmonic dilation factor f . Of course for $f = 1$, we obtain the standard flat metric ds^2 with $R = 0$, $A^\pm = 0$ and $F^\pm = 0$. For $f(x) = \lambda^2 r^{-2}$ (where $0 < \lambda \in \mathbb{R}$ and $r := |x| > 0$) one also finds that $R = 0$, either by direct computation of P_f , or by verifying that $f^2 ds^2$ is the pull-back of ds^2 under the inversion $x \mapsto \lambda^2 r^{-2} x$ of $\mathbb{R}^4$ in the sphere $r = \lambda$. If we add them, taking

$$(16.15) \quad f = 1 + \lambda^2 r^{-2} = 1 + f_0(x),$$

then

$$\begin{aligned} P_f &= -2(1 + f_0) \nabla^2 f_0 + 4(df_0 \otimes df_0) - |df_0|^2 I \\ &= -2\nabla^2 f_0 = -4\lambda^2 r^{-6} (4x \otimes x - r^2 I), \end{aligned}$$

since

$$(16.16) \quad \begin{aligned} (\nabla^2 f_0)_{ij} &= \partial_j \partial_i f_0 = -2\lambda^2 \partial_j (r^{-4} x^i) = -2\lambda^2 \partial_j (r^{-4}) x^i - 2\lambda^2 r^{-4} \delta_{ij} \\ &= 4\lambda^2 (r^2)^{-3} \partial_j (r^2) x^i - 2\lambda^2 r^{-4} \delta_{ij} = 2\lambda^2 r^{-6} (4x^j x^i - r^2 \delta_{ij}). \end{aligned}$$

Thus, for $f = 1 + \lambda^2 r^{-2}$, we have a nonzero field strength. Moreover, in this case

$$\begin{aligned} \partial_i (\log f) &= \partial_i (\log(1 + \lambda^2 r^{-2})) = \frac{\lambda^2 \partial_i (r^{-2})}{1 + \lambda^2 r^{-2}} \\ &= \frac{-2\lambda^2 r^{-4} x^i}{1 + \lambda^2 r^{-2}} = -2 \frac{\lambda^2}{r^2} \frac{x^i}{r^2 + \lambda^2}, \end{aligned}$$

or in quaternion notation,

$$\partial(\log f) = -2 \frac{\lambda^2}{r^2} \frac{x}{r^2 + \lambda^2} \quad \text{and} \quad \overline{\partial(\log f)} = -2 \frac{\lambda^2}{r^2} \frac{\bar{x}}{r^2 + \lambda^2}.$$

Hence,

$$\begin{aligned}
A^-(x) &\longleftrightarrow \frac{1}{2} \operatorname{Im} \left(dx \overline{\partial(\log f)} \right) = \frac{1}{2} \operatorname{Im} \left(dx \left(-2 \frac{\lambda^2}{r^2} \frac{\bar{x}}{r^2 + \lambda^2} \right) \right) \\
&= -\operatorname{Im} \left(dx \left(\frac{\lambda^2}{r^2} \frac{\bar{x}}{r^2 + \lambda^2} \right) \right) = \operatorname{Im} \left(\frac{\lambda^2}{r^2} \frac{x d\bar{x}}{r^2 + \lambda^2} \right) \\
&= \frac{\lambda^2}{r^2} \frac{1}{r^2 + \lambda^2} \operatorname{Im}(x d\bar{x}) \in \mathbb{H},
\end{aligned}$$

or alternatively,

$$\begin{aligned}
A^-(x) &= -\frac{\lambda^2}{r^2} \frac{1}{r^2 + \lambda^2} ((d\mathbf{x}) \times \mathbf{x} + dx^4 \mathbf{x} - x^4 d\mathbf{x}) \cdot i\sigma \\
&= \frac{\lambda^2}{r^2} \frac{1}{r^2 + \lambda^2} (\mathbf{x} \times d\mathbf{x} + x^4 d\mathbf{x} - dx^4 \mathbf{x}) \cdot i\sigma.
\end{aligned}$$

Note that $f = 1 + \lambda^2 r^{-2}$ and A^- are singular at $x = 0$. However, we will find that a gauge transformation can be applied to A^- to yield a local connection form which extends smoothly over $x = 0$. For now, we will compute the value $\operatorname{YM}(A^-)$ of the Yang-Mills functional at A^- .

PROPOSITION 16.6. *We have*

$$\operatorname{YM}(A^-) = \frac{1}{2} \int_{\mathbb{R}^4} |F^-|_h^2 \nu_h = 16\pi^2.$$

PROOF. To avoid confusion in what follows, we denote norms computed with $h = (1 + \lambda^2 r^{-2})^2 ds^2$ by $|\cdot|_h$ and norms computed with ds^2 by $|\cdot|_e$. Note that due to conformal invariance of the YM functional,

$$\int_{\mathbb{R}^4} |F^-|_h^2 \nu_h = \int_{\mathbb{R}^4} |F^-|_e^2 d^4x.$$

As stated earlier, we are also using the metric $K = -\beta$ (minus the Killing form on $\mathfrak{su}(2)$). To compute this, we use

$$\begin{aligned}
\mathfrak{ad}(i\sigma_b)(i\sigma_c) &= [i\sigma_b, i\sigma_c] = -2 \sum_{d=1}^3 \varepsilon_{bcd} i\sigma_d \quad \text{and} \\
\mathfrak{ad}(i\sigma_a) \mathfrak{ad}(i\sigma_b)(i\sigma_c) &= -2 \sum_{d=1}^3 \varepsilon_{dbc} \mathfrak{ad}(i\sigma_a)(i\sigma_d) = -4 \sum_{d,e=1}^3 \varepsilon_{dbc} \varepsilon_{dae} (i\sigma_e)
\end{aligned}$$

to deduce that

$$K(i\sigma_a, i\sigma_b) = -\operatorname{Tr}(\mathfrak{ad}(i\sigma_a) \mathfrak{ad}(i\sigma_b)) = 4 \sum_{c,d=1}^3 \varepsilon_{dbc} \varepsilon_{dac} = 8\delta_{ab}.$$

The inner product on $\mathfrak{so}^-$ under the isomorphism $\mathfrak{so}^- \xrightarrow{\sim} \mathfrak{su}(2)$, given by $\bar{\eta}_a \mapsto i\sigma_a$, is then twice the contraction inner product $(\bar{\eta}_a)_{ij} (\bar{\eta}_b)^{ij} = 4\delta_{ab}$. Since $A = C = 0$ in

(16.5), F^+ and F^- have equal magnitude. Thus, we find

$$\begin{aligned}
 |F^-|_e^2 &= \frac{1}{2} \sum_{i,j=1}^4 K(F_{ij}^-, F_{ij}^-) = \frac{1}{4} \sum_{i,j=1}^4 (K(F_{ij}^-, F_{ij}^-) + K(F_{ij}^+, F_{ij}^+)) \\
 &= \frac{1}{4} 2 \sum_{h,k,i,j=1}^4 (R_{hki}^j)^2 = \frac{1}{2} f^{-4} \sum_{h,k,i,j=1}^4 (R_{hki}^j)^2 = \frac{1}{2} f^{-4} |R|_e^2 \\
 (16.17) \quad &= \frac{1}{2} f^{-4} |P_f \vee I|_e^2.
 \end{aligned}$$

Using (15.72) with $n = 4$ and (16.16), we have

$$\begin{aligned}
 |P_f \vee I|_e^2 &= f r m - e |P_f|_e^2 + \text{Tr}(P_f)^2 = 2 |P_f|_e^2 = 2 |-4\lambda^2 r^{-6} (4x \otimes x - r^2 I)|_e^2 \\
 &= 32\lambda^4 r^{-12} |4x \otimes x - r^2 I|_e^2 = 32\lambda^4 r^{-12} (4x_i x_j - r^2 \delta_{ij}) (4x^i x^j - r^2 \delta^{ij}) \\
 &= 32\lambda^4 r^{-12} (16x_i x_j x^i x^j - 8r^2 x_i x_j \delta^{ij} + r^4 \delta_{ij} \delta^{ij}) \\
 &= 32\lambda^4 r^{-12} (16r^4 - 8r^4 + 4r^4) = 384\lambda^4 r^{-8}.
 \end{aligned}$$

Thus,

$$\begin{aligned}
 |F^-|_e^2 &= \frac{1}{2} f^{-4} |P_f \vee I|_e^2 = \frac{1}{2} f^{-4} (384\lambda^4 r^{-8}) \\
 (16.18) \quad &= (1 + \lambda^2 r^{-2})^{-4} (192\lambda^4 r^{-8}) = \frac{192\lambda^4}{(r^2 + \lambda^2)^4},
 \end{aligned}$$

and

$$\begin{aligned}
 \int_{\mathbb{R}^4} |F^-|_e^2 d^4x &= \text{Vol}(S^3) \int_0^\infty \frac{192\lambda^4}{(r^2 + \lambda^2)^4} r^3 dr \\
 &= 2\pi^2 \cdot 192\lambda^4 \int_0^\infty \frac{r^3}{(r^2 + \lambda^2)^4} dr.
 \end{aligned}$$

Using the substitution $y = r^2 + \lambda^2$ (with $dy = 2r dr$), we compute

$$\begin{aligned}
 \int_0^\infty \frac{r^3}{(r^2 + \lambda^2)^4} dr &= \frac{1}{2} \int_{\lambda^2}^\infty \frac{r^2}{(r^2 + \lambda^2)^4} dy = \frac{1}{2} \int_{\lambda^2}^\infty \frac{y - \lambda^2}{y^4} dy \\
 &= \frac{1}{2} \int_{\lambda^2}^\infty y^{-3} - \lambda^2 y^{-4} dy = -\frac{1}{4} y^{-2} + \frac{1}{6} \lambda^2 y^{-3} \Big|_{\lambda^2}^\infty = \frac{1}{12\lambda^4}.
 \end{aligned}$$

Hence,

$$\int_{\mathbb{R}^4} |F^-|_h^2 \nu_h = \int_{\mathbb{R}^4} |F^-|_e^2 d^4x = \frac{2\pi^2 \cdot 192\lambda^4}{12\lambda^4} = 32\pi^2. \quad \square$$

REMARK 16.7. If we had only integrated over the ball $r \leq \lambda$, we would have obtained half this value, since

$$-\frac{1}{4} y^{-2} + \frac{1}{6} \lambda^2 y^{-3} \Big|_{2\lambda^2}^\infty = \frac{1}{24\lambda^4} = \frac{1}{2} \frac{1}{12\lambda^4}.$$

Thus, the total field strength $\int_{\mathbb{R}^4} |F^-|_h^2 \nu_h$ of the instanton is $32\pi^2$, and as half of this is in the ball $r \leq \lambda$, we say that the **size** of the instanton is λ .

Let $\pi_0: P_0 = (\mathbb{R}^4 \setminus \{0\}) \times \text{SU}(2) \rightarrow \mathbb{R}^4 \setminus \{0\}$ denote the trivial principal $\text{SU}(2)$ -bundle, and let $\rho: \mathbb{R}^4 \setminus \{0\} \rightarrow \text{SU}(2)$ denote the section $\rho(x) := (x, I)$. There is a unique connection 1-form $\omega_0 \in \mathcal{C}(P)$, such that $\rho^* \omega_0 = A^-$. Since we have found that $\text{YM}(A^-) < \infty$, the results in [418] imply that the P_0 can be extended over 0 and

∞ to a bundle $P \rightarrow S^4$ in such a way that ω_0 extends to a smooth connection 1-form ω on P . However, it is instructive to do this explicitly.

We can always extend $\pi_0: P_0 \rightarrow \mathbb{R}^4 \setminus \{0\}$ trivially to $\pi: \mathbb{R}^4 \times \text{SU}(2) \rightarrow \mathbb{R}^4$ with $\pi(x, B) = x$, but ω_0 will not extend smoothly. Another possibility is to take a trivial bundle $\pi_1: P_1 \rightarrow \mathbb{R}^4$ but identify it nontrivially with $\pi_0: P_0 \rightarrow \mathbb{R}^4 \setminus \{0\}$ over $\mathbb{R}^4 \setminus \{0\}$. In other words, identify $(x, B) \in P_1$ with $(x, g(x)B) \in P_0$ for some function $g: \mathbb{R}^4 \setminus \{0\} \rightarrow \text{SU}(2)$. This identification mapping $Q: P_1 \rightarrow P_0$ given by

$$Q(x, B) := (x, g(x)B) = (x, B)(B^{-1}g(x)B),$$

defines a gauge transformation of P_0 , since for $C \in \text{SU}(2)$, we have

$$Q((x, B)C) = Q(x, BC) = (x, g(x)BC) = Q(x, B)C.$$

The associated function $q \in C(P_0, \text{SU}(2))$ of Proposition 15.28 is given by

$$q(x, B) = B^{-1}g(x)B.$$

Under the identification mapping Q , the connection form ω_0 on P_0 , when viewed on $P_1|_{\mathbb{R}^4 \setminus \{0\}}$, is just $Q^*\omega_0$. Our task is then to find $g: \mathbb{R}^4 \setminus \{0\} \rightarrow \text{SU}(2)$ such that $Q^*\omega_0$ extends smoothly to all of P_1 . According to (15.27) in Proposition 15.29,

$$Q^*\omega_0 = q^{-1}dq + q^{-1}\omega_0q.$$

Let $\rho_1: \mathbb{R}^4 \setminus \{0\} \rightarrow P_1$ denote the section $\rho_1(x) = (x, I)$. If $\tilde{\rho} := Q \circ \rho_1$, then using the fact $q(\rho_1(x)) = q(x, I) = I^{-1}g(x)I = g(x)$, we have

$$\begin{aligned} \tilde{\rho}^*\omega_0 &= \rho_1^*(Q^*\omega_0) = \rho_1^*(q^{-1}dq + q^{-1}\omega_0q) \\ (16.19) \quad &= (q \circ \rho_1)^{-1}d(q \circ \rho_1) + (q \circ \rho_1)^{-1}\rho_1^*\omega_0(q \circ \rho) = g^{-1}dg + g^{-1}A^-g. \end{aligned}$$

We claim that there is $g: \mathbb{R}^4 \setminus \{0\} \rightarrow \text{SU}(2)$, such that $\tilde{\rho}^*\omega_0 = \rho_1^*(Q^*\omega_0)$ extends smoothly at $0 \in \mathbb{R}^4$. Indeed, take

$$(16.20) \quad g(x) := \frac{1}{r}(x_4I - i\mathbf{x} \cdot \sigma) \longleftrightarrow \frac{x}{r}.$$

We compute

$$\begin{aligned} g^{-1}dg &= \frac{\bar{x}}{r}d\left(\frac{x}{r}\right) = \frac{\bar{x}}{r}\left(\frac{dx}{r} - \frac{xrdr}{r^3}\right) = \frac{\bar{x}}{r}\left(\frac{dx}{r} - \frac{x(x \cdot dx)}{r^3}\right) \\ &= \frac{1}{r^2}(\bar{x}dx - (x \cdot dx)) = \frac{1}{r^2}\text{Im}(\bar{x}dx), \end{aligned}$$

and similarly

$$gd(g^{-1}) = \frac{1}{r^2}\text{Im}(xd\bar{x}).$$

Thus,

$$A^- = \frac{\lambda^2}{r^2} \frac{1}{r^2 + \lambda^2} \text{Im}(xd\bar{x}) = \frac{\lambda^2}{r^2 + \lambda^2} gd(g^{-1}).$$

Hence, using the fact $0 = dI = d(g^{-1}g) = d(g^{-1})g + g^{-1}dg$, we have

$$\begin{aligned} \tilde{\rho}^*\omega_0 &= g^{-1}dg + g^{-1}A^-g = g^{-1}dg + g^{-1}\left(\frac{\lambda^2}{r^2 + \lambda^2}gd(g^{-1})\right)g \\ &= g^{-1}dg + \frac{\lambda^2}{r^2 + \lambda^2}d(g^{-1})g = g^{-1}dg - \frac{\lambda^2}{r^2 + \lambda^2}g^{-1}dg \\ &= \frac{r^2}{r^2 + \lambda^2}g^{-1}dg = \frac{r^2}{r^2 + \lambda^2} \frac{1}{r^2} \text{Im}(\bar{x}dx) = \frac{1}{r^2 + \lambda^2} \text{Im}(\bar{x}dx), \end{aligned}$$

which is smooth at $0 \in \mathbb{R}^4$. We can show that A^- itself (without gauge transformation) extends smoothly at ∞ as follows. Let $J: \mathbb{R}^4 \setminus \{0\} \xrightarrow{\sim} \mathbb{R}^4 \setminus \{0\}$ denote the inversion map $J(x) = \frac{1}{x} = \frac{\bar{x}}{r^2}$. For A^- to extend smoothly at ∞ , we need to check that J^*A^- extends smoothly across 0. We have $J^*g = g^{-1}$ (and $J^*(g^{-1}) = g$), since

$$g(J(x)) = g\left(\frac{\bar{x}}{r^2}\right) = \frac{\frac{\bar{x}}{r^2}}{\left|\frac{\bar{x}}{r^2}\right|} = \frac{\bar{x}}{r} = g(x)^{-1}.$$

Then J^*A^- extends smoothly over $x = 0$ by the computation

$$\begin{aligned} J^*A^- &= J^*\left(\frac{\lambda^2}{r^2 + \lambda^2}gd(g^{-1})\right) = \frac{\lambda^2}{J^*(r^2) + \lambda^2}J^*(g)dJ^*(g^{-1}) \\ &= \frac{1}{r^{-2} + \lambda^2}g^{-1}dg = \frac{1}{r^{-2} + \lambda^2}\frac{1}{r^2}\text{Im}(\bar{x}dx) = \frac{1}{1 + r^2\lambda^2}\text{Im}(\bar{x}dx). \end{aligned}$$

The function $g: \mathbb{R}^4 \setminus \{0\} \rightarrow \text{SU}(2) \xrightarrow{\sim} S^3$ is used to identify (clutch) P_0 and P_1 over $\mathbb{R}^4 \setminus \{0\}$ to obtain $\pi: P \rightarrow S^4$. Since g restricts to the (degree 1) identity map $S^3 \rightarrow S^3$ on $S^3 \subseteq \mathbb{R}^4 \setminus \{0\}$, we suspect that the Chern number $c_2(E')[S^4]$ of the associated bundle $E' := P \times_{\text{SU}(2)} \mathbb{C}^2$ is ± 1 , where the representation $r: \text{SU}(2) \rightarrow \text{GL}(\mathbb{C}^2)$ is just inclusion. We now verify that $c_2(E')[S^4] = -1$, using the result $\int_{\mathbb{R}^4} |F^-|_h^2 \nu_h = 32\pi^2$ of Proposition 16.6.

PROPOSITION 16.8. *Let $\pi: P \rightarrow M$ be an arbitrary principal $\text{SU}(2)$ -bundle over a compact 4-manifold M . If $E' := P \times_{\text{SU}(2)} \mathbb{C}^2$ and $E := P \times_{\text{SU}(2)} \mathfrak{su}(2)_{\mathbb{C}}$, then*

$$(16.21) \quad 4c_2(E') = c_2(E) = -ch_2(E).$$

For the bundle $\pi: P \rightarrow S^4$ defined above by clutching P_0 and P_1 over $\mathbb{R}^4 \setminus \{0\}$, we have $c_2(E')[S^4] = -1$.

PROOF. Note that any $C \in \text{End}(\mathbb{C}^2) \cong \mathbb{C}^2 \otimes \mathbb{C}^{2*}$ can be written uniquely in the form $C = zB + wI$, where $B \in \mathfrak{su}(2)$ and $z, w \in \mathbb{C}$, so that $\text{End}(\mathbb{C}^2) = \mathfrak{su}(2)_{\mathbb{C}} \oplus \mathbb{C}I$ and the summands are $\text{SU}(2)$ -invariant subspaces of the representation $\rho: \text{SU}(2) \rightarrow \text{End}(\mathbb{C}^2)$ given by

$$\rho(B)(\xi) = B \circ \xi \circ B^{-1}.$$

Hence,

$$\mathbb{C}^2 \otimes \mathbb{C}^2 \cong \mathbb{C}^2 \otimes \mathbb{C}^{2*} = \text{End}(\mathbb{C}^2) = \mathfrak{su}(2)_{\mathbb{C}} \oplus \mathbb{C}I.$$

Here we have used the fact that $r: \text{SU}(2) \rightarrow \text{GL}(\mathbb{C}^2)$ and $r^*: \text{SU}(2) \rightarrow \text{GL}(\mathbb{C}^{2*})$ are equivalent. This follows from the fact that the irreducible representations of $\text{SU}(2)$ are determined by dimension $2s+1$ ($s = \text{spin} = 0, \frac{1}{2}, 1, \dots$), but a direct equivalence can be exhibited as follows. There is a standard skew-symmetric bilinear form ε on $\mathbb{C}^2$ given by

$$\varepsilon((v_1, v_2), (w_1, w_2)) := v_1w_2 - v_2w_1 = \det \begin{bmatrix} v_1 & w_1 \\ v_2 & w_2 \end{bmatrix}.$$

Define $\mathbb{C}^2 \rightarrow \mathbb{C}^{2*}$ by $v \mapsto \varepsilon(v, \cdot)$. Then for any $B \in \text{SU}(2)$,

$$\begin{aligned} B(v) \mapsto \varepsilon(B(v), \cdot) &= \varepsilon(B^{-1}B(v), B^{-1}(\cdot)) = \det(B^{-1})\varepsilon(v, B^{-1}(\cdot)) \\ &= \varepsilon(v, B^{-1}(\cdot)), \end{aligned}$$

since $\det(B^{-1}) = \det(B)^{-1} = 1$, and so $v \mapsto \varepsilon(v, \cdot)$ is an equivalence. In terms of the bundles

$$E' := P \times_{\mathrm{SU}(2)} \mathbb{C}^2 \text{ and } E = P \times_{\mathrm{SU}(2)} \mathfrak{su}(2)_{\mathbb{C}},$$

we have (where $1_{\mathbb{C}}$ denotes the trivial line bundle over S^4)

$$E \oplus 1_{\mathbb{C}} \cong E' \otimes E'.$$

We have observed (see Remark 15.62) that for associated $\mathrm{SU}(2)$ -bundles V , $ch_1(V) = c_1(V) = 0$ and $ch_2(V) = \frac{1}{2}c_1(V)^2 - c_2(V) = -c_2(V)$. Hence,

$$\begin{aligned} ch(E) \oplus ch(1_{\mathbb{C}}) &= 4 - 2c_2(E) \text{ and} \\ ch(E' \otimes E') &= ch(E')^2 = (2 - c_2(E'))^2 = 4 - 4c_2(E') \end{aligned}$$

imply that $4c_2(E') = c_2(E) = -ch_2(E)$. In the case of the clutched bundle $\pi: P \rightarrow S^4$, we have found that

$$\begin{aligned} 8\pi^2 ch(E)_2 [S^4] &= \int_{S^4} |\Omega^{\omega+}|^2 \nu_h - \int_{S^4} |\Omega^{\omega-}|^2 \nu_h = \int_{S^4} |\Omega^{\omega+}|^2 \nu_{S^4} = \int_{\mathbb{R}^4} |F^-|_h^2 \nu_h \\ &= \int_{\mathbb{R}^4} |F^-|_e^2 \nu_e = 32\pi^2. \end{aligned}$$

Hence we have

$$ch(E)_2 [S^4] = 4 \text{ and } 4c_2(E') [S^4] = -ch_2(E) [S^4] = -4,$$

and so $c_2(E') [S^4] = -1$. □

Alternative Computation of the Field Strength. Before going on to find instantons for bundles $\pi: P \rightarrow S^4$ with arbitrary negative $c_2(E') [S^4]$, we will compute the field strength $F^- = \tau^* \Omega^{\theta^-}$ rather easily by using the gauge equivalent local connection form $\tilde{A} := \tilde{\rho}^* \omega_0 = \frac{1}{r^2 + \lambda^2} \mathrm{Im}(\bar{x} dx)$ instead of A^- .

PROPOSITION 16.9. *The local field strength $\tilde{F} := \tilde{\rho}^* \Omega^{\omega_0} = d\tilde{A} + \tilde{A} \wedge \tilde{A}$ is given by*

$$(16.22) \quad \tilde{F}(x) = \frac{\lambda^2}{(r^2 + \lambda^2)^2} d\bar{x} \wedge dx,$$

where $x \in \mathbb{H} \cong \mathbb{R}^4$. Moreover, $F^- = \tau^* \Omega^{\theta^-}$ is given by

$$(16.23) \quad F^-(x) = g(x) \tilde{F}(x) g(x)^{-1} = \frac{\lambda^2}{(r^2 + \lambda^2)^2} \frac{x}{r} (d\bar{x} \wedge dx) \frac{\bar{x}}{r}.$$

PROOF. We have

$$\begin{aligned}
F' &= dA' + A' \wedge A' \\
&= d\left(\frac{1}{r^2 + \lambda^2} \operatorname{Im}(\bar{x}dx)\right) + \frac{1}{r^2 + \lambda^2} \operatorname{Im}(\bar{x}dx) \wedge \frac{1}{r^2 + \lambda^2} \operatorname{Im}(\bar{x}dx) \\
&= \frac{1}{(r^2 + \lambda^2)^2} \begin{pmatrix} -\operatorname{Im}(d(\bar{x}) \wedge \bar{x}dx) \\ + (r^2 + \lambda^2) \operatorname{Im}(d\bar{x} \wedge dx) + \operatorname{Im}(\bar{x}dx) \wedge \operatorname{Im}(\bar{x}dx) \end{pmatrix} \\
&= \frac{1}{(r^2 + \lambda^2)^2} \begin{pmatrix} -\operatorname{Im}((d(\bar{x})x + \bar{x}dx) \wedge \bar{x}dx) \\ + (r^2 + \lambda^2) \operatorname{Im}(d\bar{x} \wedge dx) + \operatorname{Im}(\bar{x}dx) \wedge \operatorname{Im}(\bar{x}dx) \end{pmatrix} \\
&= \frac{1}{(r^2 + \lambda^2)^2} \begin{pmatrix} -r^2 \operatorname{Im}(d\bar{x} \wedge dx) - \operatorname{Im}(\bar{x}dx \wedge \bar{x}dx) \\ + (r^2 + \lambda^2) \operatorname{Im}(d\bar{x} \wedge dx) + \operatorname{Im}(\bar{x}dx) \wedge \operatorname{Im}(\bar{x}dx) \end{pmatrix} \\
&= \frac{1}{(r^2 + \lambda^2)^2} (\lambda^2 \operatorname{Im}(d\bar{x} \wedge dx) + \operatorname{Im}(\bar{x}dx) \wedge \operatorname{Im}(\bar{x}dx) - \operatorname{Im}(\bar{x}dx \wedge \bar{x}dx)).
\end{aligned}$$

To obtain (16.22), it remains to show that

$$(16.24) \quad \operatorname{Im}(\bar{x}dx \wedge \bar{x}dx) = \operatorname{Im}(\bar{x}dx) \wedge \operatorname{Im}(\bar{x}dx).$$

For this, we have

$$\begin{aligned}
\bar{x}dx \wedge \bar{x}dx &= (\operatorname{Re}(\bar{x}dx) + \operatorname{Im}(\bar{x}dx)) \wedge (\operatorname{Re}(\bar{x}dx) + \operatorname{Im}(\bar{x}dx)) \\
&= \operatorname{Re}(\bar{x}dx) \wedge \operatorname{Re}(\bar{x}dx) + \operatorname{Im}(\bar{x}dx) \wedge \operatorname{Im}(\bar{x}dx) \\
&\quad + \operatorname{Im}(\bar{x}dx) \wedge \operatorname{Re}(\bar{x}dx) + \operatorname{Re}(\bar{x}dx) \wedge \operatorname{Im}(\bar{x}dx) \\
(16.25) \quad &= \operatorname{Re}(\bar{x}dx) \wedge \operatorname{Re}(\bar{x}dx) + \operatorname{Im}(\bar{x}dx) \wedge \operatorname{Im}(\bar{x}dx),
\end{aligned}$$

where $\operatorname{Im}(\bar{x}dx) \wedge \operatorname{Re}(\bar{x}dx) + \operatorname{Re}(\bar{x}dx) \wedge \operatorname{Im}(\bar{x}dx) = 0$, since real and pure imaginary quaternions commute, while 1-forms anticommute. Note that

$$\begin{aligned}
\overline{\operatorname{Im}(\bar{x}dx) \wedge \operatorname{Im}(\bar{x}dx)} &= -\overline{\operatorname{Im}(\bar{x}dx)} \wedge \overline{\operatorname{Im}(\bar{x}dx)} = -(-\operatorname{Im}(\bar{x}dx)) \wedge (-\operatorname{Im}(\bar{x}dx)) \\
&= -\operatorname{Im}(\bar{x}dx) \wedge \operatorname{Im}(\bar{x}dx).
\end{aligned}$$

So the fact that $\operatorname{Im}(\bar{x}dx) \wedge \operatorname{Im}(\bar{x}dx)$ is pure imaginary, and taking the imaginary part of (16.25), yields (16.24). We have (16.23), either by direct computation using (16.19), or by using the general result (15.28). $\square$

REMARK 16.10. Recall (see (16.13)) that

$$-\frac{1}{2}d\bar{x} \wedge dx = (dx^2 \wedge dx^3 + dx^1 \wedge dx^4)\mathbf{i} + \dots$$

Since the 2-forms $dx^2 \wedge dx^3 + dx^1 \wedge dx^4, \dots$ are each of norm-square 2 and $\mathbf{i}, \mathbf{j}$, and $\mathbf{k}$ have norm-square 8 with the Killing metric on $S^3 \cong \operatorname{SU}(2)$, we have that $|d\bar{x} \wedge dx|^2 = 4(3 \cdot (2 \cdot 8)) = 192$. Thus,

$$|F^-|_e^2 = |F'|_e^2 = \frac{192\lambda^4}{(r^2 + \lambda^2)^4},$$

in agreement with (16.18).

Finding Instantons for Negative Chern Number. Suppose that we have found a principal $\mathrm{SU}(2)$ -bundle

$$\pi: P \rightarrow S^4 \quad \text{with } c_2(E') [S^4] = -k$$

(recall $E' := P \times_{\mathrm{SU}(2)} \mathbb{C}^2$). Then (see (16.3)) for any connection 1-form ω on P ,
(16.26)

$$-4k = 4c_2(E') [S^4] = -ch_2(E) [S^4] = \frac{1}{8\pi^2} \left(\int_{S^4} |\Omega^{\omega-}|^2 \nu_h - \int_{S^4} |\Omega^{\omega+}|^2 \nu_h \right).$$

Thus, we can only have self-dual connections ($\Omega^{\omega-} = 0$) if $k \geq 0$, and only anti-self-dual connections ($\Omega^{\omega+} = 0$) if $k \leq 0$. If $k = 0$ (e.g., $P = S^4 \times \mathrm{SU}(2)$), then all such (anti-)self-dual connections are flat, namely $\Omega^\omega = 0$. We produced self-dual connections in the case $k = 1$, by considering the $\mathfrak{so}^- (\cong \mathfrak{su}(2))$ -valued component θ^- of the Levi-Civita connection θ for the metric $h = f^2 ds^2$ on $\mathbb{R}^4$ by taking $f = 1 + \lambda^2 r^{-2}$. If we had considered θ^+ for such h , then we would have found anti-self-dual connections for the case $k = -1$. It is reasonable (and correct) that for arbitrary $k \geq 1$, we should consider the harmonic function

$$f(x) := 1 + \sum_{i=1}^k \frac{\lambda_i^2}{|x - x_i|^2}$$

for nonzero $\lambda_1, \dots, \lambda_k \in \mathbb{R}$ and distinct points $x_1, \dots, x_k \in \mathbb{R}^4$. In order to show that the self-dual connection θ^- with

$$(16.27) \quad A^- = \tau^* \theta^- = -\frac{1}{2} \mathrm{Im}(\partial(\log f) d\bar{x})$$

yields a self-dual connection on some principal $\mathrm{SU}(2)$ -bundle $\pi: P \rightarrow S^4$ with $c_2(E') [S^4] = -k$, we proceed as follows. From (16.17),

$$(16.28) \quad |F^-|_e^2 = \frac{1}{2} f^{-4} \|P_f \vee I\|_e^2 = f^{-4} \|P_f\|_e^2.$$

Letting $f_i(x) = \lambda_i^2 |x - x_i|^{-2}$, we have $f = 1 + \sum_i f_i$ ($1 \leq i \leq k$) and

$$\begin{aligned} P_f &= -2f \nabla^2 f + 4(df \otimes df) - |df|^2 I \\ &= -2 \left(1 + \sum_i f_i \right) \nabla^2 \left(1 + \sum_j f_j \right) + 4 \left(\sum_i df_i \otimes \sum_j df_j \right) - \left| \sum_i df_i \right|^2 I \\ &= -2 \sum_i \nabla^2 f_i + \sum_{i,j} (-2f_j \nabla^2 f_i + 4df_i \otimes df_j - \langle df_i, df_j \rangle I) \\ &= -2 \sum_i \nabla^2 f_i + \sum_{i \neq j} (-2f_j \nabla^2 f_i + 4df_i \otimes df_j - \langle df_i, df_j \rangle I), \end{aligned}$$

where in the last equality we have used the fact that $f_i^2 ds^2$ is flat (so that $P_{f_i} = 0$) to deduce that the terms with $i = j$ vanish. Setting $r_i(x) := |x - x_i|$, we have

$$\begin{aligned} f_i &= \lambda_i^2 r_i^{-2}, \\ df_i &= \lambda_i^2 d(r_i^{-2}) = \lambda_i^2 d((r_i^2)^{-1}) = -\lambda_i^2 (r_i^2)^{-2} d(r_i^2) \\ &= -\lambda_i^2 (r_i^2)^{-2} 2(x - x_i) \cdot dx, \text{ and} \\ (\nabla^2 f_i)_{pq} &= \partial_p \partial_q f_i = \partial_p \partial_q (\lambda_i^2 r_i^{-2}) = \lambda_i^2 \partial_p \partial_q (r_i^{-2}) \\ &= 2\lambda_i^2 r_i^{-6} (4(x^p - x_i^p)(x^q - x_i^q) - r_i^2 \delta_{pq}), \text{ and so} \end{aligned}$$

$$\begin{aligned} |df_i|^2 &= \left| -\lambda_i^2 (r_i^2)^{-2} 2(x - x_i) \cdot dx \right|^2 = 4\lambda_i^4 r_i^{-6} \quad \text{and} \\ |\nabla^2 f_i|^2 &= 48\lambda_i^4 r_i^{-8}. \end{aligned}$$

For $j \neq i$, the quantities f_j , $|df_j|$ and $|\nabla^2 f_j|$ are bounded about x_i . Thus as $r_i \rightarrow 0$,

$$\|P_f\|_e^2 = 4|\nabla^2 f_j|^2 + O(r_i^{-6}) = 192\lambda_i^4 r_i^{-8} + O(r_i^{-6}).$$

Then

$$\begin{aligned} |F^-|_e^2 &= f^{-4} |P_f|_e^2 = \left(1 + \sum_i \lambda_i^2 r_i^{-2}\right)^{-4} |P_f|_e^2 \\ &= \left(1 + \lambda_i^2 r_i^{-2} + \sum_{i \neq j} \lambda_j^2 r_j^{-2}\right)^{-4} (192\lambda_i^4 r_i^{-8} + O(r_i^{-6})) \\ &= 192\lambda_i^4 \left(r_i^2 + \lambda_i^2 + \sum_{i \neq j} \lambda_j^2 (r_i/r_j)^2\right)^{-4} + O(r_i^2), \end{aligned}$$

which is bounded near x_i . Also, as $r := |x| \rightarrow \infty$, we have

$$|F^-|_e^2 = f^{-4} |P_f|_e^2 = 4 \sum_i |\nabla^2 f_i|^2 + O(r^{-10}) \leq C r^{-8},$$

for some constant C which tends to 0 as $(\lambda_1, \dots, \lambda_k) \rightarrow \mathbf{0}$. Thus, $|F^-|_e^2$ is integrable. By *K. Uhlenbeck's Theorem* (or by directly using clutching functions g_i as in (16.20) about the x_i), one can deduce that A^- , defined by (16.27) on $\mathbb{R}^4 - \{x_1, \dots, x_k\}$, lifts to a smooth connection 1-form, say ω , for some principal $SU(2)$ -bundle $\pi: P \rightarrow S^4$. By (16.26), we can determine the Chern number $c_2(E') [S^4]$, where $E' := P \times_{SU(2)} \mathbb{C}^2$. Indeed,

$$c_2(E') [S^4] = \frac{-1}{32\pi^2} \int_{S^4} |\Omega^{\omega+}|^2 \nu_h = \frac{-1}{32\pi^2} \int_{\mathbb{R}^4} |F^-|_e^2 \nu_e.$$

This integral is independent of the nonzero $\lambda_1, \dots, \lambda_k \in \mathbb{R}$ and the distinct positions points $x_1, \dots, x_k \in \mathbb{R}^4$. We can evaluate the integral by first choosing $x_1, \dots, x_k$ far enough apart so that if B_i denotes the Euclidean ball of radius 1 about x_i , then $r_i/r_j \leq \varepsilon$ in B_i for all $j \neq i$. Then

$$\int_{B_i} |F^-|_e^2 \nu_e = 192\lambda_i^4 \int_{B_i} (r_i^2 + \lambda_i^2)^{-4} \nu_e + O(\varepsilon).$$

Since $\int_{\mathbb{R}^4 - \cup_i B_i} |F^-|_e^2 \nu_e \rightarrow 0$ as $(\lambda_1, \dots, \lambda_k) \rightarrow \mathbf{0}$, and

$$\begin{aligned} \lim_{\lambda_i \rightarrow 0} 192\lambda_i^4 \int_{B_i} (r_i^2 + \lambda_i^2)^{-4} \nu_e &= 2\pi^2 \cdot 192 \lim_{\lambda \rightarrow 0} \lambda^4 \int_0^1 \frac{r^3}{(r^2 + \lambda^2)^4} dr \\ &= 2\pi^2 \cdot 192 \lim_{\lambda \rightarrow 0} \lambda^4 \left(-\frac{1}{4}y^{-2} + \frac{1}{6}\lambda^2 y^{-3}\right) \Big|_{\lambda^2}^1 \\ &= 2\pi^2 \cdot 192 \cdot \frac{1}{12} = 32\pi^2, \end{aligned}$$

we obtain, as $\varepsilon \rightarrow 0$ and $(\lambda_1, \dots, \lambda_k) \rightarrow \mathbf{0}$,

$$c_2(E') [S^4] = \frac{-1}{32\pi^2} \int_{\mathbb{R}^4} |F^-|_e^2 \nu_e \rightarrow -k.$$

But $c_2(E') [S^4]$ is independent of ε and $\lambda_1, \dots, \lambda_k$. Thus, $c_2(E') [S^4] = -k$.

We can extend the $k + 4k = 5k$ -parameter family of harmonic functions

$$1 + \sum_{i=1}^k \frac{\lambda_i^2}{|x - x_i|^2}$$

to the $(5k + 5)$ -parameter family

$$\sum_{i=0}^k \frac{\lambda_i^2}{|x - x_i|^2}.$$

The first family is a limiting case of the second if we take $\lambda_0 = |x_0|$ and let $x_0 \rightarrow \infty$. Moreover, the analysis of A^- and F^- about the points x_i is the same as before so that the singularities of A^- are removable and A^- lifts and extends to a smooth connection on a principal $SU(2)$ -bundle $\pi: P \rightarrow S^4$. The first family is a limiting case of the second if we take $\lambda_0 = |x_0|$ and let $x_0 \rightarrow \infty$. Thus, the Chern number $c_2(E') [S^4]$ for the associated bundle $E' = P \times_{SU(2)} \mathbb{C}^2$ for functions of the second family will also be $-k$. Not all of the parameters of the $5k + 5$ are effective, since multiplying f by a constant does not change A^- by (16.9) or (16.12). Thus, there are at most $5k + 4$ effective parameters. Actually, there are $5k + 4$ effective parameters only for $k \geq 3$. For $k = 1$, there are only 5 effective parameters corresponding to the position and size of the BPST instanton, while for $k = 2$ there are 13 effective parameters (see [232]). In the next section, we prove that the correct number of parameters is $8k - 3$ for all k . There was really no guarantee that the procedure we used (i.e., generating connections from conformally-flat metrics $f^2 ds^2$ with vanishing scalar curvature) would give us all of the instantons. There is a procedure (the ADHM procedure) developed by M. F. ATIYAH, V. G. DRINFELD, N. J. HITCHIN, and Y. I. MANIN in [36] for capturing all instantons, which we describe below. However, we mention that the singular metrics

$$(16.29) \quad f^2 ds^2 = \left(\sum_{i=0}^k \frac{\lambda_i^2}{|x - x_i|^2} \right)^2 ds^2$$

are interesting in their own right. We have noticed that for $f(x) = \lambda^2 r^{-2}$ (i.e., the case $k = 1$) one finds that $f^2 ds^2$ is the pull-back of ds^2 under the inversion $x \mapsto \lambda^2 r^{-2} x$ of $\mathbb{R}^4$ in the sphere $r = \lambda$. In other words, when a ball about the origin is given in the metric $f^2 ds^2$ it becomes isometric to the *exterior* of a ball of $\mathbb{R}^4$ with the flat metric. While $f^2 ds^2$ in (16.29) is not perfectly flat in a ball about an x_i , the influence of the other terms is comparatively slight, so that the metric is asymptotically flat as one approaches x_i . Thus, the manifold $\mathbb{R}^4 - \{x_1, \dots, x_k\}$ with metric $f^2 ds^2$ joins together k asymptotically flat regions, and serves to motivate the study of gravitational instantons.

The Atiyah-Drinfeld-Hitchin-Manin $(8k - 3)$ -Parameter Family of Instantons. It is not difficult to *describe* the instantons constructed by the ADHM procedure. The difficulty lies in proving that *all* instantons are captured by the procedure. We will content ourselves with a suitably motivated description. Recall that for a harmonic function f on $\mathbb{R}^4$, a $\mathfrak{su}(2)$ -valued connection 1-form with self-dual curvature is defined by

$$A_f = -\frac{1}{2} \text{Im}(\partial(\log f) d\bar{x}),$$

where we have identified $\mathfrak{su}(2)$ with the pure imaginary quaternions. When

$$f(x) = 1 + \sum_{j=1}^k \frac{\lambda_j^2}{|x - x_j|^2},$$

$$A_f(x) = -\frac{1}{2} \operatorname{Im}(\partial(\log f) d\bar{x}) = -\frac{1}{2} \operatorname{Im}\left(\frac{\partial f}{f} d\bar{x}\right)$$

$$(16.30) \quad = \operatorname{Im}\left(\frac{1}{f(x)} \sum_{j=1}^k \lambda_j^2 \frac{x - x_j}{|x - x_j|^4} d(\bar{x} - \bar{x}_j)\right).$$

For a quaternion variable x , we apply the convenient identity

$$\operatorname{Im}\left(\frac{x}{|x|^4} d\bar{x}\right) = \operatorname{Im}\left(\left(\frac{1}{\bar{x}}\right) d\left(\frac{1}{x}\right)\right),$$

which is derived from the computation

$$\begin{aligned} \overline{\left(\frac{1}{x}\right)} d\left(\frac{1}{x}\right) &= \overline{\left(\frac{\bar{x}}{|x|^2}\right)} d\left(\frac{\bar{x}}{|x|^2}\right) = \frac{x}{|x|^2} d\left(\frac{\bar{x}}{|x|^2}\right) = \frac{x}{|x|^2} \left(\bar{x} d\left(\frac{1}{|x|^2}\right) + \frac{1}{|x|^2} d\bar{x}\right) \\ &= \frac{x}{|x|^2} \bar{x} d\left(\frac{1}{|x|^2}\right) + \frac{x}{|x|^2} \frac{1}{|x|^2} d\bar{x} = d(|x|^{-2}) + \frac{x}{|x|^4} d\bar{x}, \end{aligned}$$

using the fact that $d(|x|^{-2})$ is real. Thus, we may rewrite (16.30) as

$$A_f(x) = \operatorname{Im}\left(\frac{\sum_{j=1}^k \overline{\left(\frac{\lambda_j}{x - x_j}\right)} d\left(\frac{\lambda_j}{x - x_j}\right)}{1 + \sum_{j=1}^k \left(\frac{\lambda_j}{x - x_j}\right) \overline{\left(\frac{\lambda_j}{x - x_j}\right)}}\right).$$

We can generalize this (admittedly with some hindsight) as follows. Although the λ_j were taken to be real, we now let them be quaternions. For a column matrix $\lambda = [\lambda_1, \dots, \lambda_k]^T \in \mathbb{H}^k$ and B a $k \times k$ matrix of quaternions, define $u: \mathbb{H} \rightarrow \mathbb{H}^k$ by

$$u(x) := (B - xI_k)^{-1} \lambda.$$

For

$$\left. \begin{aligned} u^* &:= \overline{u(x)}^T = [\overline{u_1(x)}, \dots, \overline{u_k(x)}], \\ u^* du &:= \sum_{j=1}^k \overline{u_j(x)} du_j, \text{ and} \\ |u(x)|^2 &:= u^* u = \sum_{j=1}^k |u_j(x)|^2, \end{aligned} \right\} \quad \text{let } A_{\lambda, B}(x) := \operatorname{Im}\left(\frac{u^* du}{1 + |u(x)|^2}\right).$$

Note that $A_f(x)$ in (16.30) is the special case, where the B is the diagonal $k \times k$ matrix with diagonal entries $x_1, \dots, x_k \in \mathbb{R}^4 \cong \mathbb{H}$.

ASSUMPTION 16.11 (ADHM Conditions). In order that $A_{\lambda, B}$ define a connection with self-dual curvature and removable singularities, we need to assume that the following two conditions hold (where $B^* = \overline{B}^T$):

- (I) B is symmetric and $\lambda\lambda^* + BB^*$ is a real $k \times k$ matrix.
- (II) For any $x \in \mathbb{H}$ and $\xi \in \mathbb{H}^k$, we have

$$((B - xI_k)\xi = 0 \text{ and } \lambda^*\xi = 0) \implies \xi = 0.$$

In the special case that B is diagonal, then (I) is obviously met. If, in addition, we assume that all λ_i are nonzero and B has *distinct* diagonal entries, then (II) is met. Indeed, with these assumptions,

$$\begin{aligned}
 (B - x)\xi = 0 \text{ and } \lambda^T \xi = 0 \\
 \implies \text{for each } i, (b_{ii} - x)\xi_i = 0 \text{ and } \lambda^T \xi = 0 \\
 \implies \text{for each } i, \xi_i = 0 \text{ or } x = b_{ii} \text{ and } \lambda^T \xi = 0 \\
 \implies \xi = 0, \text{ or there is at most one } i, \text{ with } \xi_i \neq 0 \text{ and } \lambda_i \xi_i = \lambda^T \xi = 0 \\
 \implies \xi = 0.
 \end{aligned}$$

THEOREM 16.12 (Instantons Described). *If (λ, B) satisfies Conditions (I) and (II), then $A_{\lambda, B}$ is an instanton (i.e., the curvature $F_{\lambda, B}$ of $A_{\lambda, B}$ is self-dual). Also, $A_{\lambda, B}$ lifts and extends to a connection on a principal $\text{SU}(2)$ -bundle $\pi: P \rightarrow S^4$. Moreover, if $\lambda' = T\lambda q$ and $B' = TBT^{-1}$ for some unit $q \in \mathbb{H}$ (i.e., $q \in S^3$) and some $T \in \text{SO}(k)$, then (λ', B') also satisfies Conditions (I) and (II), and*

$$A_{\lambda', B'} = q^{-1} A_{\lambda, B} q,$$

so that $A_{\lambda', B'}$ is equivalent (via a gauge transformation) to $A_{\lambda, B}$.

PROOF. First we introduce the following notation:

$$\begin{aligned}
 \sigma(x) &:= \sqrt{1 + |u(x)|^2} \text{ and} \\
 U(x) &:= \frac{1}{\sigma(x)} \begin{bmatrix} 1 & \\ & u(x) \end{bmatrix} = \frac{1}{\sigma(x)} \begin{bmatrix} 1 & \\ & (B - xI_k)^{-1} \lambda \end{bmatrix}.
 \end{aligned}$$

Note that

$$\begin{aligned}
 U^* dU &= \sigma^{-1} \begin{bmatrix} 1 & u^* \end{bmatrix} d \left(\sigma^{-1} \begin{bmatrix} 1 \\ u \end{bmatrix} \right) \\
 &= \sigma^{-1} \begin{bmatrix} 1 & u^* \end{bmatrix} \left(\sigma^{-1} \begin{bmatrix} 0 \\ du \end{bmatrix} + d(\sigma^{-1}) \begin{bmatrix} 1 \\ u \end{bmatrix} \right) \\
 &= \sigma^{-2} u^* du + \sigma^{-1} d(\sigma^{-1}) \begin{bmatrix} 1 & u^* \end{bmatrix} \begin{bmatrix} 1 \\ u \end{bmatrix} \\
 &= \sigma^{-2} u^* du + \sigma d(\sigma^{-1}).
 \end{aligned}$$

Since $\sigma d(\sigma^{-1})$ is real, we then have

$$A_{\lambda, B}(x) := \text{Im} \left(\frac{u^* du}{1 + |u(x)|^2} \right) = \text{Im}(U^* dU).$$

Moreover,

$$\begin{aligned}
 F_{\lambda, B} &= dA_{\lambda, B} + A_{\lambda, B} \wedge A_{\lambda, B} \\
 &= d \text{Im}(U^* dU) + \text{Im}(U^* dU) \wedge \text{Im}(U^* dU) \\
 &= \text{Im}(d(U^* dU)) + \text{Im}((U^* dU) \wedge (U^* dU)),
 \end{aligned}$$

since d commutes with the algebraic projection Im , and

$$\text{Im}(U^* dU) \wedge \text{Im}(U^* dU) = \text{Im}(U^* dU) \wedge \text{Im}(U^* dU)$$

by the computation

$$\begin{aligned}
U^* dU \wedge U^* dU &= (\operatorname{Re}(U^* dU) + \operatorname{Im}(U^* dU)) \wedge (\operatorname{Re}(U^* dU) + \operatorname{Im}(U^* dU)) \\
&= \operatorname{Im}(U^* dU) \wedge \operatorname{Im}(U^* dU) + \operatorname{Re}(U^* dU) \wedge \operatorname{Re}(U^* dU) \\
&\quad + \operatorname{Im}(U^* dU) \wedge \operatorname{Re}(U^* dU) + \operatorname{Re}(U^* dU) \wedge \operatorname{Im}(U^* dU) \\
&= \operatorname{Re}(U^* dU) \wedge \operatorname{Re}(U^* dU) + \operatorname{Im}(U^* dU) \wedge \operatorname{Im}(U^* dU),
\end{aligned}$$

where the cross terms cancel, since 1-forms anti-commute, while real and pure imaginary quaternions commute. Thus,

$$\begin{aligned}
F_{\lambda, B} &= \operatorname{Im}(d(U^* dU) + (U^* dU) \wedge (U^* dU)) \\
&= \operatorname{Im}(dU^* \wedge dU + (U^* dU) \wedge (U^* dU)) = \operatorname{Im}(F_U),
\end{aligned}$$

where

$$F_U := dU^* \wedge dU + (U^* dU) \wedge (U^* dU).$$

Let $M_{m,n}(\mathbb{H})$ denote the set of $m \times n$ matrices with quaternion entries. While $U^* U = 1$, we have

$$P := UU^* \in M_{k+1, k+1}(\mathbb{H}).$$

Note that $P^2 = UU^*UU^* = P$ and $P: \mathbb{H}^{k+1} \rightarrow \mathbb{H}^{k+1}$ is a projection onto

$$\operatorname{span}(U) := \{Uq : q \in \mathbb{H}\}.$$

We have

$$F_U = U^*(dP \wedge dP)U$$

by the following computation (where we use $d(U^* U) = d(1) = 0$)

$$\begin{aligned}
U^*(dP \wedge dP)U &= U^*(d(UU^*) \wedge d(UU^*))U \\
&= U^*(((dU)U^* + U dU^*) \wedge ((dU)U^* + U dU^*))U \\
&= (U^*(dU)U^* + dU^*) \wedge (dU + U(dU^*)U) \\
&= dU^* \wedge dU + U^* dU \wedge U^* dU \\
&\quad + ((dU^*)U + U^*(dU)) \wedge (dU^*)U \\
&= dU^* \wedge dU + U^* dU \wedge U^* dU + d(U^* U) \wedge (dU^*)U = F_U.
\end{aligned}$$

Hence, the self-duality of F_U will follow, once the self-duality of $dP \wedge dP$ is shown. To demonstrate that $dP \wedge dP$ is self-dual, it turns out to be easier to work with the complementary projection $Q := I - P$. Note that

$$Q := I - P \implies dP \wedge dP = d(I - P) \wedge d(I - P) = dQ \wedge dQ.$$

In order to find an appropriate formula for Q , we first seek $v \in M_{k+1, k}(\mathbb{H})$, whose columns span a subspace, say $U^\perp$, of $M_{k+1}(\mathbb{H})$ which is orthogonal to U ; i.e., $U^* v = 0$. Writing

$$v = \begin{bmatrix} v_1 \\ v_2 \end{bmatrix} \in M_{k+1, k}(\mathbb{H}),$$

where $v_1 \in M_{1, k}(\mathbb{H})$ and $v_2 \in M_{k, k}(\mathbb{H})$, we want

$$\begin{aligned}
0 &= \sigma U^* v = \begin{bmatrix} 1 & u^* \end{bmatrix} \begin{bmatrix} v_1 \\ v_2 \end{bmatrix} = v_1 + u^* v_2 \\
&= v_1 + \left((B - xI_k)^{-1} \lambda \right)^* v_2 = v_1 + \lambda^* (B - xI_k)^{* -1} v_2.
\end{aligned}$$

This is achieved by taking $v_2 = (B - xI_k)^*$ and $v_1 = -\lambda^*$. Thus, we take

$$v = \begin{bmatrix} -\lambda^* \\ (B - xI_k)^* \end{bmatrix} \in M_{k+1,k}(\mathbb{H}).$$

Note that Condition II says precisely that v has rank k . Then $v^*v = M_{k,k}(\mathbb{H})$ is invertible, and the orthogonal projection Q of $\mathbb{H}^{k+1}$ onto $U^\perp$ is given by the quaternionic version of the usual formula, namely

$$Q = v(v^*v)^{-1}v^*.$$

Indeed,

$$QU = v(v^*v)^{-1}(v^*U) = 0 \quad \text{and} \quad Qv = v(v^*v)^{-1}v^*v = v.$$

Now,

$$U^*(dP \wedge dP)U = U^*d(1 - Q) \wedge d(1 - Q)U = U^*dQ \wedge (dQ)U.$$

Since $U^*v = 0$, we have

$$\begin{aligned} U^*dQ &= U^*d\left(v(v^*v)^{-1}v^*\right) = U^*\left((dv)(v^*v)^{-1}v^* + vd\left((v^*v)^{-1}v^*\right)\right) \\ &= U^*(dv)(v^*v)^{-1}v^* + U^*vd\left((v^*v)^{-1}v^*\right) = U^*(dv)(v^*v)^{-1}v^*. \end{aligned}$$

Similarly, since $v^*U = (U^*v)^* = 0$, we have

$$(dQ)U = d\left(v(v^*v)^{-1}v^*\right)U = v(v^*v)^{-1}(dv^*)U.$$

Thus,

$$\begin{aligned} F_U &= U^*dQ \wedge (dQ)U = U^*(dv)(v^*v)^{-1}v^* \wedge v(v^*v)^{-1}(dv^*)U \\ &= U^*(dv)(v^*v)^{-1} \wedge (dv^*)U. \end{aligned}$$

Note that

$$\begin{aligned} dv &= d \begin{bmatrix} -\lambda^* \\ (B - xI_k)^* \end{bmatrix} = \begin{bmatrix} 0 \\ -(d\bar{x})I_k \end{bmatrix} = \begin{bmatrix} 0 \\ -I_k \end{bmatrix} d\bar{x} \quad \text{and} \\ dv^* &= d[-\lambda, B - xI_k] = dx[0, -I_k]. \end{aligned}$$

Hence,

$$\begin{aligned} F_U &= U^*dQ \wedge (dQ)U = U^*(dv)(v^*v)^{-1} \wedge (dv^*)U \\ &= U^* \begin{bmatrix} 0 \\ -I_k \end{bmatrix} d\bar{x}(v^*v)^{-1} \wedge dx[0, -I_k]U \\ &= \sigma^{-1} \begin{bmatrix} 1 & u^* \end{bmatrix} \begin{bmatrix} 0 \\ -I_k \end{bmatrix} d\bar{x}(v^*v)^{-1} \wedge dx[0, -I_k] \sigma^{-1} \begin{bmatrix} 1 \\ u \end{bmatrix} \\ &= \sigma^{-2} u^*(d\bar{x})(v^*v)^{-1} \wedge (dx)u. \end{aligned}$$

By (16.13), $d\bar{x} \wedge dx$ is a self-dual, quaternion-valued form. The intervening factor $(v^*v)^{-1}$ in $(d\bar{x})(v^*v)^{-1} \wedge (dx)$ prevents us from asserting that F_U is self-dual. On the other hand, if $(v^*v)^{-1} \in M_{k,k}(\mathbb{H})$ has *real* entries, then $(v^*v)^{-1}$ commutes with dx , and

$$F_U = \sigma^{-2} u^* \left((v^*v)^{-1} d\bar{x} \wedge dx \right) u$$

is indeed self-dual. It is precisely Condition (I) which guarantees that v^*v (and hence $(v^*v)^{-1}$) is real. To show this, first note that

$$\begin{aligned} v^*v &= \begin{bmatrix} -\lambda & B - xI_k \end{bmatrix} \begin{bmatrix} -\lambda^* \\ (B - xI_k)^* \end{bmatrix} = \lambda\lambda^* + (B - xI_k)(B - xI_k)^* \\ &= \lambda\lambda^* + BB^* - (B\bar{x} + xB^*) + |x|^2 I_k. \end{aligned}$$

This is real for all $x \in \mathbb{H} \Leftrightarrow \lambda\lambda^* + BB^*$ is real and $B\bar{x} + xB^*$ is real for all $x \in \mathbb{H}$. We show that $B\bar{x} + xB^*$ is real for all $x \in \mathbb{H} \Leftrightarrow B$ symmetric. We have B symmetric $\Leftrightarrow B^T = B \Leftrightarrow B^* = \bar{B}$. Assume that $B\bar{x} + xB^*$ is real for all $x \in \mathbb{H}$. Then

$$xB^* = \overline{(B\bar{x})} = x\bar{B},$$

and in particular for $x = 1$, $B^* = \bar{B}$ (i.e., $B^T = B$). Conversely, for B symmetric, we have $B^* = \bar{B}$ and so for all $x \in \mathbb{H}$,

$$B\bar{x} + xB^* = B\bar{x} + x\bar{B} = \overline{(x\bar{B} + B\bar{x})} = \overline{(B\bar{x} + xB^*)},$$

namely $B\bar{x} + xB^*$ is real.

It is easy to check that F_U is pure imaginary. Thus,

$$F_{\lambda,B} = \text{Im}(F_U) = F_U = \sigma^{-2}u^* \left((v^*v)^{-1} d\bar{x} \wedge dx \right) u.$$

It is also easy to verify that as $|x| \rightarrow \infty$

$$|F_{\lambda,B}|^2 = O(|x|^{-8}),$$

so that $|F_{\lambda,B}|^2 \in L^2(\mathbb{R}^4)$, and Uhlenbeck's Theorem then implies that $A_{\lambda,B}$ lifts and extends to a connection on a principal $\text{SU}(2)$ -bundle $\pi: P \rightarrow S^4$.

The verification of the fact that (λ', B') also satisfies Conditions (I) and (II) is routine. Note that B' is symmetric, since

$$B'^T = (RBR^{-1})^T = R^{-1T}B^TR^T = RB^TR^{-1} = B'.$$

Moreover $B'B'^* + \lambda'\lambda'^*$ is real, since

$$\begin{aligned} B'B'^* + \lambda'\lambda'^* &= RBR^{-1}(RBR^{-1})^* + (R\lambda q)(R\lambda q)^* \\ &= RBR^{-1}(R^{-1*}B^*R^*) + (R\lambda q)(q^*\lambda^*R^*) \\ &= RBR^{-1}(RB^*R^T) + R\lambda\lambda^*R^T \\ &= RBB^*R^T + R\lambda\lambda^*R^T = R(BB^* + \lambda\lambda^*)R^T. \end{aligned}$$

Finally,

$$\begin{aligned} (B' - xI_k)\xi &= 0 \text{ and } \lambda'^*\xi = 0 \\ &\implies (RBR^{-1} - xI_k)\xi = 0 \text{ and } (R\lambda q)^*\xi = 0 \\ &\implies R(B - xI_k)R^{-1}\xi = 0 \text{ and } q^*\lambda^*R^T\xi = 0 \\ &\implies (B - xI_k)(R^{-1}\xi) = 0 \text{ and } \lambda^*R^{-1}\xi = 0 \\ &\implies R^{-1}\xi = 0 \implies \xi = 0. \end{aligned}$$

Note that for $u_{\lambda,B}(x) := (B - xI_k)^{-1}\lambda$, we have

$$\begin{aligned} u_{\lambda',B'}(x) &= (B' - xI_k)^{-1}\lambda' = (TBT^{-1} - xI_k)^{-1}T\lambda q \\ &= (T(B - xI_k)T^{-1})^{-1}T\lambda q = (B - xI_k)^{-1}\lambda q = u_{\lambda,B}(x)q, \end{aligned}$$

and so

$$\begin{aligned} A_{\lambda', B'}(x) &= \operatorname{Im} \left(\frac{(uq)^* d(uq)}{1 + |uq(x)|^2} \right) = \operatorname{Im} \left(\frac{\bar{q} u^*(du) q}{1 + |u(x)|^2} \right) \\ &= \bar{q} \operatorname{Im} \left(\frac{u^*(du)}{1 + |u(x)|^2} \right) q = \bar{q} A_{\lambda, B}(x) q. \end{aligned} \quad \square$$

REMARK 16.13. The principal $\mathrm{SU}(2)$ -bundle $\pi: P \rightarrow S^4$ in Theorem 16.12 has

$$c_2(E') [S^4] = -k, \text{ for } k \text{ in (16.11) and } E' = P \times_{\mathrm{SU}(2)} \mathbb{C}^2.$$

We have shown this for the special case, where the B is the diagonal $k \times k$ matrix with distinct diagonal entries. If the set of (λ, B) satisfying Conditions (I) and (II) of (16.11) is connected, then $c_2(E') [S^4] = -k$ for all such (λ, B) by continuity. As emphasized above, a much more difficult task would be to show that *every instanton* arises in this fashion, as stated in Theorem 16.14 below. Using methods from algebraic geometry and twistor theory, this was accomplished in [36]. An excellent, expanded presentation is found in [24], in which Theorem 16.14 appears on p. 26. The reader will notice some differences between our presentation and ATIYAH's, since ATIYAH writes his quaternions as $x = x_1 + x_2 \mathbf{i} + x_3 \mathbf{j} + x_4 \mathbf{k}$, whereas we have written $x = x_4 + x_1 \mathbf{i} + x_2 \mathbf{j} + x_3 \mathbf{k}$. This causes a reversal of orientation. It also (for our own good) made us feel obligated to go through the entire construction down to the last detail in the proof of Theorem 16.12.

THEOREM 16.14 (Instantons Captured). *Every instanton on $\mathbb{R}^4$, which extends to an instanton on a principal $\mathrm{SU}(2)$ -bundle $\pi: P \rightarrow S^4$ with $c_2(P \times \mathbb{C}^2) [S^4] = -k$, is of the form $A_{\lambda, B}$ for (λ, B) satisfying Conditions (I) and (II). Moreover, $A_{\lambda, B}$ is equivalent (via a gauge transformation) to $A_{\lambda', B'} \Leftrightarrow \lambda' = T\lambda q$ and $B' = TBT^{-1}$ for some unit $q \in \mathbb{H}$ (i.e., $q \in S^3$) and some $T \in \mathrm{SO}(k)$.*

Given Theorem 16.14, we can count the number of *independent* parameters in the space of instantons modulo gauge transformations. For a fixed k , the real dimension of the space of (λ, B) for which B is symmetric, is

$$4k + 4 \cdot \frac{1}{2}k(k+1) = 2k^2 + 6k.$$

Since $(B^*B + \lambda^*\lambda)^* = B^*B + \lambda^*\lambda$, we have $(B^*B + \lambda^*\lambda)^T = \overline{B^*B + \lambda^*\lambda}$, and so

$$(\operatorname{Im}(B^*B + \lambda^*\lambda))^T = \operatorname{Im}(\overline{B^*B + \lambda^*\lambda}) = -\operatorname{Im}(B^*B + \lambda^*\lambda).$$

Thus, $\operatorname{Im}(B^*B + \lambda^*\lambda)$ is skew-symmetric and setting it equal to 0 eliminates at most $3 \cdot \frac{1}{2}k(k-1)$ dimensions. Quotienting by the group $S^3 \times \mathrm{SO}(k)$ of gauge equivalences among the $A_{\lambda, B}$ further reduces the dimension by at most $3 + \frac{1}{2}k(k-1)$. Thus, the dimension of the space of $A_{\lambda, B}$ satisfying conditions (I) and (II) is at least

$$2k^2 + 6k - 3 \cdot \frac{1}{2}k(k-1) - (3 + \frac{1}{2}k(k-1)) = 8k - 3.$$

In the next section, we apply the index theorem to prove that the space of instantons modulo gauge transformations is a manifold of dimension $8k - 3$. Thus, the preceding intuitive dimension count is actually correct. In other words, the conditions imposed are actually all independent, in case there was any doubt.

3. Linearization of the Moduli Space of Self-dual Connections

In Section 16.1 we observed that $\text{YM}: \mathcal{C}(P) \rightarrow \mathbb{R}^+$ is invariant under the action on $\mathcal{C}(P)$ of the group $\text{GA}(P)$ of gauge transformations, since for $F \in \text{GA}(P)$, $F \cdot \omega = (F^{-1})^* \omega$ yields

$$\begin{aligned} \Omega^{F \cdot \omega} &= d(F \cdot \omega) + (F \cdot \omega) \wedge (F \cdot \omega) = (F^{-1})^*(d\omega + \omega \wedge \omega) \\ &= (F^{-1})^* \Omega^\omega = F \cdot \Omega^\omega, \end{aligned}$$

and then $|F \cdot \Omega^\omega|^2 = |\Omega^\omega|^2$ by Corollary 15.31. In particular, the set of critical points of YM is preserved by this action, as well as the (possibly empty) set of (anti-) self-dual connections (absolute minima of YM, if they exist). Thus, the quotient space

$$(16.31) \quad \mathcal{M} := \mathcal{C}(P) / \text{GA}(P)$$

is a natural object for study. In particular, one would like to know the extent to which we may regard $\mathcal{M}$ as a manifold, say modeled on some infinite dimensional Fréchet space. Also, if $\mathcal{C}(P)^+$ denotes the space of self-dual connections (i.e., with self-dual curvature), it would be of interest to compute the dimension of *the space of moduli of self-dual connections*

$$(16.32) \quad \mathcal{M}^+ := \mathcal{C}(P)^+ / \text{GA}(P),$$

at least where it is a submanifold of $\mathcal{M}$. In the heuristic discussion which follows, we will talk rather loosely about infinite dimensional manifolds, and their tangent spaces and normal spaces. However, this discussion will motivate a precise theorem with a precise proof. In Section 16.4, we will provide the framework within which it makes sense to speak of $\mathcal{M}^+$ as being a submanifold of $\mathcal{M}$.

Heuristic discussion: For $\omega \in \mathcal{C}(P)$, the orbit of the action of $\text{GA}(P)$ on $\mathcal{C}(P)$ is

$$\text{GA}(P) \cdot \omega := \{F \cdot \omega : F \in \text{GA}(P)\} = \{\Phi(f) \cdot \omega : f \in C(P, G)\}$$

in the notation of Proposition 15.28, p. 411. Formally, the Lie algebra of $C(P, G)$ is $C(P, \mathfrak{g})$ and the infinitesimal action of $C(P, \mathfrak{g})$ on $\mathcal{C}(P)$ is given (see Proposition 15.33, p. 413), for $s \in C(P, \mathfrak{g})$ and $\omega \in \mathcal{C}(P)$, by

$$s \cdot \omega = \left. \frac{d}{dt} (\Phi(\text{Exp}(ts)) \cdot \omega) \right|_{t=0} = -(ds + [\omega, s]) = -D^\omega s \in \overline{\Omega}^1(P, \mathfrak{g}).$$

Thus the **formal tangent space** at $\omega \in \mathcal{C}(P)$ of the orbit $\text{GA}(P) \cdot \omega$ is

$$T_\omega(\text{GA}(P) \cdot \omega) := \left\{ D^\omega s \in \overline{\Omega}^1(P, \mathfrak{g}) : s \in C(P, \mathfrak{g}) \right\}.$$

Note that $T_\omega(\text{GA}(P) \cdot \omega) \subseteq \overline{\Omega}^1(P, \mathfrak{g})$, which is the vector space on which the affine space $\mathcal{C}(P)$ is modeled (see Remark 15.12, p. 401). For $\tau \in \overline{\Omega}^1(P, \mathfrak{g})$ and $s \in C(P, \mathfrak{g})$, we have

$$(\tau, D^\omega s) = (\delta^\omega \tau, s),$$

where δ^ω is covariant codifferential, the formal adjoint of D^ω (see Proposition 15.19, p. 406). Thus, the **formal normal space** to $\text{GA}(P) \cdot \omega$ at ω is

$$(16.33) \quad N_\omega(\text{GA}(P) \cdot \omega) := \left\{ \tau \in \overline{\Omega}^1(P, \mathfrak{g}) : \delta^\omega \tau = 0 \right\}.$$

The **formal slice of the action** is

$$(16.34) \quad S_\omega := \{\omega + \tau : \tau \in N_\omega(\text{GA}(P) \cdot \omega)\} = \{\omega + \tau : \delta^\omega \tau = 0\}.$$

Intuitively, we expect that every connection ω' in a *suitably small neighborhood* of ω will be gauge-equivalent to a connection in S_ω ; i.e., there is some $F \in \text{GA}(P)$, such that $F \cdot \omega' \in S_\omega$.

Recall from Section 15.8 that the isotropy subgroup of ω is

$$I_\omega := \{F \in \text{GA}(P) : F \cdot \omega = \omega\}.$$

Note that I_ω leaves S setwise fixed, since, for $\tau \in N_\omega(\text{GA}(P) \cdot \omega)$,

$$F \in I_\omega \implies F \cdot (\omega + \tau) = \omega + F \cdot \tau \quad \text{and} \quad \delta^\omega(F \cdot \tau) = F \cdot \delta^{F \cdot \omega} \tau = F \cdot \delta^\omega \tau = 0,$$

where we have used Corollary 15.32 on p. 413. Unless I_ω acts trivially on S_ω , there will be gauge-equivalent connections in S_ω , and so S_ω will not parametrize $\mathcal{M} := \mathcal{C}(P) / \text{GA}(P)$ in a 1-1 fashion even locally about ω . Note that if $g \in Z(G) :=$ the center of G , then $R_g : P \rightarrow P$ is in $\text{GA}(P)$, and for any $\omega' \in \mathcal{C}(P)$ we have $R_g^* \omega' = \omega'$ by (15.27), p. 411. A condition which implies that I_ω consists of only these *central* gauge transformations is that ω be irreducible; this is immediate from Proposition 15.64, p. 456, which asserts that I_ω is isomorphic to the centralizer $Z(\text{Hol}(\omega, p_0))$ (in G) of the holonomy group $\text{Hol}(\omega, p_0)$. The center of a semi-simple, compact G must be finite. In this case, for irreducible ω , there can be no nontrivial one-parameter subgroup in I_ω .

PROPOSITION 16.15. *Let $\alpha \in C(P, \mathfrak{g})$. Then $\Phi(\text{Exp}(t\alpha)) \in I_\omega$ for all real t , if and only if $D^\omega \alpha = 0$. Thus, the following are equivalent (where $\text{Hol}(\omega, p)$ denotes the holonomy group of ω with arbitrary reference point $p \in P$):*

- (i) $\text{Ker}(D^\omega : C(P, \mathfrak{g}) \rightarrow \bar{\Omega}^1(P, \mathfrak{g})) = \{0\}$.
- (ii) $Z(\text{Hol}(\omega, p)) = \{g \in G : gg_0 = g_0g \text{ for all } g_0 \in \text{Hol}(\omega, p)\}$ is discrete.

PROOF. Using (15.33) on p. 413, for any real t_0 , we have

$$\begin{aligned} \frac{d}{dt}(\Phi(\text{Exp}(t\alpha)) \cdot \omega)|_{t=t_0} &= \frac{d}{dt}(\Phi(\text{Exp}((t_0 + t)\alpha)) \cdot \omega)|_{t=0} \\ &= \frac{d}{dt}(\Phi(\text{Exp}(t_0\alpha) \text{Exp}(t\alpha)) \cdot \omega)|_{t=0} \\ &= \frac{d}{dt}((\Phi(\text{Exp}(t_0\alpha)) \cdot \Phi(\text{Exp}(t\alpha))) \cdot \omega)|_{t=0} \\ &= \frac{d}{dt}(\Phi(\text{Exp}(t_0\alpha)) \cdot (\Phi(\text{Exp}(t\alpha)) \cdot \omega))|_{t=0} \\ &= \frac{d}{dt}\left(\Phi\left(\text{Exp}(t_0\alpha)^{-1}\right)^* (\Phi(\text{Exp}(t\alpha)) \cdot \omega)\right)|_{t=0} \\ &= \Phi(\text{Exp}(-t_0\alpha))^* \left(\frac{d}{dt} \Phi(\text{Exp}(t\alpha)) \cdot \omega\right)|_{t=0} \\ &= \Phi(\text{Exp}(-t_0\alpha))^* (-D^\omega \alpha). \end{aligned}$$

Since $\Phi(\text{Exp}(0 \cdot \alpha)) \cdot \omega = \omega$, $\Phi(\text{Exp}(t\alpha)) \cdot \omega = \omega$ for all $t \iff D^\omega \alpha = 0$. $\square$

DEFINITION 16.16. Let $\pi : P \rightarrow M$ principal G -bundle, where G is a compact, semi-simple Lie group. A connection 1-form ω on P is called **weakly irreducible** if (i), or equivalently (ii), holds in Proposition 16.15.

If $\omega \in \mathcal{C}(P)^+$ is a weakly-irreducible, self-dual connection, then

$$\omega' \in \mathcal{C}(P)^+ \cap S_\omega \iff * \Omega^{\omega'} = \Omega^{\omega'} \quad \text{and} \quad \delta^\omega(\omega' - \omega) = 0.$$

Writing $\tau = \omega' - \omega$ (or $\omega' = \omega + \tau$), we have

$$\begin{aligned} \Omega^{\omega'} &= d\omega' + \frac{1}{2} [\omega', \omega'] = d\omega + \frac{1}{2} [\omega, \omega] + d\tau + \mathfrak{ad}(\omega) \wedge \tau + \frac{1}{2} [\tau, \tau] \\ &= \Omega^\omega + D^\omega \tau + \frac{1}{2} [\tau, \tau]. \end{aligned}$$

Thus, $*\Omega^{\omega'} = \Omega^{\omega} \Leftrightarrow (1 - *) (D^{\omega}\tau + \frac{1}{2}[\tau, \tau]) = 0$. Hence,

$$(16.35) \quad \omega' \in \mathcal{C}(P)^+ \cap S_{\omega} \iff \begin{cases} \text{(A)} \delta^{\omega}\tau = 0 \text{ and} \\ \text{(B)} (1 - *) (D^{\omega}\tau + \frac{1}{2}[\tau, \tau]) = 0. \end{cases}$$

Condition (A) is linear and the linearization of the quadratic Condition (B) is $(1 - *) D^{\omega}\tau = 0$. Hence, the **formal tangent space** of $\mathcal{C}(P)^+ \cap S_{\omega}$ at ω is

$$(16.36) \quad T_{\omega}(\mathcal{C}(P)^+ \cap S_{\omega}) := \left\{ \tau \in \overline{\Omega}^1(P, \mathfrak{g}) : \delta^{\omega}\tau = 0 \text{ and } (1 - *) D^{\omega}\tau = 0 \right\}.$$

Spinor-Free Dimension Calculation. The preceding motivates the following key result, which specifies the dimension of the hypothetical manifold $\mathcal{C}(P)^+ \cap S_{\omega}$ near a weakly-irreducible self-dual connection ω for a suitable principal G -bundle $\pi: P \rightarrow M$. The original proof in [39] makes use of the Dirac operator on spinor fields and the $\hat{A}$ genus, along with the Index Theorem. The proof here is spinor-free, and is essentially Hodge-theoretic. The Index Theorem is used mainly to handle the *twist* in the bundle $P \times_G \mathfrak{g}_{\mathbb{C}}$. A reader may be surprised how long our proof of the Formal Dimension Theorem is. Indeed, once we have that $\text{index } \mathcal{T}_0 = \int_M ch(E) \smile$ (something involving Riemannian curvature) one is tempted to conclude (by looking at homogeneous parts) that the answer is $8k - 3$ (namely, the index of the untwisted operator $\mathcal{T}_0$) and then compute the index of the twisted operator $\mathcal{T}$ using the Hodge Theorem. That sounds easy. However, when checking the details, it seems to us that one has to go through the same lengthy calculations as in the proof here. A radically different *excision/homotopy* proof idea may be more promising, when we first reduce to the trivial bundle and then deform to the trivial connection. Someone should try.

THEOREM 16.17 (Formal Dimension Theorem). *Let G be a Lie group and assume G semi-simple and compact. Let $\omega \in \mathcal{C}(P)^+$ be a weakly-irreducible, self-dual connection for a principal G -bundle $\pi: P \rightarrow M$ over a self-dual, compact, connected, oriented Riemannian 4-manifold M with nonnegative scalar curvature $S \neq 0$. For the formal tangent space $T_{\omega}(\mathcal{C}(P)^+ \cap S_{\omega})$ defined by (16.36), we have*

$$(16.37) \quad \dim T_{\omega}(\mathcal{C}(P)^+ \cap S_{\omega}) = 2ch(P \times_G \mathfrak{g}_{\mathbb{C}})[M] - \frac{1}{2} \dim(G)(\chi(M) - \text{sig}(M)),$$

where $P \times_G \mathfrak{g}_{\mathbb{C}} \rightarrow M$ denotes the vector bundle associated to $\pi: P \rightarrow M$ via the complex adjoint representation $ad_{\mathbb{C}}: G \rightarrow \text{GL}(\mathfrak{g}_{\mathbb{C}})$, $\mathfrak{g}_{\mathbb{C}} := \mathbb{C} \otimes \mathfrak{g}$, $\chi(M)$ denotes the Euler characteristic of M , and $\text{sig}(M)$ denotes the signature of M .

PROOF. Let $E := P \times_G \mathfrak{g}_{\mathbb{C}}$, and let $\Omega^k(E)$ denote the space of E -valued k -forms on M . By (15.11), p. 403, we may (and often do) make the identification

$$\Omega^k(E) \xrightarrow{\sim} \overline{\Omega}^k(P, \mathfrak{g}_{\mathbb{C}}).$$

Let $\Omega^2_{-}(E)$ denote the space of anti-self-dual E -valued 2-forms on M . Define $\mathcal{T}: \Omega^1(E) \rightarrow \Omega^0(E) \oplus \Omega^2_{-}(E)$, for $\tau \in \Omega^k(E)$, by

$$(16.38) \quad \mathcal{T}(\tau) := (\delta^{\omega}\tau, \frac{1}{2}(1 - *) D^{\omega}\tau).$$

Note that $\text{Ker } \mathcal{T} = T_{\omega}(\mathcal{C}(P)^+ \cap S_{\omega})$. Of course, $\Omega^0(E) \oplus \Omega^2_{-}(E)$ can be regarded as the space of sections of the single bundle $E \otimes (\Lambda^0(T^*M) \oplus \Lambda^2_{-}(T^*M))$, and so $\mathcal{T}$ is a differential operator (of order 1) mapping

$$C^{\infty}(E \otimes \Lambda^1(T^*M)) \longrightarrow C^{\infty}(E \otimes (\Lambda^0(T^*M) \oplus \Lambda^2_{-}(T^*M))).$$

Since

$$\dim \Lambda^0(T^*M) = 4 = 1 + 3 = \dim(\Lambda^0(T^*M) \oplus \Lambda_-^2(T^*M)),$$

we know that $\mathcal{T}$ will be elliptic if its symbol $\sigma(\mathcal{T})$ is injective. From the local formulas for D^ω and δ^ω (see (15.22) and (15.24), p.407), it follows that $\sigma(\mathcal{T}) = \text{Id}_E \otimes \sigma(\mathcal{T}_0)$, where $\sigma(\mathcal{T}_0)$ denotes the symbol of the *untwisted* (i.e., coefficients no longer in E) operator $\mathcal{T}_0: \Omega^1(M) \rightarrow \Omega^0(M) \oplus \Omega_-^2(M)$ given by

$$\mathcal{T}_0(\gamma) := (\delta\gamma, \tfrac{1}{2}(1 - *)d\gamma).$$

Let $S(M) \subseteq T^*M$ denote the unit cosphere bundle. Then

$$\sigma(\mathcal{T}_0): S(M) \rightarrow \text{Hom}(T^*M, \Lambda^0(T^*M) \oplus \Lambda_-^2(T^*M))$$

is given, for $\xi \in S(M)$ and $\eta \in T_x^*M$, by

$$\sigma_\xi(\eta) = (-\langle \xi, \eta \rangle, \tfrac{1}{2}(1 - *)\xi \wedge \eta).$$

Now, $\sigma(\mathcal{T}_0)_\xi(\eta) = 0 \Rightarrow \langle \xi, \eta \rangle = 0$ and $*(\xi \wedge \eta) = \xi \wedge \eta$. If $*(\xi \wedge \eta) = \xi \wedge \eta$ and ν_x denotes the volume element at x , then

$$|\xi \wedge \eta|^2 \nu_x = \xi \wedge \eta \wedge *(\xi \wedge \eta) = \xi \wedge \eta \wedge \xi \wedge \eta = 0,$$

and so $\eta = c\xi$ for some constant c . However, then $0 = \langle \xi, \eta \rangle = c\langle \xi, \xi \rangle = c$, in which case $\eta = 0$. Thus, $\sigma(\mathcal{T}_0)_\xi$ is injective for all $\xi \in S(M)$, and $\mathcal{T}$ is elliptic.

Since $\text{Ker } \mathcal{T} = T_\omega(\mathcal{C}(P)^+ \cap S_\omega)$, our goal is to compute $\dim \text{Ker } \mathcal{T}$. We show that $\text{Ker } \mathcal{T}^* = 0$, and then go on to compute

$$\dim \text{Ker } \mathcal{T} = \dim \text{Ker } \mathcal{T} - \dim \text{Ker } \mathcal{T}^* = \text{index } \mathcal{T}$$

via the index formula. To obtain a formula for $\mathcal{T}^*$, we compute (where $\alpha \in \Omega^0(E)$, $\beta \in \Omega_-^2(E)$, and $\tau \in \Omega^1(E)$)

$$\begin{aligned} (\mathcal{T}^*(\alpha, \beta), \tau) &= ((\alpha, \beta), \mathcal{T}(\tau)) = ((\alpha, \beta), (\delta^\omega \tau, \tfrac{1}{2}(1 - *)D^\omega \tau)) \\ &= (\alpha, \delta^\omega \tau) + (\beta, \tfrac{1}{2}(1 - *)D^\omega \tau) \\ (16.39) \quad &= (D^\omega \alpha, \tau) + (\beta, D^\omega \tau) = (D^\omega \alpha + \delta^\omega \beta, \tau), \end{aligned}$$

where we note that $\tfrac{1}{2}(1 - *)$ is an *orthogonal* projection onto $\Omega_-^2(E)$ in which β resides, so that $(\beta, \tfrac{1}{2}(1 - *)D^\omega \tau) = (\beta, D^\omega \tau)$. Thus,

$$\mathcal{T}^*(\alpha, \beta) = D^\omega \alpha + \delta^\omega \beta.$$

We now prove that $\text{Ker } \mathcal{T}^* = 0$. Suppose that $\mathcal{T}^*(\alpha, \beta) = 0$, so that $D^\omega \alpha = -\delta^\omega \beta$. Since $\omega \in \mathcal{C}(P)^+$ (i.e., $\Omega^\omega \in \Omega_+^2(E)$) and $\beta \in \Omega_-^2(E) \subseteq \Omega_+^2(E)^\perp$, we have

$$\|D^\omega \alpha\|^2 = (-\delta^\omega \beta, D^\omega \alpha) = -(\beta, D^\omega D^\omega \alpha) = -(\beta, [\Omega^\omega, \alpha]) = 0.$$

Thus, $\mathcal{T}^*(\alpha, \beta) = 0 \Rightarrow -\delta^\omega \beta = D^\omega \alpha = 0$. Since we have assumed that ω is weakly-irreducible, $D^\omega \alpha = 0 \Rightarrow \alpha = 0$. As $\beta \in \Omega_-^2(E)$,

$$\begin{aligned} \delta^\omega \beta = 0 &\implies D^\omega \beta = -D^\omega * \beta = *(D^\omega * \beta) = -*\delta^\omega \beta = 0 \\ &\implies \Delta^\omega \beta = \delta^\omega D^\omega \beta + D^\omega \delta^\omega \beta = 0 \implies \beta = 0, \end{aligned}$$

by Proposition 15.60, p.443, which applies under our assumptions on ω and M . Hence, $\text{Ker } \mathcal{T}^* = 0$, and $\dim \text{Ker } \mathcal{T} = \text{index } \mathcal{T}$.

To compute index $\mathcal{T}$, we use the cohomological index formula (13.4) of Part III, p.315:

$$\begin{aligned} \text{index } \mathcal{T} &= (\Phi^{-1}ch(\sigma(\mathcal{T})) \smile \mathbf{Td}(TM \otimes \mathbb{C})) [M] \\ &= (\Phi^{-1}ch(\text{Id}_E \otimes \sigma(\mathcal{T}_0)) \smile \mathbf{Td}(TM \otimes \mathbb{C})) [M] \\ &= (ch(E) \smile \Phi^{-1}(ch(\sigma(\mathcal{T}_0))) \smile \mathbf{Td}(TM \otimes \mathbb{C})) [M], \end{aligned}$$

where we recall that $\sigma(\mathcal{T}) = \text{Id}_E \otimes \sigma(\mathcal{T}_0)$, Φ denotes the Thom isomorphism, and $\mathbf{Td}(TM \otimes \mathbb{C})$ denotes the Todd class. The unitary frame bundle $U(E)$ of $E = P \times_G \mathfrak{g}_{\mathbb{C}}$ is reducible to an $\text{SU}(N)$ bundle ($N = \dim \mathfrak{g}$), since the orthogonal (relative to K) representation $ad: G \rightarrow \text{SO}(\mathfrak{g})$ extends to $ad_{\mathbb{C}}: G \rightarrow \text{SU}(\mathfrak{g}_{\mathbb{C}})$ which serves to define $E = P \times_G \mathfrak{g}_{\mathbb{C}}$. By the Remark 15.62, p. 445, we then have $ch_1(E) = c_1(E) = 0$, and then $ch(E) = \dim \mathfrak{g} + ch(E)_2$. Note that

$$(\Phi^{-1}(ch(\sigma(\mathcal{T}_0))) \smile \mathbf{Td}(TM \otimes \mathbb{C}))_2 [M] = \text{index } \mathcal{T}_0.$$

We will save the verification that

$$(\Phi^{-1}(ch(\sigma(\mathcal{T}_0))) \smile \mathbf{Td}(TM \otimes \mathbb{C}))_0 = 2$$

for last, but assuming that this is correct, we have

$$(16.40) \quad \text{index } \mathcal{T} = 2ch_2(E) [M] + (\dim \mathfrak{g}) \text{index } \mathcal{T}_0.$$

We now show that

$$(16.41) \quad \text{index } \mathcal{T}_0 = -\frac{1}{2}(\chi(M) - \text{sig}(M)).$$

By Hodge theory (see Equation (13.18) of Section 13.4 above, and Theorem 17.62, p. 603, and Corollary 17.63 below for more details) the cohomology space $H^k(M; \mathbb{R})$ can be identified with the space of harmonic k -forms:

$$\beta \in H^k(M; \mathbb{R}) \iff \Delta\beta = 0 \iff d\beta = 0 \text{ and } \delta\beta = 0.$$

Let $b_k := \dim H^k(M; \mathbb{R})$ denote the k -th Betti number. It is easy to check that $*$ commutes with Δ . Thus $H^2(M; \mathbb{R})$ is preserved by $*$ and splits into the ± 1 eigenspaces of $*$, say $H_{\pm}^2(M; \mathbb{R})$ of dimensions $b_2^{\pm}$, with $b_2 = b_2^+ + b_2^-$. For $\alpha \in H_+^2(M; \mathbb{R})$ and $\beta \in H_-^2(M; \mathbb{R})$, we have

$$\alpha \wedge \alpha = \alpha \wedge * \alpha = |\alpha|^2 \nu, \quad \beta \wedge \beta = -\beta \wedge * \beta = -|\beta|^2 \nu,$$

and

$$\alpha \wedge \beta = -\alpha \wedge * \beta = -\langle \alpha, \beta \rangle \nu = -\langle \beta, \alpha \rangle \nu = -\beta \wedge * \alpha = -\beta \wedge \alpha \implies \alpha \wedge \beta = 0,$$

since 2-forms commute. Thus, $\text{sig}(M) = b_2^+ - b_2^-$. Since $*$: $H^1(M; \mathbb{R}) \xrightarrow{\sim} H^3(M; \mathbb{R})$, we have $b_3 = b_1$, and

$$\begin{aligned} -\frac{1}{2}(\chi(M) - \text{sig}(M)) &= -\frac{1}{2}(b_0 - b_1 + b_2 - b_3 + b_4 - (b_2^+ - b_2^-)) \\ &= -\frac{1}{2}(2 - 2b_1 + 2b_2^-) = b_1 - (1 + b_2^-). \end{aligned}$$

Thus, it suffices to prove that $\dim \text{Ker } \mathcal{T}_0 = b_1$ and $\dim \text{Ker } \mathcal{T}_0^* = 1 + b_2^-$. We claim $\text{Ker } \mathcal{T}_0 = H^1(M; \mathbb{R})$. Since $\mathcal{T}_0(\gamma) = (\delta\gamma, \frac{1}{2}(1 - *)d\gamma)$, it is clear that $H^1(M; \mathbb{R}) \subseteq \text{Ker } \mathcal{T}_0$. If $\gamma \in \text{Ker } \mathcal{T}_0$, then $\delta\gamma = 0$ and $(1 - *)d\gamma = 0$. Hence,

$$0 = \delta((1 - *)d\gamma) = \delta d\gamma - \delta * d\gamma = \delta d\gamma + *d * d\gamma = \delta d\gamma + *d^2\gamma = \delta d\gamma,$$

and

$$\delta d\gamma = 0 \implies 0 = (\delta d\gamma, \gamma) = (d\gamma, d\gamma) \implies d\gamma = 0.$$

Thus, $\text{Ker } \mathcal{T}_0 = H^1(M; \mathbb{R})$, and $\dim \text{Ker } \mathcal{T}_0 = b_1$. We now prove that

$$\text{Ker } \mathcal{T}_0^* = H^0(M; \mathbb{R}) \oplus H_-^2(M; \mathbb{R}).$$

By a computation strictly analogous to (16.39), $\mathcal{T}_0^*(\alpha, \beta) = d\alpha + \delta\beta$. Thus, clearly $H^0(M; \mathbb{R}) \oplus H_-^2(M; \mathbb{R}) \subseteq \text{Ker } \mathcal{T}_0^*$. If $(\alpha, \beta) \in \text{Ker } \mathcal{T}_0^*$, then $d\alpha + \delta\beta = 0$ and

$$0 = \delta(d\alpha + \delta\beta) = \delta d\alpha + \delta^2\beta = \delta d\alpha.$$

Hence, $0 = (\delta d\alpha, \alpha) = (d\alpha, d\alpha)$ and $d\alpha = 0$, so that $\alpha \in H^0(M; \mathbb{R})$. Then

$$d\alpha + \delta\beta = 0 \implies \delta\beta = 0,$$

and since $\beta \in \Omega_-^2(M, \mathbb{R})$,

$$0 = *\delta\beta = -**d*\beta = d*\beta = -d\beta.$$

Thus, $\beta \in H_-^2(M; \mathbb{R})$, and $\text{Ker } \mathcal{T}_0^* = H^0(M; \mathbb{R}) \oplus H_-^2(M; \mathbb{R})$.

We now prove that the degree 0 part of $\Phi^{-1}(ch(\sigma(\mathcal{T}_0))) \sim \mathbf{Td}(TM \otimes \mathbb{C})$ is 2. The degree 0 part of $\mathbf{Td}(TM \otimes \mathbb{C})$ is 1 (directly from the definition in Section 13.1), and so we need to show that the degree 0 part of $\Phi^{-1}(ch(\sigma(\mathcal{T}_0)))$ is 2. We use the fact that the Thom class $U \in H^4(BM, SM)$ and the Euler class $\chi(TM) \in H^4(M)$ are related by

$$\pi^*\chi(TM) = i^*U, \text{ where } \pi: BM \rightarrow M \text{ and } i: (BM, \emptyset) \rightarrow (BM, SM).$$

For $V := \Lambda^1(T^*M)_{\mathbb{C}}$ and $F := \Lambda^0(T^*M)_{\mathbb{C}} \oplus \Lambda_-^2(T^*M)_{\mathbb{C}}$, we prove

$$(16.42) \quad \chi(TM) \sim \Phi^{-1}(ch(\sigma(\mathcal{T}_0)))_0 = ch(V)_2 - ch(F)_2.$$

We have the commutative diagram (where the coefficients are rational)

$$\begin{array}{ccccccc} & & H^0(M) & \xrightarrow{\sim \chi(TM)} & H^4(M) & & \\ & \swarrow \pi_B^{*,0} & \downarrow \pi_{B,S}^{*,0} & \searrow \Phi & \downarrow \pi_{B,S}^{*,4} & \swarrow \pi_B^{*,4} & \\ H^0(BM) & \xleftarrow{i^{*,0}} & H^0(BM, SM) & \xrightarrow{\sim U} & H^4(BM, SM) & \xrightarrow{i^{*,4}} & H^4(BM). \end{array}$$

Since Φ^{-1} lowers the degree by 4, $\Phi^{-1}(ch(\sigma(\mathcal{T}_0)))_0 = \Phi^{-1}(ch(\sigma(\mathcal{T}_0))_2)$. Thus,

$$\begin{aligned} & \pi_B^{*,4}(\chi(TM) \sim \Phi^{-1}(ch(\sigma(\mathcal{T}_0)))_0) \\ &= \pi_B^{*,4}(\chi(TM)) \sim \pi_B^{*,0}(\Phi^{-1}(ch(\sigma(\mathcal{T}_0)))_0) \\ &= \pi_B^{*,4}(\chi(TM)) \sim \pi_B^{*,0}(\Phi^{-1}(ch(\sigma(\mathcal{T}_0))_2)) \\ &= i^{*,4}U \sim i^{*,0}\pi_{B,S}^{*,0}(\Phi^{-1}(ch(\sigma(\mathcal{T}_0))_2)) \\ &= i^{*,4}\left(U \sim \pi_{B,S}^{*,0}(\Phi^{-1}(ch(\sigma(\mathcal{T}_0))_2))\right) = i^{*,4}(\Phi\Phi^{-1}ch(\sigma(\mathcal{T}_0))_2) \\ &= i^{*,4}(ch(\sigma(\mathcal{T}_0))_2) = ch(\pi_B^*V)_2 - ch(\pi_B^*F)_2 = \pi_B^{*,4}(ch(V)_2 - ch(F)_2). \end{aligned}$$

Since M is homotopy equivalent to BM , we know that $\pi_B^{*,4}$ is an isomorphism, and the identity (16.42) is proven.

To show $\Phi^{-1}(ch(\sigma(\mathcal{T}_0)))_0 = 2$, it suffices to prove that

$$(16.43) \quad ch(V)_2 - ch(F)_2 = 2\chi(TM) \text{ when } \chi(TM) \neq 0.$$

This identity is conveniently proved by representing the characteristic classes in terms of forms, as in Section 15.7. The Hermitian vector bundles, $V = \Lambda^1(T^*M)_{\mathbb{C}}$ and $F = \Lambda^0(T^*M)_{\mathbb{C}} \oplus \Lambda_-^2(T^*M)_{\mathbb{C}}$, are complexifications of Riemannian bundles.

Hence the principal unitary frame bundles of V and F reduce to principal orthogonal frame bundles, say $O(V)$ and $O(F)$. When the curvature forms of the unitary frame bundles are restricted to $O(V)$ and $O(F)$, they have values in spaces of skew-symmetric real matrices (i.e., Lie algebras of orthogonal groups). Hence, in verifying (16.43), it suffices to work with real skew-symmetric matrices when checking the corresponding identity on the level of invariant polynomials. The representation of $SO(4)$ associated with TM is just the identity $\text{Id}: SO(4) \rightarrow SO(4)$. The dual representation is $B \mapsto (B^{-1})^T$, which is also Id for $B \in SO(4)$, hence the representation of $SO(4)$ associated with $\Lambda^1(T^*M)$ is also Id . The representation for $\Lambda^0(T^*M) \oplus \Lambda_-^2(T^*M)$ is the direct sum of the trivial representation and the representation $SO(4) \rightarrow GL(\Lambda_-^2(\mathbb{R}^{n*})) \xrightarrow{\sim} GL(\mathfrak{so}^-)$. On the Lie algebra level, the second representation can be expressed in terms of the 't Hooft matrices $\bar{\eta}_a \in \mathfrak{so}^-$ ($a = 1, 2, 3$) given in (16.4a), p. 467. For $A \in SO(4)$, we compute

$$[A, \bar{\eta}_b] = \frac{1}{4} \sum_{c=1}^3 (A \cdot \bar{\eta}_c) [\bar{\eta}_c, \bar{\eta}_b] = \frac{1}{4} \sum_{a,c=1}^3 (A \cdot \bar{\eta}_c) (-2\varepsilon_{cba} \bar{\eta}_a) = \frac{1}{2} \sum_{a,c=1}^3 (A \cdot \bar{\eta}_c) \varepsilon_{abc} \bar{\eta}_a.$$

Defining the matrix $S(A) \in \mathfrak{so}(3)$ by $[A, \bar{\eta}_b] = \sum_{a=1}^3 S(A)_{ab} \bar{\eta}_a$, we have

$$S(A)_{ab} = \frac{1}{2} \sum_{c=1}^3 (A \cdot \bar{\eta}_c) \varepsilon_{abc}.$$

Thus,

$$\begin{aligned} S(A)_{12} &= \frac{1}{2} A \cdot \bar{\eta}_3 = A_{12} - A_{34}, & S(A)_{23} &= \frac{1}{2} A \cdot \bar{\eta}_1 = A_{23} - A_{14}, \text{ and} \\ S(A)_{31} &= \frac{1}{2} A \cdot \bar{\eta}_2 = A_{31} - A_{24}. \end{aligned}$$

Hence for $A \in \mathfrak{so}(4)$,

$$\begin{aligned} \frac{1}{2} \text{tr}(-A^2) - \frac{1}{2} \text{tr}(-S(A)^2) &= \sum_{i < j} (A_{ij})^2 - (A_{12} - A_{34})^2 - (A_{23} - A_{14})^2 - (A_{31} - A_{24})^2 \\ &= 2(A_{12}A_{34} + A_{23}A_{14} + A_{31}A_{24}) = \frac{1}{4} \sum_{(i)} \varepsilon_{i_1 i_2 i_3 i_4} A_{i_1 i_2} A_{i_3 i_4}. \end{aligned}$$

Thus,

$$\frac{1}{8\pi^2} \text{tr}(-A^2) - \frac{1}{8\pi^2} \text{tr}(-S(A)^2) = 2 \frac{1}{32\pi^2} \sum_{(i)} \varepsilon_{i_1 i_2 i_3 i_4} A_{i_1 i_2} A_{i_3 i_4},$$

which yields (16.43), upon replacing A by the curvature form Ω^θ of the Levi-Civita connection θ (or actually any connection) on FM . $\square$

Self-dual Connections on Principal $SU(2)$ -Bundles are Irreducible. If $G = SU(2)$, by (16.26), p. 480, we have

$$(16.44) \quad c_2(P \times_{SU(2)} \mathbb{C}^2) [S^4] = -k \iff ch_2(P \times_{SU(2)} \mathfrak{su}(2)) [S^4] = 4k.$$

Also, for $M = S^4$, we have $\chi(M) = 2$ and $\text{sig}(M) = 0$. Thus, (16.37) becomes (16.45) below. Moreover for $k \geq 1$, in the proof of the following, we show that any $\omega \in \mathcal{C}(P)^+$ is irreducible.

COROLLARY 16.18. *Let $P \rightarrow S^4$ be a principal $\mathrm{SU}(2)$ -bundle with*

$$c_2(P \times_{\mathrm{SU}(2)} \mathbb{C}^2) [S^4] = -k, \text{ for } k \geq 1.$$

If ω is a self-dual connection on P (i.e., $\omega \in \mathcal{C}(P)^+$), then ω is irreducible and

$$(16.45) \quad \dim T_\omega(\mathcal{C}(P)^+ \cap S_\omega) = 8k - 3,$$

in the notation of (16.36) for the formal tangent space of $\mathcal{C}(P)^+ \cap S_\omega$ at ω .

PROOF. Once ω is shown to be irreducible, (16.45) follows from (16.37) and (16.44). Suppose that the holonomy group $\mathrm{Hol}(\omega, p)$ of such ω is a strict subgroup of $\mathrm{SU}(2)$. The Lie algebra $\mathfrak{g}_0$ of $\mathrm{Hol}(\omega, p)$ has dimension at most 1, since two independent elements of $\mathfrak{su}(2)$ have a bracket outside of their span, and $\mathfrak{g}_0$ cannot be $\mathfrak{su}(2)$ since then $\mathrm{SU}(2) = \exp(\mathfrak{g}_0) \subseteq \mathrm{Hol}(\omega, p)$. By Proposition 15.65, p. 457, the restriction $\Omega^\omega|_{P_0}$ has values in $\mathfrak{g}_0$. Thus, $\dim \mathfrak{g}_0 \neq 0$, since

$$\Omega^\omega|_{P_0} = 0 \implies \Omega^\omega = 0 \implies -k = c_2(P \times_{\mathrm{SU}(2)} \mathbb{C}^2) = 0.$$

Hence, $\dim \mathfrak{g}_0 = 1$, and the connected component of $\mathrm{Hol}(\omega, p)$ containing Id is a circle. Thus, $ad: \mathrm{Hol}(\omega, p) \rightarrow \mathrm{GL}(\mathfrak{g}_0)$ is trivial. Then, for $g \in \mathrm{Hol}(\omega, p)$, we have $R_g^*(\Omega^\omega|_{P_0}) = ad_{g^{-1}}\Omega^\omega|_{P_0} = \Omega^\omega|_{P_0}$ (i.e., $\Omega^\omega|_{P_0}$ is invariant under $\mathrm{Hol}(\omega, p)$). Hence, $\Omega^\omega|_{P_0} = \pi^*\alpha$ for a unique $\mathfrak{g}_0$ -valued 2-form α on M . For a local section $\sigma: S^4 \rightarrow P_0$, we have (by the Bianchi identity $d\Omega^\omega + [\omega, \Omega^\omega] = 0$)

$$d\alpha = d(\sigma^*\pi^*\alpha) = \sigma^*d(\Omega^\omega|_{P_0}) = \sigma^*(d\Omega^\omega|_{P_0}) = \sigma^*(-[\omega, \Omega^\omega]|_{P_0}) = 0,$$

since $\omega|_{P_0}$ and $\Omega^\omega|_{P_0}$ have values in $\mathfrak{g}_0$ which has a trivial bracket. Since $*\Omega^\omega = \Omega^\omega$, it follows that $*\alpha = \alpha$ and $\delta\alpha = -*d*\alpha = -*d\alpha = 0$, so that α is a $\mathfrak{g}_0$ -valued, harmonic 2-form on S^4 . However, any such form on S^4 is zero, since $H^2(S^4) = 0$. Finally, by the transitivity of the $\mathrm{SU}(2)$ action on P and the equivariance of Ω^ω ,

$$\alpha = 0 \implies \Omega^\omega|_{P_0} = \pi^*\alpha = 0 \implies \Omega^\omega = 0 \implies k = 0. \quad \square$$

4. Manifold Structure for Moduli of Self-dual Connections

Our Setting. Let $\mathcal{C}(P)^+$ denote the set of weakly-irreducible, self-dual connections on a principal G -bundle P over a compact, oriented, Riemannian 4-manifold M . We only assume that G is semi-simple, $\mathcal{C}(P)^+ \neq \emptyset$, and that there are no Δ^ω -harmonic forms in $\Omega_-^2(P \times_G \mathfrak{g})$ (e.g., M is self-dual with nonnegative scalar curvature $S \neq 0$; see Proposition 15.60, p. 443). Let $\omega \in \mathcal{C}(P)^+$ and recall from (16.34)

$$(16.46) \quad S_\omega := \left\{ \omega + \tau : \tau \in \overline{\Omega}^1(P, P \times_G \mathfrak{g}) \text{ and } \delta^\omega \tau = 0 \right\}.$$

In this section we will prove that (in a suitable sense) $\mathcal{C}(P)^+ \cap S_\omega$ is a submanifold of the affine space $\mathcal{C}(P)$ in a neighborhood of ω , and this submanifold has dimension

$$\dim T_\omega(\mathcal{C}(P)^+ \cap S_\omega) := 2ch(P \times_G \mathfrak{g}_\mathbb{C})[M] - \frac{1}{2} \dim(G)(\chi(M) - \mathrm{sig}(M)),$$

in the notation of Theorem 16.17. We introduce the space $\mathcal{C}(P)_m^+ \subseteq \mathcal{C}(P)^+$ of *mildly-irreducible* self-dual connections, and show that $\mathcal{C}(P)_m^+ / \mathrm{GA}(P)$ can be made into a Hausdorff topological space, such that each class $[\omega] \in \mathcal{C}(P)_m^+ / \mathrm{GA}(P)$ possesses a neighborhood U which is homeomorphic to a neighborhood of ω in S_ω . These homeomorphisms are shown to constitute an atlas which makes the quotient space $\mathcal{C}(P)_m^+ / \mathrm{GA}(P)$ a C^∞ manifold. In doing all of this, we need to state some

basic results about L^p -Sobolev Banach spaces of sections of vector bundles. For $p = 2$, precise statements and proofs were given in our crash course, Chapter 7 (pp.193-205). For general p , proofs or references to proofs can be found in the excellent survey articles [107] and [329], elaborated in the very useful textbook [321]. We shall need these spaces in mildly nonlinear problems where it may be advantageous to use several values of p at the same time (see the Sobolev Multiplication Theorem 16.24 below). Roughly speaking, if the nonlinearity involves a power of a given section $u \in W^{p,*}(\mathbb{C}_M)$, we shall use that then $u^a \in W^{p/a,*}(\mathbb{C}_M)$, where the first Sobolev space is modeled over $L^p(M)$ and the second over $L^{p/a}(M)$.

In the following review of these results, M is a compact Riemannian n -manifold with metric h , where n is not necessarily 4 until further notice.

Basic Results about L^p -Sobolev Banach Spaces of Sections of Vector Bundles. Let $E \rightarrow M$ be a C^∞ Hermitian vector bundle, say $E = P \times_G W$, for a principal G -bundle $\pi: P \rightarrow M$, and unitary representation $\rho: G \rightarrow \text{U}(W)$. Let θ denote the Levi-Civita connection on FM and let ω_0 be a connection 1-form on P . In the notation of Section 15.6, there is a connection $\omega_0 \oplus \theta$ on $P \times_f FM$ (see (15.81), p. 434), and a covariant derivative operator

$$\nabla^{\omega_0 \oplus \theta}: C^\infty(E \otimes T^{r,s}(M)) \rightarrow C^\infty(E \otimes T^{r,s+1}(M)).$$

For this, see (15.86), p. 435, with $k = 1$, and note that

$$\begin{aligned} C^\infty(E \otimes T^{r,s}(M)) &\cong \overline{\Omega}^0(P \times_f FM, W \otimes T^{r,s}), \text{ while} \\ C^\infty(E \otimes T^{r,s+1}(M)) &\cong \overline{\Omega}^1(P \times_f FM, W \otimes T^{r,s}). \end{aligned}$$

To shorten notation, we write $\nabla^{\omega_0 \oplus \theta}$ simply as ∇ . For a nonnegative integer k and $p \in [1, \infty)$, and $u \in C^\infty(E) = C^\infty(E \otimes T^{0,0}(M))$, we set

$$(16.47) \quad \|u\|_{p,k} := \left(\sum_{j=0}^k \int_M |\nabla^j u|^p \nu_h \right)^{\frac{1}{p}},$$

where ν_h denotes the volume element of the Riemannian metric h , and

$$\nabla^j u := \begin{cases} u, & \text{for } j = 0, \\ \left(\nabla \circ \overset{j \text{ times}}{\dots} \circ \nabla \right) u \in C^\infty(E \otimes T^{0,j}(M)), & \text{for } j > 0. \end{cases}$$

In (16.47), the numerical value $|\nabla^j u|$ of the j -fold composition is computed using the Hermitian structure on E and the metric h on M .

DEFINITION 16.19. The **Sobolev space** $W^{p,k}(E)$ is the completion of $C^\infty(E)$ with the norm $\|\cdot\|_{p,k}$.

REMARK 16.20. The Banach space $W^{p,k}(E)$ coincides with the subspace of $L^p(E) := W^{p,0}(E)$ consisting of sections that have *weak derivatives* of orders $\leq k$ in L^p . More precisely, $u \in W^{p,k}(E)$, if for each $j \leq k$, there is $v_j \in L^p(E \otimes T^{0,j}(M))$, such that for all $w \in C^\infty(E \otimes T^{0,j}(M))$, we have

$$\int_M \langle v_j, w \rangle \nu_h = \int_M \langle u, (\nabla^*)^j w \rangle \nu_h,$$

where ∇^* denotes the formal adjoint of ∇ . We say that $\nabla^j u = v_j$ **in the weak (or distributional) sense**.

We have the following standard results (see [107], [329] and [321]). For Propositions 16.21-16.25 compare the corresponding L^2 -modeled results in our Chapter 7 and note the new nonlinear feature of Proposition 16.24. For Theorems 16.26-16.28 compare the corresponding Euclidean results in our Exercise 6.1 of Section 6.1 (p.157).

PROPOSITION 16.21 (Sobolev Extension). *Let $D: C^\infty(E) \rightarrow C^\infty(F)$ be a linear differential operator of order m (E, F Hermitian vector bundles over M). For each $k \geq 0$, D has a unique continuous extension*

$$D_{p,k+m}: W^{p,k+m}(E) \rightarrow W^{p,k}(F) \quad \text{with} \quad \|D_{p,k+m}(\alpha)\|_{p,k} \leq K \|\alpha\|_{p,k+m},$$

for some $K > 0$, independent of $\alpha \in W^{p,k+m}(E)$.

PROPOSITION 16.22 (Compact Rellich Inclusion). *Let $C^m(E)$ denote the Banach space of m -times (strongly) differentiable sections of E with norm*

$$\|u\|_{C^m} := \sum_{j=0}^m \sup_{x \in M} |(\nabla^j u)_x|.$$

Let $n = \dim M$, $k \in \{0, 1, 2, \dots\}$ and $p \in [1, \infty)$. For $0 \leq m < k - \frac{n}{p}$, we have a compact (i.e., completely continuous) inclusion

$$(16.48) \quad W^{p,k}(E) \subseteq C^m(E).$$

For $k > m$ and $k - \frac{n}{p} > m - \frac{n}{q}$, we also have a compact inclusion

$$(16.49) \quad W^{p,k}(E) \subseteq W^{q,m}(E).$$

PROPOSITION 16.23 (Fundamental Elliptic Estimate). *Assume that the differential operator $D: C^\infty(E) \rightarrow C^\infty(F)$ is elliptic of order m , with formal adjoint $D^*: C^\infty(E) \rightarrow C^\infty(F)$. Suppose that for some $u \in L^p(E)$, we have $v \in W^{p,k}(F)$ such that*

$$\int_M \langle v, w \rangle \nu_h = \int_M \langle u, D^* w \rangle \nu_h,$$

for all $w \in C^\infty(F)$ (i.e., $Du := v$ exists weakly in $W^{p,k}(F)$). Then $u \in W^{p,k+m}(E)$. Moreover, for each $k \geq 0$, there is a constant $C_k > 0$ independent of u , such that

$$(16.50) \quad \|u\|_{p,k+m} \leq C_k \left(\|Du\|_{p,k} + \|u\|_p \right).$$

If $Du \in C^\infty(F)$, then for all $k \geq 0$, $\|Du\|_{p,k} < \infty$, and we have $\|u\|_{p,k+m} < \infty$, in which case $u \in C^\infty(E)$ by (16.48). In particular, weak solutions of $Du = 0$ are C^∞ .

PROPOSITION 16.24 (Sobolev Multiplication). *Let $Q: E_1 \times E_2 \rightarrow E_3$ be a smooth, bilinear map of Riemannian (or Hermitian) vector bundles over M (compact with $\dim(M) = n$). Then subject to the conditions below, the induced map $\mathcal{Q}: C^\infty(E_1) \times C^\infty(E_2) \rightarrow C^\infty(E_3)$ extends uniquely to a bounded bilinear map $\overline{\mathcal{Q}}: L^{p_1,k_1}(E_1) \times L^{p_2,k_2}(E_2) \rightarrow L^{p_3,k_3}(E_3)$, i.e.,*

$$\|\overline{\mathcal{Q}}(x_1, x_2)\|_{p_3,k_3} \leq C \|x_1\|_{p_1,k_1} \|x_2\|_{p_2,k_2}$$

for C depending only on Q , the connections $\nabla^{E_1}, \nabla^{E_2}, \nabla^{E_3}$, and the Riemannian metric on M . The conditions are that $k_3 \leq \min\{k_1, k_2\}$ and

$$k_3 - \frac{n}{p_3} \leq \begin{cases} \left(k_1 - \frac{n}{p_1}\right) + \left(k_2 - \frac{n}{p_2}\right) & \text{if } \max\left\{k_1 - \frac{n}{p_1}, k_2 - \frac{n}{p_2}\right\} < 0 \\ \min\left\{k_1 - \frac{n}{p_1}, k_2 - \frac{n}{p_2}\right\} & \text{if } \max\left\{k_1 - \frac{n}{p_1}, k_2 - \frac{n}{p_2}\right\} > 0. \end{cases}$$

If $\max\left\{k_1 - \frac{n}{p_1}, k_2 - \frac{n}{p_2}\right\} = 0$, then it suffices that

$$k_3 - \frac{n}{p_3} < \min\left\{k_1 - \frac{n}{p_1}, k_2 - \frac{n}{p_2}\right\} = \left(k_1 - \frac{n}{p_1}\right) + \left(k_2 - \frac{n}{p_2}\right),$$

where the inequality is strict. When $p_1 = p_2 = p_3 = p$ and $k_3 = k_2 = j \leq k = k_1 > n/p$, we obtain the boundedness of

$$\overline{Q}: W^{p,k}(E_1) \times W^{p,j}(E_2) \rightarrow W^{p,j}(E_3).$$

(Note that by (16.48) we have $W^{p,k}(E_1) \subseteq C^0(E_1)$ for $k > n/p$, whence the induced map $\overline{Q}$ may be defined pointwise.)

PROPOSITION 16.25 (Elliptic Decomposition). *Let $D: C^\infty(E) \rightarrow C^\infty(F)$ be a differential operator of order m with a symbol which is injective or surjective, and let D^* denote the formal adjoint of D . If $D^{*p,k+m}: L^{p,k+m}(F) \rightarrow L^{p,k}(E)$ denotes the Sobolev extension of D^* , then we have the following direct sum decompositions into closed subspaces for $k \geq 0$ and $p \geq 2n/(2m+n)$ (e.g., $p \geq 2$),*

$$W^{p,k+m}(E) = \text{Ker}(D^{p,k+m}) \oplus \text{Im}(D^{*p,k+2m}) \quad \text{and}$$

$$W^{p,k+m}(F) = \text{Ker}(D^{*p,k+m}) \oplus \text{Im}(D^{p,k+2m}).$$

If the symbol of D is injective, then $D^* \circ D$ is elliptic and

$$\text{Ker}(D^{p,k+m}) = \text{Ker}(D) = \text{Ker}(D^* \circ D) \subseteq C^\infty(E)$$

is finite-dimensional. If the symbol of D is surjective, then $D \circ D^*$ is elliptic and

$$\text{Ker}(D^{*p,k+m}) = \text{Ker}(D^*) = \text{Ker}(D \circ D^*) \subseteq C^\infty(F)$$

is finite-dimensional. In particular, if D is elliptic (i.e., with injective and surjective symbol), then both $\text{Ker}(D)$ and $\text{Ker}(D^*)$ are finite-dimensional.

Given the estimate (16.50), this last result is not difficult to prove (e.g., see [107]). Proposition 16.25 is indispensable in verifying the hypotheses of the following implicit function theorems for Banach spaces in applications where the differential of the map is an elliptic operator.

THEOREM 16.26 (Implicit Function Theorem I). *Let B_1 and B_2 be Banach spaces and let $F: B_1 \rightarrow B_2$ be C^k ($1 \leq k \leq \infty$). Assume that $F_{*x}: T_x B_1 \rightarrow T_{F(x)} B_2$ is a surjection and $T_x B_1 = \text{Ker}(F_{*x}) \oplus H$, where H is closed. Then $F^{-1}(F(x))$ is a C^k submanifold of B_1 in a neighborhood of x , and its tangent space at x is $\text{Ker}(F_{*x})$.*

We will also need the following version, whose proof is also in [272].

THEOREM 16.27 (Implicit Function Theorem II). *Let B_1, B_2 and B_3 be Banach spaces and let $F: B_1 \times B_2 \rightarrow B_3$ be a C^k map ($1 \leq k \leq \infty$) with $F(x_1, x_2) = x_3$. Suppose that the partial derivative of F in the B_2 -direction at (x_1, x_2) (i.e., $(D_2 F)_{(x_1, x_2)}: B_2 \rightarrow B_3$) is surjective. Then there are neighborhoods U_1 of x_1 and U_2 of x_2 , such that there is a unique C^k map $G: U_1 \rightarrow U_2$ whose graph $\{(x, G(x)) : x \in U_1\}$*

is $F^{-1}(x_3) \cap U_1 \times U_2$. Indeed, there is a neighborhood U_3 of x_3 and a unique C^k function $H: U_1 \times U_3 \rightarrow U_2$ such that for all $z \in U_3$ we have $F(x, H(x, z)) = z$.

When $B_1 = \{0\}$, we obtain a special case of Theorem 16.27 which is usually established beforehand, namely

THEOREM 16.28 (Inverse Function Theorem). *$F: B_2 \rightarrow B_3$ be a C^k map ($1 \leq k \leq \infty$) with $F(x_2) = x_3$. If $(DF)_{x_2}: B_2 \rightarrow B_3$ is a bicontinuous isomorphism, then there are neighborhoods U_1 of x_1 and U_3 of x_3 and a unique C^k function $H: U_3 \rightarrow U_2$, such that for all $z \in U_3$ we have $F(H(z)) = z$.*

Generalized Connection 1-Forms and Manifold Structure. In the rest of this section, the assumptions of the opening paragraph are in force (e.g., $\dim M = 4$). We set $E := P \times_G \mathfrak{g}$ and make the identification of the space $\bar{\Omega}^k(P, \mathfrak{g})$ (of equivariant forms on P) with $\Omega^k(E)$. For any (smooth) $\omega \in \mathcal{C}(P)$, recall that $\mathcal{C}(P) = \omega + \bar{\Omega}^1(P, \mathfrak{g})$. Thus, we can identify $\mathcal{C}(P)$ with the set of **equivalence classes of pairs** in $\mathcal{C}(P) \times \bar{\Omega}^1(P, \mathfrak{g})$, where

$$(16.51) \quad (\omega_1, \alpha_1) \equiv (\omega_2, \alpha_2) :\iff \omega_1 + \alpha_1 = \omega_2 + \alpha_2 \iff \omega_1 - \omega_2 = \alpha_2 - \alpha_1.$$

Since $\bar{\Omega}^1(P, \mathfrak{g}) \xrightarrow{\sim} C^\infty(E \otimes \Lambda^1(M))$, say $\alpha \longleftrightarrow \tilde{\alpha}$, we can also regard $\mathcal{C}(P)$ as the set of equivalence classes of pairs in $\mathcal{C}(P) \times C^\infty(E \otimes \Lambda^1(M))$, where

$$(\omega_1, \tilde{\alpha}_1) \equiv (\omega_2, \tilde{\alpha}_2) :\iff (\omega_1 - \omega_2) = \tilde{\alpha}_2 - \tilde{\alpha}_1.$$

We define $\mathcal{C}(P)^{p,k}$ as the **set of equivalence classes** of $\mathcal{C}(P) \times W^{p,k}(E \otimes \Lambda^1(M))$, where the equivalence relation is still defined by (16.51), and ω_1 and ω_2 are still smooth, but $\tilde{\alpha}_1$ and $\tilde{\alpha}_2$ are not necessarily smooth elements of $W^{p,k}(E \otimes \Lambda^1(M))$ (although $\tilde{\alpha}_2 - \tilde{\alpha}_1$ is smooth). One may wish to think of $\mathcal{C}(P)^{p,k}$ as the set of all *generalized* connection 1-forms on P which differ from a smooth connection by an element of $W^{p,k}(E \otimes \Lambda^1(M))$. We have only given a more precise meaning to this thought. In what follows, for simplicity we will not adhere to the notation $\tilde{\alpha}$, but simply use α . Note that each $\omega \in \mathcal{C}(P)$ defines a bijection

$$\phi_\omega: \mathcal{C}(P)^{p,k} \rightarrow W^{p,k}(E \otimes \Lambda^1(M)), \text{ where } \phi_\omega([\omega, \alpha]) = \alpha.$$

For $\omega_1, \omega_2 \in \mathcal{C}(P)$, $\phi_{\omega_1} \circ \phi_{\omega_2}^{-1}$ is a translation of $W^{p,k}(E \otimes \Lambda^1(M))$, since

$$\begin{aligned} (\phi_{\omega_1} \circ \phi_{\omega_2}^{-1})(\alpha) &= \phi_{\omega_1}([\omega_2, \alpha]) \\ &= \phi_{\omega_1}([\omega_1, \alpha + (\omega_2 - \omega_1)]) = \alpha + (\omega_2 - \omega_1). \end{aligned}$$

Thus, the $\{\phi_\omega\}_{\omega \in \mathcal{C}(P)}$ serve as a collection of charts making $\mathcal{C}(P)^{p,k}$ a C^∞ Banach manifold.

THEOREM 16.29 (Self-dual Slices). *Let $\omega \in \mathcal{C}(P)^+$ and assume that there are no nonzero Δ^ω -harmonic forms in $\Omega_-^2(E)$ ($E = P \times_G \mathfrak{g}$). Let S_ω be defined by (16.46). For $2 \leq k \in \mathbb{Z}$ and $p \in [1, \infty)$ with $pk > 4$, we have that $\mathcal{C}(P)^+ \cap S_\omega$ is a C^∞ submanifold of $\mathcal{C}(P)^{p,k+1}$.*

PROOF. Recall from (16.35) that

$$\omega + \tau \in \mathcal{C}(P)^+ \cap S_\omega \iff 0 = Q(\tau) := (\delta^\omega \tau, (1 - *) (D^\omega \tau + \tfrac{1}{2} [\tau, \tau])).$$

Thus, $\mathcal{C}(P)^+ \cap S_\omega = Q^{-1}(0)$ and we wish to apply Implicit Function Theorem I (say, IFT I) to a *Sobolev extension* of Q . To this end, we first show that $Q: C^\infty(E \otimes \Lambda^1(M)) \rightarrow C^\infty(E \otimes (\Lambda^0(M) \oplus \Lambda_-^2(M)))$ has a C^∞ extension to

$$(16.52) \quad Q_{p,k+1}: W^{p,k+1}(E \otimes \Lambda^1(M)) \rightarrow W^{p,k}(E \otimes (\Lambda^0(M) \oplus \Lambda_-^2(M))),$$

provided that $p(k+1) > 4$; the stronger inequality $pk > 4$ will be used later. Note that Q is a sum of the first-order elliptic differential operator $\tau \mapsto (\delta^\omega \tau, (1 - *) D^\omega \tau)$ and the quadratic map $\tau \mapsto (1 - *) \frac{1}{2} [\tau, \tau]$. The differential operator has an extension to $W^{p,k+1}(E \otimes \Lambda^1(M))$ by Proposition 16.21. To show that the quadratic map also extends, first note that, since $p(k+1) > 4$, Proposition 16.24 yields a bounded bilinear extension

$$W^{p,k+1}(E \otimes \Lambda^1(M)) \times W^{p,k+1}(E \otimes \Lambda^1(M)) \longrightarrow W^{p,k+1}(E \otimes \Lambda^2(M))$$

of the bilinear function $(\tau_1, \tau_2) \mapsto [\tau_1, \tau_2]$. Since $\tau \mapsto (\tau, \tau)$ is clearly bounded and linear and $(1 - *)$ is a differential operator of order 0 so that Proposition 16.21 applies, the composition

$$\tau \mapsto (\tau, \tau) \mapsto (1 - *) \frac{1}{2} [\tau, \tau]$$

defines a bounded, quadratic map

$$W^{p,k+1}(E \otimes \Lambda^1(M)) \rightarrow W^{p,k+1}(E \otimes \Lambda_-^2(M)) \subseteq W^{p,k}(E \otimes \Lambda_-^2(M)).$$

Thus, Q has the extension $Q_{p,k+1}$ in (16.52). The differential $(Q_{p,k+1})_{*0}$ of $Q_{p,k+1}$ at $\tau = 0$ is the linear part given for $\tau' \in W^{p,k+1}(E \otimes \Lambda^1(M))$ by

$$(Q_{p,k+1})_{*0}(\tau') := ((\delta^\omega)_{p,k+1} \tau', (1 - *) (D^\omega)_{p,k+1} \tau').$$

This is just the Sobolev extension $T_{p,k+1}$ of the elliptic operator

$$T(\tau') := (\delta^\omega \tau', \frac{1}{2} (1 - *) D^\omega \tau')$$

used in the proof of Theorem 16.17, p. 491. There we showed that $\text{Ker } T^* = \{0\}$, under the assumptions that ω is weakly-irreducible and the space of Δ^ω -harmonic forms in $\Omega_-^2(E)$ is trivial. With the goal of applying IFT I to $Q_{p,k+1}$, we wish to use Proposition 16.25 with $D = T^*$ to deduce that $(Q_{p,k+1})_{*0}$ is onto, but we need to show that T^* is elliptic first. Since $T^*(\alpha, \beta) = D^\omega \alpha + \delta^\omega \beta$ (see (16.39), p. 492), the symbol of T^* is given by

$$\sigma(T^*)_\xi(\alpha, \beta) = \alpha \xi - \beta(\xi^\#, \cdot),$$

where $\xi^\#$ is defined by $\xi = h(\xi^\#, \cdot)$. If $\xi \neq 0$ and $\sigma(T^*)_\xi(\alpha, \beta) = 0$, then

$$0 = \alpha \xi(\xi^\#) - \beta(\xi^\#, \xi^\#) = \alpha |\xi|^2 \implies \alpha = 0,$$

and so $\beta(\xi^\#, \cdot) = 0$. This means that β is a sum of bivectors in the 3-dimensional orthogonal complement of ξ , in which case

$$0 = \beta \wedge \beta = -\beta \wedge * \beta = -|\beta|^2 \nu_h,$$

since $\beta \in \Lambda_-^2(TM^*)$. Thus, $\sigma(T^*)_\xi$ is injective, and an isomorphism for dimensional reasons. Hence T^* is elliptic, and $(Q_{p,k+1})_*$ is onto by Proposition 16.25 with $D = T^*$. Using the ellipticity of T , we have the splitting

$$W^{p,k+1}(E \otimes \Lambda^1(M)) = \text{Ker } T \oplus \text{Im}(T_{p,k+2}^*)$$

of the domain of $(Q_{p,k+1})_{*0}$. Then we may then finally apply IFT I to deduce that in a neighborhood U of ω , $(Q_{p,k+1})^{-1}(0)$ is a submanifold of $W^{p,k+1}(E \otimes \Lambda^1(M))$

of $\dim \text{Ker } T$. Since $\mathcal{C}(P)^+ \cap U \subseteq (Q_{p,k+1})^{-1}(0) \cap U$ is clear, it remains to show that $(Q_{p,k+1})^{-1}(0) \cap U \subseteq \mathcal{C}(P)^+ \cap U$, where U is possibly replaced by a smaller neighborhood of ω . For $\tau \in W^{p,k+1}(E \otimes \Lambda^1(M))$ with $Q_{p,k+1}(\tau) = 0$, we have

$$T_{p,k+1}(\tau) = -(0, (1 - *) \tfrac{1}{2} [\tau, \tau]) \in W^{p,k+1}(E \otimes \Lambda^1(M)),$$

and then using (16.50),

$$\begin{aligned} \|\tau\|_{p,k+2} &\leq C \left(\|T_{p,k+1}(\tau)\|_{p,k+1} + \|\tau\|_p \right) = C \left(\left\| \tfrac{1}{2} [\tau, \tau] \right\|_{p,k+1} + \|\tau\|_p \right) \\ &\leq C \left(C' \|\tau\|_{p,k+1}^2 + \|\tau\|_p \right). \end{aligned}$$

Replacing k by $k+1, k+2, \dots$, we have $\|\tau\|_{p,j} < \infty$ for all j . Thus, $\tau \in C^\infty(E \otimes \Lambda^1(M))$ by (16.48) and $\omega + \tau$ is a C^∞ self-dual connection. It remains to show that U can be chosen so that the C^∞ elements of U are weakly-irreducible.

DEFINITION 16.30. Let $\text{OP}_{p,1}$ denote the Banach space of bounded (continuous and linear) transformations from $W^{p,k+1}(E)$ to $W^{p,k}(E \otimes \Lambda^1(M))$.

For $\tau \in C^\infty(E \otimes \Lambda^1(M))$, by Proposition 16.21, $(D^{\omega+\tau})_{p,k+1} \in \text{OP}_{p,1}$. Indeed, for $\alpha \in W^{p,k+1}(E)$, we have

$$\begin{aligned} \left\| (D^{\omega+\tau})_{p,k+1}(\alpha) \right\|_{p,k} &= \left\| (D^\omega)_{p,k+1}(\alpha) + [\tau, \alpha] \right\|_{p,k} \\ &\leq \left\| (D^\omega)_{p,k+1}(\alpha) \right\|_{p,k} + \|[\tau, \alpha]\|_{p,k+1} \\ &\leq C_1 \|\alpha\|_{p,k+1} + C_2 \|\tau\|_{p,k+1} \|\alpha\|_{p,k+1} \\ &\leq (C_1 + C_2 \|\tau\|_{p,k+1}) \|\alpha\|_{p,k+1}, \end{aligned}$$

by Propositions 16.21 and 16.24. Indeed, this shows that the function

$$\tau \mapsto (D^{\omega+\tau})_{p,k+1} \in \text{OP}_{p,1}$$

extends to a continuous affine map

$$\Phi: W^{p,k+1}(E \otimes \Lambda^1(M)) \rightarrow \text{OP}_{p,1}.$$

We know that $\text{Ker}(D^\omega: C^\infty(E) \rightarrow C^\infty(E \otimes \Lambda^1(M))) = \{0\}$, since we have assumed that ω is weakly-irreducible. Moreover, $\text{Ker}(D^\omega) = \text{Ker}(\delta^\omega D^\omega)$ and $\delta^\omega D^\omega$ is elliptic. Suppose that $(D^\omega)_{p,k+1}(\alpha) = 0$, for $\alpha \in W^{p,k+1}(E)$. By Proposition 16.22, $\alpha \in C^1(E)$ for $1 < k+1 - \frac{4}{p}$ or $kp > 4$. Then $(\delta^\omega D^\omega)(\alpha) = 0$ weakly, since for $\alpha \in C^1(E)$ and $\beta \in C^\infty(E)$, we can perform integration by parts:

$$\int_M \langle \alpha, (\delta^\omega D^\omega)^* \beta \rangle \nu_h = \int_M \langle \alpha, \delta^\omega D^\omega \beta \rangle \nu_h = \int_M \langle D^\omega \alpha, D^\omega \beta \rangle \nu_h = 0,$$

where the last equality holds since $0 = (D^\omega)_{p,k+1}(\alpha) = D^\omega \alpha$ for $\alpha \in W^{p,k+1}(E) \subseteq C^1(E)$. Thus, for $\alpha \in W^{p,k+1}(E)$ with $pk > 4$, we may apply Proposition 16.23 to obtain

$$\begin{aligned} (D^\omega)_{p,k+1}(\alpha) = 0 &\implies (\delta^\omega D^\omega)(\alpha) = 0 \text{ weakly} \\ &\implies \alpha \in C^\infty(E) \text{ and } (\delta^\omega D^\omega)(\alpha) = 0 \\ &\implies \alpha \in C^\infty(E) \text{ and } \|D^\omega(\alpha)\|^2 = (\delta^\omega D^\omega \alpha, \alpha) = 0 \\ &\implies \alpha \in \text{Ker}(D^\omega) \implies \alpha = 0, \end{aligned}$$

by the assumption that ω is weakly-irreducible. Thus, $\text{Ker}(D^\omega)_{p,k+1} = \{0\}$, and so $\Phi(0)$ is in the open set, say $\text{OP}_{p,1}^\times$, of injective elements of $\text{OP}_{p,1}$. Since Φ is continuous, there is some neighborhood U_0 of 0 in $W^{p,k+1}(E)$ such that $\Phi(\tau) \in \text{OP}_{p,1}^\times$ for $\tau \in U_0$. Thus replacing U with $U \cap U_0$, we are assured that the C^∞ elements of U are weakly-irreducible. $\square$

THEOREM 16.31 (Local Slices). *Let $\omega \in \mathcal{C}(P)$ be weakly-irreducible. For $1 \leq p < \infty$ and $k \in \mathbb{Z}$ with $pk > 4$, there are positive constants C_1 and C_2 , such that for every $\tau \in W^{p,k+1}(E \otimes \Lambda^1(M))$ with $\|\tau\|_{p,k+1} < C_1$, there is a unique $\sigma(\tau) \in W^{p,k+2}(E)$ with $\|\sigma(\tau)\|_{p,k+2} < C_2$ and*

$$(16.53) \quad (\delta^\omega)_{p,k+1}(\Phi(\text{Exp}(\sigma(\tau))) \cdot (\omega + \tau) - \omega) = 0.$$

Here, the function $(\tau, s) \mapsto \Phi(\text{Exp}(s)) \cdot (\omega + \tau) - \omega$, which has meaning for smooth pairs (τ, s) , is proved to analytically extend to a function on $W^{p,k+1}(E \otimes \Lambda^1(M)) \times W^{p,k+2}(E)$ with values in $W^{p,k+1}(E \otimes \Lambda^1(M))$, so that (16.53) makes sense. In other words, $\Phi(\text{Exp}(\sigma(\tau))) \cdot (\omega + \tau) \in S_\omega^{p,k+1}$, where

$$(16.54) \quad S_\omega^{p,k+1} := \left\{ \omega + \tau' \in \mathcal{C}(P)^{p,k+1} : (\delta^\omega)_{p,k+1}(\tau') = 0 \right\}.$$

Moreover, $\tau \mapsto \sigma(\tau)$ is a C^∞ function.

PROOF. Let

$$(16.55) \quad \mathcal{Q}: C^\infty(E \otimes \Lambda^1(M)) \times C^\infty(E) \rightarrow C^\infty(E)$$

be defined by

$$\mathcal{Q}(\tau, s) := \delta^\omega(\Phi(\text{Exp}(s)) \cdot (\omega + \tau) - \omega).$$

As in (15.30), p. 413, let $f = \text{Exp}(s) \in C(P, G) \subseteq C(P, \text{GL}(\mathbb{C}^N))$, where we continue to assume that G is a matrix group. According to (15.27), p. 411, we have

$$\Phi(f) \cdot \omega = fd(f^{-1}) + f\omega f^{-1}, \text{ and so}$$

$$\Phi(\text{Exp}(s)) \cdot (\omega + \tau) = \text{Exp}(s) d(\text{Exp}(-s)) + \text{Exp}(s)(\omega + \tau) \text{Exp}(-s).$$

For $A, B \in \mathfrak{g}$, we will use the following identity:

$$\text{Exp}(A) B \text{Exp}(-A) = \sum_{i=0}^{\infty} \frac{1}{i!} (\mathfrak{ad}_A)^i(B),$$

where $\mathfrak{ad}_A(B) = [A, B]$. This follows from

$$\frac{1}{i!} (\mathfrak{ad}_A)^i B = \sum_{m+n=i} \frac{1}{n!m!} A^n B A^m, \quad i \geq 0,$$

which can be proved by straightforward induction. Similarly, we have

$$\frac{1}{(i+1)!} (\mathfrak{ad}_s)^i(ds) = - \sum_{m+n=i+1} \frac{1}{n!m!} s^n d(s^m),$$

for $s \in C(P, \mathfrak{g}) \cong C^\infty(E)$, and this yields

$$\text{Exp}(s) d(\text{Exp}(-s)) = - \sum_{i=0}^{\infty} \frac{1}{(i+1)!} (\mathfrak{ad}_s)^i(ds), \text{ and}$$

$$\begin{aligned}
\Phi(\text{Exp}(s)) \cdot (\omega + \tau) &= \text{Exp}(s) d(\text{Exp}(-s)) + \text{Exp}(s)(\omega + \tau) \text{Exp}(-s) \\
&= - \sum_{i=0}^{\infty} \frac{1}{(i+1)!} (\text{ad}_s)^i(ds) + \sum_{i=0}^{\infty} \frac{1}{i!} (\text{ad}_s)^i(\omega + \tau) \\
&= - \sum_{i=0}^{\infty} \frac{1}{(i+1)!} (\text{ad}_s)^i(ds) + \omega - \sum_{i=1}^{\infty} \frac{1}{i!} (\text{ad}_s)^{i-1}([\omega, s]) + \sum_{i=0}^{\infty} \frac{1}{i!} (\text{ad}_s)^i(\tau) \\
&= \omega - \sum_{i=0}^{\infty} \frac{1}{(i+1)!} (\text{ad}_s)^i(ds + [\omega, s]) + \sum_{i=0}^{\infty} \frac{1}{i!} (\text{ad}_s)^i(\tau) \\
&= \omega - \sum_{i=0}^{\infty} \frac{1}{(i+1)!} (\text{ad}_s)^i(D^\omega s) + \sum_{i=0}^{\infty} \frac{1}{i!} (\text{ad}_s)^i(\tau).
\end{aligned}$$

Hence for $p(k+1) > 4$, by repeated use of Proposition 16.24,

$$(\tau, s) \mapsto \Phi(\text{Exp}(s)) \cdot (\omega + \tau) - \omega = - \sum_{i=0}^{\infty} \frac{1}{(i+1)!} (\text{ad}_s)^i(D^\omega s) + \sum_{i=0}^{\infty} \frac{1}{i!} (\text{ad}_s)^i(\tau),$$

extends to a C^∞ (indeed, analytic) map

$$W^{p,k+1}(E \otimes \Lambda^1(M)) \times W^{p,k+2}(E) \rightarrow W^{p,k+1}(E \otimes \Lambda^1(M)).$$

Composing this map with $(\delta^\omega)_{p,k+1}$ gives us an extension of $\mathcal{Q}$ in (16.55), say

$$\mathcal{Q}_{p,k+1}: W^{p,k+1}(E \otimes \Lambda^1(M)) \times W^{p,k+2}(E) \rightarrow W^{p,k}(E \otimes \Lambda^1(M)).$$

The derivative of $\mathcal{Q}_{p,k+1}$ at $(0, 0)$ is

$$(\mathcal{Q}_{p,k+1})_{*(0,0)}(\tau', s') = (\delta^\omega)_{p,k+1} \left(- (D^\omega)_{p,k+2}(s') + \tau' \right).$$

As we wish to apply Implicit Function Theorem II (IFT II) to $\mathcal{Q}_{p,k+1}$, we note that the partial derivative $D_2(\mathcal{Q}_{p,k+1})_{(0,0)}$ of $\mathcal{Q}_{p,k+1}$ in the $W^{p,k+2}(E)$ direction is the Sobolev extension $(-\Delta^\omega)_{p,k+2}$ of the formally self-adjoint elliptic operator $-\Delta^\omega = -\delta^\omega D^\omega$. By Proposition 16.25,

$$\begin{aligned}
W^{p,k}(E) &= \text{Ker}(-\Delta^\omega) \oplus (-\Delta^\omega)_{p,k+2}(W^{p,k+2}(E)) \\
&= (-\Delta^\omega)_{p,k+2}(W^{p,k+2}(E)),
\end{aligned}$$

since ω weakly-irreducible implies that $\text{Ker}(-\Delta^\omega) = \text{Ker} D^\omega = 0$. Thus, our $D_2(\mathcal{Q}_{p,k+1})_{(0,0)} = (-\Delta^\omega)_{p,k+2}$ is onto with trivial kernel, and hence is a bicontinuous isomorphism by the Open Mapping Theorem. Thus, the IFT II applies to give us the constants C_1 and C_2 , and the C^∞ function σ . $\square$

(Small) Gauge Equivalence Close to Weakly-Irreducible Connections.

Theorem 16.31 provides us with a *local slice* for the action of a *Sobolev extension* of $\text{GA}(P)$ on the space $\mathcal{C}(P)^{p,k+1}$. In other words, every connection $\omega' \in \mathcal{C}(P)^{p,k+1}$ in a suitably small neighborhood of $\omega \in \mathcal{C}(P)$ is gauge-equivalent to a connection in $S_\omega^{p,k+1}$ via some *generalized* gauge transformation $\text{Exp } s$, where $\|s\|_{p,k+2}$ small. Of course, one would like to precisely define a Sobolev extension $\text{GA}(P)^{p,k+2}$ of $\text{GA}(P)$. Since $\text{GA}(P)$ (or equivalently $C(P, G)$) is not the space of sections of a *vector* bundle, some elaboration is needed. We have assumed that G is a matrix group, say a Lie subgroup of $\text{GL}(\mathbb{C}^N)$. Now $\text{GL}(\mathbb{C}^N)$ (and hence G) is

contained in the vector space $\mathfrak{gl}(\mathbb{C}^N)$ of all linear endomorphisms of $\mathbb{C}^N$. Thus, $C(P, G)$ (and hence $\text{GA}(P)$) can be identified with a subset of $\bar{\Omega}^0(P, \mathfrak{gl}(\mathbb{C}^N))$, where the representation $G \rightarrow \text{GL}(\mathfrak{gl}(\mathbb{C}^N))$ is the adjoint representation (i.e., $g \cdot A = gAg^{-1}$, $g \in G$ and $A \in \mathfrak{gl}(\mathbb{C}^N)$). Now $\bar{\Omega}^0(P, \mathfrak{gl}(\mathbb{C}^N)) \cong C^\infty(P \times_G \mathfrak{gl}(\mathbb{C}^N))$ which has a Sobolev extension $W^{p,k}(P \times_G \mathfrak{gl}(\mathbb{C}^N))$. Thus, it makes sense to define $C(P, G)^{p,k}$ to be the closure in $W^{p,k}(P \times_G \mathfrak{gl}(\mathbb{C}^N))$ of the subset corresponding to $C(P, G) \subseteq \bar{\Omega}^0(P, \mathfrak{gl}(\mathbb{C}^N))$. Since (by Proposition 16.22) we have a continuous inclusion $W^{p,k}(P \times_G \mathfrak{gl}(\mathbb{C}^N)) \subseteq C^0(P \times_G \mathfrak{gl}(\mathbb{C}^N))$ for $pk > 4$, it follows that $C(P, G)^{p,k}$ consists of continuous, ad -equivariant, G -valued functions on P . Note that $C(P, G)^{p,k}$ may then be identified with a certain set, say $\text{GA}(P)^{p,k}$, of *continuous gauge transformations* (i.e., continuous (as opposed to C^∞), equivariant, fiber-preserving homeomorphisms of P). A proof that (for $pk > \dim M$) $\text{GA}(P)^{p,k}$ is actually a Lie group, modeled on the Banach space $W^{p,k}(E)$ in such a way that $\text{Exp}: W^{p,k}(E) \rightarrow \text{GA}(P)^{p,k}$ is a local diffeomorphism, can be found in [304] for the case $p = 2$, but their proof works for $pk > \dim M$ as well. Although as a map between Banach spaces, σ in Theorem 16.31 is a C^∞ function of τ , we still need to prove that $\sigma(\tau)$ is C^∞ if τ is C^∞ as the next result states.

THEOREM 16.32 (Gauge Regularity). *In Theorem 16.31, $\sigma(\tau)$ is C^∞ if τ is C^∞ , provided C_1 is chosen small enough.*

PROOF. From the proof of Theorem 16.31, we know that $s := \sigma(\tau) \in W^{p,k+2}(E)$ obeys the equation

$$\begin{aligned} 0 &= (\delta^\omega)_{p,k+1}(\Phi(\text{Exp}(s)) \cdot (\omega + \tau) - \omega) \\ &= (\delta^\omega)_{p,k+1}(\text{Exp}(s) d(\text{Exp}(-s)) + \text{Exp}(s)(\omega + \tau) \text{Exp}(-s) - \omega) \\ &= (\delta^\omega)_{p,k+1} \left(- \sum_{i=0}^{\infty} \frac{1}{(i+1)!} (\mathfrak{ad}_s)^i \left((D^\omega)_{p,k+2}(s) \right) + \sum_{i=0}^{\infty} \frac{1}{i!} (\mathfrak{ad}_s)^i (\tau) \right) \\ &= (\delta^\omega)_{p,k+1} \left(\begin{array}{c} - (D^\omega)_{p,k+2}(s) - \sum_{i=1}^{\infty} \frac{1}{(i+1)!} (\mathfrak{ad}_s)^i \left((D^\omega)_{p,k+2}(s) \right) \\ + \sum_{i=0}^{\infty} \frac{1}{i!} (\mathfrak{ad}_s)^i (\tau) \end{array} \right). \end{aligned}$$

Thus,

$$(\Delta^\omega)_{p,k+2}(s) = (\delta^\omega)_{p,k+1}(D^\omega)_{p,k+2}(s) = (\delta^\omega)_{p,k+1} \left(R(s, (D^\omega)_{p,k+2}(s), \tau) \right),$$

where

$$R(s, (D^\omega)_{p,k+2}(s), \tau) = - \sum_{i=1}^{\infty} \frac{1}{(i+1)!} (\mathfrak{ad}_s)^i \left((D^\omega)_{p,k+2}(s) \right) + \sum_{i=0}^{\infty} \frac{1}{i!} (\mathfrak{ad}_s)^i (\tau).$$

Note that

$$\begin{aligned} (\delta^\omega)_{p,k+1} \left(R(s, (D^\omega)_{p,k+2}(s), \tau) \right) &= - \sum_{i=1}^{\infty} \frac{1}{(i+1)!} (\mathfrak{ad}_s)^i \left((\Delta^\omega)_{p,k+2}(s) \right) \\ &\quad + \mathcal{P} \left(s, (\delta^\omega)_{p,k+1}(s), (D^\omega)_{p,k+2}(s), \tau, (\delta^\omega)_{p,k+1}(\tau) \right), \end{aligned}$$

where $\mathcal{P}$ is a power series in its arguments and contains terms which result when $(\delta^\omega)_{p,k+1}$ is passed through the factor $(\mathfrak{ad}_s)^i$ in $(\mathfrak{ad}_s)^i((D^\omega)_{p,k+2}(s))$. Thus,

$$\begin{aligned} \left(1 + \sum_{i=1}^{\infty} \frac{1}{(i+1)!} (\mathfrak{ad}_s)^i\right) (\Delta^\omega)_{p,k+2}(s) \\ = \mathcal{P}\left(s, (\delta^\omega)_{p,k+1}(s), (D^\omega)_{p,k+2}(s), \tau, (\delta^\omega)_{p,k+1}(\tau)\right). \end{aligned}$$

For arbitrarily small C_2 in Theorem 16.31, the constant C_1 exists. By (16.48), we may then assume that C_2 is small enough so that $\|s\|_{p,k+2} < C_2 \Rightarrow \|s\|_{C^0}$ is small enough so that the endomorphism

$$\Psi(s) := \left(1 + \sum_{i=1}^{\infty} \frac{1}{(i+1)!} (\mathfrak{ad}_s)^i\right) : W^{p,k}(E) \rightarrow W^{p,k}(E)$$

can be inverted. Thus,

$$(\Delta^\omega)_{p,k+2}(s) = \Psi(s)^{-1} \mathcal{P}\left(s, (\delta^\omega)_{p,k+1}(s), (D^\omega)_{p,k+2}(s), \tau, (\delta^\omega)_{p,k+1}(\tau)\right).$$

Since the $W_{p,k}$ norm of $\Psi(s)^{-1}$ is finite, as well as the $W_{p,k}$ norms of all of the arguments of $\mathcal{P}$ (recall that $\tau \in C^\infty(E \otimes \Lambda^1(M))$), it follows that $\|(\Delta^\omega)_{p,k+2}(s)\|_{p,k} < \infty$. Hence by (16.50), $s \in W^{p,k+4}(E)$, and repeating the argument with k replaced by $k+2$, etc., yields $s \in C^\infty(E)$. $\square$

Obstructions to (Large) Gauge Equivalences. We have proved that every C^∞ connection in a sufficiently small neighborhood (in $\mathcal{C}(P)^{p,k+1}$, $pk > 4$) of a weakly-irreducible $\omega \in \mathcal{C}(P)$ is gauge equivalent, via a unique small (i.e., close to Id in $\text{GA}(P)^{p,k+2}$) gauge transformation which is necessarily smooth, to a connection in S_ω . We have yet to introduce hypotheses which will enable us to prove that no two smooth connections near ω in S_ω are gauge equivalent by a possibly large gauge transformation. For this we need a stronger condition on ω than weak-irreducibility. If we insist that ω be irreducible, then at some later point, we would have to face the problem of proving that every connection near an irreducible connection is irreducible. While this is quite believable, there seems to be no simple proof. To get around the difficulty, we introduce a milder irreducibility condition which is still stronger than weak-irreducibility. To this end, note that the adjoint representation $\text{ad}: G \rightarrow \text{GL}(\mathfrak{g})$ induces a representation $r = \text{ad} \otimes \text{ad}^*: G \rightarrow \text{GL}(\text{End } \mathfrak{g})$ given by $r(g)(h) = \text{ad}_g \circ h \circ \text{ad}_{g^{-1}}$. There is an inner product $k \otimes k^*$ on $\text{End } \mathfrak{g}$ induced from k (minus the Killing form) on $\mathfrak{g}$, and r is orthogonal with respect to $k \otimes k^*$. Now $\text{End } \mathfrak{g} = H_1 \oplus H_1^\perp$, where H_1 denotes the invariant subspace

$$(16.56) \quad H_1 := \{h \in \text{End}(\mathfrak{g}) : r(g)(h) = h, \text{ for all } g \in G\}.$$

PROPOSITION 16.33. *Suppose that G is connected and semi-simple. If $\text{ad}_{g'} \in H_1$ for some $g' \in G$, then $g' \in Z(G) := \text{the center of } G$.*

PROOF. For all $g \in G$, we have $\text{ad}_{g'} = r(g)(\text{ad}_{g'}) = \text{ad}_g \circ \text{ad}_{g'} \circ \text{ad}_{g^{-1}}$ or $\text{ad}_{gg'g^{-1}g'^{-1}} = \text{Id}$. We claim that $gg'g^{-1}g'^{-1} \in Z(G)$. Indeed, since G is connected, any $g'' \in G$ can be written as $\exp A$. Using the fact that $\exp \circ \text{ad}_g = \text{ad}_g \circ \exp$ for all $g \in G$, we then have

$$\text{Ad}_{gg'g^{-1}g'^{-1}}(g'') = \text{Ad}_{gg'g^{-1}g'^{-1}}(\exp A) = \exp(\text{ad}_{gg'g^{-1}g'^{-1}} A) = \exp A = g''.$$

Thus, $gg'g^{-1}g'^{-1} \in Z(G)$. Since G is semi-simple, $Z(G)$ is discrete. It follows that $gg'g^{-1}g'^{-1}$ is the identity of G , because g (and hence $gg'g^{-1}g'^{-1}$) can be connected to the identity by a path in G . Thus, $gg' = g'g$ and $g' \in Z(G)$. $\square$

DEFINITION 16.34. We call $\omega \in \mathcal{C}(P)$ **mildly-irreducible** if there is no nonzero element of $H_1^\perp$, defined in (16.56), which is fixed by all transformations $r(g_0)$ as g_0 ranges over the holonomy group $\text{Hol}(\omega, p)$ of ω .

Clearly, if ω is irreducible (i.e., $\text{Hol}(\omega, p) = G$), then it is mildly-irreducible (i.e., $Z(\text{Hol}(\omega, p))$ is discrete). Moreover, we have:

PROPOSITION 16.35. Let $\pi: P \rightarrow M$ be a principal G -bundle, where G is connected and semi-simple. Let $\omega \in \mathcal{C}(P)$. For $E := P \times_G \mathfrak{g}$, let $\text{End}(E) = \text{End}_1(E) \oplus \text{End}_1(E)^\perp$ denote the orthogonal decomposition arising from $\text{End } \mathfrak{g} = H_1 \oplus H_1^\perp$ in (16.56). We have ω mildly-irreducible, if and only if

$$\text{Ker}\left(D^\omega: C^\infty(\text{End}_1(E)^\perp) \rightarrow \Omega^1(\text{End}_1(E)^\perp)\right) = 0.$$

Moreover, if ω is mildly-irreducible, then

1. $Z(\text{Hol}(\omega, p)) = Z(G)$.
2. The isotropy group I_ω of ω is $\{R_g: g \in Z(G)\}$.
3. ω is weakly-irreducible (see Definition 16.16, p. 490).

PROOF. Suppose that $D^\omega \alpha = 0$ for $\alpha \in C^\infty(\text{End}_1(E)^\perp)$, where ω is mildly-irreducible. Then α (regarded as in $C(P, H_1^\perp)$) is constant on the holonomy bundle P_0 of ω through some $p_0 \in P$ (see Section 15.15.8). Since α is equivariant as well, we have (for $g_0 \in \text{Hol}(\omega, p) = \text{holonomy group of } \omega$) $r(g_0^{-1})\alpha(p_0) = \alpha(p_0g_0) = \alpha(p_0)$, whence $\alpha(p_0) \in H_1^\perp$ is fixed by all members of $r(\text{Hol}(\omega, p))$. Thus, $\alpha(p_0) = 0$ since ω is mildly-irreducible, and so $\alpha = 0$. Conversely, if ω is not mildly-irreducible, then there is $0 \neq h \in H_1^\perp$ invariant under $r(\text{Hol}(\omega, p))$. Let α denote the constant function h on P_0 , and note that α extends by equivariance to a nonzero element of $C(P, H_1^\perp)$ in $\text{Ker } D^\omega$.

For (1), suppose that $g_c \in Z(\text{Hol}(\omega, p))$. Then $ad_{g_c} \in \text{End}(\mathfrak{g})$ is invariant under all elements of $r(\text{Hol}(\omega, p))$, since for all $A \in \mathfrak{g}$ and $g_0 \in \text{Hol}(\omega, p)$,

$$\begin{aligned} (r(g_0)(ad_{g_c}))(A) &= ad_{g_0} \circ ad_{g_c} \circ ad_{g_0^{-1}}(A) \\ &= g_0g_c(g_0^{-1}Ag_0)g_c^{-1}g_0^{-1} = g_cAg_c^{-1} = ad_{g_c}(A). \end{aligned}$$

The same is true of the projection of ad_{g_c} onto $H_1^\perp$. Hence, ω mildly-irreducible implies that $ad_{g_c} \in H_1$. Then $g_c \in Z(G)$ by Proposition 16.33. For (2) note that any $z \in Z(G)$, $R_z: P \rightarrow P$ is a gauge transformation which acts trivially on $\mathcal{C}(P)$, since $R_z \cdot \omega = R_{z^{-1}}^* \omega = ad_z \omega = \omega$ for all $\omega \in \mathcal{C}(P)$. By Proposition 15.64, p. 456, the homomorphism $I_\omega \rightarrow G$ given by $\Phi(f) \mapsto f(p_0)$ maps the isotropy group I_ω isomorphically onto the centralizer $Z(\text{Hol}(\omega, p))$. Thus, for ω mildly-irreducible, it follows from $Z(\text{Hol}(\omega, p)) = Z(G)$ that $I_\omega = \{R_z: z \in Z(G)\}$. For (3), note that since $Z(\text{Hol}(\omega, p)) = Z(G)$ is discrete by (1), ω is weakly-irreducible by Proposition 16.15, p. 490. $\square$

In distinction to Proposition 16.31, the following result essentially states that near a mildly-irreducible connection ω , the set

$$S_\omega = \left\{ \omega + \tau : \tau \in \overline{\Omega}^1(P, P \times_G \mathfrak{g}) \text{ and } \delta^\omega \tau = 0 \right\}$$

serves as a *global* slice. In other words, no two distinct connections in S_ω near a mildly-irreducible ω are gauge equivalent by a possibly *large* gauge transformation. Some key ideas we use in the proof were inspired by [39].

THEOREM 16.36 (Global Slices). *Let $\omega \in \mathcal{C}(P)$ be mildly-irreducible. Then there is a constant $C > 0$, such that if $\|\omega - \omega'\|_{p,k+1} \leq C$ for $\omega' \in \mathcal{C}(P)$, then ω' is mildly-irreducible. Also, if $pk > 4$, $\omega_1, \omega_2 \in S_\omega$ with $\|\omega - \omega_i\|_{p,k+1} \leq C$ ($i = 1, 2$), and there is $F \in \text{GA}(P)^{p,k+2} \subseteq W^{p,k+2}(P \times_G \text{End}(\mathbb{C}^N))$ with $\omega_2 = F^{-1*}\omega_1$, then $F \in I_\omega = \{R_z : z \in Z(G)\}$, and hence $\omega_2 = \omega_1$.*

PROOF. By Proposition 16.35, we know that $\omega' \in \mathcal{C}(P)$ is mildly-irreducible, if and only if

$$\text{Ker}\left(D^{\omega'} : C^\infty(\text{End}_1(E)^\perp) \rightarrow \Omega^1(\text{End}_1(E)^\perp)\right) = 0.$$

Using Proposition 16.24, note that $\omega' \mapsto D^{\omega'}$ extends to a C^∞ map

$$\mathcal{C}(P)^{p,k+1} \rightarrow L(W^{p,k+1}(\text{End}_1(E)^\perp), W^{p,k}(\text{End}_1(E)^\perp \otimes \Lambda^1(M))),$$

where $L(V_1, V_2) :=$ bounded linear maps from V_1 to V_2 . Since the subset of injective bounded linear maps is open, we see that the mildly-irreducible connections form an open subset of $\mathcal{C}(P)^{p,k+1}$. This proves the first assertion of Theorem 16.36.

Let $\tau = \omega_2 - \omega_1 \in W^{p,k+1}(E \otimes \Lambda^1(M))$, and let

$$f \in C(P, G)^{p,k+2} \subseteq W^{p,k+2}(P \times_G \mathfrak{gl}(\mathbb{C}^N))$$

correspond to $F^{-1} \in \text{GA}(P)^{p,k+2}$ (i.e., $f = \Phi(F^{-1})$ or $F(p) = pf(p)$ for all $p \in P$). Note that $2 < (k+2) - 4/p$ for $pk > 4$, whence f is C^2 by (16.48), p. 498. By (15.27), p. 411, we have

$$\begin{aligned} \omega_2 &= F^{-1*}\omega_1 \iff \omega_2 = f^{-1}df + f^{-1}\omega_1 f \\ &= f^{-1}(df + \omega_1 f) = f^{-1}(df + \omega_1 f - f\omega_1) + \omega_1 \\ (16.57) \quad &\iff \tau = \omega_2 - \omega_1 = f^{-1}(df + [\omega_1, f]) = f^{-1}(D^{\omega_1}f). \end{aligned}$$

The idea is to prove that if C is sufficiently small (so that $\|\tau\|_{p,k+1}$ will also be small), then F will be close to some R_z ($z \in Z(G)$) or equivalently $z^{-1}f$ will be close enough to the constant map (to the identity Id of G) so that we can apply Theorem 16.31 to conclude (since $\omega_1, \omega_2 \in S_\omega$) that $R_{z^{-1}} \circ F = \text{Id}$ (or $F = R_z$).

Since $\text{Ker}(D^{\omega_1}|_{\text{End}_1(E)^\perp}) = 0$, we know that the positive self-adjoint elliptic operator

$$\Delta^{\omega_1} = \delta^{\omega_1} D^{\omega_1} : C^\infty(\text{End}_1(E)^\perp) \rightarrow C^\infty(\text{End}_1(E)^\perp)$$

has a positive smallest eigenvalue λ . Thus, for $\eta \in C^\infty(\text{End}_1(E)^\perp)$,

$$(16.58) \quad \|D^{\omega_1}\eta\|^2 = (\Delta^{\omega_1}\eta, \eta) \geq \lambda \|\eta\|^2.$$

Recall from (16.57) that $\tau = f^{-1}(D^{\omega_1}f) \in W^{p,k+1}(E \otimes \Lambda^1(M))$, where $f \in C(P, G)^{p,k+2}$. Via the representation $ad: G \rightarrow \text{O}(\mathfrak{g}) \subset \text{End}(\mathfrak{g})$, we may associate to each $f \in C(P, G)^{p,k+2}$, some $f_{\text{End}} \in W^{p,k+2}(\text{End}(E))$. Note also that $ad: \mathfrak{g} \rightarrow \text{End}(\mathfrak{g})$ induces a map

$$W^{p,k+1}(E \otimes \Lambda^1(M)) \rightarrow W^{p,k+1}(\text{End}(E) \otimes \Lambda^1(M)).$$

Applying this to both sides of the equation $\tau = f^{-1}(D^{\omega_1} f)$, we obtain an equation, say

$$\tau_{\text{End}} = (f^{-1}(D^{\omega_1} f))_{\text{End}} = f_{\text{End}}^{-1}(D^{\omega_1} f_{\text{End}}),$$

where both sides are in $W^{p,k+1}(\text{End}(E) \otimes \Lambda^1(M))$. According to

$$\text{End}(E) = \text{End}_1(E) \oplus \text{End}_1(E)^\perp,$$

we can orthogonally decompose

$$(f^{-1}(D^{\omega_1} f))_{\text{End}} = (f^{-1}(D^{\omega_1} f))_{\text{End}_1} + (f^{-1}(D^{\omega_1} f))_{\text{End}_1^\perp}.$$

Then, pointwise,

$$|\tau_{\text{End}}|^2 = |(f^{-1}(D^{\omega_1} f))_{\text{End}}|^2 = |(D^{\omega_1} f)_{\text{End}}|^2 \geq |(D^{\omega_1} f)_{\text{End}_1^\perp}|^2.$$

Upon integrating this, (16.58) yields

$$(16.59a) \quad \|\tau_{\text{End}}\|^2 \geq \|(D^{\omega_1} f)_{\text{End}_1^\perp}\|^2 \geq \lambda \|f_{\text{End}_1^\perp}\|^2.$$

From Proposition 16.22, we know that there is a constant K so that

$$(16.60a) \quad \max(|\tau_{\text{End}}|) \leq K \|\tau_{\text{End}}\|_{p,k+1}.$$

Since $d\left(|f_{\text{End}_1^\perp}|^2\right) = 2\langle f_{\text{End}_1^\perp}, D^{\omega_1} f_{\text{End}_1^\perp} \rangle$,

$$\begin{aligned} \left|d\left(|f_{\text{End}_1^\perp}|^2\right)\right| &\leq 2 \left|D^{\omega_1}(f_{\text{End}_1^\perp})\right| |f_{\text{End}_1^\perp}| \\ &= 2 |\tau_{\text{End}}| |f_{\text{End}_1^\perp}| \leq K \|\tau_{\text{End}}\|_{p,k+1} |f_{\text{End}_1^\perp}|. \end{aligned}$$

Hence, for $\|\tau\|_{p,k+1}$ sufficiently small, we can assure that $\left|d\left(|f_{\text{End}_1^\perp}|^2\right)\right| < \epsilon$ on

M . This implies that $|f_{\text{End}_1^\perp}|$ can be made arbitrarily close to a constant function on M as $\|\tau\|_{p,k+1} \rightarrow 0$. In fact, by (16.59a) and (16.60a), we know this constant function must be zero. Consequently, $f_{\text{End}} = f_{\text{End}_1} + f_{\text{End}_1^\perp}$ can be made arbitrarily C^0 close to the subbundle $\text{End}(E)_1$. By Proposition 16.33 and the definition of f_{End} , it follows that $f \in C(P, G)^{p,k+2}$ can be made arbitrarily C^0 close to the constant map $P \rightarrow \{z\}$ for some $z \in Z(G)$ for $\|\tau\|_{p,k+1}$ sufficiently small. Then $zf^{-1} \in C(P, G)^{p,k+2}$ is C^0 close to the constant map with value $I \in G$. Thus, $zf^{-1} = \text{Exp } s$ for some $s \in C(P, G)^{p,k+2}$, and

$$\begin{aligned} (\text{Exp } s) \cdot \omega_1 &= (zf^{-1}) \cdot \omega_1 = (zf^{-1}) d((zf^{-1})^{-1}) + (zf^{-1}) \omega_1 (zf^{-1})^{-1} \\ &= f^{-1} df + f^{-1} \omega_1 f = F \cdot \omega_1 = \omega_2. \end{aligned}$$

By the same computation as in the proof of Theorem 16.31, the equation

$$(\text{Exp } s) \cdot \omega_1 - \omega_1 = \omega_2 - \omega_1 = \tau$$

can be expanded to yield

$$\left(1 + \sum_{n=1}^{\infty} \frac{1}{(n+1)!} \mathfrak{a}\mathfrak{d}_s^n\right) D^{\omega_1} s = \tau.$$

Since $\max |s|$ can be made arbitrarily small for $\|\tau\|_{p,k+1}$ sufficiently small. Thus, for sufficiently small $\|\tau\|_{p,k+1}$, $|\mathfrak{a}\mathfrak{d}_s|$ will be small enough so that the series can be inverted, say

$$\left(1 + \sum_{n=1}^{\infty} \frac{1}{(n+1)!} \mathfrak{a}\mathfrak{d}_s^n\right)^{-1} = 1 + \sum_{n=1}^{\infty} c_n \mathfrak{a}\mathfrak{d}_s^n$$

for constants c_n . We then have $D^{\omega_1}s = (1 + \sum_{n=1}^{\infty} c_n \mathfrak{a}\mathfrak{d}_s^n)\tau$, and by Proposition 16.24

$$(16.61) \quad \|D^{\omega_1}s\|_{p,j} \leq (1 + \sum_{n=1}^{\infty} c_n K^n \|s\|_{p,j}^n) \|\tau\|_{p,k+1},$$

for each $j \in \{0, \dots, k+1\}$ and some constant $K > 0$, independent of s and τ . As a consequence of the definition of Sobolev spaces, we have

$$(16.62) \quad \|s\|_{p,j+1} \leq C \left(\|D^{\omega_1}s\|_{p,j} + \|s\|_{p,0} \right).$$

As $\|\tau\|_{p,k+1} \rightarrow 0$, we have $\|s\|_{p,0} \rightarrow 0$ (since then $\max |s| \rightarrow 0$ and M has finite volume). By (16.61), as $\|\tau\|_{p,k+1} \rightarrow 0$, we then have $\|D^{\omega_1}s\|_{p,0} \rightarrow 0$, in which case $\|s\|_{p,1} \rightarrow 0$ by (16.62). We then see inductively that if $\|s\|_{p,j} \rightarrow 0$ as $\|\tau\|_{p,k+1} \rightarrow 0$, then $\|s\|_{p,j+1} \rightarrow 0$ as $\|\tau\|_{p,k+1} \rightarrow 0$ for $j \in \{0, \dots, k+1\}$. Thus, $\|s\|_{p,k+2} \rightarrow 0$ as $\|\tau\|_{p,k+1} \rightarrow 0$. Hence for $\|\tau\|_{p,k+1}$ sufficiently small, we will have $\|s\|_{p,k+2}$ small enough so that if $\text{Exp } s \cdot \omega_1 = \omega_2$, then $\text{Exp } s = \text{Id}$ by Theorem 16.31 since ω_1 and ω_2 are in S_ω . $\square$

Use of Local Slices to Introduce an Atlas on $\mathcal{M}$ and to Determine $\dim \mathcal{M}^+$. Let $\mathcal{C}(P)_m^+$ denote the set (assumed nonvoid) of mildly irreducible self-dual C^∞ connections on P . We now show how to use the local slices S_ω , $\omega \in \mathcal{C}(P)_m^+$ to introduce a C^∞ atlas on $\mathcal{M}^+ := \mathcal{C}(P)_m^+ / \text{GA}(P)$ in such a way that the topology induced on $\mathcal{M}^+$ by the atlas is Hausdorff and $\dim(\mathcal{M}^+) = 2ch(E)[M] - \dim G(\chi(M) - \text{sig}(M))$ found in Theorem 16.17, p. 491.

For each $\omega \in \mathcal{C}(P)_m^+$, we choose a neighborhood of ω , say $U_\omega \subseteq S_\omega \cap \mathcal{C}(P)_m^+$, such that the function $U_\omega \rightarrow \mathcal{M}^+$ given by

$$\omega' \mapsto [\omega'] := \{F \cdot \omega' : F \in \text{GA}(P)\}$$

is injective; U_ω exists by Theorem 16.36. Let $[U_\omega]$ denote the image of U_ω in $\mathcal{M}^+$, and let $\phi_\omega : [U_\omega] \rightarrow U_\omega$ denote the inverse. We know from Theorem 16.29, that we can (and do) choose U_ω small enough so that U_ω is a C^∞ submanifold of $\mathcal{C}(P)^{p,k+1}$. To show that the ϕ_ω constitute an atlas, we need to prove that

$$\phi_\omega \circ \phi_{\omega'}^{-1} : \phi_{\omega'}([U_\omega] \cap [U_{\omega'}]) \rightarrow \phi_\omega([U_\omega] \cap [U_{\omega'}])$$

is C^∞ if $[U_\omega] \cap [U_{\omega'}]$ is nonempty. Select $\omega'' \in U_{\omega'}$, such that $[\omega''] \in [U_\omega]$. Then, there is $F \in \text{GA}(P)$, such that $F \cdot \omega'' \in U_\omega$. The map $\tilde{\omega} \mapsto F \cdot \tilde{\omega}$ is a C^∞ diffeomorphism of $\mathcal{C}(P)^{p,k+1}$, as one can verify using Proposition 15.29, p. 411, and Proposition 16.24. Hence $F \cdot U_{\omega'}$ is a C^∞ submanifold of $\mathcal{C}(P)^{p,k+1}$ containing $F \cdot \omega'' \in U_\omega$. A neighborhood of $F \cdot \omega''$ in $F \cdot U_{\omega'}$ will be contained in the ball of radius C_1 about ω in Theorem 16.31, provided we choose the U_ω small enough. Then Theorem 16.31 provides us with a C^∞ map $\omega + \tau \mapsto \text{Exp}(\sigma(\tau))(\omega + \tau)$ which will carry this neighborhood of $F \cdot \omega''$ smoothly into U_ω , proving that $\phi_\omega \circ \phi_{\omega'}^{-1}$ is C^∞ at the arbitrary $\omega'' \in \phi_{\omega'}([U_\omega] \cap [U_{\omega'}])$. Note that Theorem 16.32 is needed to ensure that if $\omega + \tau$ is C^∞ , then $\text{Exp}(\sigma(\tau))$ given by Theorem 16.31 is in $\text{GA}(P)$

(i.e., $\text{Exp}(\sigma(\tau))$ is C^∞). The topology on $\mathcal{M}^+$ is the smallest topology that makes the maps ϕ_ω continuous. To show that $\mathcal{M}^+$ is Hausdorff, select ω and ω' with $[\omega] \neq [\omega']$, and set $\tau = \omega' - \omega \in \Omega^1(E)$. We argue as in [39] by first noting that $[\omega] \neq [\omega']$ means that for all $f \in C(P, G) \cong \text{GA}(P)$

$$\begin{aligned} 0 \neq f^{-1} \cdot \omega - \omega' &= f^{-1}df + f^{-1}\omega f - \omega + \omega - \omega' \\ (16.63) \quad &= f^{-1}(df + \omega f - f\omega) + \omega - \omega' = f^{-1}D^\omega f - \tau. \end{aligned}$$

As in the proof of Theorem 16.36, we can consider the $f_{\text{End}} \in C^\infty(\text{End } E)$ ($E := P \times_G \mathfrak{g}$) associated with $f \in C(P, G)$; and $\tau_{\text{End}} \in \Omega^1(\text{End } E)$ associated with $\tau \in \Omega^1(E)$. If we can show that

$$(16.64) \quad \|f_{\text{End}}^{-1}D^\omega(f_{\text{End}}) - \tau_{\text{End}}\|_{2,0} > \epsilon > 0,$$

as f varies over $C(P, G)$, then $\|f^{-1} \cdot \omega - \omega'\|_{2,0}$ will be bounded away from 0. For $p > 4$ (indeed $p(k+1) > 2$), by (16.49) we would then have $\|f^{-1} \cdot \omega - \omega'\|_{p,k+1}$ bounded away from 0. Thus, the orbits of ω and ω' will be bounded away from each other in $\mathcal{C}(P)^{p,k+1}$, and we will have that $\mathcal{M}^+$ is Hausdorff. In order to establish (16.64), we introduce

$$\begin{aligned} D^\omega - \tau_{\text{End}} : C^\infty(\text{End } E) &\rightarrow \Omega^1(\text{End } E) \text{ given by} \\ (D^\omega - \tau_{\text{End}})(f_{\text{End}}) &:= D^\omega(f_{\text{End}}) - f_{\text{End}}\tau_{\text{End}}, \text{ and} \\ \Delta^{\omega,\tau} &:= (D^\omega - \tau_{\text{End}})^*(D^\omega - \tau_{\text{End}}) : C^\infty(\text{End } E) \rightarrow C^\infty(\text{End } E). \end{aligned}$$

Now, since f_{End} is an isometry of $\text{End } E$, we have

$$\begin{aligned} \|f_{\text{End}}^{-1}D^\omega(f_{\text{End}}) - \tau_{\text{End}}\|_{2,0} &= \|D^\omega(f_{\text{End}}) - f_{\text{End}}\tau_{\text{End}}\|_{2,0} \\ &= \|(D^\omega - \tau_{\text{End}})(f_{\text{End}})\|_{2,0} \geq \lambda \|f_{\text{End}}^\perp\|_{2,0}, \end{aligned}$$

where $f_{\text{End}}^\perp$ denotes the projection of f_{End} onto the orthogonal complement of $K := \text{Ker}(\Delta^{\omega,\tau})$ and λ denotes the smallest positive eigenvalue of $\Delta^{\omega,\tau}$. We need to show that $\|f_{\text{End}}^\perp\|_{2,0}$ is bounded away from 0. Suppose, on the contrary, that there is a sequence $f_n \in \text{GA}(P)$, such that $\|(f_n)_{\text{End}}^\perp\|_{2,0} \rightarrow 0$. Since $(f_n)_{\text{End}}$ is an isometry, $\|(f_n)_{\text{End}}\|_{2,0}$ is constant, and so $(f_n)_{\text{End}} - (f_n)_{\text{End}}^\perp$ is a bounded sequence in K , with $\dim K < \infty$ since $\Delta^{\omega,\tau}$ is elliptic. Thus, by passing to a subsequence, we may assume that $(f_n)_{\text{End}} - (f_n)_{\text{End}}^\perp$ converges. Calling the limit $h_\infty \in K$, we have

$$\|h_\infty - (f_n)_{\text{End}}\|_{2,0}^2 = \left\| h_\infty - \left((f_n)_{\text{End}} - (f_n)_{\text{End}}^\perp \right) \right\|_{2,0}^2 + \left\| (f_n)_{\text{End}}^\perp \right\|_{2,0}^2 \rightarrow 0,$$

whence $(f_n)_{\text{End}} \rightarrow h_\infty$ in $L^2(\text{End } E)$. We remark that $h_\infty = (f_\infty)_{\text{End}}$ for some $f_\infty \in \text{GA}(P)$. To see this, note that $\text{ad}: G \rightarrow \text{O}(\mathfrak{g})$ has discrete kernel $Z(G)$. Thus, if $(f)_{\text{End}} = (f')_{\text{End}}$, then $f' = zf$ for some $z \in Z(G)$. Hence, f_n may be replaced by $z_n f_n$ which converges in L^2 to some $f_\infty \in \text{GA}(P)$ for which $(f_\infty)_{\text{End}} = \lim_{n \rightarrow \infty} (z_n f_n)_{\text{End}} = \lim_{n \rightarrow \infty} (f_n)_{\text{End}} = h_\infty$. Thus, $D^\omega f_\infty - f_\infty \tau = 0$ or $f_\infty^{-1}D^\omega f_\infty - \tau = 0$ in violation of (16.63). In summary, we have proved the following.

THEOREM 16.37 (Main Theorem). *Let $\pi: P \rightarrow M$ be a principal G -bundle with G compact and semi-simple over a compact, oriented, self-dual, Riemannian 4-manifold with scalar curvature $S \geq 0$ and $S \neq 0$. Then the space $C(P)_m^+ / \text{GA}(P)$*

of moduli of mildly-irreducible self-dual connections has (if nonempty) the structure of a Hausdorff C^∞ manifold of dimension

$$2ch(P \times_G \mathfrak{g}_{\mathbb{C}})[M] - \frac{1}{2} \dim(G)(\chi(M) - \text{sig}(M)).$$

REMARK 16.38. a) If

$$\mathcal{C}_0(P)_m^+ := \left\{ \omega \in \mathcal{C}(P)_m^+ : \text{Ker}(\Delta^\omega : \Omega_-^2(P \times_G \mathfrak{g}_{\mathbb{C}}) \hookrightarrow) = \{0\} \right\}$$

is nonempty, then the same conclusion holds for $\mathcal{C}_0(P)_m^+ / \text{GA}(P)$, and we may drop the self-duality and positive scalar curvature assumptions on M . It is likely a proof that $\mathcal{C}_0(P)_m^+ = \mathcal{C}(P)_m^+$ for a generic class of metrics on M can be constructed along the lines found [148].

b) For this chapter, we read, distilled, reworked and verified the literature with one single goal: a faithful and comprehensible description of DONALDSON's truly *unprecedented* application of index theory. Correspondingly, for the result that the moduli space is a manifold, we restrict ourselves to the theory until about 1982 and assume self-duality and positive scalar curvature. Also today, these assumptions seem natural in the physics context (and for the ADHM construction of Theorem 16.14). For topologists, this may not be really on point. A modern reader should not be confused about that: TAUBES' proof that all definite 4-manifolds admit instantons, (and later versions where there is an obstruction bundle to gluing instantons) together with UHLENBECK's generic metrics theorem are the analytic results that make the theory topologically useful. Actually, we can omit the generic metrics theorem by perturbing the equations by some compact perturbation like DONALDSON initially did, and like it is done in Seiberg-Witten theory, see our Theorem 18.32 (p.662), to ensure the map to 2-forms has 0 as a regular value. The interested reader might look at how KRONHEIMER and MROWKA deal with genericity in their recent papers [269, 267, 268]. (We are indebted to P. KIRK for these considerations.) With more space, we would have liked to describe the general 4-manifold situation, and, perhaps even how manifolds with boundary enter the scene.

CHAPTER 17

The Local Index Theorem for Twisted Dirac Operators

Synopsis. Clifford Algebras and Spinors: Clifford Algebra Basics; Spin Groups and Double Cover; Spinor Representations; Supertrace. Spin Structures and Twisted Dirac Operators: Čech Cohomology; Admittance of Spin Structures; Standard and Twisted Dirac Operators; Chirality. The Spinorial Heat Kernel: Index, Spectral Asymmetry and the Existence of the Heat Kernel; Solving the Spinorial Heat Equations; Calculating Index and Supertrace; General Heat Kernels. The Asymptotic Formula for the Heat Kernel: Why Asymptotic Expansion? The Radial Gauge; About the Geometry of the Ball; Further Approximations. The Local Index Formula: Content and Meaning of the Local Index Formula; How the Curvature Terms Arise in the Heat Asymptotics; The case $m = 1$ (surfaces); The case $m = 2$ (4-manifolds); Proof of the Local Index Formula for Arbitrary Even Dimensions; Index Theorem for Twisted Dirac Operators; $\hat{A}$ Genus; Rokhlin's Theorem. The Index Theorem for Standard Geometric Operators: Index Theorem for Generalized Dirac Operators; Twisted Generalized Dirac Operators; The Hirzebruch Signature Formula; The Chern-Gauss-Bonnet Formula; The Generalized Yang-Mills Index Theorem; The Hirzebruch-Riemann-Roch Formula for Kähler Manifolds.

► One of our main goals in this chapter, will be to show that the classical geometric operators such as the signature operator, the de Rham operator, the Dolbeault operator and even the Yang-Mills operator can all be locally expressed in terms of twisted Dirac operators. The index of any of these operators (and *their* twists) can then be obtained from the Local Index Theorem for twisted Dirac operators which is proved in unusual detail. This theorem supplies a globally defined n -form on M , whose integral is the index of an operator which is perhaps only locally of the form of a twisted Dirac operator, as with the classical geometric operators. This n -form (or *index density*) is expressed in terms of curvature forms of characteristic classes. The Index Theorem thus obtained then becomes a formula that relates a global invariant quantity, namely the index of an operator, to the integral of a local quantity involving curvature. This is in the spirit of the Gauss-Bonnet Theorem which is a special case. ◀

1. Clifford Algebras and Spinors

► The concept of *spinors* and *spin groups* is loaded with comprehensive physical and mathematical meaning. One is tempted to attribute a general mysterious significance to spinors. Perhaps rightly so. For the learner, however, we shall give a rather formal and, hopefully, pleasantly unexciting rigorous introduction. ◀

Clifford Algebra Basics. Let V be a real vector space with a symmetric positive-definite inner product $\langle \cdot, \cdot \rangle$ and induced norm $\|\cdot\|$. Think of V as the

tangent space of a Riemannian manifold in a given point endowed with the corresponding Euclidean metric.

DEFINITION 17.1. The **Clifford algebra** $\mathcal{Cl}(V)$ is the real algebra generated by V and $\mathbb{R}$ with the relation

$$vw + wv = -2\langle v, w \rangle, \text{ for all } v, w \in V.$$

Note that the inner (Euclidean) product $\langle \cdot, \cdot \rangle$ of V induces an inner product for $\mathcal{Cl}(V)$ by the determinant like in Equation (6.3), p.171. The product of v and w in $\mathcal{Cl}(V)$ is denoted by the plain juxtaposition vw . Also, $v^2 := vv = -\langle v, v \rangle = -\|v\|^2$, and $vw = -wv$ if $\langle v, w \rangle = 0$. In the following, we take $\{e_1, \dots, e_n\}$ to be an orthonormal basis of V .

EXAMPLE 17.2. If $\dim V = 1$, then $e_1^2 := e_1 e_1 = -1$, and $\mathcal{Cl}(V)$ is isomorphic to the algebra $\mathbb{C}$ of complex numbers, via $\alpha_0 + \alpha_1 e_1 \mapsto \alpha_0 + i\alpha_1$, for $\alpha_0, \alpha_1 \in \mathbb{R}$.

EXAMPLE 17.3. If $\dim V = 2$, then it is easy to check that

$$\alpha_0 + \alpha_1 e_1 + \alpha_2 e_2 + \alpha_3 e_1 e_2 \mapsto \alpha_0 + \alpha_1 \mathbf{i} + \alpha_2 \mathbf{j} + \alpha_3 \mathbf{k}$$

defines an isomorphism $\mathcal{Cl}(V)$ with the algebra $\mathbb{H}$ of quaternions. Note that $(e_1 e_2)^2 = e_1 e_2 e_1 e_2 = -e_1 e_1 e_2 e_2 = -1$, and $(e_1 e_2) e_1 = -e_1^2 e_2 = e_2$, etc.

EXAMPLE 17.4. For $\dim V = 3$, one can check that there is an isomorphism $\mathcal{Cl}(V) \xrightarrow{\sim} \mathbb{H} \oplus \mathbb{H}$ determined by

$$e_1 \mapsto (-\mathbf{i}, \mathbf{i}), e_2 \mapsto (-\mathbf{j}, \mathbf{j}), e_3 \mapsto (-\mathbf{k}, \mathbf{k}).$$

EXAMPLE 17.5. If $\dim V = 4$, we have an isomorphism, $\mathcal{Cl}(V) \xrightarrow{\sim} \mathbb{H}(2) :=$ the algebra of 2×2 quaternionic matrices, determined by

$$(17.1) \quad e_1 \mapsto \begin{bmatrix} 0 & \mathbf{i} \\ \mathbf{i} & 0 \end{bmatrix}, e_2 \mapsto \begin{bmatrix} 0 & \mathbf{j} \\ \mathbf{j} & 0 \end{bmatrix}, e_3 \mapsto \begin{bmatrix} 0 & \mathbf{k} \\ \mathbf{k} & 0 \end{bmatrix}, e_4 \mapsto \begin{bmatrix} 0 & -1 \\ 1 & 0 \end{bmatrix}.$$

For $\dim V = n$, we write $\mathcal{Cl}(V) =: \mathcal{Cl}_n$. In [273], it is shown that there is the following table of algebra isomorphisms

$$(17.2) \quad \begin{array}{c|c|c|c|c|c|c|c|c|c} n & 0 & 1 & 2 & 3 & 4 & 5 & 6 & 7 & 8 \\ \hline \mathcal{Cl}_n \cong & \mathbb{R} & \mathbb{C} & \mathbb{H} & \mathbb{H} \oplus \mathbb{H} & \mathbb{H}(2) & \mathbb{C}(4) & \mathbb{R}(8) & \mathbb{R}(8) \oplus \mathbb{R}(8) & \mathbb{R}(16) \end{array}$$

Here $\mathbb{R}(k)$, $\mathbb{C}(k)$ and $\mathbb{H}(k)$ denote the algebras of $k \times k$ matrices with entries in $\mathbb{R}$, $\mathbb{C}$ and $\mathbb{H}$ respectively. Moreover, it is also proven that there is periodicity relation $\mathcal{Cl}_{n+8} \xrightarrow{\sim} \mathcal{Cl}_8 \otimes \mathcal{Cl}_n = \mathbb{R}(16) \otimes \mathcal{Cl}_n$, so that this table can be extended indefinitely. The case of nondegenerate indefinite inner products with signature (r, s) is also handled in [273]; we have only considered $(n, 0)$.

Let $\Lambda^\bullet(V) = \bigoplus_{k=1}^n \Lambda^k(V)$ denote the exterior algebra of V . While $\Lambda^\bullet(V)$ is not isomorphic to $\mathcal{Cl}(V)$ as an algebra, there is a linear isomorphism of vector spaces

$$(17.3) \quad \begin{aligned} \mathcal{L}: \Lambda^\bullet(V) &\xrightarrow{\sim} \mathcal{Cl}(V) \text{ determined by} \\ \mathcal{L}(e_{i_1} \wedge \dots \wedge e_{i_k}) &:= e_{i_1} \cdots e_{i_k}, \quad (i_1 < \dots < i_k), \end{aligned}$$

where we continue to let $\{e_1, \dots, e_n\}$ be an orthonormal basis of V . It can be shown that $\mathcal{L}$ is $O(n)$ -equivariant and independent of the choice of orthonormal basis. Moreover via $\mathcal{L}$, the natural inner product on $\Lambda^\bullet(V)$ gives us an inner product and norm on $\mathcal{Cl}(V)$. There is an **exponential map**

$$\begin{aligned} \exp: \mathcal{Cl}(V) &\longrightarrow \mathcal{Cl}(V) \\ x &\longmapsto \sum_{k=0}^{\infty} \frac{1}{k!} x^k, \end{aligned}$$

which converges, since $\|x^k\| \leq c^k \|x\|^k$ for some constant c depending on n but not on x . Indeed, for $x, y \in \mathcal{Cl}(V)$, each of the 2^n components of xy (relative to the basis $\{e_1 \cdots e_k : i_1 < \cdots < i_k\}$) can be no larger than $2^n \|x\| \|y\|$, and so $\|xy\| \leq \sqrt{2^n (2^n \|x\| \|y\|)^2} = 2^{3n/2} \|x\| \|y\|$.

We define the **bracket** (or **commutator**) of any $x, y \in \mathcal{Cl}(V)$, by $[x, y] = xy - yx$. The linear subspace $\mathcal{L}(\Lambda^2(V))$ is closed under bracket, since

$$\begin{aligned} [e_i e_j, e_h e_k] &= e_i e_j e_h e_k - e_h e_k e_i e_j = e_i e_j e_h e_k + e_h (e_i e_k + 2\delta_{ik}) e_j \\ &= e_i e_j e_h e_k + e_h e_i e_k e_j + 2\delta_{ik} e_h e_j \\ &= e_i e_j e_h e_k - (e_i e_h + 2\delta_{ih}) e_k e_j + 2\delta_{ik} e_h e_j \\ &= e_i e_j e_h e_k - e_i e_h e_k e_j - 2\delta_{ih} e_k e_j + 2\delta_{ik} e_h e_j \\ &= e_i e_j e_h e_k + e_i e_h (e_j e_k + 2\delta_{jk}) - 2\delta_{ih} e_k e_j + 2\delta_{ik} e_h e_j \\ &= e_i e_j e_h e_k + e_i e_h e_j e_k + 2\delta_{jk} e_i e_h - 2\delta_{ih} e_k e_j + 2\delta_{ik} e_h e_j \\ &= e_i e_j e_h e_k - e_i (e_j e_h + 2\delta_{jh}) e_k + 2\delta_{jk} e_i e_h - 2\delta_{ih} e_k e_j + 2\delta_{ik} e_h e_j \\ &= -2\delta_{jh} e_i e_k + 2\delta_{jk} e_i e_h - 2\delta_{ih} e_k e_j + 2\delta_{ik} e_h e_j. \end{aligned}$$

For $A = (a_{ij})$, $B = (b_{ij}) \in \mathfrak{so}(n)$ (i.e., the Lie algebra of antisymmetric $n \times n$ matrices), we have (where we implicitly sum over all indices)

$$\begin{aligned} [a_{ij} e_i e_j, b_{hk} e_h e_k] &= a_{ij} b_{hk} [e_i e_j, e_h e_k] \\ &= -2a_{ij} b_{hk} \delta_{jh} e_i e_k + 2\delta_{jk} a_{ij} b_{hk} e_i e_h - 2\delta_{ih} a_{ij} b_{hk} e_k e_j + 2\delta_{ik} a_{ij} b_{hk} e_h e_j \\ &= -2(AB)_{ik} e_i e_k - 2(AB)_{ih} e_i e_h + 2(BA)_{kj} e_k e_j + 2(BA)_{hj} e_h e_j \\ &= -4[A, B]_{ij} e_i e_j. \end{aligned}$$

Thus,

$$\left[-\frac{1}{4} \sum_{i,j} a_{ij} e_i e_j, -\frac{1}{4} \sum_{h,k} b_{hk} e_h e_k \right] = -\frac{1}{4} \sum_{i,j} [A, B]_{ij} e_i e_j,$$

which implies that

$$(17.4) \quad c' : \mathcal{L}(\Lambda^2(V)) \xrightarrow{\sim} \mathfrak{so}(n), \quad \text{given by } c' \left(-\frac{1}{4} \sum_{i,j} a_{ij} e_i e_j \right) := A$$

is an isomorphism $\mathcal{L}(\Lambda^2(V)) \xrightarrow{\sim} \mathfrak{so}(n)$ of Lie algebras.

Spin Groups and Double Cover. We begin with a geometric and explicit construction of the spin groups.

DEFINITION 17.6. a) We define the **spin group**,

$$\text{Spin}(n) := \exp(\mathcal{L}(\Lambda^2(V))),$$

where V is any n -dimensional Euclidean space. By definition, $\text{Spin}(n)$ inherits the structure of a Lie group.

b) We denote the corresponding Lie algebra by $\mathfrak{spin}(n)$ and note

$$\mathfrak{spin}(n) = \mathcal{L}(\Lambda^2(V)) = \mathfrak{so}(n).$$

Before showing that

$$c : \text{Spin}(n) \rightarrow \text{SO}(n), \quad \text{given by } c(\exp x) := \exp(c'(x))$$

is a well defined double cover, we consider some examples.

EXAMPLE 17.7. For Cl_2 , $\mathcal{L}(\Lambda^2(\mathbb{R}^2)) = \{te_1e_2 : t \in \mathbb{R}\}$, and

$$\begin{aligned} \exp(te_1e_2) &= \sum_{k=1}^{\infty} \frac{1}{k!} (te_1e_2)^k \\ &= 1 + te_1e_2 + \frac{1}{2}t^2(e_1e_2)^2 + \frac{1}{6}t^3(e_1e_2)^3 + \cdots \\ &= 1 - \frac{1}{2}t^2 + \cdots + \left(t - \frac{1}{6}t^3 + \cdots\right) e_1e_2 = \cos(t) + \sin(t) e_1e_2. \end{aligned}$$

Thus, $\text{Spin}(2) = \{\cos(t) + \sin(t) e_1e_2 : t \in \mathbb{R}\}$.

EXAMPLE 17.8. For Cl_3 , $\mathcal{L}(\Lambda^2(\mathbb{R}^3)) = \{a_1e_2e_3 + a_2e_3e_1 + a_3e_1e_2 : a_1, a_2, a_3 \in \mathbb{R}\}$. If $\mathbf{a} := a_1e_2e_3 + a_2e_3e_1 + a_3e_1e_2$, then

$$\begin{aligned} \mathbf{a}^2 &= (a_1e_2e_3 + a_2e_3e_1 + a_3e_1e_2)^2 \\ &= a_1^2(e_2e_3)^2 + a_2^2(e_3e_1)^2 + a_3^2(e_1e_2)^2 + a_1a_2(e_2e_3e_3e_1 + e_3e_1e_2e_3) + \cdots \\ &= -(a_1^2 + a_2^2 + a_3^2) = -\|\mathbf{a}\|^2. \end{aligned}$$

Thus, with $\frac{\sin t}{t} = 1 - \frac{1}{6}t^2 + \cdots$ (analytic), it follows that

$$\begin{aligned} \exp(\mathbf{a}) &= \cos(\|\mathbf{a}\|) + \left(\mathbf{a} - \frac{1}{6}\mathbf{a}^3 + \cdots\right) = \cos(\|\mathbf{a}\|) + \frac{\sin(\|\mathbf{a}\|)}{\|\mathbf{a}\|}\mathbf{a}, \text{ and} \\ \text{Spin}(3) &= \left\{ \alpha_0 + \alpha_1e_2e_3 + \alpha_2e_3e_1 + \alpha_3e_1e_2 : \sum_{k=0}^3 \alpha_k^2 = 1 \right\}, \end{aligned}$$

which may be regarded as the 3-sphere of unit quaternions.

EXAMPLE 17.9. To exhibit $\text{Spin}(4)$, it is convenient to utilize the duality decomposition $\Lambda^2(\mathbb{R}^4) = \Lambda^+ \oplus \Lambda^-$. Then $\mathcal{L}(\Lambda^2(\mathbb{R}^4)) = \mathcal{L}(\Lambda^+) \oplus \mathcal{L}(\Lambda^-)$ and we set

$$\begin{aligned} \mathbf{a} &:= a_1\frac{1}{2}(e_2e_3 + e_1e_4) + a_2\frac{1}{2}(e_3e_1 + e_2e_4) + a_3\frac{1}{2}(e_1e_2 + e_3e_4) \in \mathcal{L}(\Lambda^+), \\ \mathbf{b} &:= b_1\frac{1}{2}(e_2e_3 - e_1e_4) + b_2\frac{1}{2}(e_3e_1 - e_2e_4) + b_3\frac{1}{2}(e_1e_2 - e_3e_4) \in \mathcal{L}(\Lambda^-). \end{aligned}$$

Under the isomorphism $F: Cl_4 \xrightarrow{\sim} \mathbb{H}(2)$, determined by (17.1), it is easy to check that

$$F(\mathbf{a} + \mathbf{b}) = \begin{bmatrix} a_1\mathbf{i} + a_2\mathbf{j} + a_3\mathbf{k} & 0 \\ 0 & b_1\mathbf{i} + b_2\mathbf{j} + b_3\mathbf{k} \end{bmatrix},$$

and so

$$\begin{aligned} F(\exp(\mathbf{a} + \mathbf{b})) &= \begin{bmatrix} \exp(a_1\mathbf{i} + a_2\mathbf{j} + a_3\mathbf{k}) & 0 \\ 0 & \exp(b_1\mathbf{i} + b_2\mathbf{j} + b_3\mathbf{k}) \end{bmatrix} \\ &= \begin{bmatrix} \cos(\|\mathbf{a}\|) + \frac{\sin(\|\mathbf{a}\|)}{\|\mathbf{a}\|}\mathbf{a} & 0 \\ 0 & \cos(\|\mathbf{b}\|) + \frac{\sin(\|\mathbf{b}\|)}{\|\mathbf{b}\|}\mathbf{b} \end{bmatrix}. \end{aligned}$$

Thus, we have $F: \text{Spin}(4) \xrightarrow{\sim} S^3 \times S^3$. To delineate $\text{Spin}(4)$ itself, first note that for $v_4 = e_1e_2e_3e_4$,

$$F(v_4) = F(e_1e_2e_3e_4) = \begin{bmatrix} -1 & 0 \\ 0 & 1 \end{bmatrix}.$$

Hence, $\text{Spin}(4)$ consists of all elements of Cl_4 of the form

$$\begin{aligned} \exp(\mathbf{a} + \mathbf{b}) &= F^{-1}(F(\exp(\mathbf{a} + \mathbf{b}))) \\ &= \frac{1}{2}(1 - v_4) \cos \|\mathbf{a}\| + \frac{\sin(\|\mathbf{a}\|)}{\|\mathbf{a}\|} \mathbf{a} + \frac{1}{2}(1 + v_4) \cos \|\mathbf{b}\| + \frac{\sin(\|\mathbf{b}\|)}{\|\mathbf{b}\|} \mathbf{b} \\ &= \frac{1}{2}(\cos \|\mathbf{a}\| + \cos \|\mathbf{b}\|) + \frac{\sin(\|\mathbf{a}\|)}{\|\mathbf{a}\|} \mathbf{a} \\ &\quad + \frac{\sin(\|\mathbf{b}\|)}{\|\mathbf{b}\|} \mathbf{b} + \frac{1}{2}(\cos \|\mathbf{b}\| - \cos \|\mathbf{a}\|) v_4. \end{aligned}$$

Note that here $\exp(\mathbf{a}) \exp(\mathbf{b}) = \exp(\mathbf{a} + \mathbf{b}) = \exp(\mathbf{a}) + \exp(\mathbf{b})$!

The **vector representation** or **double cover** $c: \text{Spin}(n) \rightarrow \text{SO}(n)$ is defined by means of the next result. Here $\dim(V) = n$, and the spaces $\mathcal{L}(\Lambda^1(V)) \subset \text{Cl}(V)$ are identified.

PROPOSITION 17.10. *For $g \in \text{Spin}(n)$ and $v \in V = \mathcal{L}(\Lambda^1(V))$, let*

$$(17.5) \quad c(g)(v) := gvg^{-1} \in \text{Cl}(V).$$

Then $c(g)(v) \in \mathcal{L}(\Lambda^1(V)) = V$. Also, $c(g) \in \text{SO}(n) := \text{SO}(V)$ and

$$(17.6) \quad c: \text{Spin}(n) \rightarrow \text{SO}(n).$$

is a double covering homomorphism (universal for $n \geq 3$). Moreover, for c' defined as in (17.4), we have

$$(17.7) \quad c(\exp a) = \exp(c'(a)),$$

and so c' is the Lie algebra homomorphism for c .

PROOF. We write $g = \exp(a) = \exp\left(-\frac{1}{4} \sum_{i,j} a_{ij} e_i e_j\right)$ for $a \in \mathcal{L}(\Lambda^2(V))$. To show that $gvg^{-1} \in V$, it suffices to verify that

$$(17.8) \quad \exp(ta) v \exp(-ta) = \exp(tA) v,$$

where $A = c'(a) \in \mathfrak{so}(n)$. Since each side of (17.8) is a $\text{Cl}(V)$ -valued power series in t with infinite radius of convergence, we need only check that all derivatives of both sides agree at $t = 0$; i.e.,

$$(17.9) \quad \left. \frac{d^k}{dt^k} (\exp(ta) v \exp(-ta)) \right|_{t=0} = A^k(v), \quad k = 0, 1, 2, \dots$$

In verifying this, we will use the identity

$$\begin{aligned} e_i e_j e_k - e_k e_i e_j &= e_i (-e_k e_j - 2\delta_{kj}) - e_k e_i e_j = -e_i e_k e_j - 2\delta_{kj} e_i - e_k e_i e_j \\ &= -(-e_k e_i - 2\delta_{ki}) e_j - 2\delta_{kj} e_i - e_k e_i e_j \\ &= 2(\delta_{ki} e_j - \delta_{kj} e_i). \end{aligned}$$

At $t = 0$,

$$\begin{aligned}
\frac{d}{dt}(\exp(ta) v \exp(-ta)) &= [a, v] = -\frac{1}{4} \sum_{i,j} a_{ij} [e_i e_j, v] \\
&= -\frac{1}{4} \sum_{i,j,k} a_{ij} [e_i e_j, v_k e_k] = -\frac{1}{4} \sum_{i,j,k} a_{ij} v_k (e_i e_j e_k - e_k e_i e_j) \\
&= -\frac{1}{4} \sum_{i,j,k} a_{ij} v_k 2(\delta_{ki} e_j - \delta_{kj} e_i) = -\frac{1}{2} \sum_{i,j,k} (a_{ij} v_k \delta_{ki} e_j - a_{ij} v_k \delta_{kj} e_i) \\
&= -\frac{1}{2} \sum_{i,j} (a_{ij} v_i e_j - a_{ij} v_j e_i) = \sum_{i,j} a_{ij} v_j e_i = A(v).
\end{aligned}$$

At arbitrary t ,

$$\begin{aligned}
\frac{d}{dt}(\exp(ta) v \exp(-ta)) &= \frac{d}{du}(\exp((t+u)a) v \exp(-(t+u)a))|_{u=0} \\
&= \exp(ta) \frac{d}{du}(\exp(ua) v \exp(-ua))|_{u=0} \exp(-ta) \\
&= \exp(ta) A(v) \exp(-ta).
\end{aligned}$$

Hence,

$$\frac{d^k}{dt^k}(\exp(ta) v \exp(-ta)) = \exp(ta) A^k(v) \exp(-ta),$$

and evaluating both sides at $t = 0$ yields (17.9).

Now, $c(g) \in \text{SO}(n)$, since

$$\begin{aligned}
-\|c(g) v\|^2 &= -\|g v g^{-1}\|^2 = (g v g^{-1})(g v g^{-1}) \\
&= g v v g^{-1} = -\|v\|^2 g^{-1} g = -\|v\|^2.
\end{aligned}$$

Thus, $c(\text{Spin}(n)) \subseteq \text{SO}(n)$. Note that (17.7) does in fact hold by (17.8) with $t = 1$. Since $\text{Spin}(n)$ and $\text{SO}(n)$ are connected and $c': \mathfrak{spin}(n) \rightarrow \mathfrak{so}(n)$ is an isomorphism, it follows that $c(\text{Spin}(n))$ is the connected component of $I \in \text{SO}(n)$, namely $\text{SO}(n)$ itself, and $c: \text{Spin}(n) \rightarrow \text{SO}(n)$ is a covering homomorphism. Since $\pi_1(\text{SO}(n)) \cong \mathbb{Z}_2$ for $n > 2$, it follows from covering space theory that $\pi_1(\text{Spin}(n)) \cong \pi_1(\text{SO}(n)) / \text{Ker } c$. Then for $n > 2$, $\text{Spin}(n)$ is the universal, (simply-connected) covering space of $\text{SO}(n)$ if $\pm 1 \in \text{Ker } c$. Certainly, $1 \in \text{Ker } c$, and if $-1 \in \text{Spin}(n)$, then $-1 \in \text{Ker } c$, since $c(-1)(v) = -1v(-1)^{-1} = v$. Thus, it remains to check that $-1 \in \text{Spin}(n)$, but this is immediate from $\exp(te_1 e_2) = \cos(t) + \sin(t) e_1 e_2$ with $t = \pi$. For $n = 2$, $c: \text{Spin}(2) \rightarrow \text{SO}(2)$ is still a double cover, since

$$\begin{aligned}
c(\exp(te_1 e_2))(e_1) &= \exp(te_1 e_2) e_1 \exp(-te_1 e_2) \\
&= (\cos(t) + \sin(t) e_1 e_2) e_1 (\cos(t) - \sin(t) e_1 e_2) \\
&= \cos^2(t) e_1 - \cos(t) \sin(t) e_1 e_1 e_2 \\
&\quad + \sin(t) \cos(t) e_1 e_2 e_1 - \sin^2(t) e_1 e_2 e_1 e_1 e_2 \\
&= (\cos^2(t) - \sin^2(t)) e_1 + 2 \cos(t) \sin(t) e_2 \\
&= \cos(2t) e_1 + \sin(2t) e_2.
\end{aligned}$$

However, $\pi_1(\text{SO}(2)) \cong \mathbb{Z}$ so that the covering is not universal for $n = 2$. $\square$

Spinor Representations. Besides the *vector* representation $c: \text{Spin}(n) \rightarrow \text{SO}(n)$, there are fundamental *spinor* representations, which we will describe. Since the index of an elliptic differential operator on a closed, odd-dimensional manifold is always 0, for simplicity we assume that n is even, say $n = 2m$. Then there is a unique (up to equivalence) irreducible representation (homomorphism of algebras over $\mathbb{R}$)

$$\rho: \text{Cl}_{2m} \rightarrow \text{End}(\Sigma_{2m}),$$

where $\text{End}(\Sigma_{2m})$ denotes the algebra of $\mathbb{C}$ -linear endomorphisms of some complex vector space Σ_{2m} , the elements of which are called **spinors**. Here *irreducible* means that Σ_{2m} has no proper subspace which is invariant under all operators in $\rho(\text{Cl}_{2m})$. In the following we give an explicit construction of Σ_{2m} and ρ .

Let $\langle \cdot, \cdot \rangle$ denote the standard Hermitian inner product on $\mathbb{C}^m$ given by

$$\langle z, w \rangle = \sum_{k=1}^m z_k \overline{w_k}.$$

We identify $\mathbb{C}^m$ with $\mathbb{R}^n = \mathbb{R}^{2m}$, and for $w \in \mathbb{C}^m$, we have the $\mathbb{C}$ -linear **ext** function

$$w_\wedge: \Lambda^k(\mathbb{C}^m) \longrightarrow \Lambda^{k+1}(\mathbb{C}^m),$$

given by $\alpha \mapsto w \wedge \alpha$ for $\alpha \in \Lambda^k(\mathbb{C}^m)$. Moreover, like in Remark 6.21, p.173, there is a $\mathbb{C}$ -linear **int** function

$$w_\lrcorner: \Lambda^k(\mathbb{C}^m) \rightarrow \Lambda^{k-1}(\mathbb{C}^m), \text{ defined via}$$

$$w_\lrcorner(v_1 \wedge \cdots \wedge v_k) := \sum_{j=1}^k (-1)^{j+1} \langle v_j, w \rangle v_1 \wedge \cdots \wedge \widehat{v_j} \wedge \cdots \wedge v_k,$$

where $\widehat{v_j}$ means that the factor v_j is omitted. All that was discussed in Section 6.4, p.171 in the real case. While $w_\lrcorner$ is $\mathbb{C}$ -linear, the function $\mathbb{C}^m \rightarrow \text{End}(\Lambda^\bullet(\mathbb{C}^m))$ given by $w \mapsto w_\lrcorner$ is $\mathbb{R}$ -linear (but $\mathbb{C}$ -conjugate linear). Similarly to the real case explained in Equation (6.3), p.171, we define a Hermitian inner product $\langle \cdot, \cdot \rangle$ on $\Lambda^k(\mathbb{C}^m)$ induced by that on $\mathbb{C}^m$, such that $\{e_{i_1} \wedge \cdots \wedge e_{i_k} : i_1 < \cdots < i_k\}$ is an orthonormal basis for $\Lambda^k(\mathbb{C}^m)$ if $e_1, \dots, e_m$ is an orthonormal basis for $\mathbb{C}^m$. Relative to this inner product, $w_\lrcorner$ and $w_\wedge$ are adjoints, since for all $v_1, \dots, v_k, u_1, \dots, u_{k-1} \in \mathbb{C}^m$ we have

$$\begin{aligned} & \langle v_1 \wedge \cdots \wedge v_k, w_\wedge u_1 \wedge \cdots \wedge u_{k-1} \rangle \\ &= \sum_{j=1}^k (-1)^{j+1} \langle v_j, w \rangle \langle v_1 \wedge \cdots \wedge \widehat{v_j} \wedge \cdots \wedge v_k, u_1 \wedge \cdots \wedge u_{k-1} \rangle \\ &= \left\langle \sum_{j=1}^k (-1)^{j+1} \langle v_j, w \rangle v_1 \wedge \cdots \wedge \widehat{v_j} \wedge \cdots \wedge v_k, u_1 \wedge \cdots \wedge u_{k-1} \right\rangle \\ &= \langle w_\lrcorner(v_1 \wedge \cdots \wedge v_k), u_1 \wedge \cdots \wedge u_{k-1} \rangle. \end{aligned}$$

PROPOSITION 17.11. *Let $\rho_1: \mathbb{C}^m \rightarrow \text{End}(\Lambda^\bullet(\mathbb{C}^m))$ be given by*

$$\rho_1(w)(\alpha) := (w_\wedge - w_\lrcorner)(\alpha) = w_\wedge \alpha - w_\lrcorner \alpha.$$

Then ρ_1 uniquely extends to an $\mathbb{R}$ -linear homomorphism

$$\rho: \text{Cl}_{2m} \rightarrow \text{End}(\Lambda^\bullet(\mathbb{C}^m))$$

of algebras over $\mathbb{R}$.

PROOF. Using $w_\wedge w_\wedge \alpha = 0$ and $w_\lrcorner(w_\lrcorner \alpha) = 0$, we obtain

$$\begin{aligned}
 (\rho_1(w) \circ \rho_1(w))(\alpha) &= w_\wedge(w_\wedge \alpha - w_\lrcorner \alpha) - w_\lrcorner(w_\wedge \alpha - w_\lrcorner \alpha) \\
 &= w_\wedge w_\wedge \alpha - w_\wedge(w_\lrcorner \alpha) - w_\lrcorner(w_\wedge \alpha) + w_\lrcorner(w_\lrcorner \alpha) \\
 &= -w_\wedge(w_\lrcorner \alpha) - w_\lrcorner(w_\wedge \alpha) \\
 (17.10) \quad &= -\langle w, w \rangle \alpha,
 \end{aligned}$$

where in the last equality we used

$$\begin{aligned}
 &w_\lrcorner(w_\wedge(v_1 \wedge \cdots \wedge v_k)) \\
 &= \langle w, w \rangle v_1 \wedge \cdots \wedge v_k - \sum_{j=1}^k (-1)^{j+1} \langle v_j, w \rangle w_\wedge v_1 \wedge \cdots \wedge \widehat{v_j} \wedge \cdots \wedge v_k \\
 &= \langle w, w \rangle v_1 \wedge \cdots \wedge v_k - w_\wedge(w_\lrcorner(v_1 \wedge \cdots \wedge v_k)).
 \end{aligned}$$

Generalizing (17.10), it follows that

$$\begin{aligned}
 &\rho_1(w_1) \circ \rho_1(w_2) + \rho_1(w_2) \circ \rho_1(w_1) \\
 &= -(\langle w_1, w_2 \rangle + \langle w_2, w_1 \rangle) \text{Id} = -2\Re \langle w_1, w_2 \rangle \text{Id}.
 \end{aligned}$$

Since $\Re \langle w_1, w_2 \rangle$ is the standard inner product on $\mathbb{R}^{2m} \cong \mathbb{C}^m$, ρ_1 extends uniquely to an $\mathbb{R}$ -linear homomorphism

$$\rho: \mathbb{C}l_{2m} \rightarrow \text{End}(\Lambda^\bullet(\mathbb{C}^m))$$

of algebras over $\mathbb{R}$. □

Let $\mathbb{C}l_{2m} := \mathbb{C} \otimes_{\mathbb{R}} \mathbb{C}l_{2m}$ denote the complex Clifford algebra. One of our goals is to prove that the complex linear extension of ρ , say

$$\rho_{\mathbb{C}}: \mathbb{C}l_{2m} \rightarrow \text{End}(\Lambda^\bullet(\mathbb{C}^m)),$$

is an isomorphism of algebras over $\mathbb{C}$. For this and other reasons, it is convenient to introduce more notation. Let $(f_1, \dots, f_m)$ be an orthonormal basis of $\mathbb{C}^m$, then

$$(17.11) \quad (e_1, \dots, e_{2m}) := (f_1, if_1, \dots, f_m, if_m)$$

is an oriented, orthonormal basis of $\mathbb{R}^{2m}$, and the **complex volume element**, $\rightarrow$ *Clifford analysis* is

$$(17.12) \quad \omega_{\mathbb{C}} := i^m e_1 \cdots e_{2m} \in \mathbb{C}l_{2m};$$

this is independent of the choice of oriented orthonormal basis of $\mathbb{R}^{2m}$. We have

$$\begin{aligned}
 \omega_{\mathbb{C}}^2 &= (-1)^m e_1 \cdots e_{2m} e_1 \cdots e_{2m} \\
 &= (-1)^m (-1)^{2m} (-1)^{(2m-1)+(2m-2)+\cdots+1} \\
 &= (-1)^{m+2m(2m-1)/2} = (-1)^{m+m(2m-1)} = (-1)^{2m^2} = 1, \text{ and so} \\
 (17.13) \quad \rho_{\mathbb{C}}(\omega_{\mathbb{C}})^2 &= \rho_{\mathbb{C}}(\omega_{\mathbb{C}}^2) = \rho_{\mathbb{C}}(1) = \text{Id}.
 \end{aligned}$$

Since $\rho_1(w) = w_\wedge - w_\lrcorner$ is the difference between an operator and its adjoint, $\rho_1(w)$ is skew-adjoint. We define an array of skew-adjoint operators

$$\gamma_j := \rho_{\mathbb{C}}(e_j) = \rho(e_j), \text{ for } j \in \{1, \dots, 2m\}.$$

In harmony with the physics literature, we set $\gamma_{n+1} = \gamma_{2m+1} := \gamma_1 \cdots \gamma_n$, so that $\rho_{\mathbb{C}}(\omega_{\mathbb{C}}) = i^m \gamma_{2m+1}$. The case $n = 4$ abounds in physics, as does $\gamma_5 = \gamma_1 \gamma_2 \gamma_3 \gamma_4$, but due to the indefiniteness of the metric in relativity, $\gamma_4^2 = -\gamma_i^2$ for $i = 1, 2, 3$. We will remain in the Euclidean category. Using the fact that the γ_j are skew-adjoint,

it is straightforward (but tedious) to show directly that $\rho_{\mathbb{C}}(\omega_{\mathbb{C}})$ is self-adjoint. But, we can easily get this from the fact that $\rho_{\mathbb{C}}(\omega_{\mathbb{C}})$ is clearly either self-adjoint or skew-adjoint, and, *unlike* $\rho_{\mathbb{C}}(\omega_{\mathbb{C}})$, the square of a skew-adjoint transformation has nonpositive eigenvalues (squares of pure imaginaries). Since $\rho_{\mathbb{C}}(\omega_{\mathbb{C}})^2 = \text{Id}$, the eigenvalues of $\rho_{\mathbb{C}}(\omega_{\mathbb{C}})$ are ± 1 . As $\rho_{\mathbb{C}}(\omega_{\mathbb{C}})$ is self-adjoint, the eigenspaces of $\rho_{\mathbb{C}}(\omega_{\mathbb{C}})$, say

$$(17.14) \quad \Sigma_{2m}^+ := (\rho_{\mathbb{C}}(\omega_{\mathbb{C}}) + \text{Id}) \Lambda^{\bullet}(\mathbb{C}^m) \quad \text{and} \quad \Sigma_{2m}^- := (\rho_{\mathbb{C}}(\omega_{\mathbb{C}}) - \text{Id}) \Lambda^{\bullet}(\mathbb{C}^m),$$

are orthogonal. Using the notation (17.11),

$$\begin{aligned} \rho(e_1 e_2) &= (e_{1\wedge} - e_{1\lrcorner}) \circ (e_{2\wedge} - e_{2\lrcorner}) \\ &= (f_{1\wedge} - f_{1\lrcorner}) \circ (i f_{1\wedge} - (i f_1) \lrcorner) \\ &= (f_{\wedge} - f_{\lrcorner}) \circ (i f_{1\wedge} + i(f_{1\lrcorner})) \\ &= i(f_{1\wedge}) \circ (f_{1\lrcorner}) - i(f_{1\lrcorner}) \circ (f_{1\wedge}) \\ &= i((f_{1\wedge}) \circ (f_{1\lrcorner}) - (f_{1\lrcorner}) \circ (f_{1\wedge})), \end{aligned}$$

and in general

$$\rho(e_{2j-1} e_{2j}) = i((f_{j\wedge}) \circ (f_{j\lrcorner}) - (f_{j\lrcorner}) \circ (f_{j\wedge})).$$

Thus, the action of $\rho(e_{2j-1} e_{2j})$ on $f_{j_1} \wedge f_{j_2} \wedge \cdots \wedge f_{j_l}$ is given by

$$(17.15) \quad \begin{aligned} &\rho(e_{2j-1} e_{2j})(f_{j_1} \wedge f_{j_2} \wedge \cdots \wedge f_{j_l}) \\ &= \begin{cases} i(f_{j_1} \wedge f_{j_2} \wedge \cdots \wedge f_{j_l}), & \text{if } j_k = j \text{ for some } k, \\ -i(f_{j_1} \wedge f_{j_2} \wedge \cdots \wedge f_{j_l}), & \text{if } j_k \neq j \text{ for all } k. \end{cases} \end{aligned}$$

Hence, when restricted to $\Lambda^l(\mathbb{C}^m)$, $\rho_{\mathbb{C}}(\omega_{\mathbb{C}})$ is

$$i^m \rho(e_1 \cdots e_{2m})|_{\Lambda^l(\mathbb{C}^m)} = i^m i^l (-i)^{m-l} \text{Id} = (-1)^l \text{Id}, \text{ and so}$$

$$\begin{aligned} \Sigma_{2m}^+ &= \Lambda^{\text{ev}}(\mathbb{C}^m) := \bigoplus_{l \text{ even}} \Lambda^l(\mathbb{C}^m), \text{ while} \\ \Sigma_{2m}^- &= \Lambda^{\text{odd}}(\mathbb{C}^m) := \bigoplus_{l \text{ odd}} \Lambda^l(\mathbb{C}^m). \end{aligned}$$

Using this (or the easy fact that for $j \in \{1, \dots, 2m\}$, $\gamma_{2m+1} \circ \gamma_j = -\gamma_j \circ \gamma_{2m+1}$), we have $\gamma_j(\Sigma_{2m}^{\pm}) = \Sigma_{2m}^{\mp}$, and indeed $\gamma_j: \Sigma_{2m}^{\pm} \xrightarrow{\sim} \Sigma_{2m}^{\mp}$ with inverse $-\gamma_j$. Moreover, for $j, k \in \{1, \dots, 2m\}$, the spaces $\Sigma_{2m}^{\pm}$ are each invariant under the compositions $\gamma_j \circ \gamma_k$, and so $\rho(\mathfrak{spin}(2m))(\Sigma_{2m}^{\pm}) \subset \Sigma_{2m}^{\pm}$. For $j \neq k$,

$$\begin{aligned} (\gamma_j \circ \gamma_k)^* &= \gamma_k^* \circ \gamma_j^* = -\gamma_k \circ -\gamma_j = -\gamma_j \circ \gamma_k \quad \text{and} \\ \text{Tr}(\gamma_j \circ \gamma_k) &= -\text{Tr}(\gamma_k \circ \gamma_j) = -\text{Tr}(\gamma_j \circ \gamma_k). \end{aligned}$$

Thus, the elements of $\rho(\mathfrak{spin}(2m))$ are skew-adjoint and traceless, and so we see $\rho(\text{Spin}(2m)) \subset \text{SU}(\Lambda^{\bullet}(\mathbb{C}^m))$. In summary, $\rho: \text{Spin}(2m) \rightarrow \text{SU}(\Lambda^{\bullet}(\mathbb{C}^m))$ is the orthogonal direct sum of two special unitary *half-spinor* or *chiral* representations

$$(17.16) \quad \rho^{\pm}: \text{Spin}(2m) \rightarrow \text{SU}(\Sigma_{2m}^{\pm}).$$

DEFINITION 17.12. Let

$$\Sigma_{2m} := \Lambda^{\bullet}(\mathbb{C}^m) \quad \text{and} \quad \pi^{\pm} := \frac{1}{2}(\rho_{\mathbb{C}}(\omega_{\mathbb{C}}) \pm \text{Id}) : \Sigma_{2m} \rightarrow \Sigma_{2m}^{\pm}.$$

The **supertrace** of an endomorphism $A \in \text{End}(\Sigma_{2m})$ is

$$\begin{aligned}\text{Str}(A) &:= \text{Tr}\left(\pi^+ \circ \left(A|_{\Sigma_{2m}^+}\right)\right) - \text{Tr}\left(\pi^- \circ \left(A|_{\Sigma_{2m}^-}\right)\right) \\ &= \text{Tr}(A \circ \rho_{\mathbb{C}}(\omega_{\mathbb{C}})) = i^m \text{Tr}(A \circ \gamma_{2m+1}).\end{aligned}$$

The following result will be crucial in evaluating the local index density of the twisted Dirac operator.

PROPOSITION 17.13. *For $k \in \{1, \dots, 2m\}$ with $j_1, j_2, \dots, j_k$ distinct, we have*

$$\begin{aligned}\text{Tr}(\gamma_{j_1} \gamma_{j_2} \cdots \gamma_{j_k}) &= 0, \text{ and} \\ \text{Str}(\gamma_{j_1} \gamma_{j_2} \cdots \gamma_{j_k}) &= i^m \text{Tr}(\gamma_{j_1} \gamma_{j_2} \cdots \gamma_{j_k} \gamma_{2m+1}) \\ &= \begin{cases} 0, & \text{if } k < 2m, \\ (-2i)^m \varepsilon_{j_1 \dots j_{2m}}, & \text{if } k = 2m. \end{cases}\end{aligned}$$

The 2^n endomorphisms consisting of Id and those $\gamma_{j_1} \gamma_{j_2} \cdots \gamma_{j_k}$ with $j_1 < j_2 < \cdots < j_k$, $k \in \{1, \dots, 2m\}$, form a basis of $\text{End}(\Sigma_{2m})$.

Note that we write the short $\gamma_i \gamma_j$ instead of the long $\gamma_i \circ \gamma_j$. Recall from (3.13) (p.96) in our Section 3.9 on determinants that our sign convention for the ε -tensor $\varepsilon_{j(1) \dots j(n)}$ is +1, if the mapping $j : \{1, \dots, n\} \rightarrow \{1, \dots, n\}$ is an even permutation; it is -1, if j is an odd permutation; and 0 else.

PROOF. Since $\gamma_j(\Sigma_{2m}^\pm) \subseteq \Sigma_{2m}^\mp$, we have $\text{Tr}(\gamma_j) = 0$. More generally, for k odd and $j_1, j_2, \dots, j_k$ distinct, we have $\gamma_{j_1} \gamma_{j_2} \cdots \gamma_{j_k}(\Sigma_{2m}^\pm) \subseteq \Sigma_{2m}^\mp$ and $\text{Tr}(\gamma_{j_1} \gamma_{j_2} \cdots \gamma_{j_k}) = 0$. For k even and $j_1, j_2, \dots, j_k$ distinct, we have

$$\begin{aligned}\gamma_{j_1} \gamma_{j_2} \cdots \gamma_{j_k} &= (-1)^{k-1} \gamma_{j_2} \cdots \gamma_{j_k} \gamma_{j_1} = -(\gamma_{j_2} \cdots \gamma_{j_k}) \gamma_{j_1}, \text{ and so} \\ \text{Tr}(\gamma_{j_1} \gamma_{j_2} \cdots \gamma_{j_k}) &= -\text{Tr}((\gamma_{j_2} \cdots \gamma_{j_k}) \gamma_{j_1}) = -\text{Tr}(\gamma_{j_1} (\gamma_{j_2} \cdots \gamma_{j_k})) = 0.\end{aligned}$$

If $k < 2m$, $j_1, j_2, \dots, j_k$ are distinct, and the complementary set of indices is $\{h_1, \dots, h_{2m-k}\} := \{1, \dots, 2m\} - \{j_1, j_2, \dots, j_k\}$, then

$$\begin{aligned}\text{Str}(\gamma_{j_1} \gamma_{j_2} \cdots \gamma_{j_k}) &= i^m \text{Tr}(\gamma_{j_1} \gamma_{j_2} \cdots \gamma_{j_k} \gamma_{2m+1}) \\ &= \pm i^m \text{Tr}(\gamma_{h_1} \gamma_{h_2} \cdots \gamma_{h_{2m-k}}) = 0.\end{aligned}$$

If $k = 2m$ and $j_1, j_2, \dots, j_k$ are distinct, then

$$\begin{aligned}\text{Str}(\gamma_{j_1} \gamma_{j_2} \cdots \gamma_{j_{2m}}) &= \varepsilon_{j_1 \dots j_{2m}} \text{Str}(\gamma_1 \gamma_2 \cdots \gamma_{2m}) \\ &= \varepsilon_{j_1 \dots j_{2m}} i^m \text{Tr}((\gamma_{2m+1})^2) = \varepsilon_{j_1 \dots j_{2m}} i^m \text{Tr}((i^{-m} \rho_{\mathbb{C}}(\omega_{\mathbb{C}}))^2) \\ &= \varepsilon_{j_1 \dots j_{2m}} i^m (-1)^m \text{Tr}(\text{Id}) = \varepsilon_{j_1 \dots j_{2m}} (-i)^m 2^m = \varepsilon_{j_1 \dots j_{2m}} (-2i)^m.\end{aligned}$$

Since $\dim \text{End}(\Sigma_{2m}) = (\dim \Sigma_{2m})^2 = 2^{2m}$, the 2^n endomorphisms consisting of Id and the $\gamma_{j_1} \gamma_{j_2} \cdots \gamma_{j_k}$ with $j_1 < j_2 < \cdots < j_k$ will form a basis of $\text{End}(\Sigma_{2m})$, if they are shown to be linearly independent. For this, let

$$c_0 I + \sum_{j_1 < j_2 < \cdots < j_k} c_{j_1 \dots j_k} \gamma_{j_1} \gamma_{j_2} \cdots \gamma_{j_k} = 0,$$

for $c_0, c_{j_1 \dots j_k} \in \mathbb{C}$ and let $\{h_1, \dots, h_{2m-k}\} := \{1, \dots, 2m\} \setminus \{j_1, j_2, \dots, j_k\}$ for some $l_1 < l_2 < \cdots < l_k$. Then

$$\begin{aligned}0 &= \text{Str}\left(\gamma_{h_1} \gamma_{h_2} \cdots \gamma_{h_{2m-k}} \left(c_0 I + \sum_{j_1 < j_2 < \cdots < j_k} c_{j_1 \dots j_k} \gamma_{j_1} \gamma_{j_2} \cdots \gamma_{j_k}\right)\right) \\ &= c_{l_1 \dots l_k} \text{Str}(\gamma_{h_1} \gamma_{h_2} \cdots \gamma_{h_{2m-k}} \gamma_{l_1} \gamma_{l_2} \cdots \gamma_{l_k}) = \pm (-2i)^m c_{l_1 \dots l_k},\end{aligned}$$

with the convention that $c_{l_1 \dots l_k} = c_0$ if $k = 0$. $\square$

COROLLARY 17.14. *The representation $\rho_{\mathbb{C}}: \mathbb{C}l_{2m} \rightarrow \text{End}(\Sigma_{2m})$ is irreducible and an isomorphism of complex algebras. Moreover, the representations*

$$\rho^{\pm}: \text{Spin}(2m) \longrightarrow \text{End}(\Sigma_{2m}^{\pm})$$

are irreducible and inequivalent.

PROOF. The last statement of Proposition 17.13 implies that $\rho_{\mathbb{C}}: \mathbb{C}l_{2m} \rightarrow \text{End}(\Sigma_{2m})$ is an isomorphism, so that in particular $\rho_{\mathbb{C}}(\mathbb{C}l_{2m}) = \text{End}(\Sigma_{2m})$. As $\text{End}(\Sigma_{2m})$ acts transitively on the set of subspaces of Σ_{2m} of a given dimension, $\text{End}(\Sigma_{2m})$ leaves no proper subspace of Σ_{2m} invariant, and hence $\rho_{\mathbb{C}}$ is irreducible. Let

$$\text{End}^0(\Sigma_{2m}) := \{A \in \text{End}(\Sigma_{2m}) : A(\Sigma_{2m}^{\pm}) \subseteq \Sigma_{2m}^{\pm}\} \text{ and}$$

$$\text{End}^1(\Sigma_{2m}) := \{A \in \text{End}(\Sigma_{2m}) : A(\Sigma_{2m}^{\pm}) \subseteq \Sigma_{2m}^{\mp}\}.$$

The linear isomorphism $\mathcal{L}: \Lambda^{\bullet}(\mathbb{R}^{2m}) \xrightarrow{\sim} \mathbb{C}l_{2m}$ extends to $\mathcal{L}_{\mathbb{C}}: \Lambda^{\bullet}(\mathbb{C}^{2m}) \xrightarrow{\sim} \mathbb{C}l_{2m}$. We have

$$\begin{aligned} \mathbb{C}l_{2m} &= \mathcal{L}_{\mathbb{C}}(\Lambda^{\text{ev}}(\mathbb{C}^{2m})) \oplus \mathcal{L}_{\mathbb{C}}(\Lambda^{\text{odd}}(\mathbb{C}^{2m})), \\ \rho_{\mathbb{C}}(\mathcal{L}(\Lambda^{\text{ev}}(\mathbb{C}^{2m}))) &\subseteq \text{End}^0(\Sigma_{2m}), \text{ and} \\ \rho_{\mathbb{C}}(\mathcal{L}(\Lambda^{\text{odd}}(\mathbb{C}^{2m}))) &\subseteq \text{End}^1(\Sigma_{2m}). \end{aligned}$$

As $\rho_{\mathbb{C}}$ is an isomorphism, these last two inclusions are equalities. In particular, the restrictions

$$\pi^{\pm} \circ \rho_{\mathbb{C}}: \mathcal{L}(\Lambda^{\text{ev}}(\mathbb{C}^{2m})) \rightarrow \text{End}(\Sigma_{2m}^{\pm})$$

are irreducible representations of the subalgebra $\mathcal{L}(\Lambda^{\text{ev}}(\mathbb{C}^{2m})) \subset \mathbb{C}l_{2m}$. Since $\mathcal{L}(\Lambda^{\text{ev}}(\mathbb{C}^{2m}))$ is generated by $\mathcal{L}(\Lambda^2(\mathbb{R}^{2m})) = \mathfrak{spin}(2m)$, there is also no proper subspace of Σ_{2m}^+ or Σ_{2m}^- which is invariant under $\mathfrak{spin}(2m)$ or under $\text{Spin}(2m) = \exp(\mathfrak{spin}(2m))$. Thus, $\rho^{\pm}: \text{Spin}(2m) \rightarrow \text{SU}(\Sigma_{2m}^{\pm})$ are irreducible representations of $\text{Spin}(2m)$. Using the computation in Example 17.7, each of $e_1 e_2, \dots, e_{2m-1} e_{2m}$ are in $\text{Spin}(2m)$. Hence $e_1 e_2 \cdots e_{2m-1} e_{2m} \in \text{Spin}(2m)$. Since $\rho(e_1 e_2 \cdots e_{2m-1} e_{2m}) = \gamma_{2m+1} = \pm i^{-m}$ on $\Sigma_{2m}^{\pm}$, the representations $\pi^+ \circ \rho$ and $\pi^- \circ \rho$ are inequivalent. $\square$

PROPOSITION 17.15. *Let $R: \mathbb{C}l_{2m} \rightarrow \text{End}(V)$ be a finite-dimensional representation. Then $V = \bigoplus_{k=1}^N W_k$ where $W_1, \dots, W_N$ of V are invariant subspaces, such that $R_k: \mathbb{C}l_{2m} \rightarrow \text{End}(W_k)$ defined by $R_k(\alpha) = R(\alpha)|_{W_k}$ is equivalent to $\rho_{\mathbb{C}}: \mathbb{C}l_{2m} \rightarrow \text{End}(\Lambda^{\bullet}(\mathbb{C}^m))$ for all $k = \{1, \dots, N\}$. In particular, all irreducible representations of $\mathbb{C}l_{2m}$ are equivalent to $\rho_{\mathbb{C}}$. Moreover, let*

$$\text{Hom}_0(\Sigma_{2m}, V) := \{F \in \text{Hom}(\Sigma_{2m}, V) : F(\rho_{\mathbb{C}}(\alpha)(w)) = R(\alpha)(F(w))\}$$

denote the subspace of $\text{Hom}(\Sigma_{2m}, V)$ of $\mathbb{C}l_{2m}$ -equivariant linear maps; note that $\mathbb{C}l_{2m}$ acts trivially on $\text{Hom}_0(\Sigma_{2m}, V)$. There is then an isomorphism of $\mathbb{C}l_{2m}$ -modules

$$\Phi: \text{Hom}_0(\Sigma_{2m}, V) \otimes \Sigma_{2m} \xrightarrow{\sim} V, \quad \text{given by } \Phi(\phi \otimes \psi) := \phi(\psi).$$

PROOF. Let $e_1, \dots, e_{2m}$ be an oriented, orthonormal basis for $\mathbb{R}^{2m}$. Let $\sigma_j = i e_{2j-1} e_{2j} \in \mathbb{C}l_{2m}$ for $j \in \{1, \dots, m\}$. Note that $[e_{2j-1} e_{2j}, e_{2k-1} e_{2k}] = 0$ for all $j, k \in \{1, \dots, m\}$, and so $[\sigma_j, \sigma_k] = 0$ and $[R(\sigma_j), R(\sigma_k)] = 0$. Since $\sigma_j^2 =$

$ie_{2j-1}e_{2j}ie_{2j-1}e_{2j} = e_{2j-1}e_{2j-1}e_{2j}e_{2j} = 1$, the eigenvalues of $R(\sigma_j)$ are ± 1 . Thus, there are simultaneous eigenspaces of the $R(\sigma_j)$, $j \in \{1, \dots, m\}$, indexed by

$$\varepsilon = (\varepsilon_1, \dots, \varepsilon_m) \in \mathbb{Z}_2^m := \{1, -1\} \times \dots \times \{1, -1\}, \text{ namely} \\ V(\varepsilon) := \{v \in V : R(\sigma_j)(v) = \varepsilon_j v\}.$$

We have $V = \bigoplus_{\varepsilon \in \mathbb{Z}_2^m} V(\varepsilon)$. Let

$$\alpha(\varepsilon) = \frac{1}{2}(1 - \varepsilon_1) e_2 \cdots \frac{1}{2}(1 - \varepsilon_m) e_{2m} = \prod_{j=1}^m \frac{1}{2}(1 - \varepsilon_j) e_{2j} = \prod_{\{j: \varepsilon_j = -1\}} e_{2j}.$$

Then

$$\sigma_k \alpha(\varepsilon) = ie_{2k-1}e_{2k}\alpha(\varepsilon) = \begin{cases} \alpha(\varepsilon) \sigma_k, & \text{if } \varepsilon_k = 1, \\ -\alpha(\varepsilon) \sigma_k, & \text{if } \varepsilon_k = -1, \end{cases} = \varepsilon_k \alpha(\varepsilon) \sigma_k.$$

For $1_m := (1, \dots, 1) \in \mathbb{Z}_2^m$, we claim

$$R(\alpha(\varepsilon)) : V(1_m) \rightarrow V(\varepsilon)$$

is a well-defined isomorphism. Indeed, for $v \in V(1_m)$, we have $R(\alpha(\varepsilon))v \in V(\varepsilon)$, since

$$\begin{aligned} R(\sigma_k)(R(\alpha(\varepsilon))v) &= R(\sigma_k \alpha(\varepsilon))v = R(\varepsilon_k \alpha(\varepsilon) \sigma_k)v \\ &= \varepsilon_k R(\alpha(\varepsilon))R(\sigma_k)v = \varepsilon_k (R(\alpha(\varepsilon))v), \end{aligned}$$

and $\alpha(\varepsilon)^2 = \pm 1 \Rightarrow R(\alpha(\varepsilon))^2 = \pm \text{Id}$. Thus,

$$\dim V = \dim\left(\bigoplus_{\varepsilon \in \mathbb{Z}_2^m} V(\varepsilon)\right) = 2^m \dim V(1_m).$$

Let $\{v_1, \dots, v_N\}$ be a basis for $V(1_m)$ and for $k \in \{1, \dots, N\}$, let

$$W_k = \text{span}\{R(\alpha(\varepsilon))v_k : \varepsilon \in \mathbb{Z}_2^m\}.$$

We claim that W_k is a $\mathbb{C}l_{2m}$ -module. For this first note that $\mathbb{C}l_{2m}$ is generated by

$$\{\alpha(\varepsilon) : \varepsilon \in \mathbb{Z}_2^m\} \cup \{\sigma_j : j \in \{1, \dots, m\}\},$$

since for any $j \in \{1, \dots, m\}$, the elements $e_{2j} \in \{\alpha(\varepsilon) : \varepsilon \in \mathbb{Z}_2^m\}$, $\sigma_j e_{2j} = -e_{2j-1}$, and $\{e_1, \dots, e_{2m}\}$ generate $\mathbb{C}l_{2m}$. Thus, it suffices to show that $R(\alpha(\varepsilon))(W_k) \subset W_k$ for all $\varepsilon \in \mathbb{Z}_2^m$, and $R(\sigma_j)(W_k) \subset W_k$. To this end,

$$\begin{aligned} \varepsilon, \varepsilon' \in \mathbb{Z}_2^m &\implies \alpha(\varepsilon')\alpha(\varepsilon) = \pm\alpha(\varepsilon''), \quad \text{for some } \varepsilon'' \in \mathbb{Z}_2^m \\ &\implies R(\alpha(\varepsilon'))R(\alpha(\varepsilon))v_k = \pm R(\varepsilon'')v_k \\ &\implies R(\alpha(\varepsilon))(W_k) \subset W_k, \quad \text{for all } \varepsilon \in \mathbb{Z}_2^m; \end{aligned}$$

moreover

$$\begin{aligned} v_k \in V(1_m) &\implies R(\sigma_j)R(\alpha(\varepsilon))v_k = \pm R(\alpha(\varepsilon))R(\sigma_j)v_k = \pm R(\alpha(\varepsilon))v_k \\ &\implies R(\sigma_j)(W_k) \subset W_k. \end{aligned}$$

Thus, $V = \bigoplus_{k=1}^N W_k$. Note that $\dim W_k \leq 2^m$, since $\{R(\alpha(\varepsilon))v_k : \varepsilon \in \mathbb{Z}_2^m\}$ spans W_k . Since W_k is a $\mathbb{C}l_{2m}$ -module, the same proof as that of Proposition 17.13 yields that the 2^{2m} endomorphisms consisting of Id and those $R(e_{j_1} \cdots e_{j_k})$ with $1 \leq j_1 < j_2 < \cdots < j_k \leq 2m$, $k \in \{1, \dots, 2m\}$, form a linearly independent subset

of $\text{End}(W_k)$. Since $\dim(\text{End}(W_k)) = (\dim W_k)^2 = 2^{2m}$, we obtain $\text{End}(W_k) = \{R(\alpha)|_{W_k} : \alpha \in \mathbb{C}l_{2m}\}$. Indeed

$$\mathbb{C}l_{2m} \xrightarrow{\sim} \text{End}(W_k) \text{ via } \alpha \mapsto R(\alpha)|_{W_k},$$

and hence each W_k is an irreducible $\mathbb{C}l_{2m}$ -module and W_k is isomorphic to the specific module $\Lambda^\bullet(\mathbb{C}^m)$. Note that $\Phi: \text{Hom}_0(\Sigma_{2m}, V) \otimes \Sigma_{2m} \rightarrow V$ is indeed a morphism, since

$$\begin{aligned} \Phi(\alpha \cdot (\phi \otimes \psi)) &= \Phi(R(\alpha) \circ \phi \circ \rho_{\mathbb{C}}(\alpha)^{-1} \otimes \rho_{\mathbb{C}}(\alpha)(\psi)) \\ &= (R(\alpha) \circ \phi \circ \rho_{\mathbb{C}}(\alpha)^{-1})(\rho_{\mathbb{C}}(\alpha)(\psi)) = R(\alpha)(\phi(\psi)). \end{aligned}$$

Since Σ_{2m} is irreducible, $\text{Hom}_0(\Sigma_{2m}, \Sigma_{2m}) = \mathbb{C}\text{Id}$. Since $V \cong \bigoplus_{k=1}^N \Sigma_{2m}$, we then have (where $\pi_k: \bigoplus_{k=1}^N \Sigma_{2m} \rightarrow \Sigma_{2m}$ denotes the projection)

$$\text{Hom}_0(\Sigma_{2m}, V) \cong \text{Hom}_0\left(\Sigma_{2m}, \bigoplus_{k=1}^N \Sigma_{2m}\right) = \bigoplus_{k=1}^N \mathbb{C}\pi_k.$$

and hence $\dim(\text{Hom}_0(\Sigma_{2m}, V) \otimes \Sigma_{2m}) = N \cdot 2^m = \dim(V)$. For $z_k \in \mathbb{C}$,

$$\Phi\left(\bigoplus_{k=1}^N z_k \pi_k \otimes \psi_k\right) = (z_1 \psi_1, \dots, z_N \psi_N),$$

and Φ is then onto, and an isomorphism for dimensional reasons. $\square$

REMARK 17.16. Alternatively, it is known (see [436]) that, up to equivalence, the only irreducible representation of the algebra $\text{End}(W)$ for any complex or real vector space W is the defining representation, namely $\text{Id}: \text{End}(W) \rightarrow \text{End}(W)$. Since $\mathbb{C}l_{2m} \cong \text{End}(\Sigma_{2m})$, it follows that, up to equivalence, $\rho_{\mathbb{C}}: \mathbb{C}l_{2m} \rightarrow \text{End}(\Sigma_{2m})$ is the only irreducible representation of $\mathbb{C}l_{2m}$. Note that $\rho_{\mathbb{C}}$ restricts to $\rho: \mathbb{C}l_{2m} \rightarrow \text{End}(\Sigma_{2m})$. For dimensional reasons, ρ is not an isomorphism of real algebras. However, it is clearly an irreducible complex representation of $\mathbb{C}l_{2m}$, since any invariant subspace for ρ would also be invariant for $\rho_{\mathbb{C}}$. Additional considerations found in [273] imply that $\rho: \mathbb{C}l_{2m} \rightarrow \text{End}(\Sigma_{2m})$ is the unique (up to isomorphism) irreducible real representation of $\mathbb{C}l_{2m}$, but we will not be using this fact.

2. Spin Structures and Twisted Dirac Operators

Let M be a compact, oriented Riemannian n -manifold. Until further notice, we do not assume that n is even. Let FM denote the principal $\text{SO}(n)$ -bundle of oriented, orthonormal frames.

Spin Structures and Čech Cohomology. A **spin structure** for M consists of a principal $\text{Spin}(n)$ -bundle $P \rightarrow M$ and a map $\mathcal{C}: P \rightarrow FM$ which is equivariant in the sense that $\mathcal{C}(pg) = \mathcal{C}(p)c(g)$, where $c: \text{Spin}(n) \rightarrow \text{SO}(n)$ denotes the double cover of (17.5), namely $c(g)(v) = gvg^{-1}$. Spin structures do not always exist, but given a coordinate ball $U \subseteq M$ and a local trivialization $T: FM|_U \xrightarrow{\sim} U \times \text{SO}(n)$, there is the obvious local spin structure

$$T \circ (\text{Id} \times c): U \times \text{Spin}(n) \rightarrow U \times \text{SO}(n) \xrightarrow{\sim} FM|_U.$$

Our immediate goal is to establish the meaning and sketch the proof of Proposition 17.20 below which exhibits the obstruction to finding a (global) spin structure for M . Suppose that $\mathcal{U} = \{U_\alpha: \alpha \in J\}$ is an open covering of M , such that each intersection $U_{\alpha_1} \cap \dots \cap U_{\alpha_k}$ of finitely many of the U_α is contractible (e.g., take

each U_α to be a convex, normal coordinate ball). Such a covering is known as a **Leray covering**. There is then a local trivialization $T_\alpha: FM|_{U_\alpha} \xrightarrow{\sim} U_\alpha \times \mathrm{SO}(n)$, say

$$T_\alpha(u) = (\pi(u), s_\alpha(u)),$$

where $s_\alpha(ug) = s_\alpha(u)g$ for all $g \in \mathrm{SO}(n)$. Since

$$s_\alpha(ug) s_\beta(ug)^{-1} = s_\alpha(u)g(s_\beta(u)g)^{-1} = s_\alpha(u)gg^{-1}s_\beta(u)^{-1} = s_\alpha(u)s_\beta(u)^{-1},$$

there is a well defined **transition function**

$$g_{\alpha\beta}: U_\alpha \cap U_\beta \rightarrow \mathrm{SO}(n) \text{ given by } g_{\alpha\beta}(\pi(u)) := s_\alpha(u)s_\beta(u)^{-1}.$$

Note that $g_{\beta\alpha} = g_{\alpha\beta}^{-1}$ and, more generally, we have the so-called **cocycle condition**

$$g_{\alpha\beta}g_{\beta\gamma}g_{\gamma\alpha} = I.$$

Conversely, if we are given functions $g_{\alpha\beta}: U_\alpha \cap U_\beta \rightarrow \mathrm{SO}(n)$, satisfying the cocycle condition (together with $g_{\alpha\alpha} \equiv I$), then a principal $\mathrm{SO}(n)$ -bundle over M can be constructed as the set of equivalence classes for the relation on the disjoint union of the $U_\alpha \times \mathrm{SO}(n)$, where we declare that $(x, A_\alpha) \in U_\alpha \times \mathrm{SO}(n)$ is equivalent to $(x, A_\beta) \in U_\beta \times \mathrm{SO}(n)$ if $A_\alpha = g_{\alpha\beta}(x)A_\beta$ for $x \in U_\alpha \cap U_\beta$. Since, $g_{\alpha\alpha} \equiv I$, $g_{\beta\alpha} = g_{\alpha\beta}^{-1}$, and $g_{\alpha\beta}g_{\beta\gamma}g_{\gamma\alpha} = I$, this is an equivalence relation. As each of the $U_\alpha \cap U_\beta$ is contractible, we can find a lift $g'_{\alpha\beta}: U_\alpha \cap U_\beta \rightarrow \mathrm{Spin}(n)$ of $g_{\alpha\beta}: U_\alpha \cap U_\beta \rightarrow \mathrm{SO}(n)$ with $c \circ g'_{\alpha\beta} = g_{\alpha\beta}$, where $c: \mathrm{Spin}(n) \rightarrow \mathrm{SO}(n)$ denotes the double covering (vector representation). We can (and do) choose the collection of $g'_{\alpha\beta}$ so that $g'_{\beta\alpha} = (g'_{\alpha\beta})^{-1}$. Now, on $U_\alpha \cap U_\beta \cap U_\gamma$, we have

$$c(g'_{\alpha\beta}g'_{\beta\gamma}g'_{\gamma\alpha}) = g_{\alpha\beta}g_{\beta\gamma}g_{\gamma\alpha} = I \implies g'_{\alpha\beta}g'_{\beta\gamma}g'_{\gamma\alpha} = \pm 1 \in \mathbb{Z}_2 \subseteq \mathrm{Spin}(n),$$

yielding the neutral element of multiplication in the field $\mathbb{Z}_2$. Let

$$E'_{\alpha\beta\gamma} := g'_{\alpha\beta}g'_{\beta\gamma}g'_{\gamma\alpha}: U_\alpha \cap U_\beta \cap U_\gamma \rightarrow \mathbb{Z}_2.$$

Note that $E'_{\alpha\beta\gamma}$ is symmetric (as well as antisymmetric, as $E'_{\alpha\beta\gamma} \in \mathbb{Z}_2$) in α, β, γ , since

$$\begin{aligned} g'_{\alpha\beta}g'_{\beta\gamma}g'_{\gamma\alpha} = \pm 1 &\implies g'_{\alpha\beta}g'_{\beta\gamma} = \pm g'_{\alpha\gamma} \\ \implies E'_{\alpha\beta\gamma} &= (g'_{\alpha\beta}g'_{\beta\gamma})g'_{\gamma\alpha} = g'_{\gamma\alpha}(g'_{\alpha\beta}g'_{\beta\gamma}) = E'_{\gamma\alpha\beta}, \text{ and} \\ E'_{\alpha\beta\gamma} &= (E'_{\alpha\beta\gamma})^{-1} = (g'_{\gamma\alpha})^{-1}(g'_{\beta\gamma})^{-1}(g'_{\alpha\beta})^{-1} = g'_{\alpha\gamma}g'_{\gamma\beta}g'_{\beta\alpha} = E'_{\alpha\gamma\beta}. \end{aligned}$$

The collection $E' = (E'_{\alpha\beta\gamma})$ is an example of a **Čech 2-cochain** (with values in the field $\mathbb{Z}_2$) relative to the cover $\mathcal{U}$, the group of which we denote by $C^2(\mathcal{U}; \mathbb{Z}_2)$. The **coboundary** of E' is the Čech 3-cochain in $C^3(\mathcal{U}; \mathbb{Z}_2)$ defined by

$$(\delta E')_{\alpha\beta\gamma\delta} := E'_{\beta\gamma\delta} \cdot (E'_{\alpha\gamma\delta})^{-1} \cdot E'_{\alpha\beta\delta} \cdot (E'_{\alpha\beta\gamma})^{-1}.$$

EXERCISE 17.17. Find a natural definition of a Čech 1-cochain $h = (h_{\alpha\beta})$ and define its coboundary.

The following shows that $\delta E' = 1$:

$$\begin{aligned} (\delta E')_{\alpha\beta\gamma\delta} &= E'_{\beta\gamma\delta}E'_{\alpha\gamma\delta}E'_{\alpha\beta\delta}E'_{\alpha\beta\gamma} = (E'_{\delta\beta\gamma}E'_{\delta\gamma\alpha})(E'_{\beta\delta\alpha}E'_{\beta\alpha\gamma}) \\ &= (g'_{\delta\beta}g'_{\beta\gamma}g'_{\gamma\alpha}g'_{\alpha\delta})(g'_{\beta\delta}g'_{\delta\alpha}g'_{\alpha\gamma}g'_{\gamma\beta}) \\ &= (g'_{\delta\beta}g'_{\beta\gamma}g'_{\gamma\alpha}g'_{\alpha\delta})(g'_{\delta\alpha}g'_{\alpha\gamma}g'_{\gamma\beta}g'_{\beta\delta}) = 1, \end{aligned}$$

meaning that E' is a Čech 2-cocycle, the group of which is denoted by $Z^2(\mathcal{U}; \mathbb{Z}_2)$. Suppose that we choose a different set of lifts of the $g_{\alpha\beta}$, say $g''_{\alpha\beta} = h_{\alpha\beta}g'_{\alpha\beta}$ for $h = \{h_{\alpha\beta}\} \in C^1(\mathcal{U}; \mathbb{Z}_2)$. Then for $E''_{\alpha\beta\gamma} := g''_{\alpha\beta}g''_{\beta\gamma}g''_{\gamma\alpha}$,

$$\begin{aligned} E''_{\alpha\beta\gamma}(E'_{\alpha\beta\gamma})^{-1} &= (g''_{\alpha\beta}g''_{\beta\gamma}g''_{\gamma\alpha})(g'_{\alpha\beta}g'_{\beta\gamma}g'_{\gamma\alpha})^{-1} \\ &= (g''_{\alpha\beta}g''_{\beta\gamma}g''_{\gamma\alpha})(g'_{\gamma\alpha})^{-1}(g'_{\beta\gamma})^{-1}(g'_{\alpha\beta})^{-1} \\ &= h_{\alpha\beta}h_{\beta\gamma}h_{\gamma\alpha} = h_{\beta\gamma}h_{\gamma\alpha}h_{\alpha\beta} =: (\delta h)_{\alpha\beta\gamma}, \end{aligned}$$

so that E'' and E' differ by δh . The group of 2-coboundaries is

$$B^2(\mathcal{U}; \mathbb{Z}_2) := \{\delta h : h \in C^1(\mathcal{U}; \mathbb{Z}_2)\},$$

and it is easy to check that for any $h \in C^1(\mathcal{U}; \mathbb{Z}_2)$, $\delta\delta h = 1$, so that $B^2(\mathcal{U}; \mathbb{Z}_2) \subset Z^2(\mathcal{U}; \mathbb{Z}_2)$. Hence, we have shown that E' and E'' determine the same **Čech cohomology class**

$$[E'] = [E''] \in H^2(\mathcal{U}; \mathbb{Z}_2) := \frac{Z^2(\mathcal{U}; \mathbb{Z}_2)}{B^2(\mathcal{U}; \mathbb{Z}_2)}.$$

Of course $H^k(\mathcal{U}; \mathbb{Z}_2)$ can be defined for $k = 0, 1, 2, \dots$. It can be shown that for Leray coverings $\mathcal{U}$, $H^k(\mathcal{U}; \mathbb{Z}_2)$ is naturally isomorphic to the usual (say, singular) cohomology group $H^k(M; \mathbb{Z}_2)$, with $\mathbb{Z}_2$ -coefficients.

DEFINITION 17.18. Let $E' \in Z^2(\mathcal{U}; \mathbb{Z}_2)$ denote the Čech 2-cocycle given by

$$E'_{\alpha\beta\gamma} := g'_{\alpha\beta}g'_{\beta\gamma}g'_{\gamma\alpha} : U_\alpha \cap U_\beta \cap U_\gamma \rightarrow \mathbb{Z}_2,$$

where the $g'_{\alpha\beta} : U_\alpha \cap U_\beta \rightarrow \text{Spin}(n)$ are lifts of the transition functions $g_{\alpha\beta} : U_\alpha \cap U_\beta \rightarrow \text{SO}(n)$ for the oriented frame bundle FM of a compact, oriented Riemannian n -manifold relative to a *Leray covering* $\mathcal{U} = \{U_\alpha : \alpha \in J\}$. The class $w_2(M) := [E'] \in H^2(M; \mathbb{Z}_2)$ is known as the **second Stiefel-Whitney class of M** . More generally, by using transition functions, any equivalence class of a principal $\text{SO}(k)$ -bundle $P \rightarrow M$ (where k is not necessarily the dimension of M) can be identified with some $[P] \in H^1(M, \text{SO}(k))$ and a function

$$w_2 : H^1(M, \text{SO}(k)) \rightarrow H^2(M; \mathbb{Z}_2)$$

may be defined in the same way as $w_2(M)$ was defined in the case of FM . Thus, $w_2(M)$ is $w_2([P])$ in the special case $P = FM$, but for convenience we write $w_2(M)$ instead of $w_2([FM])$.

REMARK 17.19. Given a principal $\text{SO}(k_1)$ -bundle $P_1 \rightarrow M$ and a principal $\text{SO}(k_2)$ -bundle $P_2 \rightarrow M$, one can define a principal $\text{SO}(k_1) \times \text{SO}(k_2)$ bundle $P_1 \times P_2 \rightarrow M$ (fibered product) which determines an $\text{SO}(k_1 + k_2)$ -bundle $P \rightarrow M$ by means of the injection $\text{SO}(k_1) \times \text{SO}(k_2) \rightarrow \text{SO}(k_1 + k_2)$ as in Proposition 15.20, p.407. Note that transition functions for $P \rightarrow M$ can be taken to be products of transition functions for $P_1 \rightarrow M$ (with values in $\text{SO}(k_1) \times \text{Id}$) and transition functions for $P_2 \rightarrow M$ (with values in $\text{Id} \times \text{SO}(k_2)$). Since such products commute, it is clear from our construction that $w_2([P]) = w_2([P_1])w_2([P_2])$, or regarding $H^2(M; \mathbb{Z}_2)$ as an additive group (as it is usually the case) we have

$$(17.17) \quad w_2([P]) = w_2([P_1]) + w_2([P_2]).$$

This formula may seem wrong to those already familiar with Stiefel-Whitney classes, since generally there is also a cup product term $w_1([P_1]) \smile w_1([P_2])$ on the right. However, $w_1([P])$ is trivial for $\text{SO}(k)$ -bundles, which is sufficient for our purposes.

Admittance of Spin Structures. The following proposition exhibits the obstruction to finding a (global) spin structure to a compact, oriented Riemannian manifold M .

PROPOSITION 17.20. *Let M be a compact, oriented Riemannian n -manifold. Then M admits a spin structure if and only if $w_2(M) = 0$ (i.e., $w_2(M)$ is the identity of $H^2(M; \mathbb{Z}_2)$). In this case $H^1(M; \mathbb{Z}_2)$ acts freely on the set of inequivalent spin structures.*

PROOF. If $w_2(M) = 0$, then $E' \in B^2(\mathcal{U}; \mathbb{Z}_2)$ and so E' is the Čech coboundary of a Čech 1-cochain (see Exercise 17.17), say $F = \{F_{\alpha\beta}\}$; i.e.,

$$E'_{\alpha\beta\gamma} = (\delta F)_{\alpha\beta\gamma} = F_{\beta\gamma}(F_{\alpha\gamma})^{-1}F_{\alpha\beta} = F_{\beta\gamma}F_{\gamma\alpha}F_{\alpha\beta} = F_{\alpha\beta}F_{\beta\gamma}F_{\gamma\alpha}.$$

We construct a spin structure $\mathcal{C}: P \rightarrow FM$ as follows. Let $\tilde{g}'_{\alpha\beta} := F_{\alpha\beta}g'_{\alpha\beta} \in \text{Spin}(n)$, and note that while the $g'_{\alpha\beta}$ did not necessarily satisfy the cocycle condition, the $\tilde{g}'_{\alpha\beta}$ do:

$$\begin{aligned} \tilde{g}'_{\alpha\beta}\tilde{g}'_{\beta\gamma}\tilde{g}'_{\gamma\alpha} &= F_{\alpha\beta}g'_{\alpha\beta}F_{\beta\gamma}g'_{\beta\gamma}F_{\gamma\alpha}g'_{\gamma\alpha} \\ &= F_{\alpha\beta}F_{\beta\gamma}F_{\gamma\alpha}g'_{\alpha\beta}g'_{\beta\gamma}g'_{\gamma\alpha} = (E'_{\alpha\beta\gamma})^2 = 1. \end{aligned}$$

Thus, a principal $\text{Spin}(n)$ -bundle $P \rightarrow M$ can be constructed from the transition functions $\tilde{g}'_{\alpha\beta}$. Since $c(\tilde{g}'_{\alpha\beta}) = c(F_{\alpha\beta}g'_{\alpha\beta}) = c(\pm g'_{\alpha\beta}) = g_{\alpha\beta}$, where $c: \text{Spin}(n) \rightarrow \text{SO}(n)$ denotes the double cover, we obtain a spin structure $\mathcal{C}: P' \rightarrow FM$. Conversely, given a spin structure $\mathcal{C}: P' \rightarrow FM$, with transition functions $\tilde{g}'_{\alpha\beta}$, there is $F \in C^1(\mathcal{U}; \mathbb{Z}_2)$ with $\tilde{g}'_{\alpha\beta} = F_{\alpha\beta}g'_{\alpha\beta}$. However, a choice F' , differing from F , with $\delta F' = \delta F = E'$ might lead to different spin structure $P' \rightarrow M$, defined via transition functions $\tilde{g}''_{\alpha\beta} := F'_{\alpha\beta}g'_{\alpha\beta}$. While F and F' are not cocycles, their difference $F'F^{-1}$ is a cocycle, since $\delta(F'F^{-1}) = E'E'^{-1} = 1$. If $F'F^{-1}$ is a coboundary, say $F'F^{-1} = \delta k$ for some $k \in C^0(\mathcal{U}; \mathbb{Z}_2)$, then

$$F'_{\beta\alpha}F_{\alpha\beta} = k_{\beta}k_{\alpha}^{-1} \text{ or } F_{\alpha\beta} = k_{\alpha}^{-1}F'_{\alpha\beta}k_{\beta}.$$

This condition yields a well defined principal bundle isomorphism $\phi: P \rightarrow P'$ determined locally via the maps $\phi_{\alpha}: U_{\alpha} \times \text{Spin}(n) \rightarrow U_{\alpha} \times \text{Spin}(n)$ defined by

$$\phi_{\alpha}(x, a_{\alpha}) = (x, k_{\alpha}a_{\alpha}).$$

To see that the ϕ_{α} yield a well defined $\phi: P \rightarrow P'$, note that (where $\equiv'$ denotes the equivalence relation used in defining P' from the $\tilde{g}''_{\alpha\beta}$)

$$\begin{aligned} (x, k_{\alpha}a_{\alpha}) &\equiv' (x, k_{\beta}a_{\beta}) \Leftrightarrow k_{\alpha}a_{\alpha} = \tilde{g}''_{\alpha\beta}k_{\beta}a_{\beta} \\ &\Leftrightarrow k_{\alpha}a_{\alpha} = F'_{\alpha\beta}g'_{\alpha\beta}k_{\beta}a_{\beta} \Leftrightarrow a_{\alpha} = k_{\alpha}^{-1}F'_{\alpha\beta}k_{\beta}g'_{\alpha\beta}a_{\beta} \\ &\Leftrightarrow a_{\alpha} = F_{\alpha\beta}g'_{\alpha\beta}a_{\beta} \Leftrightarrow a_{\alpha} = \tilde{g}'_{\alpha\beta}a_{\beta} \Leftrightarrow (x, a_{\alpha}) \equiv (x, a_{\beta}). \end{aligned}$$

That $\phi: P \rightarrow P'$ is $\text{Spin}(n)$ -equivariant and $\phi \circ \mathcal{C} = \mathcal{C}' \circ \phi$ for the coverings $\mathcal{C}: P \rightarrow FM$ and $\mathcal{C}': P' \rightarrow FM$, follows from these obvious properties for the ϕ_{α} (recall $k_{\alpha} \in \mathbb{Z}_2 = \{1, -1\}$, so that $c(a_{\alpha}) = c(k_{\alpha}a_{\alpha})$). Thus, if $F'F^{-1} = \delta k$ (i.e., F' and F differ by a coboundary), then F and F' define equivalent spin structures and the converse also holds. Note that

$$\tilde{g}''_{\alpha\beta} = F'_{\alpha\beta}g'_{\alpha\beta} = F'_{\alpha\beta}F_{\alpha\beta}^{-1}F_{\alpha\beta}g'_{\alpha\beta} = F'_{\alpha\beta}F_{\alpha\beta}^{-1}\tilde{g}'_{\alpha\beta} = (F'F^{-1})_{\alpha\beta}\tilde{g}'_{\alpha\beta}.$$

Hence, for a given F , there is a one-to-one correspondence between $H^1(M; \mathbb{Z}_2)$ and the set $\mathcal{S}(M)$ of inequivalent spin structures, induced by $F'F^{-1} \mapsto (F'F^{-1})\tilde{g}'$.

Alternatively put, there is a free action of $H^1(M; \mathbb{Z}_2)$ on $\mathcal{S}(M)$, given simply by multiplication, namely $(z \cdot \tilde{g}')_{\alpha\beta} := z_{\alpha\beta} \tilde{g}'_{\alpha\beta}$ for $z \in H^1(M; \mathbb{Z}_2)$. $\square$

PROPOSITION 17.21. *Let P be a principal $U(1)$ -bundle over a connected, oriented 2-manifold M . Since $U(1) \cong SO(2)$, we may regard P as a principal $SO(2)$ -bundle. Thus, P possesses a Stiefel-Whitney class $w_2(P) \in H^2(M; \mathbb{Z}_2)$ as well as a Chern class $c_1(P) \in H^2(M; \mathbb{Z})$. We have*

$$w_2(P)[M] \equiv c_1(P)[M] \pmod{2}.$$

In the special case $P = FM$, we have (see (15.117), p.454)

$$c_1(FM)[M] = \chi[M] = 2 - 2 \text{ genus}(M)$$

which is even and so $w_2(M) := w_2(FM) = 0$.

PROOF. Let $\omega \in \Lambda^1(P, \mathfrak{u}(1))$ be a connection 1-form for P as a $U(1)$ -bundle, and let $\mathcal{U} = \{U_\alpha : \alpha \in J\}$ be a Leray covering by smoothly embedded disks so that we have trivializing local sections $\sigma_\alpha : U_\alpha \rightarrow P|_{U_\alpha}$. For a $U(1)$ -bundle, the formula (see Exercise 15.34, p.414) relating $\sigma_\alpha^* \omega$ to $\sigma_\beta^* \omega$ simplifies:

$$\begin{aligned} \sigma_\beta^* \omega &= g_{\alpha\beta}^{-1}(\sigma_\alpha^* \omega) g_{\alpha\beta} + g_{\alpha\beta}^{-1} dg_{\alpha\beta} = \sigma_\alpha^* \omega + g_{\alpha\beta}^{-1} dg_{\alpha\beta} \quad \text{or} \\ \sigma_\beta^* \omega - \sigma_\alpha^* \omega &= g_{\alpha\beta}^{-1} dg_{\alpha\beta} = d(\log g_{\alpha\beta}). \end{aligned}$$

Let $iA_\alpha := \sigma_\alpha^* \omega$. The local curvature forms $\Omega_\alpha = d\sigma_\alpha^* \omega = idA_\alpha$ and $\Omega_\beta = d\sigma_\beta^* \omega = idA_\beta$ agree on the overlaps $U_\alpha \cap U_\beta$ to yield a well-defined 2-form $F \in \Omega^2(M, \mathbb{R})$ given locally by $F := -dA_\alpha$, and $\frac{1}{2\pi} F$ represents $c_1(P) \in H^2(M; \mathbb{Z})$ in de Rham cohomology. The isomorphism

$$H^2(M; \mathbb{R}) \rightarrow H^2(\mathcal{U}; \mathbb{R}) := \frac{Z^2(\mathcal{U}; \mathbb{R})}{B^2(\mathcal{U}; \mathbb{R})}$$

from de Rham cohomology to Čech cohomology is obtained via the intermediate isomorphisms

$$H^2(M; \mathbb{R}) = \frac{H^0(\mathcal{U}, \mathcal{Z}^2)}{dH^0(\mathcal{U}, \mathcal{A}^1)} \xrightarrow{\sim} H^1(\mathcal{U}, \mathcal{Z}^1) \xrightarrow{\sim} H^2(\mathcal{U}; \mathbb{R}),$$

which we describe as follows. For a Leray cover $\mathcal{U}$ of M and for $0 \leq j, k \leq 2$, let $C^j(\mathcal{U}, \mathcal{A}^k)$ denote the group of Čech j -cochains c which assign to an ordered $(j+1)$ -tuple $(U_{\alpha_0}, \dots, U_{\alpha_j})$, with $U_{\alpha_i} \in \mathcal{U}$, a k -form $c_{\alpha_0 \dots \alpha_j} \in \Omega^k(U_{\alpha_0} \cap \dots \cap U_{\alpha_j}, \mathbb{R})$. Similarly, let

$$\begin{aligned} C^j(\mathcal{U}, \mathcal{Z}^k) &:= \{c \in C^j(\mathcal{U}, \mathcal{A}^k) : dc_{\alpha_0 \dots \alpha_j} = 0 \text{ for all } (\alpha_0, \dots, \alpha_j)\} \quad \text{and} \\ C^j(\mathcal{U}, \mathcal{B}^k) &:= \left\{ \begin{array}{l} c \in C^j(\mathcal{U}, \mathcal{A}^k) : c_{\alpha_0 \dots \alpha_j} = db_{\alpha_0 \dots \alpha_j} \text{ for some } \\ b_{\alpha_0 \dots \alpha_j} \in \Omega^{k-1}(U_{\alpha_0} \cap \dots \cap U_{\alpha_j}, \mathbb{R}) \end{array} \right\}. \end{aligned}$$

The short exact sequences of cochain complexes

$$\begin{aligned} 0 \rightarrow C^*(\mathcal{U}, \mathcal{Z}^0 \xrightarrow{\sim} \mathbb{R}) &\xrightarrow{i} C^*(\mathcal{U}, \mathcal{A}^0) \xrightarrow{d} C^*(\mathcal{U}, \mathcal{Z}^1) \rightarrow 0 \quad \text{and} \\ 0 \rightarrow C^*(\mathcal{U}, \mathcal{Z}^1) &\xrightarrow{i} C^*(\mathcal{U}, \mathcal{A}^1) \xrightarrow{d} C^*(\mathcal{U}, \mathcal{Z}^2) \rightarrow 0 \end{aligned}$$

give rise (in the standard way) to long exact sequences of cohomology groups

$$\begin{aligned} 0 \rightarrow H^0(\mathcal{U}, \mathcal{Z}^0) \rightarrow H^0(\mathcal{U}, \mathcal{A}^0) \rightarrow H^0(\mathcal{U}, \mathcal{Z}^1) \rightarrow H^1(\mathcal{U}, \mathcal{Z}^0) \rightarrow H^1(\mathcal{U}, \mathcal{A}^0) \\ \rightarrow H^1(\mathcal{U}, \mathcal{Z}^1) \xrightarrow{\delta_1} H^2(\mathcal{U}, \mathcal{Z}^0) \rightarrow H^2(\mathcal{U}, \mathcal{A}^0) \cdots \text{ and} \\ (17.18) \end{aligned}$$

$$0 \rightarrow H^0(\mathcal{U}, \mathcal{Z}^1) \rightarrow H^0(\mathcal{U}, \mathcal{A}^1) \rightarrow H^0(\mathcal{U}, \mathcal{Z}^2) \xrightarrow{\delta_0} H^1(\mathcal{U}, \mathcal{Z}^1) \rightarrow H^1(\mathcal{U}, \mathcal{A}^1) \cdots$$

Since the $\mathcal{A}^j$ are fine sheaves (admitting partitions of unity), we have (see [434, Theorem 3.11, p.56]) $H^i(\mathcal{U}, \mathcal{A}^j) = 0$ for $i > 0$ and $j \geq 0$. Thus,

$$H_{\text{de Rham}}^2(M; \mathbb{R}) \xrightarrow{\sim} \frac{H^0(\mathcal{U}, \mathcal{Z}^2)}{dH^0(\mathcal{U}, \mathcal{A}^1)} \xrightarrow{\delta_0} H^1(\mathcal{U}, \mathcal{Z}^1) \xrightarrow{\delta_1} H^2(\mathcal{U}, \mathcal{Z}^0) = H_{\text{Cech}}^2(\mathcal{U}; \mathbb{R}).$$

The first isomorphism is obtained by noting that

$$H^0(\mathcal{U}, \mathcal{Z}^2) = Z^0(\mathcal{U}, \mathcal{Z}^2) = \left\{ \begin{array}{l} c \in C^0(\mathcal{U}, \mathcal{A}^2) : dc_{\alpha_0} = 0 \text{ and} \\ 0 = (\delta c)_{\alpha_0 \alpha_1} = c_{\alpha_1} - c_{\alpha_0} \text{ for all } \alpha_0, \alpha_1 \end{array} \right\},$$

and so any $c \in H^0(\mathcal{U}, \mathcal{Z}^2)$ gives rise to a globally defined, closed 2-form on M . Similarly $H^0(\mathcal{U}, \mathcal{A}^1)$ can be identified with the space of globally defined 1-forms on M , and $dH^0(\mathcal{U}, \mathcal{A}^1) \cong$ the space of exact 2-forms on M . The isomorphism δ_0 in (17.18) is given as follows. Let $[F] \in H_{\text{de Rham}}^2(M; \mathbb{R})$ for a closed 2-form $F \in \Omega^2(M, \mathbb{R})$. We have that $F|_{U_\alpha}$ is exact, say $F|_{U_\alpha} = -dA_\alpha$ for some $A_\alpha \in \Omega^1(U_\alpha)$ or $A \in C^0(\mathcal{U}, \mathcal{A}^1)$. We have $(\delta A)_{\alpha\beta} = A_\beta - A_\alpha$. Now

$$d((\delta A)_{\alpha\beta}) = d\omega_\beta - d\omega_\alpha = F|_{(U_\alpha \cap U_\beta)} - F|_{(U_\alpha \cap U_\beta)} = 0,$$

so that $\delta A \in C^1(\mathcal{U}, \mathcal{Z}^1)$ and $\delta(\delta A) = 0$ so that $\delta A \in Z^1(\mathcal{U}, \mathcal{Z}^1)$ and $[\delta A] \in H^1(\mathcal{U}, \mathcal{Z}^1)$. Note that $[\delta A]$ is not necessarily 0, since $A \in C^0(\mathcal{U}, \mathcal{A}^1)$ is not necessarily in $C^0(\mathcal{U}, \mathcal{Z}^1)$. At any rate, δ_0 in (17.18) is given by $\delta_0[F] := [-\delta A]$. We now define δ_1 in (17.18). For $[B] \in H^1(\mathcal{U}, \mathcal{Z}^1)$ we have $dB_{\alpha_0 \alpha_1} = 0$ and $0 = \delta B \in C^2(\mathcal{U}, \mathcal{Z}^1)$, and so there is $C_{\alpha_0 \alpha_1} \in C^1(\mathcal{U}, \mathcal{A}^0)$, such that $dC_{\alpha_0 \alpha_1} = B_{\alpha_0 \alpha_1}$. Moreover,

$$\begin{aligned} (\delta C)_{\alpha_0 \alpha_1 \alpha_2} &= C_{\alpha_1 \alpha_2} - C_{\alpha_0 \alpha_2} + C_{\alpha_0 \alpha_1} \\ d((\delta C)_{\alpha_0 \alpha_1 \alpha_2}) &= dC_{\alpha_1 \alpha_2} - dC_{\alpha_0 \alpha_2} + dC_{\alpha_0 \alpha_1} = B_{\alpha_1 \alpha_2} - B_{\alpha_0 \alpha_2} + B_{\alpha_0 \alpha_1} \\ &= (\delta B)_{\alpha_0 \alpha_1 \alpha_2} = 0. \end{aligned}$$

Thus, $\delta C \in C^2(\mathcal{U}, \mathcal{Z}^0)$ and $\delta(\delta C) = 0$ so that $\delta C \in Z^2(\mathcal{U}, \mathcal{Z}^0)$ and $\delta_1([B]) := [\delta C] \in H^2(\mathcal{U}, \mathcal{Z}^0)$. We wish to compute

$$\delta_1 \delta_0 c_1(P) = \delta_1 \delta_0 \left(\left[\frac{1}{2\pi} F \right] \right).$$

Recall that $F|_{U_\alpha} = -dA_\alpha$, and

$$iA_\beta - iA_\alpha = \sigma_\beta^* \omega - \sigma_\alpha^* \omega = g_{\alpha\beta}^{-1} dg_{\alpha\beta} = d \log g_{\alpha\beta},$$

where the simple-connectedness of $U_\alpha \cap U_\beta$ yields a well-defined function

$$\log g_{\alpha\beta} \in \Omega^0(U_\alpha \cap U_\beta, i\mathbb{R}) \quad (\text{unique up to additive multiples of } 2\pi i),$$

such that $\exp(\log g_{\alpha\beta}) = g_{\alpha\beta}$. Then we have

$$\delta_1 \delta_0 c_1(P) = \delta_1 \delta_0 \left(\left[\frac{1}{2\pi} F \right] \right) = \delta_1 \left(\left[-\frac{1}{2\pi} \delta A \right] \right) = \left[\delta \left(\frac{1}{2\pi i} \log g \right) \right] \in H^2(\mathcal{U}; \mathbb{R}).$$

In fact $\delta_1 \delta_0 c_1(P) \in H^2(\mathcal{U}; \mathbb{Z})$, since $g_{\alpha_1 \alpha_2} g_{\alpha_0 \alpha_2}^{-1} g_{\alpha_0 \alpha_1} = 1$ implies

$$\begin{aligned} \delta\left(\frac{1}{2\pi i} \log g\right)_{\alpha_0 \alpha_1 \alpha_2} &= \frac{1}{2\pi i} (\log g_{\alpha_1 \alpha_2} - \log g_{\alpha_0 \alpha_2} + \log g_{\alpha_0 \alpha_1}) \\ &= \frac{1}{2\pi i} \log(g_{\alpha_1 \alpha_2} g_{\alpha_0 \alpha_2}^{-1} g_{\alpha_0 \alpha_1}) \in \mathbb{Z}. \end{aligned}$$

Thus, $[\delta(\frac{1}{2\pi i} \log g)] \in H^2(\mathcal{U}; \mathbb{Z})$ is the Čech cohomological version of $c_1(P) \in H^2(M; \mathbb{Z})$. The Stiefel-Whitney class $w_2(P) \in H^2(\mathcal{U}; \mathbb{Z}_2)$ is $[E'] = [\delta g']$, where we may take $g'_{\alpha\beta} = \sqrt{g_{\alpha\beta}} := \exp(\frac{1}{4\pi i} \log g_{\alpha\beta})$. Then $\delta(\frac{1}{2\pi i} \log g)_{\alpha_0 \alpha_1 \alpha_2}$ is an odd integer on $U_{\alpha_0} \cap U_{\alpha_1} \cap U_{\alpha_2} \Leftrightarrow (\delta g')_{\alpha_0 \alpha_1 \alpha_2}$ is -1 , and it follows that the mod 2 reduction of $[\delta(\frac{1}{2\pi i} \log g)]$ is $[\delta g']$. Thus, $w_2(P) \in H^2(\mathcal{U}; \mathbb{Z}_2)$ is the mod 2 reduction of $c_1(P) \in H^2(M; \mathbb{Z})$, and $w_2(P)[M] \equiv c_1(P)[M] \pmod{2}$. $\square$

Standard and Twisted Dirac Operators and Chirality. Until further notice, we again assume that $n = \dim M$ is even, $n = 2m$, and moreover that there is a spin structure $P \xrightarrow{\mathcal{C}} FM \rightarrow M$. We may then form the Hermitian positive and negative spinor bundles $\Sigma^\pm(M) := P \times_{\text{Spin}(n)} \Sigma_{2m}^\pm$ associated to the half-spinor representations $\rho^\pm: \text{Spin}(n) \rightarrow \text{SU}(\Sigma_{2m}^\pm)$ of (17.16), p. 521. Recall that $\rho^+ \oplus \rho^-: \text{Spin}(n) \rightarrow \text{SU}(\Sigma_{2m})$ is the restriction of $\rho: \text{Cl}_{2m} \rightarrow \text{End}(\Sigma_{2m})$. For $v \in \mathbb{R}^{2m} \subset \text{Cl}_{2m}$, we have $\rho(v): \Sigma_{2m}^\pm \rightarrow \Sigma_{2m}^\mp$, with

$$\rho(c(a)v) = \rho(ava^{-1}) = \rho(a)\rho(v)\rho(a)^{-1} \quad \text{for } a \in \text{Spin}(n).$$

Thus, $v \mapsto \rho(v)$ induces a well defined vector bundle morphism $TM \rightarrow \text{End}(\Sigma(M))$ where $\Sigma(M) := \Sigma^+(M) \oplus \Sigma^-(M)$, or equivalently a so-called **Clifford multiplication**

$$\mathbf{c}: TM \otimes \Sigma(M) \rightarrow \Sigma(M).$$

with $\mathbf{c}(TM \otimes \Sigma^\pm(M)) \subseteq \Sigma^\mp(M)$. The Riemannian metric on M gives an identification of T^*M with TM and hence we may regard $\mathbf{c}: T^*M \otimes \Sigma(M) \rightarrow \Sigma(M)$, which induces a map (still denoted by $\mathbf{c}$) on the level of sections

$$\mathbf{c}: \Omega^1(M) \otimes C^\infty(\Sigma(M)) \rightarrow C^\infty(\Sigma(M)).$$

The Levi-Civita connection 1-form $\theta \in \Omega^1(FM, \mathfrak{so}(n))$ on FM was introduced in Definition 15.40 (p. 418). It pulls back via $\mathcal{C}: P \rightarrow FM$ to a form $\mathcal{C}^*(\theta) \in \Omega^1(P, \mathfrak{so}(n))$, which when composed with the isomorphism $c'^{-1}: \mathfrak{so}(n) \xrightarrow{\sim} \mathfrak{spin}(n)$, gives us a form $\omega = c'^{-1}(\mathcal{C}^*(\theta)) \in \Omega^1(P, \mathfrak{spin}(n))$. It follows from the equivariance of $\mathcal{C}: P \rightarrow FM$ with respect to $c: \text{Spin}(n) \rightarrow \text{SO}(n)$ (i.e., $\mathcal{C}(pg) = \mathcal{C}(p)c(g)$), that ω is a connection 1-form for $P \rightarrow M$. Thus, we have a covariant differentiation operator associated with ω , say

$$\nabla^\Sigma: C^\infty(\Sigma(M)) \rightarrow \Omega^1(M) \otimes C^\infty(\Sigma(M)).$$

DEFINITION 17.22. For an oriented Riemannian manifold M with spin structure, the (standard) **Dirac operator** (also known as the **Atiyah-Singer operator** in [273]), is the composition

$$\mathcal{D}^\Sigma := \mathbf{c} \circ \nabla^\Sigma: C^\infty(\Sigma(M)) \rightarrow C^\infty(\Sigma(M)).$$

For many applications, it will be necessary to use twisted Dirac operators which are defined as follows. Let $E \rightarrow M$ be a Hermitian vector bundle, and let $U(E) \rightarrow M$ denote the principal bundle of unitary frames of E . We equip $U(E)$ with any connection 1-form, say $\varepsilon \in \mathcal{C}(U(E))$, and then we have an associated covariant differentiation operator $\nabla^E: C^\infty(E) \rightarrow \Omega^1(M) \otimes C^\infty(E)$. For the bundle $E \otimes \Sigma(M)$

(which is an associated bundle of the fibered product $U(E) \times_f P$), we have a covariant differentiation operator

$$\nabla := \nabla^E \otimes 1 + 1 \otimes \nabla^\Sigma : C^\infty(E \otimes \Sigma(M)) \rightarrow \Omega^1(M) \otimes C^\infty(E \otimes \Sigma(M)).$$

This corresponds to the connection 1-form on $U(E) \times_f P$ which is the direct sum of the pull-backs of the connection 1-forms on $U(E)$ and P to a $U(E) \times_f P$.

DEFINITION 17.23. For an oriented Riemannian manifold M with spin structure, and a Hermitian vector bundle $E \rightarrow M$ with unitary connection $\varepsilon \in \mathcal{C}(U(E))$, the **twisted Dirac operator $\mathcal{D}$ associated with (E, ε)** is

$$(17.19) \quad \mathcal{D} := (1 \otimes \mathbf{c}) \circ \nabla : C^\infty(E \otimes \Sigma(M)) \rightarrow C^\infty(E \otimes \Sigma(M)).$$

Note that $\nabla(C^\infty(E \otimes \Sigma^\pm(M))) \subseteq \Omega^1(M) \otimes C^\infty(E \otimes \Sigma^\pm(M))$, while

$$(1 \otimes \mathbf{c})(\Omega^1(M) \otimes C^\infty(E \otimes \Sigma^\pm(M))) \subseteq C^\infty(E \otimes \Sigma^\mp(M)).$$

Thus, we obtain a **chiral decomposition**

$$\begin{aligned} \mathcal{D} &= \mathcal{D}^+ \oplus \mathcal{D}^-, \text{ where} \\ \mathcal{D}^\pm &: C^\infty(E \otimes \Sigma^\pm(M)) \rightarrow C^\infty(E \otimes \Sigma^\mp(M)). \end{aligned}$$

The symbol of the first-order differential operator $\mathcal{D}$ is computed as follows. For $\phi \in C^\infty(M)$ with $\phi(x) = 0$ and $\psi \in C^\infty(E \otimes \Sigma(M))$, we have at x

$$\begin{aligned} (1 \otimes \mathbf{c}) \circ \nabla(\phi\psi) &= (1 \otimes \mathbf{c}) \circ ((d\phi)\psi + \phi\nabla\psi) = (1 \otimes \mathbf{c}) \circ (d\phi)\psi \\ &= (1 \otimes \mathbf{c}(d\phi))\psi. \end{aligned}$$

Thus, the symbol $\sigma(\mathcal{D}) : T_x M^* \rightarrow \text{End}(\Sigma(M))$ at the covector $\xi_x \in T_x M^*$ is given by

$$\sigma(\mathcal{D})(\xi_x) = 1 \otimes \mathbf{c}(\xi_x) : \Sigma_x \rightarrow \Sigma_x.$$

For $\xi_x \neq 0$, $\sigma(\mathcal{D})(\xi_x)$ is an isomorphism, since

$$\sigma(\mathcal{D})(\xi_x) \circ \sigma(\mathcal{D})(\xi_x) = 1 \otimes \mathbf{c}(\xi_x)^2 = -|\xi_x|^2 \text{Id}.$$

Thus, $\mathcal{D}$ is an elliptic operator. Moreover, since $\sigma(\mathcal{D}^+)$ and $\sigma(\mathcal{D}^-)$ are restrictions of $\sigma(\mathcal{D})$, it follows that $\mathcal{D}^+$ and $\mathcal{D}^-$ are elliptic. In what follows, we show that $\mathcal{D}$ is formally self-adjoint, and $\mathcal{D}^+$ and $\mathcal{D}^-$ are formal adjoints of each other.

At times it is best to express $\mathcal{D}\psi$ in terms of a local orthonormal frame field $E_1, \dots, E_n$ on M . If $\varphi_1, \dots, \varphi_n$ is the dual coframe, then, for any vector field X , we have

$$(\nabla\psi)(X) = (\nabla\psi) \left(\sum_j \varphi_j(X) E_j \right) = \sum_j \varphi_j(X) (\nabla\psi)(E_j) = \sum_j \varphi_j(X) \nabla_{E_j} \psi;$$

i.e.,

$$\nabla\psi = \sum_j \varphi_j \otimes \nabla_{E_j} \psi.$$

Thus, with “ $\cdot$ ” denoting Clifford multiplication $(1 \otimes \mathbf{c})$ and using $T^*M \cong TM$, we have

$$(17.20) \quad \mathcal{D}\psi = \sum_j \varphi_j \cdot \nabla_{E_j} \psi = \sum_j E_j \cdot \nabla_{E_j} \psi.$$

Note that $\mathcal{D}\psi$ is independent of the choice of local orthonormal frame field. Moreover, in terms of local coordinates, say $y_1, \dots, y_n$ with associated coordinate fields $\partial_i := \partial/\partial y^i$, we have

$$(17.21) \quad \mathcal{D}\psi = \sum_{i,j} h^{ij} \partial_i \cdot \nabla_{\partial_j} \psi,$$

where h^{ij} are the entries of the inverse of the matrix $[h_{ij}] = [h(\partial_i, \partial_j)]$. In the proof of Proposition 17.25 below, we take advantage of the fact that we can always choose $E_1, \dots, E_n$ in a neighborhood U of a point $x \in M$ so that $\nabla_{E_j} E_k = 0$ at x , where ∇ denotes the covariant derivative for the Levi-Civita connection θ . More generally we have

PROPOSITION 17.24. *Let $\sigma: U \rightarrow FM$ be a local section of the frame bundle of a Riemannian manifold M , where $U \subseteq M$ is open. Let $E_1, \dots, E_n$ denote the orthonormal frame field on U given, at $y \in U$, by $(E_j)_y := \sigma(y)(e_j)$, where e_j denotes the j -th standard unit vector in $\mathbb{R}^n$. If $\theta \in \Omega^1(FM, \mathfrak{so}(n))$ is a connection 1-form on FM , with associated covariant differentiation operator ∇ , then we have*

$$(17.22) \quad \nabla_{E_j} E_k = \sum_{i=1}^n (\sigma^* \theta)_{ik}(E_j) E_i = \sum_{i=1}^n \theta_{ik}(\sigma_{*y}(E_j)) E_i.$$

For $x \in M$ and $u \in \pi_F^{-1}(x)$, let N be an embedded submanifold of FM with $T_u N = H_u := \text{Ker } \theta_u$. There is a neighborhood V of x , such that there is a unique section $\sigma: V \rightarrow FM$ with $\sigma(x) = u$, $\sigma(V) \subseteq N$ and $\sigma_{*x}(T_x M) = H_u$. In this case, $\nabla_{E_j} E_k = 0$ at x by (17.22).

PROOF. For a vector field Y on M , the corresponding equivariant function $\bar{\Omega}^0(FM, \mathbb{R}^n)$ is $\varphi(\tilde{Y})$, where $\tilde{Y}$ denotes the horizontal lift of Y relative to the connection θ and $\varphi \in \bar{\Omega}^1(FM, \mathbb{R}^n)$ denotes the canonical 1-form ($\varphi_u(Y) := u^{-1}(\pi_{F*} Y)$). For horizontal lifts $\tilde{Y}, \tilde{W}$ of vector fields Y and W on M , we have

$$\varphi(\widetilde{\nabla_Y W}) = D^\theta(\varphi(\tilde{W}))(\tilde{Y}) = \tilde{Y}[\varphi(\tilde{W})].$$

Let $\tilde{E}_1, \dots, \tilde{E}_n$ denote the horizontal lifts of $E_1, \dots, E_n$. Note that $\varphi(\tilde{E}_k)$ is constant on $\sigma(U)$, since

$$\varphi_{\sigma(y)}(\tilde{E}_k) = \sigma(y)^{-1}(\pi_{F*}(\tilde{E}_k)) = \sigma(y)^{-1}((E_k)_y) = e_k,$$

and so $d(\varphi(\tilde{E}_k))(\sigma_{*y}(E_j)) = 0$. Then, as $\tilde{E}_j = \sigma_{*x}(E_j)_H$ and $D^\theta = d + \theta$, we have

$$\begin{aligned} D^\theta(\varphi(\tilde{E}_k))(\tilde{E}_j) &= D^\theta(\varphi(\tilde{E}_k))(\sigma_{*y}(E_j)) \\ &= d(\varphi(\tilde{E}_k))(\sigma_{*y}(E_j)) + \theta(\sigma_{*y}(E_j))(\varphi(\tilde{E}_k)) \\ &= \theta(\sigma_{*y}(E_j))(\varphi(\tilde{E}_k)). \end{aligned}$$

Hence, it follows that

$$\begin{aligned} \widetilde{\nabla_{E_j} E_k} &= (\varphi|_H)^{-1} \left(D^\theta(\varphi(\tilde{E}_k))(\tilde{E}_j) \right) \\ &= \sum_{i=1}^n \theta_{ik}(\sigma_{*x}(E_j)) (\varphi|_H)^{-1}(e_i) = \sum_{i=1}^n \theta_{ik}(\sigma_{*y}(E_j)) \tilde{E}_i \end{aligned}$$

and (17.22) follows by applying $(\pi_F)_*$ to both sides. The remaining assertions follow directly from the implicit function theorem. $\square$

For $\psi, \psi' \in C^\infty(E \otimes \Sigma(M))$ and ν the volume form for (M, h) , let

$$(\psi, \psi') := \int_M \langle \psi, \psi' \rangle \nu.$$

PROPOSITION 17.25. *The twisted Dirac operator $\mathcal{D}$ of (17.19) is formally self-adjoint, namely*

$$(17.23) \quad (\mathcal{D}\psi_1, \psi_2) = (\psi_1, \mathcal{D}\psi_2).$$

Moreover, $\mathcal{D}^+$ is the formal adjoint of $\mathcal{D}^-$; i.e., for $\psi_1^+ \in C^\infty(E \otimes \Sigma^+(M))$ and $\psi_2^- \in C^\infty(E \otimes \Sigma^-(M))$, we have

$$(17.24) \quad (\mathcal{D}^+\psi_1^+, \psi_2^-) = (\psi_1^+, \mathcal{D}^-\psi_2^-).$$

PROOF. Let $\psi_1, \psi_2 \in C^\infty(E \otimes \Sigma(M))$. Since ∇ is the covariant differentiation for a connection on $U(E) \times_f P$ with group $U(N) \times \text{Spin}(n)$ which preserves the Hermitian structure on $\mathbb{C}^N \otimes \Sigma_n$, it follows that

$$(17.25) \quad d\langle \psi_1, \psi_2 \rangle = \langle \nabla \psi_1, \psi_2 \rangle + \langle \psi_1, \nabla \psi_2 \rangle.$$

Moreover, for $\rho: \mathcal{C}\ell_n \rightarrow \text{End}(\Sigma_n)$, $a \in \text{Spin}(n)$, $v \in \mathbb{R}^n$, and $\sigma \in \Sigma_n$, we have

$$(17.26) \quad \begin{aligned} \rho(a)(\rho(v)\sigma) &= (\rho(a) \circ \rho(v) \circ \rho(a)^{-1} \circ \rho(a))(\sigma) \\ &= \rho(ava^{-1})(\rho(a)\sigma) = \rho(c(a)v)(\rho(a)\sigma). \end{aligned}$$

Replacing a with $\exp(ta')$ for $a' \in \mathfrak{spin}(n)$ and differentiating (17.26) with respect to t at $t = 0$, we get

$$(17.27) \quad \rho'(a')(\rho(v)\sigma) = \rho(c'(a')v)(\sigma) + \rho(v)(\rho'(a')\sigma).$$

From this it follows that, for $\varphi \in \Omega^1(M)$ and $\psi \in C^\infty(E \otimes \Sigma(M))$,

$$\nabla(\varphi \cdot \psi) = (\nabla^\theta \varphi) \cdot \psi + \varphi \cdot \nabla \psi.$$

For a local orthonormal frame field $E_1, \dots, E_n$, chosen so that $\nabla_{E_j} E_j = 0$ at some fixed $x \in M$, using (17.25) and (17.27), we have (at x)

$$\begin{aligned} \langle \mathcal{D}\psi_1, \psi_2 \rangle &= \sum_j \langle E_j \cdot \nabla_{E_j} \psi_1, \psi_2 \rangle = \sum_j -\langle \nabla_{E_j} \psi_1, E_j \cdot \psi_2 \rangle \\ &= \sum_j -(E_j [\langle \psi_1, E_j \cdot \psi_2 \rangle] - \langle \psi_1, \nabla_{E_j} (E_j \cdot \psi_2) \rangle) \\ &= \sum_j -E_j [\langle \psi_1, E_j \cdot \psi_2 \rangle] + \langle \psi_1, ((\nabla_{E_j} E_j) \cdot \psi_2 + E_j \cdot \nabla_{E_j} \psi_2) \rangle \\ &= \sum_j -E_j [\langle \psi_1, E_j \cdot \psi_2 \rangle] + \langle \psi_1, E_j \cdot \nabla_{E_j} \psi_2 \rangle \\ &= \sum_j -E_j [\langle \psi_1, E_j \cdot \psi_2 \rangle] + \langle \psi_1, \mathcal{D}\psi_2 \rangle. \end{aligned}$$

Consider the 1-form α given by

$$\alpha(Y) = \langle \psi_1, Y \cdot \psi_2 \rangle.$$

We claim that at x ,

$$\delta\alpha := *d(*\alpha) = -\sum_j E_j [\alpha(E_j)] = -\sum_j E_j [\langle \psi_1, E_j \cdot \psi_2 \rangle].$$

The j -th component of the related $\tilde{\alpha} \in \Omega^0(FM, T^{0,1})$ on FM is given at $u \in FM$ by $\tilde{\alpha}_j = \tilde{\alpha}(u)(e_j) = \alpha(\pi_{F*}(\bar{e}_j))$, where $\bar{e}_j$ denotes the j -th standard horizontal vector field at u . Recall that $(\pi_F)_* : H \rightarrow T_{\pi(p)}M$ denotes the orientation-preserving

isometry on the horizontal subspace $H \subset T_{(p,u)}(P \times_f FM)$, defined in (15.92) (p.437 of Section 15.6. According to (15.94) on p.438,

$$\delta\alpha = - \sum_j \bar{e}_j [\tilde{\alpha}_j],$$

which is constant on each fiber of FM . For any $y \in U$, we have $\bar{e}_j(\sigma(y)) = \tilde{E}_j(\sigma(y))$, since both sides are horizontal and

$$\begin{aligned} \varphi(\tilde{E}_j(\sigma(y))) &= \sigma(y)^{-1}(\pi_{F*}\tilde{E}_j(\sigma(y))) \\ &= \sigma(y)^{-1}(E_j(y)) = e_j = \varphi(\bar{e}_j(\sigma(y))), \end{aligned}$$

where $\varphi \in \bar{\Omega}^1(FM, \mathbb{R}^n)$ denotes the canonical 1-form. For any $y \in U$,

$$\begin{aligned} (\sigma^*\tilde{\alpha}_j)(y) &= \tilde{\alpha}_j(\sigma(y)) = \alpha(\pi_{F*}\bar{e}_j(\sigma(y))) \\ &= \alpha(\pi_{F*}\tilde{E}_j(\sigma(y))) = \alpha(E_j(y)), \text{ and so} \\ E_j[\alpha(E_j)] &= d(\alpha(E_j))(E_j) = d(\sigma^*\tilde{\alpha}_j)(E_j) = \sigma^*(d\tilde{\alpha}_j)(E_j) \\ &= d\tilde{\alpha}_j(\sigma_*(E_j)) = \sigma_*(E_j)[\tilde{\alpha}_j]. \end{aligned}$$

However at $u = \sigma(x)$, we have $\sigma_*(E_j)[\tilde{\alpha}_j] = \bar{e}_j[\tilde{\alpha}_j]$. Thus, at x

$$\delta\alpha = - \sum_j \bar{e}_j[\tilde{\alpha}_j] = - \sum_j E_j[\alpha(E_j)].$$

Then (17.23) follows, since

$$\begin{aligned} \langle \mathcal{D}\psi_1, \psi_2 \rangle \nu - \langle \psi_1, \mathcal{D}\psi_2 \rangle \nu &= - \sum_j E_j \langle \psi_1, E_j \cdot \psi_2 \rangle \nu \\ &= (\delta\alpha) \nu = *(\delta\alpha) = - *d(*\alpha) = -d(*\alpha) \\ \implies (\mathcal{D}\psi_1, \psi_2) - (\mathcal{D}\psi_2, \psi_1) &= \int_M (\langle \mathcal{D}\psi_1, \psi_2 \rangle - \langle \psi_1, \mathcal{D}\psi_2 \rangle) \nu \\ &= - \int_M d(*\alpha) = 0. \end{aligned}$$

Applying (17.23) when ψ_1 has values in $E \otimes \Sigma^+(M)$ and ψ_2 has values in the orthogonal bundle $E \otimes \Sigma^-(M)$, we obtain (17.24). $\square$

The index of the self-adjoint operator $\mathcal{D}$ is 0, but the index of $\mathcal{D}^+$ (or $\mathcal{D}^-$) is not necessarily 0. Using the fact that $\mathcal{D}^+$ and $\mathcal{D}^-$ are adjoints, we have

$$\begin{aligned} \text{index}(\mathcal{D}^+) &= \dim \text{Ker}(\mathcal{D}^+) - \dim \text{Coker}(\mathcal{D}^+) \\ &= \dim \text{Ker}(\mathcal{D}^+) - \dim \text{Ker}(\mathcal{D}^-) \\ &= \dim \text{Ker}(\mathcal{D}^- \circ \mathcal{D}^+) - \dim \text{Ker}(\mathcal{D}^+ \circ \mathcal{D}^-). \end{aligned}$$

Moreover, since $\mathcal{D}^2 = (\mathcal{D}^- \circ \mathcal{D}^+) \oplus (\mathcal{D}^+ \circ \mathcal{D}^-)$, it is convenient to define

$$\begin{aligned} \mathcal{D}_+^2 &:= \mathcal{D}^2|_{C^\infty(E \otimes \Sigma^+(M))} = \mathcal{D}^- \circ \mathcal{D}^+ \\ \mathcal{D}_-^2 &:= \mathcal{D}^2|_{C^\infty(E \otimes \Sigma^-(M))} = \mathcal{D}^+ \circ \mathcal{D}^-. \end{aligned} \tag{17.28}$$

A detailed study of $\mathcal{D}^2$ is desirable, since the above yields

$$\text{index}(\mathcal{D}^+) = \dim \text{Ker}(\mathcal{D}_+^2) - \dim \text{Ker}(\mathcal{D}_-^2).$$

To develop a suitable formula for $\mathcal{D}^2$, we compute (at $x \in M$ where $\nabla_{E_j} E_k = 0$)

$$\begin{aligned}
\mathcal{D}^2\psi &= \mathcal{D}(\mathcal{D}\psi) = \mathcal{D}\left(\sum_j E_j \cdot \nabla_{E_j} \psi\right) = \sum_j E_j \cdot \nabla_{E_j} \left(\sum_k E_k \cdot \nabla_{E_k} \psi\right) \\
&= \sum_j E_j \cdot \sum_k \nabla_{E_j} (E_k \cdot \nabla_{E_k} \psi) \\
&= \sum_{j,k} E_j \cdot (\nabla_{E_j} E_k \cdot \nabla_{E_k} \psi + E_k \cdot \nabla_{E_j} (\nabla_{E_k} \psi)) \\
&= \sum_{j,k} E_j \cdot E_k \cdot \nabla_{E_j} (\nabla_{E_k} \psi) \\
&= \sum_j E_j \cdot E_j \cdot \nabla_{E_j} (\nabla_{E_k} \psi) + \sum_{j \neq k} E_j \cdot E_k \cdot \nabla_{E_j} (\nabla_{E_k} \psi) \\
&= - \sum_j \nabla_{E_j} (\nabla_{E_j} \psi) + \frac{1}{2} \sum_{j \neq k} E_j \cdot E_k \cdot (\nabla_{E_j} (\nabla_{E_k} \psi) - \nabla_{E_k} (\nabla_{E_j} \psi)).
\end{aligned}$$

There is an **invariant second derivative** $\nabla^2\psi \in C^\infty(M, E \otimes \Sigma(M) \otimes T^{0,2}(M))$ defined by

$$\nabla_{X,Y}^2\psi = \nabla_X(\nabla_Y\psi) - \nabla_{\nabla_X Y}\psi.$$

The value of $\nabla_{(X,Y)}^2\psi$ at $x \in M$ depends on X_x but is independent of how X_x is extended, this is also true for Y_x , but less obviously so. Indeed,

$$\begin{aligned}
\nabla_{X,Y}^2\psi - \nabla_{Y,X}^2\psi &= \nabla_X(\nabla_Y\psi) - \nabla_Y(\nabla_X\psi) - \nabla_{\nabla_X Y - \nabla_Y X}\psi \\
&= \nabla_X(\nabla_Y\psi) - \nabla_Y(\nabla_X\psi) - \nabla_{[X,Y]}\psi \\
&= \left((D^{\varepsilon \oplus \omega})^2\psi\right)(X, Y) = \Omega^{\varepsilon \oplus \omega}(X, Y)\psi,
\end{aligned}$$

and we know that $\Omega^{\varepsilon \oplus \omega}(X, Y)$ is independent of extensions. The trace of $\nabla^2\psi$ is the **connection Laplacian**, which — since $\nabla_{E_j} E_k = 0$ at x , is given at x by

$$(17.29) \quad \Delta\psi := \sum_j \nabla_{E_j, E_j}^2\psi = \nabla_{E_j}(\nabla_{E_j}\psi) - \nabla_{\nabla_{E_j} E_j}\psi = \nabla_{E_j}(\nabla_{E_j}\psi).$$

REMARK 17.26. The connection Laplacian Δ coincides with

$$-\delta^{\varepsilon \oplus \omega} \circ D^{\varepsilon \oplus \omega} : \Omega^0(M, E \otimes \Sigma(M)) \rightarrow \Omega^0(M, E \otimes \Sigma(M)),$$

where $D^{\varepsilon \oplus \omega} : \Omega^0(M, E \otimes \Sigma(M)) \rightarrow \Omega^1(M, E \otimes \Sigma(M))$ denotes the covariant derivative and $\delta^{\varepsilon \oplus \omega}$ is its formal adjoint, namely the covariant codifferential given in Proposition 15.19.

We have $\nabla_{E_j}(\nabla_{E_k}\psi) - \nabla_{E_k}(\nabla_{E_j}\psi) = \Omega^{\varepsilon \oplus \omega}(E_j, E_k)\psi$, and so

$$\begin{aligned}
\mathcal{D}^2\psi &= -\Delta\psi + \frac{1}{2} \sum_{j \neq k} E_j \cdot E_k \cdot \Omega^{\varepsilon \oplus \omega}(E_j, E_k)\psi \\
&= -\Delta\psi + \frac{1}{2} \sum_{j \neq k} E_j \cdot E_k \cdot \left((\Omega^\varepsilon(E_j, E_k) \otimes \text{Id})(\psi) - \frac{1}{4} \sum_{h,i} R_{hijk} E_h \cdot E_i \cdot \psi \right) \\
&= -\Delta\psi + \frac{1}{2} \sum_{j,k} \Omega_{jk}^\varepsilon E_j \cdot E_k \psi - \frac{1}{8} \sum_{h,i,j,k} R_{hijk} E_h \cdot E_i \cdot E_j \cdot E_k \cdot \psi,
\end{aligned}$$

where $\Omega_{jk}^\varepsilon = \Omega^\varepsilon(E_j, E_k) \otimes \text{Id} \in \Omega^2(M, \text{End}(E \otimes \Sigma(M)))$. We show that

$$(17.30) \quad -\frac{1}{8} \sum_{h,i,j,k} R_{hijk} E_j \cdot E_k \cdot E_h \cdot E_i \psi = \frac{1}{4} S \psi,$$

where $S = \sum_{h,i} R_{hiii}$ denotes the scalar curvature of M . For i, j, k distinct $E_i \cdot E_j \cdot E_k$ is invariant under cyclic permutation. Hence, by the first Bianchi identity,

$$\sum_{i,j,k \text{ distinct}} R_{hijk} E_i E_j E_k = \frac{1}{3} \sum_{i,j,k \text{ distinct}} (R_{hijk} + R_{hkij} + R_{hjki}) E_i E_j E_k = 0.$$

Thus, in view of the symmetries of R_{hijk} , we may assume that in the sum on the left of (17.30), no three indices are distinct. Then (17.30) follows from

$$\begin{aligned} \sum_{h,i,j,k} R_{hijk} E_j E_k E_h E_i &= 2 \sum_{h,i} R_{hiii} E_h E_i E_h E_i \\ &= -2 \sum_{h,i} R_{hiii} E_h E_h E_i E_i = -2 \sum_{h,i} R_{hiii} = -2S. \end{aligned}$$

In summary, we have

PROPOSITION 17.27. *Let $\Omega^\varepsilon \in \Omega^2(M, \text{End}(E))$ denote the curvature of the connection ε on $U(E)$ and let S denote the scalar curvature of M . For $\psi \in C^\infty(E \otimes \Sigma(M))$, and an orthonormal frame $E_1, \dots, E_n$ at $x \in M$, let*

$$(\mathfrak{R}^\varepsilon \psi)(x) := \frac{1}{2} \sum_{j,k} \Omega_{jk}^\varepsilon E_j \cdot E_k \cdot \psi(x),$$

where $\Omega_{jk}^\varepsilon = \Omega^\varepsilon(E_j, E_k) \otimes \text{Id} \in \Omega^2(M, \text{End}(E \otimes \Sigma(M)))$. We have

$$(17.31) \quad \mathcal{D}^2 \psi = -\Delta \psi + \mathfrak{R}^\varepsilon \psi + \frac{1}{4} S \psi.$$

COROLLARY 17.28. *Let M be a compact Riemannian manifold with spin structure and let E be a Hermitian vector bundle over M . If the symmetric transformation*

$$(17.32) \quad (\mathfrak{R}^\varepsilon + \frac{1}{4} S)(x) \in \text{End}(E_x \otimes \Sigma_x(M))$$

is nonnegative semi-definite at each $x \in M$, then $\mathcal{D}\psi = 0 \Rightarrow \nabla\psi = 0$; i.e., all harmonic twisted spinors on M are parallel. If M is connected and (17.32) is nonnegative semi-definite at each $x \in M$ and positive definite at some $x_0 \in M$, then $\text{Ker } \mathcal{D} = 0$, i.e., there are no nonzero twisted harmonic spinors on M . In particular (taking $E = 0$), if $S \geq 0$ and $S \neq 0$, then there are no nonzero harmonic spinors on M .

PROOF. By Proposition 17.25 and Remark 17.26,

$$\begin{aligned} \|\mathcal{D}\psi\|^2 &= (\mathcal{D}^2 \psi, \psi) = (-\Delta \psi + \mathfrak{R}^\varepsilon \psi + \frac{1}{4} S \psi, \psi) \\ &= (\delta^{\varepsilon \oplus \omega} \circ D^{\varepsilon \oplus \omega} \psi, \psi) + ((\mathfrak{R}^\varepsilon + \frac{1}{4} S) \psi, \psi) \\ (17.33) \quad &= \|\nabla \psi\|^2 + ((\mathfrak{R}^\varepsilon + \frac{1}{4} S) \psi, \psi) \geq 0, \end{aligned}$$

where the inequality is strict if $\nabla \psi \neq 0$. Thus, $\mathcal{D}\psi = 0 \Rightarrow \nabla \psi = 0$. Now

$$\begin{aligned} \nabla \psi = 0 &\implies d(|\psi|^2) = \langle \nabla \psi, \psi \rangle + \langle \psi, \nabla \psi \rangle = 0 \\ &\implies |\psi|^2 \text{ constant} \implies \psi = 0 \text{ or } \psi(x) \neq 0 \text{ for all } x \in M. \end{aligned}$$

Hence, if $\mathcal{D}\psi = 0$ for $\psi \neq 0$, then $\psi(x_0) \neq 0$ and assuming that $(\Re^\varepsilon + \frac{1}{4}S)(x_0)$ is positive definite, we have $\langle (\Re^\varepsilon + \frac{1}{4}S)\psi, \psi \rangle > 0$ at x_0 and so $\langle (\Re^\varepsilon + \frac{1}{4}S)\psi, \psi \rangle > 0$, which contradicts (17.33). Thus, $\mathcal{D}\psi = 0 \Rightarrow \psi = 0$, if $(\Re^\varepsilon + \frac{1}{4}S)(x_0)$ is positive definite for some x_0 . $\square$

3. The Spinorial Heat Kernel

Recall from (17.28) that we have a pair of self-adjoint elliptic operators

$$\begin{aligned}\mathcal{D}_+^2 &:= \mathcal{D}^2|_{C^\infty(E \otimes \Sigma^+(M))} = \mathcal{D}^- \circ \mathcal{D}^+, \\ \mathcal{D}_-^2 &:= \mathcal{D}^2|_{C^\infty(E \otimes \Sigma^-(M))} = \mathcal{D}^+ \circ \mathcal{D}^-.\end{aligned}$$

Index, Spectral Asymmetry and the Existence of the Heat Kernel.

For $\lambda \in \mathbb{C}$, let

$$V_\lambda(\mathcal{D}_\pm^2) := \{\psi \in C^\infty(E \otimes \Sigma^\pm(M)) : \mathcal{D}_\pm^2 \psi = \lambda \psi\}.$$

From the general theory of formally self-adjoint, elliptic operators on compact manifolds, we know that

$$\text{Spec}(\mathcal{D}_\pm^2) = \{\lambda \in \mathbb{C} : V_\lambda(\mathcal{D}_\pm^2) \neq \{0\}\}$$

consists of the eigenvalues of $\mathcal{D}_\pm^2$ and is a discrete subset of $[0, \infty)$, the eigenspaces $V_\lambda(\mathcal{D}_\pm^2)$ are finite-dimensional, and an $L^2(E \otimes \Sigma^\pm(M))$ -complete orthonormal set of vectors can be selected from the $V_\lambda(\mathcal{D}_\pm^2)$. Note that $\mathcal{D}^+(V_\lambda(\mathcal{D}_+^2)) \subseteq V_\lambda(\mathcal{D}_-^2)$, since for $\psi \in V_\lambda(\mathcal{D}_+^2)$

$$\begin{aligned}\mathcal{D}_-^2(\mathcal{D}^+\psi) &= (\mathcal{D}^+ \circ \mathcal{D}^-)(\mathcal{D}^+\psi) = \mathcal{D}^+((\mathcal{D}^- \circ \mathcal{D}^+)(\psi)) \\ &= \mathcal{D}^+(\mathcal{D}_+^2(\psi)) = \mathcal{D}^+(\lambda\psi) = \lambda\mathcal{D}^+(\psi),\end{aligned}$$

and similarly $\mathcal{D}^-(V_\lambda(\mathcal{D}_-^2)) \subseteq V_\lambda(\mathcal{D}_+^2)$. For $\lambda \neq 0$,

$$\mathcal{D}^\pm|_{V_\lambda(\mathcal{D}_\pm^2)} : V_\lambda(\mathcal{D}_\pm^2) \rightarrow V_\lambda(\mathcal{D}_\mp^2)$$

is an isomorphism, since it has inverse $\frac{1}{\lambda}\mathcal{D}^\mp$. Thus the set of nonzero eigenvalues (and their multiplicities) of $\mathcal{D}_+^2$ coincides with that of $\mathcal{D}_-^2$. However, in general

$$\dim V_0(\mathcal{D}_+^2) - \dim V_0(\mathcal{D}_-^2) = \dim \text{Ker}(\mathcal{D}_+^2) - \dim \text{Ker}(\mathcal{D}_-^2) = \text{index}(\mathcal{D}^+) \neq 0.$$

Since $\dim V_\lambda(\mathcal{D}_+^2) - \dim V_\lambda(\mathcal{D}_-^2) = 0$ for $\lambda \neq 0$, obviously

$$\begin{aligned}\text{index}(\mathcal{D}^+) &= \dim V_0(\mathcal{D}_+^2) - \dim V_0(\mathcal{D}_-^2) \\ &= \sum_{\lambda \in \text{Spec}(\mathcal{D}_+^2)} e^{-t\lambda} (\dim V_\lambda(\mathcal{D}_+^2) - \dim V_\lambda(\mathcal{D}_-^2)).\end{aligned}$$

The point is that the sum can be expressed as the integral of the supertrace of the heat kernel for the spinorial heat equation $\frac{\partial \psi}{\partial t} = -\mathcal{D}^2 \psi$, from which the local index theorem for $\mathcal{D}^+$ will eventually follow. However, first we need to establish the existence of the heat kernel.

Let the *positive* eigenvalues of $\mathcal{D}_\pm^2$ be placed in an ascending sequence $0 < \lambda_1 \leq \lambda_2 \leq \lambda_3 \leq \dots$ where each eigenvalue is repeated according to its multiplicity. Let $u_1^\pm, u_2^\pm, \dots$ be an L^2 -orthonormal sequence in $C^\infty(E \otimes \Sigma^\pm(M))$ with $\mathcal{D}_\pm^2(u_j^\pm) = \lambda_j u_j^\pm$ (i.e., $u_j^\pm \in V_{\lambda_j}(\mathcal{D}_\pm^2)$). We let $u_{0_1}^+, \dots, u_{0_{n_+}}^+$ be an L^2 -orthonormal basis of $\text{Ker } \mathcal{D}_+^2 = \text{Ker } \mathcal{D}_+$, and $u_{0_1}^-, \dots, u_{0_{n_-}}^-$ be an L^2 -orthonormal basis of $\text{Ker } \mathcal{D}_-^2 = \text{Ker } \mathcal{D}_-$. We can pull back the bundle $E \otimes \Sigma^\pm(M)$ via either of the projections

$M \times M \times (0, \infty) \rightarrow M$ given by $\pi_1(x, y, t) := x$ and $\pi_2(x, y, t) := y$ and take the tensor product of the results to form a bundle

$$\mathcal{K}^\pm := \pi_1^*(E \otimes \Sigma^\pm(M)) \otimes \pi_2^*(E \otimes \Sigma^\pm(M)) \rightarrow M \times M \times (0, \infty).$$

PROPOSITION 17.29. *For $t > t_0 > 0$, the series $k'^\pm$, defined by*

$$k'^\pm(x, y, t) := \sum_{j=1}^{\infty} e^{-\lambda_j t} u_j^\pm(x) \otimes u_j^\pm(y),$$

converges uniformly in $C^q(\mathcal{K}^\pm|_{M \times M \times (t_0, \infty)})$ for all $q \geq 0$. Hence $k'^\pm \in C^\infty(\mathcal{K}^\pm)$, and (for $t > 0$)

$$(17.34) \quad \frac{\partial}{\partial t} k^\pm(x, y, t) = - \sum_{j=1}^{\infty} \lambda_j e^{-\lambda_j t} u_j^\pm(x) \otimes u_j^\pm(y) = -\mathcal{D}_\pm^2 k^\pm(x, y, t).$$

PROOF. Recall from the Sobolev Embedding Theorem (equation (16.48), p. 498), that there are constants $c_k > 0$ such that

$$\|u_j^\pm\|_{C^q} \leq c_k \|u_j^\pm\|_{2,k} \text{ for } 0 \leq q < k - \frac{n}{2}.$$

Thus for

$$k(q) := q + \frac{n}{2} + \tau,$$

where $\tau > 0$ so that $q < k - \frac{n}{2}$, we have

$$\|e^{-\lambda_j t} u_j^\pm \otimes u_j^\pm\|_{C^q} \leq e^{-\lambda_j t} \|u_j^\pm\|_{C^q} \|u_j^\pm\|_{C^q} \leq e^{-\lambda_j t} c_{k(q)}^2 \|u_j^\pm\|_{2,k(q)}^2.$$

Moreover, by the Fundamental Elliptic Estimate (Proposition 16.23, p. 498), there are constants C_k independent of j , such that

$$\begin{aligned} \|u_j^\pm\|_{2,k+2} &\leq C_k \left(\|\mathcal{D}_\pm^2 u_j^\pm\|_{2,k} + \|u_j^\pm\|_2 \right) \\ &= C_k \left(\|\lambda_j u_j^\pm\|_{2,k} + \|u_j^\pm\|_2 \right) \leq C_k (\lambda_j + 1) \|u_j^\pm\|_{2,k}. \end{aligned}$$

As $\|u_j^\pm\|_{2,0} = 1$, iteration yields constants $C'_{k(q)}$, such that

$$(17.35) \quad \begin{aligned} \|u_j^\pm\|_{2,k(q)} &\leq C'_{k(q)} (\lambda_j + 1)^{[k(q)/2]} \|u_j^\pm\|_{2,0} = C'_{k(q)} (\lambda_j + 1)^{[k(q)/2]} \text{ and} \\ \|u_j^\pm\|_{C^q} &\leq c_{k(q)} \|u_j^\pm\|_{2,k(q)} \leq c_{k(q)} C'_{k(q)} (\lambda_j + 1)^{[k(q)/2]}. \end{aligned}$$

Combining the above estimates, we then have (for j sufficiently large such that $\lambda_j \geq 1$)

$$\begin{aligned} \|e^{-\lambda_j t} u_j^\pm \otimes u_j^\pm\|_{C^q} &\leq e^{-\lambda_j t} c_{k(q)}^2 \|u_j^\pm\|_{2,k(q)}^2 \\ &\leq e^{-\lambda_j t} c_{k(q)}^2 C_{k(q)}'^2 (\lambda_j + 1)^{k(q)} \leq e^{-\lambda_j t} c_{k(q)}^2 C_{k(q)}'^2 (2\lambda_j)^{k(q)} \\ &\leq C''_{k(q)} e^{-\lambda_j t} \lambda_j^{k(q)}, \text{ where } C''_{k(q)} := 2^{k(q)} c_{k(q)}^2 C_{k(q)}'^2. \end{aligned}$$

In order to apply the Weierstrass M-test to deduce the (uniform) convergence of $\sum_{j=1}^{\infty} e^{-\lambda_j t} u_j^\pm \otimes u_j^\pm$ in $C^q(\mathcal{K}|_{M \times M \times (t, \infty)})$, we need to show that $\sum_{j=1}^{\infty} e^{-\lambda_j t} \lambda_j^{k(q)}$ converges; note that the inclusion of the arbitrary positive parameter τ in the definition of $k(q)$ is designed to handle the uniform C^q convergence in t as well. It is easy to check that

$$e^{-x/2} x^k \leq D_k := e^{-k} (2k)^k,$$

by noting that

$$\frac{d}{dx} \left(e^{-x/2} x^k \right) = x^{k-1} \left(-\frac{1}{2}x + k \right) e^{-\frac{1}{2}x} = 0 \iff x = 2k.$$

Thus,

$$e^{-\lambda_j t/2} (\lambda_j t)^{k(q)} \leq D_{k(q)}, \quad e^{-\lambda_j t} \lambda_j^{k(q)} \leq D_{k(q)} t^{-k(q)} e^{-\lambda_j t/2}, \text{ and so}$$

$$\sum_{j=1}^{\infty} e^{-\lambda_j t} \lambda_j^{k(q)} \leq D_{k(q)} t^{-k(q)} \sum_{j=1}^{\infty} e^{-\lambda_j t/2}.$$

If we can show that $\lambda_j \geq Cj^\alpha$ for some positive constants C and α , then

$$\sum_{j=1}^{\infty} e^{-\lambda_j t/2} \leq \sum_{j=1}^{\infty} e^{-Cj^\alpha t/2} < \infty,$$

by comparison with an integral of the form (for $\alpha, \beta \in (0, \infty)$)

$$\int_0^\infty e^{-\beta x^\alpha} dx = \frac{1}{\alpha} \beta^{-\frac{1}{\alpha}} \Gamma\left(\frac{1}{\alpha}\right) < \infty.$$

Thus, it remains to show that $\lambda_j \geq Cj^\alpha$ for some positive constants C and α . Let $V_j^\pm := \left\{ \sum_{i=1}^j a_i u_i^\pm : a_i \in \mathbb{C} \right\}$. For $u^\pm = \sum_{i=1}^j a_i u_i^\pm \in V_n^\pm$ and $k > \frac{n}{2}$, we have (using Proposition 16.23, p. 498)

$$\begin{aligned} \|u^\pm\|_{C^0} &\leq c_k \|u^\pm\|_{2,k} \leq c_k C_k \left\| (\mathcal{D}_\pm^2 + 1)^{[k/2]} (u^\pm) \right\|_{2,0} \\ &\leq c_k C_k (\lambda_j + 1)^{[k/2]} \|u^\pm\|_{2,0} \\ &= C_k'' (\lambda_j + 1)^{[k/2]} \left(\sum_{i=1}^j |a_i|^2 \right)^{\frac{1}{2}}, \end{aligned}$$

where we have used the characterization

$$(\lambda_j + 1)^{[k/2]} = \sup_{u^\pm \in V_j^\pm} \frac{\left\| (\mathcal{D}_\pm^2 + 1)^{[k/2]} (u^\pm) \right\|_{2,0}}{\|u^\pm\|_{2,0}}.$$

Hence, for any $x \in M$ and $a_i \in \mathbb{C}$,

$$\left| \sum_{i=1}^j a_i u_i^\pm(x) \right| \leq C_k'' (\lambda_j + 1)^{[k/2]} \left(\sum_{i=1}^j |a_i|^2 \right)^{\frac{1}{2}}.$$

Let $F_1(x), \dots, F_N(x)$ ($N = \dim E \cdot \dim \Sigma_n^\pm$) be an orthonormal basis for $E_x \otimes \Sigma^\pm(M)_x$, and make the specific choice $a_i := \langle u_i^\pm(x), F_h(x) \rangle^*$ for fixed $h \in \{1, \dots, N\}$. Then we are one step closer to find the wanted positive constants C and α such

that $\lambda_j \geq Cj^\alpha$. Indeed, *not* summing over h , we obtain

$$\begin{aligned} \sum_{i=1}^j |\langle u_i^\pm(x), F_h(x) \rangle|^2 &= \sum_{i=1}^j a_i \langle u_i^\pm(x), F_h(x) \rangle |F_h(x)| \\ &= \left| \sum_{i=1}^j a_i \langle u_i^\pm(x), F_h(x) \rangle F_h(x) \right| \leq \left| \sum_{i=1}^j a_i u_i^\pm(x) \right| \\ &\leq C_k''(\lambda_j + 1)^{[k/2]} \left(\sum_{i=1}^j |a_i|^2 \right)^{\frac{1}{2}} \\ &= C_k''(\lambda_j + 1)^{[k/2]} \left(\sum_{i=1}^j |\langle u_i^\pm(x), F_h(x) \rangle|^2 \right)^{\frac{1}{2}}. \end{aligned}$$

Dividing this by $\left(\sum_{i=1}^j |\langle u_i^\pm(x), F_h(x) \rangle|^2 \right)^{\frac{1}{2}}$ and squaring, we have

$$\sum_{i=1}^j |\langle u_j^\pm(x), F_h(x) \rangle|^2 \leq C_k''^2(\lambda_j + 1)^k.$$

Now summing over h , we get

$$\sum_{i=1}^j |u_i^\pm(x)|^2 = \sum_{h=1}^N \sum_{i=1}^j |\langle u_i^\pm(x), F_h(x) \rangle|^2 \leq NC_k''^2(\lambda_j + 1)^k.$$

Integrating over M , we obtain

$$j = \sum_{i=1}^j \|u_i^\pm\|_{2,0}^2 \leq NC_k''^2(\lambda_j + 1)^k \text{Vol}(M).$$

Thus, for $k > n/2$ and j sufficiently large, we have the desired result

$$(17.36) \quad \lambda_j \geq \left(\frac{j}{C_k''^2 \text{Vol}(M)} \right)^{\frac{1}{k}} - 1 \geq 2 \left(\frac{1}{C_k''^2 \text{Vol}(M)} \right)^{\frac{1}{k}} j^{\frac{1}{k}}. \quad \square$$

Solving the Spinorial Heat Equations. We specify and justify our terminology.

DEFINITION 17.30. The **positive and negative twisted spinorial heat kernels** (or the **heat kernels for $\mathcal{D}_\pm^2$**) $k^\pm \in C^\infty(\mathcal{K}^\pm)$ are given by

$$k^\pm(x, y, t) := \sum_{i=1}^{n^\pm} u_{0_i}^\pm(x) \otimes u_{0_i}^\pm(y) + \sum_{j=1}^{\infty} e^{-\lambda_j t} u_j^\pm(x) \otimes u_j^\pm(y).$$

The **total twisted spinorial heat kernel** (or the **heat kernel for $\mathcal{D}^2$**) is

$$(17.37) \quad k = (k^+, k^-) \in C^\infty(\mathcal{K}^+) \oplus C^\infty(\mathcal{K}^-) \cong C^\infty(\mathcal{K}^+ \oplus \mathcal{K}^-) \subseteq C^\infty(\mathcal{K}),$$

where $\mathcal{K} := \pi_1^*(E \otimes \Sigma(M)) \otimes \pi_2^*(E \otimes \Sigma(M))$.

The terminology is justified in view of the following

PROPOSITION 17.31. Let $\psi_0^\pm \in C^\infty(E \otimes \Sigma^\pm(M))$ and let

$$\psi^\pm(x, t) = \int_M \langle k^\pm(x, y, t), \psi_0^\pm(y) \rangle_y \nu(y),$$

where ν denotes the volume form of M . Then for $t > 0$, $\psi^\pm$ solves the heat equation with initial spinor $\psi_0^\pm$:

$$\frac{\partial \psi^\pm}{\partial t} = -\mathcal{D}_\pm^2 \psi^\pm \quad \text{and} \quad \lim_{t \rightarrow 0^+} \psi^\pm(\cdot, t) = \psi_0^\pm \text{ in } C^q \text{ for all } q \geq 0.$$

Moreover, for $\psi_0 \in C^\infty(E \otimes \Sigma(M))$ and

$$\psi(x, t) := \int_M \langle k(x, y, t), \psi_0 \rangle \nu(y),$$

we have $\frac{\partial \psi}{\partial t} = -\mathcal{D}^2 \psi$ and $\lim_{t \rightarrow 0^+} \psi(\cdot, t) = \psi_0(\cdot)$ in C^q for all $q \geq 0$.

PROOF. Since $k^\pm$ is C^∞ , we may differentiate under the integral and use (17.34) to deduce (note $t > 0$) that $\frac{\partial \psi^\pm}{\partial t} = -\mathcal{D}_\pm^2 \psi^\pm$. We now show that $\lim_{t \rightarrow 0^+} \psi^\pm(\cdot, t) = \psi_0^\pm$ in C^q for all $q \geq 0$. First note that

$$\begin{aligned} \psi^\pm(x, t) &= \int_M \langle k^\pm(x, y, t), \psi_0^\pm(y) \rangle_y \nu(y) \\ &= \int_M \left\langle \sum_{i=1}^{n^\pm} u_{0_i}^\pm(x) \otimes u_{0_i}^\pm(y) + \sum_{j=1}^{\infty} e^{-\lambda_j t} u_j^\pm(x) \otimes u_j^\pm(y), \psi_0^\pm(y) \right\rangle \nu(y). \end{aligned}$$

Using the uniform convergence of the series to interchange sum and integral we obtain

$$\begin{aligned} \psi^\pm(x, t) &= \sum_{i=1}^{n^\pm} \left(\int_M \langle u_{0_i}^\pm(y), \psi_0^\pm(y) \rangle \nu(y) \right) u_{0_i}^\pm(x) \\ &\quad + \sum_{j=1}^{\infty} e^{-\lambda_j t} \left(\int_M \langle u_j^\pm(y), \psi_0^\pm(y) \rangle \nu(y) \right) u_j^\pm(x) \\ &= \sum_{i=1}^{n^\pm} (u_{0_i}^\pm, \psi_0^\pm) u_{0_i}^\pm(x) + \sum_{j=1}^{\infty} e^{-\lambda_j t} (u_j^\pm, \psi_0^\pm) u_j^\pm(x). \end{aligned}$$

It remains to prove that in the C^q norm, the limit as $t \rightarrow 0^+$ may be taken under the infinite sum. This is permitted if

$$\sum_{j=1}^{\infty} \|(u_j^\pm, \psi_0^\pm) u_j^\pm(x)\|_{C^q} < \infty.$$

Since $\psi_0^\pm$ is C^∞ , for any $l = 0, 1, \dots$, we have

$$\begin{aligned} (\mathcal{D}_\pm^2)^l \psi_0^\pm &\in C^\infty(E \otimes \Sigma^\pm(M)) \subseteq L^2(E \otimes \Sigma^\pm(M)), \text{ and} \\ (u_j^\pm, (\mathcal{D}_\pm^2)^l \psi_0^\pm)_{2,0} &= ((\mathcal{D}_\pm^2)^l u_j^\pm, \psi_0^\pm)_{2,0} = \lambda_j^l (u_j^\pm, \psi_0^\pm)_{2,0}. \end{aligned}$$

Thus, for any $l = 0, 1, \dots$,

$$\sum_{j=1}^{\infty} \lambda_j^{2l} |(u_j^\pm, \psi_0^\pm)_{2,0}|^2 = \|(\mathcal{D}_\pm^2)^l \psi_0^\pm\|^2 < \infty, \text{ and so}$$

$$|(u_j^\pm, \psi_0^\pm)_{2,0}| \leq K_l \lambda_j^{-l}, \text{ for some } K_l > 0.$$

Using $\|u_j^\pm\|_{C^q} \leq c_{k(q)} C'_{k(q)} (\lambda_j + 1)^{[k(q)/2]}$ (see 17.35), we have

$$\begin{aligned} \sum_{j=1}^{\infty} \|(u_j^\pm, \psi_0^\pm) u_j^\pm\|_{C^q} &\leq \sum_{j=1}^{\infty} K_l \lambda_j^{-l} \|u_j^\pm\|_{C^q} \\ &\leq \sum_{j=1}^{\infty} K_l c_{k(q)} C'_{k(q)} \lambda_j^{-l} (\lambda_j + 1)^{[k(q)/2]} < \infty, \end{aligned}$$

since we can choose l arbitrarily large and we have shown (see (17.36)) that $\lambda_j \geq C j^\alpha$ for some positive constants C and α . Thus, the sum

$$\sum_{i=1}^{n^\pm} (u_{0_i}^\pm, \psi_0^\pm) u_{0_i}^\pm + \sum_{j=1}^{\infty} (u_j^\pm, \psi_0^\pm) u_j^\pm,$$

which is known to converge in $L^2(E \otimes \Sigma^\pm(M))$ to $\psi_0^\pm$, in fact converges to $\psi_0^\pm$ in $C^q(E \otimes \Sigma^\pm(M))$. By dominated convergence,

$$\sum_{j=1}^{\infty} \|e^{-\lambda_j t} (u_j^\pm, \psi_0^\pm) u_j^\pm\|_{C^q} \leq \sum_{j=1}^{\infty} \|(u_j^\pm, \psi_0^\pm) u_j^\pm\|_{C^q} < \infty,$$

implies that we have the following limit in C^q :

$$\begin{aligned} \lim_{t \rightarrow 0^+} \psi^\pm(\cdot, t) &= \sum_{i=1}^{n^\pm} (u_{0_i}^\pm, \psi_0^\pm) u_{0_i}^\pm + \sum_{j=1}^{\infty} \lim_{t \rightarrow 0^+} e^{-\lambda_j t} (u_j^\pm, \psi_0^\pm) u_j^\pm \\ &= \sum_{i=1}^{n^\pm} (u_{0_i}^\pm, \psi_0^\pm) u_{0_i}^\pm + \sum_{j=1}^{\infty} (u_j^\pm, \psi_0^\pm) u_j^\pm = \psi_0^\pm. \end{aligned}$$

The analogous assertions for ψ with ψ_0 are proved in the same way. $\square$

Calculating Index and Supertrace. Note that for $x \in M$, the Hermitian inner product $\langle \cdot, \cdot \rangle_x$ on $(E \otimes \Sigma(M))_x$ gives us a conjugate-linear bijective map $\psi \mapsto \psi^*(\cdot) := \langle \cdot, \psi \rangle_x$ from $(E \otimes \Sigma(M))_x$ to its dual $(E \otimes \Sigma(M))_x^*$. Thus, for $t > 0$, we may regard

$$k(x, y, t) \in \text{Hom}\left((E \otimes \Sigma(M))_x, (E \otimes \Sigma(M))_y\right),$$

and similarly for $k^\pm(x, y, t)$. For any finite dimensional Hermitian vector space $(V, \langle \cdot, \cdot \rangle)$ with orthonormal basis $e_1, \dots, e_N$, we have (for $v \in V$)

$$\begin{aligned} \text{Tr}(v^* \otimes v) &= \sum_{i=1}^N \langle (v^* \otimes v)(e_i), e_i \rangle = \sum_{i=1}^N \langle v^*(e_i) v, e_i \rangle \\ &= \sum_{i=1}^N \langle \langle e_i, v \rangle v, e_i \rangle = \sum_{i=1}^N \langle e_i, v \rangle \langle v, e_i \rangle = \sum_{i=1}^N |\langle e_i, v \rangle|^2 = |v|^2. \end{aligned}$$

In particular, $k^\pm(x, x, t) \in \text{End}((E \otimes \Sigma^\pm(M))_x)$ and

$$\text{Tr}(k^\pm(x, x, t)) = \sum_{i=1}^{n^\pm} |u_{0_i}^\pm(x)|^2 + \sum_{j=1}^{\infty} e^{-\lambda_j t} |u_j^\pm(x)|^2.$$

Since this series converges uniformly and $\|u_{0_i}^\pm\|_{2,0} = \|u_j^\pm\|_{2,0} = 1$, we have

$$\int_M \text{Tr}(k^\pm(x, x, t)) \nu_x = n^\pm + \sum_{j=1}^{\infty} e^{-\lambda_j t} < \infty.$$

For $t > 0$, we define the bounded linear operator $e^{-t\mathcal{D}_\pm^2} \in \text{End}(L^2(E \otimes \Sigma^\pm(M)))$ by

$$e^{-t\mathcal{D}_\pm^2}(\psi^\pm) = \sum_{i=1}^{n^\pm} (u_{0_i}^\pm, \psi_0^\pm) u_{0_i}^\pm + \sum_{j=1}^{\infty} e^{-\lambda_j t} (u_j^\pm, \psi_0^\pm) u_j^\pm.$$

Note that $e^{-t\mathcal{D}_\pm^2}$ is of trace class, since

$$\text{Tr}(e^{-t\mathcal{D}_\pm^2}) = n^\pm + \sum_{j=1}^{\infty} e^{-\lambda_j t} \left(= \int_M \text{Tr}(k^\pm(x, x, t)) \nu_x \right) < \infty.$$

Now, we have

$$\begin{aligned} \text{index}(\mathcal{D}^+) &= \dim V_0(\mathcal{D}_+^2) - \dim V_0(\mathcal{D}_-^2) = n^+ - n^- + \sum_{j=1}^{\infty} (e^{-\lambda_j t} - e^{-\lambda_j t}) \\ &= n^+ + \sum_{j=1}^{\infty} e^{-\lambda_j t} - (n^- + \sum_{j=1}^{\infty} e^{-\lambda_j t}) \\ &= \int_M \text{Tr}(k^+(x, x, t)) \nu_x - \int_M \text{Tr}(k^-(x, x, t)) \nu_x \\ (17.38) \quad &= \int_M (\text{Tr}(k^+(x, x, t)) - \text{Tr}(k^-(x, x, t))) \nu_x. \end{aligned}$$

Since $\mathcal{D}^2 = \mathcal{D}_+^2 \oplus \mathcal{D}_-^2$, we also have the operator $e^{-t\mathcal{D}^2} \in \text{End}(L^2(E \otimes \Sigma(M)))$ of trace-class. Its trace is given by

$$\text{Tr}(e^{-t\mathcal{D}^2}) = \int_M \text{Tr}(k(x, x, t)) \nu_x = \int_M (\text{Tr}(k^+(x, x, t)) + \text{Tr}(k^-(x, x, t))) \nu_x.$$

The **supertrace** of $k(x, x, t)$ is defined by

$$\text{Str}(k(x, x, t)) := \text{Tr}(k^+(x, x, t)) - \text{Tr}(k^-(x, x, t)),$$

and in view of (17.38), we have

$$(17.39) \quad \text{index}(\mathcal{D}^+) = \int_M \text{Str}(k(x, x, t)) \nu_x.$$

The left side is independent of t and so the right side is also independent of t . The main task now is to determine the behavior of $\text{Str}(k(x, x, t))$ as $t \rightarrow 0^+$. We suspect that for each $x \in M$, as $t \rightarrow 0^+$, $k(x, x, t)$ and $\text{Str}(k(x, x, t))$ are influenced primarily by the geometry (e.g., curvature of M and E) near x , since the heat sources of points far from x are not felt very strongly at x for small t . In the sections to follow, we show that

$$(17.40) \quad \lim_{t \rightarrow 0^+} \text{Str}(k(x, x, t)) = \left\langle \text{Tr}\left(e^{i\Omega^\varepsilon/2\pi}\right) \wedge \det\left(\frac{i\Omega^\theta/4\pi}{\sinh(i\Omega^\theta/4\pi)}\right)^{\frac{1}{2}}, \nu_x \right\rangle,$$

where the meaning of the right side is explained in the following digression.

The curvature form of the connection ε on E is denoted by Ω^ε , while Ω^θ denotes the curvature form of the Levi-Civita connection θ for FM . We have (recall $2m = \dim M$)

$$(17.41) \quad e^{i\Omega^\varepsilon/2\pi} := \sum_{k=0}^{\infty} \frac{1}{k!} \left(\frac{i}{2\pi}\right)^k \Omega^\varepsilon \wedge \cdots \wedge \Omega^\varepsilon = \sum_{k=0}^m \frac{1}{k!} \left(\frac{i}{2\pi}\right)^k \Omega^\varepsilon \wedge \cdots \wedge \Omega^\varepsilon,$$

where $\Omega^\varepsilon \wedge \cdots^k \wedge \Omega^\varepsilon \in \Omega^{2k}(\text{End}(E))$. Also $\text{Tr}(\Omega^\varepsilon \wedge \cdots^k \wedge \Omega^\varepsilon) \in \Omega^{2k}(M)$ and

$$\text{Tr}(e^{i\Omega^\varepsilon/2\pi}) \in \bigoplus_{k=1}^m \Omega^{2k}(M).$$

This (by one of many equivalent definitions) is a representative of the total Chern character $\text{ch}(E) \in \bigoplus_{k=1}^m H^{2k}(M; \mathbb{Q})$. Now $\Omega^\theta \in \Omega^2(\text{End}(TM))$ has values in the skew-symmetric endomorphisms of TM . A skew-symmetric endomorphism of $\mathbb{R}^{2m}$, say $B \in \mathfrak{so}(n)$, has pure imaginary eigenvalues $\pm ir_k$, where $r_k \in \mathbb{R}$ ($1 \leq k \leq m$). Thus, iB has real eigenvalues $\pm r_k$. Now $\frac{z/2}{\sinh(z/2)}$ is a power series in z with radius of convergence 2π . Thus, $\frac{isB/2}{\sinh(isB/2)}$ is defined for s sufficiently small and has eigenvalues $\frac{r_k s/2}{\sinh(r_k s/2)}$ each repeated twice. Hence

$$\begin{aligned} \det\left(\frac{isB/2}{\sinh(isB/2)}\right) &= \prod_{k=1}^m \left(\frac{r_k s/2}{\sinh(r_k s/2)}\right)^2 \text{ and} \\ \det\left(\frac{isB/2}{\sinh(isB/2)}\right)^{\frac{1}{2}} &= \prod_{k=1}^m \frac{r_k s/2}{\sinh(r_k s/2)}. \end{aligned}$$

The last product is a power series in s of the form

$$(17.42) \quad \prod_{k=1}^m \frac{r_k s/2}{\sinh(r_k s/2)} = \sum_{j=0}^{\infty} a_k(r_1^2, \dots, r_m^2) s^{2j},$$

where the coefficient $a_k(r_1^2, \dots, r_m^2)$ is a homogeneous, symmetric polynomial in $r_1^2, \dots, r_m^2$ of degree k . One can always express any such a symmetric polynomial as a polynomial in the elementary symmetric polynomials $\sigma_1, \dots, \sigma_m$ in $r_1^2, \dots, r_m^2$, where

$$\sigma_1 := \sum_{i=1}^m r_i^2, \quad \sigma_2 := \sum_{i < j}^m r_i^2 r_j^2, \quad \sigma_3 := \sum_{i < j < k}^m r_i^2 r_j^2 r_k^2, \quad \dots$$

These in turn may be expressed in terms of $\text{SO}(n)$ -invariant polynomials in the entries of $B \in \mathfrak{so}(n)$ via

$$\begin{aligned} \det(\lambda I - B) &= \prod_{j=1}^m (\lambda + ir_j)(\lambda - ir_j) = \prod_{j=1}^m (\lambda^2 + r_j^2) \\ &= \sum_{k=1}^m \sigma_k(r_1^2, \dots, r_m^2) \lambda^{2(m-k)}. \end{aligned}$$

On the other hand,

$$\begin{aligned} \det(\lambda I - B) &= \sum_{k=1}^m \left(\frac{1}{(2k)!} \sum_{(i),(j)} \text{sgn}_{i_1 \dots i_{2k}}^{j_1 \dots j_{2k}} B_{j_1}^{i_1} \cdots B_{j_{2k}}^{i_{2k}} \right) \lambda^{2(m-k)}, \text{ and so} \\ \sigma_k(r_1^2, \dots, r_m^2) &= \frac{1}{(2k)!} \sum_{(i),(j)} \text{sgn}_{i_1 \dots i_{2k}}^{j_1 \dots j_{2k}} B_{j_1}^{i_1} \cdots B_{j_{2k}}^{i_{2k}}, \end{aligned}$$

where $(i) = (i_1, \dots, i_{2k})$ is an ordered $2k$ -tuple of distinct elements of $\{1, \dots, 2m\}$ and (j) is a permutation of (i) with sign $\text{sgn}_{i_1 \dots i_{2k}}^{j_1 \dots j_{2k}}$. If we replace B_j^i with the 2-form $\frac{1}{2\pi}(\Omega^\theta)_j^i$ relative to an orthonormal frame field, we obtain the Pontryagin forms

$$p_k(\Omega^\theta) = \frac{1}{(2\pi)^{2k}(2k)!} \sum_{(i),(j)} \text{sgn}_{i_1 \dots i_{2k}}^{j_1 \dots j_{2k}} \Omega_{i_1 j_1}^\theta \wedge \dots \wedge \Omega_{i_{2k} j_{2k}}^\theta,$$

which represent the Pontryagin classes of the $\text{SO}(n)$ bundle FM . Note that $p_k(\Omega^\theta)$ is independent of the choice of framing by the ad -invariance of the polynomials σ_k . (The concept of ad -invariant metrics was discussed at the beginning of Section 16.1, p.460). Getting back to (17.40), if we express the $a_k(r_1^2, \dots, r_m^2)$ as polynomials, say $\mathcal{A}_k(\sigma_1, \dots, \sigma_k)$, in the σ_j ($j \leq k$), we can ultimately write

$$\det\left(\frac{isB/2}{\sinh(isB/2)}\right)^{\frac{1}{2}} = \sum_{k=0}^{\infty} \mathcal{A}_k(\sigma_1, \dots, \sigma_k) s^{2k}.$$

Formally replacing B by $\frac{1}{2\pi}\Omega^\theta$, we finally have motivated the definition

$$\det\left(\frac{i\Omega^\theta/4\pi}{\sinh(i\Omega^\theta/4\pi)}\right)^{\frac{1}{2}} := \sum_{k=0}^{\infty} \mathcal{A}_k(p_1(\Omega^\theta), \dots, p_k(\Omega^\theta)),$$

where the $p_j(\Omega^\theta)$ are multiplied via wedge product when evaluating the forms $\mathcal{A}_k(p_1(\Omega^\theta), \dots, p_k(\Omega^\theta))$; the order of multiplication does not matter since $p_j(\Omega^\theta)$ is of even degree $4j$. Also, since $\mathcal{A}_k(p_1(\Omega^\theta), \dots, p_k(\Omega^\theta))$ is a $4k$ -form, there are only a finite number of nonzero terms in the infinite sum. Abbreviating $p_j(\Omega^\theta)$ simply by p_j , one finds

$$\begin{aligned} \det\left(\frac{i\Omega^\theta/4\pi}{\sinh(i\Omega^\theta/4\pi)}\right)^{\frac{1}{2}} &= 1 - \frac{1}{24}p_1 + \frac{1}{5760}(7p_1^2 - 4p_2) \\ (17.43) \quad &- \frac{1}{967680}(31p_1^3 - 44p_1p_2 + 16p_3) + \dots \end{aligned}$$

This (by one definition) represents the total $\widehat{A}$ -class of M , denoted by

$$(17.44) \quad \widehat{\mathbf{A}}(M) \in \bigoplus_{k=1}^m H^{2k}(M; \mathbb{Q}),$$

where actually $\widehat{\mathbf{A}}(M)$ has nonzero components only in $H^{2k}(M; \mathbb{Q})$ when k is even (or $2k \equiv 0 \pmod{4}$). In (17.40) the multi-degree forms (17.41) and (17.43) have been wedged, and the top ($2m$ -degree) component (relative to the volume form) has been harvested. In terms of characteristic classes, (17.39) and (17.40) yield

$$(17.45) \quad \text{index}(\mathcal{D}^+) = \left(\text{ch}(E) \smile \widehat{\mathbf{A}}(M) \right) [M],$$

which is the **index formula for the twisted Dirac operator** $\mathcal{D}^+$.

General Heat Kernels. In the next section, we give a different construction of the total twisted spinorial heat kernel, which yields its asymptotic expansion as $t \rightarrow 0^+$. In order to deduce that this construction actually yields the same result as (17.37), we introduce the definition of a general heat kernel for $\mathcal{D}^2$. Propositions 17.29 and 17.31 imply that the heat kernel (17.37) satisfies the criteria in this definition. We prove below that any two general heat kernels are the same. Hence, if a differently constructed function also fits this definition, it must agree with the heat kernel (17.37).

We set

$$\mathcal{H} := \pi_1^*(E \otimes \Sigma(M))^* \otimes \pi_2^*(E \otimes \Sigma(M)) \rightarrow M \times M \times (0, \infty),$$

where $\pi_1(x, y, t) := x$ and $\pi_2(x, y, t) := y$. We fix a Riemannian metric h on M and denote the induced volume form by ν_h .

DEFINITION 17.32. A **general heat kernel** for $\mathcal{D}^2$ is a section $\kappa \in C^0(\mathcal{H})$, where $\kappa(x, y, t) \in \text{Hom}\left((E \otimes \Sigma^\pm(M))_x, (E \otimes \Sigma^\pm(M))_y\right)$ is C^2 in x , C^1 in t , and $(\partial_t + \mathcal{D}_x^2)\kappa(x, y, t) = 0$. Moreover, for all $\psi \in C^0(E \otimes \Sigma^\pm(M))$, we require

$$(17.46) \quad \lim_{t \rightarrow 0^+} \int_M \kappa(y, x, t) \psi(y) \nu_h(y) = \psi(x).$$

REMARK 17.33. Here and elsewhere, the phrase “ C^2 in x ” means not only that $\kappa(x, y, t)$ is C^2 in x for fixed t , but that the second partials with respect to local coordinates for x are jointly continuous in (x, y, t) . Also “ C^1 in t ” means that $\partial_t \kappa(x, y, t)$ is jointly continuous in (x, y, t) .

LEMMA 17.34. Let $\pi: M \times [0, \infty) \rightarrow M$ be given by $\pi(x, t) = x$, and let $\psi_1, \psi_2 \in C^0(\pi^*(E \otimes \Sigma(M)))$ be C^2 in x and C^1 in t . Suppose that $(\partial_t + \mathcal{D}^2)\psi_1 = 0$ and $(\partial_t + \mathcal{D}^2)\psi_2 = 0$. Then for any $t > 0$, we have

$$\frac{d}{ds} \int_M \langle \psi_1(x, t-s), \psi_2(x, s) \rangle_x \nu_h(x) = 0 \text{ for } s \in (0, t).$$

In other words, $\int_M \langle \psi_1(x, t-s), \psi_2(x, s) \rangle_x \nu_h(x)$ is independent of s in $[0, t]$.

PROOF. For $L := \partial_t + \mathcal{D}^2$ (here we emphasize that $\mathcal{D}^2$ solely contains derivatives in the space directions by writing $\mathcal{D}_x^2$),

$$\begin{aligned} 0 &= \langle (L\psi_1)(x, t-s), \psi_2(x, s) \rangle - \langle \psi_1(x, t-s), (L\psi_2)(x, s) \rangle \\ &= \langle -(\partial_s \psi_1)(x, t-s), \psi_2(x, s) \rangle - \langle \psi_1(x, t-s), (\partial_s \psi_2)(x, s) \rangle \\ &\quad + \langle \mathcal{D}_x^2 \psi_1(x, t-s), \psi_2(x, s) \rangle - \langle \psi_1(x, t-s), \mathcal{D}_x^2 \psi_2(x, s) \rangle \\ &= \frac{d}{ds} (\langle \psi_1(x, t-s), \psi_2(x, s) \rangle) \\ &\quad + \langle \mathcal{D}_x^2 \psi_1(x, t-s), \psi_2(x, s) \rangle - \langle \psi_1(x, t-s), \mathcal{D}_x^2 \psi_2(x, s) \rangle. \end{aligned}$$

Since $\mathcal{D}^2$ is formally self-adjoint, integrating over M , we then have

$$\begin{aligned} &\frac{d}{ds} \int_M \langle \psi_1(x, t-s), \psi_2(x, s) \rangle_x \nu_h(x) \\ &= \int_M \frac{d}{ds} \langle \psi_1(x, t-s), \psi_2(x, s) \rangle_x \nu_h(x) = 0, \end{aligned}$$

since the integrand $\langle \psi_1(x, t-s), \psi_2(x, s) \rangle_x$ is C^1 in t . □

PROPOSITION 17.35. *If κ is a general heat kernel for $\mathcal{D}^2$, then $\kappa(y, x, t) = \kappa(x, y, t)^*$. Moreover, if κ_1 and κ_2 are general heat kernels for $\mathcal{D}^2$, then $\kappa_1 = \kappa_2$.*

PROOF. For any fixed $\alpha \in (E \otimes \Sigma^\pm(M))_x$ and $\beta \in (E \otimes \Sigma^\pm(M))_y$, we set $\psi_1(z, t) := \kappa_1(z, x, t)^*(\alpha)$ and $\psi_2(z, t) := \kappa_2(z, y, t)^*(\beta)$ for $(z, t) \in M \times (0, \infty)$. Then

$$\begin{aligned} (\partial_t + \mathcal{D}_z^2) \psi_1 &= (\partial_t + \mathcal{D}_z^2) (\kappa_1(z, x, t)^*(\alpha)) \\ &= ((\partial_t + \mathcal{D}_z^2) \kappa_1(z, x, t))^*(\alpha) = 0, \end{aligned}$$

and similarly $(\partial_t + \mathcal{D}_z^2) \psi_2 = 0$. According to (17.46),

$$\begin{aligned} \langle \psi_1(y, t), \beta \rangle &= \left\langle \lim_{s \rightarrow 0^+} \int_M \kappa_2(z, y, s) \psi_1(z, t-s) \nu_h(z), \beta \right\rangle_y \\ &= \lim_{s \rightarrow 0^+} \int_M \langle \kappa_2(z, y, s) \psi_1(z, t-s), \beta \rangle_y \nu_h(z) \\ &= \lim_{s \rightarrow 0^+} \int_M \langle \psi_1(z, t-s), \kappa_2(z, y, s)^*(\beta) \rangle_z \nu_h(z) \\ &= \lim_{s \rightarrow 0^+} \int_M \langle \psi_1(z, t-s), \psi_2(z, s) \rangle_z \nu_h(z), \text{ and} \end{aligned}$$

$$\begin{aligned} \langle \alpha, \psi_2(x, t) \rangle &= \left\langle \alpha, \lim_{s \rightarrow t^-} \int_M \kappa_1(z, x, t-s) \psi_2(z, s) \nu_h(z) \right\rangle_x \\ &= \lim_{s \rightarrow t^-} \int_M \langle \alpha, \kappa_1(z, x, t-s) \psi_2(z, s) \rangle_x \nu_h(z) \\ &= \lim_{s \rightarrow t^-} \int_M \langle \kappa_1(z, x, t-s)^*(\alpha), \psi_2(z, s) \rangle_z \nu_h(z) \\ &= \lim_{s \rightarrow t^-} \int_M \langle \psi_1(z, t-s), \psi_2(z, s) \rangle_z \nu_h(z). \end{aligned}$$

Hence, using Lemma 17.34,

$$\begin{aligned} \langle \kappa_1(y, x, t)^*(\alpha), \beta \rangle &= \langle \psi_1(y, t), \beta \rangle \\ &= \lim_{s \rightarrow 0^+} \int_M \langle \psi_1(z, t-s), \psi_2(z, s) \rangle_z \nu_h(z) \\ &= \lim_{s \rightarrow t^-} \int_M \langle \psi_1(z, t-s), \psi_2(z, s) \rangle_z \nu_h(z) \\ &= \langle \alpha, \psi_2(x, t) \rangle = \langle \alpha, \kappa_2(x, y, t)^*(\beta) \rangle, \end{aligned}$$

from which we have

$$\kappa_2(x, y, t) = \kappa_1(y, x, t)^*.$$

In the case $\kappa_1 = \kappa_2 = \kappa$, we have $\kappa(x, y, t) = \kappa(y, x, t)^*$, and so

$$\kappa_1(x, y, t) = \kappa_1(y, x, t)^* = \kappa_2(x, y, t).$$

□

4. The Asymptotic Formula for the Heat Kernel

“Exact answers are great when we can find them; there’s something very satisfying about complete knowledge. But there’s also a time when approximations are in order. If we run into a sum or a recurrence whose solution doesn’t have a closed form (as far as we can tell), we still would like to know something about the answer; we don’t have to insist on all or nothing. And even if we do have a closed form, our knowledge might be imperfect, since we might not know how to compare it with other closed forms.” (R. GRAHAM, D. KNUTH, and O. PATASHNIK, [184, p.425])

► Asymptotic expansions for the heat kernel have many different applications and can be obtained in various ways. In the following, we present one way. It is very close to classical analysis, but takes 25 pages. Once over that hurdle, it leads immediately to the Local Index Formula. ◀

Defining Asymptotic Expansions Rigorously. In mathematics and mathematical physics, the terms *asymptotic solution* and *asymptotic expansion* are heavily loaded with meaning. Often they are used in talk, informally, and on risk of ambiguities. Before inviting the reader to that informed community we shall recall a few rigorous definitions, mostly following [356, p. 27].

DEFINITION 17.36. (a) (PAUL BACHMANN, 1894). Let f and g be holomorphic functions in domain $G \subset \mathbb{C}$ and z_0 a point of the boundary of G . We write

$$f(z) = \mathcal{O}(g(z)) \quad (“f(z) \text{ is Big Oh of } g(z)”) \text{ for } z \rightarrow z_0$$

if there exist $C, \delta \in \mathbb{R}$, $C, \delta > 0$, such that $|f(z)| \leq C|g(z)|$ whenever $|z - z_0| \leq \delta$. We write

$$f(z) = o(g(z)) \quad (“f(z) \text{ is Small Oh of } g(z)”) \text{ for } z \rightarrow z_0$$

if there exist $\delta \in \mathbb{R}$, $\delta > 0$, to each $\varepsilon \in \mathbb{R}$, $\varepsilon > 0$, such that $|f(z)| \leq \varepsilon|g(z)|$ whenever $|z - z_0| \leq \delta$.

(b) (Asymptotic Expansion 1). Let $w_0, w_1, w_2, \dots$ be a sequence of holomorphic functions in a domain $G \subset \mathbb{C}$ satisfying the conditions

$$(17.47) \quad w_n(z) \not\equiv 0 \quad \text{and} \quad w_{n+1}(z) = o(w_n(z)) \quad \text{for } z \rightarrow z_0$$

for every $n = 0, 1, 2, \dots$, where z_0 is a point of the boundary of G . Let f be a holomorphic function in G . A formal series $\sum_{\nu=0}^{\infty} a_{\nu} w_{\nu}(z)$ is called an *asymptotic expansion* of f for $z \rightarrow z_0$ with respect to the sequence $w_0, w_1, w_2, \dots$, if

$$(17.48) \quad f(z) = \sum_{\nu=0}^n a_{\nu} w_{\nu}(z) + o(w_n(z)) \quad \text{for } z \rightarrow z_0.$$

In this case we write

$$(17.49) \quad f(z) \sim \sum_{\nu=0}^{\infty} a_{\nu} w_{\nu}(z) \quad \text{for } z \rightarrow z_0.$$

NOTE. There are some caveats:

- While $f(z) = \mathcal{O}(g(z))$ for $z \rightarrow z_0$ defines an equivalence relation $f \sim g$, the definition of $f(z) = o(g(z))$ for $z \rightarrow z_0$ does not. Clearly it is reflexive only for functions identical 0 near z_0 . So there is good reason to prefer the explicit formulation of asymptotic relations. In critical cases, we shall not succumb to the temptation of the concept of equivalence classes which otherwise should be preferred for aesthetic reason.
- The series $\sum_{\nu=0}^{\infty} a_{\nu} w_{\nu}(z)$ is not necessarily convergent, but its partial sums give a good approximation of $f(z)$ near z_0 . It is easy to see that the coefficients a_{ν} in (17.48) are uniquely determined by f , if such an expansion exists. On the other hand different functions may very well have the same asymptotic expansion for $z \rightarrow z_0$.
- Suppose that the domain G extends to infinity, then it is natural to consider the sequence $w_{\nu}(z) = 1/z^{\nu}$, $\nu = 0, 1, 2, \dots$, for $z \rightarrow \infty$. Similarly, we shall meet sequences of the form $w_{\nu}(z) = z^{\nu}$ or $w_{\nu}(z) = z^{-\nu} \exp(-ct^{-1})$ when the domain G extends to 0.
- Depending on the context, it is common to consider only functions on the real line with $t \rightarrow \infty$ or $t \rightarrow 0$ in dynamical systems (like our heat expansion); respectively, $\mu \rightarrow \infty$ or $\mu \rightarrow 0$ in ultra-violet and ultra-red cut-off of wave lengths in quantum field theory; or functions on the natural grid $\mathbb{N}$ with $n \rightarrow \infty$ in discrete computer sciences.
- In Definition 17.37 below, we shall modify Definition 17.36 for functions of several variables.

Why Asymptotic Expansion of the Heat Kernel? The well-known heat kernel (or *fundamental solution*) for the ordinary heat conduction equation $u_t = \Delta u$ in Euclidean space $\mathbb{R}^n$, is given by

$$(17.50) \quad e(x, y, t) = (4\pi t)^{-n/2} \exp\left(-|x - y|^2/4t\right).$$

(Like in many places of Part II, we write u_t for $\partial_t u$.) Note that the signs on the right side of the heat conduction equation and the spinorial heat equation in front of the essentially negative standard Laplacian Δ , respectively, in front of the essentially positive connection Laplacian $\mathcal{D}^2$ are opposite.

Since $e(x, y, t)$ only depends on $r = |x - y|$ and t , it is convenient to write

$$(17.51) \quad e(x, y, t) = \mathcal{E}(r, t) := (4\pi t)^{-n/2} \exp(-r^2/4t).$$

We do not expect such a simple expression for the heat kernel $k = (k^+, k^-)$ of Definition 17.30 on p.541. However, we will show that for $x, y \in M$ (of even dimension $n = 2m$) with $r = d(x, y) :=$ Riemannian distance from x to y sufficiently small, we have an **asymptotic expansion** as $t \rightarrow 0^+$ for $k(x, y, t)$ of the form

$$k(x, y, t) \sim H_Q(x, y, t) := \mathcal{E}(r, t) \sum_{j=0}^Q h_j(x, y) t^j,$$

for any fixed integer $Q > m + 4$, where

$$h_j(x, y) \in \text{Hom}\left((E \otimes \Sigma(M))_x, (E \otimes \Sigma(M))_y\right), \quad j \in \{0, 1, \dots, Q\}.$$

DEFINITION 17.37 (Asymptotic Expansion 2). For $d(x, y) =: r$ and t sufficiently small, the meaning of $k(x, y, t) \sim H_Q(x, y, t)$ as $t \rightarrow 0^+$ is that

$$|k(x, y, t) - H_Q(x, y, t)| \leq C_Q \mathcal{E}(r, t) t^{Q+1} \leq C_Q t^{Q-m+1},$$

where C_Q is a constant, independent of (x, y, t) .

We then will have

$$(17.52) \quad k(x, x, t) \sim (4\pi t)^{-m} \sum_{j=0}^Q h_j(x, x) t^j = (4\pi)^{-m} \sum_{j=0}^Q h_j(x, x) t^{j-m}.$$

This may seem a bit odd, since we know from (17.39) that for any $t > 0$,

$$\int_M \text{Str}(k(x, x, t)) \nu_h(x) = \text{index}(\mathcal{D}^+),$$

which is constant, independent of t . As $t \rightarrow 0^+$, we deduce from (17.52) that

$$\int_M \text{Str}(h_j(x, x)) \nu_h(x) = \begin{cases} 0, & \text{for } j \in \{0, 1, \dots, m-1\}, \text{ while} \\ (4\pi)^m \text{index}(\mathcal{D}^+), & \text{for } j = m. \end{cases}$$

Thus, to prove the Local Index Formula in the next chapter, it will suffice to show that

$$(4\pi)^{-m} \text{Str}(h_m(x, x)) = \left\langle \text{Tr}\left(e^{i\Omega^\varepsilon/2\pi}\right) \wedge \det\left(\frac{i\Omega^\theta/4\pi}{\sinh(i\Omega^\theta/4\pi)}\right)^{\frac{1}{2}}, \nu_h(x) \right\rangle.$$

While this may not be the intellectual equivalent of climbing Mount Everest, it is not for the faint of heart. We will find some shortcuts, and we encourage the reader to find other approaches to the summit. In what follows, we develop machinery to obtain a local formula for the heat kernel of $\mathcal{D}^2$ about a point $x \in M$ using a local section (known as the radial gauge) of the frame bundle, which is as simple as possible. We will then use this to construct what ought to be the asymptotic expansion for the heat kernel of the **spinorial heat equation** $\psi_t = -\mathcal{D}^2\psi$. The proof that this is indeed the asymptotic expansion for the heat kernel will then be carried out. This will be the foundation for the proof of the Local Index Formula in the next chapter.

The Radial Gauge. In this paragraph, we construct the radial gauge. For any $v \in \mathbb{R}^n$, we denote the standard horizontal vector field on FM (with respect to the Levi-Civita connection 1-form θ , defined on p.418) by $\bar{v}$. Recall that $\bar{v}$ is determined by the conditions

$$\theta(\bar{v}) = 0 \quad \text{and} \quad v = \varphi(\bar{v}_u) = u^{-1}(\pi_{F*}(\bar{v}_u)), \text{ for all } u \in FM,$$

where $\varphi \in \bar{\Omega}^1(P, \mathbb{R}^n)$ denotes the canonical 1-form. Let $\mathcal{C}: P \rightarrow FM$ be the spin structure for M and let $\pi_{U(E)}: U(E) \rightarrow M$ denote the unitary frame bundle of E with connection ε . We then have the fibered product bundle $\pi_{U(E)} \times_f P$ with connection $\varepsilon \oplus \tilde{\theta}$, where $\tilde{\theta} := c'^{-1}(\mathcal{C}^*\theta)$. We may pull back the canonical form φ to a form in $\bar{\Omega}^1(U(E) \times_f P, \mathbb{R}^n)$ via the map $U(E) \times_f P \rightarrow P \rightarrow FM$. For simplicity, we will denote this pullback of φ by the

same symbol φ . Moreover, we can define the notion of the standard horizontal vector field $\bar{v}$ on $U(E) \times_f P$ for $v \in \mathbb{R}^n$ by means of the conditions

$$(\varepsilon \oplus \tilde{\theta})(\bar{v}) = 0 \text{ and } v = \varphi(\bar{v}).$$

For fixed $x \in M$, select a frame $u_x \in (FM)_x$ and some frame $u'_x \in P$ with $\mathcal{C}(u'_x) = u_x$; u'_x is sometimes called a **spinor frame** at x . Also select a (unitary) frame $w'_x \in U(E)_x$. Then let $w_x := (w'_x, u'_x) \in (U(E) \times_f P)_x$. For $v \in \mathbb{R}^n$, let $\eta_v: \mathbb{R} \rightarrow U(E) \times_f P$ denote the integral curve of $\bar{v}$ with initial point $\eta_v(0) = w_x$. Thus, for $\pi_f: U(E) \times_f P \rightarrow M$,

$$\eta'_v(t) = \bar{v}_{\eta_v(t)} \text{ and } \varphi(\eta'_v(t)) = \varphi(\bar{v}_{\eta_v(t)}) = u^{-1}(\pi_{f*}(\bar{v}_{\eta_v(t)})) = v.$$

Define $\zeta: \mathbb{R}^n \rightarrow U(E) \times_f P$ by $\zeta(v) = \eta_v(1)$. Note that $\zeta(tv) = \eta_{tv}(1) = \eta_v(t)$ and $\zeta(0) = \eta_v(0) = w_x$. By the implicit function theorem, there is a ball $B(0, r_0) \subseteq \mathbb{R}^n$ (with $r_0 > 0$) about $0 \in \mathbb{R}^n$, such that $\zeta|_{B(0, r_0)}$ defines a smoothly embedded submanifold of $U(E) \times_f P$ through w_x and $\pi_f \circ \zeta|_{B(0, r_0)}: B(0, r_0) \rightarrow M$ is a diffeomorphism onto its image, say $\mathcal{B}$. There is a unique local section $\sigma: \mathcal{B} \rightarrow U(E) \times_f P$ whose image is $\zeta(B(0, r_0))$. This local section σ is known as the **radial gauge** for the choice $(w'_x, u'_x) \in (U(E) \times_f P)_x$; it depends on the connection $\varepsilon \oplus \tilde{\theta}$. Since $U(E) \times_f P \subset U(E) \times P$, the map σ has two component local sections; i.e.,

$$\sigma = \sigma_1 \times \sigma_2, \text{ where } \sigma_1: \mathcal{B} \rightarrow U(E) \text{ and } \sigma_2: \mathcal{B} \rightarrow P.$$

Using the spin structure $\mathcal{C}: P \rightarrow FM$, we also have a local section

$$(17.53) \quad u := \mathcal{C} \circ \sigma_2: \mathcal{B} \rightarrow FM$$

of the frame bundle (i.e., a frame field). For $y \in \mathcal{B}$ and the standard basis vectors $e_k \in \mathbb{R}^n$, we set

$$(17.54) \quad E_k(y) := ((\mathcal{C} \circ \sigma_2)(y))(e_k).$$

PROPOSITION 17.38. *For $v \in \mathbb{R}^n$, the curve $\xi_v := \pi_f \circ \eta_v$ is a geodesic relative to the metric h on M with $\xi'_v(0) = u_x(v)$. If $\xi_v(1) \in \mathcal{B}$, the map*

$$\phi := (\pi_f \circ \zeta|_{B(0, r_0)})^{-1}: \mathcal{B} \rightarrow B(0, r_0)$$

assigns to the point $\xi_v(1) \in \mathcal{B}$, the components relative to the frame u_x of $\xi'_v(0)$, namely

$$(17.55) \quad \phi(\xi_v(1)) = u_x^{-1}(\xi'_v(0)) = v.$$

In other words, $\phi: \mathcal{B} \rightarrow B(0, r_0)$ is a normal coordinate system.

PROOF. We claim that the E_k are parallel along each of the curves $\xi_v := \pi_f \circ \eta_v$ in the sense that $\nabla_{\xi'_v}^\theta E_k = 0$. Let $u = \mathcal{C} \circ \sigma_2$ as in (17.53) and let $\tilde{E}_k(u(y)) \in T_{u(y)} FM$ denote the θ -horizontal lift of $E_k(y)$. We have that $\varphi_{\eta_v(t)}(\tilde{E}_k) = e_k$, since

$$\begin{aligned} \varphi_{u(\xi_v(t))}(\tilde{E}_k) &= u(\xi_v(t))^{-1}(\pi_*(\tilde{E}_k)) = u(\xi_v(t))^{-1}(E_k(\xi_v(t))) \\ &= u(\xi_v(t))^{-1}(u(\xi_v(t))(e_k)) = e_k. \end{aligned}$$

Then using the definition $\nabla_X^\theta Y := \pi_*(\varphi^{-1}(\tilde{X}[\varphi(\tilde{Y})]))$,

$$\begin{aligned} \nabla_{\xi'_v(t)}^\theta E_k &= \pi_*\left(\varphi_{u(\xi_v(t))}^{-1}\left(\tilde{\xi}'_v(t)_{u(\xi_v(t))}\left[\varphi_{u(\xi_v(\cdot))}(\tilde{E}_k(\eta_v(\cdot)))\right]\right)\right) \\ &= \pi_*\left(\varphi_{u(\xi_v(t))}^{-1}\left(\tilde{\xi}'_v(t)_{u(\xi_v(t))}[e_k]\right)\right) = 0. \end{aligned}$$

In particular, the curve ξ_v is a geodesic (for the metric h on M), with $\xi'_v(0) = u_x(v)$, since its tangent vector field $\xi'_v(t)$ is a linear combination (with constant coefficients) of the parallel vector fields E_k ; explicitly,

$$\begin{aligned}
 \xi'_v(t) &= (\pi_f \circ \eta_v)'(t) = \pi_{f*}(\eta'_v(t)) = \pi_{f*}(\bar{v}_{\eta_v(t)}) = \pi_{F*}(\bar{v}_{u(\xi_v(t))}) \\
 &= u(\xi_v(t))(v) \quad (\text{where we used } v = \varphi(\bar{v}_u) = u^{-1}(\pi_{F*}(\bar{v}_u))) \\
 &= u(\xi_v(t))\left(\sum_{k=1}^n v_k e_k\right) = \sum_{k=1}^n v_k u(\xi_v(t))(e_k) \\
 (17.56) \quad &= \sum_{k=1}^n v_k (E_k)_{\xi_v(t)}.
 \end{aligned}$$

We get (17.55) from

$$\begin{aligned}
 \zeta(v) = \eta_v(1) &\implies (\pi_f \circ \zeta)(v) = (\pi_f \circ \eta_v)(1) = \xi_v(1) \\
 &\implies \phi(\xi_v(1)) = v = u_x^{-1}(\xi'_v(0)).
 \end{aligned}$$

In other words, ϕ is the restriction of the exponential map from $T_x M$ to M . These are called the **normal coordinates about x relative to the frame u_x** . $\square$

We denote the Cartesian coordinates of points in $B(0, r_0) \subseteq \mathbb{R}^n$ by $(y^1, \dots, y^n)$, and we let $r^2 = (y^1)^2 + \dots + (y^n)^2$. In what follows, we identify points $y \in \mathcal{B}$ with their coordinate points in $B(0, r_0)$. In particular the original point x , about which all of these constructions started, is $0 \in B(0, r_0)$, and the curve ξ_v is simply given by

$$\xi_v(t) = tv = t(v_1, \dots, v_n).$$

We use the notation $\partial_j := \partial/\partial y^j$ for the standard coordinate vector fields. By (17.56) we have $u(\xi_v(t))(v) = \xi'_v(t)$, and so

$$E_k(0) = u_x(e_k) = u(\xi_{e_k}(0))(e_k) = \xi'_{e_k}(0) = \left.\frac{d}{dt}(te_k)\right|_{t=0} = \partial_k|_{y=0}.$$

Thus, the orthonormal vector fields $E_1(y), \dots, E_n(y)$ coincide with $\partial_1, \dots, \partial_n$ at $y = 0$, but not necessarily elsewhere in $B(0, r_0)$ unless the metric h is flat, as we shall see. In general, the functions

$$h_{ij}(y) := h_y(\partial_i, \partial_j)$$

are not the constant functions $\delta_{ij} = h_y(E_i, E_j)$, and we will eventually need to determine them to second order about $y = 0$.

The *radial vector field* ∂_r on $\mathcal{B} - \{x\}$ (or $B(0, r_0) \setminus \{0\}$) is defined by

$$(\partial_r)_y := \frac{1}{r} \sum_{j=1}^n y^j (\partial_j)_y = \frac{1}{r} \left.\frac{d}{dt}(y + ty)\right|_{t=0} = \frac{1}{r} \left.\frac{d}{dt}(1+t)y\right|_{t=0} = \frac{\xi'_y(1)}{r}.$$

More generally, for $t > 0$, we have

$$(\partial_r)_{\xi_y(t)} = \frac{1}{|y|} \xi'_y(t),$$

since for $|y| > 0$,

$$\begin{aligned}
 (\partial_r)_{\xi_y(t)} &= \frac{1}{|\xi_y(t)|} \sum_{j=1}^n \xi_y(t)^j (\partial_j)_{\xi_y(t)} = \sum_{j=1}^n \frac{\xi_y(t)^j}{|\xi_y(t)|} (\partial_j)_{\xi_y(t)} \\
 &= \sum_{j=1}^n \frac{ty_j}{|ty|} (\partial_j)_{\xi_y(t)} = \frac{1}{|y|} \sum_{j=1}^n y^j (\partial_j)_{\xi_y(t)} = \frac{1}{|y|} \left.\frac{d}{dt}(ty)\right|_{t=0} = \frac{1}{|y|} \xi'_y(t).
 \end{aligned}$$

If $\sigma: U \rightarrow U(E) \times_f P$ is a radial gauge for the connection $\varepsilon \oplus \tilde{\theta}$, then

$$\begin{aligned}
 \sigma^* \left(\varepsilon \oplus \tilde{\theta} \right) (\partial_r) &= 0, \text{ since for } y \neq 0, \\
 \sigma^* \left(\varepsilon \oplus \tilde{\theta} \right) ((\partial_r)_y) &= \left(\varepsilon \oplus \tilde{\theta} \right) (\sigma_* \partial_r) = \left(\varepsilon \oplus \tilde{\theta} \right) \left(\sigma_* \left(\frac{1}{r} \xi'_y(1) \right) \right) \\
 (17.57) \quad &= \frac{1}{r} \left(\varepsilon \oplus \tilde{\theta} \right) (\sigma_* (\xi'_y(1))) = \frac{1}{r} \left(\varepsilon \oplus \tilde{\theta} \right) (\eta'_y(1)) = 0.
 \end{aligned}$$

This fact simplifies covariant differentiation of twisted spinor fields in the radial direction.

About the Geometry of the Ball. We continue with local simplifications. We begin with a pair of basic results that will also be very useful.

LEMMA 17.39 (Gauss's Lemma). *Let $t \in \mathbb{R}$ and let $u, v \in \mathbb{R}^n$ be nonzero orthogonal vectors relative to the standard inner product. Then at any point $tu \in B(0, r_0)$, the vectors $\sum_{i=1}^n u^i \partial_i$ and $\sum_{j=1}^n v^j \partial_j$ are orthogonal relative to h . In other words, for $tu \in B(0, r_0)$,*

$$\sum_{i,j=1}^n \delta_{ij} u^i v^j = \sum_{i,j=1}^n h_{ij}(0) u^i v^j = 0 \implies \sum_{i,j=1}^n h_{ij}(tu) u^i v^j = 0.$$

PROOF. We may assume that $|u| = |v| = 1$. Define $V: \mathbb{R} \times [0, r_0) \rightarrow B(0, r_0)$ by

$$V(s, t) = t(u \cos s + v \sin s).$$

Then for any s , the curve $t \mapsto V(s, t)$ is a unit speed geodesic. Indeed: Let $\partial_t V = V_*(\partial_t)$ and $\partial_s V = V_*(\partial_s)$. These are well-defined vector fields on $\text{span}\{u, v\} \cap B(0, r_0) \setminus \{0\}$ with $[\partial_t V, \partial_s V] = V_*([\partial_t, \partial_s]) = 0$. Since $t \mapsto V(s, t)$ is a geodesic for any fixed s , we have $\nabla_{\partial_t V} \partial_t V = 0$. Thus, as the Levi-Civita connection is a metric connection,

$$\begin{aligned}
 \partial_t V [h(\partial_t V, \partial_t V)] &= 2h(\nabla_{\partial_t V} \partial_t V, \partial_t V) = 0, \text{ so that} \\
 h_{V(s,t)}(\partial_t V, \partial_t V) &= h_{V(s,0)}(\partial_t V, \partial_t V) = 1.
 \end{aligned}$$

Since the Levi-Civita connection is also torsion-free, we then have

$$\begin{aligned}
 \partial_t V [h(\partial_t V, \partial_s V)] &= h(\nabla_{\partial_t V} \partial_t V, \partial_s V) + h(\partial_t V, \nabla_{\partial_t V} \partial_s V) \\
 &= h(\partial_t V, \nabla_{\partial_t V} \partial_s V) = h(\partial_t V, \nabla_{\partial_s V} \partial_t V + [\partial_t V, \partial_s V]) \\
 &= h(\partial_t V, \nabla_{\partial_s V} \partial_t V) = \frac{1}{2} \partial_s V [h(\partial_t V, \partial_t V)] = \frac{1}{2} \partial_s V [1] = 0.
 \end{aligned}$$

Writing $\sum_{i=1}^n (\cos s) u^i \partial_i + (\sin s) v^i \partial_i \sin s$ simply as $u \cos s + v \sin s$, we have

$$\begin{aligned}
 0 = \partial_t V [h(\partial_t V, \partial_s V)] &= \frac{d}{dt} h_{V(s,t)}((u \cos s + v \sin s), t(-u \sin s + v \cos s)) \\
 &\implies h_{V(s,t)}((u \cos s + v \sin s), t(-u \sin s + v \cos s)) \\
 &= h_{V(s,0)}(u \cos s + v \sin s, 0) = 0.
 \end{aligned}$$

In particular, for all $t \in [0, r_0)$, we have $0 = h_{V(0,t)}(u, tv) = th_{ut}(u, v)$, and so $h_{ut}(u, v) = 0$, as required. $\square$

PROPOSITION 17.40. *If $y = (y^1, \dots, y^n)$ is a normal coordinate system on $B(0, r_0)$ about $x \in M$ relative to the Riemannian metric h , $\partial_1, \dots, \partial_n$ are the coordinate vector fields, and $h_{ij}(y) := h_y(\partial_i, \partial_j)$ for $y \in B(0, r_0)$, then*

$$(17.58) \quad \sum_{j=1}^n h_{ij}(y) y^j = y^i.$$

If $R_{ikjl}(0)$ denotes the component $R(\partial_i, \partial_k, \partial_j, \partial_l)$ of the Riemann curvature tensor for the Levi-Civita connection at $y = 0$ (define the components $R_{ij}(0)$ correspondingly like in (15.75), p. 431) then

$$(17.59) \quad \begin{aligned} h_{ij}(y) &= \delta_{ij} - \frac{1}{3} \sum_{k,l=1}^n R_{ikjl}(0) y^k y^l + \mathcal{O}(|y|^3), \\ h^{ij}(y) &= \delta_{ij} + \frac{1}{3} \sum_{k,l=1}^n R_{ikjl}(0) y^k y^l + \mathcal{O}(|y|^3), \\ h^\alpha &:= (\det \mathbf{h})^\alpha = 1 - \frac{1}{3} \alpha \sum_{k,l=1}^n R_{kl}(0) y^k y^l + \mathcal{O}(|y|^3). \end{aligned}$$

PROOF. Since $t \mapsto ty$ is a geodesic with speed $|y|$, we have

$$|y|^2 = \sum_{i,j=1}^n h_{ty}(y^i \partial_i, y^j \partial_j) = \sum_{i,j=1}^n h_{ij}(ty) y^i y^j \text{ for all } t.$$

By Gauss's Lemma, we have

$$\sum_{i,j=1}^n h_{ij}(y) y^i v^j = 0 \text{ for any } v \in \mathbb{R}^n \text{ with } \langle y, v \rangle = 0.$$

We may write any $w \in \mathbb{R}^n$ as $w = \alpha y + v$ for some $\alpha \in \mathbb{R}$ and such a v . Then

$$\begin{aligned} \sum_{i,j=1}^n h_{ij}(y) y^i w^j &= \alpha \sum_{i,j=1}^n h_{ij}(y) y^i y^j + \sum_{i,j=1}^n h_{ij}(y) y^i v^j = \alpha |y|^2 \\ &= \langle y, \alpha y + v \rangle = \langle y, w \rangle = \sum_{j=1}^n y^j w^j, \end{aligned}$$

from which (17.58) is immediate.

To obtain (17.59), we execute a long series of very simple operations. First we differentiate (17.58):

$$\begin{aligned} \delta_{ik} &= \partial_k(y^i) = \partial_k \left(\sum_{j=1}^n h_{ij}(y) y^j \right) \\ &= \sum_{j=1}^n (\partial_k(h_{ij}(y)) y^j + h_{ij}(y) \partial_k y^j), \end{aligned}$$

Using the convenient notation $h_{ij,k}(y) = \partial_k(h_{ij}(y))$, we then have

$$\delta_{ik} = h_{ik}(y) + \sum_{j=1}^n h_{ij,k}(y) y^j.$$

Setting $y = 0$, we obtain $h_{ik}(0) = \delta_{ik}$. Differentiating again,

$$(17.60) \quad \begin{aligned} 0 &= \partial_l \left(h_{ik}(y) + \sum_{j=1}^n h_{ij,k}(y) y^j \right) \\ &= h_{ik,l}(y) + \sum_{j=1}^n (h_{ij,kl}(y) y^j + h_{ij,k}(y) \delta_{lj}) \\ &= h_{ik,l}(y) + h_{il,k}(y) + \sum_{j=1}^n h_{ij,kl}(y) y^j, \end{aligned}$$

and setting $y = 0$, we obtain

$$h_{il,k}(0) + h_{ik,l}(0) = 0.$$

This implies $h_{il,k}(0) = 0$, since

$$\begin{aligned} h_{il,k}(0) &= h_{li,k}(0) = -h_{lk,i}(0) = -h_{kl,i}(0) \\ &= h_{ki,l}(0) = h_{ik,l}(0) = -h_{il,k}(0). \end{aligned}$$

Thus, by simple Taylor approximation

$$h_{ij}(y) = \delta_{ij} + \frac{1}{2} \sum_{k,l=1}^n h_{ij,kl}(0) y^k y^l + \mathcal{O}(|y|^3).$$

Note that

$$\begin{aligned} \delta_i^p &= \sum_{j=1}^n h_{ij}(y) h^{jp}(y) \\ &= \sum_{j=1}^n \left(\delta_{ij} + \frac{1}{2} \sum_{k,l=1}^n h_{ij,kl}(0) y^k y^l + \mathcal{O}(|y|^3) \right) h^{jp}(y) \\ &= h^{ip}(y) + \frac{1}{2} \sum_{j,k,l=1}^n h_{ij,kl}(0) y^k y^l h^{jp}(y) + \mathcal{O}(|y|^3) \\ &= h^{ip}(y) + \frac{1}{2} \sum_{j,k,l=1}^n h_{ij,kl}(0) h^{jp}(0) y^k y^l + \mathcal{O}(|y|^3) \\ (17.61) \quad &\implies h^{ip}(y) = \delta^{ip} - \frac{1}{2} \sum_{k,l=1}^n h_{ip,kl}(0) y^k y^l + \mathcal{O}(|y|^3). \end{aligned}$$

Differentiation of (17.60) yields

$$\begin{aligned} 0 &= \partial_p \left(\sum_{j=1}^n h_{ij,kl}(y) y^j + h_{il,k}(y) + h_{ik,l}(y) \right) \\ &= \sum_{j=1}^n h_{ij,klp}(y) y^j + h_{ip,kl}(y) + h_{il,kp}(y) + h_{ik,lp}(y), \text{ and so} \\ (17.62) \quad &h_{ip,kl} + h_{il,pk} + h_{ik,lp} = 0 \text{ at } y = 0. \end{aligned}$$

This implies that $h_{ij,kl}(0) = h_{kl,ij}(0)$, since at $y = 0$,

$$\begin{aligned} 2h_{ij,kl} &= h_{ij,kl} + h_{ji,kl} = -(h_{ik,lj} + h_{il,jk}) - (h_{jk,li} + h_{jl,ik}) \\ &= -(h_{ki,lj} + h_{kj,il}) - (h_{li,jk} + h_{lj,ki}) \\ (17.63) \quad &= h_{kl,ji} + h_{lk,ij} = 2h_{kl,ij}. \end{aligned}$$

We will use this to show that

$$\frac{1}{2} \sum_{k,l=1}^n h_{ij,kl}(0) y^k y^l = -\frac{1}{3} \sum_{k,l=1}^n R_{ikjl}(0) y^k y^l.$$

We also need to write $R_{ikjl}(0)$ in terms of the derivatives of the h_{ij} at 0. If $\omega \in \Omega^1(B, GL(n))$ denotes the pull-back of the Levi-Civita connection 1-form on LM via the y -coordinate frame field, then

$$R_{ikjl} = (d\omega + \omega \wedge \omega)_{ik}(\partial_j, \partial_l).$$

Here LM denotes the bundle of linear frames for M , introduced in Section 15.5, p.414. With the notations and summation conventions of (15.47) (p.421) we obtain

$$(17.64) \quad \omega(\partial_i)^l_j = \Gamma_{ij}^l := \frac{1}{2} h^{lk} (\partial_i [h_{jk}] + \partial_j [h_{ik}] - \partial_k [h_{ij}]),$$

which is 0 at $y = 0$, since we have shown $h_{il,k}(0) = 0$. Thus, $\omega \wedge \omega = 0$ at $y = 0$ and

$$R_{ikjl}(0) = R^i_{kjl}(0) = (d\omega^i_k)(\partial_j, \partial_l) = \partial_j [\omega(\partial_l)^i_k] - \partial_l [\omega(\partial_j)^i_k].$$

Since $h^{lk} = \delta^{lk} + \mathcal{O}(|y|^2)$ by (17.61), (17.64) yields

$$\omega(\partial_i)_j^l = \frac{1}{2}(h_{jl,i} + h_{il,j} - h_{ij,l}) + \mathcal{O}(|y|^2).$$

Thus (where henceforth all terms are evaluated at $y = 0$),

$$\begin{aligned} R_{ikjl} &= \partial_j \left[\omega(\partial_l)_k^i \right] - \partial_l \left[\omega(\partial_j)_k^i \right] \\ &= \partial_j \left[\frac{1}{2}(h_{ki,l} + h_{li,k} - h_{lk,i}) \right] - \partial_l \left[\frac{1}{2}(h_{ki,j} + h_{ji,k} - h_{jk,i}) \right] \\ &= \frac{1}{2}(h_{ki,lj} + h_{li,kj} - h_{lk,ij}) - \frac{1}{2}(h_{ki,jl} + h_{ji,kl} - h_{jk,il}) \\ &= \frac{1}{2}(h_{li,kj} - h_{lk,ij}) - \frac{1}{2}(h_{ji,kl} - h_{jk,il}) \\ &= \frac{1}{2}(h_{li,kj} - h_{ji,kl} + h_{jk,il} - h_{lk,ij}) \\ &= h_{li,kj} - h_{ji,kl}. \end{aligned}$$

using (17.63). We show

$$h_{ij,lk} = -\frac{1}{3}(R_{ikjl} + R_{iljk}).$$

Indeed,

$$\begin{aligned} R_{ikjl} + R_{iljk} &= (h_{li,kj} - h_{ji,kl}) + (h_{ki,lj} - h_{ji,lk}) \\ &= -2h_{ji,kl} + h_{li,kj} + h_{ki,lj} = -2h_{ji,kl} + h_{il,jk} + h_{ik,lj} \\ &= -2h_{ji,kl} - h_{ij,kl} = -3h_{ji,kl}. \end{aligned}$$

Hence,

$$\begin{aligned} \frac{1}{2} \sum_{k,l=1}^n h_{ij,kl} y^k y^l &= -\frac{1}{2} \frac{1}{3} \sum_{k,l=1}^n (R_{ikjl} + R_{iljk}) y^k y^l \\ &= -\frac{1}{3} \sum_{k,l=1}^n R_{ikjl} y^k y^l. \end{aligned}$$

Now

$$\begin{aligned} \det \mathbf{h} &= \det \left(\delta_{ij} - \frac{1}{3} R_{ikjl}(0) y^k y^l + \mathcal{O}(|y|^3) \right) \\ &= \det(\delta_{ij}) - \text{Tr} \left(\frac{1}{3} R_{ikjl}(0) y^k y^l \right) + \mathcal{O}(|y|^3) \\ &= 1 - \frac{1}{3} R_{ikil}(0) y^k y^l + \mathcal{O}(|y|^3) \text{ and so} \\ (\det \mathbf{h})^\alpha &= 1 - \frac{1}{3} \alpha R_{ikil}(0) y^k y^l + \mathcal{O}(|y|^3). \quad \square \end{aligned}$$

The Levi-Civita connection $\theta \in \Omega^1(FM, \mathfrak{so}(n))$ is a form on FM and it is the restriction of the linear connection $\omega \in \Omega^1(LM, \mathfrak{gl}(n))$ on LM . For

$$u := \mathcal{C} \circ \sigma_2: \mathcal{B} \rightarrow FM,$$

the framing $E_1 := u(e_1), \dots, E_n := u(e_n)$, is a local section of FM , while the coordinate framing $\partial_1, \dots, \partial_n$ is a local section, say $\mathcal{I}: \mathcal{B} \rightarrow LM$. We have the pull-backs $u^*\theta \in \Omega^1(\mathcal{B}, \mathfrak{so}(n))$ and $\mathcal{I}^*\omega \in \Omega^1(\mathcal{B}, \mathfrak{gl}(n))$. Moreover, if ∇^θ denotes the covariant derivative operator for the Levi-Civita connection, we have

$$\begin{aligned} \nabla_{\partial_i}^\omega \partial_j &= \sum_{k=1}^n ((\mathcal{I}^*\omega)(\partial_i))^k_j \partial_k \text{ and} \\ (17.65) \quad \nabla_{E_i}^\theta E_j &= \sum_{k=1}^n ((u^*\theta)(E_i))^k_j E_k. \end{aligned}$$

We verify the second of the equations (17.65). The proof of the first equation is completely analogous, and we have shown that

$$\nabla_{\partial_i}^\omega \partial_j = \sum_{k=1}^n \Gamma_{ij}^k \partial_k,$$

where the Γ_{ij}^k are the Christoffel symbols given by (15.47), namely

$$((\mathcal{I}^*\omega)(\partial_i))^k_j = \Gamma_{ij}^k = \frac{1}{2}h^{lk}(\partial_i[h_{jk}] + \partial_j[h_{ik}] - \partial_k[h_{ij}]).$$

By definition (see (15.34)), for vector fields X and Y ,

$$(\nabla_X^\theta Y)_y := u(y) (D^\theta(\varphi(\tilde{Y}))_{u(y)}(\tilde{X})).$$

Using

$$\begin{aligned} u^*\left(\varphi(\tilde{E}_j)\right)_y &= \varphi_{u(y)}(\tilde{E}_j) = u(y)^{-1} \pi_*(\tilde{E}_j) \\ &= u(y)^{-1} \pi_*(u_{*y}(E_j)) = u(y)^{-1}(E_j) = e_j, \end{aligned}$$

we then have

$$\begin{aligned} (\nabla_{E_i}^\theta E_j)_y &= u(y) (D^\theta(\varphi(\tilde{E}_j))_{u(y)}(\tilde{E}_i)) \\ &= u(y) (D^\theta(\varphi(\tilde{E}_j))_{u(y)}(u_{*y}(E_i))) \\ &= u(y) (d(\varphi(\tilde{E}_j))_{u(y)}(u_{*y}(E_i)) + \theta_{u(y)}(u_{*y}(E_i)) \varphi_{u(y)}(\tilde{E}_j)) \\ &= u(y) \left(u^* d(\varphi(\tilde{E}_j))_y(E_i) \right) + u(y) \left((u^*\theta)_y(E_i) e_j \right) \\ &= u(y) \left(d(u^*(\varphi(\tilde{E}_j)))_y(E_i) \right) + u(y) \left((u^*\theta)_y(E_i) e_j \right) \\ &= u(y) (d(e_j)_y(E_i)) + u(y) ((u^*\theta)_y(E_i) e_j) \\ &= u(y) \left((u^*\theta)_y(E_i) e_j \right) \\ &= u(y) \left(\sum_{k=1}^n ((u^*\theta)_y(E_i))_j^k e_k \right) \\ &= \sum_{k=1}^n ((u^*\theta)(E_i))_j^k (E_k)_y. \end{aligned}$$

PROPOSITION 17.41. *We use the notation of Proposition 17.40. Let $\mathcal{I}^*\omega \in \Omega^1(B, GL(n))$ denote the pull-back of the Levi-Civita connection 1-form on LM via the y -coordinate frame field $\partial_1, \dots, \partial_n$, and let ∇ denote the covariant derivative for the Levi-Civita connection so that*

$$\nabla_{\partial_i} \partial_j = \sum_{k=1}^n ((\mathcal{I}^*\omega)(\partial_i))^k_j \partial_k = \sum_{k=1}^n \Gamma_{ij}^k(y) \partial_k.$$

Then the **Christoffel symbols** $\Gamma_{ij}^k(y) := \omega(\partial_i)^k_j$ obey

$$(17.66) \quad \Gamma_{ij}^k(y) = \frac{1}{3} \sum_{p=1}^n (R_{ipjk}(0) + R_{ikjp}(0)) y^p + \mathcal{O}(|y|^2).$$

Moreover, if $E_j(y) := u(e_j) := (\mathcal{C} \circ \sigma_2)_y(e_j)$ ($j = 1, \dots, n$) is the radial framing (which equals $\partial_1, \dots, \partial_n$ at $y = 0$ and is parallel along the geodesics through $y = 0$), then

$$(17.67) \quad E_j(y) = \sum_{k=1}^n \left(\delta_j^k + \frac{1}{6} \sum_{i,l=1}^n R_{iklj}(0) y^i y^l \right) \partial_k + \mathcal{O}(|y|^3),$$

and

$$\begin{aligned} \nabla_{E_i} E_j &= \sum_{k=1}^n \left((u^*\theta)_y(E_i) \right)_j^k E_k \\ (17.68) \quad &= \frac{1}{2} \sum_{k,l=1}^n R_{kjli}(0) y^l E_k + \mathcal{O}(|y|^2). \end{aligned}$$

PROOF. Using the summation convention and (17.62), we have

$$\begin{aligned}
\Gamma_{ij}^k &= \frac{1}{2} h^{lk} (\partial_i [h_{jl}] + \partial_j [h_{il}] - \partial_l [h_{ij}])(y) \\
&= \frac{1}{2} h^{lk} (h_{jl,i} + h_{il,j} - h_{ij,l})(y) \\
&= \frac{1}{2} \delta^{lk} (h_{jl,ip} + h_{il,jp} - h_{ij,lp}) y^p + \mathcal{O}(|y|^2) \\
&= \frac{1}{2} (h_{jk,ip} + h_{ik,jp} - h_{ij,kp}) y^p + \mathcal{O}(|y|^2) \\
&= \frac{1}{2} (-h_{kp,ij} - h_{ij,kp}) y^p + \mathcal{O}(|y|^2) \\
&= -h_{kp,ij} y^p + \mathcal{O}(|y|^2) = -h_{ij,kp} y^p + \mathcal{O}(|y|^2) \\
&= \frac{1}{3} (R_{ipjk}(0) + R_{ikjp}(0)) y^p + \mathcal{O}(|y|^2),
\end{aligned}$$

and so (17.66) holds.

Since $E_j = \partial_j$ at $y = 0$, there are functions b_{jl}^k , such that

$$E_j(y) = (\delta_j^k + b_{jl}^k(y) y^l) \partial_k.$$

As the E_j are parallel in the ∂_r -direction, for all $y \in B(0, r_0)$ we have

$$\begin{aligned}
0 &= r \nabla_{\partial_r} E_j(y) = r \nabla_{\partial_r} (\partial_j + b_{jl}^k(y) y^l \partial_k) \\
&= \nabla_{y^i \partial_i} (\partial_j + b_{jl}^k(y) y^l \partial_k) \\
&= y^i \nabla_{\partial_i} (\partial_j + b_{jl}^k(y) y^l \partial_k) \\
&= y^i (\nabla_{\partial_i} \partial_j + \nabla_{\partial_i} (b_{jl}^k(y) y^l \partial_k)) \\
&= \Gamma_{ij}^k(y) y^i \partial_k + b_{jl}^k(y) y^i y^l \nabla_{\partial_i} \partial_k + \partial_i (b_{jl}^k(y) y^l) y^i \partial_k \\
&= \Gamma_{ij}^k(y) y^i \partial_k + b_{jl}^k(y) y^i y^l \Gamma_{ik}^p(y) \partial_p + (\partial_i (b_{jl}^k(y)) y^i y^l + b_{ji}^k(y) y^i) \partial_k \\
&= (b_{ji}^k(y) y^i + \Gamma_{ij}^k(y) y^i + \partial_i (b_{jl}^k(y)) y^i y^l + b_{jl}^q(y) \Gamma_{iq}^k(y) y^i y^l) \partial_k.
\end{aligned}$$

Since $\Gamma_{ij}^k(y) = \mathcal{O}(|y|)$, all terms except possibly $b_{ji}^k(y) y^i$ are $\mathcal{O}(|y|^2)$. As the entire expression vanishes to all orders, we must have $b_{ji}^k(0) = 0$, and so

$$b_{ji}^k(y) = b_{ji,l}^k(0) y^l + \mathcal{O}(|y|^2).$$

Considering the second-order part and using (17.66), we get

$$\begin{aligned}
0 &= \left(\frac{1}{3} (R_{iljk}(0) + R_{ikjl}(0)) + b_{ji,l}^k(0) + b_{jl,i}^k(0) \right) y^i y^l \\
&= \left(-\frac{1}{3} R_{iklj}(0) + b_{ji,l}^k(0) + b_{jl,i}^k(0) \right) y^i y^l, \text{ and so} \\
b_{ji,l}^k(0) + b_{jl,i}^k(0) &= \frac{1}{6} (R_{iklj}(0) + R_{lkij}(0)).
\end{aligned}$$

Hence,

$$\begin{aligned}
E_j(y) &= (\delta_j^k + b_{jl}^k(y) y^l) \partial_k = \left(\delta_j^k + b_{jl,i}^k(0) y^i y^l + \mathcal{O}(|y|^3) \right) \partial_k \\
&= \left(\delta_j^k + \frac{1}{2} (b_{jl,i}^k(0) + b_{ji,l}^k(0)) y^i y^l + \mathcal{O}(|y|^3) \right) \partial_k \\
&= \left(\delta_j^k + \frac{1}{6} R_{iklj} y^i y^l + \mathcal{O}(|y|^3) \right) \partial_k,
\end{aligned}$$

and we have (17.67). As for (17.68), we have, modulo $\mathcal{O}(|y|^2)$,

$$\begin{aligned}
\nabla_{E_i} E_j &= \nabla_{\partial_i} E_j \\
&= \nabla_{\partial_i} \partial_j + \nabla_{\partial_i} \left(\frac{1}{6} \sum_{k,p,l=1}^n R_{pklj}(0) y^p y^l \partial_k \right) \\
&= \nabla_{\partial_i} \partial_j + \partial_i \left(\frac{1}{6} \sum_{k,p,l=1}^n R_{pklj}(0) y^p y^l \partial_k \right) \\
&= \nabla_{\partial_i} \partial_j + \frac{1}{6} \sum_{k,l=1}^n R_{iklj}(0) y^l \partial_k + \frac{1}{6} \sum_{k,p=1}^n R_{pkij}(0) y^p \partial_k \\
&= \nabla_{\partial_i} \partial_j + \frac{1}{6} \sum_{k,l=1}^n (R_{iklj}(0) + R_{lkij}(0)) y^l \partial_k \\
&= \sum_{k=1}^n \Gamma_{ij}^k(y) \partial_k + \frac{1}{6} \sum_{k,l=1}^n (R_{iklj}(0) + R_{lkij}(0)) y^l \partial_k \\
&= \sum_{k=1}^n \frac{1}{3} \sum_{l=1}^n (R_{iljk}(0) + R_{ikjl}(0)) y^l \partial_k \\
&\quad + \frac{1}{6} \sum_{k,l=1}^n (R_{iklj}(0) + R_{lkij}(0)) y^l \partial_k \\
&= \sum_{k,l=1}^n \left(\frac{1}{3} (R_{iljk}(0) + R_{ikjl}(0)) + \frac{1}{6} (R_{iklj}(0) + R_{lkij}(0)) \right) y^l \partial_k \\
&= \sum_{k,l=1}^n \left(\frac{1}{3} R_{iljk}(0) + \frac{1}{6} R_{ikjl}(0) + \frac{1}{6} R_{lkij}(0) \right) y^l \partial_k \\
&= \sum_{k,l=1}^n \left(\frac{1}{3} R_{kjl i}(0) - \frac{1}{6} R_{kij l}(0) - \frac{1}{6} R_{k l i j}(0) \right) y^l \partial_k \\
&= \sum_{k,l=1}^n \left(\frac{1}{2} R_{k j l i}(0) - \frac{1}{6} (R_{k j l i}(0) + R_{k i j l}(0) + R_{k l i j}(0)) \right) y^l \partial_k \\
&= \frac{1}{2} \sum_{k,l=1}^n R_{k j l i}(0) y^l E_k. \quad \square
\end{aligned}$$

A section $\psi \in C^\infty(E \otimes \Sigma(M))$ can be identified with an equivariant function $\tilde{\psi} \in \bar{\Omega}^0(U(E) \times_f P, \mathbb{C}^N \otimes \Sigma_{2m})$. The local section $\sigma: \mathcal{B} \rightarrow U(E) \times_f P$ allows us form the pullback $\sigma^* \tilde{\psi} = \tilde{\psi} \circ \sigma \in C^\infty(\mathcal{B}, \mathbb{C}^N \otimes \Sigma_{2m})$ and pulling back once more via $\phi^{-1}: B(0, r_0) \rightarrow \mathcal{B}$, we have $\tilde{\psi} \circ \sigma \circ \phi^{-1} \in C^\infty(B(0, r_0), \mathbb{C}^N \otimes \Sigma_{2m})$. This allows us to locally treat the twisted spinor field $\psi \in C^\infty(E \otimes \Sigma(M))$ as a function on $B(0, r_0)$ with values in the single vector space $\mathbb{C}^N \otimes \Sigma_{2m}$. In particular, expressions such as $\partial_i \psi$, which are encountered in the following results then make sense. For $y \in B(0, r_0)$, let $\mathbf{h}(y)$ denote the matrix whose entries are $h_{ij}(y) = h_y(\partial_i, \partial_j)$. It is customary and convenient to use the abusive notation

$$\sqrt{h(y)} := \sqrt{\det \mathbf{h}(y)} = \sqrt{\det[h_y(\partial_i, \partial_j)]},$$

so that $\sqrt{h} dy^1 \wedge \cdots \wedge dy^n$ is the volume element for h on $B(0, r_0)$. To save vertical space, we set

$$h^{-1/2} := \frac{1}{\sqrt{h}}.$$

Moreover, we adhere to the summation convention whereby sums are automatically taken over repeated indices if they are not summed explicitly. For better reading, these *dummy* indices will typically be set in mutually opposite position, i.e., as subscript and superscript.

Recall that in terms of a local orthonormal framing $E_1, \dots, E_n$ we have

$$\mathcal{D}\psi = \sum_j \varphi_j \cdot \nabla_{E_j} \psi = \sum_j E_j \cdot \nabla_{E_j} \psi.$$

This is independent of the local orthonormal framing. However, if we take $E_1, \dots, E_n$ to be the radial framing and identify ψ and $\mathcal{D}\psi$ with $\tilde{\psi} \circ \sigma \circ \phi^{-1}$ and $\widehat{\mathcal{D}\psi} \circ \sigma \circ \phi^{-1} \in C^\infty(B(0, r_0), \mathbb{C}^N \otimes \Sigma_{2m})$, then

$$\widehat{\mathcal{D}\psi} \circ \sigma \circ \phi^{-1} = \sum_j \gamma^j \left(d(\tilde{\psi} \circ \sigma \circ \phi^{-1})(E_j) + \sigma^*(\varepsilon \oplus \tilde{\theta})(E_j) (\tilde{\psi} \circ \sigma \circ \phi^{-1}) \right).$$

Of course it would be cumbersome to maintain the notation $\tilde{\psi} \circ \sigma \circ \phi^{-1}$, and so we will simply denote $\tilde{\psi} \circ \sigma \circ \phi^{-1} \in C^\infty(B(0, r_0), \mathbb{C}^N \otimes \Sigma_{2m})$ by ψ , in which case

$$\begin{aligned} \mathcal{D}\psi &= \sum_j \gamma^j E_j [\psi] + \gamma^j \sigma^*(\varepsilon \oplus \tilde{\theta})(E_j) \psi \\ &= \sum_j \gamma^j E_j [\psi] + \gamma^j (\sigma^* \varepsilon)(E_j) \psi + \gamma^j (\sigma^* \tilde{\theta})(E_j) \psi. \end{aligned}$$

Note that ψ can be written locally as a sum $\psi(y) = \sum_{p=1}^N \sum_{q=1}^{2m} a_{p,q}(y) v_p \otimes \phi_q$, where $a_{p,q} \in C^\infty(B(0, r_0), \mathbb{C})$, $v_p \in \mathbb{C}^N$ and $\phi_q \in \Sigma_{2m}$. Also, $(\sigma^* \varepsilon)_y(\partial_j) \in \text{End}(\mathbb{C}^N)$ acts only on v_p in $v_p \otimes \phi_q$, while $(\sigma^* \tilde{\theta})_y(\partial_j) \in \text{End}(\Sigma_{2m})$, as well as γ^j , act only on ϕ_q in $v_p \otimes \phi_q$.

At $y = 0$, $E_j = \partial_j$ and $\sigma^*(\varepsilon(E_j) \oplus \tilde{\theta}(E_j)) = 0$. Hence we simply have

$$(\mathcal{D}\psi)(0) = \sum_j \gamma^j (\partial_j \psi)(0).$$

We will need the lead-order terms of $(\sigma^* \varepsilon)_y(E_j)$ and $(\sigma^* \tilde{\theta})_y(E_j)$ as functions of y . Since $(\sigma^* \varepsilon)_0(\partial_j) = 0$ in the radial gauge, we have

$$(\sigma^* \varepsilon)_y(\partial_j) = \sum_{i=1}^n \varepsilon_{ij} y^i + \mathcal{O}(|y|^2) \quad \text{or} \quad (\sigma^* \varepsilon)_y = \sum_{i=1}^n \left(\varepsilon_{ij} y^i + \mathcal{O}(|y|^2) \right) dy^j$$

for some $\varepsilon_{ij} \in \text{End}(\mathbb{C}^N)$. At $y = 0$, the pull-back of the curvature is

$$\begin{aligned} (\sigma^* \Omega^\varepsilon)_0 &= d(\sigma^* \varepsilon)_0 + (\sigma^* \varepsilon)_0 \wedge (\sigma^* \varepsilon)_0 = d(\sigma^* \varepsilon)_0 \\ &= \sum_{i=1}^n d(\varepsilon_{ij} y^i dy^j) = \sum_{i,j=1}^n \varepsilon_{ij} dy^i \wedge dy^j. \end{aligned}$$

Denoting the pull-back $\sigma^* \Omega^\varepsilon$ by F , we then have

$$\varepsilon_{ij} = F_{ij} := (\sigma^* \Omega^\varepsilon)_0(\partial_i, \partial_j).$$

Since $E_j = \partial_j + \mathcal{O}(|y|^2)$ by (17.67),

$$(17.69) \quad (\sigma^* \varepsilon)_y(E_j) = (\sigma^* \varepsilon)_y(\partial_j) = \sum_{i=1}^n F_{ij} y^i + \mathcal{O}(|y|^2).$$

Using (17.4) and (17.68), we have

$$\begin{aligned} (\sigma^* \tilde{\theta})_y(E_j) &= (\sigma_2^*(c^{-1} C^* \theta))_y(E_j) = c^{-1} ((\sigma_2^* \circ C^*) \theta)_y(E_j) \\ &= c^{-1} ((C \circ \sigma_2)^* \theta)_y(E_j) = c^{-1} (u^* \theta)_y(E_j) \\ &= - \sum_{k,l=1}^n \frac{1}{4} \gamma^k \gamma^l \left((u^* \theta)_y(E_j) \right)_{kl} \\ &= - \sum_{k,l=1}^n \frac{1}{4} \gamma^k \gamma^l \frac{1}{2} \sum_{i=1}^n R_{klij}(0) y^i \\ (17.70) \quad &= - \frac{1}{8} \sum_{i,k,l=1}^n \gamma^k \gamma^l R_{klij}(0) y^i. \end{aligned}$$

PROPOSITION 17.42. For $\psi \in C^\infty(B(0, r_0), \mathbb{C}^N \otimes \Sigma_{2m})$, we have

$$\Delta\psi = h^{-1/2} \nabla_{\partial_j} \left(h^{ij} \sqrt{h} \nabla_{\partial_i} \psi \right).$$

PROOF. Using (15.49), p. 421, we have

$$\begin{aligned} \Delta\psi &= h^{ij} \nabla_{\partial_i}^2 \psi = h^{ij} \nabla_{\partial_j} (\nabla_{\partial_i} \psi) - h^{ij} \nabla \psi (\nabla_{\partial_j} \partial_i) \\ &= h^{ij} \nabla_{\partial_j} (\nabla_{\partial_i} \psi) - \nabla \psi (h^{ij} \nabla_{\partial_j} \partial_i) \\ &= h^{ij} \partial_j (\nabla_{\partial_i} \psi) + h^{ij} (\varepsilon \oplus \tilde{\theta}) (\partial_j) (\nabla_{\partial_i} \psi) + \nabla \psi \left(h^{-1/2} \partial_j \left(h^{ij} \sqrt{h} \right) \partial_i \right) \\ &= h^{ij} \partial_j (\nabla_{\partial_i} \psi) + h^{ij} (\varepsilon \oplus \tilde{\theta}) (\partial_j) (\nabla_{\partial_i} \psi) + h^{-1/2} \partial_j \left(h^{ij} \sqrt{h} \right) \nabla_{\partial_i} \psi \\ &= h^{-1/2} \left(h^{ij} \sqrt{h} \partial_j (\nabla_{\partial_i} \psi) + \partial_j \left(h^{ij} \sqrt{h} \right) \nabla_{\partial_i} \psi \right) \\ &\quad + h^{-1/2} h^{ij} \sqrt{h} (\varepsilon \oplus \tilde{\theta}) (\partial_j) (\nabla_{\partial_i} \psi) \\ &= h^{-1/2} \partial_j \left(h^{ij} \sqrt{h} \nabla_{\partial_i} \psi \right) + h^{-1/2} h^{ij} \sqrt{h} (\varepsilon \oplus \tilde{\theta}) (\partial_j) (\nabla_{\partial_i} \psi) \\ &= h^{-1/2} \nabla_{\partial_j} \left(h^{ij} \sqrt{h} \nabla_{\partial_i} \psi \right). \end{aligned} \quad \square$$

We will generalize this a bit (see Proposition 17.44 below), but first we need

PROPOSITION 17.43. Let $B(0, r_0) \subset \mathbb{R}^n$ as before and let $F: B(0, r_0) \rightarrow \mathbb{R}$ be of the form $F(y) = f(\|y\|) = f(r)$. Then

$$(17.71) \quad \Delta F := h^{ij} \nabla_{\partial_i}^2 \psi (F) = f''(r) + \left(h^{-1/2} \partial_r [\sqrt{h}] + \frac{n-1}{r} \right) f'(r).$$

PROOF. By the same computation as in the proof of Proposition 17.42, we have $\Delta F = h^{-1/2} \nabla_{\partial_j} \left(h^{ij} \sqrt{h} \nabla_{\partial_i} F \right) = h^{-1/2} \partial_j \left(h^{ij} \sqrt{h} \partial_i F \right)$. Then

$$\begin{aligned} h^{-1/2} \partial_j \left(h^{ij} \sqrt{h} \partial_i F \right) &= h^{-1/2} \partial_j \left(h^{ij} \sqrt{h} f'(r) \frac{y^i}{r} \right) \\ &= h^{-1/2} \partial_j \left(y^j \sqrt{h} \frac{f'(r)}{r} \right) \quad (\text{using (17.40)}) \\ &= h^{-1/2} y^j \partial_j \left(\sqrt{h} \frac{f'(r)}{r} \right) + h^{-1/2} (\partial_j y^j) \left(\sqrt{h} \frac{f'(r)}{r} \right) \\ &= y^j \partial_j \left(\frac{f'(r)}{r} \right) + h^{-1/2} y^j \partial_j \left(\sqrt{h} \right) \frac{f'(r)}{r} + \frac{n f'(r)}{r} \\ &= y^j \left(\frac{r f''(r) - f'(r)}{r^2} \frac{y_j}{r} \right) + h^{-1/2} y^j \partial_j \left(\sqrt{h} \right) \frac{f'(r)}{r} + \frac{n f'(r)}{r} \\ &= f''(r) - \frac{f'(r)}{r} + h^{-1/2} \partial_r \left(\sqrt{h} \right) f'(r) + \frac{n f'(r)}{r} \\ &= f''(r) + \left(h^{-1/2} \partial_r [\sqrt{h}] + \frac{n-1}{r} \right) f'(r). \end{aligned} \quad \square$$

PROPOSITION 17.44. *Let $F: B(0, r_0) \rightarrow \mathbb{R}$ be of the form $F(y) = f(\|y\|) = f(r)$. Then for $\psi \in C^\infty(B(0, r_0), \mathbb{C}^N \otimes \Sigma_{2m})$ as above, we have, where $r = \|y\|$, $y \in B(0, r_0)$,*

$$\begin{aligned} \Delta(F\psi)(y) &= (\Delta F)\psi + 2h^{ij}(\nabla_{\partial_i} F)\nabla_{\partial_j}\psi + F\Delta\psi \\ &= f''(r)\psi(y) + \left(h^{-1/2}\partial_r[\sqrt{h}] + \frac{n-1}{r}\right)f'(r)\psi(y) \\ &\quad + 2f'(r)\partial_r\psi + f(r)\Delta\psi. \end{aligned} \tag{17.72}$$

PROOF. By repeated use of the product rule,

$$\begin{aligned} \Delta(F\psi) &= h^{-1/2}\nabla_{\partial_j}\left(h^{ij}\sqrt{h}\nabla_{\partial_i}(F\psi)\right) \\ &= h^{-1/2}\nabla_{\partial_j}\left(h^{ij}\sqrt{h}(\nabla_{\partial_i}F)\psi + h^{ij}\sqrt{h}F\nabla_{\partial_i}\psi\right) \\ &= (\Delta F)\psi + 2h^{ij}(\nabla_{\partial_i}F)\nabla_{\partial_j}\psi + F\Delta\psi. \end{aligned}$$

In view of Proposition 17.43, it remains to compute

$$\begin{aligned} h^{ij}(y)(\nabla_{\partial_i}F)\nabla_{\partial_j}\psi &= h^{ij}(y)(\partial_r f \partial_i r)\nabla_{\partial_j}\psi = h^{ij}(y)(\partial_r f y^i/r)\nabla_{\partial_j}\psi \\ &= h^{ij}(y)y^i \frac{\partial_r f}{r} \nabla_{\partial_j}\psi = \partial_r(f) \nabla_{\frac{y^j}{r}\partial_j}\psi = \partial_r f \nabla_{\partial_r}\psi, \end{aligned}$$

where we have used Proposition 17.40. Note that (17.58) says that y is an eigenvector of the matrix $[h_{ij}(y)]$, and hence y is also eigenvector of the inverse matrix $[h^{ij}(y)]$. Finally note that $\nabla_{\partial_r}\psi = \partial_r\psi + \sigma^*(\varepsilon \oplus \tilde{\theta})(\partial_r)\psi = \partial_r\psi$ in the radial gauge by (17.57). $\square$

Let $\Delta_e = \partial_1^2 + \dots + \partial_n^2$ denote the usual Laplace operator in $\mathbb{R}^n$ with coordinates $(y^1, \dots, y^n)$ and $\partial_i := \partial/\partial y^i$. Setting $x = 0$ in (17.51), p. 550, the fundamental solution of $u_t = \Delta_e u$ in Euclidean n -space is

$$\mathcal{E}(r, t) := (4\pi t)^{-n/2} \exp\left(-\frac{1}{4}r^2/t\right), \text{ for } t > 0. \tag{17.73}$$

where $r^2 = (y^1)^2 + \dots + (y^n)^2$. Using Proposition 17.43,

$$\partial_t \mathcal{E} = \Delta_e \mathcal{E} = \partial_r^2 \mathcal{E} + \frac{n-1}{r} \partial_r \mathcal{E}. \tag{17.74}$$

If Δ denotes the Laplace operator on $\mathcal{B}$ for the metric h , then by (17.71),

$$\Delta \mathcal{E} = \partial_r^2 \mathcal{E} + \left(h^{-1/2}\partial_r[\sqrt{h}] + \frac{n-1}{r}\right)\partial_r \mathcal{E} = \Delta_e \mathcal{E} + h^{-1/2}\partial_r[\sqrt{h}]\partial_r \mathcal{E}. \tag{17.75}$$

For $0 \leq Q \in \mathbb{Z}$, let $\Psi_Q \in C^\infty(\mathcal{B} \times (0, \infty), \mathbb{C}^N \otimes \Sigma_{2m})$ be of the form

$$\Psi_Q(y, t) := \mathcal{E}(r, t) \sum_{k=0}^Q U_k(y) t^k,$$

where $U_k \in C^\infty(\mathcal{B}, \mathbb{C}^N \otimes \Sigma_{2m})$. If $U_0(0) \in \mathbb{C}^N \otimes \Sigma_{2m}$ is arbitrarily specified, we seek a formula for $U_k(y)$, $k = 0, \dots, Q$, such that

$$(\mathcal{D}^2 + \partial_t)\Psi_Q(y, t) = \mathcal{E}(r, t) t^Q \mathcal{D}^2(U_Q)(y), \tag{17.76}$$

where the square of the Dirac operator $\mathcal{D}$ is given by

$$\mathcal{D}^2\psi = -\Delta\psi + \frac{1}{2} \sum_{j,k} \Omega_{jk}^\varepsilon E_j \cdot E_k \cdot \psi + \frac{1}{4} S\psi,$$

as computed in Proposition 17.27, p. 537. It is convenient to define the 0-th order operator $\mathcal{F}$ on $C^\infty(\mathcal{B}, \mathbb{C}^N \otimes \Sigma_{2m})$ via

$$\begin{aligned}\mathcal{F}[\psi] &:= \frac{1}{2} \sum_{j,k} \Omega_{jk}^\varepsilon E_j \cdot E_k \cdot \psi, \text{ so that} \\ \mathcal{D}^2 &= -\Delta\psi + \left(\mathcal{F} + \frac{1}{4}S\right)[\psi].\end{aligned}$$

The desired formula for the $U_k(y)$ involves the operator A on $C^\infty(\mathcal{B}, \mathbb{C}^N \otimes \Sigma_{2m})$ given (where $h^{1/4} := (\sqrt{h})^{1/2}$ and $h^{-1/4} := (h^{-1/2})^{1/2}$) by

$$A[\psi] := -h^{1/4}\mathcal{D}^2[h^{-1/4}\psi] = h^{1/4}\Delta[h^{-1/4}\psi] - \left(\mathcal{F} + \frac{1}{4}S\right)[\psi].$$

For $s \in [0, 1]$, let

$$A_s[\psi](y) := A[\psi](sy).$$

PROPOSITION 17.45. *Let $U_0(0) \in \mathbb{C}^N \otimes \Sigma_{2m}$, and let $V_0 \in C^\infty(\mathcal{B}, \mathbb{C}^N \otimes \Sigma_{2m})$ denote the constant function $V_0(y) \equiv U_0(0)$. Then the $U_k(y)$ which satisfy (17.76) are given by*

$$(17.77) \quad U_k(y) = h(y)^{-1/4} V_k(y), \text{ where} \\ V_k(y) = \int_{I^k} \prod_{i=0}^{k-1} (s_i)^i (A_{s_{k-1}} \circ \cdots \circ A_{s_0}[V_0])(y) ds_0 \cdots ds_{k-1},$$

and where $I^k = \{(s_0, \dots, s_k) : s_i \in [0, 1], i \in \{0, \dots, k-1\}\}$.

PROOF. Let $\Sigma(y, t) := \sum_{k=0}^Q U_k(y) t^k$. Using (17.72) and (17.75), we compute

$$\begin{aligned}(\partial_t + \mathcal{D}^2)[\Psi_Q(y, t)] &= (\partial_t - \Delta + \mathcal{F} + \frac{1}{4}S)[\mathcal{E}(r, t)\Sigma(y, t)] \\ &= \partial_t[\mathcal{E}(r, t)]\Sigma(y, t) + \mathcal{E}(r, t)\partial_t\Sigma(y, t) \\ &\quad - \Delta[\mathcal{E}(r, t)\Sigma(y, t)] + \left(\mathcal{F} + \frac{1}{4}S\right)\mathcal{E}(r, t)\Sigma(y, t) \\ &= \partial_t[\mathcal{E}(r, t)]\Sigma(y, t) + \mathcal{E}(r, t)\partial_t\Sigma(y, t) \\ &\quad - \Delta(\mathcal{E}(r, t))\Sigma(y, t) - 2\partial_r(\mathcal{E}(r, t))\partial_r\Sigma(y, t) - \mathcal{E}(r, t)\Delta(\Sigma(y, t)) \\ &\quad + \left(\mathcal{F} + \frac{1}{4}S\right)\mathcal{E}(r, t)\Sigma(y, t) \\ &= (\partial_t - \Delta_e)[\mathcal{E}(r, t)]\Sigma(y, t) - h^{-1/2}\partial_r\left[\sqrt{h}\right]\partial_r[\mathcal{E}(r, t)]\Sigma(y, t) \\ &\quad - 2\partial_r(\mathcal{E}(r, t))\partial_r\Sigma(y, t) + \mathcal{E}(r, t)(\partial_t\Sigma(y, t) - \Delta\Sigma(y, t)) \\ &\quad + \left(\mathcal{F} + \frac{1}{4}S\right)\mathcal{E}(r, t)\Sigma(y, t) \\ &= -\partial_r[\mathcal{E}(r, t)]\left(h^{-1/2}\partial_r\left[\sqrt{h}\right]\Sigma(y, t) + 2\partial_r\Sigma(y, t)\right) \\ &\quad + \mathcal{E}(r, t)(\partial_t\Sigma(y, t) - \Delta\Sigma(y, t) + \left(\mathcal{F} + \frac{1}{4}S\right)\Sigma(y, t)).\end{aligned}$$

Since

$$\begin{aligned}\partial_r[\mathcal{E}(r, t)] &= (4\pi t)^{-n/2} \partial_r \left[\exp\left(-\frac{1}{4}r^2/t\right) \right] \\ &= (4\pi t)^{-n/2} \exp\left(-\frac{1}{4}r^2/t\right) \partial_r \left[-\frac{1}{4}r^2/t \right] = -\frac{r}{2t} \mathcal{E}(r, t),\end{aligned}$$

we have

$$\begin{aligned}
& \mathcal{E}(r, t)^{-1} (\partial_t + \mathcal{D}^2) [\Psi_Q(y, t)] \\
&= \frac{r}{2t} h^{-1/2} \partial_r (\sqrt{h}) \Sigma(y, t) + 2 \partial_r \Sigma(y, t) \\
&\quad + \partial_t \Sigma(y, t) - \Delta \Sigma(y, t) + (\mathcal{F} + \tfrac{1}{4} S) \Sigma(y, t) \\
&= \sum_{k=0}^Q \left(\begin{aligned} & \frac{r}{2t} h^{-1/2} \partial_r (\sqrt{h}) U_k(y) + \frac{r}{t} \partial_r U_k(y) \\ & + \frac{k}{t} U_k(y) - \Delta U_k(y) + (\mathcal{F} + \tfrac{1}{4} S) U_k(y) \end{aligned} \right) t^k \\
&= \sum_{k=0}^Q \left(\begin{aligned} & \left(k + \frac{r}{2} h^{-1/2} \partial_r (\sqrt{h}) \right) U_k(y) + r \partial_r U_k(y) \\ & + (-\Delta + \mathcal{F} + \tfrac{1}{4} S) [U_{k-1}(y)] \end{aligned} \right) t^{k-1} \\
&\quad + (-\Delta + \mathcal{F} + \tfrac{1}{4} S) [U_Q(y)] t^Q,
\end{aligned}$$

where $U_{-1}(y) := 0$. Thus, to achieve (17.76), we need

$$r \partial_r U_k(y) + \left(k + \frac{r}{2} h^{-1/2} \partial_r (\sqrt{h}) \right) U_k(y) = (\Delta - \mathcal{F} - \tfrac{1}{4} S) [U_{k-1}(y)].$$

For fixed $0 \neq y_0 \in \mathcal{B}$, we define

$$u_k(s) := U_k(sy_0) \text{ for } s \in [0, 1].$$

At sy_0 , we have $r = s \|y_0\|$ and so

$$r \partial_r = s \|y_0\| \frac{\partial}{\partial r} \partial_s = s \|y_0\| \frac{1}{\|y_0\|} \partial_s = s \partial_s.$$

Thus, we obtain the first-order, linear ordinary differential equation

$$s \frac{du_k}{ds} + \left(k + \frac{s}{2} h^{-1/2} \frac{d}{ds} [\sqrt{h(sy_0)}] \right) u_k(s) = (\Delta - \mathcal{F} - \tfrac{1}{4} S) [u_{k-1}(sy_0)].$$

The integrating factor is

$$\exp \int \left(\frac{k}{s} + \frac{1}{2} h^{-1/2} \frac{d}{ds} [\sqrt{h(sy_0)}] \right) ds = s^k h(sy_0)^{1/4}.$$

Hence, for $k > 0$, we obtain

$$\begin{aligned}
& \frac{d}{ds} \left(s^k h(sy_0)^{1/4} u_k(s) \right) = s^{k-1} h(sy_0)^{1/4} (\Delta - \mathcal{F} - \tfrac{1}{4} S) [u_{k-1}(sy_0)] \text{ and} \\
& s^k h(sy_0)^{1/4} u_k(s) = \int_0^s \tilde{s}^{k-1} h(\tilde{s}y_0)^{1/4} (\Delta - \mathcal{F} - \tfrac{1}{4} S) [u_{k-1}(\tilde{s}y_0)] d\tilde{s},
\end{aligned}$$

where we note that both sides are 0 for $s = 0$ when $k > 0$. Setting $s = 1$, replacing y_0 by y , we have $U_k(y) = u_k(1)$ and (for $k > 0$),

$$U_k(y) = h(y)^{-1/4} \int_0^1 s^{k-1} h(sy)^{1/4} (\Delta - \mathcal{F} - \tfrac{1}{4} S) [U_{k-1}](sy) ds.$$

When $k = 0$,

$$\begin{aligned}
& \frac{d}{ds} \left(h(sy_0)^{1/4} u_0(s) \right) = 0 \implies u_0(s) = h(sy_0)^{-1/4} u_0(0) \\
& \implies U_0(y) = h(y)^{-1/4} U_0(0).
\end{aligned}$$

Since $U_k(y) = h(y)^{-1/4} V_k(y)$, we have $V_0(y) = U_0(0)$ and

$$\begin{aligned}
V_k(y) &= \int_0^1 s^{k-1} h(sy)^{1/4} \left(\Delta - \mathcal{F} - \frac{1}{4} S \right) \left[h^{-1/4} V_{k-1} \right] (sy) ds \\
&= \int_0^1 s^{k-1} A_s [V_{k-1}](y) ds = \int_0^1 (s_{k-1})^{k-1} A_{s_{k-1}} [V_{k-1}](y) ds_{k-1} \\
&= \int_0^1 (s_{k-1})^{k-1} A_{s_{k-1}} \left[\int_0^1 (s_{k-2})^{k-2} A_{s_{k-2}} [V_{k-2}] ds_{k-2} \right] (y) ds_{k-1} \\
&= \int_0^1 \int_0^1 (s_{k-1})^{k-1} (s_{k-2})^{k-2} (A_{s_{k-1}} \circ A_{s_{k-2}}) [V_{k-2}](y) ds_{k-2} ds_{k-1} \\
&= \int_{I^k} \left(\prod_{i=0}^{k-1} (s_i)^i \right) (A_{s_{k-1}} \circ A_{s_{k-2}} \circ \cdots \circ A_{s_0} [V_0])(y) ds_0 \cdots ds_{k-1},
\end{aligned}$$

where we have used the fact that the A_s are linear differential operators and all functions are C^∞ in order to bring the A_{s_j} inside the s_i -integrals for $i \neq j$. $\square$

Note that $U_0(0) \in \mathbb{C}^N \otimes \Sigma_{2m}$ may be arbitrarily specified, and once $U_0(0)$ is chosen, the $U_m(y)$ are uniquely determined via (17.77). Next we define $h_k(y) \in \text{End}(\mathbb{C}^N \otimes \Sigma_{2m})$ by

$$(17.78) \quad h_k(y)(U_0(0)) := U_k(y)$$

(in particular, $h_0(0) = \text{Id} \in \text{End}(\mathbb{C}^N \otimes \Sigma_{2m})$), and

$$(17.79) \quad H_Q(0, y, t) := \mathcal{E}(r, t) \sum_{k=0}^Q h_k(y) t^k \in C^\infty(\mathcal{B}, \text{End}(\mathbb{C}^N \otimes \Sigma_{2m})).$$

We may regard the preceding expression for $H_Q(0, y, t)$ as yielding

$$H_Q(x, y, t) \in \text{Hom}\left(E_x \otimes \Sigma(M)_x, E_y \otimes \Sigma(M)_y\right),$$

where $x \in M$ is the point about which we have chosen normal coordinates. For y sufficiently close to x , we set

$$(17.80) \quad H_Q(x, y, t) := \mathcal{E}(d(x, y), t) \sum_{k=0}^Q h_k(x, y) t^k.$$

Further Approximations. To obtain a globally defined version of H_Q we proceed as follows. For $r > 0$, let

$$\delta_r(M \times M) := \{(x, y) \in M \times M : d(x, y) < r\}.$$

For sufficiently small r , say $0 < r < r_M = \text{injectivity radius of } M$, the collection $\{H_Q(x, y, t)\}$ yields a section of the bundle $\mathcal{H}|_{\delta_r(M \times M) \times [0, \infty)}$, where (as in Section 17.3)

$$\begin{aligned}
\mathcal{H} &:= \pi_1^*(E \otimes \Sigma(M))^* \otimes (\pi_2^*(E \otimes \Sigma(M))) \\
(17.81) \quad &\cong \mathcal{K} := \pi_1^*(E \otimes \Sigma(M)) \otimes \pi_2^*(E \otimes \Sigma(M)),
\end{aligned}$$

and $\pi_i : M \times M \times [0, \infty) \rightarrow M$ ($i = 1, 2$) are the projections. For some constants r_1, r_2 with $0 < r_1 < r_2 < r_M$, there is a C^∞ function $\rho : [0, \infty) \rightarrow [0, 1]$ with $\rho|_{[0, r_1]} = 1$ and $\rho|_{[r_2, \infty)} = 0$. Then we have $\varphi \in C^\infty(M \times M, \mathbb{R})$ defined by

$$\varphi(x, y) := \rho(d(x, y)).$$

with $\varphi|_{\delta_{r_1}(M \times M)} = 1$ and $\varphi = 0$ on the complement of $\delta_{r_2}(M \times M)$. Then φH_Q extends by zero values to a section $G_Q \in C^\infty(\mathcal{H})$, namely,

$$(17.82) \quad G_Q(x, y, t) := \begin{cases} \varphi(x, y) H_Q(x, y, t), & \text{for } (x, y) \in \delta_{r_2}(M \times M), \ t > 0, \\ 0, & \text{for } (x, y) \notin \delta_{r_2}(M \times M), \ t > 0. \end{cases}$$

From $G_Q(x, y, t)$ we will give a different construction of the heat kernel $k(x, y, t)$ and obtain its asymptotic expansion as $t \rightarrow 0^+$. However, before the proof of the validity of the construction, it is best to provide some motivation for it, as follows.

One expects that at least for small t , $G_Q(x, y, t)$ is a good approximation for $k(x, y, t)$, since the effect at small time t of a heat source at x should not be appreciably felt at a distant point y . Nevertheless, unlike the true heat kernel, we do not expect that $(\partial_t + \mathcal{D}_x^2) G_Q(x, y, t) = 0$ exactly. Let

$$K_{Q,0}(x, y, t) := (\partial_t + \mathcal{D}_x^2) G_Q(x, y, t).$$

In order to begin the correction process, we consider the problem

$$(\partial_t + \mathcal{D}_x^2) \psi(x, y, t) = -K_{Q,0}(x, y, t), \text{ with } \psi(x, y, 0) = 0.$$

The solution of this problem should be given approximately by

$$(17.83) \quad \begin{aligned} \psi(x, y, t) &\approx - \int_0^t \int_M G_Q(x, z, s) K_{Q,0}(z, y, t-s) \nu(z) \, ds \\ &= - \int_0^t \int_M G_Q(x, z, t-s) K_{Q,0}(z, y, s) \nu(z) \, ds. \end{aligned}$$

To compactify the expressions to follow, it is convenient to introduce

DEFINITION 17.46. For $f_1, f_2 \in C^0(\mathcal{H})$, the **convolution** $f_1 * f_2 \in C^0(\mathcal{H})$ is defined by

$$(17.84) \quad (f_1 * f_2)(x, y, t) := \int_0^t \int_M f_1(x, z, s) \circ f_2(z, y, t-s) \nu_h(z) \, ds.$$

By a change of variable, we also have the alternate expression

$$(17.85) \quad \begin{aligned} (f_1 * f_2)(x, y, t) &= \int_0^t \int_M f_1(x, z, s) \circ f_2(z, y, t-s) \nu_h(z) \, ds \\ &= \int_t^0 \int_M f_1(x, z, t-\sigma) \circ f_2(z, y, \sigma) \nu_h(z) \, (-d\sigma) \\ &= \int_0^t \int_M f_1(x, z, t-s) \circ f_2(z, y, s) \nu_h(z) \, ds. \end{aligned}$$

It is convenient to record here that when f_1 and f_2 are C^1 ,

$$(17.86) \quad \begin{aligned} \partial_{x^i}((f_1 * f_2)(x, y, t)) &= (\partial_{x^i} f_1 * f_2)(x, y, t), \quad \text{and} \\ \partial_{y^i}((f_1 * f_2)(x, y, t)) &= (f_1 * \partial_{y^i} f_2)(x, y, t). \end{aligned}$$

Moreover using (17.84) and (17.85),

$$\begin{aligned}\partial_t((f_1 * f_2)(x, y, t)) &= \int_M f_1(x, z, t) \circ f_2(z, y, 0) \nu_h(z) \\ &\quad + \int_0^t \int_M f_1(x, z, s) \circ \partial_t f_2(z, y, t-s) \nu_h(z) ds, \text{ and} \\ \partial_t((f_1 * f_2)(x, y, t)) &= \int_M f_1(x, z, 0) \circ f_2(z, y, t) \nu_h(z) \\ &\quad + \int_0^t \int_M \partial_t f_1(x, z, t-s) \circ f_2(z, y, s) \nu_h(z) ds.\end{aligned}$$

Thus, when $f_1(\cdot, \cdot, 0) \equiv 0$ and $f_2(\cdot, \cdot, 0) \equiv 0$, we have

$$(17.87) \quad \partial_t((f_1 * f_2)(x, y, t)) = (f_1 * \partial_t(f_2))(x, y, t) = (\partial_t(f_1) * f_2)(x, y, t).$$

In terms of convolution, (17.83) can be written as

$$\psi(x, y, t) \approx -(G_Q * K_{Q,0})(x, y, t).$$

At least formally, we have

$$\begin{aligned}(\partial_t + \mathcal{D}_x^2) \psi(x, y, t) &= -(\partial_t + \mathcal{D}_x^2)(G_Q * K_{Q,0})(x, y, t) \\ &= -(\partial_t + \mathcal{D}_x^2) \int_0^t \int_M G_Q(x, z, t-s) \circ K_{Q,0}(z, y, s) v(z) ds \\ &= -\partial_t \int_0^t \int_M G_Q(x, z, t-s) \circ K_{Q,0}(z, y, s) v(z) ds \\ &\quad - \mathcal{D}_x^2 \int_0^t \int_M G_Q(x, z, t-s) \circ K_{Q,0}(z, y, s) v(z) ds \\ &= -\lim_{s \rightarrow t^-} \int_M G_Q(x, z, t-s) \circ K_{Q,0}(z, y, s) v(z) ds \\ &\quad - \int_0^t \int_M (\partial_t + \mathcal{D}_x^2) G_Q(x, z, t-s) \circ K_{Q,0}(z, y, s) v(z) ds \\ &= -K_{Q,0}(x, y, t) - \int_0^t \int_M K_{Q,0}(x, z, t-s) \circ K_{Q,0}(z, y, s) v(z) ds \\ &= -K_{Q,0}(x, y, t) - (K_{Q,0} * K_{Q,0})(x, y, t).\end{aligned}$$

Then one expects that, to greater accuracy than $(\partial_t + \mathcal{D}_x^2) G_Q(x, y, t) \approx 0$, we have

$$(\partial_t + \mathcal{D}_x^2)(G_Q - G_Q * K_{Q,0})(x, y, t) \approx 0.$$

We compute

$$\begin{aligned}(\partial_t + \mathcal{D}_x^2)(G_Q - G_Q * K_{Q,0})(x, y, t) &= K_{Q,0}(x, y, t) + (\partial_t + \mathcal{D}_x^2)(\psi(x, y, t)) \\ &= K_{Q,0}(x, y, t) - K_{Q,0}(x, y, t) - (K_{Q,0} * K_{Q,0})(x, y, t) \\ &= -(K_{Q,0} * K_{Q,0})(x, y, t).\end{aligned}$$

Then we consider the problem

$$(\partial_t + \mathcal{D}_x^2) \psi(x, y, t) = (K_{Q,0} * K_{Q,0})(x, y, t),$$

whose solution should be given approximately by

$$\begin{aligned}\psi(x, y, t) &\approx (G_Q - G_Q * K_{Q,0}) * (K_{Q,0} * K_{Q,0})(x, y, t) \\ &= G_Q * (K_{Q,0} * K_{Q,0})(x, y, t) - G_Q * K_{Q,0} * (K_{Q,0} * K_{Q,0})(x, y, t).\end{aligned}$$

How to get forward from here? Adding this correction to $G_Q - G_Q * K_{Q,0}$, *presumably* gives a more accurate approximation to the fundamental solution, namely

$$G_Q - G_Q * K_{Q,0} + G_Q * (K_{Q,0} * K_{Q,0}) - G_Q * K_{Q,0} * (K_{Q,0} * K_{Q,0}).$$

Repeating, we *conjecture* that the exact fundamental solution is

$$G_Q + G_Q * \sum_{k=1}^{\infty} (-1)^k K_{Q,0} * \overset{k \text{ factors}}{\dots} * K_{Q,0}.$$

To prepare the *rigorous demonstration* of this, we first establish some boundedness properties of the operator whose kernel is G_Q .

PROPOSITION 17.47. For $\psi \in C^l(E \otimes \Sigma(M))$ ($l \geq 0$) and

$$(\mathcal{G}_Q \psi)(y, t) := \int_M G_Q(x, y, t) \psi(x) \nu_h(x),$$

there is a constant c_l independent of t , such that

$$(17.88) \quad \|(\mathcal{G}_Q \psi)(\cdot, t)\|_{C^l} \leq c_l \|\psi\|_{C^l}.$$

Also,

$$(17.89) \quad \lim_{t \rightarrow 0^+} (\mathcal{G}_Q \psi)(y, t) = \psi(y).$$

Moreover for $K \in C^l(\mathcal{H})$ ($\mathcal{H}$ as in (17.81)), we have

$$(17.90) \quad \|G_Q * K\|_{C^l(T)} \leq c_{l,T} \|K\|_{C^l(T)},$$

where $C^l(T)$ denotes the C^l norm for restrictions of sections in $C^l(\mathcal{H})$ to $M \times M \times [0, T]$, where T may be chosen arbitrarily large, and $c_{l,T}$ is a constant depending on l and T .

PROOF. Making the change of variable $w = (x - y) / \sqrt{t}$, $x = y + w\sqrt{t}$,

$$\begin{aligned}(\mathcal{G}_Q \psi)(y, t) &= \int_M \varphi(x, y) H_Q(x, y, t) \psi(x) \nu_h(x) \\ &= \int_M \varphi(x, y) \mathcal{E}(r, t) \sum_{k=0}^Q h_k(x, y) \psi(x) t^k \nu_h(x) \\ &= \int_M \varphi(x, y) (4\pi t)^{-n/2} e^{-\frac{1}{4}|y-x|^2/t} \sum_{k=0}^Q h_k(x, y) \psi(x) t^k \nu_h(x) \\ &= (4\pi)^{-n/2} \sum_{k=0}^Q t^k \int_{\mathbb{R}^n} \left(\begin{array}{c} \rho(|w| \sqrt{t}) e^{-\frac{1}{4}|w|^2} \\ \cdot h_k(y + w\sqrt{t}, y) \psi(y + w\sqrt{t}) \end{array} \right) \nu_h(w).\end{aligned}$$

Thus, as the h_k are C^∞ , for any fixed $t > 0$,

$$\|(\mathcal{G}_Q \psi)(\cdot, t)\|_{C^l} \leq c_l \|\psi\|_{C^l}$$

for some constant c_l , and we have (17.88). For (17.89), note that each integrand in the above final expression for $(\mathcal{G}_Q \psi)(y, t)$ is bounded by an integrable function,

namely a constant multiple of $e^{-\frac{1}{4}|w|^2}$. Thus, we may apply the Lebesgue Dominated Convergence Theorem to obtain (17.89):

$$\begin{aligned}
& \lim_{t \rightarrow 0^+} (\mathcal{G}_Q \psi)(y, t) \\
&= (4\pi)^{-n/2} \sum_{k=0}^Q \lim_{t \rightarrow 0^+} t^k \int_{\mathbb{R}^n} \left(\begin{array}{c} \rho(|w| \sqrt{t}) e^{-\frac{1}{4}|w|^2} \\ \cdot h_k(y + w\sqrt{t}, y) \psi(y + w\sqrt{t}) \end{array} \right) \nu_h(w) \\
&= (4\pi)^{-n/2} \int_{\mathbb{R}^n} \lim_{t \rightarrow 0^+} \rho(|w| \sqrt{t}) e^{-\frac{1}{4}|w|^2} h_0(y + w\sqrt{t}, y) \psi(y + w\sqrt{t}) \nu_h(w) \\
&= (4\pi)^{-n/2} \int_{\mathbb{R}^n} e^{-\frac{1}{4}|w|^2} h_0(y, y) \psi(y) \nu_e(w) = h_0(y, y) \psi(y) = \psi(y).
\end{aligned}$$

To see (17.90), we make the change of variables $w = (z - x) / \sqrt{s}$, $z = x + w\sqrt{s}$ in computing

$$\begin{aligned}
(G_Q * K)(x, y, t) &= \int_0^t \int_{\mathbb{R}^n} \varphi(x, z) H_Q(x, z, s) \circ K(z, y, t - s) \nu_h(z) ds \\
&= \int_0^t \int_{\mathbb{R}^n} \varphi(x, z) (4\pi s)^{-m} e^{-\frac{1}{4}|z-x|^2/s} \sum_{k=0}^Q h_k(x, z) \circ K(z, y, t - s) s^k \nu_h(z) ds \\
(17.91) \quad &= \int_0^t \int_{\mathbb{R}^n} \left(\begin{array}{c} \varphi(x, x + w\sqrt{s}) (4\pi)^{-m} e^{-\frac{1}{4}w^2} \\ \cdot \sum_{k=0}^Q h_k(x, x + w\sqrt{s}) \circ K(x + w\sqrt{s}, y, t - s) s^k \end{array} \right) \nu_h(w) ds.
\end{aligned}$$

Moreover, we have

$$\begin{aligned}
& \frac{\partial}{\partial t} (G_Q * K)(x, y, t) \\
&= \int_{\mathbb{R}^n} \left(\begin{array}{c} \varphi(x, x + w\sqrt{s}) (4\pi)^{-m} \exp(-\frac{1}{4}w^2) \\ \cdot \sum_{k=0}^Q h_k(x, x + w\sqrt{s}) \circ K(x + w\sqrt{s}, y, t - s) s^k \end{array} \right) \nu_h(w) \\
&+ \int_0^t \int_{\mathbb{R}^n} \left(\begin{array}{c} \varphi(x, x + w\sqrt{s}) (4\pi)^{-m} \exp(-\frac{1}{4}w^2) \\ \cdot \sum_{k=0}^Q h_k(x, x + w\sqrt{s}) \circ \frac{\partial}{\partial t} K(x + w\sqrt{s}, y, t - s) s^k \end{array} \right) \\
(17.92) \quad & \cdot \nu_h(w) ds.
\end{aligned}$$

Since the h_k are fixed C^∞ sections, the forms of (17.91) and (17.92) imply that the derivatives of $G_Q * K$ of order $\leq l$ on $M \times M \times [0, T]$ have bounds (depending on T) in terms of those of K , so that $\|(G_Q * K)\|_{C^l(T)} \leq c_{l,T} \|K\|_{C^l(T)}$. $\square$

We set

$$\begin{aligned}
K_{Q,0}(x, y, t) &:= (\partial_t + \mathcal{D}_y^2) G_Q(x, y, t) \text{ and} \\
K_{Q,j}(x, y, t) &:= \int_0^t \int_M K_{Q,0}(x, z, s) \circ K_{Q,j-1}(z, y, t - s) \nu_h(z) ds \\
&= (K_{Q,0} * K_{Q,j-1})(x, y, t) \text{ for } j \geq 1.
\end{aligned}$$

The next result implies that for Q sufficiently large,

$$(17.93) \quad \kappa_Q := G_Q + \sum_{j=0}^{\infty} (-1)^{j+1} G_Q * K_{Q,j}$$

exists and is a general heat kernel for $\mathcal{D}^2$; in particular, κ_Q is independent of Q .

THEOREM 17.48. *For any integer $k \geq 2$, if we choose $Q > m + 2k$ and $T > t_0 > 0$, the series (17.93) defining $\kappa_Q(x, y, t)$ converges in $C^k(\mathcal{H}_{|M \times M \times [t_0, T]})$, $\kappa_Q(x, y, t)$ satisfies $(\partial_t + \mathcal{D}_x^2) \kappa_Q = 0$, and*

$$(17.94) \quad \lim_{t \rightarrow 0^+} \int_M \kappa_Q(y, x, t) \psi(y) \nu_h(y) = \psi(x),$$

for all $\psi \in C^0(E \otimes \Sigma^\pm(M))$ (i.e., κ_Q is a general heat kernel in the sense of Definition 17.32, p. 547). Moreover,

$$(17.95) \quad |\kappa_Q(x, y, t) - G_Q(x, y, t)| \leq Ct^{Q-m+1},$$

for some constant C independent of $(x, y, t) \in M \times M \times (0, T)$.

PROOF. Once we prove that for $k \geq 2$ and $Q > m + 2k + 1$ the series

$$K_Q(x, y, t) := \sum_{j=0}^{\infty} (-1)^{j+1} K_{Q,j}(x, y, t)$$

converges in $C^k(\mathcal{H}_{|M \times M \times [0, T]})$, then according to Proposition 17.47,

$$\begin{aligned} G_Q + \sum_{j=0}^{\infty} (-1)^{j+1} G_Q * K_{Q,j} &= G_Q + G_Q * \sum_{k=0}^{\infty} (-1)^{j+1} K_{Q,j} \\ &= G_Q + G_Q * K_Q, \end{aligned}$$

where the convergence of the first infinite sum is in $C^k(\mathcal{H}_{|M \times M \times [0, T]})$. Thus, noting that although G_Q is not C^k at $t = 0$,

$$\kappa_Q := G_Q + \sum_{j=0}^{\infty} (-1)^{j+1} G_Q * K_{Q,j} \in C^k(\mathcal{H}_{|M \times M \times (0, \infty)})$$

will exist and the convergence will be in $C^k(\mathcal{H}_{|M \times M \times [t_0, T]})$ if $0 < t_0 < T < \infty$. Then for $k \geq 2$, $(\partial_t + \mathcal{D}_x^2) \kappa_Q$ can be computed via term-by-term differentiation:

$$\begin{aligned} &(\partial_t + \mathcal{D}_x^2) \kappa_Q(x, y, t) \\ &= (\partial_t + \mathcal{D}_x^2) G_Q(x, y, t) \\ &\quad + \sum_{j=0}^{\infty} (-1)^{j+1} (\partial_t + \mathcal{D}_x^2) \int_0^t \int_M G_Q(x, z, s) \circ K_{Q,j}(z, y, t-s) \nu_h(z) ds \\ &= K_{Q,0}(x, y, t) + \sum_{j=0}^{\infty} (-1)^{j+1} \lim_{s \rightarrow t^-} \int_M G_Q(x, z, t-s) \circ K_{Q,j}(z, y, s) \nu_h(z) \\ &\quad + \sum_{j=1}^{\infty} (-1)^{j+1} \int_0^t \int_M K_{Q,0}(x, z, s) \circ K_{Q,j}(z, y, t-s) \nu_h(z) ds \\ &= K_{Q,0}(x, y, t) + \sum_{j=0}^{\infty} (-1)^{j+1} K_{Q,j}(x, y, t) + \sum_{k=0}^{\infty} (-1)^{j+1} K_{Q,j+1}(x, y, t) = 0. \end{aligned}$$

To prove that the series for $K_Q(x, y, t)$ converges in the $C^k(\mathcal{H}_{|M \times M \times [t_0, T]})$, we will estimate the terms of this sum and their derivatives so that the Weierstrass M -test can be applied. Recall that

$$K_{Q,0}(x, y, t) := (\partial_t + \mathcal{D}_x^2) G_Q(x, y, t), \text{ where}$$

$$G_Q(x, y, t) := \begin{cases} \varphi(x, y) H_Q(x, y, t), & \text{for } (x, y) \in \delta_{r_2}(M \times M), \ t > 0, \\ 0, & \text{for } (x, y) \notin \delta_{r_2}(M \times M), \ t > 0, \end{cases}$$

and $\varphi(x, y) := \rho(d(x, y))$. Note that $G_Q(x, y, t)$ and all of its local derivatives vanish for $d(x, y) \geq r_2$, and so we assume that $d(x, y) < r_2$ in what follows. For $d(x, y) < r_1$, we have $\varphi(x, y) = \rho(d(x, y)) = 1$, and

$$\begin{aligned} K_{Q,0}(x, y, t) &= (\partial_t + \mathcal{D}_x^2) G_Q(x, y, t) = (\partial_t + \mathcal{D}_x^2)(\varphi(x, y) H_Q(x, y, t)) \\ &= (\partial_t + \mathcal{D}_x^2) H_Q(x, y, t) = \mathcal{E}(d(x, y), t) t^Q \mathcal{D}^2(U_Q)(x, y). \end{aligned}$$

For $r := d(x, y) \in [r_1, r_2)$,

$$\begin{aligned} K_{Q,0}(x, y, t) &= (\partial_t + \mathcal{D}_x^2) G_Q(x, y, t) = (\partial_t + \mathcal{D}_x^2)(\varphi(x, y) H_Q(x, y, t)) \\ &= (\partial_t + \mathcal{D}_x^2) H_Q(x, y, t) + (\partial_t + \mathcal{D}_x^2)((\varphi(x, y) - 1) H_Q(x, y, t)) \\ &= \mathcal{E}(r, t) t^Q \mathcal{D}^2(U_Q)(y) + (\partial_t + \mathcal{D}_x^2)((\varphi(x, y) - 1) H_Q(x, y, t)), \end{aligned}$$

and because of the factor $t^{-m} e^{-d(x, y)^2/4t}$ in $H_Q(x, y, t)$,

$$|K_{Q,0}(x, y, t)| \leq \mathcal{E}(r, t) t^Q |\mathcal{D}^2(U_Q)(y)| + C_0 t^{-m-2} e^{-r_1^2/t}$$

for some (x, y, t) -independent constant C_0 . Since $e^{-r_1^2/t}$ is $O(t^k)$ for all $k > 0$, putting this together with the result for $d(x, y) < r_1$, we have

$$|K_{Q,0}(x, y, t)| \leq C_Q e^{-r^2/4t} t^{Q-m} \leq C_Q t^{Q-m},$$

for all $(x, y, t) \in M \times M \times [0, \infty)$, for some (x, y, t) -independent constant C_Q . Using the same reasoning, and noting that differentiation of $e^{-d(x, y)^2/4t}$ with respect to local coordinates x^i or y^j introduces factors of t^{-1} , while applying ∂_t introduces factors of t^{-2} , it is straightforward to see that

$$(17.96) \quad |(\partial_t)^s \partial_{x^{i_1}} \cdots \partial_{x^{i_p}} \partial_{y^{j_1}} \cdots \partial_{y^{j_q}} K_{Q,0}(x, y, t)| \leq C_Q (p + q + s) t^{Q-m-p-q-2s},$$

for some constant $C_Q(N)$ depending monotonically on $N = 0, 1, 2, \dots$, say with $C_Q(0) = C_Q$. We will use this below. Recall

$$|K_{Q,1}(x, y, t)| = \left| \int_0^t \int_M K_{Q,0}(x, z, s) \circ K_{Q,0}(z, y, t-s) \nu_h(z) ds \right|.$$

Then

$$\begin{aligned} |K_{Q,1}(x, y, t)| &\leq \int_0^t \int_M |K_{Q,0}(x, z, s) \circ K_{Q,0}(z, y, t-s)| \nu_h(z) ds \\ &\leq \int_0^t \int_M |K_{Q,0}(x, z, s)| |K_{Q,0}(z, y, t-s)| \nu_h(z) ds \\ &\leq \int_0^t \int_M C_Q^2 s^{Q-m} (t-s)^{Q-m} \nu_h(z) ds \\ &= V(M) C_Q^2 \int_0^t s^{Q-m} (t-s)^{Q-m} ds \\ &= V(M) C_Q^2 t^{2Q-2m+1} \frac{\Gamma(Q-m+1)^2}{\Gamma(2Q-2m+2)}. \end{aligned}$$

For the last equality, recall that for $a, b \geq 0$,

$$\int_0^1 x^a (1-x)^b dx = \frac{\Gamma(a+1) \Gamma(b+1)}{\Gamma(a+b+2)}.$$

Thus,

$$\begin{aligned}
\int_0^t s^a (t-s)^b ds &= \int_0^t \left(\left(\frac{s}{t} \right)^a t^a \right) t^b \left(1 - \frac{s}{t} \right)^b ds \\
&= t^{a+b} \int_0^t \left(\frac{s}{t} \right)^a \left(1 - \frac{s}{t} \right)^b ds \quad \left(\text{substituting } x = \frac{s}{t}, t dx = ds \right) \\
&= t^{a+b} \int_0^1 x^a (1-x)^b t dx = t^{a+b+1} \int_0^1 x^a (1-x)^b dx \\
&= t^{a+b+1} \frac{\Gamma(a+1) \Gamma(b+1)}{\Gamma(a+b+2)}.
\end{aligned}$$

More generally, if $f_1, f_2 \in C^0(\mathcal{H})$ with

$$|f_1(x, y, t)| \leq C_1 t^{p_1} \text{ and } |f_2(x, y, t)| \leq C_2 t^{p_2} \text{ (for } p_1, p_2 \geq 0),$$

$$\begin{aligned}
|(f_1 * f_2)(x, y, t)| &= \left| \int_0^t \int_M f_1(x, z, s) \circ f_2(z, y, t-s) \nu_h(z) ds \right| \\
&\leq C_1 C_2 V(M) \int_0^t s^{p_1} (t-s)^{p_2} ds \\
&= C_1 C_2 \frac{\Gamma(p_1+1) \Gamma(p_2+1)}{\Gamma(p_1+p_2+2)} V(M) t^{p_1+p_2+1}.
\end{aligned}$$

Applying this, we get the following fact that will also be needed,

$$\begin{aligned}
(17.97) \quad |(f_1 * f_2 * f_3)(x, y, t)| &\leq C_1 \left(C_2 C_3 \frac{\Gamma(p_2+1) \Gamma(p_3+1)}{\Gamma(p_2+p_3+2)} V(M) \right) \\
&\quad \cdot \frac{\Gamma(p_1+1) \Gamma(p_2+p_3+2)}{\Gamma(p_1+p_2+p_3+3)} V(M) t^{p_1+p_2+p_3+2} \\
&= C_1 C_2 C_3 V(M)^2 \frac{\Gamma(p_1+1) \Gamma(p_2+1) \Gamma(p_3+1)}{\Gamma(p_1+p_2+p_3+3)} t^{p_1+p_2+p_3+2}.
\end{aligned}$$

Consequently,

$$\begin{aligned}
|(*^3 f_1)(x, y, t)| &:= |(f_1 * f_1 * f_1)(x, y, t)| \\
&\leq C_1^3 V(M)^2 \frac{\Gamma(p_1+1)^3}{\Gamma(3(p_1+1))} t^{3p_1+2},
\end{aligned}$$

and by induction, we see that

$$\begin{aligned}
|(*^k f_1)(x, y, t)| &:= \left| (f_1 * \overset{k \text{ factors}}{\dots} * f_1)(x, y, t) \right| \\
&\leq C_1^k V(M)^{k-1} \frac{\Gamma(p_1+1)^k}{\Gamma((p_1+1)k)} t^{(p_1+1)k-1}.
\end{aligned}$$

Thus, for $j = 0, 1, 2, \dots$,

$$\begin{aligned}
|K_{Q,j}(x, y, t)| &= |*^{j+1} K_{Q,0}(x, y, t)| \\
&\leq C_Q^{j+1} V(M)^j \frac{\Gamma(Q-m+1)^{j+1}}{\Gamma((Q-m+1)(j+1))} t^{(Q-m+1)(j+1)-1}.
\end{aligned}$$

We have assumed that $Q > m + 2k$ and $k \geq 2$. Consequently, in the preceding expression all the powers $(Q - m + 1)(j + 1) - 1$ of t are positive. Hence, the M -test will apply to give uniform convergence of the series $\sum_{j=0}^{\infty} (-1)^{j+1} K_{Q,j}(x, y, t)$ on $M \times M \times [0, T]$ if for every constant $R \geq 0$

$$\sum_{j=0}^{\infty} \frac{R^j}{\Gamma((Q - m + 1)(j + 1))} < \infty,$$

but as $Q > m$, this holds by comparison with $\sum_{j=0}^{\infty} \frac{R^j}{\Gamma(j+1)} = e^R$.

We now show the $C^k(\mathcal{H}|_{M \times M \times [0, T]})$ -convergence of

$$K_Q(x, y, t) = \sum_{j=0}^{\infty} (-1)^{j+1} K_{Q,j}(x, y, t),$$

for $Q > m + 2k$. Through repeated use of (17.86) and (17.87), we have for $j \geq 3$

$$\begin{aligned} & (\partial_t)^s \partial_{x^{i_1}} \cdots \partial_{x^{i_p}} \partial_{y^{j_1}} \cdots \partial_{y^{j_q}} K_{Q,j}(x, y, t) \\ &= \left(((\partial_t)^s \partial_{x^{i_1}} \cdots \partial_{x^{i_p}} K_{Q,0}) * (K_{Q,j-3}) * (\partial_{y^{j_1}} \cdots \partial_{y^{j_q}} K_{Q,0}) \right)(x, y, t). \end{aligned}$$

For $N = p + q + s \leq k$, we have

$$\begin{aligned} |(\partial_t)^s \partial_{x^{i_1}} \cdots \partial_{x^{i_p}} K_{Q,0}| &\leq C_Q(N) t^{Q-m-p-2s}, \\ |K_{Q,j-3}| &\leq C_Q^{j-2}(N) V(M)^{j-3} \\ &\quad \cdot \frac{\Gamma(Q - m + 1)^{j-2}}{\Gamma((Q - m + 1)(j - 2))} t^{(Q-m+1)(j-2)-1}, \text{ and} \\ (17.98) \quad |\partial_{y^{j_1}} \cdots \partial_{y^{j_q}} K_{Q,0}| &\leq C_Q(N) t^{Q-m-q}, \end{aligned}$$

where all the powers of t are positive, since $Q > m + 2k \geq m + 2(p + q + s)$. Using (17.86), (17.87), (17.97), and (17.98), we have

$$\begin{aligned} & |(\partial_t)^s \partial_{x^{i_1}} \cdots \partial_{x^{i_p}} \partial_{y^{j_1}} \cdots \partial_{y^{j_q}} K_{Q,j}(x, y, t)| \\ &= \left| \left(((\partial_t)^s \partial_{x^{i_1}} \cdots \partial_{x^{i_p}} K_{Q,0}) * (K_{Q,j-3}) * (\partial_{y^{j_1}} \cdots \partial_{y^{j_q}} K_{Q,0}) \right)(x, y, t) \right| \\ &\leq C_Q(N)^j V(M)^{j-1} \frac{\Gamma(Q - m + 1)^{j-2}}{\Gamma((Q - m + 1)(j - 2))} \cdot t^{(Q-m+1)j-(q+2s+p)-1} \\ &\quad \cdot \frac{\Gamma(Q - m - p - 2s + 1) \Gamma((Q - m + 1)(j - 2)) \Gamma(Q - m - q + 1)}{\Gamma(Q - m - p - 2s + (Q - m + 1)(j - 2) - 1 + Q - m - q + 3)} \\ &\leq C_Q(N)^j V(M)^{j-1} \cdot t^{(Q-m+1)j-(q+2s+p)-1} \\ &\quad \cdot \frac{\Gamma(Q - m - p - 2s + 1) \Gamma(Q - m + 1)^{j-2} \Gamma(Q - m - q + 1)}{\Gamma((Q - m + 1)j - (p + 2s + q))}. \end{aligned}$$

Since $\Gamma((Q - m + 1)j - (p + 2s + q)) \geq Cj!$ for some constant C , the series of these terms can be estimated from above, using $\sum R^j/j! < \infty$ as in the case $k = 0$. Thus, the M -test can be used to obtain the uniform convergence (for $Q > m + 2k$) on $M \times M \times [0, T]$ of

$$\sum_{j=0}^{\infty} (-1)^{j+1} (\partial_t)^s \partial_{x^{i_1}} \cdots \partial_{x^{i_p}} \partial_{y^{j_1}} \cdots \partial_{y^{j_q}} K_{Q,j}(x, y, t),$$

and hence the $C^k(\mathcal{H}|_{M \times M \times [0, T]})$ -convergence of $K_Q = \sum_{j=0}^{\infty} (-1)^{j+1} K_{Q,j}(x, y, t)$.

We now prove (17.95). From $\kappa_Q = G_Q + \sum_{j=0}^{\infty} (-1)^{j+1} G_Q * K_{Q,j}$, we have

$$|\kappa_Q(x, y, t) - G_Q(x, y, t)| = |(G_Q * K_Q)(x, y, t)|.$$

Moreover for some constant C ,

$$\begin{aligned} |K_Q(x, y, t)| &\leq \sum_{j=0}^{\infty} |K_{Q,j}(x, y, t)| \\ &\leq \sum_{j=0}^{\infty} C_Q^{j+1} V(M)^j \frac{\Gamma(Q-m+1)^{j+1}}{\Gamma((Q-m+1)(j+1))} t^{(Q-m+1)(j+1)-1} \\ &= t^{Q-m} \sum_{j=0}^{\infty} C_Q^{j+1} V(M)^j \frac{\Gamma(Q-m+1)^{j+1}}{\Gamma((Q-m+1)(j+1))} t^{(Q-m+1)j} \\ (17.99) \quad &\leq C t^{Q-m}. \end{aligned}$$

With $K = K_Q$ in (17.91), we obtain

$$\begin{aligned} (G_Q * K_Q)(x, y, t) &= \int_0^t \int_M \left(\frac{\varphi(x, x + w\sqrt{s})(4\pi)^{-m} e^{-\frac{1}{4}w^2}}{\sum_{k=0}^Q h_k(x, x + w\sqrt{s}) \circ K_Q(x + w\sqrt{s}, y, t-s) s^k} \right) \nu_h(w) ds. \end{aligned}$$

Then using (17.99), for some constants C' and C'' , we have

$$\begin{aligned} |\kappa_Q(x, y, t) - G_Q(x, y, t)| &= |(G_Q * K_Q)(x, y, t)| \\ &\leq C' \int_0^t \sum_{k=0}^Q (t-s)^{Q-m} s^k ds \\ &= \sum_{k=0}^Q C' t^{Q-m+k+1} \\ &\leq C'' t^{Q-m+1} \text{ as } t \rightarrow 0^+, \end{aligned}$$

which yields (17.95). Finally, note that

$$\begin{aligned} &\left| \int_M \kappa_Q(y, x, t) \psi(y) v_y - \psi(x) \right| \\ &\leq \left| \int_M (\kappa_Q(y, x, t) - G_Q(y, x, t)) \psi(y) v_y \right| + \left| \int_M G_Q(y, x, t) \psi(y) v_y - \psi(x) \right| \\ &\leq C t^{Q-m+1} \int_M |\psi(y)| v_y + \left| \int_M G_Q(y, x, t) \psi(y) v_y - \psi(x) \right|. \end{aligned}$$

Thus, (17.94) follows from (17.89) in Proposition 17.47, p. 569. $\square$

5. The Local Index Formula

Content and Meaning of the Local Index Formula. In the previous section, we showed that for $x, y \in M$ (of even dimension $n = 2m$) with $r = d(x, y)$, denoting the Riemannian distance from x to y , sufficiently small, the heat kernel $k(x, y, t)$ of $\mathcal{D}^2$ has an asymptotic expansion as $t \rightarrow 0^+$ of the form

$$k(x, y, t) \sim H_Q(x, y, t) := \mathcal{E}(r, t) \sum_{j=0}^Q h_j(x, y) t^j,$$

for any fixed integer $Q > m + 4$, where

$$h_j(x, y) \in \text{Hom}\left((E \otimes \Sigma(M))_x, (E \otimes \Sigma(M))_y\right), \quad j \in \{0, 1, \dots, Q\}.$$

In particular, with $y = x$, we have

$$(17.100) \quad k(x, x, t) \sim (4\pi t)^{-m} \sum_{j=0}^Q h_j(x, x) t^j = (4\pi)^{-m} \sum_{j=0}^Q h_j(x, x) t^{j-m}.$$

From (17.39) we know that for any $t > 0$,

$$\int_M \text{Str}(k(x, x, t)) \nu_h(x) = \text{index}(\mathcal{D}^+),$$

which is constant, independent of t . As $t \rightarrow 0^+$, we deduce from (17.100) that

$$(17.101) \quad \begin{aligned} & \int_M \text{Str}(h_j(x, x)) \nu_h(x) = 0 \quad \text{for } j \in \{0, 1, \dots, m-1\}, \text{ while} \\ & (4\pi)^{-m} \int_M \text{Str}(h_m(x, x)) \nu_h(x) = \text{index}(\mathcal{D}^+). \end{aligned}$$

We have a somewhat cumbersome formula for $h_m(x, x)$, and it is already clear from the formula that $h_m(x, x)$ is determined by the metric h and the connection ε on $U(E)$ in a neighborhood of the point x (indeed by finitely many derivatives of h and ε at x). One might regard the gist of the Index Formula for twisted Dirac operator as exhibiting the global quantity $\text{index}(\mathcal{D}^+)$ as the integral of a form which may be locally computed. From this perspective, (17.101) does the job. The direct computation of $h_m(x, x)$ is actually not very difficult for $m = 1$ and 2 (i.e., for $\dim(M) = 2$ or 4), and we will carry it out explicitly. However, for large values of m it is rather cumbersome and one would like a more tractable formula for $h_m(x, x)$. It is also desirable to express $h_m(x, x)$ in terms of curvature forms, thereby showing that $h_m(x, x)$ only depends on the 2-jet of the metric and the 1-jet of ε . (For a rigorous definition of k -jets we refer back to Section 6.2 with Definition 6.10, p.166.) Moreover, since $\text{index}(\mathcal{D}^+)$ is insensitive to perturbations in h and ε , one expects that $h_m(x, x) \nu_h$ can be expressed in terms of curvature forms of characteristic classes for M and E . The Local Index Formula below does this. Moreover, since the Local Index Formula is a purely local result, it may be applied to obtain the (global) Index Formula for elliptic operators which are only locally of the form of twisted Dirac operator $\mathcal{D}^+$. Indeed, if $\mathcal{A}$ is such an operator (possibly on a nonspin manifold) and k is the heat kernel for $\mathcal{A}^* \mathcal{A} \oplus \mathcal{A} \mathcal{A}^*$, then from the spectral resolution of $\mathcal{A}$, we still have

$$\int_M \text{Str}(h_m(x, x)) \nu_h(x) = \text{index}(\mathcal{A}),$$

where the supertrace Str is defined in the natural way. Now, the crucial observation is that the Local Index Formula allows us to compute $\text{Str}(h_m(x, x))$ once $\mathcal{A}$ is represented *locally* as a twisted Dirac operator. We will see a number of examples of such $\mathcal{A}$ in the next section. In fact, it is not easy to find any first-order elliptic operators of geometrical significance which are not locally twisted Dirac operators, or 0-th order perturbations thereof. Our goal in this section is to prove

THEOREM 17.49 (The Local Index Formula). *Let $\dim M = 2m$ and $x \in M$. Let B be some neighborhood about x and $\mathcal{D}: C^\infty(B, E(B) \otimes \Sigma(B)) \leftarrow$ a twisted Dirac operator. Let $\mathcal{D}$ be determined by a connection ε on $E(B)$, a metric h on B with Levi-Civita connection θ , and a spin structure over FB . Let $h_m(x, x)$ be as in the diagonal asymptotic expansion (17.100) of the heat kernel of $\mathcal{D}^2$. If Ω^ε denotes the curvature of ε and Ω^θ denotes the curvature of θ , then*

$$(17.102) \quad (4\pi)^{-m} \text{Str}(h_m(x, x)) = \left\langle \text{Tr}(e^{i\Omega^\varepsilon/2\pi}) \wedge \det\left(\frac{i\Omega^\theta/4\pi}{\sinh(i\Omega^\theta/4\pi)}\right)^{1/2}, \nu_h(x) \right\rangle,$$

where the meaning of the right side was explained in the paragraph following (17.40), p. 544.

How the Curvature Terms Arise in the Heat Asymptotics. Using normal coordinates $(y^1, \dots, y^{2m}) \in B(r_0, 0)$ about $x \in M$ and the radial gauge, and selecting $V_0 \in \mathbb{C}^N \otimes \Sigma_{2m}$, we have (see (17.80), (17.78) and Proposition 17.45, p. 564),

$$(17.103) \quad h_m(x, x)(V_0) = \int_{I^m} \prod_{i=0}^{m-1} (s_i)^i \left((A_{s_{m-1}} \circ \dots \circ A_{s_0}) \left[\tilde{V}_0 \right] \right)(0) ds_0 \dots ds_{m-1},$$

where $\tilde{V}_0 \in C^\infty(B(r_0, 0), \mathbb{C}^N \otimes \Sigma_{2m})$ is the constant extension of V_0 . Recall that for $\psi \in C^\infty(B(r_0, 0), \mathbb{C}^N \otimes \Sigma_{2m})$, we have

$$A_s[\psi](y) := A[\psi](sy), \text{ where} \\ A[\psi] := h^{1/4} \Delta \left[h^{-1/4} \psi \right] - (\mathcal{F} + \tfrac{1}{4}S)[\psi].$$

While the right side of (17.103) may seem unwieldy, there is substantial simplification due to facts that $(A_{s_{m-1}} \circ \dots \circ A_{s_0}) \left[\tilde{V}_0 \right](y)$ is evaluated at $y = 0$ in (17.103) and that only those terms of $A_{s_{m-1}} \circ \dots \circ A_{s_0} \left[\tilde{V}_0 \right](0)$ which involve $\gamma_{n+1} := \gamma_1 \dots \gamma_{2m}$ will survive when the supertrace $\text{Str}(h_m(x, x))$ is taken (see Proposition 17.13, p. 522). To see how we may take advantage of these facts, we

need to expand

$$\begin{aligned}
A[\psi] &= -h^{1/4} \mathcal{D}^2 \left[h^{-1/4} \psi \right] = h^{1/4} \Delta \left[h^{-1/4} \psi \right] - (\mathcal{F} + \tfrac{1}{4} S) [\psi] \\
&= h^{-1/4} \nabla_{\partial_j} (h^{ij} \sqrt{h} \nabla_{\partial_i} (h^{-1/4} \psi)) - (\mathcal{F} + \tfrac{1}{4} S) [\psi] \\
&= h^{-1/4} \left(\begin{array}{c} \partial_j (h^{ij} \sqrt{h} \nabla_{\partial_i} (h^{-1/4} \psi)) \\ + h^{ij} \sqrt{h} (\varepsilon \oplus \tilde{\theta})(\partial_j) \nabla_{\partial_i} (h^{-1/4} \psi) \end{array} \right) - (\mathcal{F} + \tfrac{1}{4} S) [\psi] \\
&= h^{-1/4} \left(\begin{array}{c} \partial_j (h^{ij} \sqrt{h} (\partial_i (h^{-1/4} \psi) + (\varepsilon \oplus \tilde{\theta})(\partial_i) h^{-1/4} \psi)) \\ + h^{ij} \sqrt{h} (\varepsilon \oplus \tilde{\theta})(\partial_j) (\partial_i (h^{-1/4} \psi) + (\varepsilon \oplus \tilde{\theta})(\partial_i) h^{-1/4} \psi) \end{array} \right) \\
&\quad - (\mathcal{F} + \tfrac{1}{4} S) [\psi] \\
&= h^{-1/4} \partial_j (h^{ij} \sqrt{h} \partial_i (h^{-1/4} \psi)) + h^{-1/4} \partial_j (h^{1/4} h^{ij} (\varepsilon \oplus \tilde{\theta})(\partial_i) \psi) \\
&\quad + h^{ij} h^{1/4} (\varepsilon \oplus \tilde{\theta})(\partial_j) \partial_i (h^{-1/4} \psi) + h^{ij} (\varepsilon \oplus \tilde{\theta})(\partial_j) (\varepsilon \oplus \tilde{\theta})(\partial_i) \psi \\
&\quad - \tfrac{1}{2} (\Omega_{jk}^\varepsilon \otimes \gamma^j \gamma^k) \psi - \tfrac{1}{4} S \psi.
\end{aligned}$$

In order to exhibit the parts of A which are of pure order 0, 1 and 2, we expand further:

$$\begin{aligned}
A[\psi] &= h^{ij} \partial_j \partial_i \psi + \left(h^{-1/4} \partial_j (h^{ij} h^{1/4}) + h^{1/4} h^{ji} \partial_j (h^{-1/4}) \right) \partial_i \psi \\
&\quad + h^{-1/4} \partial_j (h^{ij} \sqrt{h} \partial_i (h^{-1/4})) \psi \\
&\quad + h^{ij} (\varepsilon \oplus \tilde{\theta})(\partial_i) \partial_j \psi + h^{-1/4} \partial_j (h^{1/4} h^{ij} (\varepsilon \oplus \tilde{\theta})(\partial_i)) \psi \\
&\quad + h^{ij} (\varepsilon \oplus \tilde{\theta})(\partial_j) \partial_i \psi + h^{ij} h^{1/4} (\varepsilon \oplus \tilde{\theta})(\partial_j) \partial_i (h^{-1/4}) \psi \\
&\quad + h^{ij} (\varepsilon \oplus \tilde{\theta})(\partial_j) (\varepsilon \oplus \tilde{\theta})(\partial_i) \psi - \tfrac{1}{2} (\Omega_{jk}^\varepsilon \otimes \gamma^j \gamma^k) \psi - \tfrac{1}{4} S \psi \\
&= h^{ij} \partial_j \partial_i \psi \\
&\quad + \left(h^{-1/4} \partial_j (h^{ij} h^{1/4}) + h^{1/4} h^{ji} \partial_j (h^{-1/4}) \right) \partial_i \psi \\
&\quad + h^{ij} (\varepsilon \oplus \tilde{\theta})(\partial_i) \partial_j \psi + h^{ij} (\varepsilon \oplus \tilde{\theta})(\partial_j) \partial_i \psi \\
&\quad + h^{-1/4} \partial_j (h^{1/4} h^{ij} (\varepsilon \oplus \tilde{\theta})(\partial_i)) \psi + h^{ij} h^{1/4} (\varepsilon \oplus \tilde{\theta})(\partial_j) \partial_i (h^{-1/4}) \psi \\
&\quad + h^{ij} (\varepsilon \oplus \tilde{\theta})(\partial_j) (\varepsilon \oplus \tilde{\theta})(\partial_i) \psi - \tfrac{1}{2} (\Omega_{jk}^\varepsilon \otimes \gamma^j \gamma^k) \psi - \tfrac{1}{4} S \psi.
\end{aligned}$$

Finally,

$$\begin{aligned}
A[\psi] &= h^{ij} \partial_j \partial_i \psi \\
&\quad + \left(h^{-1/4} \partial_j (h^{ij} h^{1/4}) + h^{1/4} h^{ji} \partial_j (h^{-1/4}) + 2h^{ji} (\varepsilon \oplus \tilde{\theta})(\partial_j) \right) \partial_i \psi \\
(17.104) \quad &\quad + \left(\begin{array}{c} h^{-1/4} \partial_j (h^{1/4} h^{ij} (\varepsilon \oplus \tilde{\theta})(\partial_i)) + h^{ij} h^{1/4} (\varepsilon \oplus \tilde{\theta})(\partial_j) \partial_i (h^{-1/4}) \\ + h^{ij} (\varepsilon \oplus \tilde{\theta})(\partial_j) (\varepsilon \oplus \tilde{\theta})(\partial_i) - \tfrac{1}{2} (\Omega_{jk}^\varepsilon \otimes \gamma^j \gamma^k) - \tfrac{1}{4} S \end{array} \right) \psi.
\end{aligned}$$

We wish to alter the operator A in such a way that the alteration does not affect $\text{Str}(h_m(0,0))$, but the altered operator is much simpler. Note that in (17.104), the differential operator A has three parts of orders 2, 1, and 0 which contain 1, 3, and 5 terms each. Correspondingly, there are $(1+3+5)^m = 9^m$ terms in the composition $A_{s_{m-1}} \circ \cdots \circ A_{s_0}$. However, any of these terms of $A_{s_{m-1}} \circ \cdots \circ A_{s_0}$ which involve

fewer than $2m$ gamma matrices γ^i will not contribute to $\text{Str}(h_m(0,0))$. The term of A which produces the most (four) γ^i is a subterm of $h^{ij}(\varepsilon \oplus \tilde{\theta})(\partial_j)(\varepsilon \oplus \tilde{\theta})(\partial_i)$, namely

(17.105)

$$h^{ij}\tilde{\theta}(\partial_j)\tilde{\theta}(\partial_i)\psi = h^{ij}(R_{klpj}(0)\frac{1}{8}\gamma^k\gamma^ly^p)\left(R_{k'l'qi}(0)\frac{1}{8}\gamma^{k'}\gamma^{l'}\right)y^q\psi + \mathcal{O}(|y|^3).$$

Although this subterm contributes four γ^i , it introduces two factors of y^i which must be differentiated by terms in subsequent factors of $A_{s_{m-1}} \circ \dots \circ A_{s_0}$ in order to contribute to $\text{Str}(h_m(0,0))$. We say that the **degree of contribution** ($\deg_c$) of the subterm (17.105) to $\text{Str}(h_m(0,0))$ is $4 - 2$ or 2 . Note that $h^{ij}\partial_j\partial_i\psi$ has no γ^i , but it contains two differentiations which can serve to eliminate two factors of y^i in previous terms. Hence, although $h^{ij}\partial_j\partial_i$ contains no γ^i , we take $\deg_c(h^{ij}\partial_j\partial_i\psi) = 2$. In general, we have

DEFINITION 17.50. For $B(0, r_0) = \{y \in \mathbb{R}^n : |y| \leq r_0\}$, let

$$T : C^\infty(B(0, r_0), \mathbb{C}^N \otimes \Sigma_{2m}) \rightarrow C^\infty(B(0, r_0), \mathbb{C}^N \otimes \Sigma_{2m})$$

be an operator of the form

$$T(\psi)(y) = \sum_{(i)(j)} f_{j_1 \dots j_p}^{i_1 \dots i_k}(y) \gamma^{j_1} \dots \gamma^{j_p} (\partial_{i_1} \dots \partial_{i_k} \psi)(y),$$

where $f_{j_1 \dots j_p}^{i_1 \dots i_k} \in C^\infty(B(0, r_0), \mathbb{R})$ and (i) ranges over all multi-indices $(i_1, \dots, i_k) \in \times^k \{1, \dots, n\}$. Then the **degree of contribution** of T is

$$\deg_c(T) := p + k - r, \text{ where}$$

$$r := \min_{(i)(j)} \left\{ d : f_{j_1 \dots j_p}^{i_1 \dots i_k}(y) = \mathcal{O}(|y|^d) \right\};$$

i.e., r is smallest of the degrees of the lead parts of the Taylor expansions of the coefficients $f_{j_1 \dots j_p}^{i_1 \dots i_k}$. For an integer $q \geq 0$, we use $\mathcal{O}_c(q)$ to denote an operator with $\deg_c \leq q$.

Referring to (17.104), the only term in

$$\left(h^{-1/4} \partial_j \left(h^{ij} h^{1/4} \right) + h^{1/4} h^{ji} \partial_j \left(h^{-1/4} \right) + 2h^{ji}(\varepsilon \oplus \tilde{\theta})(\partial_j) \right) \partial_i$$

which has an $\deg_c$ of at least 2 is

$$2h^{ji}\tilde{\theta}(\partial_j)\partial_i.$$

In (17.104), the sum of the terms of

$$\left(\begin{aligned} & h^{-1/4} \partial_j \left(h^{1/4} h^{ij}(\varepsilon \oplus \tilde{\theta})(\partial_i) \right) + h^{ij} h^{1/4}(\varepsilon \oplus \tilde{\theta})(\partial_j) \partial_i (h^{-1/4}) \\ & + h^{ij}(\varepsilon \oplus \tilde{\theta})(\partial_j)(\varepsilon \oplus \tilde{\theta})(\partial_i) - \frac{1}{2} \left(\Omega_{jk}^\varepsilon \otimes \gamma^j \gamma^k \right) - \frac{1}{4} S \end{aligned} \right)$$

which have $\deg_c \geq 2$ is

$$h^{ij} \partial_j \left(\tilde{\theta}(\partial_i) \right) + h^{ij} \tilde{\theta}(\partial_j) \tilde{\theta}(\partial_i) - \frac{1}{2} \left(\Omega_{jk}^\varepsilon \otimes \gamma^j \gamma^k \right).$$

Since there are only m factors in $A_{s_{m-1}} \circ \dots \circ A_{s_0}$, the maximal number of γ^i in factors of the terms of $A_{s_{m-1}} \circ \dots \circ A_{s_0}$ will be $2m$. To achieve this maximal number it is necessary (but not sufficient) that such a term be a composition of m factors each with the maximal $\deg_c$, namely 2. Thus, we can alter A without changing $\text{Str}(h_m(0,0))$ by retaining only those terms of A with $\deg_c = 2$. Moreover, only

the lead part of the Taylor expansion in y of such terms need be retained. In the next lemma, we collect the relevant expansions that we have already found for the metric and the connections in terms of normal coordinates and the radial gauge, at least to the order we need.

LEMMA 17.51. *We have*

$$\begin{aligned}\varepsilon_y(\partial_j) &= \frac{1}{2}F_{ij}y^i + \mathcal{O}(|y|^2) = \frac{1}{2}\Omega_{ij}^\varepsilon(0)y^i + \mathcal{O}(|y|^2), \\ \tilde{\theta}_y(\partial_j) &= \frac{1}{8}R_{klji}(0)\gamma^k\gamma^ly^i + \mathcal{O}(|y|^2), \\ h_{ij}(y) &= \delta_{ij} - \frac{1}{3}R_{ikjl}(0)y^ky^l + \mathcal{O}(|y|^3), \\ h^{ij}(y) &= \delta_{ij} + \frac{1}{3}R_{ikjl}(0)y^ky^l + \mathcal{O}(|y|^3), \\ h^\alpha &:= (\det \mathbf{h})^\alpha = 1 - \frac{1}{3}\alpha R_{kl}(0)y^ky^l + \mathcal{O}(|y|^3), \\ \frac{1}{2}\Omega_{jk}^\varepsilon\gamma^j\gamma^k\psi &= \frac{1}{2}\sum_{i,j}\Omega_{ij}^\varepsilon(0)\otimes\gamma^i\gamma^j + \mathcal{O}(|y|), \text{ and} \\ \gamma^i &= h^{ij}\gamma_j = \gamma_i + \mathcal{O}(|y|^2).\end{aligned}$$

We define

$$(17.106) \quad \begin{aligned}\tilde{\theta}^1(\partial_j) &:= \frac{1}{8}R_{klji}(0)\gamma^k\gamma^ly^i \text{ and} \\ \mathcal{F}^0 &:= \frac{1}{2}\sum_{i,j}F_{ij}\otimes\gamma^i\gamma^j = \frac{1}{2}\sum_{i,j}\Omega_{ij}^\varepsilon(0)\otimes\gamma^i\gamma^j.\end{aligned}$$

Thus, using

$$\begin{aligned}\partial_i\left(\tilde{\theta}(\partial_i)\right) &= \partial_i\left(\frac{1}{8}R_{klij}(0)\gamma^k\gamma^ly^j\right) \\ &= \frac{1}{8}R_{klij}(0)\gamma^k\gamma^l\delta_i^j = \frac{1}{8}R_{klli}(0)\gamma^k\gamma^l = 0,\end{aligned}$$

a permissible alteration of A is

$$\begin{aligned}A' &:= \sum_i\left(\partial_i^2 + 2\tilde{\theta}(\partial_i)\partial_i + \partial_i\left(\tilde{\theta}(\partial_i)\right) + \tilde{\theta}(\partial_i)^2\right) - \mathcal{F}^0 \\ &= \sum_i\left(\partial_i^2 + 2\tilde{\theta}(\partial_i)\partial_i + \tilde{\theta}(\partial_i)^2\right) - \mathcal{F}^0.\end{aligned}$$

We now show that even though

$$\deg_c\left(2\tilde{\theta}(\partial_i)\partial_i\right) = \deg_c\left(\frac{1}{4}\sum_j R_{klji}(0)\gamma^k\gamma^ly^j\partial_i\right) = 2,$$

the term $2\tilde{\theta}(\partial_i)\partial_i$ may be dropped without changing $\text{Str}(h_m(0,0))$. Note that if this $2\tilde{\theta}(\partial_i)\partial_i$ is on the far left in a term of $A'_{s_{m-1}} \circ \cdots \circ A'_{s_0}$, then the contribution of this term to $A'_{s_{m-1}} \circ \cdots \circ A'_{s_0}[V_0](0)$ will be zero, because of the factor of y^j in $2\tilde{\theta}(\partial_i)\partial_i$ which is set to 0. Thus, it suffices to prove that $2\tilde{\theta}(\partial_i)\partial_i$ commutes with ∂_i^2 , $\tilde{\theta}(\partial_i)^2$ and $\mathcal{F}^0$, modulo terms which do not affect $\text{Str}(h_m(0,0))$. In other words, we need to check that the commutators

$$(17.107) \quad \left[\sum_i \tilde{\theta}(\partial_i)\partial_i, \mathcal{F}^0\right], \left[\sum_i \tilde{\theta}(\partial_i)\partial_i, \sum_j \partial_j^2\right], \text{ and } \left[\sum_i \tilde{\theta}(\partial_i)\partial_i, \sum_j \tilde{\theta}(\partial_j)^2\right]$$

each have $\deg_c < 4$. We have

$$\begin{aligned}
\left[\sum_i \tilde{\theta}(\partial_i) \partial_i, \mathcal{F}^0 \right] &= \left[\sum_i \tilde{\theta}(\partial_i) \partial_i, \frac{1}{2} \sum_{jk} (F_{jk} \otimes \gamma^j \gamma^k) \right] \\
&= \frac{1}{2} \sum_{i,j,k} \left[\tilde{\theta}(\partial_i) \partial_i, (F_{jk} \otimes \gamma^j \gamma^k) \right] \\
&= \frac{1}{2} \sum_{i,j,k,p} \left[\frac{1}{8} R_{pliq}(0) \gamma^p \gamma^l y^q \partial_i, (F_{jk} \otimes \gamma^j \gamma^k) \right] \\
&= \frac{1}{2} \sum_{i,j,k} \frac{1}{8} y^q R_{pliq}(0) F_{jk} \otimes [\gamma^p \gamma^l, \gamma^j \gamma^k] \partial_i.
\end{aligned}$$

Since $\deg_c([\gamma^p \gamma^l, \gamma^j \gamma^k]) \leq 2$, we have $\deg_c\left(\left[\sum_i \tilde{\theta}(\partial_i) \partial_i, \mathcal{F}^0\right]\right) \leq 2$. Moreover,

$$\begin{aligned}
&\left[\sum_i \tilde{\theta}(\partial_i) \partial_i, \sum_j \partial_j^2 \right] \\
&= \sum_{i,j} \tilde{\theta}(\partial_i) \partial_i \partial_j^2 - \partial_j^2 (\tilde{\theta}(\partial_i) \partial_i) \\
&= \sum_{i,j} \tilde{\theta}(\partial_i) \partial_i \partial_j^2 - \partial_j \left(\partial_j (\tilde{\theta}(\partial_i) \partial_i) + \tilde{\theta}(\partial_i) \partial_j \partial_i \right) \\
&= \sum_{i,j} \tilde{\theta}(\partial_i) \partial_i \partial_j^2 - \left(\partial_j^2 (\tilde{\theta}(\partial_i) \partial_i) + 2 \partial_j (\tilde{\theta}(\partial_i) \partial_j \partial_i) + \tilde{\theta}(\partial_i) \partial_j^2 \partial_i \right) \\
&= \sum_{i,j} -2 \partial_j (\tilde{\theta}(\partial_i) \partial_j \partial_i) = \sum_{i,j} -2 \partial_j \left(-\frac{1}{8} R_{klji}(0) \gamma^k \gamma^l y^j \right) \partial_j \partial_i \\
&= \frac{1}{4} \sum_{i,j} R_{klji}(0) \gamma^k \gamma^l \partial_j \partial_i = 0,
\end{aligned}$$

since R_{klji} is antisymmetric in i and j , while $\partial_j \partial_i$ is symmetric. We show $\deg_c\left(\left[\sum_i \tilde{\theta}(\partial_i) \partial_i, \sum_j \tilde{\theta}(\partial_j)^2\right]\right) \leq 2$ as follows:

$$\begin{aligned}
&\left[\sum_i \tilde{\theta}(\partial_i) \partial_i, \sum_j \tilde{\theta}(\partial_j)^2 \right] \\
&= \sum_{i,j} \tilde{\theta}(\partial_i) \partial_i \circ \left(\tilde{\theta}(\partial_j)^2 \right) - \tilde{\theta}(\partial_j)^2 \tilde{\theta}(\partial_i) \partial_i \\
&= \sum_{i,j} \tilde{\theta}(\partial_i) \partial_i \left(\tilde{\theta}(\partial_j)^2 \right) + \tilde{\theta}(\partial_i) \tilde{\theta}(\partial_j)^2 \partial_i - \tilde{\theta}(\partial_j)^2 \tilde{\theta}(\partial_i) \partial_i \\
&= \sum_{i,j} \tilde{\theta}(\partial_i) \partial_i \left(\tilde{\theta}(\partial_j)^2 \right) + \left[\tilde{\theta}(\partial_i), \tilde{\theta}(\partial_j)^2 \right] \partial_i \\
&= \sum_{i,j} \tilde{\theta}(\partial_i) \partial_i \left(\tilde{\theta}(\partial_j)^2 \right) + \mathcal{O}_c(4 - 3 + 1) \\
&= \sum_{i,j} \tilde{\theta}(\partial_i) \partial_i \left(\tilde{\theta}(\partial_j)^2 \right) + \mathcal{O}_c(2).
\end{aligned}$$

The first term appears to have $\deg_c$ 4 which is too high, but we now show that it actually has $\deg_c$ 2. Using

$$\begin{aligned}
-8\tilde{\theta}(\partial_j) &= R_{rsqj} \gamma^r \gamma^s y^q \text{ and} \\
8^2 \tilde{\theta}(\partial_j)^2 &= R_{rsqj} R_{r's'q'j} \gamma^r \gamma^s \gamma^{r'} \gamma^{s'} y^q y^{q'},
\end{aligned}$$

we have

$$\begin{aligned}
& -8^3 \tilde{\theta}(\partial_i) \partial_i \left(\tilde{\theta}(\partial_j)^2 \right) \\
&= R_{klpi} \gamma^k \gamma^l y^p \partial_i \left(R_{rsqj} R_{r's'q'j} \gamma^r \gamma^s \gamma^{r'} \gamma^{s'} y^q y^{q'} \right) \\
&= R_{klpi} \gamma^k \gamma^l y^p R_{rsqj} R_{r's'q'j} \gamma^r \gamma^s \gamma^{r'} \gamma^{s'} \left(\delta_{iq} y^{q'} + \delta_{iq'} y^q \right) \\
&= R_{klpi} R_{rsij} R_{r's'q'j} \left(\gamma^k \gamma^l \gamma^r \gamma^s \gamma^{r'} \gamma^{s'} \right) y^p y^{q'} + R_{klpi} R_{rsqj} R_{r's'ij} \left(\gamma^k \gamma^l \gamma^r \gamma^s \gamma^{r'} \gamma^{s'} \right) y^p y^q \\
&= R_{klpi} R_{rsij} R_{r's'qj} \left(\gamma^k \gamma^l \gamma^r \gamma^s \gamma^{r'} \gamma^{s'} \right) y^p y^q + R_{klpi} R_{rsqj} R_{r's'ij} \left(\gamma^k \gamma^l \gamma^r \gamma^s \gamma^{r'} \gamma^{s'} \right) y^p y^q \\
&= R_{klpi} R_{r's'ij} R_{rsqj} \left(\gamma^k \gamma^l \gamma^r \gamma^s \gamma^{r'} \gamma^{s'} \right) y^p y^q \\
&\quad + R_{klpi} R_{rsqj} R_{r's'ij} \left(\gamma^k \gamma^l \gamma^r \gamma^s \gamma^{r'} \gamma^{s'} \right) y^p y^q + \mathcal{O}_c(4-2) \\
&= 2R_{klpi} R_{rsqj} R_{r's'ij} \left(\gamma^k \gamma^l \gamma^r \gamma^s \gamma^{r'} \gamma^{s'} \right) y^p y^q + \mathcal{O}_c(2).
\end{aligned}$$

The first term which appears to be $\mathcal{O}_c(4)$ is actually $\mathcal{O}_c(2)$, since we have by trivially interchanging the indices and using the symmetry of R :

$$\begin{aligned}
& R_{klpi} R_{rsqj} R_{r's'ij} \left(\gamma^k \gamma^l \gamma^r \gamma^s \gamma^{r'} \gamma^{s'} \right) y^p y^q \\
&= R_{klqi} R_{rspj} R_{r's'ij} \left(\gamma^k \gamma^l \gamma^r \gamma^s \gamma^{r'} \gamma^{s'} \right) y^p y^q \\
&= -R_{klqi} R_{rspj} R_{r's'ji} \left(\gamma^k \gamma^l \gamma^r \gamma^s \gamma^{r'} \gamma^{s'} \right) y^p y^q \\
&= -R_{klqj} R_{rspi} R_{r's'ij} \left(\gamma^k \gamma^l \gamma^r \gamma^s \gamma^{r'} \gamma^{s'} \right) y^p y^q \\
&= -R_{rspi} R_{klqj} R_{r's'ij} \left(\gamma^k \gamma^l \gamma^r \gamma^s \gamma^{r'} \gamma^{s'} \right) y^p y^q \\
&= -R_{klpi} R_{rsqj} R_{r's'ij} \left(\gamma^r \gamma^s \gamma^k \gamma^l \gamma^{r'} \gamma^{s'} \right) y^p y^q \\
&= -R_{klpi} R_{rsqj} R_{r's'ij} \left(\gamma^k \gamma^l \gamma^r \gamma^s \gamma^{r'} \gamma^{s'} \right) y^p y^q + \mathcal{O}_c(4-2),
\end{aligned}$$

where we have used $[\gamma^r \gamma^s, \gamma^k \gamma^l] = \mathcal{O}_c(2)$ in the last equality.

Thus, we have shown that all the commutators in (17.107) have $\deg_c \leq 2 < 4$. In summary, we have

PROPOSITION 17.52. *Let*

$$\begin{aligned}
& \tilde{\theta}^1(\partial_j) := \frac{1}{8} \sum_{k,l,i} R_{klji}(0) \gamma^k \gamma^l y^i, \\
& \mathcal{F}^0 := \frac{1}{2} \sum_{i,j} F_{ij} \otimes \gamma^i \gamma^j = \frac{1}{2} \sum_{i,j} \Omega_{ij}^\varepsilon(0) \otimes \gamma^i \gamma^j, \text{ and} \\
(17.108) \quad & A^0 := \sum_i \left(\partial_i^2 + \tilde{\theta}(\partial_i)^2 \right) - \mathcal{F}_0.
\end{aligned}$$

For $V_0 \in \mathbb{C}^N \otimes \Sigma_{2m}$, define

$$(17.109) \quad h_m^0(0,0)(V_0) := \int_{I^k} \prod_{i=0}^{m-1} (s_i)^i \left(\left(A_{s_{m-1}}^0 \circ \cdots \circ A_{s_0}^0 \right) [\tilde{V}_0] \right) (0) ds_0 \dots ds_{m-1},$$

where $\tilde{V}_0 \in C^\infty(B(r_0, 0), \mathbb{C}^N \otimes \Sigma_{2m})$ is the constant extension of $V_0 \in \mathbb{C}^N \otimes \Sigma_{2m}$. Then

$$(17.110) \quad \text{Str}(h_m(0, 0)) = \text{Str}(h_m^0(0, 0)).$$

In other words, in the computation of $\text{Str}(h_m(0, 0))$ given by (17.103), we may replace A by A^0 .

At this point, we have that

$$\text{index}(\mathcal{D}^+) = (4\pi)^{-m} \int_M \text{Str}(h_m(x, x)) \nu_h(x),$$

where the form $\text{Str}(h_m(x, x)) \nu_h(x)$ only depends on $\nu_h(x)$, the curvature of the Levi-Civita connection of h at x , and the curvature of the connection ε on $U(E)$ at x . Since the $\text{index}(\mathcal{D}^+)$ is invariant under perturbations of the metric h and the connection ε , we suspect that in fact $\text{Str}(h_m(x, x)) \nu_h(x)$ can be expressed in terms of curvature forms of characteristic classes, whose integrals are also invariant. It remains to do this by establishing (17.102). Before doing this in general, we verify (17.102) in the cases $m = 1$ and $m = 2$ (i.e., for surfaces and 4-manifolds). For readers who have no use for the Local Index Theorem beyond dimension 4, this is sufficient. For $m = 1$ and $m = 2$, we do not need to use *Mehler's Formula* but rather we proceed directly using (17.109), (17.110) and

$$\begin{aligned} A_s^0[\psi](y) &:= A^0[\psi](sy) \\ &= \sum_i (\partial_i^2[\psi])(sy) + s^2 \sum_i \tilde{\theta}(\partial_i)^2 \psi(sy) - \frac{1}{2} \sum_{j,k} (F_{jk} \otimes \gamma^j \gamma^k \psi(sy)). \end{aligned}$$

The case $m = 1$ (surfaces).

VERIFICATION OF THE LOCAL INDEX FORMULA FOR $m = 1$. We have

$$\begin{aligned} h_1^0(0, 0)(V_0) &= \int_0^1 (s_0)^0 A_{s_0}^0[V_0](0) ds_0 = \int_0^1 A_{s_0}^0[V_0](0) ds_0 \\ &= \int_0^1 A^0[V_0](s_0 0) ds_0 = \int_0^1 A^0[V_0](0) ds_0 = A^0[V_0](0) \\ &= \partial_i^2[V_0](0) + \tilde{\theta}(\partial_i)^2[V_0](0) - \frac{1}{2} \left(\sum_{j,k} F_{jk} \otimes \gamma^j \gamma^k \right) (V_0) \\ &= -\frac{1}{2} \sum_{j,k} (F_{jk} \otimes \gamma^j \gamma^k) (V_0). \end{aligned}$$

For $m = 1$, $\text{Str}(\gamma_{2m+1}) = (-2i)^m$ yields $\text{Str}(\gamma_1 \gamma_2) = -2i$. Hence,

$$\begin{aligned} (4\pi)^{-1} \text{Str}(h_1(0, 0)) &= (4\pi)^{-1} \text{Str} \left(-\frac{1}{2} \sum_{j,k} (F_{jk} \otimes \gamma^j \gamma^k) \right) \\ &= (4\pi)^{-1} \text{Tr}(-F_{12}) \text{Str}(\gamma_1 \gamma_2) = -(4\pi)^{-1} \text{Tr}(\Omega_{12}^\varepsilon(0)) (-2i)^1 \\ &= \frac{i}{2\pi} \text{Tr} \Omega_{12}^\varepsilon(0). \end{aligned}$$

Thus, we have (17.102) in the case $m = 1$, since

$$\begin{aligned} &\left\langle \text{Tr} \left(e^{i\Omega^\varepsilon/2\pi} \right) \wedge \det \left(\frac{i\Omega^\theta/4\pi}{\sinh(i\Omega^\theta/4\pi)} \right)^{\frac{1}{2}}, \nu_h(0) \right\rangle \\ &= \langle \text{Tr}(i\Omega^\varepsilon(0)/2\pi), \nu_h(0) \rangle = \frac{i}{2\pi} \text{Tr} \Omega_{12}^\varepsilon(0). \end{aligned}$$

□

The case $m = 2$ (4-manifolds). For $m = 2$, we also have an elementary proof of the Local Index Formula.

VERIFICATION OF THE LOCAL INDEX FORMULA (17.102) FOR $m = 2$. To begin with we shall prove the following equation:

$$(17.111) \quad h_2^0(0,0)(V_0) = \frac{1}{6} \frac{1}{8^2} 2 \sum_{i,p,k,l,k',l'} R_{klpi}(0) R_{k'l'pi}(0) \gamma^k \gamma^l \gamma^{k'} \gamma^{l'} [V_0] \\ + \frac{1}{8} \sum_{j,k,j',k'} \left(\Omega_{j'k'}^\varepsilon(0) \circ \Omega_{jk}^\varepsilon(0) \otimes \gamma^{j'} \gamma^{k'} \gamma^j \gamma^k \right) [V_0].$$

Indeed,

$$\begin{aligned} h_2^0(0,0)(V_0) &= \int_0^1 \int_0^1 (s_1)^1 (s_0)^0 A_{s_1}^0 A_{s_0}^0 [V_0](0) ds_0 ds_1 \\ &= \int_0^1 \int_0^1 (s_1)^1 A^0 A_{s_0}^0 [V_0](s_1 0) ds_0 ds_1 \\ &= \int_0^1 \int_0^1 (s_1)^1 A^0 [A_{s_0}^0 [V_0]](0) ds_0 ds_1 \\ &= \frac{1}{2} \int_0^1 A^0 [A_{s_0}^0 [V_0]](0) ds_0 \\ &= \frac{1}{2} \int_0^1 A^0 \left[s_0^2 \sum_i \tilde{\theta}(\partial_i)^2 V_0 - \frac{1}{2} \sum_{j,k} (F_{jk} \otimes \gamma^j \gamma^k V_0) \right](0) ds_0 \\ &= \frac{1}{2} \int_0^1 s_0^2 A^0 \left[\sum_i \tilde{\theta}(\partial_i)^2 V_0 \right](0) ds_0 - \frac{1}{2} A^0 \left[\frac{1}{2} \sum_{j,k} (F_{jk} \otimes \gamma^j \gamma^k V_0) \right](0) \\ &= \frac{1}{6} A^0 \left[\sum_i \tilde{\theta}(\partial_i)^2 V_0 \right](0) - \frac{1}{2} A^0 \left[\frac{1}{2} \sum_{j,k} (F_{jk} \otimes \gamma^j \gamma^k V_0) \right](0) \\ &= \frac{1}{6} \sum_{i,j} (\partial_j)^2 \left[\tilde{\theta}(\partial_i)^2 V_0 \right] + \frac{1}{2} \cdot \frac{1}{2} \sum_{j,k,j',k'} \left(F_{j'k'} \otimes \gamma^{j'} \gamma^{k'} \right) \left[\frac{1}{2} (F_{jk} \otimes \gamma^j \gamma^k V_0) \right] \\ &= \frac{1}{6} \sum_{i,j} (\partial_j)^2 \left[\tilde{\theta}(\partial_i)^2 V_0 \right] + \frac{1}{8} \sum_{j,k,j',k'} \left(F_{j'k'} \circ F_{jk} \otimes \gamma^{j'} \gamma^{k'} \gamma^j \gamma^k \right) [V_0]. \end{aligned}$$

Now we observe

$$\begin{aligned} &\frac{1}{6} \sum_{i,j} (\partial_j)^2 \left[\tilde{\theta}(\partial_i)^2 V_0 \right] \\ &= \frac{1}{6} \sum_{i,j,p,k,l} (\partial_j)^2 (R_{klip}(0) (\frac{1}{8} \gamma^k \gamma^l) y^p)^2 [V_0] \\ &= \frac{1}{6} \frac{1}{8^2} \sum_{i,j,p,q,k,l,k',l'} (\partial_j)^2 \left(R_{klip}(0) R_{k'l'iq}(0) \gamma^k \gamma^l \gamma^{k'} \gamma^{l'} y^p y^q \right) [V_0] \\ &= \frac{1}{6} \frac{1}{8^2} 2 \sum_{i,p,k,l,k',l'} R_{klip}(0) R_{k'l'ip}(0) \gamma^k \gamma^l \gamma^{k'} \gamma^{l'} [V_0]. \end{aligned}$$

Thus (17.111) is proved.

Since $\text{Str}(\gamma_{2m+1}) = (-2i)^m \Rightarrow \text{Str}(\gamma^k \gamma^l \gamma^{k'} \gamma^{l'}) = (-2i)^2 \varepsilon_{klk'l'}$ when $m = 2$, we get the simple re-arrangement

$$\begin{aligned} \text{Str}(h_2(0, 0)) &= \frac{1}{3} \frac{1}{8^2} \text{Tr}(\text{Id}_E) \sum_{i,p,k,l,k',l'} R_{klip}(0) R_{k'l'ip}(0) \text{Str}(\gamma^k \gamma^l \gamma^{k'} \gamma^{l'}) \\ &\quad + \frac{1}{8} \sum_{j,k,j',k'} \text{Tr}(\Omega_{j'k'}^\varepsilon(0) \circ \Omega_{jk}^\varepsilon(0)) \text{Str}(\gamma^{j'} \gamma^{k'} \gamma^j \gamma^k) \\ &= \frac{1}{3} \frac{1}{8^2} \dim E \cdot \sum_{i,p,k,l,k',l'} R_{klip}(0) R_{k'l'ip}(0) (-2i)^2 \varepsilon_{klk'l'} \\ &\quad + \frac{1}{8} \sum_{j,k,j',k'} \text{Tr}(\Omega_{j'k'}^\varepsilon(0) \circ \Omega_{jk}^\varepsilon(0)) (-2i)^2 \varepsilon_{j'k'jk} \\ &= \frac{1}{3} \frac{4}{8^2} \dim E \cdot \sum_{i,p,k,l,k',l'} R_{ipkl}(0) R_{pik'l'}(0) \varepsilon_{klk'l'} \\ &\quad - \frac{1}{2} \sum_{j,k,j',k'} \text{Tr}(\Omega_{j'k'}^\varepsilon(0) \circ \Omega_{jk}^\varepsilon(0)) \varepsilon_{j'k'jk}. \end{aligned}$$

We rewrite this as follows. In $\mathbb{R}^4$, for 2-forms $\alpha = \frac{1}{2} \sum_{k,l} \alpha_{kl} dy^k \wedge dy^l$ and $\beta = \frac{1}{2} \sum_{k,l} \beta_{kl} dy^k \wedge dy^l$,

$$\sum_{k,l,k',l'} \alpha_{kl} \beta_{k'l'} \varepsilon_{klk'l'} = 4 \langle \alpha \wedge \beta, \nu_h \rangle.$$

Thus, we have

$$\sum_{j,k,j',k'} \text{Tr}(\Omega_{j'k'}^\varepsilon(0) \circ \Omega_{jk}^\varepsilon(0)) \varepsilon_{j'k'jk} = 4 \langle \text{Tr}(\Omega^\varepsilon \wedge \Omega^\varepsilon), \nu_h(0) \rangle.$$

and

$$\begin{aligned} \text{Str}(h_2(0, 0)) &= \frac{1}{3} \frac{4}{8^2} \dim E \cdot \sum_{i,p,k,l,k',l'} R_{ipkl}(0) R_{pik'l'}(0) \varepsilon_{klk'l'} - 2 \langle \text{Tr}(\Omega^\varepsilon \wedge \Omega^\varepsilon), \nu_h(0) \rangle. \end{aligned}$$

We can write the first sum as follows. Since

$$\Omega_{pi}^\theta = \frac{1}{2} \sum_{k,l} R_{pikl} dy^k \wedge dy^l, \text{ we have}$$

$$\begin{aligned} (\Omega^\theta \wedge \Omega^\theta)_{ji} &= \sum_p (\Omega_{jp}^\theta \wedge \Omega_{pi}^\theta) \\ &= \frac{1}{4} \sum_{p,k,l,k',l'} R_{jpkl} R_{pik'l'} dy^k \wedge dy^l \wedge dy^{k'} \wedge dy^{l'} \\ &= \frac{1}{4} \sum_{p,k,l,k',l'} (R_{jpkl} R_{pik'l'} \varepsilon_{klk'l'}) \nu, \text{ and} \\ \text{Tr}(\Omega^\theta \wedge \Omega^\theta) &= \sum_i (\Omega^\theta \wedge \Omega^\theta)_{ii} = \frac{1}{4} \sum_{i,p,k,l,k',l'} (R_{ipkl} R_{pik'l'} \varepsilon_{klk'l'}) \nu. \end{aligned}$$

Thus,

$$\begin{aligned} \text{Str}(h_2(0, 0)) &= \frac{1}{3} \frac{4}{8^2} \dim E \cdot 4 \langle \text{Tr}(\Omega^\theta \wedge \Omega^\theta), \nu_h(0) \rangle - 2 \langle \text{Tr}(\Omega^\varepsilon \wedge \Omega^\varepsilon), \nu_h(0) \rangle \\ &= \langle \frac{1}{12} \dim E \cdot \text{Tr}(\Omega^\theta \wedge \Omega^\theta) - 2 \text{Tr}(\Omega^\varepsilon \wedge \Omega^\varepsilon), \nu_h(0) \rangle. \end{aligned}$$

From the definition (15.102) of the Pontryagin forms we get

$$\begin{aligned} p_1(\Omega^\theta) &= \frac{1}{(2\pi)^2 2!} \sum_{i_1, i_2, j_1, j_2} \delta_{i_1 i_2}^{j_1 j_2} \Omega_{i_1 j_1}^\theta \wedge \Omega_{i_2 j_2}^\theta \\ &= -\frac{1}{8\pi^2} \sum_{i_1, i_2} \Omega_{i_1 i_2}^\theta \wedge \Omega_{i_2 i_1}^\theta = -\frac{1}{8\pi^2} \text{Tr}(\Omega^\theta \wedge \Omega^\theta). \end{aligned}$$

In dimension 4, we have

$$\begin{aligned} \det\left(\frac{i\Omega^\theta/4\pi}{\sinh(i\Omega^\theta/4\pi)}\right)^{\frac{1}{2}} &= 1 - \frac{1}{24}p_1(\Omega^\theta), \text{ and} \\ \operatorname{Tr}\left(e^{i\Omega^\varepsilon/2\pi}\right) &= \operatorname{Tr} I_E + \frac{i}{2\pi} \operatorname{Tr}(\Omega^\varepsilon) + \frac{1}{2}\left(\frac{i}{2\pi}\right)^2 \operatorname{Tr}(\Omega^\varepsilon \wedge \Omega^\varepsilon) \\ &= \dim E + \frac{i}{2\pi} \operatorname{Tr}(\Omega^\varepsilon) - \frac{1}{8\pi^2} \operatorname{Tr}(\Omega^\varepsilon \wedge \Omega^\varepsilon). \end{aligned}$$

Thus, as required,

$$\begin{aligned} &\left\langle \operatorname{Tr}\left(e^{i\Omega^\varepsilon/2\pi}\right) \wedge \det\left(\frac{i\Omega^\theta/4\pi}{\sinh(i\Omega^\theta/4\pi)}\right)^{\frac{1}{2}}, \nu_h(0) \right\rangle \\ &= \left\langle -\frac{1}{24}(\dim E) p_1(\Omega^\theta) - \frac{1}{8\pi^2} \operatorname{Tr}(\Omega^\varepsilon \wedge \Omega^\varepsilon), \nu_h(0) \right\rangle \\ &= \left\langle -\frac{1}{24}(\dim E) \left(\frac{-1}{8\pi^2} \operatorname{Tr}(\Omega^\theta \wedge \Omega^\theta)\right) - \frac{1}{8\pi^2} \operatorname{Tr}(\Omega^\varepsilon \wedge \Omega^\varepsilon), \nu_h(0) \right\rangle \\ &= \frac{1}{16\pi^2} \left\langle \frac{1}{12} \dim E \cdot \operatorname{Tr}(\Omega^\theta \wedge \Omega^\theta) - 2 \operatorname{Tr}(\Omega^\varepsilon \wedge \Omega^\varepsilon), \nu_h(0) \right\rangle \\ &= \frac{1}{(4\pi)^2} \operatorname{Str}(h_2(0, 0)). \quad \square \end{aligned}$$

Proof of the Local Index Formula for Arbitrary Even Dimensions.

Our starting point for the derivation of the Local Index Formula (17.102) for arbitrary even dimensions is the determination of the kernel, say $e_a(x, y, t)$, for the generalized 1-dimensional heat equation

$$u_t = u_{yy} - a^2 y^2 u, \quad u(y, t) \in \mathbb{R}, (y, t) \in \mathbb{R} \times (0, \infty),$$

where $a \in \mathbb{R}$ is a given constant. If $a = 0$, we have the familiar result

$$e_0(x, y, t) = \frac{1}{\sqrt{4\pi t}} e^{-\frac{1}{4t}(y-x)^2}.$$

For $a \neq 0$, we derive **Mehler's formula** (17.112)

$$e_a(x, y, t) = \frac{1}{\sqrt{4\pi \frac{\sinh(2at)}{2a}}} \exp\left(-\frac{1}{4 \frac{\sinh(2at)}{2a}} (\cosh(2at)(x^2 + y^2) - 2xy)\right).$$

Note that we recover $e_0(x, y, t)$ as $a \rightarrow 0$. We know that $e_a(x, y, t)$ should be symmetric in x and y , but not necessarily a function of $y - x$, since $u_t = u_{yy} - a^2 y^2 u$ is not translation invariant. The simplest suitable form is

$$e_a(x, y, t) = f(t)^{-\frac{1}{2}} \exp\left(\frac{1}{4}g(t)(x^2 + y^2) + h(t)xy\right).$$

We have

$$\begin{aligned} (e_a)_y(x, y, t) &= e_a(x, y, t) \left(\frac{1}{2}g(t)y + h(t)x\right) \\ (e_a)_{yy}(x, y, t) &= (e_a)_y(x, y, t) \left(\frac{1}{2}g(t)y + h(t)x\right) + e_a \frac{1}{2}g(t) \\ &= e_a(x, y, t) \left(\left(\frac{1}{2}g(t)y + h(t)x\right)^2 + \frac{1}{2}g(t)\right), \text{ and} \end{aligned}$$

$$\begin{aligned}
& e_a^{-1} \left((e_a)_t - (e_a)_{yy} + a^2 y^2 e_a \right) (x, y, t) \\
&= -\frac{1}{2} \frac{f'(t)}{f(t)} + \frac{1}{4} g'(t) (x^2 + y^2) + h'(t) xy \\
&\quad - \left(\frac{1}{4} g(t)^2 y^2 + g(t) h(t) xy + h(t)^2 x^2 + \frac{1}{2} g(t) \right) + a^2 y^2 \\
&= -\frac{1}{2} \left(\frac{f'(t)}{f(t)} + g(t) \right) + \frac{1}{4} \left(g'(t) - g(t)^2 + 4a^2 \right) y^2 \\
&\quad + \left(\frac{1}{4} g'(t) - h(t)^2 \right) x^2 + (h'(t) - g(t) h(t)) xy.
\end{aligned}$$

Equating to zero the coefficients of this quadratic polynomial in (x, y) , we get

$$\begin{aligned}
g' &= g^2 - 4a^2 \implies g(t) = -2a \coth(2at + C) \\
h(t) &= \frac{1}{2} \sqrt{g'(t)} = \frac{1}{2} \sqrt{(2a)^2 \operatorname{csch}^2(2at + C)} = \frac{a}{\sinh(2at + C)} \\
\frac{f'}{f} &= -g \implies f(t) = C' \exp \left(2a \int \coth(2at + C) dt \right) \\
&= C' \exp(\ln \sinh(2at + C)) = C' \sinh(2at + C).
\end{aligned}$$

Luckily, we also have $h'(t) = g(t) h(t)$. Hence,

$$\begin{aligned}
& e_a(x, y, t) \\
&= \frac{1}{\sqrt{C' \sinh(2at + C)}} \exp \left(-\frac{1}{4 \frac{\sinh(2at)}{2a}} (\cosh(2at + C)(x^2 + y^2) - 2xy) \right)
\end{aligned}$$

The behavior is correct as a and t approach 0 if and only if $C = 0$ and $C' = 2\pi/a$, and we have (17.112).

Now suppose that B is a real, skew-symmetric $n \times n$ matrix where $n = 2m$ is even. We will find the heat kernel for

$$(17.113) \quad u_t(y, t) = \Delta u - |By|^2 u = \Delta u + \langle B^2 y, y \rangle u, \quad u(y, t) \in \mathbb{R}, (y, t) \in \mathbb{R}^n \times (0, \infty),$$

where $\Delta u = \partial_1^2 u + \dots + \partial_n^2 u$. The eigenvalues of B are of the form $\pm ir_1, \dots, \pm ir_m$, and for some $R \in \operatorname{SO}(n)$,

$$R^{-1} B^2 R = -\operatorname{diag}(r_1^2, r_1^2, \dots, r_m^2, r_m^2).$$

Let $y' := R^{-1}y$ and $u'(y', t) := u(y, t) = u(Ry', t)$. If $u_t = \Delta u + \langle B^2 y, y \rangle u$, then

$$\begin{aligned}
(17.114) \quad u'_t(y', t) &= u_t(Ry', t) = \Delta u(Ry', t) + \langle B^2 Ry', Ry' \rangle u(Ry', t) \\
&= \Delta' u'(y', t) + \langle R^{-1} B^2 Ry', y' \rangle u'(y', t) \\
&= \Delta' u'(y', t) - \sum_{j=1}^m r_j^2 (y_{2j-1}^2 + y_{2j}^2) u'(y', t).
\end{aligned}$$

Let $v_1 = v_1(y_1, t)$ with $v_{1t} = \partial_1^2 v_1 - a_1^2 v_1$, and $v_2 = v_2(y_2, t)$ with $v_{2t} = \partial_2^2 v_2 - a_2^2 v_2$. Then for $v(y_1, y_2, t) := v_1(y_1, t) v_2(y_2, t)$, we have

$$\begin{aligned} v_t(y_1, y_2, t) &= v_{1t}(y_1, t) v_2(y_2, t) + v_1(y_1, t) v_{2t}(y_2, t) \\ &= (\partial_1^2 v_1 - a_1^2 v_1) v_2(y_2, t) + v_1(y_1, t) (\partial_2^2 v_2 - a_2^2 v_2) \\ &= (\partial_1^2 v_1(y_1, t) v_2(y_2, t) - a_1^2 v_1(y_1, t) v_2(y_2, t)) \\ &\quad + (v_1(y_1, t) \partial_2^2 v_2 - v_1(y_1, t) a_2^2 v_2(y_2, t)) \\ &= (\partial_1^2 + \partial_2^2) v(y_1, y_2, t) - (a_1^2 + a_2^2) v(y_1, y_2, t). \end{aligned}$$

Thus, the heat kernel for (17.114) is

$$e'(x', y', t) := \prod_{j=1}^m e_{r_j}(x'_{2j-1}, y'_{2j-1}, t) e_{r_j}(x'_{2j}, y'_{2j}, t).$$

The heat kernel for (17.113) is then

$$\begin{aligned} e_B(x, y, t) &= e'(x', y', t) = e'(R^{-1}x, R^{-1}y, t), \text{ and} \\ (17.115) \quad e_B(0, 0, t) &= e'(R^{-1}0, R^{-1}0, t) = (4\pi)^{-m} \prod_{j=1}^m \frac{2r_j}{\sinh(2r_j t)}. \end{aligned}$$

Let $A^B: C^\infty(\mathbb{R}^n) \rightarrow C^\infty(\mathbb{R}^n)$ denote the operator defined by

$$\begin{aligned} A^B[f](y) &:= \Delta u(y) - |By|^2 f(y), \text{ and let} \\ A_s^B[f](y) &:= A^B[f](sy). \end{aligned}$$

With $\mathcal{E}(r, t) := (4\pi t)^{-n/2} \exp(-r^2/4t)$, just as before (only easier) we have an asymptotic expansion (as $t \rightarrow 0^+$)

$$\begin{aligned} \mathcal{E}(|y|, t)^{-1} e_B(0, y, t) &\sim \sum_{j=0}^Q h_j^B(0, y) t^j, \text{ where} \\ h_j^B(0, y) &= \int_{I^m} \prod_{i=0}^{j-1} (s_i)^i \left((A_{s_{j-1}}^B \circ \dots \circ A_{s_0}^B) [1] \right) (y) ds_0 \dots ds_{j-1}. \end{aligned}$$

In particular,

$$\mathcal{E}(0, t)^{-1} e_B(0, 0, t) \sim \sum_{j=0}^Q h_j^B(0, 0) t^j,$$

and in view of (17.115) and $n = 2m$,

$$\mathcal{E}(0, t)^{-1} e_B(0, 0, t) = (4\pi t)^{n/2} (4\pi)^{-m} \prod_{j=1}^m \frac{2r_j}{\sinh(2r_j t)} = \prod_{j=1}^m \frac{2r_j t}{\sinh(2r_j t)},$$

which is analytic at $t = 0$. Thus for t sufficiently small,

$$\prod_{j=1}^m \frac{2r_j t}{\sinh(2r_j t)} = \sum_{j=0}^\infty h_j^B(0, 0) t^j.$$

Since the eigenvalues of iB are $\pm r_1, \dots, \pm r_m$, we have

$$\prod_{j=1}^m \frac{2r_j t}{\sinh(2r_j t)} = \det \left(\frac{2tiB}{\sinh(2tiB)} \right)^{\frac{1}{2}}.$$

Recall (see (17.42)) that

$$\prod_{k=1}^m \frac{r_k s/2}{\sinh(r_k s/2)} = \sum_{k=0}^{\infty} a_k(r_1^2, \dots, r_m^2) s^{2k} = \sum_{k=0}^{\infty} \mathcal{A}_k(\sigma_1, \dots, \sigma_k) s^{2k},$$

where the coefficient $a_k(r_1^2, \dots, r_m^2)$ is a homogeneous, symmetric polynomial in $r_1^2, \dots, r_m^2$ of degree k . We write $a_k(r_1^2, \dots, r_m^2)$ as a polynomial $\mathcal{A}_k(\sigma_1, \dots, \sigma_k)$ in the elementary symmetric polynomials $\sigma_k = \sigma_k(r_1^2, \dots, r_m^2)$. With $s/2 = 2t$ so that $s = 4t$,

$$\begin{aligned} \det\left(\frac{2tiB}{\sinh(2tiB)}\right)^{\frac{1}{2}} &= \prod_{j=1}^m \frac{2r_j t}{\sinh(2r_j t)} \\ &= \sum_{k=0}^{\infty} \mathcal{A}_k(\sigma_1, \dots, \sigma_k) (4t)^{2k} = \sum_{k=0}^{\infty} 4^{2k} \mathcal{A}_k(\sigma_1, \dots, \sigma_k) t^{2k}. \end{aligned}$$

Thus, $h_j^B(0, 0) = 0$ for j odd, and with

$$\begin{aligned} \mathcal{A}_k(B) &:= \mathcal{A}_k(\sigma_1, \dots, \sigma_k), \text{ where} \\ \sigma_l &:= \frac{1}{(2l)!} \sum_{(i), (j)} \delta_{i_1 \dots i_{2l}}^{j_1 \dots j_{2l}} B_{j_1}^{i_1} \dots B_{j_{2l}}^{i_{2l}}, \end{aligned}$$

we have

$$\begin{aligned} 4^{2k} \mathcal{A}_k(B) &= h_{2k}^B(0, 0) \\ &= \int_{I^{2k}} \prod_{i=0}^{2k-1} (s_i)^i \left(A_{s_{2k-1}}^B \circ \dots \circ A_{s_0}^B \right) [1](0) ds_0 \dots ds_{2k-1}. \end{aligned}$$

Let $C \in \mathbb{R}$. If u satisfies (17.113), and $v(y, t) := e^{Ct} u(y, t)$, then v satisfies

$$(17.116) \quad v_t(y, t) = \Delta v - |By|^2 v + Cv.$$

Thus, the kernel for the heat equation (17.116) is

$$e_{B,C}(x, y, t) := e^{Ct} e_B(x, y, t),$$

since this solution has the correct behavior as $t \rightarrow 0^+$. With

$$\begin{aligned} A^{B,C}[f](y) &:= \Delta f(y) - |By|^2 f(y) + Cf(y), \\ A_s^{B,C}[f](y) &:= A^{B,C}[f](sy), \text{ and} \end{aligned}$$

$$\begin{aligned} \mathcal{A}_j(B, C) &:= h_j^{B,C}(0, 0) \\ &:= \int_{I^j} \prod_{i=0}^{j-1} (s_i)^i \left(A_{s_{j-1}}^{B,C} \circ \dots \circ A_{s_0}^{B,C} \right) [1](0) ds_0 \dots ds_{j-1}, \end{aligned}$$

we then have

$$\begin{aligned}
\sum_{l=0}^{\infty} h_l^{B,C}(0,0) t^l &= \mathcal{E}(|y|, t)^{-1} e_{B,C}(0,0,t) \\
&= e^{Ct} \prod_{j=1}^m \frac{2r_j t}{\sinh(2r_j t)} = e^{Ct} \sum_{j=0}^{\infty} h_j^B(0,0) t^j = e^{Ct} \sum_{k=0}^{\infty} 4^{2k} \mathcal{A}_k(B) t^{2k} \\
&= \sum_{j=0}^{\infty} \frac{C^j t^j}{j!} \sum_{k=0}^{\infty} \mathcal{A}_k(B) t^{2k} = \sum_{j,k=0}^{\infty} \frac{1}{j!} C^j 4^{2k} \mathcal{A}_k(B) t^{j+2k} \\
&= \sum_{l=0}^{\infty} \left(\sum_{j+2k=l} \frac{1}{j!} C^j 4^{2k} \mathcal{A}_k(B) \right) t^l, \text{ or} \\
(17.117) \quad \int_{I^l} \prod_{i=0}^{l-1} (s_i)^i \left(A_{s_{l-1}}^{B,C} \circ \dots \circ A_{s_0}^{B,C} \right) [1](0) ds_0 \dots ds_{l-1} &= \sum_{j+2k=l} \frac{1}{j!} C^j 4^{2k} \mathcal{A}_k(B).
\end{aligned}$$

Observe that both sides are ultimately homogeneous polynomials of degree l in the variables C and B_{ij} . Suppose that we replace these variables by operators $\widehat{C}$ and $\widehat{B}_{ij}$ in $\text{End}(W)$ for a finite dimensional vector space W , specifically

$$\begin{aligned}
W &:= \mathbb{C}^N \otimes \Sigma_{2m}, \\
\widehat{C} &:= -\frac{1}{2} \sum_{p,q} \Omega_{pq}^\varepsilon(0) \otimes \gamma^p \gamma^q, \text{ and} \\
\widehat{B}_{pj} &:= \frac{1}{8} \sum_{k,l} R_{klpj}(0) (\text{Id}_{\mathbb{C}^N} \otimes i \gamma^k \gamma^l).
\end{aligned}$$

Replacing B by $\widehat{B}$ and C by $\widehat{C}$ in $A^{B,C}$ yields an operator $A^{\widehat{B},\widehat{C}}: C^\infty(\mathbb{R}^n, W) \leftarrow$, namely

$$\begin{aligned}
A^{\widehat{B},\widehat{C}}(\psi) &:= \Delta\psi - \sum_{p,j,j'} \widehat{B}_{pj} y^j \widehat{B}_{pj'} y^{j'} \psi + \widehat{C}\psi \\
&= \sum_i \partial_i^2 + \sum_p \left(\frac{1}{8} \sum_{k,l,j} R_{klpj}(0) \gamma^k \gamma^l y^j \right) \left(\frac{1}{8} \sum_{k',l',j'} R_{k'l'pj'}(0) \gamma^{k'} \gamma^{l'} y^{j'} \right) \\
&\quad - \frac{1}{2} \sum_{i,j} \Omega_{ij}^\varepsilon(0) \otimes \gamma^i \gamma^j,
\end{aligned}$$

which is the same as the operator A^0 in (17.108); note the presence of the factor of $i = \sqrt{-1}$ in the definition of $\widehat{B}_{pj}$ which accounts for a crucial sign change in order that $A^{\widehat{B},\widehat{C}} = A^0$. The right side of (17.117) still makes sense as an element of $\text{End}(W)$ if multiplication is taken to be composition. But, since generally operators do not commute, one could get a different result unless some ordering in compositions of the factors $\widehat{C}$ and $\widehat{B}_{ij}$ in monomials is specified. With operator replacement, the left side may also be interpreted as in $\text{End}(W)$, if for a given $w \in W$, we define

$$\begin{aligned}
h_l^{\widehat{B},\widehat{C}}(0,0) &:= \left(\int_{I^l} \prod_{i=0}^{l-1} (s_i)^i \left(A_{s_{l-1}}^{\widehat{B},\widehat{C}} \circ \dots \circ A_{s_0}^{\widehat{B},\widehat{C}} \right) [1](0) ds_0 \dots ds_{l-1} \right) (w) \\
(17.118) \quad &= \left(\int_{I^l} \prod_{i=0}^{l-1} (s_i)^i \left(A_{s_{l-1}}^{\widehat{B},\widehat{C}} \circ \dots \circ A_{s_0}^{\widehat{B},\widehat{C}} \right) [\widetilde{w}](0) ds_0 \dots ds_{l-1} \right),
\end{aligned}$$

where $\widetilde{w}$ is the constant function in $C^\infty(\mathbb{R}^n, W)$ with value w ; note that the 1 in [1] of (17.118) may be regarded as the map $w \mapsto \widetilde{w}$. There is already a definite

ordering of the factors in the various terms of the expansion of

$$\int_{I^l} \prod_{i=0}^{l-1} (s_i)^i \left(A_{s_{l-1}}^{\widehat{B}, \widehat{C}} \circ \cdots \circ A_{s_0}^{\widehat{B}, \widehat{C}} \right) [1](0) ds_0 \dots ds_{l-1}.$$

Since we know that the two sides of (17.117) agree as polynomials in commuting variables C and B_{ij} , if we replace these variables by operators, there is a corresponding reordering of operators within the terms of the right side so that both sides are the same element of $\text{End}(W)$. In other words,

$$\begin{aligned} & \int_{I^l} \prod_{i=0}^{l-1} (s_i)^i \left(A_{s_{l-1}}^{\widehat{B}, \widehat{C}} \circ \cdots \circ A_{s_0}^{\widehat{B}, \widehat{C}} \right) [1](0) ds_0 \dots ds_{l-1} \\ (17.119) \quad &= \sum_{j+2k=l} \frac{4^{2k}}{j!} \mathcal{R}(\widehat{C}^j \mathcal{A}_k(\widehat{B})), \end{aligned}$$

where $\mathcal{R}(\widehat{C}^j \mathcal{A}_k(\widehat{B}))$ is a reordering of the operators $\widehat{C}$ and $\widehat{B}_{ij}$ in the monomial terms of $\widehat{C}^j \mathcal{A}_k(\widehat{B})$ so that (17.119) holds. Now,

$$\begin{aligned} \widehat{C} \circ \widehat{B}_{pj} &= \left(-\frac{1}{2} \sum_{p,r} \Omega_{qr}^\varepsilon(0) \otimes \gamma^q \gamma^r \right) \circ \left(\frac{1}{8} \sum_{k,l} R_{klpj}(0) (\text{Id}_{\mathbb{C}^N} \otimes i\gamma^k \gamma^l) \right) \\ &= -\frac{1}{16} \sum_{q,r,k,l} R_{klpj}(0) \Omega_{qr}^\varepsilon(0) \otimes i\gamma^q \gamma^r \gamma^k \gamma^l \\ &= -\frac{1}{16} \sum_{q,r,k,l} R_{klpj}(0) \Omega_{qr}^\varepsilon(0) \otimes i\gamma^k \gamma^l \gamma^q \gamma^r + \mathcal{O}_c(2) \\ &= \widehat{B}_{pj} \circ \widehat{C} + \mathcal{O}_c(2). \end{aligned}$$

Thus, for $j + 2k = m = n/2$,

$$\text{Str}(\mathcal{R}(\widehat{C}^j \mathcal{A}_k(\widehat{B}))) = \text{Str}(\widehat{C}^j \mathcal{R}(\mathcal{A}_k(\widehat{B}))),$$

where $\mathcal{R}(\mathcal{A}_k(\widehat{B}))$ is $\mathcal{A}_k(\widehat{B})$ with a possible reordering within the monomial terms of $\mathcal{A}_k(\widehat{B})$. However, these monomial terms are products of the operators

$$\widehat{B}_{pj} = \frac{1}{8} \sum_{k,l} R_{klpj}(0) i\gamma^k \gamma^l,$$

and since the $R_{klpj}(0)$ are just scalars, such operators commute modulo terms of $\deg_c 2$. Hence, for $j + 2k = m = n/2$,

$$\text{Str}(\mathcal{R}(\widehat{C}^j \mathcal{A}_k(\widehat{B}))) = \text{Str}(\widehat{C}^j \mathcal{R}(\mathcal{A}_k(\widehat{B}))) = \text{Str}(\widehat{C}^j \mathcal{A}_k(\widehat{B})).$$

Thus, while a reordering $\mathcal{R}$ is needed to make (17.119) correct, when $l = m = n/2$, we have

$$\begin{aligned} \text{Str}(h_m^{\widehat{B}, \widehat{C}}(0, 0)) &= \text{Str}\left(\sum_{j+2k=m} \frac{4^{2k}}{j!} \mathcal{R}(\widehat{C}^j \mathcal{A}_k(\widehat{B}))\right) \\ (17.120) \quad &= \text{Str}\left(\sum_{j+2k=m} \frac{4^{2k}}{j!} \widehat{C}^j \mathcal{A}_k(\widehat{B})\right). \end{aligned}$$

With $\nu := dy^1 \wedge \cdots \wedge dy^n$ and $n = 2m$,

$$\begin{aligned} \text{Str}(\gamma^{j_1} \gamma^{j_2} \cdots \gamma^{j_{2k-1}} \gamma^{j_{2k}}) &= (-2i)^m \langle (dy^{j_1} \wedge dy^{j_2}) \wedge \cdots \wedge (dy^{j_{2k-1}} \wedge dy^{j_{2k}}), \nu \rangle \\ &= \langle (-2idy^{j_1} \wedge dy^{j_2}) \wedge \cdots \wedge (-2idy^{j_{2k-1}} \wedge dy^{j_{2k}}), \nu \rangle, \end{aligned}$$

where both sides are 0 if $k < m$. Thus, in (17.120) we may replace

$$\widehat{C} = -\frac{1}{2} \sum_{p,q} \Omega_{pq}^\varepsilon \otimes \gamma^p \gamma^q \quad \text{by} \quad 2i\Omega^\varepsilon = -\frac{1}{2} \sum_{p,q} \Omega_{pq}^\varepsilon (-2idy^p \wedge dy^q),$$

and

$$\widehat{B}_{pj} = \frac{1}{8} \sum_{k,l} R_{klpj} i \gamma^k \gamma^l \quad \text{by} \quad \frac{1}{2} \Omega_{pj}^\theta = \frac{1}{8} \sum_{k,l} R_{klpj} i (-2idy^k \wedge dy^l)$$

provided we take the inner product, with ν , of the trace (in $\text{End}(\mathbb{C}^N)$) of the result. The following computation then completes the proof of the Local Index Theorem (i.e., Theorem 17.49, p. 577):

$$\begin{aligned} (4\pi)^{-m} \text{Str}(h_m(0,0)) &= (4\pi)^{-m} \text{Str}(h_m^{\widehat{B}, \widehat{C}}(0,0)) \\ &= \text{Str} \left((4\pi)^{-m} \sum_{j+2k=m} \frac{1}{j!} (\widehat{C})^j 4^{2k} \mathcal{A}_k(\widehat{B}) \right) \\ &= \left\langle \sum_{j+2k=m} \frac{1}{j!} \wedge^j \left(\frac{2i}{4\pi} \Omega^\varepsilon \right) \wedge \frac{4^{2k}}{(4\pi)^{2k}} \mathcal{A}_k\left(\frac{1}{2} \Omega^\theta\right), \nu \right\rangle \\ &= \left\langle \sum_{j=0}^{\infty} \frac{1}{j!} \text{Tr} \left(\wedge^j \left(\frac{i}{2\pi} \Omega^\varepsilon \right) \wedge \sum_{k=0}^{\infty} \mathcal{A}_k\left(\frac{1}{2\pi} \Omega^\theta\right), \nu \right) \right\rangle \\ &= \left\langle \text{Tr} \left(e^{i\Omega^\varepsilon/2\pi} \right) \wedge \det \left(\frac{i\Omega^\theta/4\pi}{\sinh(i\Omega^\theta/4\pi)} \right)^{\frac{1}{2}}, \nu \right\rangle. \end{aligned}$$

Index Theorem for Twisted Dirac Operators and the $\widehat{A}$ genus. As a consequence of the *Local* Index Theorem for twisted Dirac Operator we have the *integrated version* itself, namely

THEOREM 17.53 (Index Theorem for Twisted Dirac Operators). *Let M be a compact, oriented Riemannian $2m$ -manifold with a spin structure, and let E be a Hermitian vector bundle over M with unitary connection $\varepsilon \in \mathcal{C}(U(E))$. Then the index of the Dirac operator*

$$\mathcal{D}^+ : C^\infty(E \otimes \Sigma^+(M)) \rightarrow C^\infty(E \otimes \Sigma^-(M))$$

is given by

$$\text{index } \mathcal{D}^+ = \left(\mathbf{ch}(E) \smile \widehat{\mathbf{A}}(M) \right) [M],$$

where $\mathbf{ch}(E) \in H^*(M; \mathbb{Q})$ denotes the Chern character of E (see (15.98) or (15.112)) and $\widehat{\mathbf{A}}(M) \in H^*(M; \mathbb{Q})$ denotes the total $\widehat{\mathbf{A}}$ class of M (see (15.109) with $F = TM$ and $\widehat{\mathbf{A}}(M) := \widehat{\mathbf{A}}(TM)$ or the equivalent formulation (17.44)).

PROOF. We have already proven this implicitly in the discussion preceding (17.45) on p. 546, but there we *assumed* the Local Index Theorem (p. 577). As this was done many pages ago, it is fitting to recall the computation, especially now that we have finally established the Local Index Theorem:

$$\begin{aligned} \text{index}(\mathcal{D}^+) &\stackrel{(17.38)}{=} \int_M (\text{Tr}(k^+(x, x, t)) - \text{Tr}(k^-(x, x, t))) \nu_x \\ &= \int_M \text{Str}(k(x, x, t)) \nu_x = \int_M \lim_{t \rightarrow 0^+} \text{Str}(k(x, x, t)) \nu_x \\ &= \int_M \left\langle \text{Tr} \left(e^{i\Omega^\varepsilon/2\pi} \right) \wedge \det \left(\frac{i\Omega^\theta/4\pi}{\sinh(i\Omega^\theta/4\pi)} \right)^{\frac{1}{2}}, \nu_x \right\rangle \nu_x \text{ by Theorem 17.49} \\ &= \left(\mathbf{ch}(E) \smile \widehat{\mathbf{A}}(M) \right) [M], \end{aligned}$$

where the final equality was explained on p. 546. □

COROLLARY 17.54. *Let M be a compact, oriented Riemannian $2m$ -manifold with a spin structure and positive scalar curvature, then $\widehat{A}(M) := \widehat{\mathbf{A}}(M)[M] = 0$.*

PROOF. Take $E = 0$. By Corollary 17.28, p. 537, $\text{Ker } \mathcal{D}^+ = \text{Ker } \mathcal{D}^- = \{0\}$ so that $\widehat{A}(M) = \text{index } \mathcal{D}^+ = 0$. $\square$

As an application, especially relevant to the study of intersection forms of smooth 4-manifolds and Seiberg-Witten theory, we have

THEOREM 17.55. *If M is a compact, orientable C^∞ $4k$ -manifold with a spin structure, then $\widehat{A}(M) := \widehat{\mathbf{A}}(M)[M]$ is an integer. Moreover, if k is odd, then $\widehat{A}(M)$ is even.*

PROOF. By Theorem 17.53 with E trivial, $\widehat{A}(M) = \widehat{\mathbf{A}}(M)[M] = \text{index } \mathcal{D}^+$ and so $\widehat{A}(M)$ is an integer. If $k = 2a + 1$ is odd, then according to the table (17.2) and the periodicity $Cl_{n+8} \xrightarrow{\sim} Cl_8 \otimes Cl_n = \mathbb{R}(16) \otimes Cl_n$, for the *real* Cl_{4k} we have

$$Cl_{4k} \xrightarrow{\sim} Cl_{8a+4} \xrightarrow{\sim} (\otimes^a \mathbb{R}(16)) \otimes Cl_4 \xrightarrow{\sim} \mathbb{R}(2^{4a}) \otimes \mathbb{H}(2) \xrightarrow{\sim} \mathbb{H}(2^{4a+1}).$$

Thus, Cl_{4k} can be identified with the algebra of $2^{4a+1} \times 2^{4a+1}$ matrices with entries in $\mathbb{H}$ (the quaternions) which act via $\mathbb{R}$ -linear transformations to the left on $\mathbb{H}^{2^{4a+1}}$. Of course, there is *right* action of $\mathbb{H}$ on $\mathbb{H}^{2^{4a+1}}$ via $\mathbb{H}$ -scalar multiplication, and this right action commutes with the left action of $\mathbb{H}(2^{4a+1})$ on $\mathbb{H}^{2^{4a+1}}$. If we define a complex structure on $\mathbb{H}^{2^{4a+1}}$ via right multiplication by a pure imaginary unit quaternion (e.g., $-\mathbf{k}$), then $\mathbb{H}^{2^{4a+1}}$ becomes a complex vector space of dimension 2^{4a+2} . The left action of $\mathbb{H}(2^{4a+1})$ on $\mathbb{H}^{2^{4a+1}}$ is $\mathbb{C}$ -linear, and the complexified Cl_{4k} is the full algebra ($\cong \mathbb{C}(2^{4a+2})$) of $\mathbb{C}$ -linear transformations of $\mathbb{H}^{2^{4a+1}}$. The complex spinor space Σ_{4k} is then $\mathbb{H}^{2^{4a+1}}$ with its complex structure. We still have the $\mathbb{R}$ -linear right action of $\mathbb{H}$ on $\mathbb{H}^{4a+1}$, and although this not $\mathbb{C}$ -linear, this right action commutes with left multiplication by the volume element $\omega_{\mathbb{C}} = i^{2k} e_1 \cdots e_{4k} = (-1)^k e_1 \cdots e_{4k}$, since $\omega_{\mathbb{C}}$ is in the *real* $Cl_{4k} = \mathbb{H}(2^{4a+1})$. Thus, the spinor spaces $\Sigma_{4k}^\pm := (1 \pm \omega_{\mathbb{C}}) \Sigma_{4k}$ are invariant under the $\mathbb{R}$ -linear right action of $\mathbb{H}$ on $\Sigma_{4k} \cong \mathbb{H}^{2^{4a+1}}$. In other words $\Sigma_{4k}^\pm$ are right $\mathbb{H}$ -modules over $\mathbb{R}$. The spinor bundles $\Sigma_{4k}^\pm(M) := P \times_{\text{Spin}(4k)} \Sigma_{4k}^\pm$ are also right $\mathbb{H}$ -modules since the right $\mathbb{H}$ -action on $\Sigma_{4k}^\pm$ commutes with the spinor representations $\rho^\pm: \text{Spin}(4k) \rightarrow \text{SU}(\Sigma_{4k}^\pm)$ which are just restrictions of Clifford multiplication to $\text{Spin}(4k) \subset Cl_{4k}$. For the same reason, the $\mathbb{H}$ -action on $\Sigma_{4k}^\pm(M)$ commutes with

$$\begin{aligned} \text{Clifford multiplication } \mathbf{c}: \Omega^1(M) \otimes C^\infty(\Sigma(M)) &\rightarrow C^\infty(\Sigma(M)) \quad \text{and} \\ \text{covariant differentiation } \nabla^\Sigma: C^\infty(\Sigma(M)) &\rightarrow \Omega^1(M) \otimes C^\infty(\Sigma(M)), \end{aligned}$$

and hence with the Dirac operator $\mathcal{D} = \mathbf{c} \circ \nabla^\Sigma$. Thus, the spaces

$$\text{Ker}(\mathcal{D}^\pm: C^\infty(\Sigma^\pm(M)) \rightarrow C^\infty(\Sigma^\mp(M)))$$

are right $\mathbb{H}$ -modules. The real dimension of any $\mathbb{H}$ -module V is a multiple of 4 (see Exercise 17.57 below). Hence,

$$\widehat{A}(M) = \widehat{\mathbf{A}}(M)[M] = \text{index } \mathcal{D}^+ = \dim_{\mathbb{C}} \text{Ker } \mathcal{D}^+ - \dim_{\mathbb{C}} \text{Ker } \mathcal{D}^- \text{ is even.} \quad \square$$

COROLLARY 17.56 (V. ROKHLIN's Theorem, 1952). *The signature $\text{sig}(M)$ of a compact, orientable C^∞ 4-manifold M with a spin structure is a multiple of 16.*

PROOF VIA INDEX THEORY. The Hirzebruch Signature Theorem (to be proven independently in Section 17.6; see Theorem 17.64, p.605) states that $\text{sig}(M) = \frac{1}{3}p_1(M)$. Since $\hat{A}(M) = -\frac{1}{24}p_1(M)$ by 15.110, we obtain $\text{sig}(M) = -8\hat{A}(M)$, which is a multiple of 16 by Theorem 17.55. $\square$

EXERCISE 17.57. Let $\phi: \mathbb{H} \rightarrow \text{End}_{\mathbb{R}}(V)$ be a real right representation (i.e., $\phi(qq') = \phi(q')\phi(q)$) with $\dim V < \infty$. By completing parts (a), (b) and (c), show that $V = V_1 \oplus \cdots \oplus V_h$ where the V_i are invariant subspaces on which ϕ is equivalent to the right action of $\mathbb{H}$ on itself.

- Let $r: \mathbb{H} \rightarrow \text{End}_{\mathbb{R}}(\mathbb{H})$ be given by $r(q)(q') = q'q$. Show that r is irreducible; i.e., $r(W) \subseteq W$ for some subspace $W \subseteq \mathbb{H}$ implies that W is $\{0\}$ or $\mathbb{H}$. [Hint. $\mathbb{H}$ is a division algebra.]
- For any nonzero $v \in V$, show that $\phi_v: \mathbb{H} \rightarrow \text{End}(\phi(\mathbb{H})v)$ given by $\phi_v(q) = \phi(q)|_{\phi(\mathbb{H})v}$ is equivalent to r . [Hint. For $f_v: \mathbb{H} \rightarrow \phi(\mathbb{H})v$ given by $f_v(q) = \phi(q)v$, show first that $\text{Ker } f_v$ is r -invariant.]
- Show that $V = \phi(\mathbb{H})v_1 \oplus \cdots \oplus \phi(\mathbb{H})v_h$ for some $v_1, \dots, v_h \in V$.

6. The Index Theorem for Standard Geometric Operators

► Our goal here is to obtain index formulas for the standard elliptic geometric operators and their twists. As listed in the table of standard elliptic operators in Table 6.1 (p.187) and summarized in our first survey of the applications of the Index Theorem in Chapter 13 (pp.310ff), the standard elliptic geometric operators include

the **signature operator** $d + \delta: (1 + *)\Omega^\bullet(M) \rightarrow (1 - *)\Omega^\bullet(M)$,

the **Euler-Dirac operator** $d + \delta: \Omega^{\text{ev}}(M) \rightarrow \Omega^{\text{odd}}(M)$, and

the **Dolbeault-Dirac operator** $\sqrt{2}(\bar{\partial} + \bar{\partial}^*) : \Omega^{0,\text{ev}}(M) \rightarrow \Omega^{0,\text{odd}}(M)$.

Here, d denotes the exterior derivative, δ denotes the exterior coderivative (i.e., the formal adjoint d^* of d), $*$ denotes the Hodge star operator, and $\bar{\partial}$ and its adjoint $\bar{\partial}^*$ denote the complex analogs of d and d^* on complex manifolds, which, along with $\Omega^{0,*}(M)$, will be defined. The index formula obtained for the above operators yields, as sketched in Chapter 13 (pp.310ff),

the *Hirzebruch Signature Theorem*, $\text{sig}(M) = \mathbf{L}(M)[M]$, Theorem 17.64 (p.605),

the *Chern-Gauss-Bonnet Theorem*, $\chi(M) = \int_M GB(\Omega^\theta)$, Theorem 17.68 (p.612), and

the *Hirzebruch-Riemann-Roch Theorem*, $\text{Index}(\bar{\partial} + \bar{\partial}^*) = \mathbf{Td}(TM)[M]$, Theorem 17.77 (p.637),

respectively. While these operators generally are not globally twisted Dirac operators, locally they are expressible in these terms. Thus, even if the underlying Riemannian manifold M (still assumed to be oriented and of even dimension $n = 2m$) does not admit a spin structure, we may still use the Local Index Theorem for twisted Dirac operators to compute the index density and hence the index of these operators. While it is possible to carry this out separately for each of the geometric operators, basically all of these theorems are consequences of an index theorem for generalized Dirac operators on Clifford module bundles (defined below). Using the Local Index Theorem for twisted Dirac operators, we prove this index theorem first, and then we apply it to obtain the geometric index theorems. ◀

An Index Theorem for Generalized Dirac Operators. For a compact, oriented manifold M of even dimension $n = 2m$ with Riemannian metric h , let $\mathbb{C}l(T_x M)$ denote the complexified Clifford algebra of $T_x M$ with inner product h_x . Then $\mathbb{C}l(TM) := \bigcup_{x \in M} \mathbb{C}l(T_x M)$ is the total space of the so-called **complex Clifford bundle** $\mathbb{C}l(TM) \rightarrow M$. This bundle of algebras is defined whether M admits a spin structure or not. As a complex vector bundle, it is canonically isomorphic to $\Lambda^\bullet(M, \mathbb{C})$, but the algebra structure is different. We can also describe $\mathbb{C}l(TM)$ as follows. Let $c: \text{Spin}(n) \rightarrow \text{SO}(n)$ denote the covering given by $c(g)(v) = gv g^{-1}$, where $v \in \mathbb{R}^n$ and we identify $\mathbb{R}^n$ with $\mathcal{L}(\Lambda^1(\mathbb{R}^n)) \subset \mathbb{C}l_n$, where $\mathcal{L}$ denotes the linear isomorphism of (17.3), p.514. Define the representation

$$\begin{aligned} r: \text{SO}(n) &\rightarrow \text{End}(\mathbb{C}l_n) \quad \text{by} \\ r(c(g))(\alpha) &= g\alpha g^{-1} \quad \text{for } g \in \text{Spin}(n). \end{aligned}$$

This is simply the extension to $\mathbb{C}l_n$ of the defining representation of $\text{SO}(n)$ on $\mathbb{R}^n \xrightarrow{\sim} \mathcal{L}(\Lambda^1(\mathbb{R}^n)) \subset \mathbb{C}l_n$. Relative to r , $\mathbb{C}l(TM)$ is then the associated bundle $FM \times_{\text{SO}(n)} \mathbb{C}l_n$. Note that Clifford multiplication is $\text{SO}(n)$ -equivariant, in the sense that for $A \in \text{SO}(n)$, $r(A) \in \text{End}(\mathbb{C}l_n)$ is an algebra automorphism of $\mathbb{C}l_n$. Thus, regarding $\mathbb{C}l(TM)$ as $FM \times_{\text{SO}(n)} \mathbb{C}l_n$, a well-defined algebra structure on each fiber is given by $[p, \alpha_1][p, \alpha_2] := [p, \alpha_1 \alpha_2]$, since

$$[pA, r(A^{-1})(\alpha_1) r(A^{-1})(\alpha_2)] = [pA, r(A^{-1})(\alpha_1 \alpha_2)] = [p, \alpha_1 \alpha_2].$$

Let $Q: \mathbb{C}l_n \rightarrow \text{End}(W)$ be an algebra representation where W is a complex vector space with $\dim(W) < \infty$. There is a Hermitian inner product $\langle \cdot, \cdot \rangle$ on W , such that for any unit vector $v \in S^n \subset \mathbb{R}^n$, we have $Q(v) \in U(W) :=$ unitary group for W with $\langle \cdot, \cdot \rangle$. Indeed, for any Hermitian inner product $\langle \cdot, \cdot \rangle'$ on W , let

$$\langle w_1, w_2 \rangle := \int_{S^n} \langle Q(v) w_1, Q(v) w_2 \rangle' dv.$$

Using $Q(v)^2 = -I$ for $v \in S^n$, we deduce that $Q(v)^* = -Q(v)$ from

$$\langle Q(v) w_1, w_2 \rangle = \langle Q(v)^2 w_1, Q(v) w_2 \rangle = \langle -w_1, Q(v) w_2 \rangle.$$

DEFINITION 17.58. Let $q: \text{Spin}(n) \rightarrow U(W)$ be a representation such that

$$(17.121) \quad q(g) \circ Q(\alpha) \circ q(g^{-1}) = Q(r(c(g))\alpha) \quad \text{for all } g \in \text{Spin}(n), \alpha \in \mathbb{C}l_n.$$

If M admits a spin structure $\mathcal{C}: P \rightarrow FM$, the representation q provides us with an associated bundle

$$W(M) := P \times_{\text{Spin}(n)} W.$$

In the case $q: \text{Spin}(n) \rightarrow U(W)$ is of the form $q_0 \circ c$, where $c: \text{Spin}(n) \rightarrow \text{SO}(n)$ denotes the double cover and $q_0: \text{SO}(n) \rightarrow U(W)$ is a representation, then we may form a bundle

$$W(M) := FM \times_{\text{SO}(n)} W,$$

whether M admits a spin structure or not. In either case, we call $W(M)$ a **Clifford module bundle**.

We consider some examples. Note that $\mathbb{C}l(TM) \cong \Lambda^\bullet(M, \mathbb{C})$ is a Clifford module bundle. Indeed, let $W = \mathbb{C}l_n$ and $Q: \mathbb{C}l_n \rightarrow \text{End}(\mathbb{C}l_n)$ be left multiplication

of $\mathbb{C}l_n$ on itself, and let $q: \text{Spin}(n) \rightarrow \text{U}(\mathbb{C}l_n)$ be given by $q(g)(\beta) = g\beta g^{-1}$. Then as required

$$\begin{aligned} (q(g) \circ Q(\alpha) \circ q(g^{-1}))(\beta) &= g(\alpha(g^{-1}\beta g))g^{-1} \\ &= g\alpha g^{-1}\beta = Q(g\alpha g^{-1})\beta = Q(r(c(g))\alpha)(\beta). \end{aligned}$$

If M admits a spin structure, the primary example is the spin bundle $\Sigma(M)$. Here $W = \Sigma_n$, and $Q = \rho_{\mathbb{C}}: \mathbb{C}l_n \rightarrow \text{End}(\Sigma_n)$ denotes the unique irreducible representation, which restricts to $q = \rho: \text{Spin}(n) \rightarrow \text{End}(\Sigma_n)$. Then

$$\begin{aligned} (q(g) \circ Q(\alpha) \circ q(g^{-1}))(\beta) &= \rho(g) \circ \rho_{\mathbb{C}}(\alpha) \circ \rho(g^{-1})(\beta) \\ &= \rho_{\mathbb{C}}(g\alpha g^{-1})(\beta) = \rho_{\mathbb{C}}(r(c(g))\alpha)(\beta) = Q(r(c(g))\alpha)(\beta). \end{aligned}$$

Note that when M admits a spin structure, $P \rightarrow FM$, one can also consider the bundle $P \times_{\text{Spin}(n)} W$ relative to the representation $Q|_{\text{Spin}(n)}: \text{Spin}(n) \rightarrow \text{U}(W)$, but since it may not be the case that $q = Q|_{\text{Spin}(n)}$, this bundle is *not* necessarily isomorphic to $W(M)$ obtained from q . For example when $Q: \mathbb{C}l_n \rightarrow \text{End}(\mathbb{C}l_n)$ is left multiplication, the bundle $P \times_{\text{Spin}(n)} W$ relative to $Q|_{\text{Spin}(n)}$ is not $\mathbb{C}l(TM)$, but rather it is designated by $\mathbb{C}l_{\text{Spin}}(TM)$ which is actually isomorphic to a direct sum of 2^m copies of $\Sigma(M)$, $m = \frac{1}{2} \dim M$.

To show that a Clifford module bundle $W(M)$ is indeed a bundle of $\mathbb{C}l(TM)_x$ -modules, we let

$$\begin{aligned} \mathbf{c}: \mathbb{C}l(TM) \otimes W(M) &\rightarrow W(M) \text{ be defined via} \\ \mathbf{c}([p, \alpha] \otimes [p, w]) &:= [p, Q(\alpha)w]. \end{aligned}$$

which is a well-defined *Clifford multiplication*. Indeed, using (17.121),

$$\begin{aligned} \mathbf{c}\left([pA, r(A)^{-1}\alpha] \otimes [pA, q(A)^{-1}w]\right) &= [pA, Q(r(A^{-1})\alpha)(q(A)^{-1}w)] \\ &= [pA, q(A^{-1})Q(\alpha)q(A)q(A)^{-1}(w)] = [pA, q(A^{-1})Q(\alpha)(w)] \\ &= [p, Q(\alpha)(w)] = \mathbf{c}([p, \alpha] \otimes [p, w]). \end{aligned}$$

Moreover, for $\alpha \in \mathcal{L}(\Lambda^1(\mathbb{R}^n)) \subset \mathbb{C}l_n$, we have

$$\mathbf{c}([p, \alpha] \otimes \mathbf{c}([p, \alpha] \otimes [p, w])) = [p, Q(\alpha)^2 w] = -|[p, \alpha]|^2 [p, w],$$

so that $\mathbf{c}$ does in fact make $W(M)_x$ a $\mathbb{C}l(TM)_x$ -module. As in the special case of $\Sigma(M)$, there is a decomposition $W(M) = W^+(M) \oplus W^-(M)$ defined as follows. If $E_1, \dots, E_n$ is a positively oriented orthonormal frame at $x \in M$, let

$$(17.122) \quad \omega_{\mathbb{C}}(x) := i^m E_1 \cdots E_n \in \mathbb{C}l(TM)_x.$$

It is easy to check that this is independent of the choice of frame and $\omega_{\mathbb{C}}(x)^2 = 1$ (see (17.13), p. 520). Then

$$(17.123) \quad \begin{aligned} \mu_{\mathbb{C}}(x) &:= \mathbf{c}(\omega_{\mathbb{C}}(x)) \in \text{End}(W(M)_x) \text{ and } \mu_{\mathbb{C}}(x)^2 = \text{Id, and} \\ W^{\pm}(M) &:= (I \pm \mu_{\mathbb{C}})W(M) \implies W(M) = W^+(M) \oplus W^-(M). \end{aligned}$$

For any $0 \neq X \in T_x M$, we may take $E_1 = X/|X|$. Since $\mathbf{c}(E_1)$ is an isomorphism of $W_x(M)$ which anticommutes with $\mu_{\mathbb{C}}(x)$, we have

$$(17.124) \quad \mathbf{c}(X) = |X| \mathbf{c}(E_1) : W^{\pm}(M) \xrightarrow{\sim} W^{\mp}(M).$$

Since $W(M)$ is an associated bundle of FM or the $\text{Spin}(n)$ -bundle P of a spin structure $P \rightarrow FM$, the Levi-Civita connection θ on FM (or its lift to P) yields a covariant derivative operator

$$\nabla^W : C^\infty(W(M)) \rightarrow \Omega^1(W(M)) \xrightarrow{\sim} C^\infty(\Omega^1(M) \otimes W(M)).$$

Moreover, $\mathbf{c} : \mathbb{C}l(TM) \otimes W(M) \rightarrow W(M)$ induces map on sections,

$$\mathbf{c} : C^\infty(\mathbb{C}l(TM)) \otimes C^\infty(W(M)) \rightarrow C^\infty(W(M)) \quad (\text{same notation}).$$

For $\alpha \in C^\infty(\mathbb{C}l(TM))$ and $\psi \in C^\infty(W(M))$, we have

$$(17.125) \quad \nabla^W(\mathbf{c}(\alpha \otimes \psi)) = \mathbf{c}(\nabla \alpha \otimes \psi) + \mathbf{c}(\alpha \otimes \nabla^W \psi),$$

where ∇ denotes the usual Levi-Civita covariant derivative on $C^\infty(\mathbb{C}l(TM)) \cong \Omega^\bullet(M, \mathbb{C})$. Indeed, using the infinitesimal version of (17.121), namely

$$q'(A)Q(\alpha) - Q(\alpha)q(A') = Q(r'(A)\alpha),$$

it follows that on FM where $\alpha \otimes \psi \in \bar{\Omega}^0(\mathbb{C}l_{2m} \otimes W) := \text{equivariant } \mathbb{C}l_{2m} \otimes W\text{-valued functions on } FM$,

$$\begin{aligned} D^\theta(Q(\alpha \otimes \psi)) &= d(Q(\alpha \otimes \psi)) + q'(\theta)Q(\alpha \otimes \psi) \\ &= Q(d\alpha \otimes \psi) + Q(\alpha \otimes d\psi) + Q((r'(\theta)\alpha) \otimes \psi + \alpha \otimes q'(\theta)\psi) \\ &= Q(d\alpha \otimes \psi) + Q(r'(\theta)(\alpha) \otimes \psi) + Q(\alpha \otimes d\psi) + Q(\alpha \otimes q'(\theta)\psi) \\ &= Q(D^\theta(\alpha) \otimes \psi) + Q(\alpha \otimes D^\theta \psi). \end{aligned}$$

Via the Riemannian metric, $\Lambda^1(T_x^*M) \cong \Lambda^1(T_x M) \subset \mathbb{C}l(TM)$, and so

$$\Omega^1(M) \otimes C^\infty(W(M)) \subset C^\infty(\mathbb{C}l(TM)) \otimes C^\infty(W(M))$$

Thus, we have an operator $\mathcal{D}^W := \mathbf{c} \circ \nabla^W \in \text{End}(C^\infty(W(M)))$,

$$\mathcal{D}^W : C^\infty(W(M)) \xrightarrow{\nabla^W} \Omega^1(M) \otimes C^\infty(W(M)) \xrightarrow{\mathbf{c}} C^\infty(W(M)),$$

which we call a **generalized Dirac operator**. In view of (17.124), we also have

$$\mathcal{D}^{W^\pm} : C^\infty(W^\pm(M)) \rightarrow C^\infty(W^\mp(M)),$$

as with Dirac operators. We now show that $\mathcal{D}^W$ is locally a twisted Dirac operator. Indeed, we show that $\mathcal{D}^W$ is globally a twisted Dirac operator when M admits a spin structure $P \rightarrow FM$, from which the local statement follows since locally M admits spin structures. Recall (see Proposition 17.15, p. 523) that for any $\mathbb{C}l_{2m}$ -module W , we have a $\mathbb{C}l_{2m}$ -equivariant linear isomorphism

$$\Phi : \text{Hom}_0(\Sigma_{2m}, W) \otimes \Sigma_{2m} \xrightarrow{\sim} W \text{ via } \Phi(\phi \otimes \psi) := \phi(\psi),$$

where $\text{Hom}_0(\Sigma_{2m}, W)$ consists of the $\mathbb{C}l_{2m}$ -equivariant linear maps $\Sigma_{2m} \rightarrow W$. If M admits a spin structure $P \rightarrow FM$, then Φ yields an isomorphism

$$\begin{aligned} \Phi_M : W(M) &\xrightarrow{\sim} E_0 \otimes \Sigma(M) = \text{End}_0(\Sigma(M), W(M)) \otimes \Sigma(M), \text{ where} \\ E_0 &:= \text{End}_0(\Sigma(M), W(M)) = P \times_{\text{Spin}(n)} \text{End}_0(\Sigma_{2m}, W). \end{aligned}$$

Since $\phi \in \text{Hom}_0(\Sigma_{2m}, W)$, we have

$$(17.126) \quad \begin{aligned} \Phi(\phi \otimes \rho(\omega_{\mathbb{C}})\psi) &= \phi(\rho(\omega_{\mathbb{C}})\psi) = \mathbf{c}(\omega_{\mathbb{C}})\phi(\psi) = \mu_{\mathbb{C}}\phi(\psi), \text{ and so} \\ \Phi_M(W(M)^\pm) &= E_0 \otimes \Sigma(M)^\pm. \end{aligned}$$

As both $C^\infty(\Sigma(M))$ and $C^\infty(W(M))$ have covariant differentiation operators arising ultimately from the Levi-Civita connection, $C^\infty(W(M) \otimes \Sigma(M)^*)$ also has such an operator, say $\nabla^{W \otimes \Sigma^*}$. Now E_0 is a subbundle of $W(M) \otimes \Sigma(M)^*$, and $\nabla^{W \otimes \Sigma^*}(C^\infty(E_0)) \subset \Omega^1(E_0)$ as a consequence of (17.125). Indeed,

$$\begin{aligned}
\phi \in C^\infty(E_0) &\implies \mathbf{c}_W(v) \phi(\sigma) = \phi(\mathbf{c}_\Sigma(v) \sigma) \\
&\implies \nabla_X(\mathbf{c}_W(v) \phi(\sigma)) = \nabla_X(\phi(\mathbf{c}_\Sigma(v) \sigma)) \\
&\implies \mathbf{c}_W(\nabla_X v)(\phi(\sigma)) + \mathbf{c}_W(v) \left(\nabla_X^{W \otimes \Sigma^*} \phi \right)(\sigma) + \mathbf{c}_W(v)(\phi(\nabla_X \sigma)) \\
&= \left(\nabla_X^{W \otimes \Sigma^*} \phi \right)(\mathbf{c}_\Sigma(v) \sigma) + \phi(\mathbf{c}_\Sigma(\nabla_X v) \sigma) + \phi(\mathbf{c}_\Sigma(v) \nabla_X \sigma) \\
&\implies \mathbf{c}_W(v) \left(\nabla_X^{W \otimes \Sigma^*} \phi \right)(\sigma) = \left(\nabla_X^{W \otimes \Sigma^*} \phi \right)(\mathbf{c}_\Sigma(v) \sigma) \\
&\implies \nabla_X \phi \in C^\infty(E_0).
\end{aligned}$$

For $\nabla^{E_0} := \nabla^{W \otimes \Sigma^*}|_{C^\infty(E_0)}$, we then have the twisted Dirac operator

$$\begin{aligned}
\mathcal{D}^{E_0} &:= (1 \otimes \mathbf{c}_\Sigma) \circ \nabla: C^\infty(E_0 \otimes \Sigma(M)) \rightarrow C^\infty(E_0 \otimes \Sigma(M)), \text{ where} \\
\nabla &:= \nabla^{E_0} \otimes 1 + 1 \otimes \nabla^\Sigma: C^\infty(E_0 \otimes \Sigma(M)) \rightarrow \Omega^1(M) \otimes C^\infty(E_0 \otimes \Sigma(M)).
\end{aligned}$$

For $\Phi_M: C^\infty(W(M)) \xrightarrow{\sim} C^\infty(E_0 \otimes \Sigma(M))$ corresponding to $W(M) \cong E_0 \otimes \Sigma(M)$, we then have

$$\mathcal{D}^W = \Phi_M^{-1} \circ \mathcal{D}^{E_0} \circ \Phi_M.$$

Since Φ_M is canonical, this shows that $\mathcal{D}^W$ is canonically equivalent to twisted Dirac operator in the case M has a spin structure, and in the general case $\mathcal{D}^W$ is locally such. If M admits a spin structure, then the Index Theorem for twisted Dirac operators yields

$$\text{index}(\mathcal{D}^W) = (\mathbf{ch}(E_0) \smile \hat{\mathbf{A}}(M)) [M].$$

However, we will see that

$$(17.127) \quad \mathbf{ch}(E_0) \smile \hat{\mathbf{A}}(M) = \mathbf{ch}(W(M)) \smile \tilde{\mathbf{A}}(M),$$

where $\tilde{\mathbf{A}}(M)$ denotes the total characteristic class defined by

$$(17.128) \quad \tilde{\mathbf{A}}(M) := \mathbf{MC}\left(\frac{y/2}{\sinh(y)}, TM\right),$$

which is *almost* the same as $\hat{\mathbf{A}}(M) = \mathbf{MC}\left(\frac{y/2}{\sinh(y/2)}, TM\right)$. A key observation is that the right side of (17.127) is defined even if M does not admit a spin structure. Shortly we will see that the standard total forms that represent the total classes $\mathbf{ch}(E_0) \smile \hat{\mathbf{A}}(M)$ and $\mathbf{ch}(W(M)) \smile \tilde{\mathbf{A}}(M)$ are identical. The local index density for $\mathcal{D}^W$ is computed using a local spin structure about a point. However, the result of that local computation is identical to the restriction of a globally-defined form which represents $\mathbf{ch}(W(M)) \smile \tilde{\mathbf{A}}(M)$. In essence, the local spin structure is a computational aid, while the index density itself can be expressed without reference to spin structures. Thus, once (17.127) is shown on the level of forms, we have an index formula for the generalized Dirac operator $\mathcal{D}^{W^+}: C^\infty(W^+(M)) \rightarrow C^\infty(W^-(M))$, namely

THEOREM 17.59 (Index Theorem for Generalized Dirac Operators). *For a Clifford module bundle $W(M)$ over an oriented, closed (i.e., compact and without boundary) Riemannian manifold M , we have*

$$(17.129) \quad \text{index}(\mathcal{D}^{W+}) = \left(\mathbf{ch}(W(M)) \smile \tilde{\mathbf{A}}(M) \right) [M],$$

where $\tilde{\mathbf{A}}(M)$ is defined in (17.128).

PROOF. For a normal coordinate ball $V \subset M$, let $\mathcal{C}: P_{\text{Spin}} \rightarrow FM|_V$ be a spin structure. The Levi-Civita connection θ on FM lifts to a unique connection, say $\tilde{\theta} := c'^{-1}(\mathcal{C}^*(\theta)) \in \Omega^1(P, \mathfrak{spin}(n))$. Note that $\Sigma(V) = P \times_{\text{Spin}(n)} \Sigma_n$. Let $\mathcal{R}: P_{\text{Spin}} \rightarrow U(\Sigma(V))$ denote the morphism determined by the representation $\rho: \text{Spin}(n) \rightarrow U(\Sigma(V))$, as in (15.118), p. 454. To compute the Chern forms for $\Sigma(V)$ relative to the connection ω on $U(\Sigma(V))$, such $\rho' \circ \tilde{\theta} = \mathcal{R}^*\omega$, we make use of the result (see (15.119), p. 455)

$$c_j(\Sigma(V), \omega) = c_j(\Sigma(V), \tilde{\theta}, \rho')$$

Hence we need to determine the eigenvalues of $\rho'(b)$ for $b \in \mathfrak{spin}(n)$. Any $b \in \mathfrak{spin}(n)$, can be written in the form

$$b = b_\lambda := \frac{1}{2} \sum_{j=1}^m \lambda_j e_{2j-1} e_{2j}$$

for some oriented, orthonormal basis $e_1, \dots, e_n$ of $\mathbb{R}^n$. Recall that Proposition 17.11 (p. 519) provides us with an explicit representation

$$\rho: \mathcal{C}\ell_{2m} \rightarrow \text{End}(\Lambda^\bullet(\mathbb{C}^m)).$$

If $(f_1, \dots, f_m)$ is an orthonormal basis of $\mathbb{C}^m$, then

$$(e_1, \dots, e_{2m}) := (f_1, i f_1, \dots, f_m, i f_m)$$

is an oriented orthonormal basis of $\mathbb{R}^n$. By (17.15), p. 521, we have

$$\begin{aligned} & \rho(e_{2j-1} e_{2j})(f_{j_1} \wedge f_{j_2} \wedge \dots \wedge f_{j_p}) \\ &= \begin{cases} i(f_{j_1} \wedge f_{j_2} \wedge \dots \wedge f_{j_p}), & \text{if } j_k = j \text{ for some } k, \\ -i(f_{j_1} \wedge f_{j_2} \wedge \dots \wedge f_{j_p}), & \text{if } j_k \neq j \text{ for all } k. \end{cases} \end{aligned}$$

Hence, $f_{j_1} \wedge f_{j_2} \wedge \dots \wedge f_{j_p}$ is an eigenvector of $\rho\left(\frac{1}{2} \sum_{j=1}^m \lambda_j e_{2j-1} e_{2j}\right)$ with eigenvalue

$$\frac{i}{2} \left(\sum_{j \in \{j_1, \dots, j_p\}} \lambda_j - \sum_{j \notin \{j_1, \dots, j_p\}} \lambda_j \right).$$

Thus, in order to find the total Chern character form $\mathbf{ch}(\Sigma(V), \omega)$, we compute

$$\begin{aligned} & \sum_{p=1}^m \sum_{(j)^p} e^{\frac{1}{2} \left(\sum_{j \in \{j_1, \dots, j_p\}} \lambda_j - \sum_{j \notin \{j_1, \dots, j_p\}} \lambda_j \right)} \\ &= \prod_{k=1}^m \left(e^{\lambda_k/2} + e^{-i\lambda_k/2} \right) = \prod_{k=1}^m 2 \cosh\left(\frac{1}{2} \lambda_k\right). \end{aligned}$$

and replace each $\sigma_k(\lambda_1^2, \dots, \lambda_k^2)$ by $p_k(\Omega^\theta)$. Hence $ch_k(\Sigma(V), \omega)$, which is defined on V , coincides with polynomial in Pontryagin forms $p_j(\Omega^\theta)$ that are defined throughout M . Note also that since $W(M) := FM \times_{\text{SQ}(n)} W$ is associated to FM ,

$\mathbf{ch}(W)$ is expressible in terms of the globally-defined curvature form Ω^θ . Thus, the same is true for $\mathbf{ch}(W(M) \otimes \Sigma(V)^*)$ and $\mathbf{ch}(E_0)$. Since

$$\begin{aligned} \prod_{k=1}^m \frac{\frac{1}{2}\lambda_i}{\sinh(\frac{1}{2}\lambda_i)} &= \prod_{k=1}^m \frac{\frac{1}{2}\lambda_i}{2 \sinh(\frac{1}{2}\lambda_i) \cosh(\frac{1}{2}\lambda_i)} \prod_{k=1}^m 2 \cosh(\frac{1}{2}\lambda_i) \\ &= \prod_{k=1}^m \frac{\frac{1}{2}\lambda_i}{\sinh(\lambda_i)} \prod_{k=1}^m 2 \cosh(\frac{1}{2}\lambda_i), \end{aligned}$$

we have the following equality of forms

$$\widehat{\mathbf{A}}(V, \theta) = \widetilde{\mathbf{A}}(V, \theta) \wedge \mathbf{ch}(\Sigma(V), \theta).$$

The desired equality (17.127) on the level of *forms* then follows from

$$\begin{aligned} \mathbf{ch}(E_0|_V, \theta) \wedge \widehat{\mathbf{A}}(V, \theta) &= \mathbf{ch}(E_0|_V, \theta) \wedge (\widetilde{\mathbf{A}}(V, \theta) \wedge \mathbf{ch}(\Sigma(V), \theta)) \\ &= (\mathbf{ch}(E_0|_V, \theta) \wedge \mathbf{ch}(\Sigma(V), \theta)) \wedge \widetilde{\mathbf{A}}(V, \theta) \\ (17.130) \quad &= \mathbf{ch}(E_0|_V \otimes \Sigma(V), \theta) \wedge \widetilde{\mathbf{A}}(V, \theta) = \mathbf{ch}(W(M), \theta) \wedge \widetilde{\mathbf{A}}(V, \theta). \end{aligned}$$

In view of the preliminary discussion, we have shown (17.129). $\square$

Twisted Generalized Dirac Operators. Recall that $W(M)$ is an associated bundle of FM or a covering P . Thus, Theorem 17.59 does not yet include the case of arbitrary twisting, say by a Hermitian vector bundle $E \rightarrow M$ with a covariant derivative ∇^E arising from a unitary connection 1-form ε on $U(E)$. To handle this, we proceed as follows. If we let $\mathcal{C}l(TM)$ act trivially on E , we have

$$\mathrm{Id}_E \otimes \mathbf{c}: C^\infty(\mathcal{C}l(TM)) \otimes C^\infty(E \otimes W(M)) \rightarrow C^\infty(E \otimes W(M))$$

and can define a **twisted generalized Dirac operator**

$$\begin{aligned} \mathcal{D}^{E,W}: C^\infty(E \otimes W(M)) &\xrightarrow{\nabla^{E \otimes W}} \Omega^1(M) \otimes C^\infty(E \otimes W(M)) \\ &\xrightarrow{\mathrm{Id}_E \otimes \mathbf{c}} C^\infty(E \otimes W(M)). \end{aligned}$$

Moreover, we have a decomposition

$$\begin{aligned} E \otimes W(M) &= (E \otimes W(M)^+) \oplus (E \otimes W(M)^-) \text{ and an operator} \\ \mathcal{D}^{E,W+}: C^\infty(E \otimes W(M)^+) &\longrightarrow C^\infty(E \otimes W(M)^-). \end{aligned}$$

THEOREM 17.60 (Index Theorem for Twisted Generalized Dirac Operators). *For a Clifford module bundle $W(M)$ over an oriented, compact Riemannian manifold M and a Hermitian vector bundle $E \rightarrow M$ with a covariant derivative ∇^E arising from a unitary connection 1-form ε on $U(E)$, we have*

$$\begin{aligned} \mathrm{index}(\mathcal{D}^{E,W+}) &= \left(\mathbf{ch}(E) \smile \left(\mathbf{ch}(W(M)) \smile \widetilde{\mathbf{A}}(M) \right) \right) [M] \\ (17.131) \quad &= \left(\mathbf{ch}(E \otimes W(M)) \smile \widetilde{\mathbf{A}}(M) \right) [M], \end{aligned}$$

where $\widetilde{\mathbf{A}}(M)$ is defined in (17.128).

PROOF. We proceed as in the proof of Theorem 17.59, noting that now $\mathcal{D}^{E,W}$ is locally a twisted Dirac operator just as $\mathcal{D}^W$ was, except that there is an additional twist by E . In other words, while the generalized Dirac operator $\mathcal{D}^W$ is locally the twisted Dirac operator $\mathcal{D}^{E_0}$, the twisted generalized Dirac operator $\mathcal{D}^{E,W}$ is locally the twisted Dirac operator $\mathcal{D}^{E \otimes E_0}$. The computation (17.130) generalizes to

$$\begin{aligned}
 & \text{ch}(E \otimes E_0|_V, \varepsilon \otimes \theta) \wedge \hat{\mathbf{A}}(V, \theta) \\
 &= \text{ch}(E \otimes E_0|_V, \varepsilon \otimes \theta) \wedge (\tilde{\mathbf{A}}(V, \theta) \wedge \text{ch}(\Sigma(V), \theta)) \\
 &= \text{ch}(E|_V, \varepsilon) \wedge (\text{ch}(E_0|_V, \theta) \wedge \text{ch}(\Sigma(V), \theta)) \wedge \tilde{\mathbf{A}}(V, \theta) \\
 &= \text{ch}(E|_V, \varepsilon) \wedge \text{ch}(E_0|_V \otimes \Sigma(V), \theta) \sim \tilde{\mathbf{A}}(V, \theta) \\
 (17.132) \quad &= \text{ch}(E|_V, \varepsilon) \wedge \text{ch}(W(M), \theta) \wedge \tilde{\mathbf{A}}(V, \theta),
 \end{aligned}$$

which implies (17.131) as before. $\square$

The Hirzebruch Signature Formula. The standard irreducible representation of $\text{Cl}(n)$ is the $\mathbb{C}$ -linear extension $\rho_{\mathbb{C}}: \text{Cl}_{2m} \rightarrow \text{End}(\Lambda^\bullet(\mathbb{C}^m))$ of $\rho: \text{Cl}_{2m} \rightarrow \text{End}(\Lambda^\bullet(\mathbb{C}^m))$ which is described as follows. Let $\rho_1: \mathbb{C}^m \rightarrow \text{End}(\Lambda^\bullet(\mathbb{C}^m))$ be given by

$$\rho_1(w)(\alpha) := (w_\wedge - w_\lrcorner)(\alpha) = w_\wedge \alpha - w_\lrcorner \alpha.$$

We think of $\mathbb{C}^m$ as $\mathbb{R}^{2m}$. By Proposition 17.11, p. 519, ρ_1 uniquely extends to an $\mathbb{R}$ -linear homomorphism

$$\rho: \text{Cl}_{2m} \rightarrow \text{End}(\Lambda^\bullet(\mathbb{C}^m)),$$

of algebras over $\mathbb{R}$. Then $\rho_{\mathbb{C}}: \text{Cl}_{2m} \rightarrow \text{End}(\Lambda^\bullet(\mathbb{C}^m))$ is the $\mathbb{C}$ -linear extension of ρ . There is also a highly reducible representation $Q: \text{Cl}_{2m} \rightarrow \text{End}(\Lambda^\bullet(\mathbb{C}^{2m}))$ that is determined (where we regard $\mathbb{C}^{2m} \subset \text{Cl}_{2m}$) by

$$Q_1: \mathbb{C}^{2m} \rightarrow \text{End}(\Lambda^\bullet(\mathbb{C}^{2m})),$$

which is the same as $\rho_1: \mathbb{C}^m \rightarrow \text{End}(\Lambda^\bullet(\mathbb{C}^m))$ with m replaced by $2m$. However in the case of Q , we think of $\mathbb{C}^{2m}$ as being the *complexification* of $\mathbb{R}^{2m}$ instead of $\mathbb{R}^{2m}$ as the *realification* of $\mathbb{C}^m$. Let $q_0: \text{SO}(2m) \rightarrow \text{End}(\Lambda^\bullet(\mathbb{C}^{2m}))$ denote the complex extension of the usual representation $\text{SO}(2m) \rightarrow \text{End}(\Lambda^\bullet(\mathbb{R}^{2m}))$. Since $\wedge$ and $\lrcorner$ are $\text{SO}(2m)$ -invariant operations, for $A \in \text{SO}(2m)$ and $v \in \mathbb{C}^{2m}$, we have

$$q_0(A) \circ Q_1(v) \circ q_0(A^{-1}) = Q_1(A(v)) = Q_1(r(A)v).$$

It follows that for $A \in \text{SO}(2m)$, and $\alpha \in \text{Cl}_{2m}$, we have

$$q_0(A) \circ Q(\alpha) \circ q_0(A^{-1}) = Q(r(A)\alpha), \text{ and}$$

$$q(g) Q(\alpha) q(g^{-1}) = Q(r(c(g))\alpha) \text{ for all } g \in \text{Spin}(n) \text{ and } \alpha \in \text{Cl}_n,$$

where $q = q_0 \circ c$. Hence, $\Lambda^\bullet(T_{\mathbb{C}}M) := FM \times_{\text{SO}(2m)} \Lambda^\bullet(\mathbb{C}^{2m})$ is a Clifford module bundle. We now determine $\Lambda^\bullet(T_{\mathbb{C}}M)^+$ and $\Lambda^\bullet(T_{\mathbb{C}}M)^-$. For $e_1, \dots, e_n$ an oriented, orthonormal basis of $\mathbb{R}^n$ and $\omega_{\mathbb{C}} = i^m e_1 \cdots e_n$, we show that

$$Q(\omega_{\mathbb{C}})(e_{i_1} \wedge \cdots \wedge e_{i_k}) = i^{m+k(k-1)} * (e_{i_1} \wedge \cdots \wedge e_{i_k}),$$

where $*$ denotes the Hodge star operator on $\Lambda^\bullet(\mathbb{C}^{2m})$. Let

$$*(e_{i_1} \wedge \cdots \wedge e_{i_k}) = e_{j_1} \wedge \cdots \wedge e_{j_{n-k}}.$$

Since $e_{i_1} \cdots e_{i_k} e_{j_1} \cdots e_{j_{n-k}} = e_1 \cdots e_n$ in $\mathbb{C}l_n$, we have

$$\begin{aligned}
Q(\omega_{\mathbb{C}})(e_{i_1} \wedge \cdots \wedge e_{i_k}) &= Q(i^m e_{i_1} \cdots e_{i_k} e_{j_1} \cdots e_{j_{n-k}})(e_{i_1} \wedge \cdots \wedge e_{i_k}) \\
&= i^m (-1)^{k(n-k)} Q(e_{j_1} \cdots e_{j_{n-k}} e_{i_1} \cdots e_{i_k})(e_{i_1} \wedge \cdots \wedge e_{i_k}) \\
&= i^m (-1)^{k(2m-k)} Q(e_{j_1} \cdots e_{j_{n-k}}) Q(e_{i_1} \cdots e_{i_k})(e_{i_1} \wedge \cdots \wedge e_{i_k}) \\
&= i^m (-1)^{-k^2} Q(e_{j_1} \cdots e_{j_{n-k}}) (-1)^{k(k-1)/2} Q(e_{i_k} \cdots e_{i_1})(e_{i_1} \wedge \cdots \wedge e_{i_k}) \\
&= i^m (-1)^{-k+k(k-1)/2} Q(e_{j_1} \cdots e_{j_{n-k}}) (-1)^k 1 \\
&= i^m (-1)^{k(k-1)/2} e_{j_1} \wedge \cdots \wedge e_{j_{n-k}} = i^{m+k(k-1)} * (e_{i_1} \wedge \cdots \wedge e_{i_k}).
\end{aligned}$$

Hence if $*_k := *|_{\Lambda^k(\mathbb{C}^{2m})}$,

$$(17.133) \quad Q(\omega_{\mathbb{C}}) = \bigoplus_{k=0}^n i^{m+k(k-1)} *_k.$$

Usually one defines the star operator on forms, sections of exterior products of T^*M , instead of sections of exterior products of TM , but the Riemannian metric identifies T^*M with TM , and so we have a choice of leaving the above alone or dualizing it, replacing $\rho_1: \mathbb{C}^m \rightarrow \text{End}(\Lambda^\bullet(\mathbb{C}^m))$ by

$$\begin{aligned}
\rho_1^*: \mathbb{C}^m &\rightarrow \text{End}(\Lambda^\bullet((\mathbb{C}^m)^*)) \text{ defined by} \\
\rho_1^*(w)(\alpha) &:= (w_{\flat} \wedge - w_{\flat\perp})(\alpha) = w_{\flat} \wedge \alpha - w_{\flat\perp} \alpha.
\end{aligned}$$

The advantage of dualizing is that we will find that then the Dirac operator $\mathcal{D}^W$ is the familiar sum $d + \delta$ of the exterior derivative d and its adjoint (the exterior codifferential δ), instead of the less familiar operators on $C^\infty(\Lambda^\bullet(TM))$. Thus, we go ahead and dualize, in which case $W = \Lambda^\bullet((\mathbb{C}^{2m})^*)$. Referring to (17.122), (17.123) and (17.133), we then have that $\mu_{\mathbb{C}}(x) := \mathbf{c}(\omega_{\mathbb{C}}(x)) \in \text{End}(W(M)_x)$ is given by

$$\begin{aligned}
\mu_{\mathbb{C}}(x) = \tau(x) &:= \bigoplus_{k=0}^n \tau_k := \bigoplus_{k=0}^n i^{m+k(k-1)} *_k \text{ at } x \in M, \text{ and} \\
W^\pm(M) = \Lambda^\pm(M) &:= (1 \pm \tau) \Lambda^\bullet((T_{\mathbb{C}}M)^*).
\end{aligned}$$

We may directly check that $\tau(x)^2 = \text{Id}$. Indeed,

$$\begin{aligned}
&\left(i^{m+(2m-k)(2m-k-1)} *_{2m-k} \right) \left(i^{m+k(k-1)} *_k \right) \\
&= i^{m+(2m-k)(2m-k-1)+m+k(k-1)} (*_{2m-k} *_k) \\
&= i^{2k^2+4m^2-4mk} (-1)^{k(2m-k)} \text{Id} = (-1)^{k^2} (-1)^{-k^2} \text{Id} = \text{Id}.
\end{aligned}$$

Note that $\mathcal{D}^W = d + \delta$, since

$$\mathcal{D}^W \varphi = \mathbf{c}(E^k)(\nabla_{E_k} \alpha) = \varphi^k \wedge (\nabla_{E_k} \alpha) - E^k \lrcorner (\nabla_{E_k} \alpha) = (d + \delta) \varphi.$$

DEFINITION 17.61. a) In view of this and the theorem and corollary below, $d + \delta$ is sometimes called the **DeRham-Dirac operator**.

b) A form $\varphi \in \Omega^k(M) := \Omega^k(M, \mathbb{C})$ is called **harmonic** if $(d + \delta) \varphi = 0$. We let

$$\mathcal{H}^k(M) := \{ \varphi \in \Omega^k(M, \mathbb{C}) : (d + \delta) \varphi = 0 \}$$

denote the space of harmonic forms.

We show the coincidence of our definition of harmonic forms with the common language of denoting functions as harmonic when they belong to the kernel of the Laplacian. Since $\mathcal{D}^W$ is elliptic, $\text{Ker}(\mathcal{D}^W)$ is finite-dimensional. Moreover, we have

THEOREM 17.62 (Hodge-DeRham Decomposition). *For $0 \leq k \leq n$, there is an orthogonal decomposition*

$$\begin{aligned} \Omega^q(M) &= \mathcal{H}^q(M) \oplus d(\Omega^{q-1}(M)) \oplus \delta(\Omega^{q+1}(M)) \\ (17.134) \quad &= \mathcal{H}^q(M) \oplus d\delta(\Omega^q(M)) \oplus \delta d(\Omega^q(M)). \end{aligned}$$

PROOF. The operator

$$\Delta := d\delta + \delta d = (d + \delta)^2 : \Omega^q(M) \rightarrow \Omega^q(M)$$

is elliptic, and hence we have the orthogonal decomposition

$$\Omega^q(M) = \text{Ker } \Delta \oplus \Delta(\Omega^q(M)).$$

Moreover, $\text{Ker } \Delta = \mathcal{H}^q(M)$. Indeed,

$$\begin{aligned} \alpha \in \mathcal{H}^q(M) &\implies (d + \delta)\alpha = 0 \\ &\implies d\alpha = 0 \text{ and } \delta\alpha = 0 \implies (d\delta + \delta d)\alpha = 0, \end{aligned}$$

and conversely if $\alpha \in \text{Ker } \Delta$, then

$$0 = ((d\delta + \delta d)\alpha, \alpha) = \|\delta\alpha\|^2 + \|d\alpha\|^2 \implies d\alpha + \delta\alpha = 0.$$

It remains to prove that we have an orthogonal decomposition

$$(17.135) \quad \Delta(\Omega^q(M)) = d(\Omega^q(M)) \oplus \delta(\Omega^{q+1}(M)).$$

The summands are orthogonal since

$$\beta \in \Omega^{q-1}(M) \text{ and } \gamma \in \Omega^{q+1}(M) \implies (d\beta, \delta\gamma) = (d^2\beta, \gamma) = 0.$$

Moreover, for any $\alpha \in \Omega^q(M)$, we have

$$(17.136) \quad \Delta\alpha = d\delta\alpha + \delta d\alpha \in d(\Omega^{q-1}(M)) \oplus \delta(\Omega^{q+1}(M)),$$

$$\text{and so } \Delta(\Omega^q(M)) \subseteq d(\Omega^{q-1}(M)) \oplus \delta(\Omega^{q+1}(M)).$$

For the reverse inclusion, note that $d(\Omega^{q-1}(M))$ and $\delta(\Omega^{q+1}(M))$ are both in $\mathcal{H}^q(M)^\perp$, since

$$\alpha \in \mathcal{H}^q(M) \implies (d\beta, \alpha) = (\beta, \delta\alpha) = 0 = (\gamma, d\alpha) = (\delta\gamma, \alpha),$$

$$\text{and so } d(\Omega^{q-1}(M)) \oplus \delta(\Omega^{q+1}(M)) \subseteq \mathcal{H}^q(M)^\perp = \Delta(\Omega^q(M)).$$

Note that (17.136) and (17.135) then give the second equality of (17.134). $\square$

COROLLARY 17.63. *Suppose that $d\gamma = 0$ for some $\gamma \in \Omega^q(M)$. There is a unique $\alpha \in \mathcal{H}^q(M)$, such that for some $\beta \in \Omega^{q-1}(M)$, $\gamma = \alpha + d\beta$. In other words, every cohomology class in the de Rham cohomology space*

$$H^q(M) := \frac{\text{Ker}(d: \Omega^q(M) \rightarrow \Omega^{q+1}(M))}{d\Omega^{q-1}(M)}$$

has a unique harmonic representative.

PROOF. Theorem 17.62 yields a unique $\alpha \in \mathcal{H}^q(M)$ such that

$$\gamma = \alpha + d\beta + \delta\beta'$$

for some $\beta \in \Omega^{q-1}(M)$ and $\beta' \in \Omega^{q+1}(M)$. Now

$$\begin{aligned} 0 &= d\gamma = d\alpha + d^2\beta + d\delta\beta' = d\delta\beta' \\ \implies (d\delta\beta', \beta') &= 0 \implies \|\delta\beta'\|^2 = 0 \implies \delta\beta' = 0. \end{aligned} \quad \square$$

Now we are ready to formulate and prove the *Hirzebruch Signature Formula* in full detail. It was announced in our Section 13.4, Theorem 13.6e. To fix the notation and to keep this section rather self contained, we recall the basic constructions sketched there.

If $\mathcal{H}^m(M; \mathbb{R}) (\cong H^m(M; \mathbb{R}))$ denotes the space of $\mathbb{R}$ -valued harmonic forms on M , we have a bilinear form

$$B: \mathcal{H}^m(M; \mathbb{R}) \times \mathcal{H}^m(M; \mathbb{R}) \longrightarrow \mathbb{R} \quad \text{given by } B(\alpha, \beta) := \int_M \alpha \wedge \beta.$$

If m is odd, B is antisymmetric. If m is even (i.e. $\dim M = 2m \equiv 0 \pmod{4}$), B is symmetric. Let $\langle \alpha, \beta \rangle := \int_M \alpha \wedge * \beta = \int_M \langle \alpha, \beta \rangle \nu_M$. Since

$$(*_m)^2 = (-1)^{m(2m-m)} \text{Id} = (-1)^m \text{Id},$$

we have

$$B(\alpha, \beta) = \int_M \alpha \wedge \beta = \int_M \alpha \wedge *_m(*_m\beta) = (\alpha, (-1)^m *_m\beta).$$

Note that $\tau_m = i^{m+m(m-1)} *_m = i^{m^2} *_m$. Thus,

$$m \text{ even} \implies \tau_m = *_m \implies B(\alpha, \beta) = (\alpha, *_m\beta) = (\alpha, \tau_m\beta).$$

Observe that $\alpha \in \mathcal{H}^k(M; \mathbb{R}) \Leftrightarrow *\alpha \in \mathcal{H}^{n-k}(M; \mathbb{R})$, since (using $\delta = \pm * d *$)

$$\begin{aligned} d\alpha = 0 \text{ and } \delta\alpha = 0 &\iff d\alpha = 0 \text{ and } d(*\alpha) = 0 \\ &\iff d(*(*\alpha)) = 0 \text{ and } d(*\alpha) = 0 \iff \delta(*\alpha) = 0 \text{ and } d(*\alpha) = 0. \end{aligned}$$

Alternatively, we know on general grounds that $\tau = \mathbf{c}(\omega_{\mathbb{C}})$ and $d + \delta = \mathcal{D}^W$ anti-commute. At any rate,

$$\mathcal{H}^k(M; \mathbb{R}) \overset{*_k}{\cong} \mathcal{H}^{n-k}(M; \mathbb{R}) \text{ and } \mathcal{H}^k(M; \mathbb{C}) \overset{\tau_k}{\cong} \mathcal{H}^{n-k}(M; \mathbb{C})$$

Moreover, $B(\alpha, \beta) = (\alpha, *_m\beta) = (\alpha, \tau_m\beta)$ implies that

$$\begin{aligned} \text{sig}(M) &:= \text{signature of } B \\ &= \dim_{\mathbb{R}}((1 + *) \mathcal{H}^m(M; \mathbb{R})) - \dim_{\mathbb{R}}((1 - *) \mathcal{H}^m(M; \mathbb{R})) \\ &= \dim_{\mathbb{C}}((1 + \tau) \mathcal{H}^m(M; \mathbb{C})) - \dim_{\mathbb{C}}((1 - \tau) \mathcal{H}^m(M; \mathbb{C})); \end{aligned}$$

i.e., $\text{sig}(M)$ is the difference between the dimensions of the spaces of self-dual and anti-self-dual harmonic forms. In the present case, the generalized Dirac operator $\mathcal{D}^{W+} = (d + \delta)^+$ is known as the **signature operator**, because

$$\begin{aligned} \text{index}((d + \delta)^+ : C^\infty(\Lambda^+(M)) \rightarrow C^\infty(\Lambda^-(M))) \\ &= \dim \text{Ker}(d + \delta)^+ - \dim \text{Ker}(d + \delta)^- \\ &= \dim((1 + \tau) \mathcal{H}^*(M; \mathbb{C})) - \dim((1 - \tau) \mathcal{H}^*(M; \mathbb{C})) \\ &= \dim((1 + \tau) \mathcal{H}^m(M; \mathbb{C})) - \dim((1 - \tau) \mathcal{H}^m(M; \mathbb{C})) = \text{sig}(M). \end{aligned}$$

The last line follows from the fact that for $k \neq m$,

$$1 \pm \tau_k: \mathcal{H}^k(M; \mathbb{C}) \rightarrow \mathcal{H}^k(M; \mathbb{C}) \oplus \mathcal{H}^{2m-k}(M; \mathbb{C})$$

is clearly injective, and so for $k \neq m$,

$$\dim(1 + \tau) \mathcal{H}^k(M; \mathbb{C}) = \dim \mathcal{H}^k(M; \mathbb{C}) = \dim(1 - \tau) \mathcal{H}^k(M; \mathbb{C}).$$

Now Theorem 17.59 yields

$$\begin{aligned} \text{sig}(M) &= \text{index}(\mathcal{D}^{W,+}) = \left(\mathbf{ch}(W(M)) \smile \tilde{\mathbf{A}}(M) \right) [M] \\ &= \left(\mathbf{ch}(\Lambda^\bullet(T^*M)) \smile \tilde{\mathbf{A}}(M) \right) [M]. \end{aligned}$$

Using (15.120), p.455, and (17.128), we obtain

$$\begin{aligned} &\mathbf{ch}(\Lambda^\bullet((T_{\mathbb{C}}M)^*)) \smile \tilde{\mathbf{A}}(M) \\ &= \mathbf{MC}(4 \cosh^2(y/2), TM) \smile \mathbf{MC}\left(\frac{y/2}{\sinh y}, TM\right) \\ &= \mathbf{MC}\left(4 \cosh^2(y/2) \frac{y/2}{\sinh y}, TM\right) \\ &= \mathbf{MC}\left(4 \cosh^2(y/2) \frac{y/2}{2 \sinh(y/2) \cosh(y/2)}, TM\right) \\ (17.137) \quad &= \mathbf{MC}\left(\frac{y}{\tanh(y/2)}, TM\right). \end{aligned}$$

Let $\deg_m$ denote the m -th degree part of a power series in $y_1, \dots, y_m$. Then

$$\begin{aligned} \deg_m \left(\prod_{k=1}^m \frac{y_k}{\tanh(y_k/2)} \right) &= 2^m \deg_m \left(\prod_{k=1}^m \frac{y_k/2}{\tanh(y_k/2)} \right) \\ &= 2^m 2^{-m} \deg_m \left(\prod_{k=1}^m \frac{y_k}{\tanh y_k} \right) = \deg_m \left(\prod_{k=1}^m \frac{y_k}{\tanh y_k} \right). \end{aligned}$$

Since $\mathbf{L}(M) := \mathbf{L}(TM) = \mathbf{MC}\left(\frac{y}{\tanh y}, TM\right)$, we then obtain

THEOREM 17.64 (Hirzebruch Signature Theorem). *Let M be a compact, oriented Riemannian $2m$ -manifold, where m is even. Then*

$$\text{sig}(M) = \mathbf{L}(M) [M] =: L(M) = L\text{-genus of } M.$$

In terms of the Pontryagin classes $p_k = p_k(TM)$, we have

$$\text{sig}(M) = \begin{cases} 1/3 p_1 [M], & 2m = 4, \\ 1/45 (7p_2 - p_1^2) [M], & 2m = 8, \end{cases}$$

in particular, and one may extend this using additional Hirzebruch L -polynomials of (15.111).

There is a twisted version of this theorem which we describe as follows. Let $E \rightarrow M$ be a Hermitian vector bundle with a covariant derivative ∇^E arising from a unitary connection 1-form ε on $U(E)$. Recall from Section 15.3, that there is an exterior covariant derivative operator $D^\varepsilon: \Omega^k(M, E) \rightarrow \Omega^{k+1}(M, E)$ which generalizes $d: \Omega^k(M) \rightarrow \Omega^{k+1}(M)$, but $D^\varepsilon \circ D^\varepsilon \neq 0$ in general. Moreover, D^ε has a formal adjoint $\delta^\varepsilon: \Omega^{k+1}(M, E) \rightarrow \Omega^k(M, E)$. Using the local formulas (15.22) and

(15.23), we see that for $W = \Lambda^\bullet((\mathbb{C}^{2m})^*)$, the twisted generalized Dirac operator is

$$(17.138) \quad \mathcal{D}^{E,W} = (d + \delta)^E := D^\varepsilon + \delta^\varepsilon : \Omega^\bullet(M, E) \rightarrow \Omega^\bullet(M, E).$$

which is called the **twisted DeRham-Dirac operator**. The twisted version of the Hirzebruch Signature Theorem has the additional *twist* that perhaps unexpectedly, $\text{index}\left((d + \delta)^{E,+}\right) \neq (\mathbf{ch}(E) \smile \mathbf{L}(M)) [M]$ in general.

THEOREM 17.65 (Twisted Hirzebruch Signature Theorem). *Let M be a compact, oriented Riemannian $2m$ -manifold, where m is even, and let $E \rightarrow M$ be a Hermitian vector bundle with a covariant derivative ∇^E arising from a unitary connection 1-form ε on $U(E)$. Then, with $\Omega^\pm(M, E) := C^\infty(E \otimes \Lambda^\pm(M))$, the index of the twisted signature operator*

$$(d + \delta)^{E,+} = \mathcal{D}^{E,W+} : \Omega^+(M, E) \rightarrow \Omega^-(M, E)$$

is given by

$$\begin{aligned} \text{index}\left((d + \delta)^{E,+}\right) &= \left(\mathbf{ch}(E) \smile \mathbf{MC}\left(\frac{y}{\tanh(y/2)}, TM\right)\right) [M] \\ &= \left(\mathbf{ch}_2(E) \smile \mathbf{MC}\left(\frac{y}{\tanh y}, TM\right)\right) [M] = (\mathbf{ch}_2(E) \smile \mathbf{L}(M)) [M], \end{aligned}$$

where $\mathbf{ch}_2(E) := \bigoplus_{j=0}^m 2^j \text{ch}_j(E)$.

PROOF. Using Theorem 17.60 and (17.137),

$$\begin{aligned} \text{index}\left((d + \delta)^{E,+}\right) &= \left(\mathbf{ch}(E) \smile \left(\mathbf{ch}(\Lambda^\bullet((T_{\mathbb{C}}M)^*)) \smile \tilde{\mathbf{A}}(M)\right)\right) [M] \\ &= \left(\mathbf{ch}(E) \smile \mathbf{MC}\left(\frac{y}{\tanh y/2}, TM\right)\right) [M]. \end{aligned}$$

Now, recalling the definition of the polynomial components L_k of the total Hirzebruch $\mathbf{L}$ class we find

$$\begin{aligned} \mathbf{MC}\left(\frac{y}{\tanh y/2}, TM\right) &= 2^m \mathbf{MC}\left(\frac{y/2}{\tanh y/2}, TM\right) \\ &= 2^m \bigoplus_{k=1}^m 2^{-2k} L_k(y). \end{aligned}$$

Thus,

$$\begin{aligned} \mathbf{ch}(E) \smile \mathbf{MC}\left(\frac{y}{\tanh y/2}, TM\right) [M] &= \left(\bigoplus_{j=1}^m \text{ch}_j(E) \smile 2^m \bigoplus_{k=1}^m 2^{-2k} L_k(y)\right) [M] \\ &= \left(\bigoplus_{j+2k=m} 2^{m-2k} \text{ch}_j(E) \smile L_k(y)\right) [M] \\ &= \left(\bigoplus_{j+2k=m} 2^j \text{ch}_j(E) \smile L_k(y)\right) [M] \\ &= (\mathbf{ch}_2(E) \smile \mathbf{L}(M)) [M]. \end{aligned}$$

□

Almost Complex Structures. Recall that $J \in \text{End}(TM)$ is an **almost complex structure** of a manifold M , if $J^2 = -I$. If J exists, then TM becomes a complex vector bundle by defining $(a + ib)X = aX + bJX$. For a complex structure to exist, $\dim M$ must be even.

EXERCISE 17.66. Use Theorem 17.65 to show that if the sphere S^n ($n = 2m > 0$) admits an almost complex structure, then $m = 1, 2$ or 3 :

(a) Show that the total Pontryagin class $\mathbf{p}(S^n)$ is $1 \in H^0(S^n)$. [Hint. If N is the (trivial) normal bundle of $S^n \subseteq \mathbb{R}^{n+1}$, then $TS^n \oplus N$ is trivial.]

(b) In the identity $(x + x_1) \cdots (x + x_m) = x^m + \sigma_1 x^{m-1} + \cdots + \sigma_m$, where σ_i denotes the i -th elementary symmetric polynomial in the x_i , successively substitute $x = x_1, \dots, x = x_m$ and add the results to get Newton's formula

$$(17.139) \quad 0 = (-1)^m \sum_{i=1}^m x_i^m + (-1)^{m-1} \sigma_1 \sum_{i=1}^m x_i^{m-1} + \cdots + m\sigma_m.$$

(c) Assuming that S^{2m} admits an almost complex structure, use (17.139) and the fact $c_m(TS^{2m}) = \chi(S^{2m})$ (see (15.117) p. 454) to deduce that

$$2^m \text{ch}_m(TS^{2m}) [S^{2m}] = \frac{(-1)^{m+1} 2^{m+1}}{(m-1)!}.$$

(d) Finally show that (c) and Theorem 17.65 imply that m must be 1, 2, or 3.

REMARK 17.67. Of course S^2 has a complex (and hence almost-complex) structure. S^4 does not have a complex structure, since otherwise,

$$\begin{aligned} 1 &= 1 - p_1(TS^4) = \mathbf{c}(\mathbb{C} \otimes TS^4) = \mathbf{c}(TS^4 \oplus \overline{TS^4}) \\ &= \mathbf{c}(TS^4) \smile \mathbf{c}(\overline{TS^4}) = (1 + c_2(TS^4))^2 = 1 + 2c_2(TS^4), \end{aligned}$$

but $c_2(TS^4) = \chi(S^{2m}) \neq 0$; the same argument works for S^{4k} , using

$$1 + (-1)^k p_k(TS^4) = \mathbf{c}(\mathbb{C} \otimes TS^{4k}).$$

We show that S^6 has a complex structure as follows. Recall that the Cayley numbers $\mathbb{O} := \mathbb{H} \times \mathbb{H}$, with multiplication

$$pq = (p_1, p_2)(q_1, q_2) = (p_1q_1 - \overline{q_2}p_2, q_2p_1 + p_2\overline{q_1}),$$

are neither associative nor commutative, but $(1, 0)$ is a multiplicative identity. Let $\overline{p} := (\overline{p_1}, -p_2)$ and $\Re(p) := \frac{1}{2}(p + \overline{p}) = \Re(p_1)$. Then

$$\begin{aligned} \langle p, q \rangle &:= \Re(p\overline{q}) = \Re(p_1\overline{q_1} + \overline{q_2}p_2) \text{ and} \\ |p|^2 &= \langle p, p \rangle = \Re(p_1\overline{p_1} + \overline{p_2}p_2) = |p_1|^2 + |p_2|^2. \end{aligned}$$

Thus, if we identify p and q with vectors in $\mathbb{R}^8$, then $\langle p, q \rangle$ is just the usual dot product, and

$$\Sigma^6 := \{p \in \mathbb{O} : |p| = 1 \text{ and } \langle p, (1, 0) \rangle = 0\}$$

is a 6-sphere. Note that

$$\begin{aligned} p \in \Sigma^6 &\implies p^2 = (p_1p_1 - \overline{p_2}p_2, p_2p_1 + p_2\overline{p_1}) \\ &= (-p_1\overline{p_1} - \overline{p_2}p_2, p_2p_1 - p_2p_1) = -|p|^2(1, 0) = -(1, 0). \end{aligned}$$

One can check that $|pq| = |p||q|$ and that (in spite of nonassociativity), $p(pq) = p^2q$. These are rather involved computations, where, e.g., one eventually needs to use $\Re(xy) = \Re(yx)$ for $x, y \in \mathbb{H}$, and

$$p_2\overline{q_1}p_1 + p_2\overline{q_1}\overline{p_1} - (p_2p_1\overline{q_1} + p_2\overline{p_1}q_1) = (p_2\overline{q_1})(p_1 + \overline{p_1}) - p_2(p_1 + \overline{p_1})\overline{q_1} = 0.$$

For $p \in \Sigma^6$, we have $\langle pq, pq' \rangle = \langle q, q' \rangle$ for all $q, q' \in \mathbb{O}$, since $|pq| = |p||q| = |q|$. Suppose that $\langle q, (1, 0) \rangle = 0$ and $\langle q, p \rangle = 0$, so that $q \in T_p\Sigma^6$. Then

$$\begin{aligned} \langle pq, (1, 0) \rangle &= \langle pq, -pp \rangle = -\langle q, p \rangle = 0 \quad \text{and} \\ \langle pq, p \rangle &= \langle pq, p(1, 0) \rangle = \langle q, (1, 0) \rangle = 0. \end{aligned}$$

Thus, we have a well-defined linear map $J_p: T_p\Sigma^6 \rightarrow T_p\Sigma^6$ given by $J_pq = pq$. Moreover, J_p defines an almost complex structure since

$$J_p^2(q) = p(pq) = p^2q = -|p|^2q = -q.$$

The Chern-Gauss-Bonnet Formula. As noted before, the representation

$$Q: \mathbb{C}l_{2m} \rightarrow \text{End}(\Lambda^\bullet(\mathbb{C}^{2m})),$$

determined by $Q(w) = w_\wedge \alpha - w_\lrcorner \alpha$ for $w \in \mathbb{C}^{2m}$, is highly reducible. Indeed for purely dimensional reasons, Q is the sum of 2^m copies of the unique irreducible representation $\rho_{\mathbb{C}}: \mathbb{C}l_{2m} \rightarrow \text{End}(\Lambda^\bullet(\mathbb{C}^m))$. We now describe a coarser (if $m > 1$) decomposition of $\Lambda^\bullet(\mathbb{C}^{2m})$ into just two $\mathbb{C}l_{2m}$ -modules, which leads to the Chern-Gauss-Bonnet Formula. Let

$$\Lambda^\pm := (1 \pm \omega_{\mathbb{C}}(Q))(\Lambda^\bullet(\mathbb{C}^m)) \quad \text{and} \quad \Lambda^{\text{ev}(\text{odd}), \pm} := \Lambda^{\text{ev}(\text{odd})}(\mathbb{C}^{2m}) \cap \Lambda^\pm.$$

In view of the fact that for $w \in \mathbb{C}^{2m}$,

$$\begin{aligned} Q(w)(\Lambda^\pm) &= \Lambda^\mp \quad \text{and} \quad Q(w)(\Lambda^{\text{ev}(\text{odd})}(\mathbb{C}^{2m})) = \Lambda^{\text{odd}(\text{ev})}(\mathbb{C}^{2m}) \\ \implies Q(w)(\Lambda^{\text{ev}(\text{odd}), \pm}) &= \Lambda^{\text{odd}(\text{ev}), \mp}, \end{aligned}$$

the $\mathbb{C}l_{2m}$ -module $\Lambda^\bullet(\mathbb{C}^{2m})$ splits into two submodules:

$$\Lambda^\bullet(\mathbb{C}^{2m}) = (\Lambda^{\text{ev}, +} \oplus \Lambda^{\text{odd}, -}) \oplus (\Lambda^{\text{odd}, +} \oplus \Lambda^{\text{ev}, -}) =: W^e \oplus W^o.$$

Consequently, we have two generalized Dirac operators

$$\begin{aligned} \mathcal{D}^{W^e} &= d + \delta \in \text{End}(\Omega^{\text{ev}, +}(M) \oplus \Omega^{\text{odd}, -}(M)) \quad \text{and} \\ (17.140) \quad \mathcal{D}^{W^o} &= d + \delta \in \text{End}(\Omega^{\text{odd}, +}(M) \oplus \Omega^{\text{ev}, -}(M)), \end{aligned}$$

where $\Omega^{\text{ev}(\text{odd}), \pm}(M) := C^\infty(\Lambda^{\text{ev}(\text{odd}), \pm}(M))$. Note that

$$\begin{aligned} \mathcal{D}^{W^e} &: \Omega^{\text{ev}, +}(M) \rightarrow \Omega^{\text{odd}, -}(M) \quad \text{and} \\ \mathcal{D}^{W^o} &: \Omega^{\text{odd}, +}(M) \rightarrow \Omega^{\text{ev}, -}(M), \quad \text{with} \end{aligned}$$

$$\begin{aligned} \text{index}(\mathcal{D}^{W^e}) &= \left(\text{ch}(\Lambda^{\text{ev}, +}(M) \oplus \Lambda^{\text{odd}, -}(M)) \smile \tilde{\mathbf{A}}(M) \right) [M] \quad \text{and} \\ \text{index}(\mathcal{D}^{W^o}) &= \left(\text{ch}(\Lambda^{\text{odd}, +}(M) \oplus \Lambda^{\text{ev}, -}(M)) \smile \tilde{\mathbf{A}}(M) \right) [M]. \end{aligned}$$

The signature operator can be written as

$$(d + \delta)^+ = \mathcal{D}^{W^e} \oplus \mathcal{D}^{W^o}: \Omega^+(M) \rightarrow \Omega^-(M).$$

The **Euler operator** is

$$(17.141) \quad (d + \delta)^\chi := d + \delta: \Omega^{\text{ev}}(M) \rightarrow \Omega^{\text{odd}}(M),$$

whose index (according to Hodge Theory) is $\chi(M)$. Indeed,

$$\begin{aligned} \chi(M) &:= \dim\left(\bigoplus_{k=0}^m H^{2k}(M)\right) - \dim\left(\bigoplus_{k=1}^m H^{2k-1}(M)\right) \\ &= \dim\left(\bigoplus_{k=0}^m \mathcal{H}^{2k}(M)\right) - \dim\left(\bigoplus_{k=1}^m \mathcal{H}^{2k-1}(M)\right) \\ &= \dim(\text{Ker}(d + \delta)^\chi) - \dim(\text{Ker}((d + \delta)^\chi)^*) \\ (17.142) \quad &= \text{index}((d + \delta)^\chi). \end{aligned}$$

In terms of $\mathcal{D}^{W^e,+}$ and $\mathcal{D}^{W^o,+}$, we have that $(d + \delta)^\chi$ is

$$\mathcal{D}^{W^e,+} \oplus \left(\mathcal{D}^{W^o,+}\right)^* : \Omega^{\text{ev},+}(M) \oplus \Omega^{\text{ev},-}(M) \rightarrow \Omega^{\text{odd},-}(M) \oplus \Omega^{\text{odd},+}(M).$$

Hence,

$$\begin{aligned} \text{index}((d + \delta)^\chi) &= \text{index}\left(\mathcal{D}^{W^e,+}\right) + \text{index}\left(\left(\mathcal{D}^{W^o,+}\right)^*\right) \\ &= \text{index}\left(\mathcal{D}^{W^e,+}\right) - \text{index}\left(\mathcal{D}^{W^o,+}\right) \\ &= \left(\text{ch}(\Lambda^{\text{ev},+}(M) \oplus \Lambda^{\text{odd},-}(M)) \smile \tilde{\mathbf{A}}(M)\right)[M] \\ &\quad - \left(\text{ch}(\Lambda^{\text{odd},+}(M) \oplus \Lambda^{\text{ev},-}(M)) \smile \tilde{\mathbf{A}}(M)\right)[M] \\ (17.143) \quad &= \left(\begin{array}{c} \text{ch}(\Lambda^{\text{ev},+}(M)) - \text{ch}(\Lambda^{\text{ev},-}(M)) \\ + \text{ch}(\Lambda^{\text{odd},-}(M)) - \text{ch}(\Lambda^{\text{odd},+}(M)) \end{array} \right) \smile \tilde{\mathbf{A}}(M)[M]. \end{aligned}$$

The individual results for the $\text{ch}(\Lambda^{\text{ev(odd)},\pm}(M))$ are not all that simple or interesting (as far as we know), but the two combinations

$$\text{ch}(\Lambda^{\text{ev},+}(M)) - \text{ch}(\Lambda^{\text{ev},-}(M)) \quad \text{and} \quad \text{ch}(\Lambda^{\text{odd},-}(M)) - \text{ch}(\Lambda^{\text{odd},+}(M))$$

admit dramatic simplification. Indeed, we will find that when $m := \frac{1}{2} \dim M$ is odd the first of these is 0 and the second, when cupped with $\tilde{\mathbf{A}}(M)$, is the Euler class. When m is even, the opposite is the case. Thus, whether m is even or odd, we will obtain the Chern-Gauss-Bonnet Theorem.

Let $\Lambda: \text{SO}(n) \rightarrow \text{U}(\Lambda^\bullet((\mathbb{C}^n)^*))$ denote the representation determined by

$$\Lambda(A)(\alpha) = (A^T)^* \alpha = \alpha \circ A^T \text{ for } \alpha \in (\mathbb{C}^n)^* = \Lambda^1((\mathbb{C}^n)^*), \quad A \in \text{SO}(n).$$

The various $\text{ch}(\Lambda^{\text{ev(odd)},\pm}(M))$ can be computed by finding the eigenvalues of $\Lambda'(B) \in \text{End}(\Lambda^\bullet((\mathbb{C}^n)^*))$ for $B \in \mathfrak{so}(n)$, where $\Lambda': \mathfrak{so}(n) \rightarrow \mathfrak{u}(\Lambda^\bullet((\mathbb{C}^n)^*))$ is the Lie algebra representation. There is an orthonormal basis $e_1, \dots, e_n$ of $\mathbb{R}^n$ for which B is of the form $\bigoplus_{k=1}^m \begin{bmatrix} 0 & -y_k \\ y_k & 0 \end{bmatrix}$. One purpose of the rather lengthy digression in the next paragraph is to show that

$$\begin{aligned} \text{ch}(\Lambda'(B)^{\text{ev},+}) - \text{ch}(\Lambda'(B)^{\text{ev},-}) + \text{ch}(\Lambda'(B)^{\text{odd},-}) - \text{ch}(\Lambda'(B)^{\text{odd},+}) \\ = \prod_{k=1}^m (-2 \sinh y_k), \end{aligned}$$

from which the Chern-Gauss-Bonnet Theorem will follow. The results in the digression are also used in proving the Hirzebruch-Riemann-Roch Theorem.

Digression. Let $\varphi_1, \dots, \varphi_n$ denote the basis of $(\mathbb{R}^n)^*$ dual to $e_1, \dots, e_n$. Then

$$\begin{aligned}\Lambda'(B)(\varphi_1 + i\varphi_2)(e_1) &= (\varphi_1 + i\varphi_2)(B^T e_1) = (\varphi_1 + i\varphi_2)(-Be_1) \\ &= (\varphi_1 + i\varphi_2)(-y_1 e_2) = -iy_1 \\ \Lambda'(B)(\varphi_1 + i\varphi_2)(e_2) &= (\varphi_1 + i\varphi_2)(-Be_2) = (\varphi_1 + i\varphi_2)(y_1 e_1) = y_1 \\ \Lambda'(B)(\varphi_1 + i\varphi_2) &= -iy_1 \varphi_1 + y_1 \varphi_2 = -iy_1(\varphi_1 + i\varphi_2).\end{aligned}$$

Thus,

$$\Lambda'(B)(\varphi_1 + i\varphi_2) = -iy_1(\varphi_1 + i\varphi_2) \quad \text{and} \quad \Lambda'(B)(\varphi_1 - i\varphi_2) = iy_1(\varphi_1 - i\varphi_2).$$

For $j = 1, \dots, m$, let $\xi_j = \varphi_{2j-1} + i\varphi_{2j}$ and $\bar{\xi}_j = \varphi_{2j-1} - i\varphi_{2j}$. For a multi-index $(i)_k := (i_1, \dots, i_h)$ where $1 \leq i_1 < \dots < i_h \leq m$, we let

$$\xi_{(i)_h} := \xi_{i_1} \wedge \dots \wedge \xi_{i_h} \quad \text{and} \quad \bar{\xi}_{(i)_h} = \bar{\xi}_{i_1} \wedge \dots \wedge \bar{\xi}_{i_h}.$$

Note that $\xi_{(i)_m} = \xi_1 \wedge \dots \wedge \xi_m$ and $\bar{\xi}_{(i)_m} = \bar{\xi}_1 \wedge \dots \wedge \bar{\xi}_m$. The $2^m \cdot 2^m = 2^n$ forms $\xi_{(i)_h} \wedge \bar{\xi}_{(j)_k}$ make a basis of eigenvectors of $\Lambda'(B)$ on $\Lambda^\bullet((\mathbb{C}^n)^*)$ since

$$\Lambda'(B)(\xi_{(i)_h} \wedge \bar{\xi}_{(j)_k}) = -i((y_{i_1} + \dots + y_{i_h}) - (y_{j_1} + \dots + y_{j_k})) \xi_{(i)_h} \wedge \bar{\xi}_{(j)_k}.$$

However, we need a basis in $\Lambda^{\text{ev}(\text{odd}), \pm}$. For this, we will determine $*(\xi_{(i)_h} \wedge \bar{\xi}_{(j)_k})$ where $*$ denotes the complex-linear extension of the usual star operator on $\Lambda^\bullet(\mathbb{R}^n)$. If $b(\alpha, \beta)$ is the symmetric, bilinear (not Hermitian) extension of the usual inner product on $\Lambda^\bullet(\mathbb{R}^n)$, we have

$$\alpha \wedge * \beta = b(\alpha, \beta) \varphi_1 \wedge \dots \wedge \varphi_n.$$

Note that

$$\begin{aligned}b(\xi_j, \xi_j) &= b(\varphi_{2j-1} + i\varphi_{2j}, \varphi_{2j-1} + i\varphi_{2j}) = |\varphi_{2j-1}|^2 - |\varphi_{2j}|^2 = 0, \quad \text{and} \\ b(\xi_j, \bar{\xi}_j) &= b(\varphi_{2j-1} + i\varphi_{2j}, \varphi_{2j-1} - i\varphi_{2j}) = |\varphi_{2j-1}|^2 + |\varphi_{2j}|^2 = 2.\end{aligned}$$

Hence,

$$b(\bar{\xi}_{(i')_{h'}} \wedge \xi_{(j')_{k'}}, \xi_{(i)_h} \wedge \bar{\xi}_{(j)_k}) = \begin{cases} 2^{h+k}, & \text{if } (i')_{h'} = (i)_h, (j')_{k'} = (j)_k, \\ 0, & \text{otherwise.} \end{cases}$$

Moreover, using $\xi_1 \wedge \bar{\xi}_1 = (\varphi_1 + i\varphi_2) \wedge (\varphi_1 - i\varphi_2) = -2i\varphi_1 \wedge \varphi_2$, we get

$$\begin{aligned}(-2i)^m \varphi_1 \wedge \dots \wedge \varphi_n &= \xi_1 \wedge \bar{\xi}_1 \wedge \dots \wedge \xi_m \wedge \bar{\xi}_m \\ &= (-1)^{m(m-1)/2} \xi_1 \wedge \dots \wedge \xi_m \wedge \bar{\xi}_1 \wedge \dots \wedge \bar{\xi}_m \\ &= i^{m(m-1)} \xi_1 \wedge \dots \wedge \xi_m \wedge \bar{\xi}_1 \wedge \dots \wedge \bar{\xi}_m, \quad \text{or}\end{aligned}$$

$$\begin{aligned}\nu_n &:= \varphi_1 \wedge \dots \wedge \varphi_n = (-2i)^{-m} i^{m(m-1)} \xi_1 \wedge \dots \wedge \xi_m \wedge \bar{\xi}_1 \wedge \dots \wedge \bar{\xi}_m \\ (17.144) \quad &= 2^{-m} i^{m^2} \xi_1 \wedge \dots \wedge \xi_m \wedge \bar{\xi}_1 \wedge \dots \wedge \bar{\xi}_m = 2^{-m} i^{m^2} \xi_{(i)_m} \wedge \bar{\xi}_{(i)_m}.\end{aligned}$$

From

$$(\bar{\xi}_{(i')_{h'}} \wedge \xi_{(j')_{k'}}) \wedge *(\xi_{(i)_h} \wedge \bar{\xi}_{(j)_k}) = b(\bar{\xi}_{(i')_{h'}} \wedge \xi_{(j')_{k'}}, \xi_{(i)_h} \wedge \bar{\xi}_{(j)_k}) \nu_n,$$

we deduce that for some scalar $C = C((i)_h, (j)_k) \in \mathbb{C}$,

$$(17.145) \quad *(\xi_{(i)_h} \wedge \bar{\xi}_{(j)_k}) = C \xi_{(j^c)_{m-k}} \wedge \bar{\xi}_{(i^c)_{m-h}},$$

where $(j^c)_{m-k}$ is the multi-index complementary $(j)_k$ in the sense that

$$\{j_1, \dots, j_k\} \cup \{j_1^c, \dots, j_{m-k}^c\} = \{1, \dots, m\}.$$

We find below that

$$(17.146) \quad C = C((i)_h, (j)_k) = 2^{h+k-m} (-1)^h i^{m^2} \varepsilon_{(i^c)_{m-h}(i)_h} \varepsilon_{(j)_k(j^c)_{m-k}}.$$

Indeed if $(i')_{h'} \neq (i)_h$ or $(j')_{k'} \neq (j)_k$, then

$$(\bar{\xi}_{(i')_{h'}} \wedge \xi_{(j')_{k'}}) \wedge \xi_{(j^c)_{m-k}} \wedge \bar{\xi}_{(i^c)_{m-h}} = b(\bar{\xi}_{(i')_{h'}} \wedge \xi_{(j')_{k'}}, \xi_{(i)_h} \wedge \bar{\xi}_{(j)_k}) \nu_n = 0,$$

while if $(i')_{h'} = (i)_h$ and $(j')_{k'} = (j)_k$, then

$$\begin{aligned} (\bar{\xi}_{(i)_h} \wedge \xi_{(j)_k}) &\xrightarrow{\sim} \wedge C \xi_{(j^c)_{m-k}} \wedge \bar{\xi}_{(i^c)_{m-h}} \\ &= C(-1)^{hm} \xi_{(j)_k} \wedge \xi_{(j^c)_{m-k}} \wedge \bar{\xi}_{(i)_h} \wedge \bar{\xi}_{(i^c)_{m-h}} \\ &= C(-1)^{hm} \varepsilon_{(j)_k(j^c)_{m-k}} \varepsilon_{(i)_h(i^c)_{m-h}} \xi_{(j)_m} \wedge \bar{\xi}_{(i)_m} \\ &= C(-1)^{hm} \varepsilon_{(i)_h(i^c)_{m-h}} \varepsilon_{(j)_k(j^c)_{m-k}} \xi_{(j)_m} \wedge \bar{\xi}_{(i)_m} \\ &= C(-1)^{hm} (-1)^{h(m-h)} \varepsilon_{(i^c)_{m-h}(i)_h} \varepsilon_{(j)_k(j^c)_{m-k}} \xi_{(j)_m} \wedge \bar{\xi}_{(i)_m} \\ &= C(-1)^h \varepsilon_{(i^c)_{m-h}(i)_h} \varepsilon_{(j)_k(j^c)_{m-k}} \xi_{(j)_m} \wedge \bar{\xi}_{(i)_m} \\ &= C(-1)^h \varepsilon_{(i^c)_{m-h}(i)_h} \varepsilon_{(j)_k(j^c)_{m-k}} \frac{1}{2^{-m} i^{m^2}} \nu_n \\ &= b(\bar{\xi}_{(i)_h} \wedge \xi_{(j)_k}, \xi_{(i)_h} \wedge \bar{\xi}_{(j)_k}) \nu_n = 2^{h+k} \nu_n, \end{aligned}$$

which yields the value of C in (17.146). We have

$$\begin{aligned} \tau_{h+k}(\xi_{(i)_h} \wedge \bar{\xi}_{(j)_k}) &= i^{m+(h+k)(h+k-1)} * (\xi_{(i)_h} \wedge \bar{\xi}_{(j)_k}) \\ &= i^{m+(h+k)(h+k-1)} C((i)_h, (j)_k) \xi_{(j^c)_{m-k}} \wedge \bar{\xi}_{(i^c)_{m-h}} \\ &= i^{m+(h+k)(h+k-1)} 2^{h+k-m} (-1)^h i^{m^2} \varepsilon_{(i^c)_{m-h}(i)_h} \varepsilon_{(j)_k(j^c)_{m-k}} \xi_{(j^c)_{m-k}} \wedge \bar{\xi}_{(i^c)_{m-h}} \\ &= i^{m(m+1)} i^{(h+k)(h+k-1)+2h} 2^{h+k-m} \varepsilon_{(i^c)_{m-h}(i)_h} \varepsilon_{(j)_k(j^c)_{m-k}} \xi_{(j^c)_{m-k}} \wedge \bar{\xi}_{(i^c)_{m-h}} \\ &= (-1)^{\frac{1}{2}m(m+1)+\frac{1}{2}(h-k)(h-k+1)} 2^{h+k-m} \varepsilon_{(i^c)_{m-h}(i)_h} \varepsilon_{(j)_k(j^c)_{m-k}} \xi_{(j^c)_{m-k}} \wedge \bar{\xi}_{(i^c)_{m-h}}, \end{aligned}$$

where we have used

$$(h+k)(h+k-1) + 2h = ((h-k)(h-k+1)) + 4hk.$$

In the case $h+k=m$, we have

$$\begin{aligned} \frac{1}{2}m(m+1) + \frac{1}{2}(h-k)(h-k+1) &= \frac{1}{2}m(m+1) + \frac{1}{2}(2h-m)(2h-m+1) \\ &= m^2 + 2h^2 - 2mh + h \equiv m+h \pmod{2}, \text{ and so} \end{aligned}$$

$$h+k=m \implies \tau_m(\xi_{(i)_h} \wedge \bar{\xi}_{(j)_k}) = (-1)^{m+h} \varepsilon_{(i^c)_{m-h}(i)_h} \varepsilon_{(j)_k(j^c)_{m-k}} \xi_{(j^c)_{m-k}} \wedge \bar{\xi}_{(i^c)_{m-h}}.$$

Note that if $h+k=m$, then $(1 \pm \tau_m)(\xi_{(i)_h} \wedge \bar{\xi}_{(j)_k})$ are both eigenvectors of τ_m (with the same eigenvalue for $\Lambda'(B)$), unless one is 0. To determine when

$$(1 \pm \tau_m)(\xi_{(i)_h} \wedge \bar{\xi}_{(j)_k}) = 0,$$

note that (17.145) yields

$$\tau_m(\xi_{(i)_h} \wedge \bar{\xi}_{(j)_k}) = \pm \xi_{(i)_h} \wedge \bar{\xi}_{(j)_k} \Leftrightarrow (j)_k = (i^c)_{m-h} \text{ (or } (i)_h = (j^c)_{m-k} \text{)}.$$

In this case, $\varepsilon_{(i^c)_{m-h}(i)_h} \varepsilon_{(j)_k(j^c)_{m-k}} = \left(\varepsilon_{(i^c)_{m-h}(i)_h}\right)^2 = 1$, and so

$$(17.147) \quad \tau_m(\xi_{(i)_h} \wedge \bar{\xi}_{(i^c)_{m-h}}) = (-1)^{m+h} \xi_{(i)_h} \wedge \bar{\xi}_{(i^c)_{m-h}}, \text{ for } 0 \leq h \leq m,$$

while $(1 \pm \tau_m)(\xi_{(i)_h} \wedge \bar{\xi}_{(j)_k}) \neq 0$ for $(i)_h \neq (j^c)_{m-k}$. Consequently, if $(j)_k \neq (i^c)_{m-h}$, the eigenvector $(1 + \tau_{h+k})(\xi_{(i)_h} \wedge \bar{\xi}_{(j)_k})$ of $\Lambda'(B)|_{\Lambda^{\text{ev}(\text{odd}),+}((\mathbb{C}^m)^*)}$ corresponds to an eigenvector $(1 - \tau_{h+k})(\xi_{(i)_h} \wedge \bar{\xi}_{(j)_k})$ of $\Lambda'(B)|_{\Lambda^{\text{ev}(\text{odd}),-}((\mathbb{C}^m)^*)}$ with the same eigenvalue. In the remaining case $(j)_k = (i^c)_{m-h}$, we have

$$\Lambda'(B)(\xi_{(i)_h} \wedge \bar{\xi}_{(i^c)_{m-h}}) = -i((y_{i_1} + \cdots + y_{i_h}) - (y_{i_1^c} + \cdots + y_{i_{m-h}^c})).$$

First Consequences. Thus taking (17.147) into account, we have

$$\begin{aligned} & \text{ch}(\Lambda'(B)^{\text{ev},+}) - \text{ch}(\Lambda'(B)^{\text{ev},-}) + \text{ch}(\Lambda'(B)^{\text{odd},-}) - \text{ch}(\Lambda'(B)^{\text{odd},+}) \\ &= \sum_{h=0}^m \sum_{(i)_h} (-1)^{m+h} \exp\left(-((y_{i_1} + \cdots + y_{i_h}) - (y_{i_1^c} + \cdots + y_{i_{m-h}^c}))\right) \\ &= (-1)^m \sum_{h=0}^m \sum_{(i)_h} (-1)^h \exp\left((y_{i_1^c} + \cdots + y_{i_{m-h}^c}) - (y_{i_1} + \cdots + y_{i_h})\right) \\ &= (-1)^m \prod_{k=1}^m (e^{y_k} - e^{-y_k}) = \prod_{k=1}^m (-2 \sinh y_k), \text{ and so} \\ (17.148) \quad & \begin{pmatrix} \text{ch}(\Lambda'(B)^{\text{ev},+}) - \text{ch}(\Lambda'(B)^{\text{ev},-}) \\ + \text{ch}(\Lambda'(B)^{\text{odd},-}) - \text{ch}(\Lambda'(B)^{\text{odd},+}) \end{pmatrix} \tilde{A}(B) \\ &= \prod_{k=1}^m (-2 \sinh y_k) \prod_{k=1}^m \frac{y_k/2}{\sinh y_k} = (-1)^m y_1 \cdots y_m = (-1)^m \text{Pf}(B), \end{aligned}$$

where $\text{Pf}(B)$ denotes the Pfaffian defined in (15.101), p.446.

THEOREM 17.68 (Chern-Gauss-Bonnet Theorem). *Let M be a compact, orientable, Riemannian manifold of even dimension $n = 2m$, and let $\mathcal{H}^k(M)$ denote the space of harmonic k -forms on M . Then*

$$\begin{aligned} \chi(M) &= \text{index}((d + \delta)^X) = \sum_{k=0}^n (-1)^k \dim(\mathcal{H}^k(M)) \\ &= \text{GB}(TM)[M] = \int_M \text{GB}(\Omega^\theta), \end{aligned}$$

where $\text{GB}(\Omega^\theta) \in \Omega^n(M)$ denotes the Gauss-Bonnet form, determined by

$$\begin{aligned} \pi^* \text{GB}(\Omega^\theta) &= (-1)^m \text{Pf}\left(\frac{1}{2\pi} \Omega^\theta\right) \\ &= \frac{1}{2^{2m} \pi^m m!} \sum_{(i)} \varepsilon_{i_1 \cdots i_{2m}} \Omega_{i_1 i_2}^\theta \wedge \cdots \wedge \Omega_{i_{2m-1} i_{2m}}^\theta, \end{aligned}$$

where Ω^θ denotes the curvature of the Levi-Civita connection θ (or indeed any connection) on the bundle $\pi: FM \rightarrow M$ of oriented, orthonormal frames.

PROOF. Using the preceding (17.142), (17.148) and our previous (15.115), p.453,

$$\begin{aligned} \sum_{k=0}^n (-1)^k \dim(\mathcal{H}^k(M)) &= \text{index}((d + \delta)^X) \\ &= \begin{pmatrix} \text{ch}(\Lambda^{\text{ev},+}(M)) - \text{ch}(\Lambda^{\text{ev},-}(M)) \\ + \text{ch}(\Lambda^{\text{odd},-}(M)) - \text{ch}(\Lambda^{\text{odd},+}(M)) \end{pmatrix} \sim \tilde{\mathbf{A}}(M)[M] \\ &= \text{GB}(TM)[M] = \int_M \text{GB}(\Omega^\theta). \quad \square \end{aligned}$$

There is also a twisted version of the Chern-Gauss-Bonnet Theorem, which has the additional *twist* (or rather *untwist*) that the index of the twisted Euler operator is only affected by the dimension of the twisting bundle E , rather than any actual twisting (i.e., nontriviality) of E . We define the twisted Euler operator

$$(d + \delta)^{E, \chi} : \Omega^{\text{ev}}(M, E) \rightarrow \Omega^{\text{odd}}(M, E) := (d + \delta)^E|_{\Omega^{\text{ev}}(M, E)}$$

as the restriction $(d + \delta)^E|_{\Omega^{\text{ev}}(M, E)}$ of the twisted DeRham-Dirac operator $(d + \delta)^E$ in (17.138).

THEOREM 17.69 (Twisted Chern-Gauss-Bonnet Theorem). *Let M be a compact, oriented Riemannian $2m$ -manifold, and let $E \rightarrow M$ be a Hermitian vector bundle with a covariant derivative ∇^E arising from a unitary connection 1-form ε on $U(E)$. Then the index of the twisted Euler operator is given by*

$$\text{index}\left((d + \delta)^{E, \chi}\right) = \dim E \cdot \text{GB}[TM][M] = \dim E \cdot \chi(M).$$

PROOF. We compute

$$\begin{aligned} \text{index}\left((d + \delta)^{E, \chi}\right) &= \text{index}\left(\mathcal{D}^{W^e, E+}\right) + \text{index}\left(\left(\mathcal{D}^{W^o, E+}\right)^*\right) \\ &= \text{index}\left(\mathcal{D}^{W^e, E+}\right) - \text{index}\left(\mathcal{D}^{W^o, E+}\right) \\ &= \left(\text{ch}(E) \smile \text{ch}(\Lambda^{\text{ev}, +}(M) \oplus \Lambda^{\text{odd}, -}(M)) \smile \tilde{\mathbf{A}}(M)\right)[M] \\ &\quad - \left(\text{ch}(E) \smile \text{ch}(\Lambda^{\text{odd}, +}(M) \oplus \Lambda^{\text{ev}, -}(M)) \smile \tilde{\mathbf{A}}(M)\right)[M] \\ &= \text{ch}(E) \smile \begin{pmatrix} \text{ch}(\Lambda^{\text{ev}, +}(M)) - \text{ch}(\Lambda^{\text{ev}, -}(M)) \\ + \text{ch}(\Lambda^{\text{odd}, -}(M)) - \text{ch}(\Lambda^{\text{odd}, +}(M)) \end{pmatrix} \smile \tilde{\mathbf{A}}(M)[M] \\ &= (\text{ch}(E) \smile \text{GB}(TM))[M] = (ch_0(E) \smile \text{GB}(TM))[M] \\ &= \dim E \cdot \text{GB}(TM)[M]. \quad \square \end{aligned}$$

The Generalized Yang-Mills Index Theorem. Recall that in (17.140) we introduced the two generalized Dirac operators $\mathcal{D}^{W^e}$ and $\mathcal{D}^{W^o}$ and we used their twisted versions

$$(17.149) \quad \begin{aligned} \mathcal{D}^{W^e, E} &= (d + \delta)^E \in \text{End}(\Omega^{\text{ev}, +}(E) \oplus \Omega^{\text{odd}, -}(E)) \quad \text{and} \\ \mathcal{D}^{W^o, E} &= (d + \delta)^E \in \text{End}(\Omega^{\text{odd}, +}(E) \oplus \Omega^{\text{ev}, -}(E)) \end{aligned}$$

in the proof of the Twisted Gauss-Bonnet Theorem. For reasons that will be explained below, we call $\mathcal{D}^{W^e, E}$ and $\mathcal{D}^{W^o, E}$ **Yang-Mills-Dirac operators**.

THEOREM 17.70 (The Yang-Mills-Dirac Index Theorem). *Let M be a compact, oriented Riemannian $2m$ -manifold, where m is even, and let $E \rightarrow M$ be a Hermitian vector bundle with a covariant derivative ∇^E arising from a unitary connection 1-form ε on $U(E)$. Then*

$$\begin{aligned} \text{index}\left(\mathcal{D}^{W^e, E+}\right) &= \frac{1}{2}(\text{ch}_2(E) \smile \mathbf{L}(M))[M] + \frac{1}{2} \dim E \cdot \chi(M) \quad \text{and} \\ \text{index}\left(\mathcal{D}^{W^o, E+}\right) &= \frac{1}{2}(\text{ch}_2(E) \smile \mathbf{L}(M))[M] - \frac{1}{2} \dim E \cdot \chi(M). \end{aligned}$$

PROOF. Using $(d + \delta)^{E,+} = \mathcal{D}^{W^e,+} \oplus \mathcal{D}^{W^o,+}$ and the above proof of Theorem 17.69, we have

$$\begin{aligned} \text{index}\left((d + \delta)^{E,+}\right) &= \text{index}\left(\mathcal{D}^{W^e,+}\right) + \text{index}\left(\mathcal{D}^{W^o,+}\right) \quad \text{and} \\ \text{index}\left((d + \delta)^{E,\chi}\right) &= \text{index}\left(\mathcal{D}^{W^e,+}\right) - \text{index}\left(\mathcal{D}^{W^o,+}\right). \end{aligned}$$

The results follow from adding and subtracting, since

$$\begin{aligned} \text{index}\left((d + \delta)^{E,+}\right) &= (\mathbf{ch}_2(E) \smile \mathbf{L}(M)) [M] \quad \text{and} \\ \text{index}\left((d + \delta)^{E,\chi}\right) &= \dim E \cdot \chi(M), \end{aligned}$$

by the Twisted Hirzebruch Signature Theorem (Theorem 17.65, p.606) and Twisted Chern-Gauss-Bonnet Theorem (17.69). $\square$

We now explain the *Yang-Mills-Dirac* nomenclature. In the proof of the Formal Dimension Theorem (Theorem 16.17, p.491), we computed the index of the operator

$$\mathcal{T}: \Omega^1(E) \rightarrow \Omega^0(E) \oplus \Omega_-^2(E), \text{ given by } \mathcal{T}(\alpha) := (\delta^\omega \alpha, \tfrac{1}{2}(1 - *) D^\omega \alpha),$$

where $E = P \times_G \mathfrak{g}_{\mathbb{C}}$ for some principal G -bundle over a compact Riemannian 4-manifold M and where $\mathfrak{g}_{\mathbb{C}}$ denotes the complexification of the Lie algebra of G . The kernel of $\mathcal{T}$ can be regarded as the formal dimension of tangent space (at ω) of the manifold of moduli of connections on P with self-dual curvature. The operator $\mathcal{T}$ bears a strong resemblance to the operator

$$\mathcal{D}^{W^o,E+}: \Omega^{\text{odd},+}(E) \rightarrow \Omega^{\text{ev},-}(E),$$

which is the restriction of $(d + \delta)^E := D^\omega + \delta^\omega \in \text{End}(\Omega^\bullet(E))$. Indeed, for

$$\pi_\pm := \tfrac{1}{2}(1 \pm \tau): \Omega^\bullet(E) \rightarrow \Omega^{\bullet,\pm}(E),$$

we have $\pi_- \circ \mathcal{T} = \mathcal{D}^{W^o,E} \circ \pi_+$. We have isomorphisms

$$\begin{aligned} \pi_+|_{\Omega^1(E)}: \Omega^1(E) &\xrightarrow{\sim} \Omega^{\text{odd},+}(E) \subset \Omega^1(E) \oplus \Omega^3(E), \text{ and} \\ \pi_-|_{\Omega^0(E) \oplus \Omega_-^2(E)}: \Omega^0(E) \oplus \Omega_-^2(E) &\xrightarrow{\sim} \Omega^{\text{ev},-}(E). \end{aligned}$$

Thus, using $\mathbf{ch}_2(E) = \dim E + 2ch_1(E) + 4ch_2(E)$, it follows that

$$\begin{aligned} \text{index}(\mathcal{T}) &= \text{index}\left((\pi_-|_{\Omega^0(E)})^{-1} \circ \mathcal{D}^{W^o,E} \circ (\pi_-|_{\Omega^0(E) \oplus \Omega_-^2(E)})\right) \\ &= \text{index}\left(\mathcal{D}^{W^o,E+}\right) = \tfrac{1}{2}(\mathbf{ch}_2(E) \smile \mathbf{L}(M)) [M] - \tfrac{1}{2} \dim E \cdot \chi(M) \\ &= \tfrac{1}{2}((\dim E + 2ch_1(E) + 4ch_2(E)) \smile \mathbf{L}(M)) [M] - \tfrac{1}{2} \dim E \cdot \chi(M) \\ &= \tfrac{1}{2}(4ch_2(E) [M] + \dim E \cdot \mathbf{L}(M) [M]) - \tfrac{1}{2} \dim E \cdot \chi(M) \\ (17.150) \quad &= 2ch_2(E) [M] - \tfrac{1}{2} \dim E \cdot (\chi(M) - \text{sig}(M)), \end{aligned}$$

in agreement with the computations in the proof of the Formal Dimension Theorem (Theorem 16.17, p.491).

The Hirzebruch-Riemann-Roch Formula. Now we shall widen our horizon.

Complex Structures. Let M be a *complex manifold* with

$$n = \dim M = 2 \dim_{\mathbb{C}} M = 2m.$$

In other words, M is a smooth n -manifold, and there is a covering $\{U\}$ of M and a collection $\{\varphi_U\}$ of coordinate charts $\varphi_U: U \rightarrow \mathbb{C}^m$, such that

$$\varphi_V \circ \varphi_U^{-1}: \varphi_U(U \cap V) \rightarrow \varphi_V(U \cap V)$$

is holomorphic (i.e., $(\varphi_V \circ \varphi_U^{-1})_*: T_{\varphi_U(x)}\mathbb{C}^m \rightarrow T_{\varphi_V(p)}\mathbb{C}^m$ is complex linear for each $x \in U \cap V$). The tangent spaces $T_x M$ then possess a well-defined map $J_x \in T_x M$ (with $J_x^2 = -\text{Id}_x$) which corresponds to multiplication by $i = \sqrt{-1}$ under $(\varphi_U)_*: T_x M \rightarrow T_{\varphi_U(x)}\mathbb{C}^m \xrightarrow{\sim} \mathbb{C}^m$ (i.e., $J_x(X) = (\varphi_U)_*^{-1}(i\varphi_U(X))$). The bundle automorphism $J \in \text{End}(TM)$ is known as the **complex structure** of the complex manifold M . While it is tempting to explicitly make $T_x M$ a complex vector space by defining iX to be JX for $X \in T_x M$, this ultimately leads to profound confusion, since it is customary (and of great utility) to consider the complexification of the real vector space $T_x M$, namely

$$(T_{\mathbb{C}}M)_x := \mathbb{C} \otimes T_x M = \{V + iW : V, W \in T_x M\}$$

of complex dimension $2m$. The problem is that multiplication by i in $T_{\mathbb{C}}M$ is not the same as the complex linear extension of J to $T_{\mathbb{C}}M$. In particular while J preserves the real subspace $T_x M \subset (T_{\mathbb{C}}M)_x$, multiplication by i does not. Thus, to avoid confusion, we use J_x instead of i for the complex structure on $T_x M$. Let

$$\varphi_U(x) = (z^1(x), \dots, z^m(x)) = (x^1(x) + iy^1(x), \dots, x^m(x) + iy^m(x)).$$

The Dolbeault Complex. We define $\mathbb{C}$ -valued, $\mathbb{R}$ -linear functionals dz^j and $d\bar{z}^j$ on $T_x M$ via

$$\begin{aligned} dz^j &:= dx^j + idy^j: T_x M \rightarrow \mathbb{C} \quad \text{and} \\ d\bar{z}^j &:= dx^j - idy^j: T_x M \rightarrow \mathbb{C}. \end{aligned}$$

Any $\mathbb{R}$ -linear functional on $T_x M$, such as dz^k or $d\bar{z}^k$, extends uniquely to a $\mathbb{C}$ -linear functional on $(T_{\mathbb{C}}M)_x$, and we use the same symbols to denote these extensions; i.e., $dz^j, d\bar{z}^j \in (T_{\mathbb{C}}M)_x^*$. The local complex vector fields (local sections of $T_{\mathbb{C}}M$)

$$\partial_{z^k} := \frac{1}{2}(\partial_{x^k} - i\partial_{y^k}), \quad \partial_{\bar{z}^k} := \frac{1}{2}(\partial_{x^k} + i\partial_{y^k})$$

are dual to dz^j and $d\bar{z}^j \in (T_{\mathbb{C}}M)^*$, in the sense that

$$\begin{aligned} dz^j(\partial_{z^k}) &= \frac{1}{2}(dx^j + idy^j)(\partial_{x^k} - i\partial_{y^k}) = \delta_k^j, \\ d\bar{z}^j(\partial_{\bar{z}^k}) &= \frac{1}{2}(dx^j - idy^j)(\partial_{x^k} + i\partial_{y^k}) = \delta_k^j, \\ d\bar{z}^j(\partial_{z^k}) &= dz^j(\partial_{\bar{z}^k}) = 0. \end{aligned}$$

There is complex-linear extension of J_x to $(T_{\mathbb{C}}M)_x$. We denote this extension by the same symbol J_x . Since $J_x^2 = -\text{Id}$, the eigenvalues of J_x are i and $-i$, and the eigenspaces of $J_x \in \text{End}((T_{\mathbb{C}}M)_x)$ are

$$T_x^{1,0}M := \{V - iJ_x V : V \in T_x M\} \quad \text{and} \quad T_x^{0,1}M := \{V + iJ_x V : V \in T_x M\},$$

respectively. Note that $\{\partial_{z^1}, \dots, \partial_{z^m}\}$ and $\{\partial_{\bar{z}^1}, \dots, \partial_{\bar{z}^m}\}$ are local framings of $C^\infty(T_x^{1,0}M)$ and $C^\infty(T_x^{0,1}M)$, respectively. We set

$$\Lambda^{p,0}(T_{\mathbb{C}}M^*)_x := \text{the vector space of all antisymmetric multi-complex-linear} \\ \text{functionals defined on } T_x^{1,0}M \times \dots \times T_x^{1,0}M.$$

The $\Lambda^{p,0}(T_{\mathbb{C}}M^*)_x$ are the fibers of a complex vector bundle $\Lambda^{p,0}(T_{\mathbb{C}}M^*) \rightarrow M$. Let $\Omega^{p,0}(M)$ denote the space of C^∞ sections of $\Lambda^{p,0}(T_{\mathbb{C}}M^*)$; i.e.,

$$\Omega^{p,0}(M) := C^\infty(\Lambda^{p,0}(T_{\mathbb{C}}M^*)).$$

On a coordinate neighborhood U , such a section is of the form

$$\frac{1}{p!} \sum_{(j)} f_{j_1 \dots j_p} dz^{j_1} \wedge \dots \wedge dz^{j_p},$$

where the $f_{j_1 \dots j_p} \in C^\infty(U, \mathbb{C})$ are antisymmetric in $j_1 \dots j_p$. Similarly, we may define the fibers $\Lambda^{0,q}(T_{\mathbb{C}}M^*)_x$, the bundle $\Lambda^{0,q}(T_{\mathbb{C}}M^*) \rightarrow M$ and the space $\Omega^{0,q}(M) := C^\infty(\Lambda^{0,q}(T_{\mathbb{C}}M^*))$ of sections which locally are of the form

$$\frac{1}{q!} \sum_{(k)} f_{k_1 \dots k_q} d\bar{z}^{k_1} \wedge \dots \wedge d\bar{z}^{k_q}.$$

More generally, one has the bundle $\Lambda^{p,q}(T_{\mathbb{C}}M^*)$. The space of its sections is denoted by $\Omega^{p,q}(M) := C^\infty(\Lambda^{p,q}(T_{\mathbb{C}}M^*))$. The sections are locally of the form

$$\frac{1}{p!q!} \sum_{(j)(k)} f_{j_1 \dots j_p; k_1 \dots k_q} dz^{j_1} \wedge \dots \wedge dz^{j_p} \wedge d\bar{z}^{k_1} \wedge \dots \wedge d\bar{z}^{k_q}$$

and are called **forms of bidegree** (p, q) . By writing $dz^j = dx^j + idy^j$ and $d\bar{z}^j = dx^j - idy^j$, we can regard such forms as ordinary forms in $\Omega^{p+q}(M, \mathbb{C})$. Conversely, writing $dx^j = \frac{1}{2}(dz^j + d\bar{z}^j)$ and $dy^j = \frac{1}{2i}(dz^j - d\bar{z}^j)$, we see that

$$\Lambda^l(TM^*, \mathbb{C}) := \mathbb{C} \otimes \Lambda^l(TM^*, \mathbb{R}) \xrightarrow{\sim} \bigoplus_{p+q=l} \Lambda^{p,q}(T_{\mathbb{C}}M^*) \quad \text{and} \\ \Omega^l(M, \mathbb{C}) := \mathbb{C} \otimes \Omega^l(M, \mathbb{R}) \xrightarrow{\sim} \sum_{p+q=l} \Omega^{p,q}(M).$$

There is an operator $\bar{\partial}: \Omega^{0,q}(M) \rightarrow \Omega^{0,q+1}(M)$ given locally by

$$\bar{\partial} \left(\frac{1}{q!} \sum_{(k)} f_{k_1 \dots k_q} d\bar{z}^{k_1} \wedge \dots \wedge d\bar{z}^{k_q} \right) \\ := \frac{1}{q!} \sum_{(k)} \sum_{k_0=1}^m \partial_{\bar{z}^{k_0}} (f_{k_1 \dots k_q}) d\bar{z}^{k_0} \wedge d\bar{z}^{k_1} \wedge \dots \wedge d\bar{z}^{k_q}.$$

More generally, one analogously defines $\bar{\partial}: \Omega^{p,q}(M) \rightarrow \Omega^{p,q+1}(M)$, as well as $\partial: \Omega^{p,q}(M) \rightarrow \Omega^{p+1,q}(M)$. While we have given these operators locally, they are independent of local holomorphic coordinates. The operator $\partial + \bar{\partial}$ is the restriction of the usual exterior derivative on $\Omega^{p,q}(M) \subset \Omega^{p+q}(M, \mathbb{C})$, namely

$$\partial + \bar{\partial} = d|_{\Omega^{p,q}(M)}: \Omega^{p,q}(M) \rightarrow \Omega^{p+1,q}(M) + \Omega^{p,q+1}(M).$$

This is a consequence of the fact that, for $f \in C^\infty(M, \mathbb{C})$, locally we have

$$\begin{aligned} (\partial + \bar{\partial})f &= \sum_{k=1}^m \partial_{z^k}(f) dz^k + \partial_{\bar{z}^k}(f) d\bar{z}^k \\ &= \sum_{j=1}^m \frac{1}{2} (\partial_{x^k} f - i \partial_{y^k} f) (dx^k + i dy^k) + \frac{1}{2} (\partial_{x^k} f + i \partial_{y^k} f) (dx^k - i dy^k) \\ &= \sum_{j=1}^m \partial_{x^k}(f) dx^k + \partial_{y^k}(f) dy^k = df. \end{aligned}$$

We have $\partial^2 = 0$, $\partial\bar{\partial} + \bar{\partial}\partial = 0$ and $\bar{\partial}^2 = 0$, since

$$0 = d^2 = (\partial + \bar{\partial})^2 = \partial^2 \oplus (\partial\bar{\partial} + \bar{\partial}\partial) \oplus \bar{\partial}^2.$$

In particular, since $\bar{\partial}^2 = 0$, we have a chain complex

$$0 \longrightarrow \Omega^{0,0}(M) \xrightarrow{\bar{\partial}} \Omega^{0,1}(M) \xrightarrow{\bar{\partial}} \dots \xrightarrow{\bar{\partial}} \Omega^{0,m}(M)$$

and the **Dolbeault cohomology spaces**

$$H^{0,q}(M) := \frac{\text{Ker}(\bar{\partial}|_{\Omega^{0,q}(M)})}{\bar{\partial}(\Omega^{0,q-1}(M))}.$$

In order to define harmonic representatives of Dolbeault cohomology classes, we need a Hermitian metric to define an adjoint

$$\bar{\partial}^*: \Omega^{0,q+1}(M) \rightarrow \Omega^{0,q}(M),$$

for $\bar{\partial}: \Omega^{0,q}(M) \rightarrow \Omega^{0,q+1}(M)$. Suppose that we are given a Riemannian metric h on M , so that for all $x \in M$ and $V, W \in T_x M$, we have

$$h(JV, W) = -h(V, JW), \text{ or equivalently } h(JV, JW) = h(V, W).$$

Such a metric can always be found by setting $h(V, W) = h_0(JV, JW) + h_0(V, W)$ for an arbitrary metric h_0 . Then h_x uniquely extends to a complex bilinear form $h_{\mathbb{C}}$ on $\mathbb{C} \otimes_{\mathbb{R}} T_x M$, so that for $V_1, V_2, W_1, W_2 \in T_x M$

$$\begin{aligned} h_{\mathbb{C}}(V_1 + iV_2, W_1 + iW_2) \\ := h(V_1, W_1) - h(V_2, W_2) + i(h(V_1, W_2) + h(V_2, W_1)). \end{aligned}$$

We have

$$h_{\mathbb{C}}(V \pm iJV, W \pm iJW) = h(V, W) - h(JV, JW) \pm i(h(V, JW) + h(JV, W)) = 0.$$

Thus, the restrictions of $h_{\mathbb{C}}$ to $T^{1,0}M$ and $T^{0,1}M$ are 0. For

$$(h_{\mathbb{C}})_{j\bar{k}} := h_{\mathbb{C}}(\partial_{z^j}, \partial_{\bar{z}^k}) = h_{\mathbb{C}}(\partial_{\bar{z}^k}, \partial_{z^j}) =: (h_{\mathbb{C}})_{\bar{k}j},$$

we have $(h_{\mathbb{C}})_{\bar{j}k} = \overline{(h_{\mathbb{C}})_{j\bar{k}}}$ and (where $\otimes_s$ denotes the symmetric tensor product)

$$\begin{aligned} h_{\mathbb{C}} &= \sum_{j,k} (h_{\mathbb{C}})_{j\bar{k}} dz^j \otimes d\bar{z}^k + (h_{\mathbb{C}})_{\bar{k}j} d\bar{z}^k \otimes dz^j \\ &= 2 \sum_{j,k} (h_{\mathbb{C}})_{j\bar{k}} \frac{1}{2} (dz^j \otimes d\bar{z}^k + d\bar{z}^k \otimes dz^j) = 2 \sum_{j,k} (h_{\mathbb{C}})_{j\bar{k}} dz^j \otimes_s d\bar{z}^k. \end{aligned}$$

Chirality and the $*$ Map, Revisited. We shall elaborate a few of the intriguing relations between real and complex theory.

DEFINITION 17.71. The **Kähler 2-form** $\kappa \in \Omega^2(M, \mathbb{C})$ on a complex manifold with Riemannian metric h with $h(JV, JW) = h(V, W)$ is given by

$$\kappa(X, Y) := h_{\mathbb{C}}(JX, Y).$$

Note that $\kappa \in \Omega^{1,1}(M)$, since locally

$$\begin{aligned} & \left. \begin{aligned} \kappa(\partial_{z^j}, \partial_{\bar{z}^k}) &= h_{\mathbb{C}}(J\partial_{z^j}, \partial_{\bar{z}^k}) \\ &= h_{\mathbb{C}}(i\partial_{z^j}, \partial_{\bar{z}^k}) = i(h_{\mathbb{C}})_{j\bar{k}}, \text{ and } \\ \kappa(\partial_{\bar{z}^j}, \partial_{\bar{z}^k}) &= \kappa(\partial_{z^j}, \partial_{z^k}) = 0 \end{aligned} \right\} \implies \kappa = i \sum_{j,k} (h_{\mathbb{C}})_{j\bar{k}} dz^j \wedge d\bar{z}^k. \end{aligned}$$

If $(\partial_{x^1}, \partial_{y^1}, \dots, \partial_{x^m}, \partial_{y^m})$ is orthonormal at $x \in M$, then

$$\begin{aligned} (h_{\mathbb{C}})_{j\bar{k}} &= h_{\mathbb{C}}(\partial_{z^j}, \partial_{\bar{z}^k}) = h_{\mathbb{C}}\left(\frac{1}{2}(\partial_{x^j} - i\partial_{y^j}), \frac{1}{2}(\partial_{x^k} + i\partial_{y^k})\right) \\ &= \frac{1}{4}h(\partial_{x^j}, \partial_{x^k}) + \frac{1}{4}h(\partial_{y^j}, \partial_{y^k}) = \frac{1}{2}\delta_{jk}. \end{aligned}$$

Thus, for example, $(h_{\mathbb{C}})_{k\bar{k}} = \frac{1}{2}h(\partial_{x^k}, \partial_{x^k}) = \frac{1}{2}h(\partial_{y^k}, \partial_{y^k}) = \frac{1}{2}$, which is why we use the notation $(h_{\mathbb{C}})_{j\bar{k}}$, instead of simply $h_{j\bar{k}}$. Perhaps the bar over one of the indices suffices to avoid any confusion in practice, but there remain oddities, such as $0 = (h_{\mathbb{C}})_{11} \neq h_{11} = h(\partial_{x^1}, \partial_{x^1}) = 1$, which would yield contradictions if we were to denote $(h_{\mathbb{C}})_{11}$ simply by h_{11} .

If $(\partial_{x^1}, \partial_{y^1}, \dots, \partial_{x^m}, \partial_{y^m})$ is orthonormal at $x \in M$, then at x

$$\begin{aligned} \kappa &= i \sum_{j,k=1}^m (h_{\mathbb{C}})_{j\bar{k}} dz^j \wedge d\bar{z}^k = i \sum_{k=1}^m (h_{\mathbb{C}})_{k\bar{k}} dz^k \wedge d\bar{z}^k \\ &= \frac{i}{2} \sum_{k=1}^m dz^k \wedge d\bar{z}^k = \frac{i}{2} \sum_{k=1}^m (dx^k + idy^k) \wedge (dx^k - idy^k) \\ &= \sum_{k=1}^m dx^k \wedge dy^k, \text{ and} \\ \wedge^m \kappa &= \left(\sum_{k_1=1}^m dx^{k_1} \wedge dy^{k_1} \right) \wedge \dots \wedge \left(\sum_{k_m=1}^m dx^{k_m} \wedge dy^{k_m} \right) \\ &= m! dx^1 \wedge dy^1 \wedge \dots \wedge dx^m \wedge dy^m. \end{aligned}$$

Moreover, according to (17.144), we have

$$\begin{aligned} (17.151) \quad \nu_h &= dx^1 \wedge dy^1 \wedge \dots \wedge dx^m \wedge dy^m \\ &= 2^{-m} i^{m^2} dz^1 \wedge \dots \wedge dz^m \wedge d\bar{z}^1 \wedge \dots \wedge d\bar{z}^m. \end{aligned}$$

If $(\partial_{x^1}, \partial_{y^1}, \dots, \partial_{x^m}, \partial_{y^m})$ is not necessarily orthonormal, we still have

$$\nu_h = \frac{1}{m!} \wedge^m \kappa = \frac{i^m}{m!} \wedge^m \left(\sum_{j,k} (h_{\mathbb{C}})_{j\bar{k}} dz^j \wedge d\bar{z}^k \right).$$

Define a Hermitian metric H_x (complex linear in first slot and conjugate linear in the second slot) on $\mathbb{C} \otimes_{\mathbb{R}} T_x M$ by

$$(17.152) \quad H(V, W) := (h_{\mathbb{C}})(V, \overline{W}).$$

Note that $H|_{T_x^{1,0}M}$ and $H|_{T_x^{0,1}M}$ are nondegenerate and relative to $H, T_x^{1,0}M \perp T_x^{0,1}M$. Indeed, for $V, W \in T_x M$, we have

$$\begin{aligned} H(V \pm iJV, W \pm iJW) &= H(V, W) + H(V, \pm iJW) + H(\pm iJV, W) + H(iJV, iJW) \\ &= H(V, W) + H(JV, JW) = 2h(V, W) \quad \text{and} \\ H(V \pm iJV, W \mp iJW) &= H(V, W) + H(V, \mp iJW) + H(\pm iJV, W) - H(iJV, iJW) \\ &= \pm i(h(V, JW) + h(JV, W)) = 0. \end{aligned}$$

We set

$$\begin{aligned} H_{jk} &:= H(\partial_{z^j}, \partial_{z^k}) = (h_{\mathbb{C}})(\partial_{z^j}, \partial_{\bar{z}^k}) = (h_{\mathbb{C}})_{j\bar{k}}, \\ H_{j\bar{k}} &:= H(\partial_{z^j}, \partial_{\bar{z}^k}) = (h_{\mathbb{C}})(\partial_{z^j}, \partial_{z^k}) = (h_{\mathbb{C}})_{jk} = 0, \\ H_{\bar{k}j} &:= H(\partial_{\bar{z}^k}, \partial_{z^j}) = (h_{\mathbb{C}})(\partial_{\bar{z}^k}, \partial_{\bar{z}^j}) = (h_{\mathbb{C}})_{\bar{k}\bar{j}} = 0, \text{ and} \\ H_{\bar{j}\bar{k}} &:= H(\partial_{\bar{z}^j}, \partial_{\bar{z}^k}) = (h_{\mathbb{C}})(\partial_{\bar{z}^j}, \partial_{z^k}) = (h_{\mathbb{C}})_{\bar{j}k}. \end{aligned}$$

In particular, if $(\partial_{x^1}, \partial_{y^1}, \dots, \partial_{x^m}, \partial_{y^m})$ is orthonormal at $x \in M$, then

$$H_{jk} = H(\partial_{z^j}, \partial_{z^k}) = (h_{\mathbb{C}})_{j\bar{k}} = \frac{1}{2}\delta_{jk} = (h_{\mathbb{C}})_{\bar{j}k} = H(\partial_{\bar{z}^j}, \partial_{\bar{z}^k}) = H_{\bar{j}\bar{k}},$$

whence $(\sqrt{2}\partial_{z^1}, \dots, \sqrt{2}\partial_{z^m}, \sqrt{2}\partial_{\bar{z}^1}, \dots, \sqrt{2}\partial_{\bar{z}^m})$ is orthonormal for H .

There is a conjugate-linear bundle isomorphism

$$\flat : (T_{\mathbb{C}}M)_x \rightarrow (T_{\mathbb{C}}M)_x^*$$

given, for $V, W \in (T_{\mathbb{C}}M)_x$, by

$$\flat_x(V)(W) := H(W, V).$$

We have $\flat(T^{1,0}M) = \Lambda^{1,0}(TM^*)$ and $\flat(T^{0,1}M) = \Lambda^{0,1}(TM^*)$. Indeed,

$$\flat(\partial_{z^k}) = \sum_{l=1}^m H_{lk} dz^l \text{ and } \flat(\partial_{\bar{z}^k}) = \sum_{l=1}^m H_{\bar{l}k} d\bar{z}^l, \quad \text{since}$$

$$\begin{aligned} \flat(\partial_{z^k})(\partial_{z^j}) &= H(\partial_{z^j}, \partial_{z^k}) = H_{jk} = \sum_{l=1}^m H_{lk} dz^l(\partial_{z^j}), \\ \flat(\partial_{z^k})(\partial_{\bar{z}^j}) &= H(\partial_{\bar{z}^j}, \partial_{z^k}) = H_{\bar{j}k} = 0, \\ \flat(\partial_{\bar{z}^k})(\partial_{\bar{z}^j}) &= H(\partial_{\bar{z}^j}, \partial_{\bar{z}^k}) = H_{\bar{j}\bar{k}} = \sum_{l=1}^m H_{\bar{l}k} d\bar{z}^l(\partial_{\bar{z}^j}), \\ \flat(\partial_{\bar{z}^k})(\partial_{z^j}) &= H(\partial_{z^j}, \partial_{\bar{z}^k}) = H_{j\bar{k}} = 0. \end{aligned}$$

In particular, if $(\partial_{x^1}, \partial_{y^1}, \dots, \partial_{x^m}, \partial_{y^m})$ is orthonormal for h at $x \in M$, then $\flat(\partial_{z^k}) = \frac{1}{2}dz^k$ and $\flat(\partial_{\bar{z}^k}) = \frac{1}{2}d\bar{z}^k$. There is a conjugate-linear inverse to $\flat$, denoted by

$$\sharp : (T_{\mathbb{C}}M)_x^* \rightarrow (T_{\mathbb{C}}M)_x.$$

Now H on $(T_{\mathbb{C}}M)_x$ induces a Hermitian inner product (still denoted by H) on $\Lambda^1((T_{\mathbb{C}}M)_x^*)$, given for $\alpha, \beta \in \Lambda^1((T_{\mathbb{C}}M)_x^*)$, by

$$H(\alpha, \beta) = H(\sharp\beta, \sharp\alpha),$$

where the switch in the order is due to the conjugate linearity of $\sharp$. We then have an induced Hermitian inner product on $\Lambda^k((T_{\mathbb{C}}M)_x^*)$ for $1 \leq k \leq m$, where

$$\{e_{i_1} \wedge \dots \wedge e_{i_k} : i_1 < \dots < i_k\}$$

is an orthonormal basis for $\Lambda^k((T_{\mathbb{C}}M)_x^*)$ if $e_1, \dots, e_m$ is an orthonormal basis of $\Lambda^1((T_{\mathbb{C}}M)_x^*)$. By restriction, we have Hermitian inner products on $\Lambda^{p,q}((T_{\mathbb{C}}M)_x^*)$ as well.

Let $(\cdot, \cdot)$ denote the Hermitian L^2 inner product on $\Omega^{0,q}(M)$ induced by H , namely

$$(\alpha, \beta) := \int_M H(\alpha(x), \beta(x)) \nu_h(x), \text{ with } \|\alpha\| := \sqrt{(\alpha, \alpha)}.$$

We may then speak of the formal adjoint

$$\bar{\partial}^*: \Omega^{p,q+1}(M) \rightarrow \Omega^{p,q}(M) \quad \text{of} \quad \bar{\partial}: \Omega^{p,q}(M) \rightarrow \Omega^{p,q+1}(M),$$

having the property

$$(\bar{\partial}\alpha, \beta) = (\alpha, \bar{\partial}^*\beta).$$

In order to exhibit a formula for $\bar{\partial}^*$, we have a $\mathbb{C}$ -linear star operator

$$*: \Omega^k(M, \mathbb{C}) \rightarrow \Omega^{n-k}(M, \mathbb{C}) \quad \text{determined by}$$

$$\alpha \wedge * \beta := h_{\mathbb{C}}(\alpha, \beta) \nu_h \text{ for } \alpha, \beta \in \Omega^k(M, \mathbb{C}).$$

Some authors (e.g., [186]) use H instead of $h_{\mathbb{C}}$ in the definition of $*$, which makes $*$ conjugate-linear, while we, as others (e.g., [179]), use a $\mathbb{C}$ -linear star operator. Thus, here

$$\alpha \wedge *\bar{\beta} := g_{\mathbb{C}}(\alpha, \bar{\beta}) \nu_h = H(\alpha, \beta) \nu_h.$$

Since $\dim_{\mathbb{R}} M = 2m$ is even, $*^2|_{\Omega^k(M, \mathbb{C})} = (-1)^k \text{Id}$ and the formal adjoint of $d: \Omega^k(M, \mathbb{R}) \rightarrow \Omega^{k+1}(M, \mathbb{R})$ is $\delta := -*d*$. By the $\mathbb{C}$ -linearity of $*$ and the fact that d is the $\mathbb{C}$ -linear extension of $\partial + \bar{\partial}$, δ has the $\mathbb{C}$ -linear extension

$$\delta = -*d* = -*(\partial + \bar{\partial}) * = (-*\partial*) \oplus (-*\bar{\partial}*).$$

By (17.145), we have $*\Omega^{p,q}(M) = \Omega^{m-q, m-p}(M)$, and so

$$\begin{aligned} (-*\bar{\partial}*)(\Omega^{p+1,q}(M)) &\subseteq (-*\bar{\partial})(\Omega^{m-q, m-(p+1)}(M)) \\ &\subseteq (-*)(\Omega^{m-q, m-p}(M)) \subseteq \Omega^{p,q}(M), \text{ while} \\ (-*\partial*)(\Omega^{p+1,q}(M)) &\subseteq (-*\partial)(\Omega^{m-q, m-p-1}(M)) \\ &\subseteq (-*)(\Omega^{m-q+1, m-p-1}(M)) \subseteq \Omega^{p+1, q-1}(M). \end{aligned}$$

Thus, for $\alpha \in \Omega^{p,q}(M)$ and $\beta \in \Omega^{p+1,q}(M)$, we have

$$\begin{aligned} H(d\alpha, \beta) &= H(\partial\alpha + \bar{\partial}\alpha, \beta) = H(\partial\alpha, \beta), \\ H(\alpha, \delta\beta) &= H(\alpha, -*\partial*\beta - *\bar{\partial}*\beta) = H(\alpha, -*\bar{\partial}*\beta), \text{ and so} \end{aligned}$$

$$\begin{aligned} \int_M H(\partial\alpha, \beta) \nu_h &= \int_M H(d\alpha, \beta) \nu_h = \int_M h_{\mathbb{C}}(d\alpha, \bar{\beta}) \nu_h \\ &= \int_M h_{\mathbb{C}}(\alpha, \delta\bar{\beta}) \nu_h = \int_M h_{\mathbb{C}}(\alpha, \bar{\delta}\bar{\beta}) \nu_h \\ &= \int_M H(\alpha, \delta\beta) \nu_h = \int_M H(\alpha, (-*\bar{\partial}*)\beta) \nu_h. \end{aligned}$$

Similarly,

$$\int_M H(\bar{\partial}\alpha, \beta) \nu_h = \int_M H(\alpha, (-*\partial*)\beta) \nu_h.$$

Thus, the formal adjoints of ∂ and $\bar{\partial}$ are given by

$$\partial^* = -*\bar{\partial}* \text{ and } \bar{\partial}^* = -*\partial*.$$

Hodge Decomposition and Harmonic Representation. We define the space of **harmonic** $(0, q)$ -forms by

$$\mathcal{H}^{0,q}(M) := \{\alpha \in \Omega^{0,q}(M) : (\bar{\partial} + \bar{\partial}^*)\alpha = 0\}.$$

THEOREM 17.72 (Hodge Decomposition). *There is an orthogonal decomposition*

$$\begin{aligned} \Omega^{0,q}(M) &= \mathcal{H}^{0,q}(M) \oplus \bar{\partial}(\Omega^{0,q-1}(M)) \oplus \bar{\partial}^*(\Omega^{0,q+1}(M)) \\ (17.153) \quad &= \mathcal{H}^{0,q}(M) \oplus (\bar{\partial}\bar{\partial}^*)(\Omega^{0,q}(M)) \oplus (\bar{\partial}^*\bar{\partial})(\Omega^{0,q}(M)). \end{aligned}$$

PROOF. The operator

$$\Delta_{\bar{\partial}} := (\bar{\partial}\bar{\partial}^* + \bar{\partial}^*\bar{\partial}) = (\bar{\partial} + \bar{\partial}^*)^2 : \Omega^{0,q}(M) \rightarrow \Omega^{0,q}(M)$$

is elliptic, and hence we have the orthogonal decomposition

$$\Omega^{0,q}(M) = \text{Ker } \Delta_{\bar{\partial}} \oplus \Delta_{\bar{\partial}}(\Omega^{0,q}(M)).$$

Moreover, $\text{Ker } \Delta_{\bar{\partial}} = \mathcal{H}^{0,q}(M)$. Indeed,

$$\begin{aligned} \alpha \in \mathcal{H}^{0,q}(M) &\implies (\bar{\partial} + \bar{\partial}^*)\alpha = 0 \\ &\implies \bar{\partial}\alpha = 0 \text{ and } \bar{\partial}^*\alpha = 0 \implies (\bar{\partial}\bar{\partial}^* + \bar{\partial}^*\bar{\partial})\alpha = 0, \end{aligned}$$

and conversely if $\alpha \in \text{Ker } \Delta_{\bar{\partial}}$, then

$$0 = ((\bar{\partial}\bar{\partial}^* + \bar{\partial}^*\bar{\partial})\alpha, \alpha) = \|\bar{\partial}\alpha\|^2 + \|\bar{\partial}^*\alpha\|^2 \implies \bar{\partial}\alpha + \bar{\partial}^*\alpha = 0.$$

It remains to prove that we have an orthogonal decomposition

$$(17.154) \quad \Delta_{\bar{\partial}}(\Omega^{0,q}(M)) = \bar{\partial}(\Omega^{0,q-1}(M)) \oplus \bar{\partial}^*(\Omega^{0,q+1}(M)).$$

The summands are orthogonal since

$$\beta \in \Omega^{0,q-1}(M) \text{ and } \gamma \in \Omega^{0,q+1}(M) \implies (\bar{\partial}\beta, \bar{\partial}^*\gamma) = (\bar{\partial}^2\beta, \gamma) = 0.$$

Moreover, for any $\alpha \in \Omega^{0,q}(M)$, we have

$$\begin{aligned} (17.155) \quad \Delta_{\bar{\partial}}\alpha &= \bar{\partial}(\bar{\partial}^*\alpha) + \bar{\partial}^*(\bar{\partial}\alpha) \in \bar{\partial}(\Omega^{0,q-1}(M)) \oplus \bar{\partial}^*(\Omega^{0,q+1}(M)), \\ &\text{and so } \Delta_{\bar{\partial}}(\Omega^{0,q}(M)) \subseteq \bar{\partial}(\Omega^{0,q-1}(M)) \oplus \bar{\partial}^*(\Omega^{0,q+1}(M)). \end{aligned}$$

For the reverse inclusion, note that $\bar{\partial}(\Omega^{0,q-1}(M))$ and $\bar{\partial}^*(\Omega^{0,q+1}(M))$ are both in $\mathcal{H}^{0,q}(M)^\perp$, since

$$\alpha \in \mathcal{H}^{0,q}(M) \implies (\bar{\partial}\beta, \alpha) = (\beta, \bar{\partial}^*\alpha) = 0 = (\gamma, \bar{\partial}\alpha) = (\bar{\partial}^*\gamma, \alpha),$$

$$\text{and so } \bar{\partial}(\Omega^{0,q-1}(M)) \oplus \bar{\partial}^*(\Omega^{0,q+1}(M)) \subseteq \mathcal{H}^{0,q}(M)^\perp = \Delta_{\bar{\partial}}(\Omega^{0,q}(M)).$$

Note that (17.155) and (17.154) then give the second equality of (17.153). $\square$

COROLLARY 17.73. *Suppose that $\bar{\partial}\gamma = 0$ for some $\gamma \in \Omega^{0,q}(M)$. There is a unique $\alpha \in \mathcal{H}^{0,q}(M)$, such that for some $\beta \in \Omega^{0,q-1}(M)$, $\gamma = \alpha + \bar{\partial}\beta$. In other words, every cohomology class in $H^{0,q}(M)$ has a unique harmonic representative.*

PROOF. Theorem 17.72 yields a unique $\alpha \in \mathcal{H}^{0,q}(M)$ such that

$$\gamma = \alpha + \bar{\partial}\beta + \bar{\partial}^*\beta'$$

for some $\beta \in \Omega^{0,q-1}(M)$ and $\beta' \in \Omega^{0,q+1}(M)$. Now

$$\begin{aligned} 0 = \bar{\partial}\gamma &= \bar{\partial}\alpha + \bar{\partial}^2\beta + \bar{\partial}\bar{\partial}^*\beta' = \bar{\partial}\bar{\partial}^*\beta' \\ &\implies (\bar{\partial}\bar{\partial}^*\beta', \beta') = 0 \implies \|\bar{\partial}^*\beta'\|^2 = 0 \implies \bar{\partial}^*\beta' = 0. \end{aligned} \quad \square$$

Kähler Manifolds. Suppose that ∇ denotes the covariant derivative for the Levi-Civita connection of the Riemannian metric h . We have seen that it is always possible to choose coordinates about a point $x \in M$ such that the coordinate vector fields have vanishing ∇ -derivatives at x . However, it is not necessarily the case that such coordinates can be chosen of the form $(x^1, y^1, \dots, x^m, y^m)$, where $(z^1, \dots, z^m) = (x^1 + iy^1, \dots, x^m + iy^m)$ is a complex-analytic coordinate chart. If for each $x \in M$ such coordinates can be found, then the complex manifold M with Riemannian metric h is a **Kähler manifold**. While one can take this to be the definition of a Kähler manifold, usually one of the other equivalent conditions in the following theorem is taken to be the definition.

THEOREM 17.74. *Let M be a complex manifold with complex structure J , and Riemannian metric h , with Levi-Civita covariant derivative ∇ . The following are equivalent.*

- I. *About each $x \in M$, there is a complex chart $(x^1 + iy^1, \dots, x^m + iy^m)$, such that $\nabla(\partial_{x^i}) = \nabla(\partial_{y^i}) = 0$ at x .*
- II. *$\nabla J = 0$ (i.e., $(\nabla J)(X) = J(\nabla X) - \nabla(J(X)) = 0$).*
- III. *The Kähler 2-form $\kappa \in \Omega^2(M, \mathbb{R})$, given by $\kappa(X, Y) := h(X, JY)$, is closed, i.e., $d\kappa = 0$.*

PROOF. Assuming I, at any point x we have II, since

$$\begin{aligned} (\nabla J)(\partial_{x^k}) &= J(\nabla \partial_{x^k}) - \nabla(J(\partial_{x^k})) = 0 - \nabla(\partial_{y^k}) = 0 \text{ and} \\ (\nabla J)(\partial_{y^k}) &= J(\nabla \partial_{y^k}) - \nabla(J(\partial_{y^k})) = 0 + \nabla(\partial_{x^k}) = 0 \end{aligned}$$

with the induced Hermitian metric H on $\mathbb{C} \otimes_{\mathbb{R}} TM$ defined by (17.152), and the Levi-Civita covariant derivative ∇ . We now show that $\text{II} \Rightarrow \text{III}$. For vector fields X, Y, Z , we have

$$\begin{aligned} 3(d\kappa)(X, Y, Z) &= X[\kappa(Y, Z)] + Y[\kappa(Z, X)] + Z[\kappa(X, Y)] \\ &\quad - \kappa([X, Y], Z) - \kappa([Y, Z], X) - \kappa([Z, X], Y). \end{aligned}$$

If X, Y, Z are coordinate vector fields, then (since ∇ is torsion-free)

$$\nabla_X Y - \nabla_Y X = [X, Y] = 0, \text{ and so}$$

$$\begin{aligned} 3(d\kappa)(X, Y, Z) &= X[\kappa(Y, Z)] + Y[\kappa(Z, X)] + Z[\kappa(X, Y)] \\ &= X[h(Y, JZ)] + Y[h(Z, JX)] + Z[h(X, JY)] \\ &= h(\nabla_X Y, JZ) + h(Y, \nabla_X(JZ)) + h(\nabla_Y Z, JX) + h(Z, \nabla_Y(JX)) \\ &\quad + h(\nabla_Z X, JY) + h(X, \nabla_Z(JY)) \\ &= h(\nabla_X Y, JZ) - h(\nabla_X Z, JY) + h(\nabla_Y Z, JX) - h(\nabla_Y X, JZ) \\ &\quad + h(\nabla_Z X, JY) - h(\nabla_Z Y, JX) \\ &= h(\nabla_X Y - \nabla_Y X, JZ) + h(\nabla_Z X - \nabla_X Z, JY) + h(\nabla_Y Z - \nabla_Z Y, JX) = 0. \end{aligned}$$

To show that $\text{III} \Rightarrow \text{I}$, we note that by a $\mathbb{C}$ -linear change of complex coordinates about x , we may assume (since h is positive definite) that

$$\begin{aligned} h_{\mathbb{C}} &= 2 \sum_{j,k} (h_{\mathbb{C}})_{j\bar{k}} dz^j \otimes_s d\bar{z}^k \\ &= \sum_{j,k,l} \left(\delta_{jk} + \sum_l (a_{j\bar{k}l} z^l + a_{j\bar{k}l} \bar{z}^l) + \mathcal{O}(\|z\|^2) \right) dz^j \otimes_s d\bar{z}^k, \end{aligned}$$

where $\|z\|^2 = \sum_{j=1}^m z^j \bar{z}^j$ and

$$\begin{aligned} \overline{(h_{\mathbb{C}})_{j\bar{k}}} &= (h_{\mathbb{C}})_{\bar{j}k} = (h_{\mathbb{C}})_{k\bar{j}} \\ &\implies \sum_l \overline{a_{j\bar{k}l} z^l} + \overline{a_{j\bar{k}l} z^l} = \sum_l \overline{a_{j\bar{k}l} z^l} + a_{j\bar{k}l} \bar{z}^l = \sum_l (a_{k\bar{j}l} z^l + a_{k\bar{j}l} \bar{z}^l) \\ (17.156) \quad &\implies \overline{a_{j\bar{k}l}} = a_{k\bar{j}l} \text{ and } \overline{a_{j\bar{k}l}} = a_{k\bar{j}l}. \end{aligned}$$

Since

$$\kappa(\partial_{z^j}, \partial_{\bar{z}^k}) = h_{\mathbb{C}}(\partial_{z^j}, J\partial_{\bar{z}^k}) = h_{\mathbb{C}}(\partial_{z^j}, -i\partial_{\bar{z}^k}) = -ih_{\mathbb{C}}(\partial_{z^j}, \partial_{\bar{z}^k}) = -i(h_{\mathbb{C}})_{j\bar{k}},$$

and similarly $\kappa(\partial_{z^j}, \partial_{z^k}) = \kappa(\partial_{\bar{z}^j}, \partial_{\bar{z}^k}) = 0$, we have

$$\kappa = \frac{1}{2} \sum_{j,k=1}^m \kappa(\partial_{z^j}, \partial_{\bar{z}^k}) dz^j \wedge d\bar{z}^k = -\frac{i}{2} \sum_{j,k=1}^m (h_{\mathbb{C}})_{j\bar{k}} dz^j \wedge d\bar{z}^k.$$

Thus,

$$\begin{aligned} 0 &= d\kappa = -\frac{i}{2} \sum_{j,k=1}^m \left(\partial_{z^l} (h_{\mathbb{C}})_{j\bar{k}} dz^l + \partial_{\bar{z}^l} (h_{\mathbb{C}})_{j\bar{k}} d\bar{z}^l \right) \wedge dz^j \wedge d\bar{z}^k \\ &= -\frac{i}{2} \sum_{j,k=1}^m (a_{j\bar{k}l} dz^l + a_{j\bar{k}l} d\bar{z}^l) \wedge dz^j \wedge d\bar{z}^k \\ &\implies a_{j\bar{k}l} = a_{l\bar{k}j} \text{ and } a_{j\bar{k}l} = a_{j\bar{l}k}. \end{aligned}$$

For $b_{pq}^k = b_{qp}^k \in \mathbb{C}$, let

$$z^k = w^k + \frac{1}{2} \sum_{p,q=1}^m b_{pq}^k w^p w^q \quad \text{and} \quad dz^k = dw^k + \sum_{p,q=1}^m b_{pq}^k w^q dw^p.$$

Then, modulo $\mathcal{O}(\|w\|^2)$ or $\mathcal{O}(\|z\|^2)$ terms,

$$\begin{aligned} h_{\mathbb{C}} &= \sum_{j,k} (\delta_{jk} + a_{j\bar{k}l} z^l + a_{j\bar{k}l} \bar{z}^l) dz^j \otimes_s d\bar{z}^k \\ &= \sum_{j,k} \left(\delta_{jk} + \sum_l (a_{j\bar{k}l} w^l + a_{j\bar{k}l} \bar{w}^l) \right) \\ &\quad \cdot \left(dw^j + \sum_{p,q=1}^m b_{pq}^j w^q dw^p \right) \otimes_s \left(d\bar{w}^k + \sum_{p,q=1}^m \overline{b_{p'q'}^k} \bar{w}^{q'} d\bar{w}^{p'} \right) \\ &= \sum_{j,k} \left(\delta_{jk} + \sum_l (a_{j\bar{k}l} w^l + a_{j\bar{k}l} \bar{w}^l) \right) \\ &\quad \cdot \left(\begin{aligned} &dw^j \otimes_s d\bar{w}^k + \sum_{p,q=1}^m b_{pq}^j w^q dw^p \otimes_s d\bar{w}^k \\ &+ \sum_{p,q=1}^m \overline{b_{p'q'}^k} \bar{w}^{q'} dw^j \otimes_s d\bar{w}^{p'} \end{aligned} \right) \\ &= \sum_{j,k} \left(\delta_{jk} + \sum_l (a_{j\bar{k}l} w^l + a_{j\bar{k}l} \bar{w}^l) \right) dw^j \otimes_s d\bar{w}^k \\ &\quad + \sum_{j,k} \delta_{jk} \sum_{p,q=1}^m b_{pq}^j w^q dw^p \otimes_s d\bar{w}^k \\ &\quad + \sum_{j,k} \delta_{jk} \sum_{p,q=1}^m \overline{b_{p'q'}^k} \bar{w}^{q'} dw^j \otimes_s d\bar{w}^{p'} \\ &= \sum_{j,k} \left(\delta_{jk} + \sum_l (a_{j\bar{k}l} w^l + a_{j\bar{k}l} \bar{w}^l) \right) dw^j \otimes_s d\bar{w}^k \\ &\quad + \sum_{j,k,l=1}^m b_{jl}^k w^l dw^j \otimes_s d\bar{w}^k + \sum_{j,k,l=1}^m \overline{b_{kl}^j} \bar{w}^l dw^j \otimes_s d\bar{w}^k \\ &= \sum_{j,k} \left(\delta_{jk} + \sum_l \left((a_{j\bar{k}l} + b_{jl}^k) w^l + (a_{j\bar{k}l} + \overline{b_{kl}^j}) \bar{w}^l \right) \right) dw^j \otimes_s d\bar{w}^k. \end{aligned}$$

Thus, we should (if possible) choose

$$b_{jl}^k = -a_{j\bar{k}l} \quad \text{and} \quad \overline{b_{kl}^j} = -a_{j\bar{k}l} \text{ (i.e., } \overline{b_{jl}^k} = -a_{k\bar{j}l}).$$

We can do this provided that

1. $a_{j\bar{k}l} = a_{l\bar{k}j}$, so that b_{jl}^k is symmetrical in j and l , and
2. $a_{j\bar{k}l} = \overline{a_{k\bar{j}l}}$, so that $b_{jl}^k = -a_{j\bar{k}l} \implies \overline{b_{kl}^j} = -a_{j\bar{k}l}$.

But this is the case, since we have seen that, by (17.156),

$$d\kappa = 0 \implies a_{j\bar{k}l} = a_{l\bar{k}j} \text{ and } \overline{a_{k\bar{j}l}} = a_{\bar{k}jl} = a_{j\bar{k}l}. \quad \square$$

Useful Formulae for Complex Partial Derivatives. Until further notice, we assume that M (with Riemannian metric h) is a Kähler manifold with complex coordinates $(x^1 + iy^1, \dots, x^m + iy^m)$ about some point $x \in M$ such that the partial derivatives $(\partial_{x^1}, \partial_{y^1}, \dots, \partial_{x^m}, \partial_{y^m})$ are orthonormal at x relative to h_x , and $\nabla(\partial_{x^i}) = \nabla(\partial_{y^i}) = 0$ at x . We find a formula for $\bar{\partial}^*: \Omega^{0,q}(M) \rightarrow \Omega^{0,q}(M)$ which will allow us to exhibit $\sqrt{2}(\bar{\partial} + \bar{\partial}^*)$ locally as a twisted Dirac operator. In view of Theorem 17.74, for $\alpha \in \Omega^{0,q}(M)$, we have

$$\bar{\partial}\alpha = \sum_{j=1}^m d\bar{z}^j \wedge \nabla_{\partial_{\bar{z}^j}} \alpha \text{ at } x \in M,$$

since $\nabla_{\partial_{\bar{z}^j}}(d\bar{z}^k)(\partial_{\bar{z}^l}) = \partial_{\bar{z}^j}(d\bar{z}^k(\partial_{\bar{z}^l})) - d\bar{z}^k(\nabla_{\partial_{\bar{z}^j}}\partial_{\bar{z}^l}) = 0$ at x implies that

$$\nabla_{\partial_{\bar{z}^j}}(\alpha_{k_1 \dots k_q} d\bar{z}^{k_1} \wedge \dots \wedge d\bar{z}^{k_q}) = \partial_{\bar{z}^j}(\alpha_{k_1 \dots k_q}) d\bar{z}^{k_1} \wedge \dots \wedge d\bar{z}^{k_q} \text{ at } x.$$

We derive a formula for $\bar{\partial}^*$, namely for $\alpha \in \Omega^{0,q}(M)$,

$$(17.157) \quad \bar{\partial}^* \alpha = - \sum_{j=1}^m (d\bar{z}^j) \lrcorner \nabla_{\partial_{\bar{z}^j}} \alpha \text{ at } x.$$

We use the result (17.145), namely

$$(17.158) \quad \begin{aligned} & *(\xi_{(i)_h} \wedge \bar{\xi}_{(j)_k}) \\ &= 2^{h+k-m} (-1)^h i^{m^2} \varepsilon_{(i^c)_{m-h}(i)_h} \varepsilon_{(j)_k(j^c)_{m-k}} \xi_{(j^c)_{m-k}} \wedge \bar{\xi}_{(i^c)_{m-h}}, \end{aligned}$$

where $(j)_k$ denotes the multi-index $(j_1, \dots, j_k)$ with $1 \leq j_1 < \dots < j_k \leq m$, and $(j^c)_{m-k}$ denotes the multi-index complementary to $(j)_k$ in the sense that

$$\{j_1, \dots, j_k\} \cup \{j_1^c, \dots, j_{m-k}^c\} = \{1, \dots, m\}$$

and $1 \leq j_1^c < \dots < j_{m-k}^c < m$. Note that (17.158) implies

$$\begin{aligned} * \left(dz^h * (d\bar{z}^{(j)_k}) \right) &= * \left(dz^h \wedge 2^{k-m} i^{m^2} \varepsilon_{(j)_k(j^c)_{m-k}} dz^{(j^c)_{m-k}} \wedge d\bar{z}^{(i^c)_m} \right) \\ &= 2^{k-m} i^{m^2} \varepsilon_{(j)_k(j^c)_{m-k}} * \left(dz^h \wedge dz^{(j^c)_{m-k}} \wedge d\bar{z}^{(i^c)_m} \right), \end{aligned}$$

which is zero unless h is j_p for some j_p in $(j)_k$. In the following, $(\widehat{j_p}, j)_{k-1}$ denotes $(j)_k$, but with j_p removed, and $(j_p, j^c)_{m-k+1}$ denotes the multi-index $(j^c)_{m-k}$ with j_p inserted in the *correct* position which produces an increasing order. Note that

$$(17.159) \quad \varepsilon_{(\widehat{j_p}, j)_{k-1}(j_p, j^c)_{m-k+1}} = (-1)^{k-p} \delta_{(j_p, j^c)}^{j_p j^c} \varepsilon_{(j)_k(j^c)_{m-k}},$$

since j_p is moved through $k-p$ indices in $(j)_k(j^c)_{m-k}$ to produce

$$(\widehat{j_p}, j)_{k-1} j_p(j^c)_{m-k+1},$$

and j_p is moved through $\delta_{(j_p, j^c)}^{j_p j^c}$ indices in $j_p(j^c)_{m-k+1}$ to produce $(j_p, j^c)_{m-k+1}$. We use (17.159) in the following computation

$$\begin{aligned}
& * \left(dz^{j_p} * \left(d\bar{z}^{(j)_k} \right) \right) \\
&= 2^{k-m} i^{m^2} \varepsilon_{(j)_k(j^c)_{m-k}} * \left(dz^{j_p} \wedge dz^{(j^c)_{m-k}} \wedge d\bar{z}^{(i^c)_m} \right) \\
&= 2^{k-m} i^{m^2} \varepsilon_{(j)_k(j^c)_{m-k}} \delta_{(j_p, j^c)}^{j_p j^c} * \left(dz^{(j_p, j^c)_{m-k+1}} \wedge d\bar{z}^{(i^c)_m} \right) \\
&= 2^{k-m} i^{m^2} \varepsilon_{(j)_k(j^c)_{m-k}} \delta_{(j_p, j^c)}^{j_p j^c} 2^{(m-k+1)+m-m} \\
&\quad \cdot (-1)^{m-k+1} i^{m^2} \varepsilon_{(\hat{j}_p, j)_{k-1}(j_p, j^c)_{m-k+1}} d\bar{z}^{(\hat{j}_p, j)_{k-1}} \\
&= 2(-1)^{m^2} (-1)^{m-k+1} \varepsilon_{(j)_k(j^c)_{m-k}} \delta_{(j_p, j^c)}^{j_p j^c} \varepsilon_{(\hat{j}_p, j)_{k-1}(j_p, j^c)_{m-k+1}} d\bar{z}^{(\hat{j}_p, j)_{k-1}} \\
&= 2(-1)^{k-1} \varepsilon_{(j)_k(j^c)_{m-k}} \delta_{(j_p, j^c)}^{j_p j^c} \varepsilon_{(\hat{j}_p, j)_{k-1}(j_p, j^c)_{m-k+1}} d\bar{z}^{(\hat{j}_p, j)_{k-1}} \\
&= 2(-1)^{k-1} (-1)^{k-p} d\bar{z}^{(\hat{j}_p, j)_{k-1}} = 2(-1)^{p-1} d\bar{z}^{(\hat{j}_p, j)_{k-1}} = d\bar{z}^{j_p} \lrcorner d\bar{z}^{(j)_k}.
\end{aligned}$$

It then follows that for $\beta \in \Omega^{1,0}(M)$ and $\alpha \in \Omega^{0,q}(M)$,

$$*(\beta \wedge * \alpha) = \bar{\beta} \lrcorner \alpha.$$

Thus, with $\alpha = \frac{1}{q!} \sum_{(k)} \alpha_{k_1 \dots k_q} d\bar{z}^{k_1} \wedge \dots \wedge d\bar{z}^{k_q}$ and formally substituting $\partial = \sum_{k_0} \partial_{z^{k_0}} d\bar{z}^{k_0} \wedge$ for $\beta \wedge$, we have

$$\begin{aligned}
\bar{\partial}^* \alpha &= -*(\partial * \alpha) = -\bar{\partial} \lrcorner \alpha \\
&= -\left(\sum_{k_0} (d\bar{z}^{k_0}) \partial_{\bar{z}^{k_0}} \right) \lrcorner \frac{1}{q!} \sum_{(k)} \alpha_{k_1 \dots k_q} d\bar{z}^{k_1} \wedge \dots \wedge d\bar{z}^{k_q} \\
&= -\frac{1}{q!} \sum_{k_0, (k)} \partial_{\bar{z}^{k_0}} (\alpha_{k_1 \dots k_q}) (d\bar{z}^{k_0}) \lrcorner (d\bar{z}^{k_1} \wedge \dots \wedge d\bar{z}^{k_q}).
\end{aligned}$$

At $x \in M$ (where the $\partial_{\bar{z}^k}$ are parallel), we then have (17.157).

An Inspiring Fake Proof of the Hirzebruch-Riemann-Roch Theorem. Ideally, we would like to show that $\Omega^{0,*}(M)$ is a Clifford module bundle $W(M)$ and that $\mathcal{D}^W = \sqrt{2}(\bar{\partial} + \bar{\partial}^*)$. We could then obtain the Hirzebruch-Riemann-Roch Theorem as a consequence of the Index Theorem for Generalized Dirac Operators (Theorem 17.59, p.599). However, there are technical details of great consequence which stand in the way of doing this, as we now explain.

Note that

$$\begin{aligned}
\mathbb{C}^m &\rightarrow (\mathbb{C} \otimes \mathbb{C}^m)^{1,0} \subset \mathbb{C} \otimes \mathbb{C}^m \text{ given by} \\
v &\mapsto \sqrt{2} v^{0,1} := \sqrt{2} \frac{1}{2} (v + iJv) = \frac{1}{\sqrt{2}} (v + iJv)
\end{aligned}$$

is an isometry. Indeed, if $\langle \cdot, \cdot \rangle_m$ denotes the standard Hermitian inner product on $\mathbb{C}^m$,

$$\begin{aligned}
H(1/\sqrt{2}(v + iJv), 1/\sqrt{2}(v + iJv)) &= \langle 1/\sqrt{2}(v + iJv), 1/\sqrt{2}(v - iJv) \rangle \\
&= \frac{1}{2} (\langle v, v \rangle + \langle Jv, Jv \rangle) = \langle v, v \rangle.
\end{aligned}$$

We take $W := \Lambda^{0,*}((\mathbb{C} \otimes \mathbb{C}^m)^*) \cong \Lambda^\bullet(\mathbb{C}^m)$ and let $Q: \mathbb{C}l_n \rightarrow \text{End}(W)$ be determined by

$$Q_1(v)\alpha = 2^{\frac{1}{2}}(b(v^{0,1}) \wedge \alpha - b(v^{0,1}) \lrcorner \alpha),$$

for $v \in \mathbb{R}^n = \mathbb{C}^m$. Let $q: U(m) \rightarrow U(W) = \Lambda^{0,*}((\mathbb{C}^m)^*)$ denote the usual representation induced by $q_1: U(m) \rightarrow U(\Lambda^{0,1}((\mathbb{C}^m)^*))$ which we describe as follows. For $A \in U(m) \subset SO(2m)$, we have the $\mathbb{C}$ -linear extension $A_c \in U(2m)$ which preserves the summands of the decomposition

$$\mathbb{C} \otimes_{\mathbb{R}} \mathbb{C}^m = (\mathbb{C} \otimes_{\mathbb{R}} \mathbb{C}^m)^{1,0} \oplus (\mathbb{C} \otimes_{\mathbb{R}} \mathbb{C}^m)^{0,1}.$$

We also have $\hat{A} \in U((\mathbb{C}^m)^*)$ given by $\hat{A}(\varphi) = \varphi \circ A^{-1}$, and its $\mathbb{C}$ -linear extension $\hat{A}_c \in U((\mathbb{C}^{2m})^*) = U((\mathbb{C} \otimes_{\mathbb{R}} \mathbb{C}^m)^*)$ which preserves the summands of

$$(\mathbb{C} \otimes_{\mathbb{R}} \mathbb{C}^m)^* = (\mathbb{C} \otimes_{\mathbb{R}} \mathbb{C}^m)^{*1,0} \oplus (\mathbb{C} \otimes_{\mathbb{R}} \mathbb{C}^m)^{*0,1}.$$

For $A \in U(m)$, we take

$$q_1(A) = (\hat{A}_c)^{0,1} \in \text{End}((\mathbb{C} \otimes_{\mathbb{R}} \mathbb{C}^m)^{*0,1}) = \text{End}(\Lambda^{0,1}((\mathbb{C} \otimes_{\mathbb{R}} \mathbb{C}^m)^*)),$$

and let $q(A)$ denote the natural extension of $q_1(A)$ to all of $\Lambda^{0,*}((\mathbb{C} \otimes_{\mathbb{R}} \mathbb{C}^m)^*)$. For $A \in U(m)$ and $v \in \mathbb{C}^m$, we have

$$q(A) \circ Q(v) \circ q(A^{-1}) = Q(Av).$$

Indeed for $\alpha \in W = \Lambda^{0,*}((\mathbb{C}^m)^*) = \Lambda^{0,*}((\mathbb{C} \otimes_{\mathbb{R}} \mathbb{C}^m)^*) \cong \mathbb{C}l_n$,

$$\begin{aligned} (q(A) \circ Q(v) \circ q(A^{-1}))\alpha &= q(A)(Q(v)(q(A^{-1})\alpha)) \\ &= 2^{\frac{1}{2}}q(A)(b(v^{0,1}) \wedge (q(A^{-1})\alpha) - b(v^{0,1}) \lrcorner (q(A^{-1})\alpha)) \\ &= 2^{\frac{1}{2}}q(A)(b(v^{0,1}) \wedge (\alpha) - q(A)(b(v^{0,1}) \lrcorner \alpha) \\ &= 2^{\frac{1}{2}}b((Av)^{0,1}) \wedge \alpha - b((Av)^{0,1}) \lrcorner \alpha \\ &= Q(Av)(\alpha). \end{aligned}$$

Hence for $A \in U(m)$ and $\alpha \in \mathbb{C}l_n$, we have

$$q(A)Q(\alpha)q(A^{-1}) = Q(r(A)\alpha).$$

In view of this, there are well-defined

$$\begin{aligned} \mathbf{c}: \mathbb{C}l(TM) \otimes W(M) &\rightarrow W(M), \\ \mathbf{c}: \mathbb{C}l(TM) \otimes \Lambda^{0,*}(T_{\mathbb{C}}M^*) &\rightarrow \Lambda^{0,*}(T_{\mathbb{C}}M^*). \end{aligned}$$

Moreover, $\mathbf{c}: \mathbb{C}l(TM) \otimes W(M) \rightarrow W(M)$ induces maps on sections,

$$\begin{aligned} \mathbf{c}: C^\infty(\mathbb{C}l(TM)) \otimes C^\infty(W(M)) &\rightarrow C^\infty(W(M)), \\ \mathbf{c}: C^\infty(\mathbb{C}l(TM)) \otimes \Omega^{0,*}(M) &\rightarrow \Omega^{0,*}(M). \end{aligned}$$

For $\alpha \in C^\infty(\mathbb{C}l(TM))$ and $\psi \in C^\infty(\Omega^{0,*}(M))$, firstly, we have

$$(17.160) \quad \nabla^{0,1}(\mathbf{c}(\alpha \otimes \psi)) = \mathbf{c}(\nabla\alpha \otimes \psi) + \mathbf{c}(\alpha \otimes \nabla^{0,1}\psi),$$

where

$$\nabla^{0,1}: \Omega^{0,*}(M) \xrightarrow{\nabla^{0,1}} \Omega^1(M) \otimes \Omega^{0,*}(M)$$

is just the complex extension of the Levi-Civita covariant derivative which has the property that

$$\psi \in \Omega^{0,k}(M) \implies \nabla_X \psi \in \Omega^{0,k}(M),$$

and, secondly, the **generalized Dirac operator**

$$\mathcal{D}^W : \Omega^{0,*}(M) \xrightarrow{\nabla^{0,1}} \Omega^1(M) \otimes \Omega^{0,*}(M) \xrightarrow{\epsilon} \Omega^{0,*}(M),$$

which is found to be $\sqrt{2}(\bar{\partial} + \bar{\partial}^*)$. However, the problem is that

$$W(M) = \Lambda^{0,*}(T_{\mathbb{C}}M^*) = UM \times_{U(m)} \Lambda^{0,*}((\mathbb{C} \otimes_{\mathbb{R}} \mathbb{C}^m)^*)$$

is an associated bundle of $U(M)$ instead of FM or P for a spin structure $P \rightarrow FM$, as is required in the proof of Theorem 17.59, p. 599; otherwise, it is not clear that $\mathcal{D}^W$ is locally a twisted Dirac operator. Let us assume, for the moment, that this does not matter. Then Theorem 17.59 would yield

$$\text{index}(\bar{\partial} + \bar{\partial}^*) = \text{index}(\mathcal{D}^{W+}) = \left(\mathbf{ch}(\Lambda^{0,*}(T_{\mathbb{C}}M^*)) \smile \tilde{\mathbf{A}}(M) \right) [M].$$

Now, identifying $\mathbf{c}_k(TM)$ with $\sigma_k(y_1, \dots, y_m)$, we have

$$\begin{aligned} \mathbf{ch}(\Lambda^{0,*}(T_{\mathbb{C}}M^*)) &= \sum_{h=0}^m \sum_{(j)_h} e^{y_{j_1} + \dots + y_{j_h}} = \prod_{k=1}^m (1 + e^{y_k}), \text{ and} \\ \mathbf{ch}(\Lambda^{0,*}(T_{\mathbb{C}}M^*)) \smile \tilde{\mathbf{A}}(M) &= \prod_{k=1}^m (1 + e^{y_k}) \prod_{k=1}^m \frac{y_k/2}{\sinh(y_k)} \\ &= \prod_{k=1}^m (1 + e^{y_k}) \frac{y_k/2}{\sinh(y_k)} = \prod_{k=1}^m \frac{y_k}{1 - e^{-y_k}} \\ (17.161) \quad &= \mathbf{Td}(T^{1,0}(M)) = \mathbf{Td}(TM), \text{ and so} \end{aligned}$$

$$\text{index}(\bar{\partial} + \bar{\partial}^*) = \mathbf{Td}(TM) [M].$$

This is correct and indeed it is the Hirzebruch-Riemann-Roch formula, but since $W(M) = \Lambda^{0,*}(T_{\mathbb{C}}M^*)$ is associated to $U(M)$ instead of FM or a spin structure bundle P , Theorem 17.59 does not apply. This suggests that the notion of Clifford module bundle can be generalized in such a way that Theorem 17.59 still holds. In fact this is the case, and we will examine the case at hand to determine a suitable generalization.

To fix the fact that $\Lambda^{0,*}(T_{\mathbb{C}}M^*)$ is associated to $U(M)$, instead of FM or P , ideally one would like to find a homomorphism

$$\eta : U(m) \rightarrow \text{SO}(2m),$$

a representation $r : \text{SO}(2m) \rightarrow \text{GL}(V)$, and an equivariant isomorphism

$$\phi : \Lambda^{0,*}((\mathbb{C} \otimes \mathbb{C}^m)^*) \rightarrow V.$$

Then we would have $\Lambda^{0,*}(T_{\mathbb{C}}M^*) \cong FM \times_{\text{SO}(2m)} V$, exhibiting $\Lambda^{0,*}(T_{\mathbb{C}}M^*)$ as a bundle associated with FM . It is natural to take η to be the inclusion and ϕ to be the identity. However, $\Lambda^{0,*}((\mathbb{C} \otimes \mathbb{C}^m)^*)$ is not an invariant subspace of the representation $\text{SO}(2m) \rightarrow \Lambda^{\bullet}((\mathbb{C} \otimes \mathbb{C}^m)^*)$, but rather of its restriction to $U(m)$. While we will not prove the fact that there is no suitable choice r and ϕ , at least the most obvious attempt fails. The somewhat involved resolution of this difficulty is doubly worthwhile, since it also provides a nice way of motivating Seiberg-Witten theory. In a nutshell, we will exploit the fact that while

$$\Lambda^{0,*} : U(m) \rightarrow \text{End}(\Lambda^{0,*}((\mathbb{C} \otimes \mathbb{C}^m)^*))$$

does not extend to a representation of $\mathrm{SO}(2m)$, we have linear isomorphisms

$$\Lambda^{0,*}((\mathbb{C} \otimes \mathbb{C}^m)^*) \xrightarrow{\sim} \Lambda^\bullet(\mathbb{C}^m) \xrightarrow{\sim} \Sigma_{2m},$$

and there is the spinor representation $\rho: \mathrm{Spin}(2m) \rightarrow \mathrm{End}(\Sigma_{2m})$. However on the Lie algebra level, the restriction of $\rho': \mathfrak{spin}(2m) \rightarrow \mathrm{End}(\Sigma_{2m})$ to $\mathfrak{u}(m) \subset \mathfrak{so}(2m) \cong \mathfrak{spin}(2m)$ does not coincide with $(\Lambda^{0,*})': \mathfrak{u}(m) \rightarrow \mathrm{End}(\Lambda^{0,*}((\mathbb{C} \otimes \mathbb{C}^m)^*))$. Indeed, there is a crucial 1-dimensional twist which is needed to make a correct identification. We proceed with the details.

A Crucial 1-Dimensional Twist. Since we will be considering $\mathbb{C} \otimes \mathbb{C}^m$, we use J to denote multiplication by $\sqrt{-1}$ in $\mathbb{C}^m$ and i to denote multiplication by $\sqrt{-1}$ in $\mathbb{C} \otimes \mathbb{C}^m$. Note that the map $b^{0,1}: \mathbb{C}^m \rightarrow ((\mathbb{C} \otimes \mathbb{C}^m)^*)^{0,1}$ given by $b^{0,1}(v) = 2^{-\frac{1}{2}}b(v + iJv)$ is a $\mathbb{C}$ -linear isometry, since it is clearly an $\mathbb{R}$ -linear isometry and

$$b^{0,1}(Jv) = 2^{-\frac{1}{2}}b(Jv - iv) = 2^{-\frac{1}{2}}b(-i(v - iJv)) = i2^{-\frac{1}{2}}b(v - iJv) = ib^{0,1}(v).$$

Thus, $b^{0,1}$ extends to a $\mathbb{C}$ -linear isometry

$$\Lambda(b^{0,1}): \Lambda^\bullet(\mathbb{C}^m) \xrightarrow{\sim} \Lambda^{0,*}((\mathbb{C} \otimes \mathbb{C}^m)^*).$$

Recall that $\Lambda^\bullet(\mathbb{C}^m)$ provides a representation space for an irreducible $\mathbb{C}l_{2m}$ -module

$$\rho_{\mathbb{C}}: \mathbb{C}l_{2m} \rightarrow \mathrm{End}(\Lambda^\bullet(\mathbb{C}^m)).$$

Here $\rho_{\mathbb{C}}$ denotes the $\mathbb{C}$ -linear extension of

$$\rho: \mathbb{C}l_{2m} \rightarrow \mathrm{End}(\Lambda^\bullet(\mathbb{C}^m)),$$

which was described as follows. Let $\mathbb{R}^{2m} \xrightarrow{\sim} \mathbb{C}^m$ denote the usual isomorphism

$$(x_1, y_1, \dots, x_m, y_m) = (x_1 + iy_1, \dots, x_m + iy_m).$$

For $w \in \mathbb{C}^m$, define

$$\begin{aligned} \rho_1: \mathbb{R}^{2m} &\xrightarrow{\sim} \mathbb{C}^m \rightarrow \mathrm{End}(\Lambda^\bullet(\mathbb{C}^m)) \text{ by} \\ \rho_1(w)(\alpha) &:= (w_{\wedge} - w_{\lrcorner})(\alpha) = w_{\wedge}\alpha - w_{\lrcorner}\alpha. \end{aligned}$$

We verified that ρ_1 extends to $\rho: \mathbb{C}l_{2m} \rightarrow \mathrm{End}(\Lambda^\bullet(\mathbb{C}^m))$. In this way one may view the space Σ_{2m} of spinors concretely as $\Lambda^\bullet(\mathbb{C}^m)$. There is then the representation

$$\rho|_{\mathrm{Spin}(n)}: \mathrm{Spin}(n) \rightarrow \mathrm{SU}(\Sigma_{2m}).$$

Since $\rho: \mathbb{C}l_{2m} \rightarrow \mathrm{End}(\Lambda^\bullet(\mathbb{C}^m))$ is an *algebra* homomorphism, for $\alpha \in \mathfrak{spin}(n) = \mathcal{L}(\Lambda^2(\mathbb{C}^m)) \subset \mathbb{C}l_{2m}$, we have $\rho(e^{t\alpha}) = e^{t\rho(\alpha)}$, and so

$$(\rho|_{\mathrm{Spin}(n)})'(\alpha) = \frac{d}{dt}\rho(e^{t\alpha})|_{t=0} = \frac{d}{dt}(e^{t\rho(\alpha)})|_{t=0} = \rho(\alpha).$$

Thus,

$$(\rho|_{\mathrm{Spin}(n)})' = \rho|_{\mathfrak{spin}(n)} = \rho|_{\mathcal{L}(\Lambda^2(\mathbb{C}^m))}.$$

Recall that we also have the 2-fold covering $c: \mathrm{Spin}(n) \rightarrow \mathrm{SO}(n)$. Since there is a natural injection

$$\iota: \mathfrak{U}(m) \rightarrow \mathrm{SO}(2m),$$

at first one might guess that on the level of Lie algebras, the action of $\mathfrak{u}(m) \subset \mathfrak{so}(2m) \cong \mathfrak{spin}(2m)$ on $\Lambda^\bullet(\mathbb{C}^m)$ given by

$$(\rho|_{\mathrm{Spin}(n)})': \mathfrak{u}(m) \rightarrow \mathrm{End}(\Lambda^\bullet(\mathbb{C}^m))$$

coincides with the usual $(\Lambda^\bullet)': \mathfrak{u}(m) \rightarrow \mathrm{End}(\Lambda^\bullet(\mathbb{C}^m))$. Recall that $\Lambda^\bullet: \mathfrak{U}(m) \rightarrow \mathrm{End}(\Lambda^\bullet(\mathbb{C}^m))$ denotes the usual representation induced by the defining (identity)

representation $U(m) \rightarrow U(\mathbb{C}^m)$. Explicitly, for $A \in U(m)$ and $0 \leq l \leq m$, we have $\Lambda^l(A) \in \text{End}(\Lambda^l(\mathbb{C}^m))$ given by

$$\Lambda^l(A)(f_{j_1} \wedge f_{j_2} \wedge \cdots \wedge f_{j_l}) := Af_{j_1} \wedge Af_{j_2} \wedge \cdots \wedge Af_{j_l},$$

and this extends to $\Lambda^\bullet: U(m) \rightarrow \text{End}(\Lambda^\bullet(\mathbb{C}^m))$. Although $(\rho|_{\text{Spin}(n)})' \neq (\Lambda^\bullet)'$, the two representations are related in a way which will ultimately exhibit $\sqrt{2}(\bar{\partial} + \bar{\partial}^*)$ at least locally as a twisted generalized Dirac operator, thereby justifying the computation (17.161) via forms. We now describe how $(\rho|_{\text{Spin}(n)})'$ and $(\Lambda^\bullet)'$ are related.

For $\lambda = (\lambda_1, \dots, \lambda_m) \in \mathbb{R}^m$, let $B_\lambda \in \mathfrak{u}(m)$ denote the diagonal matrix

$$B_\lambda := \text{diag}(i\lambda_1, \dots, i\lambda_m).$$

The endomorphism $(\Lambda^\bullet)'(B_\lambda) \in \text{End}(\Lambda^\bullet(\mathbb{C}^m))$ leaves each of the $\Lambda^l(\mathbb{C}^m)$ ($l = 1, \dots, m$) fixed. Explicitly, $(\Lambda^l)'(B_\lambda) \in \text{End}(\Lambda^l(\mathbb{C}^m))$ (induced by $B_\lambda \in \text{End}(\mathbb{C}^m)$) is given simply by

$$\Lambda^l(B_\lambda)(f_{j_1} \wedge f_{j_2} \wedge \cdots \wedge f_{j_l}) = i(\lambda_{j_1} + \cdots + \lambda_{j_l})(f_{j_1} \wedge f_{j_2} \wedge \cdots \wedge f_{j_l}).$$

We wish to compare $(\Lambda^\bullet)'(B_\lambda)$ with

$$(\rho|_{\text{Spin}(n)})'(c'^{-1}(\iota(B_\lambda))) \in \text{End}(\Sigma_{2m}) = \text{End}(\Lambda^\bullet(\mathbb{C}^m)).$$

Recall that for $A = (a_{ij}) \in \mathfrak{so}(n)$, the Lie algebra isomorphism $c': \mathfrak{spin}(2m) = \mathcal{L}(\Lambda^2(\mathbb{R}^{2m})) \xrightarrow{\sim} \mathfrak{so}(n)$ for the covering $c: \text{Spin}(2m) \rightarrow \text{SO}(2m)$ is given by

$$c'\left(-\frac{1}{4} \sum_{i,j} a_{ij} e_i e_j\right) := A.$$

For $\iota: U(m) \rightarrow \text{SO}(n)$, the associated Lie algebra map $\iota': \mathfrak{u}(m) \rightarrow \mathfrak{so}(n)$ applied to B_λ is given by

$$\begin{aligned} \iota'(B_\lambda)(e_{2j-1}) &= \lambda_j e_{2j} \text{ and } \iota'(B_\lambda)(e_{2j}) = -\lambda_j e_{2j-1}, \quad j = 1, \dots, m, \text{ so that} \\ \iota'(B_\lambda)_{2j, 2j-1} &= \lambda_j \text{ and } \iota'(B_\lambda)_{2j-1, 2j} = -\lambda_j. \end{aligned}$$

Then

$$\begin{aligned} \iota'(B_\lambda) &= c'\left(-\frac{1}{4} \sum_{i,j=1}^n \iota(B_\lambda)_{ij} e_i e_j\right) = c'\left(-\frac{1}{2} \sum_{j=1}^m \iota(B_\lambda)_{2j-1, 2j} e_{2j-1} e_{2j}\right) \\ &= c'\left(\frac{1}{2} \sum_{j=1}^m \lambda_j e_{2j-1} e_{2j}\right). \end{aligned}$$

We have shown (see (17.15), p. 521) that the action of $\rho(e_{2j-1} e_{2j})$ on $f_{j_1} \wedge f_{j_2} \wedge \cdots \wedge f_{j_l}$ is given by

$$\begin{aligned} &\rho(e_{2j-1} e_{2j})(f_{j_1} \wedge f_{j_2} \wedge \cdots \wedge f_{j_l}) \\ &= \begin{cases} i(f_{j_1} \wedge f_{j_2} \wedge \cdots \wedge f_{j_l}), & \text{if } j_k = j \text{ for some } k, \\ -i(f_{j_1} \wedge f_{j_2} \wedge \cdots \wedge f_{j_l}), & \text{if } j_k \neq j \text{ for all } k, \end{cases} \\ &= 2i\left(\sum_{k=1}^l \delta_{j_k}^j (f_{j_1} \wedge f_{j_2} \wedge \cdots \wedge f_{j_l})\right) - i(f_{j_1} \wedge f_{j_2} \wedge \cdots \wedge f_{j_l}), \text{ and so} \end{aligned}$$

$$\begin{aligned}
& (\rho|_{\text{Spin}(n)})' (c'^{-1}(\iota'(B_\lambda))) (f_{j_1} \wedge f_{j_2} \wedge \cdots \wedge f_{j_l}) \\
&= \rho \left(\frac{1}{2} \sum_j^m \lambda_j e_{2j-1} e_{2j} \right) (f_{j_1} \wedge f_{j_2} \wedge \cdots \wedge f_{j_l}) \\
&= i \sum_{j=1}^m \sum_{k=1}^l \lambda_j \delta_{jk}^j (f_{j_1} \wedge f_{j_2} \wedge \cdots \wedge f_{j_l}) - i \left(\frac{1}{2} \sum_{j=1}^m \lambda_j \right) (f_{j_1} \wedge f_{j_2} \wedge \cdots \wedge f_{j_l}) \\
&= (\Lambda^l)'(B_\lambda) (f_{j_1} \wedge f_{j_2} \wedge \cdots \wedge f_{j_l}) - i \left(\frac{1}{2} \sum_{j=1}^m \lambda_j \right) (f_{j_1} \wedge f_{j_2} \wedge \cdots \wedge f_{j_l}) \\
&= \left((\Lambda^l)'(B_\lambda) - i \left(\frac{1}{2} \sum_{j=1}^m \lambda_j \right) \right) (f_{j_1} \wedge f_{j_2} \wedge \cdots \wedge f_{j_l}).
\end{aligned}$$

Since this holds for arbitrary l ,

$$\begin{aligned}
\rho(c'^{-1}(\iota'(B_\lambda))) &= -\frac{1}{2} \left(i \sum_{j=1}^m \lambda_j \right) + (\Lambda^\bullet)'(B_\lambda) \\
&= -\frac{1}{2} \text{Tr}(B_\lambda) \text{Id} + (\Lambda^\bullet)'(B_\lambda), \text{ or} \\
(17.162) \quad (\Lambda^\bullet)'(B_\lambda) &= \frac{1}{2} \text{Tr}(B_\lambda) \text{Id} + \rho(c'^{-1}(\iota'(B_\lambda))).
\end{aligned}$$

Although $(\Lambda^\bullet)'(B_\lambda)$ and $\rho(c'^{-1}(\iota'(B_\lambda)))$ are different, this formula provides a definite comparison. More specifically, while $(\Lambda^\bullet)'$ does not have values in $\rho(\mathfrak{spin}(2m)) = \rho(\mathcal{L}(\Lambda^2(\mathbb{R}^{2m})))$, it does have values in the slightly larger space $\rho_{\mathbb{C}}(i\mathbb{R} \oplus \mathfrak{spin}(2m))$. Note that $i\mathbb{R} \oplus \mathfrak{spin}(2m)$ is the Lie algebra of

$$\text{U}(1) \text{Spin}(2m) := \{zg : g \in \text{Spin}(2m), z \in \mathbb{C}, |z| = 1\} \subset \mathbb{C}l(2m).$$

This suggests (as we will show) that possibly there is a homomorphism

$$j: \text{U}(m) \rightarrow \text{U}(1) \text{Spin}(2m) \quad \text{such that } \rho_{\mathbb{C}} \circ j' = (\Lambda^\bullet)': \mathfrak{u}(m) \rightarrow \text{End}(\Lambda^\bullet(\mathbb{C}^m)).$$

If so, then by (17.162),

$$j'(B_\lambda) = \rho_{\mathbb{C}}^{-1} \circ (\Lambda^\bullet)'(B_\lambda) = \frac{1}{2} \text{Tr}(B_\lambda) + c'^{-1}(\iota'(B_\lambda)) \subseteq i\mathbb{R} \oplus \mathfrak{spin}(2m).$$

From this, it can be conjectured that for $A \in \text{U}(m)$ with an orthonormal basis of eigenvectors $v_1, \dots, v_m$ and eigenvalues $e^{i\theta_1}, \dots, e^{i\theta_m}$, one can define

$$j(A) = \exp\left(\frac{i}{2} \sum_{k=1}^m \theta_k\right) \prod_{k=1}^m \left(\cos\left(\frac{1}{2}\theta_k\right) + \sin\left(\frac{1}{2}\theta_k\right) v_k J v_k\right).$$

However, there is a problem (not impossibly difficult) with showing that this yields a well defined, continuous homomorphism, independent of the choice of the v_k . Alternatively, we obtain j as follows. Note that the homomorphism

$$(17.163) \quad \chi: \text{U}(1) \times \text{Spin}(2m) \rightarrow \text{U}(1) \text{Spin}(2m) \text{ given by } \chi(z, \sigma) := z\sigma$$

is onto with kernel $\{\pm(1, 1)\}$, since

$$zg = 1 \implies g = z^{-1} \implies g \in \mathbb{R} \cap \text{U}(1) \implies g = \pm 1 \implies (z, g) = \pm(1, 1).$$

Thus, we are motivated to define

$$(17.164) \quad \text{Spin}^c(n) := \text{U}(1) \text{Spin}(2m) \cong \frac{\text{U}(1) \times \text{Spin}(n)}{\{\pm(1, 1)\}}.$$

Often $\text{Spin}^c(n)$ is defined to be the group on the right. This has the advantage of making it clear that $\text{Spin}^c(n)$ is not $\text{U}(1) \times \text{Spin}(n)$, and our definition exhibits

$\text{Spin}^c(n)$ as a subgroup of $\mathbb{C}l(2m)$, with Lie algebra $i\mathbb{R} \oplus \mathfrak{spin}(2m)$. There is a double-covering homomorphism (with kernel $\{1, -1\}$)

$$(17.165) \quad \begin{aligned} Sq \times c: \text{Spin}^c(n) &\rightarrow \text{U}(1) \times \text{SO}(n) \text{ given by} \\ (Sq \times c)(zg) &:= (z^2, c(g)), \end{aligned}$$

which is well-defined since $((-z)^2, c(-g)) = (z^2, c(g))$.

PROPOSITION 17.75. *There exists a lifting homomorphism $j: \text{U}(m) \rightarrow \text{Spin}^c(n)$, such that $\det \times \iota = j \circ (Sq \times c)$; i.e., the diagram*

(17.166)

$$\begin{array}{ccc} & \text{Spin}^c(n) & \xrightarrow{\rho_c} \text{U}(\Sigma_{2m}) = \text{U}(\Lambda^\bullet(\mathbb{C}^m)) \\ & \downarrow Sq \times c & \\ \text{U}(m) & \xrightarrow{\det \times \iota} \text{U}(1) \times \text{SO}(n) & \end{array}$$

j (arrow from $\text{U}(m)$ to $\text{Spin}^c(n)$)

commutes. Moreover,

$$\rho_{\mathbb{C}} \circ j = \Lambda^\bullet: \text{U}(m) \rightarrow \text{U}(\Lambda^\bullet(\mathbb{C}^m)).$$

PROOF. The existence of a continuous map $j: \text{U}(m) \rightarrow \text{Spin}^c(n)$ with $\det \times \iota = j \circ (Sq \times c)$ will be deduced from covering space theory by showing

$$(\det \times \iota)_\#(\pi_1(\text{U}(m), I)) \subseteq (Sq \times c)_\#(\pi_1(\text{Spin}^c(n), 1)).$$

We have

$$\begin{aligned} \pi_1(\text{U}(m), I) &\cong \mathbb{Z}, \quad \pi_1(\text{Spin}^c(n), 1) \cong \mathbb{Z}, \text{ and} \\ \pi_1(\text{U}(1) \times \text{SO}(n), (1, I)) &\cong \mathbb{Z} \times \mathbb{Z}_2. \end{aligned}$$

The generator, say $g_{\text{U}(m)}$, of $\pi_1(\text{U}(m), I)$ is represented by $\text{U}(1) \rightarrow \text{U}(m)$, given by $e^{i\theta} \mapsto \text{diag}(e^{i\theta}, 1, \dots, 1)$, and the generator $g_{\text{SO}(n)}$ of $\pi_1(\text{SO}(n), I)$ is represented by

$$e^{i\theta} \mapsto \begin{bmatrix} \cos \theta & -\sin \theta \\ \sin \theta & \cos \theta \end{bmatrix} \oplus I_{2n-2}.$$

By means of $g_{\text{U}(m)}$ and $g_{\text{SO}(n)}$, we identify $\pi_1(\text{U}(1) \times \text{SO}(n), (1, I)) = \mathbb{Z} \times \mathbb{Z}_2$. We have $(\det \times \iota)_\#(g_{\text{U}(m)}) = (g_{\text{U}(1)}, g_{\text{SO}(n)})$, since

$$(\det \times \iota)(\text{diag}(e^{i\theta}, 1, \dots, 1)) = \left(e^{i\theta}, \begin{bmatrix} \cos \theta & -\sin \theta \\ \sin \theta & \cos \theta \end{bmatrix} \oplus I_{2n-2} \right),$$

The Group of Covering Transformations. The group G of covering transformations of the covering $Sq \times c: \text{Spin}^c(n) \rightarrow \text{U}(1) \times \text{SO}(n)$ consists of Id and the map $zg \mapsto -zg$. The image, say N , of $\pi_1(\text{Spin}^c(n), 1)$ under the monomorphism $(Sq \times c)_\#$ is then a subgroup of $\pi_1(\text{U}(1) \times \text{SO}(n), (1, I)) = \mathbb{Z} \times \mathbb{Z}_2$. Note that N is normal since $\mathbb{Z} \times \mathbb{Z}_2$ is abelian. From standard covering space theory we then have $\mathbb{Z}_2 \cong G \cong (\mathbb{Z} \times \mathbb{Z}_2)/N$. There are several subgroups of $\mathbb{Z} \times \mathbb{Z}_2$ of index 2, namely $\mathbb{Z} \times \{0\}$, $2\mathbb{Z} \times \mathbb{Z}_2$, and

$$(17.167) \quad N = \{(p, p \bmod 2) : p \in \mathbb{Z}\}$$

which is generated by $(1, 1) = (g_{\text{U}(1)}, g_{\text{SO}(n)})$. To prove (17.167), it suffices to observe that

$$e^{i\theta} \mapsto e^{i\theta/2}(\cos(\tfrac{1}{2}\theta) + \sin(\tfrac{1}{2}\theta) e_1 e_2), \quad 0 \leq \theta \leq 2\pi$$

is a loop in $\text{Spin}^c(n)$ projecting via $Sq \times c$ to a representative of $(1, 1)$. This loop then represents the generator, say g_c , of $\pi_1(\text{Spin}^c(n), 1) \cong N \cong \mathbb{Z}$. Now

$$\begin{aligned} (Sq \times c) \left[e^{i\theta/2}, \cos(\tfrac{1}{2}\theta) + \sin(\tfrac{1}{2}\theta) e_1 e_2 \right] &= \left(e^{i\theta}, c \left(\cos \frac{\theta}{2} + \sin \frac{\theta}{2} e_1 e_2 \right) \right) \\ &= \left(e^{i\theta}, \begin{bmatrix} \cos \theta & -\sin \theta \\ \sin \theta & \cos \theta \end{bmatrix} \oplus I_{2n-2} \right) = (\det \times \iota)(\text{diag}(e^{i\theta}, 1, \dots, 1)) \\ &\implies (\det \times \iota)_\#(g_{U(m)}) = (Sq \times c)_\#(g_c) \\ &\implies (\det \times \iota)_\#(\pi_1(U(m))) = (Sq \times c)_\#(\pi_1(\text{Spin}^c(n))). \end{aligned}$$

Covering space theory then provides us with a topological lifting j in the diagram (17.166) which sends $I \in U(m)$ to $1 \in \text{Spin}^c(n)$. We prove that j is a homomorphism as follows. Since $\det \times \iota$ is a homomorphism and $Sq \times c$ is a two-fold cover, for all $A_1, A_2 \in U(m)$, we have

$$j(A_1 A_2) j(A_2)^{-1} j(A_1)^{-1} = \pm 1,$$

but the left side is a continuous function of (A_1, A_2) which is 1 at $(A_1, A_2) = (I, I)$, whence $j(A_1 A_2) j(A_2)^{-1} j(A_1)^{-1} = 1$ for all (A_1, A_2) in the connected space $U(m) \times U(m)$. Of course, the lift j of the C^∞ map $\det \times \iota$ is smooth, since the covering $Sq \times c$ is a local diffeomorphism. That $\rho_{\mathbb{C}} \circ j = \Lambda^\bullet: U(m) \rightarrow U(\Lambda^\bullet(\mathbb{C}^m))$ can be deduced as follows. Since

$$\begin{aligned} (\rho_{\mathbb{C}} \circ j)'(B_\lambda) &= (\rho_{\mathbb{C}} \circ (Sq \times c)^{-1} \circ (\det \times \iota)')(B_\lambda) \\ &= \rho_{\mathbb{C}} \circ (Sq \times c)^{-1}(\text{Tr}(B_\lambda), \iota'(B_\lambda)) \\ &= \rho_{\mathbb{C}}(\tfrac{1}{2} \text{Tr}(B_\lambda) + c'^{-1}(\iota'(B_\lambda))) \\ &= \tfrac{1}{2} \text{Tr}(B_\lambda) + \rho(c'^{-1}(\iota'(B_\lambda))) = (\Lambda^\bullet)'(B_\lambda), \end{aligned}$$

by (17.162), $(\rho_{\mathbb{C}} \circ j)'$ and $\Lambda^{\bullet'}$ agree on the (Cartan) subalgebra $\mathfrak{t} := \{B_\lambda : \lambda \in \mathbb{R}^m\} \subset \mathfrak{u}(m)$ which is the Lie algebra of the (maximal) torus

$$T := \{\text{diag}(e^{i\lambda_1}, \dots, e^{i\lambda_m}) : \lambda \in \mathbb{R}^m\} \subset U(m).$$

Thus, $\Lambda^\bullet|_T = (\rho_{\mathbb{C}} \circ j)|_T$. Those sufficiently familiar with the theory of representations of compact Lie groups will then conclude that $\Lambda^\bullet = \rho_{\mathbb{C}} \circ j$, but for those less familiar with the theory, we offer the following. Since for every $A \in U(m)$ there is $B \in U(m)$ such that $BAB^{-1} \in T$, we have

$$\begin{aligned} \text{Tr}(\Lambda^\bullet(A)) &= \text{Tr}(\Lambda^\bullet(B)^{-1} \Lambda^\bullet(A) \Lambda^\bullet(B)) = \text{Tr}(\Lambda^\bullet(BAB^{-1})) \\ &= \text{Tr}((\rho_{\mathbb{C}} \circ j)(BAB^{-1})) = \text{Tr}((\rho_{\mathbb{C}} \circ j)(A)). \end{aligned}$$

Hence the characters $\text{Tr} \circ (\rho_{\mathbb{C}} \circ j)$ and $\text{Tr} \circ \Lambda^\bullet$ of the representations $\rho_{\mathbb{C}} \circ j$ and $\Lambda^\bullet$ are the same, which implies (see 4.10.2, p. 107 of [430]) that $\rho_{\mathbb{C}} \circ j$ and $\Lambda^\bullet$ are equivalent. Thus $\rho_{\mathbb{C}} \circ j$ and $\Lambda^\bullet$ differ by a constant multiple on each of the irreducible subspaces $\Lambda^l(\mathbb{C}^m)$. But the constant multipliers are all 1, since $\rho_{\mathbb{C}} \circ j$ and $\Lambda^\bullet$ agree on T . Hence, $\Lambda^\bullet = \rho_{\mathbb{C}} \circ j$; i.e., we have

$$(17.168) \quad \begin{array}{ccc} \text{Spin}^c(n) & \xrightarrow{\rho_{\mathbb{C}}} & U(\Lambda^\bullet(\mathbb{C}^m)) = U(\Sigma_{2m}) \\ \uparrow j & & \downarrow \text{Id} \\ U(m) & \xrightarrow{\Lambda^\bullet} & U(\Lambda^\bullet(\mathbb{C}^m)). \end{array} \quad \square$$

The Canonical Line Bundle. Let M be a complex manifold of complex dimension m with a Riemannian metric h which makes M a Kähler manifold. The homomorphism $j: \mathrm{U}(m) \rightarrow \mathrm{Spin}^c(n)$ yields a $\mathrm{Spin}^c(n)$ -bundle $P_{\mathrm{Spin}^c(n)} \rightarrow M$, namely

$$P_{\mathrm{Spin}^c(n)} := \mathrm{U}(M) \times_{\mathrm{U}(m)} \mathrm{Spin}^c(n), \text{ and a bundle morphism} \\ f_j: \mathrm{U}(M) \rightarrow P_{\mathrm{Spin}^c(n)} \text{ (namely, } u \mapsto [u, 1] \text{),}$$

which is equivariant in the sense that $f_j(uA) = f_j(u)j(A)$. The bundle $\Lambda^{0,n}(T_{\mathbb{C}}M^*)$ of complex dimension 1 is known as the **canonical line bundle** for M . Let $P_{\mathrm{U}(1)}$ denote the unitary frame bundle for $\Lambda^{n,0}(T_{\mathbb{C}}M)$. Then

$$\Lambda^{0,n}(T_{\mathbb{C}}M^*) \cong \Lambda^{n,0}(T_{\mathbb{C}}M) = P_{\mathrm{U}(1)} \times_{\mathrm{U}(1)} \mathbb{C}.$$

There is an equivariant bundle morphism $\wedge^n: \mathrm{U}(M) \rightarrow P_{\mathrm{U}(1)}$ given by $\wedge^n(u) \mapsto u(e_1) \wedge \cdots \wedge u(e_m)$, where $e_1, \dots, e_m$ denotes the standard basis for $\mathbb{C}^m$ and $u: \mathbb{C}^m \rightarrow TM$ is a unitary frame. Since we will find that it is only necessary to exhibit $\sqrt{2}(\partial + \bar{\partial})$ *locally* as a twisted Dirac operator, until further notice, we now hypothesize (as is always locally the case)

ASSUMPTIONS 17.76. There are

1. a spin structure $P_{\mathrm{Spin}(n)} \rightarrow FM$ and principal $\mathrm{U}(1)$ -bundle $P'_{\mathrm{U}(1)}$, and
2. an equivariant bundle map $\pi_\chi: P'_{\mathrm{U}(1)} \times_f P_{\mathrm{Spin}(n)} \rightarrow P_{\mathrm{Spin}^c(n)}$, such that $\pi_\chi((p', p)g) = \pi_\chi((p', p))\chi(g)$ for all $g \in \mathrm{U}(1) \times \mathrm{Spin}(n)$.

We then have a commutative diagram of bundle morphisms

$$\begin{array}{ccc} & & P'_{\mathrm{U}(1)} \times_f P_{\mathrm{Spin}(n)} \\ & & \downarrow \pi_\chi \\ \mathrm{U}(M) & \xrightarrow{f_j} & P_{\mathrm{Spin}^c(n)} \\ \downarrow \wedge^n & \searrow f_{\det \times \iota} & \downarrow \pi_{Sq \times c} \\ P_{\mathrm{U}(1)} & \xrightarrow{\mathrm{Id} \times I_n} & P'_{\mathrm{U}(1)} \times_f FM \end{array}$$

equivariant with respect to the following diagram of group homomorphisms:

$$\begin{array}{ccc} & & \mathrm{U}(1) \times \mathrm{Spin}(n) \\ & & \downarrow \chi \\ \mathrm{U}(m) & \xrightarrow{j} & \mathrm{Spin}^c(n) \\ \downarrow \det & \searrow \det \times \iota & \downarrow Sq \times c \\ \mathrm{U}(1) & \xrightarrow{\mathrm{Id} \times I} & \mathrm{U}(1) \times \mathrm{SO}(n). \end{array}$$

Since $((Sq \times c) \circ \chi)(z, g) = (Sq \times c)(zg) = (z^2, c(g))$, under the composition $\pi_{Sq \times c} \circ \pi_\chi$, a point $(p', p) \in P'_{\mathrm{U}(1)} \times_f P_{\mathrm{Spin}(n)}$ is sent to a point $(q', q) \in P_{\mathrm{U}(1)} \times_f FM$ where q' is independent of the choice of p . Thus, $\pi_{Sq \times c} \circ \pi_\chi$ determines a bundle map, say

$$\pi_s: P'_{\mathrm{U}(1)} \rightarrow P_{\mathrm{U}(1)}.$$

Moreover, since $\pi_s(p'z) = \pi_s(p')z^2$, π_s is a double cover. Since π_s and $\mathbb{C} \otimes \mathbb{C} \cong \mathbb{C}$ are equivariant relative to the homomorphism $z \mapsto z^2$ of $\mathrm{U}(1)$, it follows that

$L := P'_{U(1)} \times_{U(1)} \mathbb{C}$ is a line bundle, such that

$$L \otimes L \cong P_{U(1)} \times_{U(1)} \mathbb{C} = \Lambda^{n,0}(T_{\mathbb{C}}M) \cong \Lambda^{0,n}(T_{\mathbb{C}}M^*).$$

In other words, under the assumption (17.76), L is a square-root of the canonical line bundle for M . In general, L exists locally. As usual, let

$$\Sigma^{\pm}(M) := P_{\text{Spin}(n)} \times_{\text{Spin}(n)} \Sigma_{2m}^{\pm} \text{ and } \Sigma(M) := \Sigma^+(M) \oplus \Sigma^-(M).$$

We claim that there is a natural isomorphism

$$(17.169) \quad L \otimes \Sigma(M) \xrightarrow{\sim} \Lambda^{0,*}(T_{\mathbb{C}}M^*).$$

Let $\mu: U(1) \rightarrow U(\mathbb{C})$ be given by $\mu(z)w = zw$. We then have the representation

$$\mu \otimes \rho: U(1) \times \text{Spin}(n) \rightarrow U(\mathbb{C} \otimes_{\mathbb{R}} \Sigma_{2m}).$$

There is also an isomorphism $\phi: \mathbb{C} \otimes_{\mathbb{R}} \Sigma_{2m} \rightarrow \Sigma_{2m}$ given by $\phi(z \otimes \sigma) := z\sigma$. Note that ϕ is equivariant in the sense that for each $(\zeta, g) \in U(1) \times \text{Spin}(n)$,

$$\begin{array}{ccc} \mathbb{C} \otimes_{\mathbb{R}} \Sigma_{2m} & \xrightarrow{(\mu \otimes \rho)(\zeta, g)} & \mathbb{C} \otimes_{\mathbb{R}} \Sigma_{2m} \\ \phi \downarrow & & \downarrow \phi \\ \Sigma_{2m} & \xrightarrow{\rho(\chi(\zeta, g))} & \Sigma_{2m} \end{array}$$

commutes. Indeed, for $z \otimes \sigma \in \mathbb{C} \otimes_{\mathbb{R}} \Sigma_{2m}$,

$$\begin{aligned} \rho_{\mathbb{C}}(\chi(\zeta, g))(\phi(z \otimes \sigma)) &= \rho_{\mathbb{C}}(\zeta g)(z\sigma) = \zeta \rho(g)(z\sigma) = \zeta z \rho(g)(\sigma) \\ &= \phi(\zeta z \otimes \rho(g)(\sigma)) = \phi((\iota \otimes \rho)(\zeta, g) z \otimes \sigma). \end{aligned}$$

Consequently, the diagram (where $\Phi(T) := \phi \circ T \circ \phi^{-1}$)

$$\begin{array}{ccc} U(1) \times \text{Spin}(n) & \xrightarrow{\mu \otimes \rho} & U(\mathbb{C} \otimes_{\mathbb{R}} \Sigma_{2m}) \\ \chi \downarrow & & \downarrow \Phi \\ \text{Spin}^c(n) & \xrightarrow{\rho_{\mathbb{C}}} & U(\Sigma_{2m}), \\ \uparrow j & & \downarrow \text{Id} \\ U(m) & \xrightarrow{\Lambda^{\bullet}} & U(\Lambda^{\bullet}(\mathbb{C}^m)) \end{array}$$

commutes and extends (17.168). Since $\Lambda^{\bullet} = \rho_{\mathbb{C}} \circ j: U(m) \rightarrow U(\Sigma_{2m}) = U(\Lambda^{\bullet}(\mathbb{C}^m))$, it follows (see Proposition 15.23, p.409) that

$$(17.170) \quad U(M) \times_{U(m)} \Lambda^{\bullet}(\mathbb{C}^m) \cong P_{\text{Spin}^c(n)} \times_{\text{Spin}^c(n)} \Sigma_{2m}.$$

Moreover, since the diagrams

$$\begin{array}{ccc} \mathbb{C} \otimes_{\mathbb{R}} \Sigma_{2m} & \xrightarrow{(\mu \otimes \rho)(\zeta, g)} & \mathbb{C} \otimes_{\mathbb{R}} \Sigma_{2m} \\ \phi \downarrow & & \downarrow \phi \\ \Sigma_{2m} & \xrightarrow{\rho(\chi(\zeta, g))} & \Sigma_{2m} \end{array} \quad \text{and} \quad \begin{array}{ccc} U(1) \times \text{Spin}(n) & \xrightarrow{\mu \otimes \rho} & U(\mathbb{C} \otimes_{\mathbb{R}} \Sigma_{2m}) \\ \chi \downarrow & & \downarrow \Phi \\ \text{Spin}^c(n) & \xrightarrow{\rho_{\mathbb{C}}} & U(\Sigma_{2m}) \end{array}$$

commute, the isomorphism $\phi: \mathbb{C} \otimes \Sigma_{2m} \rightarrow \Sigma_{2m}$ is equivariant. Then (see Proposition 15.23, p.409)

$$\begin{aligned} (17.171) \quad L \otimes \Sigma(M) &= P_{U(1) \times \text{Spin}(n)} \times_{U(1) \times \text{Spin}(n)} (\mathbb{C} \otimes \Sigma_{2m}) \\ &\xrightarrow{\sim} P_{\text{Spin}^c(n)} \times_{\text{Spin}^c(n)} \Sigma_{2m} \xrightarrow{\sim} U(M) \times_{U(m)} \Lambda^{\bullet}(\mathbb{C}^m) \\ &\xrightarrow{\sim} \Lambda^{0,*}(T_{\mathbb{C}}M^*), \end{aligned}$$

where we have used (17.170). This is the desired natural isomorphism (17.169). Note that via (17.171), $\Lambda^{0,*}(T_{\mathbb{C}}M^*)$ may be regarded as an associated bundle of $P_{U(1) \times \text{Spin}(n)}$. However, $\Lambda^{0,*}(T_{\mathbb{C}}M^*)$ is not associated to FM or $P_{\text{Spin}(n)}$ and hence is

not a Clifford module bundle in the strict sense of Definition (17.58). Nevertheless, under the Assumption (17.76), $\Lambda^{0,*}(T_{\mathbb{C}}M^*)$ is a *twisted* Clifford module bundle, since $\Sigma(M)$ is a Clifford module bundle and $\Lambda^{0,*}(T_{\mathbb{C}}M^*)$ is obtained by twisting $\Sigma(M)$ with L . To prove the Hirzebruch-Riemann-Roch Theorem, it remains to check the twisted Dirac operator $\mathcal{D}^{L,\Sigma_{2m}}$ corresponds to $\sqrt{2}(\bar{\partial} + \bar{\partial}^*)$. More precisely, the above isomorphism in (17.171), say

$$\phi_M: L \otimes \Sigma(M) \xrightarrow{\sim} \Lambda^{0,*}(T_{\mathbb{C}}M^*),$$

provides us with a linear isomorphism

$$\begin{aligned} \Gamma(\phi_M): C^\infty(L \otimes \Sigma(M)) &\rightarrow \Omega^{0,*}(M) \text{ given by} \\ \Gamma(\phi_M)[\psi](y) &= \phi_M(\psi(y)). \end{aligned}$$

Exhibiting $\sqrt{2}(\bar{\partial} + \bar{\partial}^*)$ as a twisted Dirac operator, at least locally. Of course the isomorphism ϕ_M of vector bundles also induces a corresponding isomorphism, still denoted by $\Gamma(\phi_M)$, between the spaces of exterior forms with values in these vector bundles. Now we need to show that, under $\Gamma(\phi_M)$, the twisted Dirac operator $\mathcal{D}^{L,\Sigma_{2m}}$ on $C^\infty(L \otimes \Sigma(M))$ corresponds to $\sqrt{2}(\bar{\partial} + \bar{\partial}^*)$ on $\Omega^{0,*}(M)$. In other words,

$$\Gamma(\phi_M)[\mathcal{D}^{L,\Sigma_{2m}}\psi] = \sqrt{2}(\bar{\partial} + \bar{\partial}^*)(\Gamma(\phi_M)[\psi]).$$

Recall that

$$\mathcal{D}^{L,\Sigma_{2m}} := (1 \otimes \mathbf{c}) \circ \nabla: C^\infty(L \otimes \Sigma(M)) \rightarrow C^\infty(L \otimes \Sigma(M)),$$

while

$$\sqrt{2}(\bar{\partial} + \bar{\partial}^*) := \Omega^{0,*}(M) \rightarrow \Omega^{0,*}(M).$$

We first need to show that $\Gamma(\phi_M)$ respects covariant differentiation

$$\Gamma(\phi_M)[\nabla\psi] = \nabla(\Gamma(\phi_M)[\psi]),$$

but this is a consequence of the facts that ϕ is equivariant and that the connection forms on $P_{U(1) \times \text{Spin}(n)}$ and $P_{\text{Spin}^c(n)}$ are both pull-backs via

$$P_{U(1) \times \text{Spin}(n)} \xrightarrow{\pi_X} P_{\text{Spin}^c(n)} \xrightarrow{\pi_{Sq \times c}} P_{U(1) \times \text{SO}(n)}$$

of the connection 1-form $\theta^{0,n} \oplus \theta$ on $P_{U(1) \times \text{SO}(n)}$, where θ denotes the Levi-Civita connection 1-form on FM and $\theta^{0,n}$ denotes the connection induced by θ on the unitary frame bundle for $\Lambda^{0,n}(T_{\mathbb{C}}M^*)$, namely $P_{U(1)}$. We show

$$(17.172) \quad \Gamma(\phi_M)[\mathcal{D}\psi] = \sqrt{2}(\bar{\partial} + \bar{\partial}^*)(\Gamma(\phi_M)[\psi])$$

as follows. It is enough to show that (17.172) holds at an arbitrary point $x \in M$. We continue to let $(x^1 + iy^1, \dots, x^m + iy^m)$ be complex coordinates about $x \in M$ such that $(\partial_{x^1}, \partial_{y^1}, \dots, \partial_{x^m}, \partial_{y^m})$ are orthonormal at x relative to h_x , and $\nabla(\partial_{x^i}) = \nabla(\partial_{y^i}) = 0$ at x . It is convenient to replace our model $\Lambda^\bullet(\mathbb{C}^m)$ for Σ_{2m} by $\Lambda^{0,*}((\mathbb{C} \otimes_{\mathbb{R}} \mathbb{C}^m)^*)$ which is unitarily equivalent to $\Lambda^\bullet(\mathbb{C}^m)$ via the $\mathbb{C}$ -linear map

$$\begin{aligned} \Lambda^\bullet(\mathbb{C}^m) &\xrightarrow{\sim} \Lambda^{0,*}((\mathbb{C} \otimes_{\mathbb{R}} \mathbb{C}^m)^*) \text{ induced by} \\ \sqrt{2}\flat \circ \pi^{0,1}: \mathbb{C}^m &\xrightarrow{\sim} \Lambda^{0,1}((\mathbb{C} \otimes_{\mathbb{R}} \mathbb{C}^m)^*), \text{ i.e.,} \\ \Lambda^1(\mathbb{C}^m) \ni v &\mapsto \sqrt{2}\flat\left(\frac{1}{2}(v + iJv)\right) \in \Lambda^{0,1}((\mathbb{C} \otimes_{\mathbb{R}} \mathbb{C}^m)^*) \end{aligned}$$

Note that $|\mathfrak{b} \circ \pi^{0,1}(v)| = |\pi^{0,1}(v)| = \frac{1}{\sqrt{2}}|v|$, so that $|\sqrt{2}(\mathfrak{b} \circ \pi^{0,1})(v)| = |v|$. Clifford multiplication of $v \in \mathbb{R}^{2m} \cong \mathbb{C}^m$ on $\Lambda^{0,*}((\mathbb{C} \otimes_{\mathbb{R}} \mathbb{C}^m)^*)$ is then

$$\sqrt{2}((\mathfrak{b} \circ \pi^{0,1})v_{\wedge} - (\mathfrak{b} \circ \pi^{0,1})v_{\lrcorner}).$$

Any section of $\psi \in C^\infty(L \otimes \Sigma(M))$ is locally of the form

$$\psi = \sum_{k=1}^m \sum_{(j)_k} \psi_{j_1 \dots j_k}(\phi_M)^{-1} (d\bar{z}^{j_1} \wedge \dots \wedge d\bar{z}^{j_k})$$

and $\Gamma(\phi_M)[\psi] \in \Omega^{0,*}(M, \mathbb{C})$ is given by

$$\Gamma(\phi_M)[\psi] = \sum_{k=1}^m \sum_{(j)_k} \psi_{j_1 \dots j_k} d\bar{z}^{j_1} \wedge \dots \wedge d\bar{z}^{j_k}, \quad \psi_{j_1 \dots j_k} \in C^\infty(M, \mathbb{C}).$$

Let

$$\mu_{\mathbb{C}} = \frac{dz^1 \wedge \dots \wedge dz^m}{|dz^1 \wedge \dots \wedge dz^m|} \quad \text{and} \quad \bar{\mu}_{\mathbb{C}} = \frac{d\bar{z}^1 \wedge \dots \wedge d\bar{z}^m}{|d\bar{z}^1 \wedge \dots \wedge d\bar{z}^m|}.$$

Then $\bar{\mu}_{\mathbb{C}}$ is a local frame for the canonical line bundle $\Lambda^{0,n}(T_{\mathbb{C}}M^*)$; i.e., $\bar{\mu}_{\mathbb{C}}$ is a local section of $P_{U(1)}$ and we let $\sqrt{\bar{\mu}_{\mathbb{C}}}$ denote the corresponding local section of $P'_{U(1)}$ so that

$$(\phi_M)^{-1}(d\bar{z}^{j_1} \wedge \dots \wedge d\bar{z}^{j_k}) = \sqrt{\bar{\mu}_{\mathbb{C}}} \otimes (d\bar{z}^{j_1} \wedge \dots \wedge d\bar{z}^{j_k}).$$

Since dz^k and $d\bar{z}^k$ are parallel at x , $\mu_{\mathbb{C}}$ and $\bar{\mu}_{\mathbb{C}}$ are also parallel at x . Moreover,

$$\begin{aligned} (\mathfrak{b} \circ \pi^{0,1})(\partial_{x^k}) &= \mathfrak{b} \frac{1}{2}(\partial_{x^k} + i\partial_{y^k}) = \mathfrak{b}(\partial_{\bar{z}^k}) = \frac{1}{2}d\bar{z}^k \quad \text{and} \\ (\mathfrak{b} \circ \pi^{0,1})(\partial_{y^k}) &= \mathfrak{b} \frac{1}{2}(\partial_{y^k} - i\partial_{x^k}) = \mathfrak{b}(-i\partial_{\bar{z}^k}) = i\mathfrak{b}(\partial_{\bar{z}^k}) = \frac{i}{2}d\bar{z}^k. \end{aligned}$$

Thus at x ,

$$\begin{aligned} \mathcal{D}^{L, \Sigma_{2m}} \psi &= \sum_{k=1}^m \sum_{(j)_k} \mathcal{D}^{L, \Sigma_{2m}} (\psi_{j_1 \dots j_k}(\phi_M)^{-1} (d\bar{z}^{j_1} \wedge \dots \wedge d\bar{z}^{j_k})) \\ &= \sum_{k=1}^m \sum_{(j)_k} \mathcal{D}^{L, \Sigma_{2m}} (\psi_{j_1 \dots j_k} \sqrt{\bar{\mu}_{\mathbb{C}}} \otimes (d\bar{z}^{j_1} \wedge \dots \wedge d\bar{z}^{j_k})) \quad \text{and} \end{aligned}$$

$$\begin{aligned} &\frac{1}{\sqrt{2}} \mathcal{D}^{L, \Sigma_{2m}} (\psi_{j_1 \dots j_k} \sqrt{\bar{\mu}_{\mathbb{C}}} \otimes (d\bar{z}^{j_1} \wedge \dots \wedge d\bar{z}^{j_k})) \\ &= \left(\mathfrak{b} \left(\partial_{x^l}^{0,1} \right) \wedge - \mathfrak{b} \left(\partial_{x^l}^{0,1} \right)_{\lrcorner} \right) \partial_{x^l} (\psi_{j_1 \dots j_k}) \sqrt{\bar{\mu}_{\mathbb{C}}} \otimes d\bar{z}^{j_1} \wedge \dots \wedge d\bar{z}^{j_k} \\ &\quad + \left(\mathfrak{b} \left(\partial_{y^l}^{0,1} \right) \wedge - \mathfrak{b} \left(\partial_{y^l}^{0,1} \right)_{\lrcorner} \right) \partial_{y^l} (\psi_{j_1 \dots j_k}) \sqrt{\bar{\mu}_{\mathbb{C}}} \otimes d\bar{z}^{j_1} \wedge \dots \wedge d\bar{z}^{j_k} \\ &= \left(\frac{1}{2} d\bar{z}^l \wedge - \frac{1}{2} d\bar{z}^l_{\lrcorner} \right) \partial_{x^l} (\psi_{j_1 \dots j_k}) \sqrt{\bar{\mu}_{\mathbb{C}}} \otimes d\bar{z}^{j_1} \wedge \dots \wedge d\bar{z}^{j_k} \\ &\quad + \left(\frac{i}{2} d\bar{z}^l \wedge - \frac{i}{2} d\bar{z}^l_{\lrcorner} \right) \partial_{y^l} (\psi_{j_1 \dots j_k}) \sqrt{\bar{\mu}_{\mathbb{C}}} \otimes d\bar{z}^{j_1} \wedge \dots \wedge d\bar{z}^{j_k} \\ &= (d\bar{z}^l \wedge - d\bar{z}^l_{\lrcorner}) \frac{1}{2} (\partial_{x^l} + i\partial_{y^l}) (\psi_{j_1 \dots j_k}) \sqrt{\bar{\mu}_{\mathbb{C}}} \otimes d\bar{z}^{j_1} \wedge \dots \wedge d\bar{z}^{j_k} \\ &= \partial_{\bar{z}^l} (\psi_{j_1 \dots j_k}) (d\bar{z}^l \wedge - d\bar{z}^l_{\lrcorner}) \sqrt{\bar{\mu}_{\mathbb{C}}} \otimes d\bar{z}^{j_1} \wedge \dots \wedge d\bar{z}^{j_k}. \end{aligned}$$

Hence,

$$\begin{aligned}
& \frac{1}{\sqrt{2}} \Gamma(\phi_M) \left[\mathcal{D}^{L, \Sigma_{2m}} (\psi_{j_1 \dots j_k} \sqrt{\mu_{\mathbb{C}}} \otimes (d\bar{z}^{j_1} \wedge \dots \wedge d\bar{z}^{j_k})) \right] \\
&= \partial_{\bar{z}^l} (\psi_{j_1 \dots j_k}) (d\bar{z}^l \wedge -d\bar{z}^l \lrcorner) \Gamma(\phi) (\sqrt{\mu_{\mathbb{C}}} \otimes d\bar{z}^{j_1} \wedge \dots \wedge d\bar{z}^{j_k}) \\
&= \partial_{\bar{z}^l} (\psi_{j_1 \dots j_k}) (d\bar{z}^l \wedge -d\bar{z}^l \lrcorner) d\bar{z}^{j_1} \wedge \dots \wedge d\bar{z}^{j_k} \\
&= (\bar{\partial} + \bar{\partial}^*) (\psi_{j_1 \dots j_k} d\bar{z}^{j_1} \wedge \dots \wedge d\bar{z}^{j_k}) \\
&= (\bar{\partial} + \bar{\partial}^*) (\Gamma(\phi_M) [\psi_{j_1 \dots j_k} \sqrt{\mu_{\mathbb{C}}} \otimes d\bar{z}^{j_1} \wedge \dots \wedge d\bar{z}^{j_k}]),
\end{aligned}$$

and (17.172) holds by linearity. Since

$$\begin{aligned}
\Sigma_{2m}^+ &= \Lambda^{\text{ev}}(\mathbb{C}^m) := \bigoplus_{l \text{ even}} \Lambda^l(\mathbb{C}^m), \text{ while} \\
\Sigma_{2m}^- &= \Lambda^{\text{odd}}(\mathbb{C}^m) := \bigoplus_{l \text{ odd}} \Lambda^l(\mathbb{C}^m),
\end{aligned}$$

we have

$$\begin{aligned}
L \otimes \Sigma^+(M) &\stackrel{\phi_M}{\cong} \Lambda^{0, \text{ev}}(T_{\mathbb{C}} M^*) \text{ and } L \otimes \Sigma^-(M) \stackrel{\phi_M}{\cong} \Lambda^{0, \text{odd}}(T_{\mathbb{C}} M^*), \text{ and} \\
\Gamma(\phi_M) \circ \mathcal{D}^{L, \Sigma_{2m}} \circ \Gamma(\phi_M)^{-1} &= \sqrt{2}(\bar{\partial} + \bar{\partial}^*) : \Omega^{0, \text{ev}}(M) \rightarrow \Omega^{0, \text{odd}}(M).
\end{aligned}$$

Rewriting $\sqrt{2}(\bar{\partial} + \bar{\partial}^*)$ Yields the Hirzebruch-Riemann-Roch Theorem. Hence under Assumption (17.76), we have exhibited $\sqrt{2}(\bar{\partial} + \bar{\partial}^*)$ as a twisted Dirac operator, and locally so if (17.76) fails globally. Thus, on a suitable neighborhood B about any point (e.g., a normal ball), the local index density for $\sqrt{2}(\bar{\partial} + \bar{\partial}^*)$ coincides with that for $\mathcal{D}^{L, \Sigma_{2m}}$ on B , where $P'_{\text{U}(1)}$, $P_{\text{Spin}(n)}$, L and $\Sigma(B)$ may only exist over B . Let θ denote the Levi-Civita connection 1-form on FM , let $\tilde{\theta}$ denote the connection 1-form $c'^{-1}(C^*(\theta|_{FB}))$ on $P_{\text{Spin}(n)}$, let $\theta^{0, m}$ denote the connection form on $P_{\text{U}(1)} = \text{U}(\Lambda^{0, m}(T_{\mathbb{C}} M^*))$ induced by $\theta|_{\text{U}(M)}$, and let $\tilde{\theta}^{0, m} = \frac{1}{2}\pi_s^* \theta^{0, m}$ denote the related connection on $P'_{\text{U}(1)}$ where $\pi_s : P'_{\text{U}(1)} \rightarrow P_{\text{U}(1)}$ denotes the double cover. The local index density form for $\sqrt{2}(\bar{\partial} + \bar{\partial}^*)|_{\Omega^{0, \text{ev}}(M)}$ is the same as that for $\mathcal{D}^{L, \Sigma_{2m}}$ on B , namely

$$\begin{aligned}
\text{ch}(L, \tilde{\theta}^{0, m}) \wedge \tilde{\mathbf{A}}(M, \theta) &= \text{ch}(L, \tilde{\theta}^{0, m}) \wedge \text{ch}(P_{\text{Spin}(n)}, \tilde{\theta}, \rho') \wedge \tilde{\mathbf{A}}(M, \theta) \\
&= \left(\text{ch}(P'_{\text{U}(1)}, \tilde{\theta}^{0, m}, \mu') \wedge \text{ch}(P_{\text{Spin}(n)}, \tilde{\theta}, \rho') \right) \wedge \tilde{\mathbf{A}}(M, \theta) \\
&= \text{ch}(P'_{\text{U}(1)} \times P_{\text{Spin}(n)}, \tilde{\theta}^{0, m} \oplus \tilde{\theta}, (\mu \otimes \rho)') \wedge \tilde{\mathbf{A}}(M, \theta) \\
&= \text{ch}(\text{U}(M), \theta|_{\text{U}(M)}, \Lambda^{0, *'}) \wedge \tilde{\mathbf{A}}(M, \theta) \\
(17.173) \quad &= \text{ch}(\Lambda^{0, *}((T_{\mathbb{C}} M)^*)) \wedge \tilde{\mathbf{A}}(M, \theta) = \mathbf{Td}(TM, \theta).
\end{aligned}$$

Thus, we obtain

THEOREM 17.77 (Hirzebruch-Riemann-Roch Theorem). *Let M be a compact Kähler manifold. Then*

$$\text{index}((\bar{\partial} + \bar{\partial}^*) : \Omega^{0, \text{ev}}(M) \rightarrow \Omega^{0, \text{odd}}(M)) = \mathbf{Td}(TM)[M].$$

A Twisted Version of the H-R-R Theorem. There is also a twisted version of the Hirzebruch-Riemann-Roch Theorem. Let $E \rightarrow M$ be a Hermitian vector bundle with a covariant derivative ∇^E arising from a unitary connection 1-form ε

on $U(E)$. We have the spaces $\Omega^{p,q}(M, E) := C^\infty(E \otimes \Lambda^{p,q}(T_{\mathbb{C}}M^*))$ of E -valued forms of bidegree (p, q) , which are locally of the form (in multi-index notation)

$$\phi = \frac{1}{p!q!} \sum_{(j)(k)} f_{(j)_p, (k)_q} \otimes dz^{(j)}_p \wedge d\bar{z}^{(k)}_q,$$

where $f_{(j)_p, (k)_q}$ is a local section of E . Moreover, there are global operators

$$\partial^E: \Omega^{p,q}(M, E) \rightarrow \Omega^{p+1,q}(M, E) \text{ and } \bar{\partial}^E: \Omega^{p,q}(M, E) \rightarrow \Omega^{p,q+1}(M, E)$$

determined locally by

$$(17.174) \quad \begin{aligned} \partial^E \phi &= \frac{1}{p!q!} \sum_{h, (j)(k)} \nabla_{\partial_{z^h}}^E \left(f_{(j)_p, (k)_q} \right) dz^h \wedge dz^{(j)}_p \wedge d\bar{z}^{(k)}_q, \text{ and} \\ \bar{\partial}^E \phi &= \frac{1}{p!q!} \sum_{h, (j)(k)} \nabla_{\partial_{\bar{z}^h}}^E \left(f_{(j)_p, (k)_q} \right) d\bar{z}^h \wedge dz^{(j)}_p \wedge d\bar{z}^{(k)}_q. \end{aligned}$$

Note that just as $\bar{\partial} + \bar{\partial}^*$ was shown to be locally a twisted Dirac operator (twisted by L), $\bar{\partial}^E + \bar{\partial}^{E*}$ is also locally a twisted Dirac operator (twisted by $E \otimes L$).

THEOREM 17.78 (Twisted Hirzebruch-Riemann-Roch Theorem). *Let M be a compact Kähler manifold and let $E \rightarrow M$ be a Hermitian vector bundle. Then*

$$\text{index}(\bar{\partial}^E + \bar{\partial}^{E*}: \Omega^{0,\text{ev}}(M, E) \rightarrow \Omega^{0,\text{odd}}(M, E)) = (\mathbf{ch}(E) \smile \mathbf{Td}(M)) [M].$$

PROOF. Using the local computation (17.173), we get

$$\begin{aligned} & \mathbf{ch}(E \otimes L, (\varepsilon, \tilde{\theta}^{0,m})) \wedge \widehat{\mathbf{A}}(M, \theta) \\ &= \mathbf{ch}(E, \varepsilon) \wedge \left(\mathbf{ch}(L, \tilde{\theta}^{0,m}) \wedge \widehat{\mathbf{A}}(M, \theta) \right) \\ &= \mathbf{ch}(E, \varepsilon) \wedge \mathbf{Td}(TM, \theta). \end{aligned} \quad \square$$

Getting the Holomorphic Hirzebruch-Riemann-Roch Theorem. There is a perhaps more familiar version of Theorem 17.78 which applies when $E \rightarrow M$ is holomorphic. We say that the complex vector bundle of complex fiber dimension N $\pi_E: E \rightarrow M$ over the complex manifold M is *holomorphic* if E has the structure of a complex manifold, and about each point $x \in M$ there is a neighborhood B and a biholomorphic vector bundle map

$$\phi_B: \pi_E^{-1}(B) \rightarrow B \times \mathbb{C}^N,$$

which we call a **holomorphic trivialization**. If E has complex fiber dimension N , then the $\mathbb{C}$ -linear frames of E (linear maps u from $\mathbb{C}^N$ to E_x for $x \in M$) form a principal $\text{GL}(N, \mathbb{C})$ -bundle, say $\tilde{\pi}_E: \text{GL}(E) \rightarrow M$, and if E has a Hermitian structure, $U(E) \rightarrow M$ is a principal subbundle. Although $U(E)$ does not generally have a complex structure, we show that $\text{GL}(E)$ does. Each holomorphic trivialization ϕ_B determines a section $u_\phi: B \rightarrow \text{GL}(E)$ given (for $\mathbf{z} \in \mathbb{C}^N$) by

$$u_\phi(y)(\mathbf{z}) = \phi_B^{-1}(y, \mathbf{z}).$$

An arbitrary frame $u \in \text{GL}(E)$ at $y \in B$ is of the form $u_\phi(y) \circ A_\phi(u)$ for some $A_\phi(u) \in \text{GL}(N, \mathbb{C})$. We then obtain a map

$$\tilde{\phi}_B: \text{GL}(E)|_B \rightarrow B \times \text{GL}(N, \mathbb{C}) \text{ given by } \tilde{\phi}_B(u) = (y, A_\phi(u))$$

If $\phi'_{B'}: \pi_E^{-1}(B') \rightarrow B' \times \mathbb{C}^N$ is another holomorphic trivialization, then

$$u_\phi(y) \circ A_\phi(u) = u = u_{\phi'}(y) \circ A_{\phi'}(u), \text{ and so}$$

$$\left(\tilde{\phi}'_{B'} \circ \tilde{\phi}_B^{-1}\right)(y, A_\phi(u)) = \tilde{\phi}'_{B'}(u) = \left(y, u_{\phi'}(y)^{-1} \circ u_\phi(y) \circ A_\phi(u)\right).$$

Now $\tilde{\phi}'_{B'} \circ \tilde{\phi}_B^{-1}: (B \cap B') \times \text{GL}(N, \mathbb{C}) \rightarrow (B \cap B') \times \text{GL}(N, \mathbb{C})$ is holomorphic, since for $(y, C) \in (B \cap B') \times \text{GL}(N, \mathbb{C})$,

$$\begin{aligned} \left(\tilde{\phi}'_{B'} \circ \tilde{\phi}_B^{-1}\right)(y, C) &= \left(y, u_{\phi'}(y)^{-1} \circ u_\phi(y) \circ C\right) \\ (17.175) \quad &= \left(y, (\phi'^{-1}_{B'}(y, \cdot))^{-1} \circ \phi_B^{-1}(y, \cdot) \circ C\right) \end{aligned}$$

is a holomorphic function of (y, C) . We now define an operator

$$\bar{\partial}_E: \Omega^{p,q}(M, E) \rightarrow \Omega^{p,q+1}(M, E)$$

that generalizes $\bar{\partial}: \Omega^{p,q}(M) \rightarrow \Omega^{p,q+1}(M)$ which is the special case $E = M \times \mathbb{C}$. If $f_1, \dots, f_N$ denotes the standard basis for $\mathbb{C}^N$ and $s_j(x) := \phi_B^{-1}(x, f_j)$, then locally, $\bar{\partial}_E$ is given by

$$\begin{aligned} \bar{\partial}_E \left(\sum_{k, (i)^p, (j)^q} \alpha_{k, (i)(j)} s_k \otimes dz^{(i)^p} \wedge d\bar{z}^{(j)^q} \right) \\ (17.176) \quad := \sum_{k, (i), (j)} \bar{\partial}(\alpha_{k, (i)(j)}) s_k \otimes dz^{(i)} \wedge d\bar{z}^{(j)}. \end{aligned}$$

This is well-defined (independent of local holomorphic trivialization and coordinates), since $\bar{\partial}$ kills holomorphic functions. By definition, the kernel of $\bar{\partial}_E$ consists of the *holomorphic sections of E* . Note that $\bar{\partial}_E \circ \bar{\partial}_E = 0$ and so we have an exact sequence

$$\Omega^{0,0}(M, E) \xrightarrow{\bar{\partial}_E} \dots \xrightarrow{\bar{\partial}_E} \Omega^{0,q}(M, E) \xrightarrow{\bar{\partial}_E} \Omega^{0,q+1}(M, E) \xrightarrow{\bar{\partial}_E} \dots,$$

along with cohomology groups

$$H^q(\mathcal{O}_E) := \frac{\text{Ker}(\bar{\partial}_E|_{\Omega^{0,q}(M, E)})}{\bar{\partial}_E(\Omega^{0,q-1}(M, E))}.$$

Since $\bar{\partial}_E \circ \bar{\partial}_E = 0$, $\bar{\partial}_E$ is like a covariant derivative operator for a connection 1-form on $\text{GL}(E)$ with zero curvature. Indeed, on $B \times \text{GL}(N, \mathbb{C})$ there is a standard flat connection 1-form given in terms of coordinates (y, C) by $C^{-1}dC$. On $B' \times \text{GL}(N, \mathbb{C})$, with coordinates (y, C') , we have $C'^{-1}dC'$. In view of (17.175),

$$\begin{aligned} C' &= (\phi'^{-1}_{B'}(y, \cdot))^{-1} \circ \phi_B^{-1}(y, \cdot) \circ C \text{ and so} \\ dC' &= d\left((\phi'^{-1}_{B'}(y, \cdot))^{-1} \circ \phi_B^{-1}(y, \cdot)\right) \circ C' + (\phi'^{-1}_{B'}(y, \cdot))^{-1} \circ \phi_B^{-1}(y, \cdot) \circ dC. \end{aligned}$$

Because of the first term, it is not true that $C'^{-1}dC' = C^{-1}dC$. However, the $(0, 1)$ -component of the first term is 0 since $(\phi'^{-1}_{B'}(y, \cdot))^{-1} \circ \phi_B^{-1}(y, \cdot)$ is a holomorphic function of y , and so

$$C'^{-1}\bar{\partial}C' = C^{-1}\bar{\partial}C \text{ on } (B \cap B') \times \text{GL}(N, \mathbb{C}).$$

In particular, the equations $\bar{\partial}C' = 0$ and $\bar{\partial}C = 0$ define the same horizontal distribution of subspaces of $T^{0,1}(\pi_E^{-1}(B \cap B')) \subseteq T^{0,1}(\text{GL}(E))$, of $\mathbb{C}$ -dimension m , and so we obtain a well-defined horizontal distribution of $T^{0,1}(\text{GL}(E))$. A genuine connection on $\text{GL}(E)$ determines a horizontal distribution of real subspaces $T(\text{GL}(E))$ of $\mathbb{R}$ -dimension $2m$, and hence a horizontal distribution $T_{\mathbb{C}}(\text{GL}(E))$ of $\mathbb{C}$ -dimension

2m. In essence, $C^{-1}\bar{\partial}C$ is the well-defined $(0,1)$ -component of an ill-defined flat connection $C^{-1}dC$, and $\bar{\partial}_E$ is the well-defined $(0,1)$ -component of the *ill-defined covariant derivative* for $C^{-1}dC$. To avoid additional notation, we still use $C^{-1}\bar{\partial}C$ to denote the global $(0,1)$ -form given locally as $C^{-1}\bar{\partial}C$. Proposition 17.82 below asserts that the Hermitian metric on E determines a standard well-defined $(1,0)$ -component $\omega^{1,0}$ whose sum with $C^{-1}\bar{\partial}C$ is a *complex connection 1-form*

$$\omega = \omega^{1,0} \oplus C^{-1}\bar{\partial}C \in \Omega_{\mathbb{C}}^1(\mathrm{GL}(E), \mathfrak{gl}_{\mathbb{C}}(n, \mathbb{C})),$$

where $\mathfrak{gl}_{\mathbb{C}}(n, \mathbb{C}) = \mathbb{C} \otimes_{\mathbb{R}} \mathfrak{gl}(n, \mathbb{C})$. By *complex connection 1-form*, we mean that although ω is not necessarily the complex extension of a (real) connection 1-form in $\Omega^1(\mathrm{GL}(E), \mathfrak{gl}(n, \mathbb{C}))$, at each point $u \in \mathrm{GL}(E)$ the form ω is defined on $T_{\mathbb{C}}\mathrm{GL}(E)_u := \mathbb{C} \otimes_{\mathbb{R}} T_u\mathrm{GL}(E)$ and satisfies the usual relations

$$\omega_u\left(\frac{d}{dt}(u \exp tA)|_{t=0}\right) = A \text{ and } R_g^*\omega = g^{-1}\omega g,$$

for $A \in \mathfrak{gl}(N, \mathbb{C})$ and $g \in \mathrm{GL}(N, \mathbb{C})$.

DEFINITION 17.79. Let ω be a complex connection 1-form on $\mathrm{GL}(E)$ for a holomorphic vector bundle E . Then ω is **compatible with the complex structure on E** if $\omega^{0,1} = C^{-1}\bar{\partial}C$.

Let $\mathrm{Herm}(N)$ denote the space of all Hermitian $N \times N$ matrices. We denote by $r: \mathrm{GL}(N, \mathbb{C}) \rightarrow \mathrm{End}(\mathrm{Herm}(N))$ the representation given by

$$r(g)(\eta) = (g^{-1})^T \eta \bar{g}^{-1}, \text{ for } g \in \mathrm{GL}(N, \mathbb{C}) \text{ and } \eta \in \mathrm{Herm}(N).$$

Note that $r(g)$ is just pull-back by g^{-1} , since

$$X^T(r(g)(\eta))\bar{Y} = X^T(g^{-1})^T \eta \bar{g}^{-1}\bar{Y} = (g^{-1}X)^T \eta (\overline{g^{-1}Y}).$$

DEFINITION 17.80. If E has a Hermitian structure H , then ω is a **Hermitian connection for H** if $D^\omega \tilde{H} = 0$, where

$$\tilde{H} \in \bar{\Omega}^0(\mathrm{GL}(E), \mathrm{Herm}(N)) = \{f \in C^\infty(\mathrm{GL}(E), \mathrm{Herm}(N)) : f(ug) = r(g^{-1})f(u)\}.$$

denotes the equivariant function corresponding to H .

REMARK 17.81. If $\nabla^E: C^\infty(M, E) \rightarrow \Omega^1(M, E)$ is the covariant derivative arising from ω , then ω is compatible with the complex structure on E iff

$$\pi^{0,1} \circ \nabla^E = \bar{\partial}_E \text{ or } \nabla^E = \bar{\partial}_E + (\nabla^E)^{1,0}.$$

Moreover, ω is a Hermitian connection for H if

$$d(H(V, W)) = H(\nabla^E V, W) + H(V, \nabla^E W).$$

The connection in the following Proposition is variously known as the **Chern connection**, the *(1,0)-connection*, the *metric connection*, and the *canonical connection* for the Hermitian, holomorphic vector bundle E .

PROPOSITION 17.82. *Let M be a complex manifold and let $E \rightarrow M$ be a holomorphic vector bundle with Hermitian metric H . Then there is a unique complex connection 1-form ω on $\mathrm{GL}(E)$ which is both compatible with the complex structure on E and a Hermitian connection for H .*

PROOF. First we prove uniqueness. Suppose that ω exists. Then

$$(17.177) \quad 0 = D^\omega \tilde{H} = d\tilde{H} + r'(\omega) \tilde{H} = d\tilde{H} - \omega \tilde{H} - \tilde{H} \omega.$$

Note also that

$$(17.178) \quad \begin{aligned} \tilde{H}(ug) &= r(g^{-1}) (\tilde{H}(u)) = g^T \tilde{H}(u) \bar{g} \\ \implies d\tilde{H}(A_u^*) &= A^T \tilde{H}(u) + \tilde{H}(u) \bar{A}. \end{aligned}$$

Using the complex structure on $\mathrm{GL}(E)$, ω decomposes as $\omega = \omega^{1,0} \oplus \omega^{0,1}$. Observe that $\omega^{1,0}$ and $\omega^{0,1}$ have values in $\mathbb{C} \otimes_{\mathbb{R}} \mathfrak{gl}(n, \mathbb{C})$, and any $A \in \mathfrak{gl}(n, \mathbb{C})$ splits as $A^{1,0} + A^{0,1}$, where $\overline{A^{1,0}} = A^{0,1} \in \mathbb{C} \otimes_{\mathbb{R}} \mathfrak{gl}(n, \mathbb{C})$. Since ω is compatible with the complex structure on E , $\omega^{0,1} = C^{-1} \bar{\partial} C$ in terms of the *coordinates* (y, C) in $B \times \mathrm{GL}(N, \mathbb{C})$. Then $\omega^{1,0}$ is uniquely determined by taking the $(1, 0)$ -part of (17.177), namely

$$\begin{aligned} 0 &= \partial \tilde{H} - (\omega^{1,0})^T \tilde{H} - \tilde{H} \overline{\omega^{0,1}} \implies (\omega^{1,0})^T \tilde{H} = \partial \tilde{H} - \tilde{H} \overline{\omega^{0,1}} \\ \implies \omega^{1,0} &= \left((\partial \tilde{H} - \tilde{H} \overline{\omega^{0,1}}) (\tilde{H})^{-1} \right)^T = \tilde{H}^{-1T} (\partial \tilde{H}^T - \overline{\omega^{0,1}}^T \tilde{H}^T). \end{aligned}$$

Since $\overline{\omega^{0,1}}^T = (\overline{C^{-1} \bar{\partial} C})^T = \partial(\bar{C}^T) (\bar{C}^T)^{-1}$, we get

$$(17.179) \quad \omega^{1,0} = \tilde{H}^{-1T} (\partial \tilde{H}^T - \partial(\bar{C}^T) (\bar{C}^T)^{-1} \tilde{H}^T).$$

Thus, ω is unique. We mention that taking the $(0, 1)$ -part of (17.177) and using $\tilde{\bar{H}} = \tilde{H}^T$ gives the same result. Now if $\omega^{1,0}$ is *defined* by (17.179), then the sum

$$\begin{aligned} \omega &:= \tilde{H}^{-1T} (\partial \tilde{H}^T - \partial(\bar{C}^T) (\bar{C}^T)^{-1} \tilde{H}^T) \oplus C^{-1} \bar{\partial} C \\ &= \tilde{H}^{-1T} (\partial(\bar{C}^T) (\bar{C}^T)^{-1} \tilde{H}^T) - \partial(\bar{C}^T) (\bar{C}^T)^{-1} \tilde{H}^T \oplus C^{-1} \bar{\partial} C \\ &= \tilde{H}^{-1T} \bar{C}^T \partial(\bar{C}^T)^{-1} \tilde{H}^T \oplus C^{-1} \bar{\partial} C \end{aligned}$$

is a complex connection on $\mathrm{GL}(E)$. Indeed, we have $R_g^* \omega = g^{-1} \omega g$, since

$$\begin{aligned} (Cg)^{-1} \bar{\partial}(Cg) &= g^{-1} (C^{-1} \bar{\partial} C) g, \text{ and} \\ (r(g^{-1}) \tilde{H})^{-1T} &\left(\partial(r(g^{-1}) \tilde{H})^T - \partial(\overline{Cg}^T) (\overline{Cg}^T)^{-1} (r(g^{-1}) \tilde{H})^T \right) \\ &= (g^T \tilde{H} \bar{g})^{-1T} \left(\partial(g^T \tilde{H} \bar{g})^T - \partial(\overline{Cg}^T) (\overline{Cg}^T)^{-1} (g^T \tilde{H} \bar{g})^T \right) \\ &= (g^{-1} \tilde{H}^{-1T} \bar{g}^{-1T}) \left(\bar{g}^T \partial(\tilde{H}^T) g - \bar{g}^T \partial(\bar{C}^T) (\bar{C}^T)^{-1} \bar{g}^T \tilde{H}^T g \right) \\ &= g^{-1} \tilde{H}^{-1T} (\partial \tilde{H}^T - \bar{g}^T \partial(\bar{C}^T) (\bar{C}^T)^{-1} \tilde{H}^T) g. \end{aligned}$$

To show $\omega(A^*) = A$ for $A \in \mathfrak{gl}(n, \mathbb{C})$, note that (17.178) implies

$$\partial \tilde{H}^T(A_u^*) = \tilde{H}^T A^{1,0} + (\bar{A}^T)^{1,0} \tilde{H}^T, \text{ and then}$$

$$\begin{aligned} \tilde{\varepsilon}(A^*) &= \tilde{H}^{-1T} (\partial \tilde{H}^T(A^*) - \partial(\bar{C}^T)(A^*)(\bar{C}^T)^{-1} \tilde{H}^T) \oplus C^{-1} \bar{\partial} C(A^*) \\ &= \tilde{H}^{-1T} ((\tilde{H}^T A^{1,0} + (\bar{A}^T)^{1,0} \tilde{H}^T) - (\bar{A}^T)^{1,0} \tilde{H}^T) \oplus A^{0,1} \\ &= A^{1,0} \oplus A^{0,1} = A. \end{aligned}$$

□

If E is a holomorphic Hermitian bundle over a Kähler manifold and ∇^E is the covariant derivative of a complex connection 1-form on $\text{GL}(E)$ which is a Hermitian connection and compatible with the complex structure on E , then $\bar{\partial}^E$ defined in (17.174) agrees with $\bar{\partial}_E$ defined in (17.176). Hence, by a Hodge theoretic proof strictly analogous to that of Theorem 17.72, when E is Hermitian and holomorphic we have

$$H^q(\mathcal{O}_E) \cong \mathcal{H}^q(E) := \text{Ker}((\bar{\partial}^E + \bar{\partial}^{E*})|_{\Omega^{0,q}(M,E)}).$$

The following theorem is then immediate.

THEOREM 17.83 (Holomorphic Hirzebruch-Riemann-Roch Theorem). *Let M be a compact Kähler manifold and let $E \rightarrow M$ be a Hermitian holomorphic vector bundle. Then the holomorphic Euler characteristic of E is given by*

$$\begin{aligned} \chi_{\text{hol}}(E) &:= \sum_{q=0}^m (-1)^q \dim H^q(\mathcal{O}_E) \\ &= \text{index}(\bar{\partial}^E + \bar{\partial}^{E*} : \Omega^{0,\text{ev}}(M, E) \rightarrow \Omega^{0,\text{odd}}(M, E)) \\ &= (\mathbf{ch}(E) \smile \mathbf{Td}(M)) [M]. \end{aligned}$$

In particular, $\chi_{\text{hol}}(E)$, which seems to depend on the holomorphic structure of E , actually only depends on the topology of E .

Seiberg-Witten Theory

Synopsis. Background and Survey: Intersection Form and Homotopy Type of Compact Oriented Simply-Connected Four-Manifolds; Unimodular Forms and Freedman's Theorem; Existence of Differentiable Structures; Donaldson's Polynomial Invariants; Results Concerning Symplectic Manifolds; Purely Geometric Applications. Spin^c Structures and the Seiberg-Witten Equations: Admittance of Spin^c Structures, Spin^c Dirac Operators; Motivating and Defining the Unperturbed and the Perturbed Seiberg-Witten Equations. Generic Regularity of the Moduli Spaces: Gauge Transformations; Moduli Space of Solutions of the Perturbed S-W Equations; The Formal Dimension of the Moduli Space; Seiberg-Witten Function; Quotient Manifolds; Manifold Structure for the Parametrized Moduli Space; Generic Regularity; A Priori Bounds; Sobolev Estimates; Compactness of Moduli Spaces; Definition of the S-W Invariant; Metric Dependence of Connections and Dirac Operators; Oriented Cobordism; Fredholm Transversality; Full Invariance of the S-W Invariant.

1. Background and Survey

► Since the early 1980s, S.K. DONALDSON and others have been proving results about smooth 4-manifolds using moduli spaces of instantons (self-dual $\text{SU}(2)$ -connections modulo gauge transformations). The approach inspired by N. SEIBERG and E. WITTEN (see the original [386] and the more recent [265] which is the modern point of view in gauge theory) uses monopole moduli spaces (twisted spinor fields paired with abelian $\text{U}(1)$ -connections, modulo gauge transformations). Seiberg-Witten theory not only provides simpler proofs of most of DONALDSON's results, but has generated many new results, notably TAUBES' work concerning symplectic manifolds (e.g., see [408] and [409]). Like in our Chapter 16 on *Gauge Theoretic Instantons*, our goal is not to review the most recent results of the continuously evolving theory but rather to deliver a hopefully digestible presentation of the main results: We first introduce some notation, and review the major results. Afterwards, we give sometimes sketches and sometimes details of the proofs. ◀

Intersection Form and Homotopy Type of Compact Oriented Simply-Connected Four-Manifolds. For a compact, simply-connected (and connected), oriented 4-manifold X , let $[X] \in H^4(X; \mathbb{Z})$ denote the fundamental class determined by the orientation. For the standard definitions and results from algebraic topology in what follows, we refer the reader to [185] and [403]. Let

$$Q^X : H^2(X; \mathbb{Z}) \times H^2(X; \mathbb{Z}) \longrightarrow \mathbb{Z}$$

denote the symmetric bilinear form (the so-called **intersection form** of X), given by

$$(18.1) \quad Q^X(\alpha, \beta) := [X] \frown (\alpha \smile \beta) = \langle \alpha \smile \beta, [X] \rangle,$$

where $\smile$ and $\frown$ are the cup and cap products, and $\langle \cdot, \cdot \rangle$ denotes the pairing between homology and cohomology, namely the Kronecker product

$$\langle \cdot, \cdot \rangle : H^q(X; \mathbb{Z}) \times H_q(X; \mathbb{Z}) \longrightarrow \mathbb{Z}.$$

Note that if the orientation of X is switched, then Q^X changes to $-Q^X$. It is known (see [185, p.180]) that $\alpha \mapsto \langle \alpha, \cdot \rangle$ defines a surjection

$$h : H^q(X; \mathbb{Z}) \longrightarrow \text{Hom}(H_q(X; \mathbb{Z}); \mathbb{Z}),$$

but in general there may be a kernel. The *Universal Coefficient Theorem* (see [185, p.189]) yields a split exact sequence

$$0 \longrightarrow \text{Ext}(H_{q-1}(X; \mathbb{Z}); \mathbb{Z}) \longrightarrow H^q(X; \mathbb{Z}) \xrightarrow{h} \text{Hom}(H_q(X; \mathbb{Z}); \mathbb{Z}) \longrightarrow 0.$$

Since we assumed that X is simply-connected, $H_1(X; \mathbb{Z}) = 0$, and so

$$(18.2) \quad h : H^2(X; \mathbb{Z}) \xrightarrow{\sim} \text{Hom}(H_2(X; \mathbb{Z}), \mathbb{Z}),$$

which is a free, abelian $\mathbb{Z}$ -module (i.e., a *lattice*). In the smooth category,

$$Q^X(\alpha, \beta) = \int_X \tilde{\alpha} \wedge \tilde{\beta},$$

where $\tilde{\alpha}$ and $\tilde{\beta}$ are closed 2-forms representing (nontorsion) integral classes α and β , and the integral is defined via the given orientation on X . **Poincaré duality** states that we have an isomorphism

$$(18.3) \quad P := [X] \frown (\cdot) : H^i(X; \mathbb{Z}) \xrightarrow{\sim} H_{4-i}(X; \mathbb{Z}).$$

Thus, $H_2(X; \mathbb{Z}) \cong H^2(X; \mathbb{Z})$ is also a lattice. Hence, we may alternatively use

$$Q_X : H_2(X; \mathbb{Z}) \times H_2(X; \mathbb{Z}) \longrightarrow \mathbb{Z}.$$

The term *intersection form* follows from the fact that if two classes in $H_2(X; \mathbb{Z})$ are represented by a compact, oriented embedded surfaces which intersect transversely, then Q_X on this pair is the intersection number of the two surfaces (i.e., the algebraic number of signed intersections, where the sign is ± 1 , depending on whether the combined orientation of surfaces at an intersection point agrees with that of X).

REMARK 18.1. a) In the preceding definition of the intersection form we restricted ourselves to simply-connected manifolds. However, for a not-necessarily simply connected four-manifold one observes that the cup product descends to the quotient $H^2(X; \mathbb{Z})/\text{torsion}$. Poincaré duality and the preceding Universal Coefficient Theorem then says it is unimodular on this quotient. Consequently, many of this chapter's concepts and results can be re-formulated and proven in greater generality.

b) To give an example for the range of possible generalizations we mention that the following Proposition 18.2 is true for any X , simply connected or not, and the conclusion is stronger: any class in $H^2(X; \mathbb{Z})$ is represented by an embedded (and connected) surface; there is no need to take a homological sum. The proof is the same as ours, except it starts with the fact that the Atiyah-Hirzebruch spectral sequence shows that the map from oriented 2-dimensional bordism to X is an isomorphism. This gives a map of a surface (instead of a sphere as in the simply-connected case in the following proof) which one can *de-singularize*. One can also give a completely elementary proof, that every class in $H^2(X; \mathbb{Z})$ is represented by a continuous map of a surface using singular homology and triangles, just as in the

classic proof that yields the first homology group from making the first homotopy group abelian.

PROPOSITION 18.2. *If X is a compact, simply-connected, oriented 4-manifold, then any class in $H_2(X; \mathbb{Z})$ is a homological sum of compact, oriented embedded surfaces.*

PROOF (SKETCH). Since X is simply-connected, the Hurewicz Isomorphism Theorem (see [403, p.398]) yields an isomorphism $\pi_2(X, x_0) \xrightarrow{\sim} H_2(X; \mathbb{Z})$. This implies that the generators of $H_2(X; \mathbb{Z})$ can be represented by maps $S^2 \rightarrow X$. Such a map can be approximated (within the same homotopy class) by an immersion f with transverse self-intersections. We can find a small 4-ball B_i about each self-intersection i (say $i \in \{1, \dots, g\}$), such that $f(S^2) \cap B_i$ consists of two disks D_{i_1} and D_{i_2} intersecting at a point. Note that $f(S^2) \cap \partial B_i$ is the union of the disjoint circles ∂D_1 and ∂D_2 which can be joined by an embedded tube $T_i \subseteq B_i$ (e.g., $((1-u)e^{i2\pi t}, ue^{i2\pi t}), t, u \in [0, 1])$. Replacing $D_{i_1} \cup D_{i_2}$ by T_i for each i , we obtain an embedded surface Σ . Note that homology classes of Σ and $f(S^2)$ in $H_2(X; \mathbb{Z})$ are the same in $H_2(X; \mathbb{Z})$, since these classes trivially determine the same element in $H_2(X \setminus \cup_i B; \mathbb{Z})$ which is isomorphic to $H_2(X; \mathbb{Z})$ because attaching 4-balls to $X \setminus \cup_i B$ does not alter H_2 (see [185, p.118]). Moreover, since Σ is obtained by attaching g handles to $S^2 \setminus \cup_{i=1}^g (D_{i_1} \cup D_{i_2})$, Σ is an oriented surface of genus g . $\square$

EXERCISE 18.3. The **connected sum** $M_1 \# M_2$ of two n -manifolds M_1 and M_2 is the manifold obtained by removing a ball from each and gluing the exposed spherical boundaries together. Show that for two compact, simply-connected, oriented 4-manifolds X_1 and X_2 , we have

$$(18.4) \quad Q_{X_1 \# X_2} \cong Q_{X_1} \oplus Q_{X_2}.$$

If needed, see [300, p.103-105].

Since X is simply-connected,

$$\begin{aligned} H^1(X; \mathbb{Z}) &\cong \text{Hom}(H_1(X; \mathbb{Z}), \mathbb{Z}) \oplus \text{Tor}(H_0(X; \mathbb{Z}), \mathbb{Z}) = \{0\}, \quad \text{and} \\ \{0\} &= H^1(X; \mathbb{Z}) \stackrel{P}{\cong} H_3(X; \mathbb{Z}) \quad \text{and} \quad H^3(X; \mathbb{Z}) \stackrel{P}{\cong} H_1(X; \mathbb{Z}) = \{0\}. \end{aligned}$$

Thus, Q_X provides all of the homological/cohomological information about X . Indeed, MILNOR (in [296]) announced that, as a consequence of a theorem of J.H.C. WHITEHEAD in [439], the oriented homotopy type of a simply-connected, compact, oriented four-manifold X is completely determined by Q_X . A proof is given in [300, p.103-5].

Unimodular Forms and Freedman's Theorem. The form Q_X is *nondegenerate* over $\mathbb{Z}$, meaning that

$$w \mapsto Q_X(w, \cdot) \text{ defines an isomorphism } H_2(X; \mathbb{Z}) \xrightarrow{\sim} \text{Hom}(H_2(X; \mathbb{Z}), \mathbb{Z}).$$

This isomorphism is just

$$h \circ P^{-1}: H_2(X; \mathbb{Z}) \xrightarrow{P^{-1}} H^2(X; \mathbb{Z}) \xrightarrow{h} \text{Hom}(H_2(X; \mathbb{Z}), \mathbb{Z}).$$

Indeed, we can write $w = [X] \frown \alpha$ for a unique $\alpha = P^{-1}(w) \in H^2(X; \mathbb{Z})$. Then for $z := [X] \frown \beta \in H_2(X; \mathbb{Z})$,

$$\begin{aligned} Q_X(w, z) &= Q_X([X] \frown \alpha, [X] \frown \beta) = Q^X(\alpha, \beta) = [X] \frown (\alpha \smile \beta) \\ &= [X] \frown (\beta \smile \alpha) = ([X] \frown \beta) \frown \alpha \\ &= z \frown \alpha = \langle \alpha, z \rangle = [(h \circ P^{-1})(w)](z). \end{aligned}$$

Thus, the matrix of Q_X relative to a basis (i.e., a set of independent *generators*) of $H_2(X; \mathbb{Z})$ not only has integer entries, but also has determinant ± 1 (i.e., is **unimodular**). Indeed, if $\{e_1, \dots, e_n\}$ is a basis of $H_2(X; \mathbb{Z})$ and $\{\delta_1, \dots, \delta_n\}$ denotes the dual basis, then nondegeneracy implies that there are $\alpha_1, \dots, \alpha_n \in H_2(X; \mathbb{Z})$, such that (for $\alpha_i = \sum_{k=1}^n \alpha_{ik} e_k$, $\alpha_{ik} \in \mathbb{Z}$)

$$(18.5) \quad \delta_i = Q_X(\alpha_i, \cdot) \quad \text{or} \quad \delta_{ij} = \delta_i(e_j) = Q_X(\alpha_i, e_j) = \sum_{k=1}^n \alpha_{ik} [Q_X]_{kj}.$$

Thus, $[\alpha_{ik}]$ is the inverse matrix of $[Q_X]$ with integer entries, and $\det(Q_X) \det([\alpha_{ik}]) = 1 \Rightarrow \det(Q_X) = \pm 1$.

In [149], MICHAEL FREEDMAN showed that any unimodular symmetric bilinear form over $\mathbb{Z}^n$ ($0 < n \in \mathbb{Z}$) is isomorphic to Q_X for some *topological*, simply-connected, compact, oriented 4-manifold X . Moreover, up to homeomorphism there are at most two such X having a given intersection form. In order to state this result more precisely, we introduce some terminology.

A unimodular symmetric bilinear form Q on a lattice, say $\mathbb{Z}^n$ (n is the **rank** of Q), is called **even** if $Q(\alpha, \alpha)$ is even for all $\alpha \in \mathbb{Z}^n$. Otherwise, Q is called **odd**. Note Q is even iff all of the diagonal elements of a matrix representing Q are even, since

$$Q(\alpha, \alpha) = \sum_{i=1}^n \alpha_i^2 Q(e_i, e_i) + 2 \sum_{i < j} \alpha_i \alpha_j Q(e_i, e_j) \equiv \sum_{i=1}^n \alpha_i^2 Q(e_i, e_i) \pmod{2}.$$

The **signature** $\text{sig}(Q)$ of Q is the number of positive minus the number of negative entries when Q is diagonalized over $\mathbb{R}$. If $\text{sig}(Q) = \pm \text{rank}(Q)$, then Q is **definite** and otherwise Q is **indefinite**.

The forms which are indefinite are easy to describe (see [300]):

1. If Q is indefinite and *odd* of rank n , then, relative to some basis, the matrix $[Q]$ of Q is given by the standard forms

$$(18.6) \quad [Q] = \text{diag}(1, \overset{p}{\cdot}, 1, -1, \overset{q}{\cdot}, -1), \quad p + q = n.$$

2. If Q is indefinite and *even*, then relative to some basis, $[Q]$ is block-diagonal, with

$$(18.7) \quad [Q] = H \oplus \dots \oplus H \oplus \pm(E_8 \oplus \dots \oplus E_8), \quad (\text{at least one } H \text{ summand}) \text{ where}$$

$$(18.8) \quad H := \begin{pmatrix} 0 & 1 \\ 1 & 0 \end{pmatrix} \quad \text{and} \quad E_8 := \begin{pmatrix} 2 & 1 & 0 & 0 & 0 & 0 & 0 & 0 \\ 1 & 2 & 1 & 0 & 0 & 0 & 0 & 0 \\ 0 & 1 & 2 & 1 & 0 & 0 & 0 & 0 \\ 0 & 0 & 1 & 2 & 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 1 & 2 & 1 & 0 & 1 \\ 0 & 0 & 0 & 0 & 1 & 2 & 1 & 0 \\ 0 & 0 & 0 & 0 & 0 & 1 & 2 & 0 \\ 0 & 0 & 0 & 0 & 1 & 0 & 0 & 2 \end{pmatrix}.$$

REMARK 18.4. We show that (18.6) is the intersection form for the connected sum

$$(18.9) \quad (\#_p \mathbb{CP}^2) \# (\#_q \overline{\mathbb{CP}^2}) := (\mathbb{CP}^2 \#_p \mathbb{CP}^2) \# (\overline{\mathbb{CP}^2} \#_q \overline{\mathbb{CP}^2}).$$

Here $\overline{\mathbb{CP}^2}$ is $\mathbb{CP}^2$ but with the orientation reversed. Recall (see [185, p.119]) that $H_2(\mathbb{CP}^2) \cong \mathbb{Z}$ with generator $\alpha := [(\mathbb{CP}^1)_1]$, where

$$(\mathbb{CP}^1)_1 := \{[1, z_1, 0]\} \subset \mathbb{CP}^2.$$

To compute $Q(\alpha, \alpha)$, we note that $(\mathbb{CP}^1)_1$ meets the homologous

$$(\mathbb{CP}^1)_2 := \{[1, 0, z_2]\} \subset \mathbb{CP}^2 \quad (\text{with } [(\mathbb{CP}^1)_2] = \alpha = [(\mathbb{CP}^1)_1])$$

at the single point $[1, 0, 0]$ with intersection number $+1$, whereas in $\overline{\mathbb{CP}^2}$ the intersection number is -1 .

REMARK 18.5. Over the reals, H (where “ H ” stands for hyperbolic) is equivalent to $\text{diag}(1, -1)$, but H is not equivalent to $\text{diag}(1, -1)$ over $\mathbb{Z}$, since $\text{diag}(1, -1)$ is odd but H is even. We can see that H is the intersection form for $S^2 \times S^2$, as follows. Each of the generators $[S^2 \times \{y\}]$ or $[\{x\} \times S^2]$ in $H_2(S^2 \times S^2)$ has self-intersection number 0, since

$$(\text{for } y \neq y'), [S^2 \times \{y\}] = [S^2 \times \{y'\}], \text{ but } S^2 \times \{y\} \cap S^2 \times \{y'\} = \emptyset.$$

The intersection number of $S^2 \times \{y\}$ with $\{x\} \times S^2$ is 1; here $S^2 \times S^2$ inherits its orientation from the S^2 factors. Note that $S^2 \times S^2$ is not homotopy equivalent to $\mathbb{CP}(2) \# \mathbb{CP}(2)$, since $H \not\cong \text{diag}(1, -1)$.

REMARK 18.6. Note that the number of E_8 summands is $\frac{1}{8}$ of the signature of the even, indefinite form Q in (18.7). The form E_8 gets its name from the fact that it is isomorphic to the Cartan matrix for $\mathfrak{e}_8$, one of the exceptional Lie algebras. Let $\mathbf{e}_1, \dots, \mathbf{e}_n$ denote the standard basis vectors of $\mathbb{R}^n$. In general, for any integer $k > 0$, there is a lattice $\mathcal{E}_{4k}$ in $\mathbb{R}^{4k}$ generated by the vectors

$$\mathbf{e}_i \pm \mathbf{e}_j, -\mathbf{e}_i \pm \mathbf{e}_j \ (i, j \in \{1, \dots, 4k\}, i \neq j), \text{ and } \frac{1}{2}(\pm \mathbf{e}_1 \pm \dots \pm \mathbf{e}_{4k}),$$

where the numbers of “+ signs” and “− signs” in the last expression are equal mod 2. In the case $k = 2$, there are $4\binom{8}{2} + 2^7 = 240$ of these vectors and these can be identified with the roots of $\mathfrak{e}_8$ (note $\dim \mathfrak{e}_8 = 8 + 240 = 248$); see [227, p.65]. Moreover, there is a transitive group of isometries on this set (see [300, p.28]). By definition, the form E_{4k} is the restriction to $\mathcal{E}_{4k}$ of the usual dot product on $\mathbb{R}^{4k}$. To see that this definition is consistent with the form E_8 defined in (18.8), one may do the following exercise.

EXERCISE 18.7. Find generators $\mathbf{f}_1, \dots, \mathbf{f}_8$ of the lattice $\mathcal{E}_8$, such that the matrix $[\mathbf{f}_i \cdot \mathbf{f}_j]$ is the one in (18.8). [Hint. One can choose

$$\mathbf{f}_1 := \mathbf{e}_1 - \mathbf{e}_2, \quad \mathbf{f}_2 := \mathbf{e}_3 - \mathbf{e}_2 \text{ and } \mathbf{f}_8 := \frac{1}{2}((\mathbf{e}_1 + \dots + \mathbf{e}_6) - (\mathbf{e}_7 + \mathbf{e}_8)).$$

Find $\mathbf{f}_3, \dots, \mathbf{f}_7$.]

If Q is *definite* and *even*, the rank of Q is a multiple of 8. When the rank $n = 8$, up to isomorphism there is only E_8 . When $n = 16$, there are $E_8 \oplus E_8$ and E_{16} . When $n = 24$, we have 24, including $E_8 \oplus E_8 \oplus E_8$, $E_8 \oplus E_{16}$, and the so-called *Leech lattice*. However, the possibilities increase very rapidly. When $n = 32$, there are over 10 million different classes. When $n = 40$, there are over 10^{51} different

classes. There are also definite, nondiagonalizable *odd* Q ; e.g, the direct sum of a definite, even form and $\text{diag}(1, \dots, 1)$. Moreover, there are *indecomposable*, odd, definite Q . These results are stated in [300], but the primary source is [388].

THEOREM 18.8 (M. FREEDMAN, [149]; see also [150]). *Any unimodular quadratic form Q over $\mathbb{Z}^n$ (n arbitrary) is isomorphic to Q_X for some topological, simply-connected, compact, oriented 4-manifold X . Moreover, up to homeomorphism, X is unique if Q is even. If Q is odd there are two such X . For one of these $X \times S^1$ is smoothable, and for the other $X \times S^1$ is not smoothable (i.e., its Kirby-Siebenmann invariant is nonzero).*

COROLLARY 18.9 (POINCARÉ'S Conjecture in Dimension 4). *If a topological manifold X is homotopy equivalent to S^4 (e.g., X is simply-connected and has trivial even intersection form $Q_X = 0$), then X is homeomorphic to S^4 .*

Note that the famous proof of POINCARÉ's original conjecture in dimension 3 was first achieved in 2003 by GRIGORI PERELMAN by rather different methods, see Remark 10.3, p.256.

COROLLARY 18.10. *There are over 10 million topologically distinct, simply-connected topological 4-manifolds with even, definite intersection forms of rank 32.*

Existence of Differentiable Structures. By the following result of DONALDSON, none of the manifolds in Corollary 18.10 admits a differentiable structure.

THEOREM 18.11 (S.K. DONALDSON, [123]). *If X is a compact, smooth (i.e., C^∞), simply-connected 4-manifold with a definite intersection form Q_X , then Q_X is a standard diagonalizable form (i.e., according to Theorem 18.8, topologically X must be a connected sum of $\mathbb{CP}^2$ s or $\mathbb{CP}^2$ s).*

DONALDSON also proved some results about the possible *indefinite, even* forms of smooth, compact, simply connected, 4-manifolds.

THEOREM 18.12 (DONALDSON, [125]). *If the form*

$$(18.10) \quad (\oplus_M H) \oplus (\pm(\oplus_N E_8))$$

is realized by a smooth, compact, simply-connected 4-manifold and $N > 0$, then we must have $M \geq 3$.

A *K3 surface* (named after E.E. KUMMER, K. KODAIRA and E. KÄHLER) is a smooth, compact, simply-connected, complex surface X ($\dim_{\mathbb{C}} X = 2$) with trivial canonical bundle $\Lambda^{2,0}(T_{\mathbb{C}}M^*)$ (see p.616 and 633). An example is the complex variety $z_1^4 + z_2^4 + z_3^4 + z_4^4 = 0$ in $\mathbb{CP}^3$. It is a deep fact that all *K3* surfaces are diffeomorphic. However, in the holomorphic category the family of *K3* surfaces is 20-dimensional [186, p. 593]. For a *K3* surface, the intersection form is known to be

$$Q^{K3} = (\oplus_3 H) \oplus (-\oplus_2 E_8).$$

By Proposition 17.20 (p.528) we know that a compact, orientable manifold X admits a spin structure if and only if $w_2(X) = 0$. There is also the following characterization in terms of the intersection form Q_X .

PROPOSITION 18.13. *Let X be a compact, simply-connected 4-manifold. Then X has a spin structure (i.e., $w_2(X) = 0$) $\Leftrightarrow Q^X$ is even.*

PROOF. Since X is simply-connected, $H^2(X; \mathbb{Z})$ is free and so reduction mod 2 $r_*: H^2(X; \mathbb{Z}) \rightarrow H^2(X; \mathbb{Z}_2)$ is onto. We first establish a special case of Wu's formula

$$(18.11) \quad Q_2^X(w_2(X), r_*(\alpha)) = Q_2^X(r_*(\alpha), r_*(\alpha)) \text{ for all } \alpha \in H^2(X; \mathbb{Z}),$$

where $Q_2^X: H^2(X; \mathbb{Z}_2) \times H^2(X; \mathbb{Z}_2) \rightarrow \mathbb{Z}_2$ is simply given by

$$Q_2^X(r_*(\alpha), r_*(\alpha)) := Q^X(\alpha, \alpha) \bmod 2 \in \mathbb{Z}_2.$$

By Proposition 18.2, we may assume that the Poincaré dual of α is $[\Sigma_g] \in H_2(X; \mathbb{Z})$ for some compact orientable surface Σ_g embedded in X . Using (17.17), p. 527,

$$\begin{aligned} Q_2^X(w_2(X), r_*(\alpha)) &= \langle w_2(TX|_{\Sigma_g}), r_*([\Sigma_g]) \rangle \\ &= \langle w_2(T\Sigma_g \oplus N\Sigma_g), r_*([\Sigma_g]) \rangle \\ &= \langle w_2(T\Sigma_g), r_*([\Sigma_g]) \rangle + \langle w_2(N\Sigma_g), r_*([\Sigma_g]) \rangle. \end{aligned}$$

By Proposition 17.21 (p.529), this is

$$\begin{aligned} &= (\langle c_1(T\Sigma_g), [\Sigma_g] \rangle + \langle c_1(N\Sigma_g), [\Sigma_g] \rangle) \bmod 2 = \langle c_1(N\Sigma_g), [\Sigma_g] \rangle \bmod 2 \\ &= Q_X([\Sigma_g], [\Sigma_g]) \bmod 2 = Q^X(\alpha, \alpha) \bmod 2 = Q_2^X(r_*(\alpha), r_*(\alpha)). \end{aligned}$$

The term $\langle c_1(N\Sigma_g), [\Sigma_g] \rangle$ is the self-intersection number $Q_X([\Sigma_g], [\Sigma_g])$ of Σ_g . That follows from Remark 15.69 (p.459). Thus,

$$\begin{aligned} Q_2^X(w_2(X), r_*(\alpha)) &= \langle c_1(N\Sigma_g), [\Sigma_g] \rangle \bmod 2 = Q_X([\Sigma_g], [\Sigma_g]) \bmod 2 \\ &= Q^X(\alpha, \alpha) \bmod 2 = Q_2^X(r_*(\alpha), r_*(\alpha)), \end{aligned}$$

and so we have (18.11). $\square$

Recall that X admits a spin structure if $w_2(X) = 0$. Thus, Rokhlin's Theorem (see Corollary 17.56, p. 594) may be restated as

THEOREM 18.14 (Rokhlin's Theorem). *The signature $\text{sig}(X)$ of a simply connected, smooth, compact 4-manifold X with Q_X even must be a multiple of 16. Thus, N in (18.10) must be even.*

COROLLARY 18.15. *The topological manifold with intersection form E_8 guaranteed to exist by Freedman's Theorem 18.8 does not admit a smooth structure.*

In view of Theorems 18.11, 18.12 and 18.14,

THEOREM 18.16. *Among compact, simply connected, smooth 4-manifolds X with Q_X even (i.e., those which are spin), $K3$ surfaces (including those with opposite orientation) have simplest possible Q_X with an E_8 summand, namely*

$$(\oplus_3 H) \oplus (\pm \oplus_2 E_8).$$

PROOF. By Theorem 18.11, if Q_X is even, then it must be indefinite, and hence it must be of the form $(\oplus_M H) \oplus (\pm \oplus_N (E_8))$. By Theorem 18.12, we have $M \geq 3$, and by Theorem 18.14, $N \geq 2$. The $K3$ surface and its *opposite* realize the lower bounds. $\square$

Note that for $X = \#_p(K3) \# (\#_q S^2)$, we have

$$Q_X = (\oplus_{3p} H) \oplus (-\oplus_{2p} E_8) \oplus (\oplus_q H) = (\oplus_{3p+q} H) \oplus (-\oplus_{2p} E_8)$$

For this X and all known examples of smooth, compact, simply connected 4-manifolds with even, indefinite Q_X as in (18.10), one has $M \geq \frac{3}{2}N$. For such Q_X , we have $b_2(X) = 2M + 8N$ and $|\text{sig}(X)| = 8N$. Thus,

$$\begin{aligned} b_2(X) &\geq \frac{11}{8} |\text{sig}(X)| \Leftrightarrow 8(2M + 8N) \geq 11 \cdot 8N \\ &\Leftrightarrow 16M \geq (88 - 64)N = 24N \Leftrightarrow M \geq \frac{3}{2}N. \end{aligned}$$

The conjecture that $M \geq \frac{3}{2}N$ is the same as

CONJECTURE 1 (The $\frac{11}{8}$ -conjecture). *Let X be a simply connected, smooth, compact 4-manifold with Q_X even. Then we have*

$$b_2(X) \geq \frac{11}{8} |\text{sig}(X)|,$$

where $b_2(X)$ denotes the second Betti number (the rank of Q_X) and $\text{sig}(X)$ is the signature of Q_X .

While the $\frac{11}{8}$ -conjecture may still be open, M. FURUTA [156] used Seiberg-Witten Theory to prove a strict bound of $\frac{10}{8}$, namely

$$b_2(X) = 2M + 8N \geq 10N + 2 = \frac{10}{8} |\text{sig}(X)| + 2.$$

For X a smooth, simply-connected, compact orientable 4-manifold with *self-dual Betti number* $b^{2+}(X) > 1$ and odd, DONALDSON also found some invariants

$$(18.12) \quad q_{d_{\bar{k}}}(X) : \times_{d_{\bar{k}}/2} H_2(X; \mathbb{Z}) \longrightarrow \mathbb{Z}$$

which are symmetric polynomials (**Donaldson's polynomial invariants**) of degree $d_{\bar{k}}$, $\bar{k} = 1, 2, 3, \dots$. Here

$$(18.13) \quad d_{\bar{k}} = 8\bar{k} - 3(1 - b^1(X) + b^{2+}(X)),$$

which reduces to the *even* integer $8\bar{k} - 3(b^{2+}(X) + 1)$ under the above assumptions on X . The number $d_{\bar{k}}$ in (18.13) is the *virtual dimension* of the moduli space $M_{\bar{k}}$ of *anti-self-dual* connections for a principal $\text{SU}(2)$ -bundle $P \rightarrow X$ with $\bar{k} := c_2(P \times_{\text{SU}(2)} \mathbb{C}^2)[X]$.

REMARK 18.17. DONALDSON (and almost everyone else now) have found it convenient to work with moduli spaces of anti-self-dual (ASD) connections, instead of the self-dual connections which we have dealt with in this book. However, one can translate between the two by changing the orientation of X . In particular, we defined $k := -c_2(P \times_{\text{SU}(2)} \mathbb{C}^2)[X]$, and replacing the orientation $[X]$ by $-[X]$, Donaldson's k (which we have denoted by $\bar{k}$) is obtained. Moreover, $b^{2+}(X)$ becomes $b^{2-}(X)$ under $[X] \rightarrow -[X]$.

As we will now explain, we implicitly obtained the analogous formula for *virtual dimension* d_k of the moduli space M_k of *self-dual* connections (where $k := -c_2(P \times_{\text{SU}(2)} \mathbb{C}^2)[X]$), namely

$$d_k = 8k - 3(1 - b^1(X) + b^{2-}(X)).$$

Indeed, this is the index of the operator $\mathcal{T} : \Omega^1(E) \rightarrow \Omega^0(E) \oplus \Omega_-^2(E)$, where $E := P \times_{\text{SU}(2)} \mathfrak{su}(2)$, and

$$\mathcal{T}(\text{sig}) := \left(\delta^\omega \text{sig}, \frac{1}{2}(1 - *) D^\omega \text{sig} \right), \text{ for } \text{sig} \in \Omega^k(E).$$

We found (see (16.40) and (16.41) p.493, or (17.150) p.614) that

$$\text{index}(\mathcal{T}) = 2ch_2(E)[M] - \frac{1}{2} \dim E \cdot (\chi(M) - \text{sig}(M)).$$

To show that this is d_k , recall from Proposition 16.8 (p.477) that for $E' := P \times_{\mathrm{SU}(2)} \mathbb{C}^2$ and $E := P \times_{\mathrm{SU}(2)} \mathfrak{su}(2)_{\mathbb{C}}$, we have $-4k = 4c_2(E') = c_2(E) = -ch_2(E)$, and so

$$\begin{aligned} \mathrm{index}(\mathcal{T}) &= 8k - \frac{3}{2}(\chi(M) - \mathrm{sig}(M)) \\ &= 8k - \frac{3}{2}(2 - 2b^1(X) + b^{2+}(X) + b^{2-}(X) - (b^{2+}(X) - b^{2-}(X))) \\ &= 8k - 3(1 - b^1(X) + b^{2-}(X)). \end{aligned}$$

Donaldson's polynomial invariants can be used to distinguish smooth 4-manifolds having the same intersection form. For example, we have

PROPOSITION 18.18 (DONALDSON, KRONHEIMER, [126], p.27). *For any simply connected, complex surface S with $b^{2+}(S) > 3$, there is a smooth 4-manifold which is homotopy equivalent to S , but not diffeomorphic to S , nor to any complex surface.*

In dimension 4, there is a radical difference between the smooth category and the topological category. Unlike in the topological category, the function

$$[X]_{\mathrm{smooth}} \mapsto [Q_X]$$

is far from being 1-1 or onto. Moreover, differential topology in dimension 4 is unlike that in other dimensions. For one thing, there are uncountably many exotic $\mathbb{R}^4$'s (homeomorphic to $\mathbb{R}^4$ but not diffeomorphic to $\mathbb{R}^4$ or to each other). That was proved by TAUBES [406] based on ideas of GOMPF, [180]. Some years before, a smart combination of DONALDSON's and FREEDMAN's results had led to the dramatic discovery of the fact that $\mathbb{R}^4$ admits more than *one* smooth structure. In [349], the surprise is nicely described which arose from finding that "there exists a compact subset in $\mathbb{R}^4$ which is not contained in a compact contractible submanifold smooth in the strange structure". There is no exotic $\mathbb{R}^n$ for $n \neq 4$. In dimensions greater than 4, there can be only a finite number of nondiffeomorphic compact manifolds which have the same homotopy type and Pontryagin classes. However, by generalizing examples of DONALDSON, ROBERT FRIEDMAN and JOHN MORGAN proved

THEOREM 18.19 (FRIEDMAN and MORGAN, [151]). *There are infinitely many nondiffeomorphic smooth structures on $\mathbb{C}\mathbb{P}^2 \# \left(\#_q \overline{\mathbb{C}\mathbb{P}^2} \right)$ for any $q \geq 9$.*

Recall that two C^∞ n -manifolds M_0 and M_1 are **h-cobordant** if there is a C^∞ $(n+1)$ -manifold N , with $\partial N = M_0 \cup M_1$, such that M_0 and M_1 are strong deformation retracts of N . The triple (N, M_0, M_1) is called an **h-cobordism**.

THEOREM 18.20 (h-Cobordism Theorem, [401]; see also [299]). *Let the triple (N, M_0, M_1) be an h-cobordism with N (and hence M_0 and M_1) simply-connected. If $n = \dim(M_i) \geq 5$, then N is diffeomorphic to $M_0 \times [0, 1]$, and consequently M_0 and M_1 are diffeomorphic.*

We can use Theorem 18.19 to show that the analog of Smale's h-cobordism theorem fails dramatically in dimension 4 in the *smooth* category. In contrast, FRIEDMAN showed that the h-cobordism theorem holds in the topological category in dimension 4. First, there is the result of C.T.C. WALL, [427]:

THEOREM 18.21 (WALL 1964). *Two simply-connected, smooth, compact 4-manifolds with isomorphic intersection forms are h-cobordant.*

Thus, there is an h-cobordism N between $\mathbb{CP}^2 \# (\#_9 \overline{\mathbb{CP}^2})$ and any of its infinitely many exotic versions, say X . However, since $\mathbb{CP}^2 \# (\#_9 \overline{\mathbb{CP}^2})$ and X are not diffeomorphic, N cannot be diffeomorphic to a product.

Let X be a smooth, compact, oriented 4-manifold (not necessarily simply-connected). For any $L \in H^2(X; \mathbb{Z})$ (which can be interpreted as a complex line bundle) we will later define a **Seiberg-Witten invariant** $SW(L) \in \mathbb{Z}$, provided $b^{2+}(X) \geq 2$. Thus,

$$(18.14) \quad SW: H^2(X; \mathbb{Z}) \longrightarrow \mathbb{Z}.$$

NOTE. More precisely, as we shall explain below on pp.692-693, Definition (18.101), the Seiberg-Witten invariants depend a priori on a Spin^c structure, not on a class in $H^2(X; \mathbb{Z})$. The map $\text{Spin}^c(X) \rightarrow H^2(X)$ taking s to $c_1(s)$ is neither injective nor surjective in general. Its image is the space of characteristic elements (lifts of w_2). Its kernel can be non-zero when $H_1(X; \mathbb{Z}_2)$ is non-zero. So, literally, we can't really write $SW: H^2(X; \mathbb{Z}) \rightarrow \mathbb{Z}$. Until further explanation, (18.14) should be read as an affine statement: if we fix a Spin^c structure, others are in 1-1 correspondence with $H^2(X; \mathbb{Z})$.

Moreover, we will see that (as with the Donaldson polynomials) the Seiberg-Witten invariants are all 0, unless $b^1(X) + b^{2+}(X)$ is odd. Reportedly (see [265]), many (if not all) of the previous instanton results of DONALDSON and his coworkers (e.g., KRONHEIMER, FRIEDMAN, MORGAN, MROWKA) can be proved more easily and pushed further using Seiberg-Witten invariants rather than using Donaldson's invariants. Moreover, TAUBES has proven a number of new results concerning symplectic manifolds, which we describe following a few definitions.

REMARK 18.22. There are two famous results that have instanton but apparently no Seiberg-Witten or Heegård-Floer proofs: one is TAUBES' above mentioned theorem that there exist *uncountably many* C^∞ structures on $\mathbb{R}^4$, and the other is FURUTA's theorem that the 3-dimensional homology cobordism group is infinitely generated.

Results Concerning Symplectic Manifolds.

DEFINITION 18.23. A **symplectic form** or **symplectic structure** on a smooth manifold X is a closed 2-form ω on X which is nondegenerate in the sense that $\omega_b(V) := \omega(\cdot, V)$ defines an isomorphism $T_x X \xrightarrow{\sim} (T_x X)^*$ at each $x \in X$. The pair (X, ω) is called a **symplectic manifold**. A diffeomorphism $f: X_1 \rightarrow X_2$ between two symplectic manifolds (X_1, ω_1) and (X_2, ω_2) such that $f^* \omega_2 = \omega_1$ is called a **symplectomorphism**. If such **symplectomorphism** exists, then (X_1, ω_1) and (X_2, ω_2) are called **symplectomorphic**.

For a symplectic manifold (X, ω) , one can choose (uniquely up to homotopy) an almost complex structure J which is **compatible** with ω in the sense that $h_J(V, W) := \omega(V, JW)$ is a Riemannian metric. Indeed, let $\text{Met}(M) \subset T^{0,2}(M)$ denote the convex set of metric tensors and let $\mathcal{J}(M, \omega)$ be the set of complex structures compatible with ω . See also our discussion of almost complex structures above on p.607. Following [288, p.61], we will define a canonical surjective function $R: \text{Met}(X) \rightarrow \mathcal{J}(X, \omega)$. Then not only is $\mathcal{J}(X, \omega)$ nonvoid, but also given $J_0, J_1 \in \mathcal{J}(X, \omega)$ with $J_0 = R(g_0)$ and $J_1 = R(g_1)$, we have a homotopy

$$J(t) := R((1-t)g_0 + tg_1), \quad \text{connecting } J_0 \text{ with } J_1 \text{ in } \mathcal{J}(X, \omega).$$

For $g \in \text{Met}(X)$, we define $R(g) \in \mathcal{J}(X, \omega)$ as follows. Let $A \in \text{Aut}(TX)$ be determined by $g(AV, W) = \omega(V, W)$. Then the adjoint A^* of A relative to g is defined by

$$g(V, A^*W) = g(AV, W), \text{ and } A^* = -A, \text{ (i.e., } A \text{ is } g\text{-skew-symmetric) since}$$

$$g(V, A^*W) = g(AV, W) = \omega(V, W) = -\omega(W, V) = -g(AW, V) = g(V, -AW).$$

Now $-A^2 = A^*A \in \text{Aut}(TX)$ is g -symmetric and positive-definite, and hence it has a unique g -symmetric, positive-definite square root, say $S \in \text{Aut}(TX)$, such that $S^2 = A^*A = -A^2$. Let $R(g) := J := S^{-1}A$. Then $J^2 = S^{-2}A^2 = -A^{-2}A^2 = -\text{Id}$. Moreover,

$$\omega(V, JW) = g(AV, JW) = g(AV, S^{-1}AW)$$

is symmetric in V and W , and $\omega(V, JV) = g(AV, S^{-1}AV) > 0$ for $V \neq 0$, since A is invertible and S^{-1} is positive-definite. Thus, $k_J(V, W) := g(AV, S^{-1}AV) = \omega(V, JW)$ is a positive-definite metric, and so $R(g) \in \mathcal{J}(X, \omega)$.

For a compatible $J \in \mathcal{J}(X, \omega)$, the associated **canonical class**

$$K_X := -c_1(T_J X) = c_1(\Lambda_J^{2,0}(X))$$

then only depends only on ω . In the case $\dim X = 4$, ω is self-dual relative to the metric g and orientation $\omega \wedge \omega$.

THEOREM 18.24 (TAUBES, [409]). *If (X, ω) is a compact, symplectic 4-manifold with $b^{2+}(X) \geq 2$, then we have*

$$SW(K_X) = \pm 1 \text{ and } (K_X \smile [\omega])[X] \geq 0.$$

If $SW(k) \neq 0$ for any other class $k \in H^2(X; \mathbb{Z})$, then

$$|k \smile [\omega]| \leq K_X \smile [\omega],$$

with equality only if $k = \pm K_X$.

COROLLARY 18.25. *If (X, ω) is a compact, symplectic 4-manifold, then $b^1(X) + b^{2+}(X)$ is odd; otherwise, $SW(K_X) = 0$, contrary to Theorem 18.24.*

REMARK 18.26. The preceding Corollary, being a nice application of the highly intricate Theorem 18.24, can be proved independently: Since X is symplectic, it admits an almost complex structure. Then it is *algebraic topology* to show that a closed four-manifold admits an almost complex structure iff $\text{sig}(X) + \chi(X) \equiv 0 \pmod{4}$. This is equivalent to $b^1 + b^{2+}$ odd. Similarly, in Corollary 18.28, the existence of an almost complex structure for $\#_3 \mathbb{CP}^2$ can be derived immediately from $\text{sig}(X) + \chi(X) = 3 + 5 \equiv 0 \pmod{8}$. Proving the following Connected Sums Corollary 18.27 is a nice exercise, but clearly more demanding than the two other corollaries.

COROLLARY 18.27. *If $X = X_1 \# X_2$, where neither X_1 nor X_2 have negative-definite intersection forms (i.e., $b^{2+}(X_1)$ and $b^{2+}(X_2)$ are strictly positive), then X does not have a symplectic structure compatible with the given orientation. For example, when $n \geq 2$ and $m \geq 0$,*

$$(18.15) \quad (\#_n \mathbb{CP}^2) \# (\#_m \overline{\mathbb{CP}^2}) = \mathbb{CP}^2 \# (\#_{n-1} \mathbb{CP}^2) \# (\#_m \overline{\mathbb{CP}^2})$$

admits no symplectic structure.

PROOF. It is known that such X have Seiberg-Witten invariant 0. □

The following proves a conjecture of MARK GOTAY.

COROLLARY 18.28. *While $\#_3\mathbb{CP}^2$ has an almost complex structure, it has no symplectic form.*

PROOF. 1. There are many ways to prove that the connected sum $\#_3\mathbb{CP}^2$ admits an almost complex structure. Here is one way: In order for $c \in H^2(X; \mathbb{Z})$ to be the first Chern class of an almost complex structure on the compact, orientable 4-manifold X , it is necessary and sufficient that $c = w_2(X) \bmod 2$, and $Q^X(c, c) = 2\chi(X) + 3\text{sig}(X)$. For $X = \#_3\mathbb{CP}^2$,

$$H^2(X; \mathbb{Z}) \xrightarrow{\sim} \oplus_3 \mathbb{Z}, \quad Q^X \xrightarrow{\sim} \text{diag}(1, 1, 1), \quad w_2(X) \longleftrightarrow (1, 1, 1) \quad \text{and} \\ 2\chi(X) + 3\text{sig}(X) = 2 \cdot 5 + 3 \cdot 3 = 19.$$

If $c \longleftrightarrow (k_1, k_2, k_3)$, then

$$c = w_2(X) \bmod 2 \iff k_1, k_2, \text{ and } k_3 \text{ are odd, and}$$

$$Q^X(c, c) = 2\chi(X) + 3\sigma(X) \iff \sum k_i^2 = 19.$$

Thus, $(k_1, k_2, k_3) = (1, 3, 3)$ will do.

2. Of course, $\#_3\mathbb{CP}^2$ has no symplectic form by Corollary 18.27. $\square$

Let $K \in H^2(\mathbb{CP}^2; \mathbb{Z})$ be the Chern class of the canonical line bundle $\Lambda^{2,0}(\mathbb{CP}^2)$ of $\mathbb{CP}^2$. We have

$$K = -c_1(T\mathbb{CP}^2) = -3[\hat{\xi}] = -3[\kappa/\pi],$$

where $\hat{\xi}$ denotes the dual of the tautological bundle $\xi := \{(p, v) \in \mathbb{CP}^2 \times \mathbb{C}^3 : v \in p\}$ and κ denotes the Kähler form of $\mathbb{CP}^2$ with the standard Fubini-Study metric. Note that

$$(K \smile [\kappa]) [\mathbb{CP}^2] = (-3[\kappa/\pi] \smile [\kappa]) [\mathbb{CP}^2] = -3/\pi < 0.$$

More generally, using Seiberg-Witten theory CLIFFORD TAUBES proved

THEOREM 18.29 (TAUBES, [409]). *For any symplectic structure $(\mathbb{CP}^2, \omega)$, let K denote the Chern class of the canonical line bundle of an almost complex structure J compatible with ω (i.e., $\omega(X, Y) = h(JX, Y)$ for a Riemannian metric h on $\mathbb{CP}^2$). Then $(K \smile [\omega]) [\mathbb{CP}^2] < 0$.*

Purely Geometric Applications. The Donaldson invariants and (more simply) SW invariants can also be used to prove the Thom Conjecture in *considerable generality* and specifically the classical case of $\mathbb{CP}^2$ (see [262]), namely

THEOREM 18.30 (Thom Conjecture). *In a compact Kähler surface X , any complex curve C (i.e., a holomorphic immersion of a Riemann surface) has the smallest genus among all surfaces immersed in X which are homologous to C .*

For a purely geometrical application, we have the result

THEOREM 18.31 (WITTEN, [447]). *No compact 4-manifold X with $b_1(X) > 0$ and with a nonzero SW-invariant can have a metric with positive scalar curvature.*

We also have the following result of C. LEBRUN

THEOREM 18.32 (LEBRUN, [275]). *Any compact, Einstein 4-manifold X with a nonzero SW-invariant satisfies $\chi(X) \geq 3\text{sig}(X)$.*

REMARK 18.33. A result of HITCHIN ([214, 1974]) says that an Einstein 4-manifold X satisfies $\chi(X) \geq \frac{3}{2} |\text{sig}(X)|$, with equality implying that X is flat or is covered by a $K3$ surface (with $\chi = 24$ and $\text{sig} = -16$). Thus, Theorem 18.32 provides a stronger result when $\text{sig}(X) > 0$. In the case of a complex surface, $\chi(X) \geq 3\text{sig}(X)$ is the same as $c_2 \geq c_1^2 - 2c_2$ or the *Miyaoka-Yau inequality* $3c_2(X) \geq c_1(X)^2$.

2. Spin^c Structures and the Seiberg-Witten Equations

Admittance of Spin^c Structures. Recall from (17.164), p.630, that

$$\text{Spin}^c(n) := \text{U}(1) \text{Spin}(n) \cong \frac{\text{U}(1) \times \text{Spin}(n)}{\{\pm(1, 1)\}}.$$

Moreover, recall that there is a homomorphism

$$(18.16) \quad \begin{aligned} r^c: \text{Spin}^c(n) &\longrightarrow \text{U}(1) \times \text{SO}(n), \text{ given by} \\ r^c(zg) &:= (z^2, c(g)), \end{aligned}$$

with kernel $\{[1, \mathbf{I}], [1, -\mathbf{I}]\} \cong \mathbb{Z}_2$, where $c: \text{Spin}(n) \rightarrow \text{SO}(n)$ denotes the 2-fold cover.

DEFINITION 18.34. A Spin^c **structure** for an oriented Riemannian n -manifold X consists of a principal $\text{Spin}^c(n)$ -bundle $\pi^c: P_{\text{Spin}^c(n)} \rightarrow X$, a principal $\text{U}(1)$ -bundle $\pi_1: P_{\text{U}(1)} \rightarrow X$, and an r^c -equivariant bundle map

$$(18.17) \quad \pi_{r^c}: P_{\text{Spin}^c(n)} \longrightarrow P_{\text{U}(1)} \times FX,$$

where $FX \rightarrow X$ denotes the principal $\text{SO}(n)$ -bundle of oriented orthonormal frames. Here, $P_{\text{U}(1)} \times FX$ denotes the *fibred* (as opposed to Cartesian) product consisting of pairs (p_1, p_2) with $\pi_1(p_1) = \pi_F(p_2)$. Naturally, $P_{\text{U}(1)} \times FX$ is a principal $\text{U}(1) \times \text{SO}(n)$ -bundle. The Chern class in $H^2(X; \mathbb{Z})$ of the line bundle associated to $P_{\text{U}(1)} \rightarrow X$ is called the **canonical class** of the $\text{Spin}^c(n)$ -structure.

By Proposition 17.20 (p.528) an oriented, Riemannian manifold X has a spin structure if and only if $w_2(X) = 0 \in H^2(X; \mathbb{Z}_2)$, where $w_2(X)$ denotes the second Stiefel-Whitney class defined in Definition 17.18, p.527. The condition under which X admits a $\text{Spin}^c(n)$ -structure is much weaker. Indeed, we will show that any oriented, Riemannian 4-manifold X has a $\text{Spin}^c(n)$ -structure. To describe the condition, observe that the short exact sequence

$$0 \longrightarrow \mathbb{Z} \xrightarrow{m} \mathbb{Z} \xrightarrow{r} \mathbb{Z}/2\mathbb{Z} = \mathbb{Z}_2 \longrightarrow 0 \quad (\text{where } m \text{ denotes multiplication by } 2)$$

induces a long exact sequence

$$(18.18) \quad \dots \longrightarrow H^i(X; \mathbb{Z}) \xrightarrow{m_*} H^i(X; \mathbb{Z}) \xrightarrow{r_*} H^i(X; \mathbb{Z}_2) \xrightarrow{\delta} H^{i+1}(X; \mathbb{Z}) \longrightarrow \dots,$$

where δ denotes the *Bockstein homomorphism* of homological algebra (see [403]).

THEOREM 18.35. *An oriented Riemannian n -manifold X has a Spin^c structure if and only if the Stiefel-Whitney class $w_2(X) \in H^2(X; \mathbb{Z}_2)$ is the mod 2 reduction $r_*([\tilde{w}])$ (see (18.18)) of an integral class $[\tilde{w}] \in H^2(X; \mathbb{Z})$. Then $[\tilde{w}]$ is the canonical class of some $\text{Spin}^c(n)$ -structure for X .*

PROOF. Up to smooth equivalence, complex line bundles (or equivalently principal $U(1)$ -bundles) over X may be regarded (via their transition functions) as elements of $H^1(X; U(1))$ (Čech cohomology with coefficients in the sheaf of germs of $U(1)$ -valued functions); see the beginning of Section 17.2 where the construction was carried out for the frame bundle. Associated with the exact sequence

$$(18.19) \quad 0 \longrightarrow \mathbb{Z} \longrightarrow \mathbb{R} \longrightarrow U(1) \longrightarrow 0,$$

we have the long exact Čech cohomology sequence

$$(18.20) \quad \dots \longrightarrow H^1(X; \tilde{\mathbb{R}}) \longrightarrow H^1(X; U(1)) \xrightarrow{c_1} H^2(X; \mathbb{Z}) \longrightarrow H^2(X; \tilde{\mathbb{R}}) \longrightarrow \dots,$$

The homomorphism $c_1: H^1(X; U(1)) \rightarrow H^2(X; \mathbb{Z})$ is defined in the same way as the homomorphism $w_2: H^1(X; SO(n)) \rightarrow H^2(X; \mathbb{Z}_2)$ was defined in Definition 17.18, p.527, where the exact sequence in that case was $0 \rightarrow \mathbb{Z}_2 \rightarrow \text{Spin}(n) \rightarrow SO(n) \rightarrow 0$. By one definition, the first Chern class of a line bundle in $H^1(X; U(1))$ is just its image under c_1 in (18.20). In (18.20), $\tilde{\mathbb{R}}$ is the sheaf of germs of C^∞ $\mathbb{R}$ -valued functions on X , as opposed to the constant sheaf $\mathbb{R}$ whose Čech cohomology coincides with the usual de Rham cohomology $H^*(X; \mathbb{R})$. It is not hard to show (via partitions of unity) that $H^i(X; \tilde{\mathbb{R}}) = 0$ for $i > 0$. Thus, $c_1: H^1(X; U(1)) \xrightarrow{\sim} H^2(X; \mathbb{Z})$; i.e., up to isomorphism a principal $U(1)$ -bundle are determined by its first Chern class. Associated with the sequence

$$0 \longrightarrow \mathbb{Z}_2 \xrightarrow{i} \text{Spin}(n) \xrightarrow{c} SO(n) \longrightarrow 0,$$

we have exact Čech cohomology sequence

$$(18.21) \quad \dots \longrightarrow H^1(X; \mathbb{Z}_2) \xrightarrow{i_*} H^1(X; \text{Spin}(n)) \xrightarrow{c_*} H^1(X; SO(n)) \xrightarrow{w_2} H^2(X; \mathbb{Z}_2),$$

where for nonabelian groups G , $H^1(X; G)$ is a pointed set instead of a group. By Definition 17.18, p.527, w_2 assigns to each equivalence class of $SO(n)$ -bundles, its second Stiefel-Whitney class. Thus, for a principal $SO(n)$ -bundle ξ , $w_2(\xi)$ is the obstruction to finding a spin structure covering ξ , and $w_2([FX])$ (or $w_2(X)$) the obstruction in the special case of the bundle FX of oriented orthonormal frames. For the sequence

$$0 \longrightarrow \mathbb{Z}_2 \xrightarrow{i} \text{Spin}^c(n) \xrightarrow{r^c} U(1) \times SO(n) \longrightarrow 0,$$

there is an exact sequence

$$(18.22) \quad \begin{aligned} \dots &\longrightarrow H^1(X; \mathbb{Z}_2) \xrightarrow{i_*} H^1(X; \text{Spin}^c(n)) \xrightarrow{r_*^c} \\ &\longrightarrow H^1(X; U(1)) \oplus H^1(X; SO(n)) \xrightarrow{\tilde{c}_1 + w_2} H^2(X; \mathbb{Z}_2), \end{aligned}$$

where $\tilde{c}_1$ denotes the composition $H^1(X; U(1)) \xrightarrow{c_1} H^2(X; \mathbb{Z}) \xrightarrow{r_*} H^2(X; \mathbb{Z}_2)$. Suppose $r_*([\tilde{w}]) = w_2(X)$ for some $[\tilde{w}] \in H^2(X; \mathbb{Z})$. Then $c_1^{-1}([\tilde{w}]) \in H^1(X; U(1))$ defines (up to equivalence) a principal $U(1)$ -bundle $P_{U(1)}$. Thus, the obstruction to obtaining a Spin^c structure over $P_{U(1)} \times FX$ with canonical class $[\tilde{w}]$ is

$$(18.23) \quad \begin{aligned} (\tilde{c}_1 + w_2)(c_1^{-1}([\tilde{w}]) \oplus [FX]) &= \tilde{c}_1(c_1^{-1}([\tilde{w}])) + w_2([FX]) \\ &= r_*([\tilde{w}]) + w_2(X) = w_2(X) + w_2(X) = 0, \end{aligned}$$

since $w_2(X)$ is in the $\mathbb{Z}_2$ -module $H^2(X; \mathbb{Z}_2)$.

Conversely, if there is a Spin^c structure over $P_{U(1)} \times FX$ with canonical class $[\tilde{w}] \in H^2(X; \mathbb{Z})$, then

$$\tilde{c}_1(c_1^{-1}([\tilde{w}])) + w_2([FX]) = 0,$$

in which case

$$w_2([FX]) = \tilde{c}_1(c_1^{-1}([\tilde{w}])) = (r_* \circ c_1 \circ c_1^{-1})[\tilde{w}] = r_*([\tilde{w}]). \quad \square$$

REMARK 18.36. By the exact sequence (18.18), any two integral classes $[\tilde{w}] \in r_*^{-1}(w_2(X))$ differ by an element of

$$\text{Ker}\left(H^2(X; \mathbb{Z}) \xrightarrow{r_*} H^2(X; \mathbb{Z}_2)\right) \cong m_* H^2(X; \mathbb{Z}) = 2H^2(X; \mathbb{Z}).$$

Thus, $2H^2(X; \mathbb{Z})$ acts on the set $r_*^{-1}(w_2(X))$ of choices for $[\tilde{w}]$. Once a choice of the canonical class $[\tilde{w}]$ is made, any two choices of isomorphism classes $[P_{\text{Spin}^c(n)}]$ differ by the image of $i_*(H^1(X; \mathbb{Z}_2))$ in (18.22). Assuming that X has a Spin^c structure, the set of Spin^c structures on X is then parametrized by $2H^2(X; \mathbb{Z}) \oplus i_*(H^1(X; \mathbb{Z}_2))$.

We thank Bob Little for providing the references [210] and [285] for the following result.

THEOREM 18.37. *The Stiefel-Whitney class $w_2(X) \in H^2(X; \mathbb{Z}_2)$ of a compact, orientable Riemannian 4-manifold X is in fact the mod 2 reduction of some integral class $[\tilde{w}] \in H^2(X; \mathbb{Z})$. Consequently, any compact, orientable Riemannian 4-manifold admits a Spin^c -structure.*

PROOF. We need to show that $w_2(X) \in r_*(H^2(X; \mathbb{Z}))$, for $r_*: H^2(X; \mathbb{Z}) \rightarrow H^2(X; \mathbb{Z}_2)$ as in (18.18). Let $T^2(X)$ denote the torsion subgroup of $H^2(X; \mathbb{Z})$. Suppose that we can show that

$$(18.24) \quad r_*(H^2(X; \mathbb{Z})) = r_*(T^2(X))^\perp, \text{ where} \\ r_*(T^2(X))^\perp := \{z \in H^2(X; \mathbb{Z}_2) : z \smile r_*(t) = 0, \forall t \in T^2(X)\}.$$

Then it would suffice to show that $w_2(X) \smile r_*(t) = 0$ for all $t \in T^2(X)$. According to Wu's formula

$$w_2(X) \smile r_*(t) = r_*(t) \smile r_*(t) = r_*(t \smile t) = 0,$$

where the last equality follows since $t \smile t$ is in the torsion subgroup of $H^4(X; \mathbb{Z}) \cong \mathbb{Z}$, whence $t \smile t = 0$. Thus it remains to show (18.24). Now

$$r_*(H^2(X; \mathbb{Z})) \subseteq r_*(T^2(X))^\perp,$$

since $r_*(h) \smile r_*(t) = r_*(h \smile t) = 0$ because $h \smile t$ is a torsion element of the torsionless group $H^4(X; \mathbb{Z}) \cong \mathbb{Z}$. Thus, it suffices to prove that $\dim r_*(H^2(X; \mathbb{Z})) = \dim r_*(T^2(X))^\perp$ as vector spaces over $\mathbb{Z}_2$. Since

$$\smile : H^2(X; \mathbb{Z}_2) \times H^2(X; \mathbb{Z}_2) \longrightarrow H^4(X; \mathbb{Z}_2) \cong \mathbb{Z}_2$$

is nondegenerate, $\dim r_*(T^2(X))^\perp = \dim H^2(X; \mathbb{Z}_2) - \dim r_*(T^2(X))$. Let $b_i = \text{rank } H^i(X; \mathbb{Z})$ and let c_i denote the number of cyclic summands of $H^i(X; \mathbb{Z})$ of order equal to a power of 2 in the primary decomposition. We have $\dim r_*(T^2(X)) = c_2$, and $\dim r_*(H^2(X; \mathbb{Z})) = b_2 + c_2$. Moreover,

$$\delta(H^2(X; \mathbb{Z}_2)) = \text{Ker}\left(H^3(X; \mathbb{Z}) \xrightarrow{m_*} H^3(X; \mathbb{Z})\right) \cong \oplus_{c_3} \mathbb{Z}_2.$$

Thus, from the exact sequence

$$\dots \rightarrow H^2(X; \mathbb{Z}) \xrightarrow{m_*} H^2(X; \mathbb{Z}) \xrightarrow{r_*} H^2(X; \mathbb{Z}_2) \xrightarrow{\delta} H^3(X; \mathbb{Z}) \xrightarrow{m_*} H^3(X; \mathbb{Z}) \rightarrow \dots,$$

we obtain

$$\dim H^2(X; \mathbb{Z}_2) = \dim r_*(H^2(X; \mathbb{Z})) + \dim \delta(H^2(X; \mathbb{Z}_2)) = b_2 + c_2 + c_3.$$

Hence,

$$\begin{aligned} \dim r_*(T^2(X))^\perp &= \dim H^2(X; \mathbb{Z}_2) - \dim r_*(T^2(X)) \\ &= b_2 + c_2 + c_3 - c_2 = b_2 + c_3. \end{aligned}$$

Now, $\dim r_*(H^2(X; \mathbb{Z})) = b_2 + c_2$. Thus, it remains to show that $c_2 = c_3$. Using the *Universal Coefficient Theorem* ([185, p.194] or [403, Corollary 4, p.244]),

$$(18.25) \quad H^3(X; \mathbb{Z}) \cong F_3(X) \oplus T^2(X),$$

where $T^i(X)$ denotes the torsion subgroup of $H_i(X; \mathbb{Z})$ and $F_i(X) = H_i(X; \mathbb{Z})/T^i(X)$. By Poincaré duality (which we can use, since X is orientable),

$$(18.26) \quad H^2(X; \mathbb{Z}) \xrightarrow{\sim} H_2(X; \mathbb{Z}) \xrightarrow{\sim} F_2(X) \oplus T^2(X).$$

Thus, the torsion subgroup of $H^3(X; \mathbb{Z})$ is the same as that of $H^2(X; \mathbb{Z})$, and hence $c_3 = c_2$. $\square$

In the case of compact, almost complex $2m$ -manifolds X , $w_2(X)$ is the mod 2 reduction of the integral class $c_1(\Lambda^{m,0}(X)) = -c_1(TX)$, and hence X admits a Spin^c -structure with canonical class $c_1(\Lambda^{m,0}(X))$. Since it might be the case that $H^1(X; \mathbb{Z}_2) \neq 0$, this does not uniquely determine a Spin^c structure for X . However, we will now show that there is a standard Spin^c structure for X , using the existence of the lift $h: \text{U}(m) \rightarrow \text{Spin}^c(2m)$ of $\det \times \iota: \text{U}(m) \rightarrow \text{U}(1) \times \text{SO}(2m)$.

PROPOSITION 18.38. *Any Riemannian $2m$ -manifold X with almost complex structure J , with a metric h compatible with J (i.e., $h(JV, JV) = h(V, V)$) admits a standard Spin^c -structure, with canonical class being the Chern class of the canonical line bundle $\Lambda^{m,0}(X)$.*

PROOF. Let $P_{\text{U}(m)}$ denote the unitary frame bundle of X . The homomorphism $j: \text{U}(m) \rightarrow \text{Spin}^c(2m)$ of Proposition 17.75 (p.631) provides a principal $\text{Spin}^c(2m)$ -bundle $P_{\text{Spin}^c} \rightarrow X$ and j -equivariant map

$$P_{\text{U}(m)} \longrightarrow P_{\text{U}(m)} \times_j \text{Spin}^c(2m) =: P_{\text{Spin}^c}$$

(see Proposition 15.20, p.407). The homomorphism $\det \times \iota: \text{U}(m) \rightarrow \text{U}(1) \times \text{SO}(2m)$ yields a principal bundle $P_{\text{U}(1) \times \text{SO}(2m)} \rightarrow X$ which can be identified with $P_{\text{U}(1)} \times FX$, where FX denotes the oriented orthonormal frame of X and $P_{\text{U}(1)}$ denotes the frame bundle for the canonical line bundle $\Lambda^{m,0}(X)$; for this one may use Remark 15.21 (p.408) and note that a frame in $P_{\text{U}(m)}$ determines a frame in $P_{\text{U}(1)}$ and a (oriented) frame in FX . The homomorphism $r^c: \text{Spin}^c(2m) \rightarrow \text{U}(1) \times \text{SO}(2m)$ (that satisfies $r^c \circ j = \det \times \iota$) then yields an r^c -equivariant map

$$P_{\text{Spin}^c} \longrightarrow P_{\text{U}(1) \times \text{SO}(2m)} \xrightarrow{\sim} P_{\text{U}(1)} \times FX,$$

which provides the desired standard Spin^c -structure. $\square$

Spin^c Dirac Operators. For a Spin^c structure $P_{\text{Spin}^c(n)} \xrightarrow{\pi_{r^c}} P_{\text{U}(1)} \times FX$ we have a $\text{Spin}^c(n)$ -principal bundle

$$\pi^c: P_{\text{Spin}^c(n)} \xrightarrow{\pi_{r^c}} P_{\text{U}(1)} \times FX \longrightarrow X.$$

Moreover, there is a representation

$$\text{Spin}^c(n) \xrightarrow{\rho_c} \text{U}(\Sigma_{2m})$$

which is just the restriction of $\rho_c: \mathbb{C}l(n) \rightarrow \text{End}(\Sigma_{2m})$ to $\text{Spin}^c(n) \subset \mathbb{C}l(n)$. As in (17.14), p. 17.14, there are also the $\text{Spin}^c(n)$ -invariant eigenspaces $\Sigma_{2m}^\pm$ of $\nu_c := i^m e_1 \cdots e_{2m}$. Thus, we may form the associated bundles

$$\Sigma_c^\pm(X) := P_{\text{Spin}^c(n)} \times_{\rho_c} \Sigma_{2m}^\pm \longrightarrow X \text{ and } \Sigma_c(X) := \Sigma_c^+(X) \oplus \Sigma_c^-(X).$$

Let ω be a connection on $P_{\text{U}(1)}$ and let θ denote the Levi-Civita connection on FX . Then $\omega \oplus \theta$ is a connection on $P_{\text{U}(1)} \times FX$ and $(\omega \oplus \theta)^c := \pi_{r^c}^*(\omega \oplus \theta)$ may be regarded as a connection on $P_{\text{Spin}^c(n)}$ under the isomorphism of Lie algebras $\mathfrak{spin}^c(n) \xrightarrow{\sim} \mathfrak{u}(1) \oplus \mathfrak{so}(n)$ induced by the double-covering $r^c: \text{Spin}^c(n) \rightarrow \text{U}(1) \times \text{SO}(n)$. Hence, there is a **covariant differentiation operator** for $(\omega \oplus \theta)^c$, say

$$\nabla^{(\omega \oplus \theta)^c}: C^\infty(\Sigma_{2m}^c(X)) \longrightarrow C^\infty(\Lambda^1(X) \otimes \Sigma_{2m}^c(X)).$$

Moreover, there is a well-defined **Clifford multiplication**

$$\Lambda^1(X) \otimes \Sigma_c(X) \xrightarrow{\mathbf{c}} \Sigma_c(X) \text{ with } \mathbf{c}(\Lambda^1(X) \otimes \Sigma_c^\pm(X)) \subset \Sigma_c^\mp(X),$$

induced by the representation $\rho_c: \mathbb{C}l(n) \rightarrow \text{End}(\Sigma_{2m})$. Thus, we have a Spin^c -**Dirac operator**

$$\mathcal{D}_c: C^\infty(\Sigma_c(X)) \xrightarrow{\mathbf{c} \circ \nabla^{(\omega \oplus \theta)^c}} C^\infty(\Sigma_c(X)).$$

For index computations, as well as for a better understanding of this operator, we will show that $\mathcal{D}_c$ is locally a twisted Dirac operator. The twist is by a locally defined square root of the **canonical line bundle**

$$L := P_{\text{U}(1)} \times_\mu \mathbb{C} \longrightarrow X,$$

where $\mu: \text{U}(1) \rightarrow \text{U}(\mathbb{C})$ is simply given by $\mu(z)w = zw$; note that $c_1(L)$ is (by definition) the canonical class of the Spin^c structure $P_{\text{Spin}^c(n)} \xrightarrow{\pi_{r^c}} P_{\text{U}(1)} \times FX$. Let B_X be a coordinate ball of X . Since $P_{\text{U}(1)}$ and FX are trivial over B_X , there is a μ^2 -equivariant double cover $P'_{\text{U}(1)} \rightarrow P_{\text{U}(1)}|_{B_X}$ and a trivial spin structure $P_{\text{Spin}(n)} \rightarrow FX|_{B_X}$. Define a 2-fold cover

$$\chi: \text{U}(1) \times \text{Spin}(2m) \longrightarrow \text{U}(1) \text{Spin}(2m) = \text{Spin}^c(2m) \text{ by } \chi(z, \sigma) := z\sigma.$$

Since $P_{\text{Spin}^c(n)}|_{B_X}$ is also trivial, we have a χ -equivariant covering

$$P'_{\text{U}(1)} \times P_{\text{Spin}(n)} \xrightarrow{\pi_\chi} P_{\text{Spin}^c(n)}|_{B_X}$$

and a 4-fold $r^c \circ \chi$ -equivariant covering

$$\pi_{r^c} \circ \pi_\chi: P'_{\text{U}(1)} \times P_{\text{Spin}(n)} \xrightarrow{\pi_\chi} P_{\text{Spin}^c(n)}|_{B_X} \xrightarrow{\pi_{r^c}} (P_{\text{U}(1)} \times FX)|_{B_X}$$

Let $L'(B_X) := P'_{\text{U}(1)} \times_\mu \mathbb{C}$. By Proposition 15.23 (p. 409) $L'(B_X) \otimes L'(B_X) \xrightarrow{\sim} L|_{B_X}$ naturally, since $\phi: \mathbb{C} \otimes \mathbb{C} \rightarrow \mathbb{C}$ (given by $\phi(w_1 \otimes w_2) := w_1 w_2$) satisfies

$$\phi((\mu \otimes \mu)(z))(w_1 \otimes w_2) = \phi(z w_1 \otimes z w_2) = z^2 w_1 w_2 = \mu(\mu^2(z))(\phi(w \otimes w')).$$

Also using Proposition 15.23 again, we have

$$\phi_{\times} : L'(B_X) \otimes \Sigma_{2m}(B_X) \xrightarrow{\sim} \Sigma_{2m}^c(X)|_{B_X}.$$

Indeed in this case, let $\phi : \mathbb{C} \otimes \Sigma_{2m} \rightarrow \Sigma_{2m}$ be given by $\phi(w \otimes \psi) = w\psi$, and note that for $(z, \sigma) \in \mathrm{U}(1) \times \mathrm{Spin}(2m)$, we have χ -equivariance in the sense

$$\begin{aligned} \phi((z, \sigma) \cdot (w \otimes \psi)) &= \phi(zw \otimes (\sigma \cdot \psi)) = zw(\sigma \cdot \psi) \\ &= z\sigma \cdot (w\psi) = \chi(z, \sigma) \cdot w\psi = \chi(z, \sigma) \cdot \phi(w \otimes \psi). \end{aligned}$$

Because of the naturality of the isomorphism $\phi_{\times}$, the twisted Dirac operator

$$\mathcal{D}^{L'(B_X)} \in \mathrm{End}(C^\infty(L'(B_X) \otimes \Sigma_{2m}(B_X)))$$

corresponds to $\mathcal{D}_c \in \mathrm{End}(C^\infty(\Sigma_{2m}^c(X)|_{B_X}))$, in the sense that

$$\mathcal{D}^{L'(B_X)}(\psi) = \phi_{\times}^{-1}(\mathcal{D}_c(\phi_{\times}(\psi))).$$

PROPOSITION 18.39. *For a Spin^c -structure $\pi_{r^c} : P_{\mathrm{Spin}^c(n)} \rightarrow P_{\mathrm{U}(1)} \times FX$, let $\Omega^\omega \in \Omega^2(X, i\mathbb{R})$ denote the curvature of the connection ω on $P_{\mathrm{U}(1)}$, and let S be the scalar curvature of X . For $\psi \in C^\infty(\Sigma_c(X))$, and an orthonormal frame $E_1, \dots, E_n$ at $x \in X$, let $\mathfrak{R}_x^\omega \in \mathbb{C}l(TM)_x$ be defined by*

$$\mathfrak{R}_x^\omega = \frac{1}{2} \sum_{j,k} \Omega_{jk}^\omega E_j E_k, \text{ and let } (\mathfrak{R}^\omega \psi)(x) := \mathfrak{R}_x^\omega \cdot \psi(x).$$

Then, we have

$$(18.27) \quad \mathcal{D}_c^2 \psi = -\Delta \psi + \frac{1}{2} \mathfrak{R}^\omega \psi + \frac{1}{4} S \psi.$$

PROOF. Since $\mathcal{D}_c$ is locally a twisted Dirac operator, this (18.27) is a consequence of Proposition 17.27 (p. 537). Note that we have the factor $\frac{1}{2}$ in $\frac{1}{2} \mathfrak{R}^\omega \psi$ since the local Dirac operator is twisted by $L' = P'_{\mathrm{U}(1)} \times_\mu \mathbb{C}$, rather than

$$L = P_{\mathrm{U}(1)} \times_\mu \mathbb{C} \xrightarrow{\sim} L' \otimes L',$$

and the curvature $\Omega^{\omega'} \in \Omega^2(X, i\mathbb{R})$ of the *lift* $\omega' := \frac{1}{2} \pi_1^*(\omega)$ of ω to $P'_{\mathrm{U}(1)}$ is $\frac{1}{2} \Omega^\omega$. Note since $\pi_1 : P'_{\mathrm{U}(1)} \rightarrow P_{\mathrm{U}(1)}|_{B_X}$ is μ^2 -equivariant, $\pi_{1*}(A^*) = 2A^*$ for $A \in \mathfrak{u}(1)$ so that (as required of a connection)

$$\omega'(A^*) = \frac{1}{2} \pi_1^*(\omega)(A^*) = \frac{1}{2} \omega(\pi_{1*}(A^*)) = \frac{1}{2} \omega(2A^*) = A. \quad \square$$

Motivating the Seiberg-Witten Equations. One way to motivate the Seiberg-Witten equations without delving into supersymmetric QCD ([386]) is to try to generalize to 4-manifolds with Spin^c structures, the fact that spin manifolds with positive scalar curvature have no nonzero harmonic spinors (see Corollary 17.28, p. 537). Mimicking the computation in the proof of Corollary 17.28, we have for $\psi \in C^\infty(\Sigma_c(X))$

$$\begin{aligned} \|\mathcal{D}_c^2 \psi\|^2 &= (\mathcal{D}_c^2 \psi, \psi) = (-\Delta \psi + \frac{1}{2} \mathfrak{R}^\omega \psi + \frac{1}{4} S \psi, \psi) \\ (18.28) \quad &= \left\| \nabla^{(\omega \oplus \theta)^c} \psi \right\|^2 + \frac{1}{2} (\mathfrak{R}^\omega \psi, \psi) + \frac{1}{4} (S \psi, \psi). \end{aligned}$$

Note that

$$\begin{aligned} \langle \mathfrak{R}^\omega \psi, \psi \rangle &= \left\langle \frac{1}{2} \sum_{j,k} \Omega_{jk}^\omega E_j E_k \cdot \psi(x), \psi(x) \right\rangle \\ &= \frac{1}{2} \sum_{j,k} \Omega_{jk}^\omega \langle E_j E_k \cdot \psi(x), \psi(x) \rangle. \end{aligned}$$

Let $\Omega^\omega = \Omega^+ + \Omega^-$ be the decomposition of Ω^ω into its self-dual and anti-self-dual parts, and let $\mathfrak{R}^\omega = \mathfrak{R}^+ + \mathfrak{R}^-$ be the corresponding decomposition of $\mathfrak{R}^\omega$. We claim that

$$(\mathfrak{R}^\omega \psi, \psi) = (\mathfrak{R}^+ \psi^+, \psi^+) + (\mathfrak{R}^- \psi^-, \psi^-),$$

where $\psi = \psi^+ + \psi^-$ is the decomposition of

$$\psi \in C^\infty(\Sigma_c(X)) = C^\infty(\Sigma_c^+(X)) \oplus C^\infty(\Sigma_c^-(X)).$$

Indeed, for $\nu_{\mathbb{C}} := i^2 e_1 e_2 e_3 e_4 = -e_1 e_2 e_3 e_4$, we have $\nu_{\mathbb{C}} \mathfrak{R}^\pm = \pm \mathfrak{R}^\pm$, since $\nu_{\mathbb{C}}^2 = \text{Id}$ and

$$\begin{aligned} \nu_{\mathbb{C}} e_2 e_3 &= -e_1 e_2 e_3 e_4 e_2 e_3 = -e_1 e_2 e_3 e_2 e_3 e_4 = e_1 e_4, \\ \nu_{\mathbb{C}} e_3 e_1 &= -e_1 e_2 e_3 e_4 e_3 e_1 = e_2 e_3 e_4 e_3 = e_2 e_4, \quad \text{and} \\ \nu_{\mathbb{C}} e_1 e_2 &= -e_1 e_2 e_3 e_4 e_1 e_2 = -e_1 e_2 e_1 e_2 e_3 e_4 = e_3 e_4. \end{aligned}$$

Thus, $\nu_{\mathbb{C}} \mathfrak{R}^\pm \psi^\pm = \pm \mathfrak{R}^\pm \psi^\pm \Rightarrow \mathfrak{R}^\pm \psi^\pm \in C^\infty(\Sigma_c^\pm(X))$. However, we know that $\mathfrak{R}^\pm \psi^\pm \in C^\infty(\Sigma_c^+(X))$, since $\mathfrak{R}_x = \frac{1}{2} \sum_{j,k} \Omega_{jk}^\omega E_j E_k$ is in the even part of $\mathbb{C}l(TM)_x$. Thus, $\mathfrak{R}^- \psi^+ = 0$ and $\mathfrak{R}^+ \psi^+ \in C^\infty(\Sigma_c^+(X))$. Similarly, $\mathfrak{R}^+ \psi^- = 0$ and $\mathfrak{R}^- \psi^- \in C^\infty(\Sigma_c^-(X))$. Thus, (18.28) becomes

$$\|\mathcal{D}_c^2 \psi\|^2 = \left\| \nabla^{(\omega \oplus \theta)^c} \psi \right\|^2 + \frac{1}{2} (\mathfrak{R}^+ \psi^+, \psi^+) + \frac{1}{2} (\mathfrak{R}^- \psi^-, \psi^-) + \frac{1}{4} (S\psi, \psi).$$

In particular,

$$(18.29) \quad \|\mathcal{D}_c^2 \psi^+\|^2 = \left\| \nabla^{(\omega \oplus \theta)^c} \psi^+ \right\|^2 + \frac{1}{2} (\mathfrak{R}^+ \psi^+, \psi^+) + \frac{1}{4} (S\psi^+, \psi^+).$$

Note that at $x \in X$,

$$\begin{aligned} \langle \mathfrak{R}^\omega(x) \psi^+(x), \psi^+(x) \rangle &= \left\langle \frac{1}{2} \sum_{j,k} \Omega_{jk}^{\omega^+} E_j E_k \cdot \psi^+(x), \psi^+(x) \right\rangle \\ &= \frac{1}{2} \sum_{j,k} \Omega_{jk}^{\omega^+} \langle E_j E_k \cdot \psi^+(x), \psi^+(x) \rangle \\ (18.30) \quad &= \langle \Omega_x^{\omega^+}, q(\psi^+(x)) \rangle, \end{aligned}$$

where $q(\psi^+(x))$ is the self-dual part of

$$(18.31) \quad Q(\psi^+(x)) := \frac{1}{2} \sum_{j,k} \langle E_j E_k \cdot \psi^+(x), \psi^+(x) \rangle \varphi^j \wedge \varphi^k \in \Lambda_x^2(X, i\mathbb{R}).$$

Note that $Q(\psi^+(x))$ has values in $i\mathbb{R}$, since

$$\begin{aligned} \langle E_j E_k \cdot \psi^+(x), \psi^+(x) \rangle \varphi^j \wedge \varphi^k &= \langle \psi^+(x), E_k E_j \psi^+(x) \rangle \varphi^j \wedge \varphi^k \\ &= -\langle \psi^+(x), E_k E_j \psi^+(x) \rangle \varphi^k \wedge \varphi^j = -\overline{\langle E_k E_j \psi^+(x), \psi^+(x) \rangle} \varphi^k \wedge \varphi^j. \end{aligned}$$

The Unperturbed and the Perturbed S-W Equations. Since q appears throughout S-W theory, it is fitting to make a formal definition.

DEFINITION 18.40. The **quadratic map** $q: C^\infty(\Sigma_c^+(X)) \rightarrow \Omega^{2+}(X, i\mathbb{R})$ is defined by

$$q(\psi^+)(x) = \frac{1}{2} (1 + *) Q(\psi^+(x)),$$

where $Q(\psi^+(x))$ is given by (18.31). See also Remarks 18.42 and 18.44 below.

From (18.29) and (18.30), we obtain

$$\|\mathcal{D}_c^2 \psi^+\|^2 = \left\| \nabla^{(\omega \oplus \theta)^c} \psi^+ \right\|^2 + \frac{1}{2} \langle \Omega^{\omega^+}, q(\psi^+) \rangle + \frac{1}{4} \langle S \psi^+, \psi^+ \rangle,$$

and perhaps the simplest way to guarantee that

$$\mathcal{D}_c \psi^+ = 0 \text{ and } 0 \neq \text{scalar curvature } S \geq 0 \quad \Rightarrow \quad \psi^+ = 0,$$

is to assume that $\Omega^{\omega^+} = q(\psi^+)$ so that $\frac{1}{2} \langle \Omega^{\omega^+}, q(\psi^+) \rangle = \frac{1}{2} |q(\psi^+)|^2 \geq 0$. We write $\mathcal{D}_c$ as $\mathcal{D}_c^\omega$ and Ω^+ as Ω^{ω^+} , to indicate their dependence on ω .

DEFINITION 18.41. (a) Based on the above motivation, the (unperturbed) **S-W equations** (S-W for Seiberg-Witten) for the pair (ω, ψ^+) are simply

$$\mathcal{D}_c^\omega \psi^+ = 0 \quad \text{and} \quad \Omega^{\omega^+} = q(\psi^+).$$

An immediate consequence of our derivation is that when $0 \neq S \geq 0$, (ω, ψ^+) is a solution of the S-W equations if and only if $\psi^+ = 0$ and $\Omega^{\omega^+} = 0$ (i.e., ω has anti-self-dual curvature).

(b) Since the space of solutions of the S-W equations is not always nice, it is generally necessary to study the **perturbed S-W equations**

$$(18.32) \quad \mathcal{D}_c^\omega \psi^+ = 0 \quad \text{and} \quad \Omega^{\omega^+} = q(\psi^+) + \eta,$$

where $\eta \in \Omega^{2+}(X, i\mathbb{R})$ is a given self-dual 2-form which supplies the perturbation.

REMARK 18.42. The quadratic map $q: C^\infty(\Sigma_c^+(X)) \rightarrow \Omega^{2+}(X, i\mathbb{R})$ is induced by a pointwise map $q_x: \Sigma_c^+(X)_x \rightarrow \Lambda_x^{2+}(X, i\mathbb{R})$. This q_x is derived from a purely algebraic quadratic map $q_0: \Sigma_2^+ \rightarrow i\Lambda^{2+}(\mathbb{R}^4)$, given by

$$\begin{aligned} q_0(\psi) &= \left(\frac{1}{2} \sum_{j,k} \langle e_j e_k \psi^+, \psi^+ \rangle e_j \wedge e_k \right)^+ \\ &= \langle e_2 e_3 \psi^+, \psi^+ \rangle e_2 \wedge e_3 + \langle e_1 e_4 \psi^+, \psi^+ \rangle e_1 \wedge e_4 + \cdots \\ &= \left\langle \frac{1}{2} (e_2 e_3 + e_1 e_4) + \frac{1}{2} (e_2 e_3 - e_1 e_4) \psi^+, \psi^+ \right\rangle e_2 \wedge e_3 \\ &\quad + \left\langle \frac{1}{2} (e_2 e_3 + e_1 e_4) - \frac{1}{2} (e_2 e_3 - e_1 e_4) \psi^+, \psi^+ \right\rangle e_1 \wedge e_4 + \cdots \\ &= \left\langle \frac{1}{2} (e_2 e_3 + e_1 e_4) \psi^+, \psi^+ \right\rangle (e_2 \wedge e_3 + e_1 \wedge e_4) + \cdots \\ &= \frac{1}{2} \langle (e_2 e_3 + e_1 e_4) \cdot \psi^+, \psi^+ \rangle (e_2 \wedge e_3 + e_1 \wedge e_4) \\ &\quad + \frac{1}{2} \langle (e_3 e_1 + e_2 e_4) \cdot \psi^+, \psi^+ \rangle (e_3 \wedge e_1 + e_2 \wedge e_4) \\ &\quad + \frac{1}{2} \langle (e_1 e_2 + e_3 e_4) \cdot \psi^+, \psi^+ \rangle (e_1 \wedge e_2 + e_3 \wedge e_4). \end{aligned}$$

EXERCISE 18.43. We can make $q_0(\psi)$ more explicit by identifying Σ_2^+ with $\mathbb{C}^2$ and (in view of Example 17.9, p. 516) by using the fact that Clifford multiplication by $\frac{1}{2}(e_2 e_3 + e_1 e_4)$ corresponds to quaternionic multiplication by $\mathbf{i}$ on $\mathbb{H}$, or by $i\sigma_1$ on $\mathbb{C}^2$, where σ_1 denotes the first Pauli matrix (see 14.32, p. 382), etc.. Verify that

$$\begin{aligned} \text{(a)} \quad q_0(\psi) &= i(\psi_2 \bar{\psi}_1 + \psi_1 \bar{\psi}_2)(e_2 \wedge e_3 + e_1 \wedge e_4) \\ &\quad + (\psi_2 \bar{\psi}_1 - \psi_1 \bar{\psi}_2)(e_3 \wedge e_1 + e_2 \wedge e_4) \\ &\quad + (\psi_1 \bar{\psi}_1 - \psi_2 \bar{\psi}_2)(e_1 \wedge e_2 + e_3 \wedge e_4) \in i\Lambda^{2+}(\mathbb{R}^4). \end{aligned}$$

$$\text{(b)} \quad \frac{1}{2} |q_0(\psi)|^2 = |\psi|^4.$$

REMARK 18.44. Note that $q_0(\psi) = \tilde{q}_0(\psi, \psi)$ where the real bilinear form $\tilde{q}_0$ is given by

$$\begin{aligned}\tilde{q}_0(\psi, \xi) &= i(\psi_2 \bar{\xi}_1 + \psi_1 \bar{\xi}_2)(e_2 \wedge e_3 + e_1 \wedge e_4) \\ &\quad + (\psi_2 \bar{\xi}_1 - \psi_1 \bar{\xi}_2)(e_3 \wedge e_1 + e_2 \wedge e_4) \\ &\quad + i(\psi_1 \bar{\xi}_1 - \psi_2 \bar{\xi}_2)(e_1 \wedge e_2 + e_3 \wedge e_4) \in \mathbb{C} \otimes \Lambda^{2+}(\mathbb{R}^4),\end{aligned}$$

or equivalently

$$\begin{aligned}\tilde{q}_0(\psi, \xi) &= \frac{1}{2}(q_0(\psi + \xi) - q_0(\psi) - q_0(\xi)) \\ &\quad + \frac{i}{2}(q_0(\psi + i\xi) - q_0(\psi) - q_0(\xi)).\end{aligned}$$

Also observe that $\tilde{q}_0(\cdot, \cdot)$ is linear in the first slot, conjugate linear in the second slot, and $\tilde{q}_0(\xi, \psi) = -\tilde{q}_0(\psi, \xi)$ so that $\tilde{q}_0(\psi, \psi) \in i\Lambda^{2+}(\mathbb{R}^4)$. Similar statements hold for the form

$$(18.33) \quad \tilde{q}: C^\infty(\Sigma_c^+(X)) \times C^\infty(\Sigma_c^+(X)) \longrightarrow \Omega^{2+}(X, \mathbb{C})$$

associated with $q: C^\infty(\Sigma_c^+(X)) \rightarrow \Omega^{2+}(X, i\mathbb{R})$.

3. Generic Regularity of the Moduli Spaces

Gauge Transformations and the Moduli Space of Solutions of the Perturbed S-W Equations. A certain subgroup $\text{GA}_1(P_{\text{Spin}^c(n)})$ of the group of gauge transformations $\text{GA}(P_{\text{Spin}^c(n)})$ acts on the space of solutions (ω, ψ^+) of the perturbed S-W equations. In this context, the quotient space is known as the *moduli space*. We will show that for a generic choice of the perturbation η , the moduli space is a compact manifold. The Seiberg-Witten invariant is obtained by integrating a certain form over this manifold. Much of the effort involved is directed toward showing that this Seiberg-Witten invariant is well-defined, independent of a suitable choice of perturbation η and Riemannian metric for X , so that it only depends on the differentiable structure on X and the choice of Spin^c structure.

NOTE. Our notation may appear to be a bit nonstandard. Readers trained in DONALDSON's pioneering work may expect the gauge groups to be denoted by $\mathcal{G}$ and the space of connections by $\mathcal{A}$, possibly with some Sobolev decoration, see our Translation Table 16.1 (p.461). Younger readers will not bother and, hopefully, enjoy our rather classical style of notation.

The subgroup $\text{GA}_1(P_{\text{Spin}^c(n)})$ of the group $\text{GA}(P_{\text{Spin}^c(n)})$ of gauge transformations of $P_{\text{Spin}^c(n)} \rightarrow X$ is defined as follows. For $s \in C^\infty(X, \text{U}(1))$, note that

$$[s(x), 1] = \{\pm(s(x), 1)\} \in \frac{\text{U}(1) \times \text{Spin}(n)}{\{\pm(1, 1)\}} = \text{Spin}^c(n)$$

is in the center of $\text{Spin}^c(n)$. Let $F_s \in C^\infty(P_{\text{Spin}^c(n)}, P_{\text{Spin}^c(n)})$ be given by

$$F_s(p) := p \cdot [s(\pi^c(p)), 1],$$

where $\pi^c: P_{\text{Spin}^c(n)} \rightarrow X$, is in $\text{GA}(P_{\text{Spin}^c(n)})$. Then $F_s \in \text{GA}(P_{\text{Spin}^c(n)})$, since

$$(18.34) \quad F_s(pg) = pg \cdot [s(\pi^c(p)), 1] = p \cdot [s(\pi^c(p)), 1] g = F_s(p)g,$$

for any $g \in \text{Spin}^c(n)$. Thus, via $s \mapsto F_s$, we may regard $C^\infty(X, \text{U}(1))$ as a subgroup, say $\text{GA}_1(P_{\text{Spin}^c(n)})$, of $\text{GA}(P_{\text{Spin}^c(n)})$. Note that for $\pi_{r^c} : P_{\text{Spin}^c(n)} \rightarrow P_{\text{U}(1)} \times FX$, $x = \pi^c(p)$ with $p \in P_{\text{Spin}^c(n)}$, we have

$$\pi_{r^c}(F_s(p)) = \pi_{r^c}(p \cdot [s(x), 1]) = \pi_{r^c}(p) \cdot r^c([s(x), 1]) = \pi_{r^c}(p) \cdot (s(x)^2, \text{Id}).$$

Thus, $F_s \in \text{GA}_1(P_{\text{Spin}^c(n)})$ induces the gauge transformation $p_1 \mapsto p_1 s(x)^2$ on $P_{\text{U}(1)}$. Hence, using Proposition 15.29 (p. 411) with $f_s \in C(P_{\text{U}(1)}, \text{U}(1))$, given by

$$f_s(p_1) = p_1 s(\pi_1(p_1))^2 = p_1 ((\pi_1^* s)(p_1))^2 = p_1 (\pi_1^* s^2)(p_1)$$

(where $\pi_1 : P_{\text{U}(1)} \rightarrow X$), we have that $C^\infty(X, \text{U}(1))$ acts on the set $\mathcal{C}(P_{\text{U}(1)})$ of connections ω on $P_{\text{U}(1)}$ via

$$\begin{aligned} s \cdot \omega &= f_s f_{s*}^{-1} + f_s \omega f_s^{-1} = f_s f_{s*}^{-1} + \omega = (\pi_1^* s^2) d(\pi_1^* s^{-2}) + \omega \\ &= \pi_1^* (s^2 ds^{-2}) + \omega = \pi_1^* (-s^2 2s^{-3} ds) + \omega = \omega + \pi_1^* (-2s^{-1} ds). \end{aligned}$$

Moreover, Proposition 15.29 implies that $C^\infty(X, \text{U}(1))$ ultimately acts on the space $C^\infty(X, \Sigma_c^+(X))$ via the simple rule

$$(s \cdot \psi)(x) = s(x) \psi(x).$$

We show that if (ω, ψ) solves the S-W equations, then

$$(18.35) \quad s \cdot (\omega, \psi) := (s \cdot \omega, s \cdot \psi) = (\omega + \pi_1^* (-2s^{-1} ds), s\psi)$$

(for all $s \in C^\infty(X, \text{U}(1))$) is also a solution. By Corollary 15.30 (p. 412) and the fact that the group $\text{U}(1)$ of $P_{\text{U}(1)}$ is abelian, $\Omega^{s \cdot \omega} = \pi_1^*(s^2) \Omega^\omega \pi_1^*(s^{-2}) = \Omega^\omega$. Alternatively,

$$\begin{aligned} \Omega^{s \cdot \omega} &= d(s \cdot \omega) = d(\omega + \pi_1^* (-2s^{-1} ds)) = d\omega - 2\pi_1^* (d(s^{-1} ds)) \\ &= d\omega - 2\pi_1^* (-s^{-2} ds \wedge ds + s^{-1} d^2 s) = \Omega^\omega, \end{aligned}$$

since $ds \wedge ds = 0$ and $d^2 s = 0$. Also, since the inner product on $\Sigma_c^+(X)$ is Hermitian, we have

$$q(s \cdot \psi) = q(s\psi) = s \bar{s} q(\psi) = |s|^2 q(\psi) = q(\psi).$$

Hence, as scalar multiplication does not affect duality, we have

$$(18.36) \quad \Omega^{\omega+} = q(\psi) + \eta \Rightarrow \Omega^{(s \cdot \omega)+} = \Omega^{\omega+} = q(\psi) + \eta = q(s \cdot \psi) + \eta.$$

Using Proposition 15.27 (p. 410) and the linearity of Clifford multiplication, we also have

$$(18.37) \quad \mathcal{D}_c^{s \cdot \omega}(s \cdot \psi) = s \cdot \mathcal{D}_c^\omega \psi, \text{ so that } \mathcal{D}_c^\omega \psi = 0 \Rightarrow \mathcal{D}_c^{s \cdot \omega}(s \cdot \psi) = 0.$$

We denote the orbit of $(\omega, \psi) \in \mathcal{C}(P_{\text{U}(1)}) \times C^\infty(\Sigma_c^+(X))$ under $C^\infty(X, \text{U}(1))$ by

$$[\omega, \psi] := \{s \cdot (\omega, \psi) : s \in C^\infty(X, \text{U}(1))\}.$$

DEFINITION 18.45. For a fixed self-dual $\eta \in \Omega^{2+}(X, i\mathbb{R})$, the set

$$M_\eta := \{[\omega, \psi] : \mathcal{D}_c^\omega \psi^+ = 0 \text{ and } \Omega^{\omega+} = q(\psi^+) + \eta\}$$

of orbits of solutions (ω, ψ) of the perturbed S-W equations is known as the **moduli space for the Spin^c structure** $(P_{\text{Spin}^c(n)}, P_{\text{U}(1)})$.

The Formal Dimension of the Moduli Space. M_η is not always a manifold in a natural way. However, we will show that there are generic perturbations η such that M_η (if nonempty) is naturally a finite-dimensional manifold at points $[(\omega, \psi)]$ where $\psi \neq 0$.

We compute the dimension of M_η formally as follows. Any two connections on $P_{U(1)}$ differ by a one-form which is the pull-back of a one-form on the base X . Thus, $\mathcal{C}(P_{U(1)})$ is an affine space with associated vector space

$$\bar{\Omega}^1(P_{U(1)}, i\mathbb{R}) \xrightarrow{\pi_1^*} \Omega^1(X, i\mathbb{R}),$$

which then formally serves as the tangent space $T_\omega \mathcal{C}(P_{U(1)})$. The formal tangent space of the orbit of a point $(\omega, \psi) \in \mathcal{C}(P_{U(1)}) \times C^\infty(\Sigma_c^+(X))$ under the action of $C^\infty(X, U(1))$ is the subspace of

$$T_{(\omega, \psi)}(\mathcal{C}(P_{U(1)}) \times C^\infty(\Sigma_c^+(X))) := \Omega^1(P_{U(1)}, i\mathbb{R}) \oplus C^\infty(\Sigma_c^+(X))$$

consisting of elements of the form (where $\theta \in C^\infty(X, \mathbb{R})$)

$$\begin{aligned} \left. \frac{d}{dt} (e^{it\theta} \cdot (\omega, \psi)) \right|_{t=0} &= \left. \frac{d}{dt} (\omega + \pi_1^*(-2e^{-it\theta} d(e^{it\theta})), e^{it\theta} \psi) \right|_{t=0} \\ &= (-2id\theta, i\theta\psi) \in \Omega^1(X, i\mathbb{R}) \times C^\infty(\Sigma_c^+(X)), \end{aligned}$$

where we have (and will continue) to identify $\bar{\Omega}^1(P_{U(1)}, i\mathbb{R})$ and $\Omega^1(X, i\mathbb{R})$. Now, $\Omega^1(P_{U(1)}, i\mathbb{R}) \oplus C^\infty(\Sigma_c^+(X))$ has an inner product, given by

$$\langle (i\alpha, \xi), (i\alpha', \xi') \rangle = \int_X h(\alpha, \alpha') + \Re(\langle \xi, \xi' \rangle) \nu_h,$$

where $h(\alpha, \alpha')$ denotes the usual inner product on covectors and ν_h denotes the volume form, each induced by the Riemannian metric h on X . A vector $(i\alpha, \xi)$ is normal to the orbit if we have (where $\delta = - * d *$ denotes the formal L^2 -adjoint of d)

$$\begin{aligned} 0 &= \langle (i\alpha, \xi), (-2id\theta, i\theta\psi) \rangle = \langle \alpha, -2d\theta \rangle + \frac{1}{2}(\langle \xi, i\theta\psi \rangle + \langle i\theta\psi, \xi \rangle) \\ &= \langle -2(\delta\alpha) - \frac{i}{2}(\langle \xi, \psi \rangle - \langle \psi, \xi \rangle), \theta \rangle \text{ for all } \theta \in C^\infty(X, \mathbb{R}), \text{ or} \end{aligned}$$

$$(18.38) \quad i\delta\alpha + \frac{1}{4}(\langle \psi, \xi \rangle - \langle \xi, \psi \rangle) = 0.$$

Consider the so-called **Seiberg-Witten function**

$$(18.39) \quad \Phi^\times : \mathcal{C}(P_{U(1)}) \times C^\infty(\Sigma_c^+(X)) \longrightarrow \Omega^{2+}(X, i\mathbb{R}) \oplus C^\infty(\Sigma_c^+(X)),$$

given by

$$(18.40) \quad \Phi^\times(\omega, \psi) = (\Omega^{\omega+} - q(\psi) - \eta, \mathcal{D}_c^\omega \psi).$$

The set of solutions of the S-W equations is $(\Phi^\times)^{-1}(0, 0)$. We formally compute the differential

$$\begin{aligned} \Phi_{*(\omega, \psi)}^\times(i\alpha, \xi) &= \left. \frac{d}{dt} (\Omega^{(\omega+t\alpha)+} - q(\psi + t\xi), \mathcal{D}_c^{\omega+t\alpha}(\psi + t\xi)) \right|_{t=0} \\ &= (i(d\alpha)^+ - \tilde{q}(\xi, \psi) - \tilde{q}(\psi, \xi), \mathcal{D}_c^\omega \xi + \frac{1}{2}i\alpha \cdot \psi), \end{aligned}$$

where $\alpha \cdot \psi$ is shorthand for $\mathbf{c}(\alpha^\# \otimes \psi)$ (i.e., Clifford multiplication of ψ by the vector field $\alpha^\#$ dual to the one-form α).

Since the tangent space of the moduli space M at $[\omega, \psi]$ can be formally identified with the intersection of $\text{Ker } \Phi_{*(\omega, \psi)}^\times$ with the normal space of the orbit of the action of $C^\infty(X, \text{U}(1))$ through (ω, ψ) , we see that formally the tangent space of M at $[(\omega, \psi)]$ is the kernel of the real operator

$$(18.41) \quad B: \Omega^1(X, i\mathbb{R}) \oplus C^\infty(\Sigma_c^+(X)) \longrightarrow C^\infty(X, \mathbb{R}) \oplus \Omega^{2+}(X, i\mathbb{R}) \oplus C^\infty(\Sigma_c^-(X)),$$

given by

$$B(i\alpha, \xi) := \left(i\delta\alpha + \frac{1}{4}(\langle \psi, \xi \rangle - \langle \xi, \psi \rangle), \Phi_{*(\omega, \psi)}^\times(i\alpha, \xi) \right).$$

We will now compute the index B , which provides a lower bound on $\dim(\text{Ker } B)$. In general, $\dim(\text{Coker } B) \neq 0$, but later we will show that for a generic choice of self-dual 2-form η , $\text{Coker}(B) = 0$ at any point in $(\Phi_\eta^\times)^{-1}(0, 0)$ for which $\psi \neq 0$. Hence the index of B will turn out to be the dimension of a (perturbed) moduli space.

One consequence of the *Atiyah-Singer Index Theorem* is that the index of an elliptic operator is determined by its highest order part. The top order part of differential operator B is the first-order differential operator

$$(18.42) \quad B_1(i\alpha, \xi) := \left(\delta(i\alpha), d(i\alpha)^+, \mathcal{D}_c^\omega \xi \right) = (\delta \oplus d^+ \oplus \mathcal{D}_c^\omega)(i\alpha, \xi).$$

Each of the operators

$$\begin{aligned} \delta \oplus d^+ &: \Omega^1(X, i\mathbb{R}) \rightarrow \Omega^0(X, i\mathbb{R}) \oplus \Omega^{2+}(X, i\mathbb{R}) \quad \text{and} \\ \mathcal{D}_c^\omega &: C^\infty(\Sigma_c^+(X)) \rightarrow C^\infty(\Sigma_c^-(X)) \end{aligned}$$

is elliptic. Indeed, $\delta \oplus d^+$ is elliptic, since we have previously shown that $\delta \oplus d^-$ is elliptic (see the proof of Theorem 16.17, p. 491, where $\mathcal{T}_0 := \delta \oplus d^-$) and $\delta \oplus d^+$ results from $\delta \oplus d^-$ by changing the orientation of X , which does not affect ellipticity. The formal adjoint of $(\delta \oplus d^+)^*$ is $d \oplus \delta|_{\Omega^{2+}(X, i\mathbb{R})}$, and

$$\begin{aligned} \text{index}(\delta \oplus d^+) &= \dim \text{Ker}(\delta \oplus d^+) - \dim \text{Ker}((\delta \oplus d^+)^*) = b_1 - (1 + b_2^+) \\ &= \frac{1}{2}(b_1 + b_3) - \left(1 + \frac{1}{2}(b_2^+ - b_2^-) + \frac{1}{2}(b_2^+ + b_2^-)\right) \\ &= -\frac{1}{2}(1 - b_1 + b_2 - b_3 + 1) - \frac{1}{2} \text{sig}(X) \\ &= -\frac{1}{2}(\chi(X) + \text{sig}(X)). \end{aligned}$$

Now $\mathcal{D}_c^\omega$ is locally a Dirac operator twisted by L' . Thus, we may apply the *Local Index Formula for twisted Dirac operators* (Theorem 17.49, p. 577). Since locally $L' \otimes L' = L$, on the level of forms we have (where $\omega' := \frac{1}{2}\pi_1^*(\omega)$)

$$\begin{aligned} c_1(L', \omega') &= 2c_1(L, \omega), \quad \text{and} \\ \text{ch}(L', \omega') &= 1 + c_1(L', \omega') + \frac{1}{2}c_1(L', \omega')^2 \\ &= 1 + \frac{1}{2}c_1(L, \omega) + \frac{1}{8}c_1(L, \omega)^2. \end{aligned}$$

Then the *Local Index Formula* yields

$$\begin{aligned}
 \text{index } \mathcal{D}_c^\omega &= \left(1 + \frac{1}{2}c_1(L) + \frac{1}{8}c_1(L)^2 \smile \widehat{\mathbf{A}}(X)\right) [X] \\
 &= \left(1 + \frac{1}{2}c_1(L) + \frac{1}{8}c_1(L)^2 \smile \left(1 - \frac{1}{24}p_1(TX)\right)\right) [X] \\
 &= \left(\frac{1}{8}c_1(L)^2 - \frac{1}{24}p_1(TX)\right) [X] \\
 &= \frac{1}{8}c_1(L)^2 [X] - \frac{1}{24}3 \text{sig}(X) = \frac{1}{8}(c_1(L)^2 [X] - \text{sig}(X)),
 \end{aligned}$$

where $p_1(TX)[X] = 3 \text{sig}(X)$ by the *Hirzebruch Signature Theorem* (Theorem 17.64, p. 605). Since index B will turn out to be the dimension of a (perturbed) moduli space, we denote index B by $d(X, L)$. In summary, the index of the real operator B is then given by

$$\begin{aligned}
 d(X, L) &:= \text{index } B = \text{index } B_1 = \text{index}(\delta \oplus d^+) + \text{index}_{\mathbb{R}} \mathcal{D}_c^\omega \\
 &= b_1 - (1 + b_2^+) + \text{index}_{\mathbb{R}} \mathcal{D}_c^\omega \\
 &= -\frac{1}{2}(\chi(X) + \text{sig}(X)) + 2 \cdot \frac{1}{8}(c_1(L)^2 [X] - \text{sig}(X)) \\
 (18.43) \quad &= \frac{1}{4}(c_1(L)^2 - 2\chi(X) - 3 \text{sig}(X)).
 \end{aligned}$$

REMARK 18.46. Note that as $\text{index}_{\mathbb{R}}(\mathcal{D}_c^\omega) = 2 \cdot \text{index}_{\mathbb{C}}(\mathcal{D}_c^\omega)$ is even,

$$\text{index}_{\mathbb{R}}(B) \equiv \text{index}(\delta \oplus d^+) \pmod{2}.$$

Since $\text{index}(\delta \oplus d^+) = b^1 - b^{2+} - 1$, $\text{index}_{\mathbb{R}}(B)$ is even if and only if $b^1 + b^{2+}$ is odd (i.e., $\text{index}_{\mathbb{R}}(B)$ and $b^1 + b^{2+}$ have opposite parity).

The Moduli Space as a Manifold. Having computed the formal dimension $d(X, L)$ of moduli space, one would like to verify that under suitable conditions it is a manifold. This requires the introduction of function spaces and hard analysis. The set of solutions of the S-W equations is $(\Phi^\times)^{-1}(0, 0)$. In this chapter, we have assumed thus far that all objects are in the C^∞ category. Spaces of C^∞ sections can be made into Fréchet spaces, but without extra conditions, the implicit function theorem fails for maps between Fréchet spaces. Thus, even if we could prove that $\Phi_{*(\omega, \psi)}^\times$ is onto, one could not deduce that $(\Phi^\times)^{-1}(0, 0)$ is a manifold. Instead, we enlarge the spaces involved to suitable Sobolev spaces which are Hilbert (or Banach) spaces. In that category, one has inverse and implicit function theorems, as we have seen in Sections 77.3 and/or 16.4. Moreover, we will need

THEOREM 18.47 (Unique Continuation, see [14]). *Let $E \rightarrow X$ be a vector bundle over a connected manifold X and let $D: C^\infty(E) \hookrightarrow$ be a second-order, elliptic differential operator whose symbol is a multiple of the identity at each nonzero covector (i.e., a scalar symbol). If $Du = 0$ and $u = 0$ on some open set, then $u = 0$ on X .*

For an elementary proof of the weak unique continuation property for perturbed Dirac type operators see [83, Theorem 8.2], elaborated in [70, 81] and [60, Theorem 1.33].

The appropriate Sobolev extension of the S-W function (18.39) is (for sufficiently large k)

$$\begin{aligned} (\Phi^\times)^{2,k+1} : \mathcal{C}^{2,k+1}(P_{U(1)}) \times W^{2,k+1}(\Sigma_c^+(X)) \\ \longrightarrow W^{2,k}(\Lambda^{2+}(X, i\mathbb{R})) \oplus W^{2,k}(\Sigma_c^-(X)). \end{aligned}$$

Note that we need $k+1 > \frac{4}{2}$ (i.e., $k \geq 2$) in order that q defines a bounded bilinear form on

$$W^{2,k+1}(\Sigma_c^+(X)) \times W^{2,k+1}(\Sigma_c^+(X)) \rightarrow W^{2,k+1}(\Lambda^{2+}(X, i\mathbb{R}))$$

according to Proposition 16.24, p.498. We remark that while a connection 1-form $\omega \in \mathcal{C}(P_{U(1)})$ is not a 1-form defined on X , any two connection 1-forms ω_1 and ω_0 on $P_{U(1)}$ differ by a 1-form $\omega_1 - \omega_0$ that uniquely projects to a 1-form on X which we also denote by $\omega_1 - \omega_0$. Thus, given a fixed arbitrary choice of a connection $\omega_0 \in \mathcal{C}(P_{U(1)})$, the space $\mathcal{C}(P_{U(1)})$ can be identified with $\Omega^1(X, i\mathbb{R})$, via $\omega_1 \leftrightarrow \omega_1 - \omega_0$. Then

$$\mathcal{C}^{2,k+1}(P_{U(1)}) := \omega_0 + W^{2,k+1}(\Lambda^1(X, i\mathbb{R})),$$

which is really independent of the choice of ω_0 .

Assume that $k \geq 2$. Let

$$\begin{aligned} W^{2,k+1}(\Sigma_c^+(X))^* &:= W^{2,k+1}(\Sigma_c^+(X)) - \{0\} \quad \text{and} \\ (18.44) \quad \mathcal{CWP}_k &:= \mathcal{C}^{2,k+1}(P_{U(1)}) \times W^{2,k+1}(\Sigma_c^+(X))^* \times W^{2,k}(\Lambda^{2+}(X, i\mathbb{R})). \end{aligned}$$

The tangent space of the Banach manifold $\mathcal{CWP}_k$ at (ω, ψ, η) is

$$T_{(\omega, \psi, \eta)} \mathcal{CWP}_k := W^{2,k+1}(\Lambda^1(X, i\mathbb{R})) \times W^{2,k+1}(\Sigma_c^+(X))^* \times W^{2,k}(\Lambda^{2+}(X, i\mathbb{R})).$$

Define

$$\begin{aligned} F : \mathcal{CWP}_k &\longrightarrow W^{2,k}(\Lambda^{2+}(X, i\mathbb{R})) \oplus W^{2,k}(\Sigma_c^-(X)) \quad \text{by} \\ (18.45) \quad F(\omega, \psi, \eta) &:= (\Phi^\times)^{2,k+1}(\omega, \psi) = (\Omega^{\omega+} - q(\psi) - \eta, \mathcal{D}_c^\omega \psi). \end{aligned}$$

THEOREM 18.48. *If for some triple $(\omega, \psi, \eta) \in \mathcal{CWP}_k$ we have $F(\omega, \psi, \eta) = 0$, then the differential*

$$F_* : T_{(\omega, \psi, \eta)} \mathcal{CWP}_k \longrightarrow W^{2,k}(\Lambda^{2+}(X, i\mathbb{R})) \oplus W^{2,k}(\Sigma_c^-(X))$$

at (ω, ψ, η) is given by

$$F_*(\omega', \psi', \eta') = \left((d\omega')^+ - \tilde{q}(\psi', \psi) - \tilde{q}(\psi, \psi') - \eta', \mathcal{D}_c^\omega \psi' + \frac{1}{2}\omega' \cdot \psi \right),$$

and F_* is onto.

PROOF. Note that for $\eta' \in W^{2,k}(\Lambda^{2+}(X, i\mathbb{R}))$, $F_*(0, 0, -\eta') = (\eta', 0)$, so that

$$\text{Im}(F_*) \supseteq W^{2,k}(\Lambda^{2+}(X, i\mathbb{R})) \oplus 0.$$

It suffices to show that for any $\xi' \in W^{2,k}(\Sigma_c^-(X))$, there is some $\omega' \in W^{2,k+1}(\Lambda^1(X, i\mathbb{R}))$ and $\psi' \in W^{2,k+1}(\Sigma_c^+(X))$, such that

$$\xi' = \mathcal{D}_c^\omega \psi' + \frac{1}{2}\omega' \cdot \psi,$$

since then

$$F_*(\omega', \psi', (d\omega')^+ - \tilde{q}(\psi', \psi) - \tilde{q}(\psi, \psi') - \eta') = (\eta', \xi').$$

Thus, it remains to show that the map

$$D: W^{2,k+1}(\Lambda^1(X, i\mathbb{R})) \times W^{2,k+1}(\Sigma_c^+(X)) \longrightarrow W^{2,k}(\Sigma_c^-(X))$$

given by

$$(18.46) \quad D(\omega', \psi') = \mathcal{D}_c^\omega \psi' + \frac{1}{2} \omega' \cdot \psi$$

is onto. Since $\mathcal{D}_c^\omega$ is elliptic, the operator D is also elliptic. Thus, according to Proposition 16.25 (applied to the elliptic formal adjoint D^* of D), D is onto if $\text{Ker}(D^*)$ is 0. We determine D^* as follows. For $\xi \in C^\infty(\Sigma_c^-(X))$, we have (where $(\cdot, \cdot)$ denotes the L^2 inner product on $C^\infty(\Sigma_c^-(X))$)

$$(\mathcal{D}_c^\omega \psi' + \frac{1}{2} \omega' \cdot \psi, \xi) = (\psi', \mathcal{D}_c^\omega \xi) + \int_X \langle \omega', i \text{Im}(\langle \frac{1}{2} \mathbf{c}(\cdot) \psi, \xi \rangle) \rangle_g \nu_g,$$

using the fact that ω' is $i\mathbb{R}$ -valued. Thus,

$$\begin{aligned} D^* \xi &= i \text{Im}(\langle \frac{1}{2} \mathbf{c}(\cdot) \psi, \xi \rangle) \oplus \mathcal{D}_c^\omega \xi \\ &= \frac{i}{4} (\langle \mathbf{c}(\cdot) \psi, \xi \rangle - \langle \xi, \mathbf{c}(\cdot) \psi \rangle) \oplus \mathcal{D}_c^\omega \xi. \end{aligned}$$

Hence

$$D^* \xi = 0 \Leftrightarrow \mathcal{D}_c^\omega \xi = 0 \quad \text{and} \quad \text{Im} \langle \mathbf{c}(\cdot) \psi, \xi \rangle = 0.$$

We have assumed that $\psi \neq 0$ and $\mathcal{D}_c^\omega \psi = 0$. If $\mathcal{D}_c^\omega \xi = 0$ and $\xi \neq 0$, then by the Theorem 18.47 (p.667), neither ψ nor ξ can vanish on an open set. (Note that we are actually applying Theorem 18.47 with $D = \mathcal{D}_c^{\omega*} \mathcal{D}_c^\omega$ which is a second-order operator with *scalar* symbol, and $\mathcal{D}_c^\omega \xi = 0 \Leftrightarrow \mathcal{D}_c^{\omega*} \mathcal{D}_c^\omega \xi = 0$.) Hence there must be a point $x \in X$ where both ψ and ξ are nonzero. At x the covector $\text{Im}(\langle \frac{1}{2} \mathbf{c}(\cdot) \psi, \xi \rangle)$ is nonzero. Indeed, first recall that Clifford multiplication takes $\mathbb{R}^4$ onto $\mathbb{R} \cdot \text{SU}(\Sigma_2^+, \Sigma_2^-)$. Since $\text{SU}(2)$ acts transitively on the unit sphere in $\mathbb{C}^2$, we know there is some vector $V \in T_x(X)$, so that $\mathbf{c}(V)\psi(x) = i\xi(x)$ and

$$\text{Im} \langle \frac{1}{2} \mathbf{c}(V)\psi(x), \xi(x) \rangle = \text{Im} \langle \frac{1}{2} i\xi(x), \xi(x) \rangle = \frac{1}{2} \langle \xi(x), \xi(x) \rangle > 0.$$

Thus, necessarily $\xi = 0$, and D in (18.46) is onto as required. $\square$

Theorem 18.48 and Theorem 16.26 (Implicit Function Theorem I, p.499) yield

COROLLARY 18.49. *The parametrized solution space*

$$(18.47) \quad \begin{aligned} \text{SWP}_k &:= F^{-1}(0, 0) \\ &= \{(\omega, \psi, \eta) \in \text{CWP}_k : \Omega^{\omega+} - q(\psi) - \eta = 0, \mathcal{D}_c^\omega \psi = 0\} \end{aligned}$$

(if nonvoid) is a Hilbert submanifold of CWP_k with tangent space at (ω, ψ, η) being the kernel of F_* .

We need to indicate the sense in which the group $C^\infty(X, U(1))$ of gauge transformations can be enlarged to a C^∞ Banach manifold $W^{2,k+2}(X, U(1))$ (where $k \geq 1$) and group for which the group operation $(r, s) \mapsto rs^{-1}$ is C^∞ . We have (where the last inclusion is compact by Proposition 16.22, p.498, since $2(k+2) > 4$)

$$\begin{aligned} W^{2,k+2}(X, U(1)) &:= \{s \in W^{2,k+2}(X, \mathbb{C}) : s\bar{s} = 1 \text{ (a.e.)}\} \\ &\subseteq W^{2,k+2}(X, \mathbb{C}) \stackrel{\iota}{\subseteq} C_0(X, \mathbb{C}), \end{aligned}$$

and so $W^{2,k+2}(X, U(1))$ inherits a topological metric from $W^{2,k+2}(X, \mathbb{C})$. Moreover, since $C_0(X, U(1))$ is closed in $C_0(X, \mathbb{C})$,

$$W^{2,k+2}(X, U(1)) = \iota^{-1}(C_0(X, U(1))) \quad \text{is closed in } W^{2,k+2}(X, \mathbb{C}).$$

Hence, $W^{2,k+2}(X, \mathbb{U}(1))$ is a complete metric space. For any $s \in W^{2,k+2}(X, \mathbb{U}(1))$, we define a function

$$\text{Exp}_s: W^{2,k+2}(X, i\mathbb{R}) \longrightarrow W^{2,k+2}(X, \mathbb{U}(1)) \text{ by } \text{Exp}_s(i\theta)(x) = e^{i\theta(x)}s(x).$$

For $i\theta \in W^{2,k+2}(X, i\mathbb{R})$, the fact that $\text{Exp}_s(i\theta) \in W^{2,k+2}(X, \mathbb{U}(1))$ follows from Proposition 16.24 (p. 498) and

PROPOSITION 18.50. *If $f: E \rightarrow F$ is any C^∞ fiber-preserving map (not necessarily linear on fibers), then left-composition by f defines a C^∞ map from $W^{p,k}(E)$ to $W^{p,k}(F)$ if $k - \frac{n}{p} > 0$.*

PROOF. See [329]. □

PROPOSITION 18.51. *For $k \geq 1$, $W^{2,k+2}(X, \mathbb{U}(1))$ is a C^∞ Banach manifold and $W^{2,k+2}(X, \mathbb{U}(1))^2 \ni (t, s) \mapsto ts^{-1} = t\bar{s} \in W^{2,k+2}(X, \mathbb{U}(1))$ is C^∞ .*

PROOF. Let $d(z_1, z_2)$ denote the angular distance between z_1 and z_2 in the unit circle $\mathbb{U}(1)$. For $\rho \in [0, \pi]$, define

$$U_\rho(s) := \{t \in W^{2,k+2}(X, \mathbb{U}(1)) : d(t(x), s(x)) < \rho \text{ for all } x \in X\}, \text{ and} \\ O_\rho := \{i\theta \in W^{2,k+2}(X, i\mathbb{R}) : |\theta(x)| < \rho \text{ for all } x \in X\}.$$

Since the inclusion $W^{2,k+2}(X, i\mathbb{R}) \subseteq C^0(X, i\mathbb{R})$ is continuous, O_ρ is open. Moreover,

$$\text{Exp}_s|_{O_\rho}: O_\rho \longrightarrow U_\rho(s)$$

is bijective. We denote the inverse by $\text{Log}_s: U_\rho(s) \rightarrow O_\rho$, and it is given by

$$\text{Log}_s(t)(x) = i \arg\left(t(x)\overline{s(x)}\right),$$

where $\arg(e^{i\theta}) = \theta$ for $|\theta| < \pi$. For $s \in W^{2,k+2}(X, \mathbb{U}(1))$, we consider the set of charts Log_s . To define a differentiable structure on $W^{2,k+2}(X, \mathbb{U}(1))$, we need to show that

$$\text{Log}_s \circ \text{Log}_t^{-1}: \text{Log}_t(U_\rho(s) \cap U_\rho(t)) \longrightarrow \text{Log}_s(U_\rho(s) \cap U_\rho(t))$$

is C^∞ . Note that if $\rho < \frac{\pi}{2}$, then

$$\begin{aligned} (\text{Log}_s \circ \text{Log}_t^{-1})(i\theta)(x) &= \text{Log}_s(\text{Log}_t^{-1}(i\theta))(x) = i \arg\left(\text{Log}_t^{-1}(i\theta)(x)\overline{s(x)}\right) \\ &= i \arg\left(\text{Exp}_t(i\theta)(x)\overline{s(x)}\right) = i \arg\left(e^{i\theta(x)}t(x)\overline{s(x)}\right) \\ &= i\theta(x) + i \arg\left(t(x)\overline{s(x)}\right) = i\theta(x) + \text{Log}_s(t)(x). \end{aligned}$$

Thus, $\text{Log}_s \circ \text{Log}_t^{-1}$ is a translation of $W^{2,k+2}(X, i\mathbb{R})$ by $\text{Log}_s(t) \in W^{2,k+2}(X, i\mathbb{R})$, which is C^∞ . Hence, $W^{2,k+2}(X, \mathbb{U}(1))$ is a Banach manifold. The mapping from $W^{2,k+2}(X, \mathbb{U}(1))^2$ to $W^{2,k+2}(X, \mathbb{U}(1))$ given by $(t, s) \mapsto ts^{-1} = t\bar{s}$ is C^∞ , since in terms of charts about t_0, s_0 and $t_0\bar{s}_0$ it is given by

$$\begin{aligned} (i \arg(t\bar{t}_0), i \arg(s\bar{s}_0)) &= (\text{Log}_{t_0}(t), \text{Log}_{s_0}(s)) \\ \mapsto \text{Log}_{t_0\bar{s}_0}(t\bar{s}) &= i \arg(t\bar{s}\overline{t_0\bar{s}_0}) = i \arg(t\bar{t}_0\bar{s}s_0) = i \arg(t\bar{t}_0) - i \arg(s\bar{s}_0) \end{aligned}$$

(i.e., $(u, v) \mapsto u - v$). One could also show that $W^{2,k+2}(X, \mathbb{U}(1))$ is a closed (Hilbert) submanifold and subgroup of $W^{2,k+2}(X, \mathbb{C}^*)$. Since $W^{2,k+2}(X, \mathbb{C}^*)$ is covered by a single chart in which the group operations are certainly C^∞ (using Propositions

16.24 and 18.50), the restrictions of the group operations to $W^{2,k+2}(X, \mathcal{U}(1))$ are smooth. Thus, $W^{2,k+2}(X, \mathcal{U}(1))$ is a closed Lie subgroup of $W^{2,k+2}(X, \mathbb{C}^*)$. $\square$

For $k \geq 2$, $W^{2,k+2}(X, \mathcal{U}(1))$ acts smoothly and freely on $\mathcal{CWP}_k$ via

$$(18.48) \quad s \cdot (\omega, \psi, \eta) = (\omega + \pi_1^*(-2s^{-1}ds), s\psi, \eta).$$

Note that $s^{-1}ds \in W^{2,k+1}(X, \Lambda^1(X, i\mathbb{R}))$ by Proposition 16.24 (p. 498), since $s^{-1} \in W^{2,k+2}(X, \mathcal{U}(1))$ and $ds \in W^{2,k+1}(X, \Lambda^1(X, \mathbb{C}))$ and $2(k+1) > 4$; also $s^{-1}ds$ is $i\mathbb{R}$ -valued, since

$$\overline{s^{-1}ds} = \bar{s}^{-1}d\bar{s} = sd(s^{-1}) = s(-s^{-2}ds) = -s^{-1}ds.$$

For $k \geq 3$, $s^{-1}ds$ is C^1 since $k+1 - \frac{4}{2} \geq 2 > 1$ and Proposition 16.22 (p. 498) then applies. Thus, for $k \geq 3$ we can compute $d(s^{-1}ds) = -s^{-2}ds \wedge ds = 0$ in the usual way. The computations leading to (18.36) and (18.37) then apply to show that $\mathcal{SWP}_k \subseteq \mathcal{CWP}_k$ is invariant under the action of $W^{2,k+2}(X, \mathcal{U}(1))$ for $k \geq 3$.

Quotient Manifolds. We wish to construct quotient manifolds

$$\mathcal{CWP}_k / W^{2,k+2}(X, \mathcal{U}(1)) \quad \text{and} \quad \mathcal{SWP}_k / W^{2,k+2}(X, \mathcal{U}(1)).$$

In doing this, we will need to repeatedly use a family of elliptic operators parametrized by $(\omega, \psi, \eta) \in \mathcal{CWP}_k$ for $k \geq 2$. Using (18.41) for the motivation (and noting that η is just carried along for the ride for now), this family is

$$\begin{aligned} B_{(\omega, \psi, \eta), k} : W^{2,k+1}(\Lambda^1(X, i\mathbb{R})) \oplus W^{2,k+1}(\Sigma_c^+(X)) \\ \longrightarrow W^{2,k}(X, i\mathbb{R}) \oplus W^{2,k}(\Lambda^{2+}(X, i\mathbb{R})) \oplus W^{2,k}(\Sigma_c^-(X)), \end{aligned}$$

given by

$$(18.49) \quad B_{(\omega, \psi, \eta), k}(\omega', \psi') := \begin{bmatrix} \delta\omega' - \frac{1}{4}(\langle \psi', \psi \rangle - \langle \psi, \psi' \rangle) \\ d\omega'^+ - \tilde{q}(\psi', \psi) - \tilde{q}(\psi, \psi') \\ \mathcal{D}_\omega \psi' + \frac{1}{2}\omega' \cdot \psi \end{bmatrix}.$$

Proposition 16.24 (p. 498) is used in showing that this is well-defined. For the time being, both $(\omega, \psi, \eta) \in \mathcal{CWP}_k$ and $k \geq 2$ will be fixed, and we write $B_{(\omega, \psi, \eta), k}$ simply as B . It is convenient to introduce the following notation.

NOTATION 18.52. Let

$$\begin{aligned} U_1 &:= W^{2,k+1}(\Lambda^1(X, i\mathbb{R})), \quad U_2 := W^{2,k+1}(\Sigma_c^+(X)), \\ V_1 &:= W^{2,k}(X, i\mathbb{R}), \quad V_2 := W^{2,k}(\Lambda^{2+}(X, i\mathbb{R})), \quad V_3 := W^{2,k}(\Sigma_c^-(X)). \end{aligned}$$

Then we write

$$\begin{aligned} B &= (B^1, B^2, B^3) : U_1 \oplus U_2 \longrightarrow V_1 \oplus V_2 \oplus V_3, \text{ where} \\ B^1 : U_1 \oplus U_2 &\longrightarrow V_1 \quad \text{with } B^1(\omega', \psi') = \delta\omega' - \frac{1}{4}(\langle \psi', \psi \rangle - \langle \psi, \psi' \rangle), \\ B^2 : U_1 \oplus U_2 &\longrightarrow V_2 \quad \text{with } B^2(\omega', \psi') = d\omega'^+ - \tilde{q}(\psi', \psi) - \tilde{q}(\psi, \psi'), \text{ and} \\ B^3 : U_1 \oplus U_2 &\longrightarrow V_3 \quad \text{with } B^3(\omega', \psi') = \mathcal{D}_\omega \psi' + \frac{1}{2}\omega' \cdot \psi. \end{aligned}$$

Since B is elliptic, the symbols of B^1 , B^2 , and B^3 are surjective but not injective. We need to compute the appropriate Sobolev extensions of the L^2 formal adjoints of B^1 , B^2 , and B^3 .

$$\begin{aligned} (B^1)^* : W^{2,k+2}(X, i\mathbb{R}) &\longrightarrow U_1 \oplus U_2, \\ (B^2)^* : W^{2,k+2}(\Lambda^{2+}(X, i\mathbb{R})) &\longrightarrow U_1 \oplus U_2, \text{ and} \\ (B^3)^* : W^{2,k+2}(\Sigma_c^-(X)) &\longrightarrow U_1 \oplus U_2. \end{aligned}$$

The final results are:

$$\begin{aligned} (B^1)^*(i\theta) &= (id^{k+2}\theta, -\frac{i}{2}\theta\psi), \\ (B^2)^*(\gamma) &= \left(\delta^{k+2}\gamma, S_\psi^*(\gamma)\right), \text{ and} \\ (B^3)^*(\xi) &= \left(T_\psi^*(\xi), (\mathcal{D}_c^\omega)^{k+2}\xi\right), \end{aligned}$$

where S_ψ^* and T_ψ^* are 0-th order operators, described below. Since $i\mathbb{R}$ is a real vector space with real inner product $\langle a, b \rangle := a\bar{b}$, the spaces $\Omega^j(X, i\mathbb{R})$ are also real vector spaces with real inner products, and so the formal adjoints need to be computed relative to real L^2 inner products. Hence, although $\Sigma_c^\pm(X)$ has a Hermitian inner product, say $\langle \psi_1, \psi_2 \rangle$, we must use the real inner product $\Re(\langle \psi_1, \psi_2 \rangle) = \frac{1}{2}(\langle \psi_1, \psi_2 \rangle + \langle \psi_2, \psi_1 \rangle)$. We first compute $(B^1)^*$:

$$\begin{aligned} \int_X \langle i\theta, B^1(\omega', \psi') \rangle \nu_g &= \int_X \langle i\theta, \delta\omega' + \frac{1}{4}(\langle \psi, \psi' \rangle - \langle \psi', \psi \rangle) \rangle \nu_g \\ &= \int_X \langle i\theta, \delta\omega' \rangle \nu_g - \int_X \frac{1}{4}(\langle i\theta\psi, \psi' \rangle + \langle \psi', i\theta\psi \rangle) \nu_g \\ &= \int_X \langle id\theta, \omega' \rangle \nu_g - \int_X \frac{1}{2}\Re(\langle i\theta\psi, \psi' \rangle) \nu_g \\ &= \int_X \langle (id\theta, -\frac{i}{2}\theta\psi), (\omega', \psi') \rangle \nu_g. \end{aligned}$$

For $(B^2)^*$, we first note that there is a 0-th order differential operator

$$S_\psi: C^\infty(\Sigma_c^+(X)) \rightarrow \Omega^{2+}(X, i\mathbb{R}) \quad \text{given by } S_\psi(\psi') = \tilde{q}(\psi', \psi) + \tilde{q}(\psi, \psi').$$

The adjoint of S_ψ , say $S_\psi^*: \Omega^{2+}(X, i\mathbb{R}) \rightarrow C^\infty(\Sigma_c^+(X))$, has the property that for $\gamma \in \Omega^{2+}(X, i\mathbb{R})$,

$$\langle \gamma, \tilde{q}(\psi', \psi) + \tilde{q}(\psi, \psi') \rangle = \langle \gamma, S_\psi(\psi') \rangle = \Re \langle S_\psi^*(\gamma), \psi' \rangle.$$

While one can find an explicit expression for $S_\psi^*(\gamma)$, the important point is that

$$S_\psi^*: \Omega^{2+}(X, i\mathbb{R}) \rightarrow C^\infty(\Sigma_c^+(X))$$

is again a 0-th order differential operator. The formal adjoint of B^2 is computed via

$$\begin{aligned} \int_X \langle \gamma, B^2(\omega', \psi') \rangle \nu_g &= \int_X \langle \gamma, d\omega' - \tilde{q}(\psi', \psi) - \tilde{q}(\psi, \psi') \rangle \nu_g \\ &= \int_X \langle \delta\gamma, \omega' \rangle \nu_g - \int_X \langle \gamma, \tilde{q}(\psi', \psi) + \tilde{q}(\psi, \psi') \rangle \nu_g \\ &= \int_X \langle \delta\gamma, \omega' \rangle \nu_g - \int_X \Re \langle S_\psi^*(\gamma), \psi' \rangle \nu_g \\ (18.50) \quad &= \int_X \langle (\delta\gamma, -S_\psi^*(\gamma)), (\omega', \psi') \rangle \nu_g. \end{aligned}$$

For $(B^3)^*$, let $\xi \in C^\infty(\Sigma_c^-(X))$, and note that

$$\begin{aligned}
 \int_X \Re \langle \xi, B^3(\omega', \psi') \rangle \nu_g &= \int_X \Re \langle \xi, \mathcal{D}_c^\omega \psi' + \tfrac{1}{2} \omega' \cdot \psi \rangle \nu_g \\
 &= \int_X \Re \langle \xi, \tfrac{1}{2} \omega' \cdot \psi \rangle + \Re \langle \mathcal{D}_c^\omega \xi, \psi' \rangle \nu_g \\
 &= \int_X \langle T_\psi^*(\xi), \omega' \rangle + \Re \langle \mathcal{D}_c^\omega \xi, \psi' \rangle \nu_g \\
 (18.51) \quad &= \int_X \langle (T_\psi^*(\xi), \mathcal{D}_c^\omega \xi), (\omega', \psi') \rangle \nu_g.
 \end{aligned}$$

Here T_ψ^* denotes the 0-th order operator which is the adjoint of the 0-th order operator

$$T_\psi: \Omega^1(X, i\mathbb{R}) \rightarrow C^\infty(\Sigma_c^-(X)), \quad \text{given by } T_\psi(\omega') := \tfrac{1}{2} \omega' \cdot \psi.$$

THEOREM 18.53. *For $k \geq 2$, the quotient space of moduli*

$$\mathcal{MCWP}_k := \mathcal{CWP}_k / W^{2,k+2}(X, \mathbf{U}(1))$$

has the structure of a Hausdorff C^∞ Hilbert manifold.

PROOF. Step 1. We first will produce a *local slice* of the action of $W^{2,k+2}(X, \mathbf{U}(1))$ on $\mathcal{CWP}_k$. Previously (see (18.38)) we found that at a point $(\omega, \psi, \eta) \in \mathcal{CWP}_k$, a vector $(\omega', \psi', \eta') \in T_{(\omega, \psi, \eta)}(\mathcal{CWP}_k)$ is formally L^2 -orthogonal to the orbit

$$W^{2,k+2}(X, \mathbf{U}(1)) \cdot (\omega, \psi, \eta)$$

iff

$$\delta\omega' - \tfrac{1}{4}(\langle \psi', \psi \rangle - \langle \psi, \psi' \rangle) = 0,$$

i.e., iff $(\omega', \psi') \in \text{Ker}(B^1)$. Note that

$$\begin{aligned}
 -2B^{1*} \oplus 0: W^{2,k+2}(X, i\mathbb{R}) &\longrightarrow U_1 \oplus U_2 \oplus V_2, \\
 &\text{given by } (-2B_k^{1*} \oplus 0)(i\theta) := (-2id\theta, i\theta\psi, 0),
 \end{aligned}$$

is the differential at $1 \in W^{2,k+2}(X, \mathbf{U}(1))$ of the map

$$\begin{aligned}
 W^{2,k+2}(X, \mathbf{U}(1)) &\longrightarrow \mathcal{CWP}_k, \text{ given by} \\
 s &\mapsto s \cdot (\omega, \psi, \eta) := (\omega - 2\pi_1^*(s^{-1}ds), s\psi, \eta).
 \end{aligned}$$

Since the symbol of B^{1*} is injective, we have the decomposition (see Proposition 16.25, p. 499)

$$(18.52) \quad U_1 \oplus U_2 = \text{Ker}(B^1) \oplus \text{Im}(B^{1*})$$

into closed subspaces which are L^2 -orthogonal. For a fixed (ω, ψ, η) , we define a C^∞ map

$$\begin{aligned}
 J &= J_{(\omega, \psi, \eta)}: (\text{Ker}(B^1) \times V_2) \times W^{2,k+2}(X, \mathbf{U}(1)) \longrightarrow \mathcal{CWP}_k \quad \text{by} \\
 J(x, s) &:= s \cdot ((\omega, \psi, \eta) + x) \quad ; \text{ i.e.,} \\
 J((\omega', \psi', \eta'), s) &= s \cdot ((\omega, \psi, \eta) + (\omega', \psi', \eta')) \\
 &= \text{bigl}(\omega + \omega' - 2\pi_1^*(s^{-1}ds), s(\psi + \psi'), \eta + \eta').
 \end{aligned}$$

At $(0, 0, 1) \in \text{Ker}(B^1) \times V_2 \times W^{2,k+2}(X, \mathbf{U}(1))$, the differential

$$J_{*(0,0,1)}: \text{Ker}(B^1) \oplus V_2 \oplus V_1 \longrightarrow T_{(\omega, \psi, \eta)}(\mathcal{CWP}_k) \xrightarrow{\sim} U_1 \oplus U_2 \oplus V_2$$

is given by

$$\begin{aligned} J_{*(0,0,1)}((\omega', \psi'), \eta', i\theta) &= (\omega' - 2id\theta, i\theta\psi + \psi', \eta') \\ &= (\omega', \psi', \eta') + (-2id\theta, i\theta\psi, 0) = (\omega', \psi', \eta') - 2B^{1*}(i\theta). \end{aligned}$$

Thus, on $\text{Ker}(B^1) \oplus V_2 \oplus 0$, $J_{*(0,0,1)}$ is the *inclusion*

$$\text{Ker}(B^1) \oplus V_2 \oplus 0 \subseteq U_1 \oplus U_2 \oplus V_2,$$

and on $0 \oplus 0 \oplus V_1$,

$$J_{*(0,0,1)} = -2B^{1*}: V_1 \rightarrow U_1 \oplus U_2 \oplus 0.$$

Thus using (18.52), we have that $J_{*(0,0,1)}$ is onto. The kernel of $J_{*(0,0,1)}$ is trivial. Indeed, since $\text{Ker}(B^1) \perp \text{Im}(B^{1*})$, we have

$$(18.53) \quad (\omega', \psi', \eta') + B^{1*}(i\theta) = 0 \Rightarrow (\omega', \psi', \eta') = 0 \text{ and } B^{1*}(i\theta) = 0,$$

and $i\theta = 0$, since $\text{Ker}(B^{1*})$ is trivial (recall $\psi \neq 0$). Thus, by the *Inverse Function Theorem*, Theorem 16.28 (p. 500), there are open neighborhoods U of $0 \in \text{Ker}(B^1) \times V_2$ and V of $1 \in W^{2,k+2}(X, \text{U}(1))$, such that

$$J|_{(U \times V)}: U \times V \rightarrow J(U \times V)$$

is a diffeomorphism onto a neighborhood $J(U \times V)$ of $(\omega, \psi, \eta) \in \mathcal{CWP}_k$. Thus, points of $\mathcal{CWP}_k$ near (ω, ψ, η) are uniquely of the form

$$J(x, s) = s \cdot ((\omega, \psi, \eta) + x) \text{ for } x \in \text{Ker}(B^1) \times V_2$$

(i.e., for x in the *normal space* to the orbit of (ω, ψ, η)). In other words, U is a *local slice of the action*. On our way to a global slice, let

$$Q: \mathcal{CWP}_k \rightarrow \mathcal{CWP}_k / W^{2,k+2}(X, \text{U}(1))$$

denote the quotient function and define a diffeomorphism

$$\begin{aligned} j_{(\omega, \psi, \eta)}: U &\rightarrow J_{(\omega, \psi, \eta)}(U \times \{1\}) \text{ by} \\ j_{(\omega, \psi, \eta)}(x) &:= J_{(\omega, \psi, \eta)}(x, 1) = (\omega, \psi, \eta) + x. \end{aligned}$$

Step 2. We now show that the mapping

$$\varphi_{(\omega, \psi, \eta)}: U \rightarrow \mathcal{CWP}_k / W^{2,k+2}(X, \text{U}(1)),$$

given by

$$(18.54) \quad \varphi_{(\omega, \psi, \eta)}(K) := [(\omega, \psi, \eta) + K] = Q \circ j_{(\omega, \psi, \eta)}(K)$$

is 1-1 if U is chosen small enough. Suppose that for $K_1 = (\omega_1, \psi_1, \eta_1)$ and $K_2 = (\omega_2, \psi_2, \eta_2) \in U$, we have $\varphi_{(\omega, \psi, \eta)}(K_1) = \varphi_{(\omega, \psi, \eta)}(K_2)$. Then

$$s \cdot ((\omega, \psi, \eta) + K_1) = (\omega, \psi, \eta) + K_2$$

for some $s \in W^{2,k+2}(X, \text{U}(1))$, i.e.,

$$\begin{aligned} (18.55) \quad &s \cdot ((\omega, \psi, \eta) + (\omega_1, \psi_1, \eta_1)) \\ &= (\omega - 2\pi_1^*(s^{-1}ds) + \omega_1, s\psi + s\psi_1, \eta + \eta_1) \\ &= (\omega + \omega_2, \psi + \psi_2, \eta + \eta_2). \end{aligned}$$

Thus, $\omega - 2\pi_1^*(s^{-1}ds) + \omega_1 = \omega + \omega_2$, $s\psi + s\psi_1 = \psi + \psi_2$, and $\eta_1 = \eta_2$. Hence,

$$2\pi_1^*(s^{-1}ds) = \omega_1 - \omega_2 \text{ and } (s-1)\psi = (\psi_2 - \psi_1) - (s-1)\psi_1.$$

Now, let

$$U_\varepsilon := \left\{ (\omega', \psi', \eta') \in U : \|\psi'\|_{2,k+1} \leq \varepsilon \text{ and } \|\omega'\|_{2,k+1} \leq \varepsilon \right\} \subseteq U.$$

For $K_1, K_2 \in U_\varepsilon$, we have

$$(18.56) \quad \|2s^{-1}ds\|_{2,k+1} = \|\omega_1 - \omega_2\|_{2,k+1} \leq 2\varepsilon,$$

and for some constant C ,

$$\begin{aligned} \|(s-1)\psi\|_{2,k+1} &\leq \|\psi_2 - \psi_1\| + \|(s-1)\psi_1\|_{2,k+1} \\ &\leq 2\varepsilon + C\|s-1\|_{2,k+1}\|\psi_1\|_{2,k+1} \leq \left(2 + C\|s-1\|_{2,k+1}\right)\varepsilon. \end{aligned}$$

Proposition 16.22 and (18.56) yield

$$\|s^{-1}ds\|_{C^0} \leq C'\|s^{-1}ds\|_{2,k+1} \leq C'\varepsilon,$$

for some constant C' and $k \geq 2$. Thus, for ε sufficiently small, we deduce that s is arbitrarily C_0 -close to some constant, say s_0 , with $\|s - s_0\|_{C^0} \leq \varepsilon_0$. We show $s_0 = 1$. If $s_0 \neq 1$, then for $\varepsilon_0 < \frac{1}{2}|1 - s_0|$,

$$|s(x) - 1| > \frac{1}{2}|1 - s_0| > 0 \quad \text{for all } x \in X.$$

For $k \geq 2$, there is also a constant C'' such that

$$(18.57) \quad \|(s-1)\psi\|_{C^0} \leq C''\|(s-1)\psi\|_{2,k+1} \leq C''\left(2 + C\|s-1\|_{2,k+1}\right)\varepsilon$$

can be made arbitrarily small with ε . However, since $\psi \neq 0$, there is some x_0 with $\psi(x_0) \neq 0$ and

$$|(s(x_0) - 1)\psi(x_0)| = |(s(x_0) - 1)| |\psi(x_0)| \geq \frac{1}{2}|1 - s_0| |\psi(x_0)|,$$

which contradicts (18.57). Thus, $s_0 = 1$, and (18.56) then implies that $s \in V$ for sufficiently small ε . Since $J|_{U_\varepsilon \times V}$ is 1-1 and $s \in V$, (18.55) then yields

$$J(K_1, s) = J(K_2, 1) \Rightarrow (K_1, s) = (K_2, 1) \Rightarrow K_1 = K_2.$$

Thus, by replacing U by U_ε for sufficiently small ε , the mapping

$$\varphi_{(\omega, \psi, \eta)} : U \longrightarrow \varphi_{(\omega, \psi, \eta)}(U) = Q \circ j_{(\omega, \psi, \eta)}(U) \subseteq \mathcal{CWP}_k / W^{2,k+2}(X, U(1))$$

is 1-1.

Step 3. We wish to show that the

$$(18.58) \quad \varphi_{(\omega, \psi, \eta)}^{-1} : \varphi_{(\omega, \psi, \eta)}(U) \longrightarrow U$$

form a collection of coordinate charts for $\mathcal{CWP}_k / W^{2,k+2}(X, U(1))$ with C^∞ coordinate transitions. Suppose that we have two such charts, say

$$\begin{aligned} \varphi_{(\omega_1, \psi_1, \eta_1)}^{-1} : \varphi_{(\omega, \psi, \eta)}(U_1) &\longrightarrow U_1 \text{ and } \varphi_{(\omega_2, \psi_2, \eta_2)}^{-1} : \varphi_{(\omega, \psi, \eta)}(U_2) \longrightarrow U_2 \\ \text{with } [(\omega_0, \psi_0, \eta_0)] &\in \varphi_{(\omega_1, \psi_1, \eta_1)}(U_1) \cap \varphi_{(\omega_2, \psi_2, \eta_2)}(U_2). \end{aligned}$$

We may assume $(\omega_0, \psi_0, \eta_0) \in j_{(\omega_1, \psi_1, \eta_1)}(U_1)$. There is $s_0 \in W^{2,k+2}(X, U(1))$, such that $(\omega_0, \psi_0, \eta_0) \cdot s_0 \in j_{(\omega_2, \psi_2, \eta_2)}(U_2)$. We show that there is a neighborhood U'_1 of $(\omega_0, \psi_0, \eta_0)$ in $j_{(\omega_1, \psi_1, \eta_1)}(U_1)$ and some $s = e^{i\theta} \in C^\infty(U'_1, W^{2,k+2}(X, U(1)))$, such that for all $x \in U'_1$

$$R_{s_0 s}(x) := x \cdot s_0 \cdot s(x) \in j_{(\omega_2, \psi_2, \eta_2)}(U_2),$$

where $R_{s_0 s} : U'_1 \rightarrow \mathcal{CWP}_k$ is C^∞ . The following computation will then yield

$$\varphi_{(\omega_2, \psi_2, \eta_2)}^{-1} \circ \varphi_{(\omega_1, \psi_1, \eta_1)} = (j_{(\omega_2, \psi_2, \eta_2)})^{-1} \circ R_{s_0 s} \circ j_{(\omega_1, \psi_1, \eta_1)} \quad \text{on } U'_1,$$

which is a composition of C^∞ mappings, as required: For $x = j_{(\omega_1, \psi_1, \eta_1)}(y) \in U'_1$ (i.e., $y \in j_{(\omega_1, \psi_1, \eta_1)}^{-1}(U'_1) \subseteq U_1$),

$$\begin{aligned} & \left(\varphi_{(\omega_2, \psi_2, \eta_2)}^{-1} \circ \varphi_{(\omega_1, \psi_1, \eta_1)} \right)(y) = \left((Q \circ j_{(\omega_2, \psi_2, \eta_2)})^{-1} \circ (Q \circ j_{(\omega_1, \psi_1, \eta_1)}) \right)(y) \\ & = (Q \circ j_{(\omega_2, \psi_2, \eta_2)})^{-1}([x]) = (Q \circ j_{(\omega_2, \psi_2, \eta_2)})^{-1}([x \cdot s_0 \cdot s(x)]) \\ & = (Q \circ j_{(\omega_2, \psi_2, \eta_2)})^{-1}([R_{s_0 s}(x)]) = (j_{(\omega_2, \psi_2, \eta_2)})^{-1}(R_{s_0 s}(x)) \\ & = \left((j_{(\omega_2, \psi_2, \eta_2)})^{-1} \circ R_{s_0 s} \circ j_{(\omega_1, \psi_1, \eta_1)} \right)(y). \end{aligned}$$

We seek $\theta \in C^\infty(U'_1, W^{2, k+2}(X, \mathbb{R}))$ such that, for

$$s = e^{i\theta} \in C^\infty(U'_1, W^{2, k+2}(X, \text{U}(1))),$$

we have

$$B_{(\omega_2, \psi_2, \eta_2)}^1((\omega, \psi, \eta) \cdot s_0 \cdot s(\omega, \psi, \eta) - (\omega_2, \psi_2, \eta_2)) = 0$$

for all (ω, ψ, η) in a neighborhood of $(\omega_0, \psi_0, \eta_0)$ in $j_{(\omega_1, \psi_1, \eta_1)}(U_1)$. Define

$$F : j_{(\omega_1, \psi_1, \eta_1)}(U_1) \times W^{2, k+2}(X, \mathbb{R}) \longrightarrow W^{2, k}(X, \mathbb{R}) \quad \text{by}$$

$$\begin{aligned} (18.59) \quad & F((\omega, \psi, \eta), \theta) = B_{(\omega_2, \psi_2, \eta_2)}^1((\omega, \psi, \eta) \cdot s_0 \cdot e^{i\theta} - (\omega_2, \psi_2, \eta_2)) \\ & = B_{(\omega_2, \psi_2, \eta_2)}^1(\omega - \omega_2 - 2s_0^{-1}d s_0 - 2id\theta, e^{i\theta}s_0\psi - \psi_2, \eta - \eta_2). \end{aligned}$$

Using the fact that $(\omega_0, \psi_0, \eta_0) \cdot s_0 \in J_{(\omega_2, \psi_2, \eta_2)}(U_2)$, we have $F((\omega_0, \psi_0, \eta_0), 0) = 0$. The existence of θ will follow from the Implicit Function Theorem (Theorem 16.27, p. 499), provided that at $((\omega_0, \psi_0, \eta_0), 0)$

$$\partial_\theta F : W^{2, k+2}(X, \mathbb{R}) \longrightarrow W^{2, k}(X, \mathbb{R})$$

is onto. However, using

$$B_{(\omega_2, \psi_2, \eta_2)}^1(\omega', \psi', \eta') = \delta\omega' + \frac{1}{4}(\langle \psi, \psi' \rangle - \langle \psi', \psi \rangle), \quad \text{we have}$$

$$\begin{aligned} \partial_\theta F(\theta') &= B_{(\omega_2, \psi_2, \eta_2)}^1(2id\theta', -i\theta' s_0^{-1}\psi_0, 0) \\ &= 2i\delta d\theta' + \frac{1}{4}(\langle \psi_2, -i\theta' s_0^{-1}\psi_0 \rangle - \langle -i\theta' s_0^{-1}\psi_0, \psi_2 \rangle) \\ &= 2i\delta d\theta' + \frac{1}{4}(i\theta' \langle \psi_2, s_0^{-1}\psi_0 \rangle + i\theta' \langle s_0^{-1}\psi_0, \psi_2 \rangle) \\ &= 2i(\delta d\theta' + \frac{1}{8}\theta'(\langle s_0^{-1}\psi_0, \psi_2 \rangle + \langle \psi_2, s_0^{-1}\psi_0 \rangle)). \end{aligned}$$

Since the elliptic operator

$$\theta' \mapsto \delta d\theta' + \frac{1}{8}\theta'(\langle s_0^{-1}\psi_0, \psi_2 \rangle + \langle \psi_2, s_0^{-1}\psi_0 \rangle)$$

is self-adjoint, it suffices to prove that its kernel is trivial. If $\partial_\theta F(\theta') = 0$, then

$$\begin{aligned} (18.60) \quad & 0 = \int_X \langle \delta d\theta' + \frac{1}{8}\theta'(\langle s_0^{-1}\psi_0, \psi_2 \rangle + \langle \psi_2, s_0^{-1}\psi_0 \rangle), \theta' \rangle \nu_g \\ & = \int_X |d\theta'|^2 + \frac{1}{8}(\langle s_0^{-1}\psi_0, \psi_2 \rangle + \langle \psi_2, s_0^{-1}\psi_0 \rangle) \theta'^2 \nu_g. \end{aligned}$$

In the case $s_0^{-1}\psi_0 = \psi_2$, this last equation holds only if $\theta' = 0$. However, in general we must ensure that the neighborhoods U associated with points (ω, ψ, η) are chosen small enough so that for all $(\tilde{\omega}, \tilde{\psi}, \tilde{\eta}) \in j_{(\omega, \psi, \eta)}(U)$, the operator

$$\Delta_{\tilde{\psi}}: \theta \mapsto \delta d\theta + \frac{1}{4} \left(\langle \tilde{\psi}, \psi \rangle + \langle \psi, \tilde{\psi} \rangle \right) \theta$$

is invertible. This is certainly true for $(\tilde{\omega}, \tilde{\psi}, \tilde{\eta}) = (\omega, \psi, \eta)$. The invertible operators from $W^{2,k+2}(X, \mathbb{R})$ to $W^{2,k}(X, \mathbb{R})$ form an open set in the Banach space $\text{Hom}(W^{2,k+2}(X, \mathbb{R}), W^{2,k}(X, \mathbb{R}))$ of continuous linear maps. By Proposition 16.24 (p. 498), we have

$$\begin{aligned} \left\| (\Delta_{\tilde{\psi}} - \Delta_{\psi}) \theta \right\|_{2,k} &= \left\| \frac{1}{4} \left(\langle \tilde{\psi} - \psi, \psi \rangle + \langle \psi, \tilde{\psi} - \psi \rangle \right) \theta \right\|_{2,k} \\ &\leq C \|\psi\|_{2,k} \left\| \tilde{\psi} - \psi \right\|_{2,k} \|\theta\|_{2,k} \\ &\leq C \|\psi\|_{2,k} \left\| \tilde{\psi} - \psi \right\|_{2,k+1} \|\theta\|_{2,k+2}. \end{aligned}$$

Thus, $\left\| \Delta_{\tilde{\psi}} - \Delta_{\psi} \right\| \leq C \|\psi\|_{2,k} \left\| \tilde{\psi} - \psi \right\|_{2,k+1}$ which shows that $\Delta_{\tilde{\psi}}$ will be invertible for $\tilde{\psi}$ sufficiently $W^{2,k+1}$ -close (in fact $W^{2,k}$ -close) to ψ . Thus, the neighborhoods U associated with points (ω, ψ, η) can be chosen small enough so that the coordinate transition functions will be smooth.

Step 4. It remains to show that the topology of $\mathcal{CWP}_k / W^{2,k+2}(X, \text{U}(1))$ induced by the charts is Hausdorff. Since all spaces involved are second countable, it suffices to show that if a sequence $[x_n]$ in $\mathcal{CWP}_k / W^{2,k+2}(X, \text{U}(1))$ converges to both $[y]$ and $[z]$, then $[y] = [z]$. If $[x_n]$ converges to both $[y]$ and $[z]$, then there are sequences r_n and $t_n \in W^{2,k+2}(X, \text{U}(1))$ such that $r_n \cdot x_n \rightarrow y$ and $t_n \cdot x_n \rightarrow z$. Let $y_n = r_n \cdot x_n$, then $y_n \rightarrow y$ and for $s_n := r_n^{-1} t_n$, we have $s_n \cdot y_n = t_n \cdot x_n \rightarrow z$. Thus, it suffices to prove that if $y_n \rightarrow y$ and $s_n \cdot y_n \rightarrow z$, then there is a convergent subsequence, say $s_{n_i} \rightarrow s$, in which case $s_{n_i} \cdot y_n \rightarrow y \cdot s$, and so $z = y \cdot s$ (since $\mathcal{CWP}_k$ is a metric space) and $[y] = [z]$. In other words, we need to show that the action of $W^{2,k+2}(X, \text{U}(1))$ on $\mathcal{CWP}_k$ is *proper*. To show this, let

$$(18.61) \quad (\omega_n, \psi_n, \eta_n) \longrightarrow (\omega, \psi, \eta) \in \mathcal{CWP}_k,$$

and suppose that

$$s_n \cdot (\omega_n, \psi_n, \eta_n) \longrightarrow (\beta, \phi, \zeta) \quad \text{for } s_n \in W^{2,k+2}(X, \text{U}(1)).$$

Then

$$\begin{aligned} \omega_n - 2s_n^{-1}ds_n &= s_n \cdot \omega_n =: \beta_n \longrightarrow \beta \in \mathcal{C}^{2,k+1}(P_{\text{U}(1)}) \\ \Rightarrow -2s_n^{-1}ds_n &= \beta_n - \omega_n \longrightarrow \beta - \omega \in W^{2,k+1}(\Lambda^1(X, i\mathbb{R})). \end{aligned}$$

Since $(k+2) - \frac{4}{2} > 0$ for $k > 0$,

$$s_n \in W^{2,k+2}(X, \text{U}(1)) \Rightarrow s_n \in C^0(X, \text{U}(1)) \text{ and } |s_n(x)|^2 = 1.$$

Thus, s_n is bounded in $W^{p,0}(X, \text{U}(1))$ for all $p \geq 1$. Also,

$$2s_n^{-1}ds_n = \beta_n - \omega_n \in W^{2,k+1}(\Lambda^1(X, i\mathbb{R})) \subseteq W^{2,2}(\Lambda^1(X, i\mathbb{R})).$$

Thus, by Proposition 16.24 (p. 498) with

$$k_3 - \frac{n}{p_3} = 0 - \frac{4}{5} < -\frac{4}{6} = \left(0 - \frac{4}{6}\right) + \left(2 - \frac{4}{2}\right) = \left(k_1 - \frac{n}{p_1}\right) + \left(k_2 - \frac{n}{p_2}\right),$$

we have that

$$(18.62) \quad \begin{aligned} ds_n &= \frac{1}{2}s_n(\beta_n - \omega_n) \in W^{5,0}(\Lambda^1(X, i\mathbb{R})), \text{ and} \\ \|ds_n\|_{5,0} &\leq C \|s_n\|_{6,0} \|\beta_n - \omega_n\|_{2,2}. \end{aligned}$$

Now $\beta_n - \omega_n$ is bounded in $W^{2,k+1}(\Lambda^1(X, i\mathbb{R}))$ and hence in $W^{2,q}(\Lambda^1(X, i\mathbb{R}))$ for $q \leq k+1$ (e.g., for $q \leq 3$). Thus, as both s_n and ds_n are bounded in $W^{5,0}(X, U(1))$, we have that s_n is bounded in $W^{5,1}(X, U(1))$. Since $\beta_n - \omega_n$ is bounded in $W^{2,3}(X, \Lambda^1(i\mathbb{R}))$, it is also bounded in $W^{5,1}(X, U(1))$, since $1 - \frac{4}{5} \leq 2 - \frac{4}{3}$. Hence, by (18.62) and the Proposition 16.24 (p. 498) with $k_i = 1$, $p_i = 5$, $k_i - \frac{4}{p_i} = \frac{1}{5} > 0$, $i = 1, 2, 3$,

$$\|ds_n\|_{5,1} \leq C \|s_n\|_{5,1} \|\beta_n - \omega_n\|_{5,1}.$$

Thus, $\|ds_n\|_{5,1}$ is bounded, and hence $\|s_n\|_{5,2}$ is bounded. Now, as $k \geq 2$,

$$W^{2,k+1}(\Lambda^1(X, i\mathbb{R})) \subseteq W^{2,3}(\Lambda^1(X, i\mathbb{R})) \subseteq W^{3,2}(\Lambda^1(X, i\mathbb{R})),$$

since $3 - \frac{4}{2} > 2 - \frac{4}{3}$. Hence, as $\beta_n - \omega_n \in W^{2,k+1}(\Lambda^1(X, i\mathbb{R}))$ is bounded in $W^{3,2}(\Lambda^1(X, i\mathbb{R}))$, we have

$$\|ds_n\|_{3,2} \leq C \|s_n\|_{5,2} \|\beta_n - \omega_n\|_{3,2}.$$

Thus, $\|s_n\|_{3,3}$ is bounded, and consequently $\|s_n\|_{2,3}$ is bounded. Inductively, suppose that $\|s_n\|_{2,j+1}$ is bounded for some $2 \leq j \leq k$. Since $j+1 - \frac{4}{2} = j-1 > 0$, Proposition 16.24 (p. 498) yields

$$\|ds_n\|_{2,j+1} \leq C \|s_n\|_{2,j+1} \|\beta_n - \omega_n\|_{2,j+1},$$

so that $\|s_n\|_{2,j+2}$ is bounded. Hence, by induction, $\|s_n\|_{2,k+2}$ is bounded. By Theorem 7.15 (p. 201), there is a subsequence, say s'_n , of s_n which converges in $W^{2,k+1}(X, U(1))$. Now, in $W^{2,k+1}(X, U(1))$,

$$\begin{aligned} ds'_n - ds'_m &= \frac{1}{2}s'_n(\beta'_n - \omega'_n) - \frac{1}{2}s'_m(\beta'_m - \omega'_m) \\ &= \frac{1}{2}(s'_n - s'_m)(\beta'_n - \omega'_n) + \frac{1}{2}s'_m(\beta'_n - \omega'_n) - \frac{1}{2}s'_m(\beta'_m - \omega'_m) \\ &= \frac{1}{2}(s'_n - s'_m)(\beta'_n - \omega'_n) + \frac{1}{2}s'_m((\beta'_n - \omega'_n) - (\beta'_m - \omega'_m)). \end{aligned}$$

Thus, by Proposition 16.24 (p. 498),

$$\begin{aligned} \|ds'_n - ds'_m\|_{2,k+1} &\leq C_1 \|s'_n - s'_m\|_{2,k+1} \|\beta'_n - \omega'_n\|_{2,k+1} \\ &\quad + C_2 \|s'_m\|_{2,k+1} \|(\beta'_n - \omega'_n) - (\beta'_m - \omega'_m)\|_{2,k+1}. \end{aligned}$$

Hence, ds'_n converges in $W^{2,k+1}(X, \mathbb{C})$, and so s'_n converges in $W^{2,k+2}(X, U(1))$, since s'_n is known to converge in $W^{2,0}(X, U(1))$. $\square$

Manifold Structure for the Parametrized Moduli Space. We now turn our attention to defining the manifold structure for the set

$$\mathcal{MSWP}_k := \mathcal{SWP}_k / W^{2,k+2}(X, U(1))$$

called the **parametrized moduli space** of solutions of the perturbed SW equations, where the parameter is the perturbation η ranging over $W^{2,k}(X, \Lambda^{2+}(X))$.

THEOREM 18.54. *For $k \geq 3$, the parametrized moduli space $\mathcal{MSWP}_k$ (if non-empty) is a closed Hilbert submanifold of $\mathcal{MCWP}_k$. At a point $(\omega, \psi, \eta) \in \mathcal{SWP}_k$, the differential $Q_{*(\omega, \psi, \eta)}$ of the projection $Q: \mathcal{CWP}_k \rightarrow \mathcal{MCWP}_k$ restricts to an isomorphism*

$$Q_{*(\omega, \psi, \eta)}: T_{(\omega, \psi, \eta)}(\mathcal{SWP}_k) \cap \text{Ker}(B^1) \longrightarrow T_{[(\omega, \psi, \eta)]}(\mathcal{MSWP}_k).$$

In other words, the tangent space at $[(\omega, \psi, \eta)] \in \mathcal{MSWP}_k$ is the projection of the orthogonal complement of the tangent space of the orbit $W^{2, k+2}(X, \text{U}(1)) \cdot (\omega, \psi, \eta)$ in $T_{(\omega, \psi, \eta)}(F^{-1}(0, 0)) = \text{Ker}(F_{*(\omega, \psi, \eta)})$, namely

$$\begin{aligned} & T_{[(\omega, \psi, \eta)]}(\mathcal{MSWP}_k) \\ & \xrightarrow{\sim} \text{Ker}(F_{*(\omega, \psi, \eta)}) \cap \{(\omega', \psi', \eta') : \delta\omega' - \tfrac{1}{2}(\langle \psi', \psi \rangle - \langle \psi, \psi' \rangle) = 0\} \\ & = \{(\omega', \psi', \eta') : (d\omega')^+ - \tilde{q}(\psi', \psi) - \tilde{q}(\psi, \psi') - \eta' = 0 \quad \text{and} \\ & \quad \mathcal{D}_c^\omega \psi' + \tfrac{1}{2}\omega' \cdot \psi = 0, \delta\omega' - \tfrac{1}{2}(\langle \psi', \psi \rangle - \langle \psi, \psi' \rangle) = 0\} \\ (18.63) \quad & = \{(\omega', \psi', \eta') : B^1(\omega', \psi') = 0, B^2(\omega', \psi') - \eta' = 0, B^3(\omega', \psi') = 0\}. \end{aligned}$$

PROOF. Recall that $\mathcal{SWP}_k$ was shown to be a submanifold of $\mathcal{CWP}_k$ which is invariant under $W^{2, k+2}(X, \text{U}(1))$ for $k \geq 3$. We need to exhibit $\mathcal{MSWP}_k$ as a submanifold of $\mathcal{MCWP}_k$. This will be accomplished by showing, via the *Implicit Function Theorem*, that $\mathcal{MSWP}_k$ is a submanifold when viewed in a coordinate neighborhood of $\mathcal{MCWP}_k$. Recall (see (18.45)) that

$$\begin{aligned} F: \mathcal{CWP}_k & \longrightarrow W^{2, k}(\Lambda^{2+}(X, i\mathbb{R})) \oplus W^{2, k}(\Sigma_c^-(X)) \text{ is given by} \\ F(\omega, \psi, \eta) & := (\Omega^{\omega^+} - q(\psi) - \eta, \mathcal{D}_c^\omega \psi). \end{aligned}$$

A standard coordinate chart about $[(\omega, \psi, \eta)] \in \mathcal{MCWP}_k$ is

$$\varphi_{(\omega, \psi, \eta)}^{-1}: \varphi_{(\omega, \psi, \eta)}(U) \longrightarrow U$$

(see (18.54) and (18.58)), where

$$\varphi_{(\omega, \psi, \eta)} := Q \circ j_{(\omega, \psi, \eta)}: U \longrightarrow \mathcal{MSWP}_k,$$

$U \subseteq \text{Ker}(B^1) \times V_2$, and $(Q \circ j_{(\omega, \psi, \eta)})(x) = [x + (\omega, \psi, \eta)]$. Since (ω, ψ, η) will be fixed, we drop the subscript (ω, ψ, η) . It suffices to show that in terms of the coordinate chart about $(\omega, \psi, \eta) \in \mathcal{SWP}_k$, we have that $\varphi^{-1}(\mathcal{MSWP}_k \cap \varphi(U))$ is a submanifold of U near $0 \in U$. We have

$$\begin{aligned} \varphi^{-1}(\mathcal{MSWP}_k \cap \varphi(U)) & = (Q \circ j)^{-1}(\mathcal{MSWP}_k \cap \varphi(U)) \\ & = j^{-1} \circ (Q|_{j(U)})^{-1}(\mathcal{MSWP}_k \cap \varphi(U)) = j^{-1}(\mathcal{SWP}_k \cap j(U)) \\ & = j^{-1}(F^{-1}(0, 0) \cap j(U)) = (F \circ j)^{-1}(0, 0). \end{aligned}$$

By the *Implicit Function Theorem I* (Theorem 16.26, p. 499), we need to show that $(F \circ j)_{*0}$ is onto. Now

$$(18.64) \quad (F \circ j)_{*0}: \text{Ker}(B^1) \oplus W^{2, k}(\Lambda^{2+}(X, i\mathbb{R})) \longrightarrow V_2 \oplus V_3,$$

is given by

$$(F \circ j)_{*0}(\omega', \psi', \eta') = F_{*(\omega, \psi, \eta)}(\omega', \psi', \eta') = (B^2(\omega', \psi') - \eta', B^3(\omega', \psi')).$$

We assume that $(\omega, \psi, \eta) \in \mathcal{SWP}_k$, in which case $(F \circ j)(0) = (0, 0)$. Since $\text{Im}(F \circ j)_{*0} \supseteq V_2 \oplus 0$, it suffices to prove that $B^3(\text{Ker}(B^1)) = V_3$. The proof of Theorem 18.48 contains a proof that $B^3: U_1 \oplus U_2 \rightarrow V_3$ is onto. Since $U_1 \oplus U_2 = \text{Ker}(B^3) \oplus \text{Im}(B^{3*})$, we know that $B^3(\text{Im}(B^{3*})) = V_3$. Thus, it suffices to show that

$$\text{Im}(B^{3*}) \subseteq \text{Ker}(B^1) \quad \text{or} \quad \text{Ker}(B^3) \supseteq \text{Im}(B^{1*}).$$

Thus, we need $B^3 \circ B^{1*} = 0$. To this end

$$\begin{aligned} B^3(B^{1*}(i\theta)) &= B^3(id\theta, -\frac{i}{2}\theta\psi) = \mathcal{D}_c^\omega(-\frac{i}{2}\theta\psi) + \frac{i}{2}d\theta \cdot \psi \\ &= -\frac{i}{2}\theta\mathcal{D}_c^\omega\psi - \frac{i}{2}d\theta \cdot \psi + \frac{i}{2}d\theta \cdot \psi = -\frac{i}{2}\theta\mathcal{D}_c^\omega\psi = 0, \end{aligned}$$

since we have assumed $(\omega, \psi, \eta) \in \mathcal{SWP}_k$. Finally note that we have the identification

$$\begin{aligned} (18.65) \quad T_{(\omega, \psi, \eta)}\mathcal{MSWP}_k &\xrightarrow{\sim} \text{Ker}((F \circ j)_{*0}) \\ &= \{(\omega', \psi', \eta') : B^1(\omega', \psi') = 0, B^2(\omega', \psi') - \eta' = 0, B^3(\omega', \psi') = 0\}, \end{aligned}$$

as required. $\square$

We have a smooth projection mapping

$$(18.66) \quad p: \mathcal{MSWP}_k \longrightarrow W^{2,k}(\Lambda^{2+}(X, i\mathbb{R})), \quad \text{where } p([\omega, \psi, \eta]) = \eta.$$

Let

$$(18.67) \quad \mathcal{SW}_k(\eta) := p^{-1}(\eta) = \{[\omega, \psi, \eta] \in \mathcal{MSWP}_k : \Omega^{\omega+} - q(\psi) - \eta = 0, \mathcal{D}_c^\omega\psi = 0\}.$$

THEOREM 18.55. *Near a point $(\omega, \psi, \eta) \in \mathcal{SWP}_k$ where $p_{[\omega, \psi, \eta]*}$ is onto (i.e., η is an achieved regular value of p), we have that $\mathcal{SW}_k(\eta) := p^{-1}(\eta)$ is a smooth manifold of dimension*

$$d(X, L) := b^1 - (1 + b^{2+}) + \frac{1}{4}(c_1(L)^2 - \text{sig}(X)).$$

PROOF. By the *Implicit Function Theorem I* (Theorem 16.26, p. 499), the set $\mathcal{SW}_k(\eta)$ is a smooth submanifold of $\mathcal{MSWP}_k$. Moreover, by (18.65) and (18.66),

$$(18.68) \quad p_{*[\omega, \psi, \eta]}(\omega', \psi', \eta') = \eta' = B^2(\omega', \psi') = (d\omega')^+ - \tilde{q}(\psi', \psi) - \tilde{q}(\psi, \psi').$$

Thus,

$$\begin{aligned} T_{[\omega, \psi, \eta]}(p^{-1}(\eta)) &= \ker(p_{*[\omega, \psi, \eta]}: T_{[\omega, \psi, \eta]}\mathcal{MSWP}_k \longrightarrow W^{2,k}(\Lambda^{2+}(X, i\mathbb{R}))) \\ &\xrightarrow{\sim} \{(\omega', \psi', 0) \in T_{(\omega, \psi, \eta)}\mathcal{CWP}_k : (d\omega')^+ - \tilde{q}(\psi', \psi) - \tilde{q}(\psi, \psi') = 0, \\ &\quad \mathcal{D}_\omega\psi' + \frac{1}{2}\omega' \cdot \psi = 0, \text{ and } \delta\omega' - \frac{1}{2}\langle \psi, \psi' \rangle = 0\} \end{aligned}$$

which can be identified with the kernel of the elliptic operator

$$\begin{aligned} B: W^{2,k+1}(\Lambda^1(X, i\mathbb{R})) \oplus W^{2,k+1}(\Sigma_c^+(X)) \\ \longrightarrow W^{2,k}(X, i\mathbb{R}) \oplus W^{2,k}(\Lambda^{2+}(X, i\mathbb{R})) \oplus W^{2,k}(\Sigma_c^-(X)) \end{aligned}$$

of (18.49). We need to show that if $p_{[\omega, \psi, \eta]*}$ is onto, then B is onto, so that $\text{index}(B) = \dim \text{Ker}(B)$. Assuming that $p_{[\omega, \psi, \eta]*}$ in (18.68) is onto, the map

$$(18.69) \quad (\omega', \psi') \mapsto (d\omega')^+ - \tilde{q}(\psi', \psi) - \tilde{q}(\psi, \psi')$$

must be onto, even for (ω', ψ') constrained by

$$B^3(\omega', \psi') := \mathcal{D}_\omega\psi' + \frac{1}{2}\omega' \cdot \psi = 0$$

(see (18.65)). Thus, the projection of the image of B to $W^{2,k}(\Lambda^{2+}(X, i\mathbb{R})) \oplus W^{2,k}(\Sigma_c^-(X))$ contains $W^{2,k}(\Lambda^{2+}(X, i\mathbb{R})) \oplus 0$. We already know from the proof of Theorem 18.48 that for $F(\omega, \psi, \eta) = 0$ and $\psi \neq 0$, the map (where (ψ', ω') is now unrestricted)

$$(\psi', \omega') \mapsto \mathcal{D}_\omega \psi' + \frac{1}{2} \omega' \cdot \psi$$

is onto. Thus, the projection of the image of B to $W^{2,k}(\Lambda^{2+}(X)) \oplus W^{2,k}(\Sigma_c^-(X))$ is onto. It remains to show that the image B contains $W^{2,k}(M, i\mathbb{R}) \oplus 0 \oplus 0$. For an arbitrary function $\theta \in W^{2,k+2}(X, \mathbb{R})$, we have $(\omega, \psi, \eta) \cdot e^{it\theta} = (\omega + 2itd\theta, e^{-it\theta}\psi, \eta)$. Since $F(\omega, \psi, \eta) = 0 \Rightarrow F((\omega, \psi, \eta) \cdot e^{it\theta}) = 0$, we know that

$$\left. \frac{d}{dt} (\omega + 2itd\theta, e^{-it\theta}\psi, \eta) \right|_{t=0} = (2id\theta, -i\theta\psi, 0) \in \ker(F_{*(\omega, \psi, \eta)}).$$

Thus,

$$\begin{aligned} B(2id\theta, -i\theta\psi) &= \begin{bmatrix} \delta(2d\theta) + \frac{i}{2}(\langle -i\theta\psi, \psi \rangle - \langle \psi, -i\theta\psi \rangle), \\ F_{*(\omega, \psi, \eta)}(2id\theta, -i\theta\psi, 0) \end{bmatrix} \\ &= (2\delta(d\theta) + \frac{1}{2}(\langle \theta\psi, \psi \rangle + \langle \psi, \theta\psi \rangle), 0, 0) = (2(\delta d\theta + \frac{1}{4} \langle \psi, \psi \rangle \theta), 0, 0). \end{aligned}$$

Now $\delta d\theta = -\Delta\theta$, where Δ denotes the usual Laplace operator on $C^\infty(X, \mathbb{R})$, extended to $W^{2,k+2}(X, \mathbb{R})$. Since the operator $-\Delta + \frac{1}{4} \langle \psi, \psi \rangle$ is elliptic and formally self-adjoint, to show that

$$\theta \mapsto 2i(\delta d\theta + \frac{1}{4} \langle \psi, \psi \rangle \theta)$$

is onto $W^{2,k}(M, i\mathbb{R})$ it suffices to show that the kernel of $-\Delta + \frac{1}{4} \langle \psi, \psi \rangle$ is 0. However, $-\Delta\theta + \frac{1}{4} \langle \psi, \psi \rangle \theta = 0$ implies

$$0 = \int_X (-\Delta\theta + \frac{1}{4} \langle \psi, \psi \rangle \theta) \theta \nu_g = \int_X \|d\theta\|^2 + \frac{1}{4} \langle \psi, \psi \rangle \theta^2 \nu_g.$$

Thus, $\theta = 0$ since $\psi \neq 0$. Hence, B is onto, and its index is the dimension of its kernel. This index was found (see (18.43)) to be $b^1 - (1 + b^{2+}) + \frac{1}{4}(c_1(L)^2 - \text{sig}(X))$. $\square$

Generic Regularity. We would like to use the *Sard-Smale Theorem* (see [402]) stated below to conclude that the set of all $\eta \in W^{2,k}(\Lambda^{2+}(X))$, for which $p^{-1}(\eta)$ is either void or a manifold of dimension $d(X, L)$, is residual. Recall that a **residual set** is a subset containing the intersection of a countable collection of open, dense subsets. A residual set of a complete metric space is dense by the Baire Category Theorem.

THEOREM 18.56 (Sard-Smale Theorem). *Let $f: B_1 \rightarrow B_2$ be a C^r Fredholm mapping between Banach manifolds (i.e., f_{*x} is Fredholm for each $x \in B_1$), and let*

$$(18.70) \quad C := \{f(x) : x \in B_1 \text{ and } f_{*x} \text{ is not onto}\}$$

*(i.e., C denotes the set of **critical values** of f). If $r > \{\max(0, \text{index}(f_{*x})) : x \in B_1\}$ (in particular, if f is C^∞) and B_1 is separable, then $B_2 \setminus f(C)$ is residual.*

REMARK 18.57. Often $B_2 \setminus f(C)$ is called the set of **regular values**, but if f is not onto, $B_2 \setminus f(C)$ will contain points which are not values of f at all (e.g., consider a constant map f).

In order to apply Theorem 18.56 to $p: \mathcal{MSWP}_k \rightarrow W^{2,k}(\Lambda^{2+}(X, i\mathbb{R}))$, we need

THEOREM 18.58. For each $(\omega, \psi, \eta) \in \mathcal{SWP}_k$,

$$p_{*[\omega, \psi, \eta]} : T_{[\omega, \psi, \eta]} \mathcal{MSWP}_k \longrightarrow W^{2,k}(\Lambda^{2+}(X, i\mathbb{R}))$$

is Fredholm. Moreover, the index of $p_{*[\omega, \psi, \eta]}$ is the same as the index of

$$\begin{aligned} B_{(\omega, \psi, \eta), k} : W^{2,k+1}(\Lambda^1(X, i\mathbb{R})) \oplus W^{2,k+1}(\Sigma_c^+(X)) \\ \longrightarrow W^{2,k}(X, i\mathbb{R}) \oplus W^{2,k}(\Lambda^{2+}(X, i\mathbb{R})) \oplus W^{2,k}(\Sigma_c^-(X)). \end{aligned}$$

PROOF. We will use some of the facts we have shown about the related operator $B_{(\omega, \psi, \eta), k}$. We use Notation 18.52 (p. 671), namely

$$\begin{aligned} U_1 &:= W^{2,k+1}(\Lambda^1(X, i\mathbb{R})), \quad U_2 := W^{2,k+1}(\Sigma_c^+(X)), \\ V_1 &:= W^{2,k}(X, i\mathbb{R}), \quad V_2 := W^{2,k}(\Lambda^{2+}(X, i\mathbb{R})), \quad V_3 := W^{2,k}(\Sigma_c^-(X)), \end{aligned}$$

and

$$B := (B^1, B^2, B^3) : U_1 \oplus U_2 \longrightarrow V_1 \oplus V_2 \oplus V_3, \quad \text{where}$$

$$\begin{aligned} B^1 : U_1 \oplus U_2 &\longrightarrow V_1 \quad \text{with } B^1(\omega', \psi') := \delta\omega' - \frac{1}{4}(\langle \psi', \psi \rangle - \langle \psi, \psi' \rangle), \\ B^2 : U_1 \oplus U_2 &\longrightarrow V_2 \quad \text{with } B^2(\omega', \psi') := d\omega'^+ - \tilde{q}(\psi', \psi) - \tilde{q}(\psi, \psi'), \text{ and} \\ B^3 : U_1 \oplus U_2 &\longrightarrow V_3 \quad \text{with } B^3(\omega', \psi') := \mathcal{D}_c^\omega \psi' + \frac{1}{2}\omega' \cdot \psi. \end{aligned}$$

From (18.63), we have

$$\begin{aligned} T_{[\omega, \psi, \eta]} \mathcal{MSWP}_k \\ \xrightarrow{\sim} \left\{ (\omega', \psi', \eta') \in T_{(\omega, \psi, \eta)} \mathcal{CWP}_k : (d\omega')^+ - \tilde{q}(\psi', \psi) - \tilde{q}(\psi, \psi') = \eta', \right. \\ \left. D_c^\omega \psi' + \frac{1}{2}\omega' \cdot \psi = 0, \delta\omega' - \frac{1}{2}(\langle \psi', \psi \rangle - \langle \psi, \psi' \rangle) = 0 \right\} \\ = \left\{ (\omega', \psi', \eta') \in T_{(\omega, \psi, \eta)} \mathcal{CWP}_k : \right. \\ \left. B^1(\omega', \psi') = 0, B^2(\omega', \psi') = \eta', B^3(\omega', \psi') = 0 \right\} \\ \xrightarrow{\sim} \text{Ker}(B^1 \oplus B^3). \end{aligned}$$

Moreover,

$$p_{*[\omega, \psi, \eta]}(\omega', \psi', \eta') = \eta' = (d\omega')^+ - \tilde{q}(\psi', \psi) - \tilde{q}(\psi, \psi'),$$

or under the final isomorphism in (18.65),

$$p_{*[\omega, \psi, \eta]} = B^2|_{\text{Ker}(B^1 \oplus B^3)} : \text{Ker}(B^1 \oplus B^3) \longrightarrow V_2.$$

In order to show that $p_{*[\omega, \psi, \eta]}$ is Fredholm, we need the following

1. $\text{Ker}(p_{*[\omega, \psi, \eta]}) \xrightarrow{\sim} \text{Ker}(B^2|_{\text{Ker}(B^1 \oplus B^3)})$ is finite-dimensional, and
2. $\text{Im}(p_{*[\omega, \psi, \eta]}) = B^2(\text{Ker}(B^1 \oplus B^3))$ is closed and of finite codimension in V_2 .

Now (1.) holds, since

$$\text{Ker}(p_{*[\omega, \psi, \eta]}) = \text{Ker}(B^2|_{\text{Ker}(B^1 \oplus B^3)}) = \text{Ker}(B^1 \oplus B^2 \oplus B^3) = \text{Ker}(B),$$

and B is elliptic.

To prove (2.), we first show that it suffices to prove that

$$(18.71) \quad B(U_1 \oplus U_2)^\perp \cap (V_1 \oplus 0_{V_2} \oplus V_3) = 0.$$

Note that under the obvious imbedding $V_2 \rightarrow 0_{V_1} \oplus V_2 \oplus 0_{V_3}$,

$$B^2(\text{Ker}(B^1 \oplus B^3)) \xrightarrow{\sim} B(U_1 \oplus U_2) \cap (0_{V_1} \oplus V_2 \oplus 0_{V_3}).$$

Thus, since $B(U_1 \oplus U_2)$ is closed in $V_1 \oplus V_2 \oplus V_3$, $B^2(\ker(B^1 \oplus B^3))$ is closed in V_2 . Assuming (18.71), we have a 1-1 projection

$$\pi: B(U_1 \oplus U_2)^\perp \longrightarrow (V_1 \oplus 0_{V_2} \oplus V_3)^\perp = 0_{V_1} \oplus V_2 \oplus 0_{V_3} \xrightarrow{\sim} V_2.$$

Note that from the yet to be proven fact (18.71), we also obtain

$$\begin{aligned} V_1 \oplus V_2 \oplus V_3 &= B(U_1 \oplus U_2) + (V_1 \oplus 0_{V_2} \oplus V_3)^\perp \\ &= B(U_1 \oplus U_2) + 0_{V_1} \oplus V_2 \oplus 0_{V_3}. \end{aligned}$$

Thus, $B^1 \oplus B^3: U_1 \oplus U_2 \rightarrow V_1 \oplus V_3$ is onto. We will prove that

$$\text{Im}(\pi) = \pi(B(U_1 \oplus U_2)^\perp) = B^2(\text{Ker}(B^1 \oplus B^3))^\perp,$$

from which we will obtain

$$(18.72) \quad \pi: B(U_1 \oplus U_2)^\perp \xrightarrow{\sim} B^2(\text{Ker}(B^1 \oplus B^3))^\perp.$$

Then, since B is Fredholm, $\dim B(U_1 \oplus U_2)^\perp < \infty$, and $\dim B^2(\text{Ker}(B^1 \oplus B^3))^\perp < \infty$. Since

$$\begin{aligned} 0_{V_1} \oplus B^2(\text{Ker}(B^1 \oplus B^3)) \oplus 0_{V_3} \\ = B(U_1 \oplus U_2) \cap (0_{V_1} \oplus V_2 \oplus 0_{V_3}) \subseteq B(U_1 \oplus U_2), \end{aligned}$$

we have $\pi(B(U_1 \oplus U_2)^\perp) \subseteq B^2(\text{Ker}(B^1 \oplus B^3))^\perp$.

To show the reverse inclusion, let $w \in B^2(\text{Ker}(B^1 \oplus B^3))^\perp \subseteq V_2$. For arbitrary $v \in V_1 \oplus V_3$, we have $v = (B^1 \oplus B^3)(u)$ for some $u \in U_1 \oplus U_2$, since $B^1 \oplus B^3: U_1 \oplus U_2 \rightarrow V_1 \oplus V_3$ is onto. Define

$$L: V_1 \oplus V_3 \longrightarrow \mathbb{R} \text{ by } L(v) = -\langle B^2(u), w \rangle.$$

L is well defined since $w \in B^2(\text{Ker}(B^1 \oplus B^3))^\perp$. Thus, there is some $w' \in V_1 \oplus V_3$ such that

$$\langle w', (B^1 \oplus B^3)(u) \rangle = \langle w', v \rangle = L(v) = -\langle B^2(u), w \rangle$$

for all $u \in U_1 \oplus U_2$. Then

$$\langle w' + w, B(u) \rangle = \langle w', (B^1 \oplus B^3)(u) \rangle + \langle B^2(u), w \rangle = 0,$$

so that $w' + w \in B(U_1 \oplus U_2)^\perp$. Since $w' \in V_1 \oplus V_3$ and $w \in B^2(\text{Ker}(B^1 \oplus B^3))^\perp$, we have $\pi(w' + w) = w$. Thus, $B^2(\text{Ker}(B^1 \oplus B^3))^\perp \subseteq \pi(B(U_1 \oplus U_2)^\perp)$, and we have the isomorphism 18.72. Thus, from the yet to be proven (18.71), we obtain

$$\begin{aligned} \text{index}(p_{*[\omega, \psi, \eta]}) &= \dim \text{Ker } p_{*[\omega, \psi, \eta]} - \dim \text{Coker } p_{*[\omega, \psi, \eta]} \\ &= \dim \text{Ker } B - \dim(B^2(\text{Ker}(B^1 \oplus B^3))^\perp) \\ &= \dim \text{Ker } B - \dim(B(U_1 \oplus U_2)^\perp) \\ &= \dim \text{Ker } B - \dim \text{Coker } B = \text{index } B. \end{aligned}$$

Hence, it only remains to show $B(U_1 \oplus U_2)^\perp \cap (V_1 \oplus 0_{V_2} \oplus V_3) = 0$. Suppose that $(f, 0, \xi) \in V_1 \oplus 0_{V_2} \oplus V_3$ and for all $(\omega', \psi') \in U_1 \oplus U_2$, we have (where the zero-th

order operator T_ψ and its adjoint T_ψ^* were defined near 18.51)

$$\begin{aligned}
 0 &= \langle B(\omega', \psi'), (f, 0, \xi) \rangle = \langle B^1(\omega', \psi'), f \rangle + \langle B^3(\omega', \psi'), \xi \rangle \\
 &= \langle (\omega', \psi'), (B^1)^* f \rangle + \langle (\omega', \psi'), (B^3)^* \xi \rangle \\
 &= \langle (\omega', \psi'), (i df, -\frac{i}{2} f \psi) \rangle + \langle (\omega', \psi'), (T_\psi^* \xi, D_c^\omega \xi) \rangle \\
 (18.73) \quad &= \langle \omega', i df + T_\psi^* \xi \rangle + \langle \psi', D_c^\omega \xi - \frac{i}{2} f \psi \rangle.
 \end{aligned}$$

Then

$$(18.74) \quad i df + T_\psi^* \xi = 0 \quad \text{and} \quad D_c^\omega \xi - \frac{i}{2} f \psi = 0.$$

Since $D_c^\omega \psi = 0$,

$$\begin{aligned}
 0 &= D_c^\omega D_c^\omega \xi - \frac{i}{2} D_c^\omega (f \psi) = D_c^\omega D_c^\omega \xi - \frac{i}{2} df \cdot \psi - \frac{i}{2} f D_c^\omega \psi \\
 &= D_c^\omega D_c^\omega \xi + \frac{1}{2} T_\psi^* \xi \cdot \psi.
 \end{aligned}$$

Thus,

$$\begin{aligned}
 0 &= \int_X \langle D_c^\omega D_c^\omega \xi + \frac{1}{2} T_\psi^* \xi \cdot \psi, \xi \rangle v = \int_X \langle D_c^\omega D_c^\omega \xi, \xi \rangle + \frac{1}{2} \langle T_\psi (T_\psi^* \xi), \xi \rangle v \\
 &= \int_X \langle D_c^\omega \xi, D_c^\omega \xi \rangle + \frac{1}{2} \langle T_\psi^* \xi, T_\psi^* \xi \rangle v,
 \end{aligned}$$

and so

$$0 = T_\psi^* \xi = -i df \quad \text{and} \quad \frac{i}{2} f \psi = D_c^\omega \xi = 0.$$

Hence, f is constant, and $\frac{i}{2} f \psi = 0$ then implies $f = 0$, since $\psi \neq 0$. Also, at any point p where $\psi(p) \neq 0$, the map $\Lambda_p^1(X, i\mathbb{R}) \rightarrow W_p^-(X)$, given by $\alpha \mapsto \alpha \cdot \psi(p)$ is 1-1 since $\alpha \cdot (\alpha \cdot \psi(p)) = \psi(p) \neq 0$, and it is onto since $\dim_{\mathbb{R}} \Lambda_p^1(X, i\mathbb{R}) = \dim_{\mathbb{R}} W_p^-(X) = 4$. Hence T_ψ and T_ψ^* are isomorphisms at any point where $\psi(p) \neq 0$. Hence $0 = T_\psi^* \xi \Rightarrow \xi \psi = 0$, but then $\xi = 0$ on the nonvoid open set where $\psi \neq 0$. Since $D_c^\omega \xi = 0$, unique continuation (Theorem 18.47) then yields $\xi = 0$. Thus, $(f, 0, \xi) = (0, 0, 0)$ and we have (18.71), as required. $\square$

THEOREM 18.59. *For a η in a residual subset of $W^{2,k}(\Lambda^{2+}(X, i\mathbb{R}))$, either $p^{-1}(\eta)$ (i.e., $\mathcal{SW}_k(\eta)$) is empty or $p^{-1}(\eta)$ is a submanifold of $\mathcal{MSWP}_k$ of dimension $d(X, L) = b^1 - (1 + b^{2+}) + \frac{1}{4}(c_1(L)^2 - \text{sig}(X))$.*

PROOF. According to Theorem 18.58,

$$p: \mathcal{MSWP}_k \rightarrow W^{2,k}(\Lambda^{2+}(X, i\mathbb{R}))$$

has a Fredholm derivative throughout $\mathcal{MSWP}_k$. Thus, it follows from Theorem 18.56 that $W^{2,k}(\Lambda^{2+}(X, i\mathbb{R})) \setminus p(C)$ is residual, where C denotes the critical set of p . For any point $\eta \in W^{2,k}(\Lambda^{2+}(X, i\mathbb{R})) \setminus p(C)$, we have that p_* is onto at each point in $p^{-1}(\eta)$. If $p^{-1}(\eta)$ is not empty, then $p^{-1}(\eta)$ is a submanifold of $\mathcal{MSWP}_k$ of dimension $d(X, L)$ by Theorem 18.55. $\square$

4. Compactness of Moduli Spaces and the Definition of S-W Invariants

Here we establish that moduli spaces of solutions of generically perturbed S-W equations are compact, and proceed to show that the S-W invariants are defined.

A Priori Bounds. First we examine the consequences of the S-W equations in conjunction with the Spin^c Bochner-Weitzenböck formula (18.27), p. 660.

PROPOSITION 18.60. *If $(\omega, \psi) \in \mathcal{C}(P_{U(1)}) \times C^\infty(\Sigma_c^+(X))$ is a solution of the perturbed S-W equations $\mathcal{D}_c^\omega \psi = 0$, $\Omega^{\omega+} = q(\psi) + \eta$, for some $\eta \in \Omega^{2+}(X, i\mathbb{R})$, then we have*

$$\begin{aligned} 0 &= \langle \mathcal{D}_c^2 \psi, \psi \rangle = -\langle \Delta \psi, \psi \rangle + \frac{1}{2} \langle \Re^\omega \psi, \psi \rangle + \frac{1}{4} S |\psi|^2 \\ (18.75) \quad &= -\langle \Delta \psi, \psi \rangle + \frac{1}{2} |\psi|^4 + \frac{1}{2} \langle \eta, q(\psi) \rangle + \frac{1}{4} S |\psi|^2. \end{aligned}$$

at each point of X . Integrating this, yields

$$(18.76) \quad \int_X |\nabla \psi|^2 + \frac{1}{2} |\psi|^4 + \frac{1}{2} \langle \eta, q(\psi) \rangle + \frac{1}{4} S |\psi|^2 \nu_g = 0.$$

PROOF. Using (18.30) on p. 18.30, $\Omega^{\omega+} = q(\psi) + \eta$, and Exercise 18.43 (p. 662), we have

$$\begin{aligned} \langle \Re^\omega \psi, \psi \rangle &= \langle \Omega^{\omega+}, q(\psi) \rangle = \langle q(\psi) + \eta, q(\psi) \rangle \\ &= |q(\psi)|^2 + \langle \eta, q(\psi) \rangle = |\psi|^4 + \langle \eta, q(\psi) \rangle, \end{aligned}$$

from which (18.75) follows from $\mathcal{D}_c^\omega \psi = 0$ and Proposition 18.39, p. 660. Note that (18.76) follows upon integration, since $\Delta := -\nabla^* \nabla$. $\square$

PROPOSITION 18.61. *For (ω, ψ, η) as in Proposition 18.60, we have*

$$(18.77) \quad |\psi(x)|^2 \leq \max_{y \in X} \left(\sqrt{2} |\eta(y)| - \frac{1}{2} S(y), 0 \right).$$

Hence, there is an *a priori* bound on $\|\psi\|_{C^0}$. In particular, if $\eta = 0$ and $S \geq 0$, then we must have $\psi = 0$ and $\Omega^{\omega+} = q(\psi) + \eta = 0$.

PROOF. Let $E_1, \dots, E_4$ be locally-defined orthonormal frame field, parallel at a point $x \in X$ (i.e., $\nabla_{E_i} E_j = 0$ at x). Then

$$\begin{aligned} \Delta(|\psi|^2) &= \sum_{i=1}^4 E_i [E_i \langle \psi, \psi \rangle] \\ &= \sum_{i=1}^4 \langle \nabla_{E_i} \nabla_{E_i} \psi(x), \psi(x) \rangle + 2 \langle \nabla_{E_i} \psi(x), \nabla_{E_i} \psi(x) \rangle + \langle \psi(x), \nabla_{E_i} \nabla_{E_i} \psi(x) \rangle \\ &= \langle -\nabla^* \nabla \psi(x), \psi(x) \rangle + 2 |\nabla \psi(x)|^2 + \langle \psi(x), -\nabla^* \nabla \psi(x) \rangle. \end{aligned}$$

Hence,

$$\Delta(|\psi|^2) = 2 |\nabla \psi|^2 - 2 \Re \langle \nabla^* \nabla \psi, \psi \rangle.$$

If $|\psi|^2$ achieves its maximum at x' , then $\Delta(|\psi|^2)(x') \leq 0$, and so at x'

$$-2 \Re \langle \Delta \psi, \psi \rangle = 2 \Re \langle \nabla^* \nabla \psi, \psi \rangle = 2 |\nabla \psi|^2 - \Delta(|\psi|^2) \geq 0.$$

From (18.75), we have

$$\frac{1}{2} |\psi|^4 + \frac{1}{2} \Re \langle \eta, q(\psi) \rangle + \frac{1}{4} S |\psi|^2 = \Re \langle \Delta \psi, \psi \rangle.$$

$$\Re \langle \eta, q(\psi) \rangle \leq |\eta| |q(\psi)| \leq \sqrt{2} |\eta| |\psi|^2,$$

using $\frac{1}{2} |q(\psi)|^2 = |\psi|^4$ from Exercise 18.43 b. Thus, at x' ,

$$\begin{aligned} \frac{1}{2} \left(|\psi|^2 - \sqrt{2} |\eta| + \frac{1}{2} S \right) |\psi|^2 &= \frac{1}{2} |\psi|^4 - \frac{1}{2} \sqrt{2} |\eta| |\psi|^2 + \frac{1}{4} S |\psi|^2 \\ &\leq \frac{1}{2} |\psi|^4 + \frac{1}{2} \Re \langle \eta, q(\psi) \rangle + \frac{1}{4} S |\psi|^2 = \Re \langle \Delta \psi, \psi \rangle \leq 0. \end{aligned}$$

Hence, either $\psi(x') = 0$ (and so $\psi = 0$), or for all $x \in X$,

$$|\psi(x)|^2 \leq |\psi(x')|^2 \leq \left(\sqrt{2} |\eta(x')| - \frac{1}{2} S(x') \right) \leq \max_{y \in X} \left(\sqrt{2} |\eta(y)| - \frac{1}{2} S(y) \right). \quad \square$$

COROLLARY 18.62. *For (ω, ψ, η) as in Proposition 18.60, we have*

$$\begin{aligned} |\Omega^{\omega+}| &= |q(\psi) + \eta| \leq \sqrt{2} |\psi|^2 + |\eta| \\ (18.78) \quad &\leq \max_{y \in X} \left(2 |\eta(y)| - \frac{1}{2} \sqrt{2} S(y), 0 \right) + \max_{y \in X} (|\eta(y)|). \end{aligned}$$

For a fixed oriented, Riemannian manifold (X, g) and form η , there is an upper bound on the number of Spin^c -structures for which the S - W moduli space has a nonnegative formal dimension.

PROOF. Using $\frac{1}{2} |q(\psi)|^2 = |\psi|^4$ from Exercise 18.43 b and Proposition 18.61, (18.78) is evident. For a Spin^c structure $P_{\text{Spin}^c} \rightarrow P_{U(1) \times \text{SO}(4)} \rightarrow X$, let L denote the complex line bundle $P_{U(1)} \times_{U(1)} \mathbb{C}$. Recall that the formal dimension of the moduli space is

$$(18.79) \quad \frac{1}{4} \left(c_1(L)^2 [X] - 2\chi(X) - 3 \text{sig}(X) \right),$$

where $c_1(L)^2 [X]$ denotes the evaluation of the cup-square of the first Chern class $c_1(L)$ on $[X]$. If this is assumed to be nonnegative, then

$$(18.80) \quad 2\chi(X) + 3 \text{sig}(X) \leq c_1(L)^2 [X].$$

For any connection ω on $P_{U(1)}$ with curvature form $\Omega^\omega \in \Omega^2(X, i\mathbb{R})$, we have

$$\begin{aligned} c_1(L)^2 [X] &= \int_X \frac{i}{2\pi} \Omega^\omega \wedge \frac{i}{2\pi} \Omega^\omega = \frac{-1}{4\pi^2} \int_X (\Omega^{\omega+} + \Omega^{\omega-}) \wedge (\Omega^{\omega+} + \Omega^{\omega-}) \\ &= \frac{-1}{4\pi^2} \int_X (\Omega^{\omega+} + \Omega^{\omega-}) \wedge (*\Omega^{\omega+} - *\Omega^{\omega-}) \\ &= \frac{-1}{4\pi^2} \int_X \Omega^{\omega+} \wedge *\Omega^{\omega+} - \Omega^{\omega+} \wedge *\Omega^{\omega-} + \Omega^{\omega-} \wedge *\Omega^{\omega+} - \Omega^{\omega-} \wedge *\Omega^{\omega-} \\ &= \frac{1}{4\pi^2} \int_X \left(|\Omega^{\omega+}|^2 - \langle \Omega^{\omega+}, \Omega^{\omega-} \rangle + \langle \Omega^{\omega-}, \Omega^{\omega+} \rangle - |\Omega^{\omega-}|^2 \right) \nu_g \\ (18.81) \quad &= \frac{1}{4\pi^2} \left(\|\Omega^{\omega+}\|^2 - \|\Omega^{\omega-}\|^2 \right). \end{aligned}$$

By (18.78), we have an upper bound on $\|\Omega^{\omega+}\|^2$. Then (18.81) together with the lower bound (18.80) on $c_1(L)^2 [X]$ gives us an upper bound on $\|F_A^-\|^2$. Hence, there is an upper bound on $\|\Omega^\omega\|^2$. By Hodge theory (see Theorem 17.63, p. 603), the closed form $\frac{i}{2\pi} \Omega^\omega$ has a unique representative, say β^ω , in the lattice of integral harmonic 2-forms. Since $\|\beta^\omega\| \leq \|\frac{i}{2\pi} \Omega^\omega\|$, we have an upper bound on $\|\beta^\omega\|$ and there are only a finite number of such β^ω in the lattice within a ball. Thus, there are only finitely many possibilities for the canonical class $c_1(L) = [\frac{i}{2\pi} \Omega^\omega]$. For each

of these possibilities, there are only $\#H^1(X; \mathbb{Z}_2) < \infty$ distinct Spin^c structures (see 18.36, 657). $\square$

Sobolev Estimates.

LEMMA 18.63. *Let ω_0 be a C^∞ connection on $P_{U(1)} \rightarrow X$. For any $k \geq 0$, let $\omega \in \mathcal{C}^{2,k+1}(P_{U(1)})$. Then there is $s \in W^{2,k+2}(X, U(1))$, such that $s \cdot \omega := \omega_0 + \alpha$, where $\alpha \in W^{2,k+1}(\Lambda^1(X))$, $\delta\alpha = 0$, and*

$$(18.82) \quad \|\alpha\|_{2,k+1}^2 \leq C \|\Omega^{\omega+}\|_{2,k}^2 + K,$$

where C and K are independent of α .

PROOF. For some $\alpha_0 \in W^{2,k+1}(\Lambda^1(X))$ we have $\omega = \omega_0 + \alpha_0$. For $e^{i\theta} \in W^{2,k+2}(X, U(1))$,

$$e^{i\theta} \cdot \omega = \omega_0 + \alpha_0 - 2id\theta.$$

Thus, we first find $\theta \in W^{2,k+2}(X, \mathbb{R})$, such that $\delta(\alpha_0 - 2id\theta) = 0$ or

$$(18.83) \quad \delta d\theta = -\frac{i}{2}\delta\alpha_0.$$

Since $\delta d = -\Delta$ is a formally self-adjoint elliptic operator, this can be solved for θ as long as $\delta\alpha_0$ is L^2 orthogonal to $\ker(\Delta)$ which consists of the constant functions. However, $\langle \delta\alpha_0, c \rangle_{2,0} = \langle \alpha_0, dc \rangle_{2,0} = 0$, for any constant function c . Hence, we can solve for θ and take $\alpha = \alpha_0 + 2id\theta$ to obtain $\delta\alpha = 0$. However, further modifications are necessary to produce α satisfying 18.82. Thus, let $\alpha_1 = \alpha_0 + 2id\theta$. Now,

$$(18.84) \quad \Omega^\omega = \Omega^{e^{i\theta} \cdot \omega} = \Omega^{\omega_0 + \alpha_1} = \Omega^{\omega_0} + d\alpha_1.$$

By the Hodge Decomposition Theorem (Theorem 17.62, p. 603), we can uniquely write $\alpha_1 = h + \beta$, where h is harmonic (i.e., $dh = 0$ and $\delta h = 0$) and $\beta \in W^{2,k}(\Lambda^1(X))$ is orthogonal to the subspace of harmonic forms. Note that $0 = \delta\alpha_1 = \delta(h + \beta) = \delta\beta$. We have

$$(18.85) \quad \Omega^{\omega+} = \Omega^{\omega_0+} + d\alpha_1^+ = \Omega^{\omega_0+} + dh^+ + d\beta^+ = \Omega^{\omega_0+} + d\beta^+.$$

The operator

$$(18.86) \quad \delta \oplus d^+ : \Omega^1(X) \longrightarrow \Omega^0(X) \oplus \Omega^{2+}(X)$$

is elliptic and $\beta \perp \text{Ker}(\delta \oplus d) = \text{Ker}(\delta \oplus d^+)$, since

$$\begin{aligned} (d\gamma)^+ = 0 &\implies 0 = \delta((1 + *)d\gamma) = \delta d\gamma + \delta * d\gamma \\ &= \delta d\gamma - *d * d\gamma = \delta d\gamma - *d^2\gamma = \delta d\gamma \\ \implies 0 &= (\delta d\gamma, \gamma) = (d\gamma, d\gamma) \implies d\gamma = 0. \end{aligned}$$

Thus, there is a constant C (independent of β) such that

$$\begin{aligned} \|\beta\|_{2,k+1}^2 &\leq C \left(\|\delta\beta\|_{2,k}^2 + \|d\beta^+\|_{2,k}^2 \right) = C \|d\beta^+\|_{2,k}^2 = C \|\Omega^{\omega+} - \Omega^{\omega_0+}\|_{2,k}^2 \\ &\leq C \|\Omega^{\omega+}\|_{2,k}^2 + C \|\Omega^{\omega_0+}\|_{2,k}^2 = C \|F_\omega^+\|_{2,k}^2 + K'. \end{aligned}$$

However, $\alpha_1 = h + \beta$ and we cannot deduce that $\|h\|_{2,k+1}^2 \leq K''$, and hence we need a further gauge transformation. The group $H^1(X; \mathbb{Z}) \subset H^1(X; \mathbb{R})$ can be regarded as a lattice in the b_1 -dimensional vector space of harmonic 1-forms. For a harmonic

1-form $\xi \in H^1(X; \mathbb{Z})$, we have a well-defined function $s_0 \in C^\infty(X, \mathbb{U}(1))$, given by $s_0(x) := \exp\left(2\pi i \int_\gamma \xi\right)$ where γ is a path joining a fixed x_0 to x in X . We have

$$(e^{i\theta} s_0) \cdot \omega = s_0 \cdot (e^{i\theta} \cdot \omega) = \omega_0 + \alpha_1 - 2s_0^{-1} ds_0 = \omega_0 + \beta + h - 4\pi i \xi.$$

If d is the $\|\cdot\|_{2,k+1}^2$ -diameter of a fundamental cell of the lattice $H^1(X; \mathbb{Z})$, then we can choose $\xi \in H^1(X; \mathbb{Z})$ so that $\|h - 4\pi i \xi\| \leq 2\pi d$. Then for $s := e^{i\theta} s_0$ and $\alpha := \beta + h - 4\pi i \xi$, we have $s \cdot \omega := \omega_0 + \alpha$, where

$$\begin{aligned} \|\alpha\|_{2,k+1}^2 &= \|\beta + h - 4\pi i \xi\|_{2,k+1}^2 \leq \|\beta\|_{2,k+1}^2 + \|h - 4\pi i \xi\|_{2,k+1}^2 \\ &\leq C \|F_\omega^+\|_{2,k}^2 + K' + 2\pi d \end{aligned}$$

and C and $K' + 2\pi d$ are independent of α . $\square$

THEOREM 18.64. *For $k \geq 4$, let $(\omega', \psi') \in \mathcal{C}^{2,k+1}(P_{\mathbb{U}(1)}) \times W^{2,k+1}(\Sigma_c^+(X))$ be a solution of*

$$(18.87) \quad \Omega^{\omega'} - q(\psi') = \eta \quad \text{and} \quad \mathcal{D}_c^{\omega'} \psi' = 0,$$

where $\eta \in i\Omega^{2+}(X)$ is a C^∞ form and an achieved regular value of the projection $p: \mathcal{MSWP}_{k+1} \rightarrow W^{2,k}(\Lambda^{2+}(X, i\mathbb{R}))$. Let ω_0 be a fixed choice of a C^∞ connection. In accordance with Lemma 18.63, for some $s \in W^{2,k+2}(X, \mathbb{U}(1))$, we have

$$s \cdot \omega' = \omega_0 + \alpha, \quad \text{for } \alpha \in W^{2,k+1}(i\Lambda^1(X)) \text{ with } \delta\alpha = 0.$$

Let $(\omega, \psi) := s \cdot (\omega', \psi')$. We assume that the harmonic component of $\frac{1}{2\pi i} \alpha$ lies in a fixed fundamental domain of the lattice of integral harmonic 1-forms (see the proof of Lemma 18.63). Then there are constants $C(k')$ depending only on g , η , ω_0 and $k' \geq 3$, such that

$$(18.88) \quad \|\alpha\|_{2,k'} + \|\psi\|_{2,k'} \leq C(k'),$$

where $\|\psi\|_{2,k'}$ is computed using the Levi-Civita connection for X and the connection ω_0 on $P_{\mathbb{U}(1)}$. In particular, α and ψ are C^∞ , as is $\omega = s \cdot \omega' = \omega_0 + \alpha$.

PROOF. Since $W^{2,5}(\Sigma_c^+(X)) \subseteq C^2(\Sigma_c^+(X))$, the argument of Proposition 18.61 applies to yield a uniform bound on $\|\psi\|_{C^0}$. Here and elsewhere, *uniform bound* means a bound which only depends on η and the metric g on X (in particular, not on ψ or ω). By (18.76), we have

$$(18.89) \quad \int_X |\nabla^\omega \psi|^2 \leq \int_X \frac{1}{4} |S| |\psi|^2 + \frac{1}{2} |\psi|^4 + \frac{1}{2} |\langle \eta, q(\psi) \rangle| \nu_g.$$

However, this does not yet give us a uniform bound on $\|\psi\|_{2,1}$, since we are using ω_0 (not ω) to define $\|\psi\|_{2,1}$. Now

$$(18.90) \quad \nabla^\omega \psi = \nabla^{\omega_0} \psi + \frac{1}{2} \alpha \psi \quad \text{or} \quad \nabla^{\omega_0} \psi = \nabla^\omega \psi - \frac{1}{2} \alpha \psi.$$

Thus, we need a uniform bound on $\|\alpha \psi\|_{2,0}$ to produce a uniform bound on $\|\psi\|_{2,1}$. For this it suffices to produce a uniform bound on $\|\alpha\|_{2,0}$, since there is a uniform bound on $\|\psi\|_{C^0}$. We can in fact produce a uniform bound on $\|\alpha\|_{2,2}$ as follows. By Lemma 18.63, we have

$$(18.91) \quad \|\alpha\|_{2,k+1}^2 \leq C \|\Omega^{\omega+}\|_{2,k}^2 + K,$$

whence it suffices to obtain a uniform bound on $\|\Omega^{\omega+}\|_{2,1}^2$ to get a uniform bound on $\|\alpha\|_{2,2}^2$. Since

$$\delta + d: \Omega^2(X) \longrightarrow \Omega^1(X) \oplus \Omega^3(X)$$

has injective symbol, the Sobolev extension

$$(\delta + d)^{2,k+1}: W^{2,k+1}(\Lambda^2(X)) \longrightarrow W^{2,k}(\Lambda^1(X)) \oplus W^{2,k}(\Lambda^3(X))$$

has a finite-dimensional kernel $\mathcal{H}^2(X)$ consisting of C^∞ harmonic 2-forms and

$$W^{2,k+1}(\Lambda^2(X)) = \mathcal{H}^2(X) \oplus \mathcal{H}^2(X)^\perp.$$

Since $(\delta + d)^{2,k+1}|_{\mathcal{H}^2(X)^\perp}$ has a continuous inverse on its image, there is a constant C , such that for all $\beta \in W^{2,k+1}(\Lambda^2(X))$,

$$\|\beta^\perp\|_{2,k+1} \leq C \left\| (\delta + d)^{2,k+1} \beta \right\|_{2,k},$$

where $\beta^\perp$ denotes the orthogonal projection of into $\mathcal{H}^2(X)^\perp$. Since $\delta = \pm * d*$, if β is self-dual, then $\delta\beta = \pm * d\beta$, and so $\|\delta\beta\|_{2,k} = \|d\beta\|_{2,k}$. Thus,

$$\|\beta^\perp\|_{2,k+1} \leq \sqrt{2}C \|d^{2,k+1}\beta\|_{2,k}.$$

Applying this with $\beta = \Omega^{\omega+}$, we get

$$(18.92) \quad \left\| (\Omega^{\omega+})^\perp \right\|_{2,k+1} \leq \sqrt{2}C \|d^{2,k+1}\Omega^{\omega+}\|_{2,k}.$$

Since all norms are equivalent on the finite-dimensional kernel $\mathcal{H}^2(X)$, the fact that there is a uniform C^0 bound on $\Omega^{\omega+} = q(\psi) + \eta$ gives us a uniform $W^{2,k}$ bound on the harmonic part of $\Omega^{\omega+}$. To get a uniform bound on $\Omega^{\omega+}$ itself, first note (where θ denotes the Levi-Civita connection) that

$$(18.93) \quad \nabla^\theta \Omega^{\omega+} = \tilde{q}(\nabla^\omega \psi, \psi) + \tilde{q}(\psi, \nabla^\omega \psi) + \nabla^\theta \eta.$$

While we are in the process of getting a uniform bound on $\|\psi\|_{2,1}$, we already know that $\|\psi\|_{C^0}$ and $\|\nabla^\omega \psi\|_{2,0}$ are uniformly bounded by (18.77) and (18.89). Thus, $\|\nabla^\theta \Omega^{\omega+}\|_{2,0}$ is uniformly bounded by (18.93). This yields a uniform bound on $\|d^{2,k+1}\Omega^{\omega+}\|_{2,0}$ in (18.92), and hence on $\left\| (\Omega^{\omega+})^\perp \right\|_{2,1}$. Thus, $\|\Omega^{\omega+}\|_{2,1}$ is uniformly bounded. By (18.91), $\|\alpha\|_{2,2}^2$ is then uniformly bounded, and $\|\psi\|_{2,1}$ is uniformly bounded via (18.90). Now we wish to show that $\|\psi\|_{2,3}$ is uniformly bounded. Note that

$$0 = \mathcal{D}_c^\omega \psi = \mathcal{D}_c^{\omega_0} \psi + \frac{1}{2} \alpha \cdot \psi \Rightarrow \mathcal{D}_c^{\omega_0} \psi = -\frac{1}{2} \alpha \cdot \psi.$$

Since $\|\alpha\|_{2,2}$ and $\|\psi\|_{p_2,0}$ are bounded for each $p_2 \geq 1$, Proposition 16.24 (p. 498) implies that $\|\alpha \cdot \psi\|_{p_3,k_3}$ is uniformly bounded, provided

$$k_3 - \frac{4}{p_3} \leq \min\left(2 - \frac{4}{2}, 0 - \frac{4}{p_2}\right) = -\frac{4}{p_2}.$$

In particular, taking $p_2 \geq 4$, $\|\alpha \cdot \psi\|_{4,0}$ is uniformly bounded, and hence $\|\mathcal{D}_c^{\omega_0} \psi\|_{4,0}$ is uniformly bounded. Since $\mathcal{D}_c^{\omega_0}$ is an elliptic operator, we not only have a continuous map

$$\mathcal{D}_c^{\omega_0}: W^{4,1}(\Sigma_c^+(X)) \longrightarrow W^{4,0}(\Sigma_c^-(X)),$$

but also by Proposition 16.23 (498),

$$\|\psi\|_{4,1} \leq C \left(\|\mathcal{D}_c^{\omega_0} \psi\|_{4,0} + \|\psi\|_{4,0} \right)$$

for some constant C depending only on $\mathcal{D}_c^{\omega_0}$. Thus, there is a uniform bound on $\|\psi\|_{4,1}$. Since $\|\alpha\|_{2,2}$ and $\|\psi\|_{4,1}$ are bounded, Proposition 16.24 (p. 16.24) implies that $\|\alpha \cdot \psi\|_{p_3, k_3}$ is uniformly bounded, provided $k_3 - \frac{4}{p_3} < \min(2 - \frac{4}{2}, 1 - \frac{4}{4}) = 0$. Thus, with $k_3 = 1$ and $p_3 = 3$, $\|\mathcal{D}_c^{\omega_0} \psi\|_{3,1} = \|\alpha \cdot \psi\|_{3,1}$ is uniformly bounded. Using

$$\|\psi\|_{3,2} \leq C \left(\|\mathcal{D}_c^{\omega_0} \psi\|_{3,1} + \|\psi\|_{3,1} \right),$$

we deduce that $\|\psi\|_{3,2}$ is uniformly bounded. Then the cited Proposition 16.24 implies that $\|\mathcal{D}_c^{\omega_0} \psi\|_{2,2} = \|\alpha \cdot \psi\|_{2,2}$ is uniformly bounded, since $\|\alpha\|_{2,2}$ and $\|\psi\|_{3,2}$ are uniformly bounded (note that $\max(2 - \frac{4}{2}, 2 - \frac{4}{3}) = \frac{2}{3} > 0$). Using

$$\|\psi\|_{2,3} \leq C \left(\left\| (\mathcal{D}_c^{\omega_0})^{2,3} \psi \right\|_{2,2} + \|\psi\|_{2,2} \right),$$

$\|\psi\|_{2,3}$ is uniformly bounded. Moreover, from $\Omega_\omega^+ = q(\psi) + \eta$, we get that $\|\Omega_\omega^+\|_{3,2}$ is uniformly bounded since Proposition 16.24 implies that $\|q(\psi)\|_{3,2}$ is bounded (here $k - \frac{n}{p} = 2 - \frac{4}{3} > 0$). By (18.82), we then have a uniform bound on $\|\alpha\|_{2,4}$.

In summary, thus far we have shown $\|\alpha\|_{2,k'} + \|\psi\|_{2,k'} \leq C(k')$ for $k' = 2$ and $k' = 3$. Assume that we have this result for some $k' \geq 3$. Once again, we apply Proposition 16.24 and get $\|\mathcal{D}_c^{\omega_0} \psi\|_{2,k'} = \|\alpha \cdot \psi\|_{2,k'}$ is uniformly bounded since $k' - \frac{4}{2} > 0$. Then,

$$\|\psi\|_{2,k'+1} \leq C \left(\|\mathcal{D}_c^{\omega_0} \psi\|_{2,k'} + \|\psi\|_{2,k'} \right)$$

gives us a uniform bound on $\|\psi\|_{2,k'+1}$. From $\Omega^{\omega^+} = q(\psi) + \eta$ and the fact that $\|q(\psi)\|_{2,k'}$ is uniformly bounded, we get a uniform bound for $\|\Omega^{\omega^+}\|_{2,k'}$. Finally, (18.91) gives us a uniform bound on $\|\alpha\|_{2,k'+1}$. $\square$

COROLLARY 18.65. *For $k \geq 4$, let $(\omega'_n, \psi'_n) \in \mathcal{C}^{2,k+1}(P_{U(1)}) \times W^{2,k+1}(\Sigma_c^+(X))$ be a sequence of solutions of the S-W equations*

$$(18.94) \quad \Omega^{\omega'^+} - q(\psi) = \eta \quad \text{and} \quad \mathcal{D}_c^{\omega'} \psi' = 0,$$

where $\eta \in i\Omega^{2+}(X)$ is a C^∞ form and an achieved regular value of the projection $p: \mathcal{MSWP}_{k+1} \rightarrow W^{2,k}(i\Lambda^{2+}(X))$. The sequence $(\omega_n, \psi_n) := s_n(\omega'_n, \psi'_n)$ of C^∞ solutions of the S-W equations produced in Theorem 18.64 has a subsequence which is convergent in the C^∞ topology to a C^∞ solution (ω, ψ) of the S-W equations (18.94).

PROOF. The inclusion of $W^{2,k}$ spaces in the corresponding C^{k-3} spaces is compact for $k \geq 3$. This means that a sequence which is bounded in $W^{2,k}$ has a subsequence convergent in C^{k-3} . Because of the bound (18.88) for $k \geq 3$, we can choose a subsequence of (A_n, ψ_n) converging in C^0 . Then we can choose a subsequence of the subsequence converging in C^1 . Continuing, we obtain a sequence of subsequences, and the diagonal subsequence converges in C^k for all k , and hence in C^∞ to a C^∞ solution. $\square$

Compactness of Moduli Spaces. Corollary 18.65 does not imply that the solution (ω, ψ) to which (ω_n, ψ_n) converges is in $p_k^{-1}(\eta)$, since we might have $\psi = 0$, and then $(\omega, 0) \notin \mathcal{CWP}_k$; see (18.44), p. 668). In order to prove that the manifold $p_k^{-1}(\eta)$ is compact, we need to avoid using those $\eta \in W^{2,k}(\Lambda^{2+}(X))$ for which there are reducible solutions (i.e., solutions for which $\psi = 0$). If $b_2^+ > 0$, we now show

how such η can be avoided. If (ω, ψ) is a reducible solution of the S-W equations, then

$$(18.95) \quad \Omega^{\omega+} = q(\psi) + \eta = q(0) + \eta = \eta.$$

We can always write

$$\Omega^\omega = \mathcal{H}(\Omega^\omega) + d\alpha,$$

where $\mathcal{H}(\Omega^\omega)$ is the harmonic part of Ω^ω and $\alpha \in W^{2,k+1}(\Lambda^1(X, i\mathbb{R}))$. The cohomology class of Ω^ω is determined by $P_{U(1)}$, since $[\frac{i}{2\pi}\Omega^\omega] = c_1(P_{U(1)})$. Thus, $\mathcal{H}(\Omega^\omega)$ is uniquely determined by the metric and $P_{U(1)}$ and is independent of the choice of $\omega \in \mathcal{C}^{2,k+1}(P_{U(1)})$. For a given metric g and $P_{U(1)}$, we set $\gamma_g(P_{U(1)}) := \mathcal{H}(\Omega^\omega)$. Thus,

$$(\mathcal{H}(\Omega^\omega) + d\alpha)^+ = \mathcal{H}(\Omega^\omega)^+ + d\alpha^+ = \gamma_g(P_{U(1)})^+ + d\alpha^+.$$

Let

$$\mathcal{H}^+ : W^{2,k+1}(\Lambda^2(X, i\mathbb{R})) \longrightarrow \mathcal{H}^{2+}(X; i\mathbb{R})_g$$

denote the L^2 -orthogonal projection (given by Hodge theory) onto the self-dual harmonic 2-forms relative to g . Then (18.95) will not hold for any $\omega \in \mathcal{C}^{2,k+1}(P_{U(1)})$, as long as

$$(18.96) \quad \mathcal{H}^+(\eta) \neq \gamma_g(P_{U(1)})^+,$$

since then $\mathcal{H}^+(\Omega^\omega) = \gamma_g(P_{U(1)})^+ \neq \mathcal{H}^+(\eta)$. The affine subspace

$$(18.97) \quad \mathcal{A}_g(P_{U(1)}) := \left\{ \eta \in W^{2,k+1}(\Lambda^{2+}(X, i\mathbb{R})) : \mathcal{H}^+(\eta) = \gamma_g(P_{U(1)})^+ \right\}$$

is closed and of codimension b_2^+ in $W^{2,k+1}(\Lambda^{2+}(X, i\mathbb{R}))$.

THEOREM 18.66 (Compactness of $\mathcal{SW}_k(\eta)$). *For any fixed metric g and Spin^c structure for X , let $p_k : \mathcal{MSWP}_k \rightarrow W^{2,k}(\Lambda^2(X, i\mathbb{R})^+)$ denote the projection where $k \geq 4$. Assume that $b_2^+ > 0$. For generic $\eta \in W^{2,k}(\Lambda^2(X, i\mathbb{R})^+)$ (i.e., for η in a residual subset) and $\mathcal{SW}_k(\eta) := p_k^{-1}(\eta)$, either $\mathcal{SW}_k(\eta) = \emptyset$ or $\mathcal{SW}_k(\eta)$ is a compact C^∞ manifold of dimension*

$$(18.98) \quad d(X, L) = b^1 - (1 + b^{2+}) + \frac{1}{4}(c_1(L)^2 - \text{sig}(X)),$$

where L denotes the canonical line bundle for the Spin^c -structure. In the case $\eta \in \Omega^{2+}(X, i\mathbb{R}) := C^\infty(\Lambda^{2+}(X, i\mathbb{R}))$ is an achieved regular value of

$$p_k : \mathcal{MSWP}_k \rightarrow W^{2,k}(\Lambda^2(X, i\mathbb{R})^+),$$

we let $\mathcal{SW}_\infty(\eta)$ denote the set of C^∞ solutions of the S-W equations modulo $C^\infty(X, U(1))$. Then the natural map

$$f_k : \mathcal{SW}_\infty(\eta) \rightarrow \mathcal{SW}_k(\eta),$$

given by $f_k([\omega, \psi]) = [\omega, \psi]_k$ is a bijection.

PROOF. By Theorem 18.59 (p. 684), the only new issue in the first claim is compactness. By intersecting the residual subset of Theorem 18.59 with the open, dense complement of $\mathcal{A}_g(P_{U(1)})$ (using $b_2^+ > 0$), we obtain residual subset, say $\mathcal{T}$, of $W^{2,k}(\Lambda^2(X, i\mathbb{R})^+)$ such for $\eta \in \mathcal{T}$, there are no $\omega \in \mathcal{C}^{2,k+1}(P_{U(1)})$ with $\Omega^{\omega+} = \eta$, and hence no solutions of the perturbed S-W equations with $\psi = 0$. Thus, for $\eta \in \mathcal{T}$, the limit (ω, ψ) in Corollary 18.65 is not reducible and hence it is in $p_k^{-1}(\eta)$ which is then compact. We now prove that $f_k : \mathcal{SW}_\infty(\eta) \rightarrow \mathcal{SW}_k(\eta)$ is a bijection. If $[\omega', \psi']_k \in \mathcal{SW}_k(\eta)$, then (by Theorem 18.64), $[\omega', \psi']_k = [\omega, \psi]_k$ for a C^∞ solution

(ω, ψ) of the S-W equations perturbed by η . Thus, f_k is onto. To show that f_k is 1-1, we argue as follows. If $[\omega_1, \psi_1]_k = [\omega_2, \psi_2]_k$ for some C^∞ $\omega_1, \psi_1, \omega_2, \psi_2$, then $(\omega_2, \psi_2) = s \cdot (\omega_1, \psi_1)$ for some $s \in W^{2,k+2}(X, \text{U}(1))$, i.e.

$$(18.99) \quad 2s^{-1}ds = \omega_2 - \omega_1, \text{ and } \psi_2 = s\psi_1.$$

Since locally $s = e^{i\theta}$, we have $2id\theta = 2s^{-1}ds = \omega_2 - \omega_1$ is C^∞ and hence θ and s are C^∞ . Hence $[\omega_1, \psi_1] = [\omega_2, \psi_2]$ in $\mathcal{SW}_\infty(\eta)$. $\square$

REMARK 18.67. Using the compactness of $\mathcal{SW}_k(\eta_0)$ we obtain: If p_k has an achieved regular value say η_0 , then all $\eta \in W^{2,k}(\Lambda^2(X, i\mathbb{R})^+)$ which are sufficiently close to η_0 will be achieved regular values. Since $C^\infty(\Lambda^{2+}(X, i\mathbb{R}))$ is dense in $W^{2,k}(\Lambda^2(X, i\mathbb{R})^+)$, there will be C^∞ achieved regular values for which the bound (18.88) applies.

Definition of the S-W Invariant. We wish to show how the moduli space $\mathcal{M}_{k+1}(\eta)$ is used to define an integer, known as the S-W-invariant for a given Spin^c structure for X . It turns out that the S-W-invariant is independent of a suitable choice of η and of the Riemannian metric on X , provided that $b_2^+ \geq 2$. We first give the definition and establish the independence later.

Let $\eta \in \Omega^{2+}(X, i\mathbb{R})^+ = C^\infty(\Lambda^{2+}(X, i\mathbb{R}))$ be a regular achieved value of

$$p_k: \mathcal{MSWP}_k \rightarrow W^{2,k}(\Lambda^2(X, i\mathbb{R})^+)$$

so that Theorem 18.66 applies, and hence $\mathcal{SW}_\infty(\eta)$ is a compact, smooth manifold of dimension $d(X, L)$. We let $\text{Sol}(\eta)$ denote the set of all C^∞ solutions of the S-W equations (perturbed by η) so that

$$\mathcal{SW}_\infty(\eta) = \text{Sol}(\eta) / C^\infty(X, \text{U}(1)).$$

Choose $x_0 \in X$ and consider the subgroup say $G_0 \subseteq C^\infty(X, \text{U}(1))$ of those s , such that $s(x_0) = 1$. We then have a mapping

$$(18.100) \quad \pi: \text{Sol}(\eta) / G_0 \longrightarrow \mathcal{SW}(\eta) := \mathcal{SW}_\infty(\eta)$$

with $\pi([\omega, \psi]_0) = [\omega, \psi]$, where $[\omega, \psi]_0$ denotes the G_0 -orbit of $(\omega, \psi) \in \text{Sol}(\eta)$. We claim that (18.100) is a principal $\text{U}(1)$ -bundle. For $[\omega, \psi]_0 \in \mathcal{SW}_k / G_0$, let $\text{U}(1)$ act on $\text{Sol}(\eta) / G_0$ from the right via

$$[\omega, \psi]_0 \cdot e^{i\theta_0} = [e^{-i\theta_0} \cdot (\omega, \psi)]_0 = [(\omega, e^{-i\theta_0}\psi)]_0.$$

To show that the action is free, suppose that in $\mathcal{SW}_k / G_0$ we have

$$[(\omega, e^{-i\theta_0}\psi)]_0 = [\omega, \psi]_0 \cdot e^{i\theta_0} = [\omega, \psi]_0.$$

Then there is $s \in G_0$, such that $\omega = -2s^{-1}ds + \omega$ (i.e., s is constant and hence 1, since $s \in G_0$) and $e^{-i\theta_0}\psi = s^{-1}\psi = \psi$. Thus, since $\psi \neq 0$, $e^{-i\theta_0} = 1$, and hence the $\text{U}(1)$ action is free. The fibers of π are the orbits of this $\text{U}(1)$ -action. Indeed, if $\pi([\omega_1, \psi_1]_0) = \pi([\omega_2, \psi_2]_0)$, then $[\omega_1, \psi_1] = [\omega_2, \psi_2]$. Hence $(\omega_2, \psi_2) = s \cdot (\omega_1, \psi_1)$ for some $s \in C^\infty(X, \text{U}(1))$. We can write

$$s = s s(x_0)^{-1} s(x_0) = s_0 s(x_0), \text{ where } s_0 := s s(x_0)^{-1} \in G_0.$$

Then

$$\begin{aligned} [\omega_2, \psi_2]_0 &= [s \cdot (\omega_1, \psi_1)]_0 = [s_0 s(x_0) \cdot (\omega_1, \psi_1)]_0 \\ &= [s_0 \cdot (\omega_1, \psi_1)]_0 \cdot s(x_0)^{-1} = [\omega_1, \psi_1]_0 \cdot s(x_0)^{-1}. \end{aligned}$$

Thus, $U(1)$ acts transitively on the fibers of π , and it is clear that the $U(1)$ -action preserves the fibers. The local triviality of 18.100 may be shown ultimately using constructions as in the proofs of Theorem 18.53 (p. 673) and Theorem 18.54 (p. 679), and so (18.100) defines a principal $U(1)$ -bundle. Let $c_1(\eta) \in H^2(\mathcal{SW}(\eta); \mathbb{Z})$ denote the first Chern class of (18.100). Note that $d(X, L)$ in (18.98) is even iff $b_1 + b_2^+$ is odd. Once we give $\mathcal{SW}(\eta)$ an orientation, if $d(X, L)$ is even, then the evaluation of the $\frac{1}{2}d(X, L)$ -fold cup product

$$c_1(\eta)^{d(X, L)/2} := c_1(\eta) \smile \overset{d(X, L)/2}{\dots} \smile c_1(\eta)$$

on the fundamental class $[\mathcal{SW}(\eta)] \in H^{d(X, L)/2}(\mathcal{SW}(\eta); \mathbb{Z})$ yields the **Seiberg-Witten invariant**

$$(18.101) \quad \mathcal{SW}([P_{\text{Spin}^c}]) := c_1(\eta)^{d(X, L)/2} [\mathcal{SW}(\eta)] \in \mathbb{Z}.$$

The orientation for $\mathcal{SW}(\eta)$ is defined as follows. The tangent space of $\mathcal{SW}(\eta)$ is (see Theorem 18.58, p. 682)

$$\begin{aligned} & T_{[\omega, \psi, \eta]}(p^{-1}(\eta)) \\ &= \text{Ker}(p_*[\omega, \psi, \eta]: T_{[\omega, \psi, \eta]} \mathcal{MSWP}_k \rightarrow W^{2, k}(\Lambda^{2+}(X, i\mathbb{R}))) \xrightarrow{\sim} \text{Ker } B_{(\omega, \psi, \eta), k} \\ &\xrightarrow{\sim} \left\{ \begin{array}{l} (\omega', \psi', \eta') \in T_{(\omega, \psi, \eta)} \mathcal{CWP}_k : \\ 0 = B(\omega', \psi', \eta') := \begin{bmatrix} (d\omega')^+ - \tilde{q}(\psi', \psi) - \tilde{q}(\psi, \psi') \\ \mathcal{D}_c^\omega \psi' + \frac{1}{2} \omega' \cdot \psi \\ \delta \omega' - \frac{1}{2} \langle \psi, \psi' \rangle \end{bmatrix} \end{array} \right\}, \end{aligned}$$

where

$$(18.102) \quad \begin{aligned} B &= B_{(\omega, \psi, \eta), k}: W^{2, k+1}(\Lambda^1(X, i\mathbb{R})) \oplus W^{2, k+1}(\Sigma_c^+(X)) \\ &\rightarrow W^{2, k}(X, i\mathbb{R}) \oplus W^{2, k}(\Lambda^{2+}(X, i\mathbb{R})) \oplus W^{2, k}(\Sigma_c^-(X)). \end{aligned}$$

Thus, we need some way to orient $\text{Ker}(B)$. Associated with any Fredholm operator $F: V \rightarrow W$, between Hilbert spaces, there is the 1-dimensional space

$$(18.103) \quad \det F := \Lambda^{\text{top}}(\text{Ker } F) \otimes \Lambda^{\text{top}}(\text{Ker } F^*) := \Lambda^{\dim(\text{ker } F)}(\text{Ker } F) \otimes \Lambda^{\dim(\text{ker } F^*)}(\text{Ker } F^*).$$

Topological ramifications of this construction are discussed following Definition 3.41 (pp.92ff). In the event that F is onto (i.e., $\text{Ker } F^* = \{0\}$), orienting $\det F$ is equivalent to orienting $\text{Ker } F$. Let

$$(18.104) \quad B(t)(\omega', \psi', \eta') := \begin{bmatrix} \delta \omega' - \frac{1-t}{2} \langle \psi, \psi' \rangle \\ (d\omega')^+ - (1-t)(\tilde{q}(\psi', \psi) + \tilde{q}(\psi, \psi')) \\ \mathcal{D}_c^\omega \psi' + \frac{1-t}{2} \omega' \cdot \psi = 0 \end{bmatrix}.$$

This is a family of elliptic operators over the unit interval $[0, 1]$ and it can be shown that $\{\det B(t) : t \in [0, 1]\}$ is a continuous line bundle over $[0, 1]$. As $[0, 1]$ is contractible, this line bundle is trivial and an orientation for $\det B(1)$ determines an orientation for $\det B(0)$ (i.e., for $\text{ker } B$, since B is onto, by the assumption that η is an achieved regular value of p ; see the proof of Theorem 18.55, p. 680). Now

$$B(1) = (\delta, d^+, \mathcal{D}_c^\omega),$$

and we have (see the computations following (18.42), p. 666)

$$\begin{aligned}\operatorname{Ker} B(1) &= \mathcal{H}^1(X, i\mathbb{R}) \oplus \operatorname{Ker} \mathcal{D}_c^\omega \quad \text{and} \\ \operatorname{Ker} B(1)^* &= i\mathbb{R} \oplus \mathcal{H}^{2+}(X, i\mathbb{R}) \oplus \operatorname{Ker}(\mathcal{D}_c^{\omega*}).\end{aligned}$$

Thus,

$$\det B(1) = \Lambda^{\operatorname{top}}(\mathcal{H}^1(X, i\mathbb{R}) \oplus \ker \mathcal{D}_c^\omega) \otimes \Lambda^{\operatorname{top}}(i\mathbb{R} \oplus \mathcal{H}^{2+}(X, i\mathbb{R}) \oplus \operatorname{Ker}(\mathcal{D}_c^{\omega*})).$$

As $\ker \mathcal{D}_c^\omega$ and $\ker \mathcal{D}_c^{\omega*}$ are complex spaces, they have a natural orientation. Moreover, $i\mathbb{R}$ has the natural orientation i . Thus, we need only to choose a fixed orientation for $H^1(X, i\mathbb{R}) \cong \mathcal{H}^1(X, i\mathbb{R})$ and $H^{2+}(X, i\mathbb{R}) \xrightarrow{\sim} \mathcal{H}^{2+}(X, i\mathbb{R})$ to determine an orientation for $\det B(1)$. We assume that this has been done. Hence, the orientation class $[\mathcal{SW}(\eta)]$ in (18.101) is determined.

Metric Dependence of Connections and Dirac Operators. It remains to show that $\mathcal{SW}(P_{\operatorname{Spin}^c})$ is independent of the metric g on X and the perturbing form η . Let $FX(g)$ denote the bundle of oriented orthonormal frames for the metric g . We first point out that when the metric on X is changed from g_1 to g_2 , the bundle of oriented orthonormal frames on X changes from $FX(g_1)$ to $FX(g_2)$. These are seen to be isomorphic as follows.

Let

$$\operatorname{Aut}(TX) \subset \operatorname{End}(TX) = T^{1,1}X$$

denote the bundle of invertible linear transformations of the tangent spaces of X . First we show that there is a *canonical* automorphism $\varphi \in C^\infty(\operatorname{Aut}(TX))$ of the tangent bundle, such that

$$g_1(Y, Z) = (g_2 \cdot \varphi)(Y, Z) := g_2(\varphi(Y), \varphi(Z))$$

for all $Y, Z \in T_pX$ and $p \in X$. More precisely, we prove

PROPOSITION 18.68. *For Riemannian metrics g_1 and g_2 on X , there is a unique positive, g_1 -symmetric $\varphi \in C^\infty(\operatorname{Aut}(TX))$ such that*

$$g_1 = g_2 \cdot \varphi \quad \text{and} \quad g_1(\varphi(Y), Z) = g_1(Y, \varphi(Z)).$$

PROOF. At each point $p \in X$, $\alpha_p \in \operatorname{GL}(T_pX)$ exists, such that $g_2 \cdot \alpha_p = g_1$ at p . Just let α_p take g_1 -orthonormal basis of T_pX to a g_2 -orthonormal basis of T_pX . If $\beta_p \in \operatorname{GL}(T_pX)$ also satisfies $g_2 \cdot \beta_p = g_1$, then $\beta_p = \alpha_p \circ A$ for some orthogonal (relative to g_1) $A \in \operatorname{O}_{g_1}(T_pX)$. Indeed,

$$g_1 \cdot A = g_1 \cdot (\alpha_p^{-1} \circ \beta_p) = (g_1 \cdot \alpha_p^{-1}) \cdot \beta_p = g_2 \cdot \beta_p = g_1.$$

Using T to denote transpose relative to g_1 , we have

$$\beta_p \circ \beta_p^T = (\alpha_p \circ A) \circ (\alpha_p \circ A)^T = \alpha_p \circ A \circ A^T \circ \alpha_p^T = \alpha_p \circ \alpha_p^T.$$

Thus, the positive g_1 -symmetric map $\alpha_p \circ \alpha_p^T$ is independent of the choice of α_p , and it has a unique, g_1 -symmetric, positive square-root $\sqrt{\alpha_p \circ \alpha_p^T}$. We take $\varphi_p \in \operatorname{Aut}(T_pX)$ to be $\sqrt{\alpha_p \circ \alpha_p^T}$, and $\varphi \in C^\infty(\operatorname{Aut}(TX))$ is defined. $\square$

NOTATION 18.69. Let $S_{g_1}^+X \rightarrow X$ denote the bundle of positive g_1 -symmetric operators.

Thus, we have a canonical $\varphi \in C^\infty(S_{g_1}^+ X) \subseteq C^\infty(\text{Aut}(TX))$ satisfying $g_2 \cdot \varphi = g_1$. We define

$$L_\varphi: FX(g_1) \longrightarrow FX(g_2)$$

by $L_\varphi(u) := \varphi_p \circ u$ where $FX(g_1) \ni u: \mathbb{R}^4 \rightarrow T_p X$ is an isometry (i.e., an oriented orthonormal frame relative to g_1). Note that L_φ is equivariant ($L_\varphi(u \circ A) = \varphi \circ u \circ A = L_\varphi(u) \circ A$ for $A \in \text{SO}(4)$). Consequently, the Levi-Civita connection for $FX(g_2)$ pulls back to a connection (but not necessarily the Levi-Civita connection) for $FX(g_1)$. We can extend L_φ to

$$I \times L_\varphi: P_{U(1)} \times FX(g_1) \longrightarrow P_{U(1)} \times FX(g_2).$$

Then pull back by $I \times L_\varphi^{-1}$ of Spin^c -bundles $\pi_{r^c}(g_1): P_{\text{Spin}^c}(g_1) \rightarrow P_{U(1)} \times FX(g_1)$ gives us a canonical one-to-one correspondence between the Spin^c structures for (X, g_1) and those for (X, g_2) :

$$(18.105) \quad \begin{array}{ccc} P_{\text{Spin}^c}(g_1) & \xrightarrow{J_\varphi} & P_{\text{Spin}^c}(g_2) := (I \times L_\varphi^{-1})^! P_{\text{Spin}^c}(g_1) \\ \downarrow \pi_{r^c}(g_1) & & \downarrow \pi_{r^c}(g_2) \\ P_{U(1)} \times FX(g_1) & \xrightarrow{I \times L_\varphi} & P_{U(1)} \times FX(g_2), \text{ where} \end{array}$$

$$\begin{aligned} & (I \times L_\varphi^{-1})^! P_{\text{Spin}^c}(g_1) \\ & := \{(p, u), \tilde{p}\} \in (P_{U(1)} \times FX(g_2)) \times P_{\text{Spin}^c}(g_1) : \pi_{r^c}(g_1)(\tilde{p}) = (p, L_\varphi^{-1}u)\}. \end{aligned}$$

That is, the fiber of $P_{\text{Spin}^c}(g_2)$ over $(p, u) \in P_{U(1)} \times FX(g_2)$ is given by

$$\left((I \times L_\varphi^{-1})^! P_{\text{Spin}^c}(g_1) \right)_{(p, u)} = \{(p, u)\} \times P_{\text{Spin}^c}(g_1)_{(p, L_\varphi^{-1}u)}.$$

The action of $\sigma \in \text{Spin}^c(4)$ on $P_{\text{Spin}^c}(g_2)$ is given by

$$((p, u), \tilde{p}) \cdot \sigma = ((p, u) \cdot r_c(\sigma), \tilde{p} \cdot \sigma).$$

The map $\pi_{r^c}(g_2): P_{\text{Spin}^c}(g_2) \rightarrow P_{U(1)} \times FX(g_2)$ is defined by

$$\pi_{r^c}(g_2)((p, u), \tilde{p}) := (p, u),$$

and note that $\pi_{r^c}(g_2)$ is r^c -equivariant, since

$$\begin{aligned} \pi_{r^c}(g_2)((p, u), \tilde{p}) \cdot \sigma &= \pi_{r^c}(g_2)((p, u) \cdot r_c(\sigma), \tilde{p} \cdot \sigma) \\ &= (p, u) \cdot r_c(\sigma) = \pi_{r^c}(g_2)((p, u), \tilde{p}) \cdot r_c(\sigma). \end{aligned}$$

Also, for $\tilde{p} \in P_{\text{Spin}^c}(g_1)$ with $\pi_{r^c}(g_1)(\tilde{p}) = (p, L_\varphi^{-1}u)$, we have

$$\begin{aligned} J_\varphi(\tilde{p}) &:= ((p, u), \tilde{p}) \in P_{\text{Spin}^c}(g_2) \text{ and} \\ (\pi_{r^c}(g_2) \circ J_\varphi)(\tilde{p}) &= \pi_{r^c}(g_2)((p, u), \tilde{p}) = (p, u) \\ &= (I \times L_\varphi)(p, L_\varphi^{-1}u) = ((I \times L_\varphi) \circ \pi_{r^c}(g_1))(\tilde{p}). \end{aligned}$$

Connections and equivariant functions (e.g., twisted spinor fields) on $P_{\text{Spin}^c}(g_2)$ pullback via J_φ to connections and equivariant functions on $P_{\text{Spin}^c}(g_1)$. Thus, the connections and twisted spinor fields on $P_{\text{Spin}^c}(g_2)$ associated with the metric g_2 can all be identified with connections and twisted spinor fields on $P_{\text{Spin}^c}(g_1)$ associated with a fixed metric g_1 . However, the pull-back of the Dirac operator and the star operator for g_2 are not the same as the usual Dirac operator and star operator for g_1 , and we must elaborate on this. Note that $\varphi \in C^\infty(S_{g_1}^+ X)$ induces $\varphi^* \in C^\infty(\text{Aut}(\Lambda^*(X)))$, where

$$(\varphi^* \alpha)(Y_1, \dots, Y_k) = \alpha(\varphi(Y_1), \dots, \varphi(Y_k)).$$

The star operator $*_{g_2}$ of $g_2 = g_1 \cdot \varphi^{-1}$ is given by

$$*_{g_2} = \varphi^{-1*} \circ *_{g_1} \circ \varphi^*.$$

Observe that

$$\begin{aligned} \eta \in \Omega^{2+g_1}(X, i\mathbb{R}) &\Leftrightarrow \varphi^{-1*}\eta \in \Omega^{2+g_2}(X, i\mathbb{R}), \text{ since} \\ *_{g_2}(\varphi^{-1*}\eta) &= (\varphi^{-1*} \circ *_{g_1} \circ \varphi^*)(\varphi^{-1*}\eta) = \varphi^{-1*}(*_{g_1}\eta). \end{aligned}$$

Note that

$$\begin{aligned} \Omega^{\omega+g_2} = \varphi^{-1*}\eta &\Leftrightarrow \frac{1}{2}(1 + \varphi^{-1*} \circ *_{g_1} \circ \varphi^*)\Omega^\omega = \varphi^{-1*}\eta \\ &\Leftrightarrow \frac{1}{2}(\varphi^* + *_{g_1} \circ \varphi^*)\Omega^\omega = \eta \\ &\Leftrightarrow \frac{1}{2}(1 + *_{g_1})\varphi^*\Omega^\omega = \eta \\ &\Leftrightarrow (\varphi^*\Omega^\omega)^{+g_1} = \eta. \end{aligned}$$

Thus, in the case $\psi = 0$, the S-W equation $\Omega_\omega^{+g_2} = \varphi^{-1*}\eta$ relative to g_2 is equivalent to $(\varphi^*\Omega_\omega)^{+g_1} = \eta$. The other S-W equation $\mathcal{D}_c^\omega\psi = 0$ also depends on the metric. Let $\theta_2 \in \mathcal{C}(P_{\text{SO}(4)}(g_2))$ denote the Levi-Civita connection of g_2 and let $\omega \in \mathcal{C}(P_{\text{U}(1)})$. Then $L_\varphi^*\theta_2 \in \mathcal{C}(P_{\text{SO}(4)}(g_1))$, but $\theta_1 \neq L_\varphi^*\theta_2$ in general. Due to the commutativity of (18.105),

$$(\mathfrak{r}^c)^{-1}(P_{r^c}(g_1)^*(\omega \oplus L_\varphi^*\theta_2)) = J_\varphi^*\left((\mathfrak{r}^c)^{-1}(P_{r^c}(g_2)^*(\omega \oplus \theta_2))\right).$$

If $\Sigma_{c,g}(X) = \Sigma_{c,g}^+(X) \oplus \Sigma_{c,g}^-(X)$ denotes the bundle of virtual twisted spinors relative to g , then

$$\Sigma_{c,g_1}(X) = P_{\text{Spin}^c}(g_1) \times_{\text{Spin}^c} \Sigma_4 \xrightarrow{J_\varphi \times_{\text{Spin}^c} I_{\Sigma_4}} P_{\text{Spin}^c}(g_2) \times_{\text{Spin}^c} \Sigma_4 = \Sigma_{c,g_2}(X),$$

where

$$(J_\varphi \times_{\text{Spin}^c} I_{\Sigma_4})([p, w]) := [J_\varphi(p), w].$$

If $\psi \in C^\infty(\Sigma_{c,g_2}(X))$ corresponds to the equivariant Σ_4 -valued function $\tilde{\psi} \in \bar{\Omega}^0(P_{\text{Spin}^c}(g_2), \Sigma_4)$, then $(J_\varphi \times_{\text{Spin}^c} I_{\Sigma_4})^{-1}(\psi) \in C^\infty(\Sigma_{c,g_1}(X))$ corresponds to the pull-back

$$J_\varphi^*\tilde{\psi} := \tilde{\psi} \circ J_\varphi \in \bar{\Omega}^0(P_{\text{Spin}^c}(g_1), \Sigma_4).$$

Consequently, we will denote the isomorphism $C^\infty(\Sigma_{c,g_2}(X)) \xrightarrow{\sim} C^\infty(\Sigma_{c,g_1}(X))$ induced by $(J_\varphi \times_{\text{Spin}^c} I_{\Sigma_4})^{-1}$ simply by

$$J_\varphi^*: C^\infty(\Sigma_{c,g_2}(X)) \xrightarrow{\sim} C^\infty(\Sigma_{c,g_1}(X)).$$

In other words, there is a well-defined notion (i.e., J_φ^*) of pull-back of twisted spinors, induced by $\varphi \in C^\infty(S_{g_1}^+X)$. We let $\nabla^{(\omega, \theta_2)}$ denote covariant differentiation on $C^\infty(\Sigma_{c,g_2}(X))$ for the connection $(\mathfrak{r}^c)^{-1}(P_{r^c}(g_2)^*(\omega \oplus \theta_2))$, and $\nabla^{(\omega, L_\varphi^*\theta_2)}$ denote covariant differentiation on $C^\infty(\Sigma_{c,g_1}(X))$ for $(\mathfrak{r}^c)^{-1}(P_{r^c}(g_1)^*(\omega \oplus L_\varphi^*\theta_2))$. One can check that for $\psi \in C^\infty(\Sigma_{c,g_2}(X))$,

$$\nabla_Y^{(\omega, L_\varphi^*\theta_2)}(J_\varphi^*\psi) = J_\varphi^*\nabla_{\varphi(Y)}^{(\omega, \theta_2)}\psi.$$

In other words, regarding $\nabla^{(\omega, L_\varphi^*\theta_2)}J_\varphi^*\psi \in C^\infty(\Lambda^1(X) \otimes \Sigma_{c,g_2}(X))$ as a $\Sigma_g(X)$ -valued 1-form,

$$\nabla^{(\omega, L_\varphi^*\theta_2)}(J_\varphi^*\psi) = (\varphi^* \otimes J_\varphi^*)(\nabla^{(\omega, \theta_2)}\psi).$$

We denote Clifford multiplication relative to g by

$$\mathbf{c}_g : \Lambda^*(X) \otimes \Sigma_{g,c}(X) \longrightarrow \Sigma_{g,c}(X).$$

We have

$$\mathbf{c}_{g_1}((\varphi^* \otimes J_\varphi^*)(\alpha \otimes \psi)) = \mathbf{c}_{g_1}((\varphi^* \alpha) \otimes J_\varphi^* \psi) = J_\varphi^*(\mathbf{c}_{g_2}(\alpha \otimes \psi)).$$

Thus,

$$\begin{aligned} J_\varphi^*(\mathcal{D}_{(\omega, \theta_2)} \psi) &= J_\varphi^*(\mathbf{c}_{g_2}(\nabla^{(\omega, \theta_2)}(\psi))) \\ &= \mathbf{c}_{g_1}((\varphi^* \otimes J_\varphi^*)(\nabla^{(\omega, \theta_2)}(\psi))) \\ &= \mathbf{c}_{g_1}(\nabla^{(\omega, L_\varphi^* \theta_2)}(J_\varphi^* \psi)). \end{aligned}$$

Letting

$$\mathcal{D}_c^{(\omega, L_\varphi^* \theta_2)} := \mathbf{c}_{g_1} \circ \nabla^{(\omega, L_\varphi^* \theta_2)},$$

we then have

$$J_\varphi^*(\mathcal{D}_c^{(\omega, \theta_2)} \psi) = \mathcal{D}_c^{(\omega, L_\varphi^* \theta_2)}(J_\varphi^* \psi)$$

or

$$\mathcal{D}_c^{(\omega, L_\varphi^* \theta_2)} = J_\varphi^* \circ \mathcal{D}_c^{(\omega, \theta_2)} \circ J_{\varphi^{-1}}^* : C^\infty(\Sigma_{g_1}(X)) \longrightarrow C^\infty(\Sigma_{g_1}(X)).$$

Thus,

$$\mathcal{D}_c^{(\omega, \theta_2)} J_{\varphi^{-1}}^* \psi = 0 \Leftrightarrow \mathcal{D}_c^{(\omega, L_\varphi^* \theta_2)} \psi = 0.$$

We can also view

$$\mathbf{c}_g : \Lambda^*(X) \otimes \Sigma_{c,g}(X) \longrightarrow \Sigma_{c,g}(X) \quad \text{as} \quad \mathbf{c}_g : \Lambda^*(X) \longrightarrow \text{End}(\Sigma_{c,g}(X)).$$

Recall (see (18.33), p. 663) that there is a bilinear map

$$\tilde{q}_g : C^\infty(\Sigma_{c,g}^+(X)) \times C^\infty(\Sigma_{c,g}^+(X)) \longrightarrow \Omega^{2+g}(X, \mathbb{C}).$$

We have

$$\tilde{q}_{g_1}(J_\varphi^* \psi, J_\varphi^* \zeta) = (\varphi^* \tilde{q}_{g_2})(\psi, \zeta) \quad \text{or} \quad \tilde{q}_{g_1}(\psi, \zeta) = (\varphi^* \tilde{q}_{g_2})(J_{\varphi^{-1}}^* \psi, J_{\varphi^{-1}}^* \zeta).$$

If q_g denotes the quadratic map corresponding to $\tilde{q}_g$, we have

$$\begin{aligned} \Omega^{\omega+g_2} - q_{g_2}(J_{\varphi^{-1}}^* \psi) &= \varphi^{-1*} \eta \\ \Leftrightarrow \varphi^*(\Omega^{\omega+g_2} - q_{g_2}(J_{\varphi^{-1}}^* \psi)) &= \eta \\ \Leftrightarrow (\varphi^* \Omega^\omega)^{+g_1} - \varphi^* q_{g_2}(J_{\varphi^{-1}}^* \psi) &= \eta \\ (18.106) \quad \Leftrightarrow (\varphi^* \Omega_\omega)^{+g_1} - q_{g_1}(\psi) &= \eta. \end{aligned}$$

In summary, we have the following equivalence between the S-W equations for the metric $g_2 := g_1 \cdot \varphi^{-1}$ and the φ -perturbed S-W equations involving spinor fields which are associated with the fixed Spin^c structure

$$P_{\text{Spin}^c}(g_1) \longrightarrow P_{\text{U}(1)} \times FX(g_1)$$

for the metric g_1 :

(18.107)

$$\boxed{\begin{aligned} \mathcal{D}_c^{(\omega, \theta_2)} J_{\varphi^{-1}}^* \psi &= 0 \\ \Omega^{\omega+g_2} - q_{g_2}(J_{\varphi^{-1}}^* \psi) &= \varphi^{-1*} \eta \end{aligned}} \iff \boxed{\begin{aligned} \mathcal{D}_c^{(\omega, L_\varphi^* \theta_2)} \psi &= 0 \\ (\varphi^* \Omega_\omega)^{+g_1} - q_{g_1}(\psi) &= \eta \end{aligned}}$$

We call the latter equations, the g_1 -based **S-W equations perturbed by** $\varphi \in C^\infty(\text{Aut}(TX))$ **and** $\eta \in \Omega^{2,+g_1}(X, i\mathbb{R})$. In Section 18.3, the metric g was fixed and the Seiberg-Witten equations were only perturbed by $\eta \in \Omega^{2,+g}(X, i\mathbb{R})$ (or $W^{2,k}(\Lambda^{2,+g}(X, i\mathbb{R}))$). Here, we may still regard the metric g_1 as being fixed and C^∞ . However, there is an additional space of perturbations, namely $C^\infty(S_{g_1}^+ X) \subset C^\infty(\text{End}(TX))$ or an appropriate Sobolev enlargement, say

$$W^{2,k'}(S_{g_1}^+ X) \subset W^{2,k'}(\text{End}(TX)),$$

where k' is sufficiently large depending on k . One complication which arises is that (in local coordinates) the coefficients of the Dirac operator $\mathcal{D}_{(\omega, L_\varphi^* \theta_2)}$ are not necessarily C^∞ if $\varphi \in W^{2,k'}(S_{g_1}^+ X)$. Since the Levi-Civita connection for a metric may be locally expressed (via Christoffel symbols) in terms of the metric coefficients and their first derivatives, the coefficients of $\mathcal{D}_{(\omega, L_\varphi^* \theta_2)}$ will be in $W^{2,k'-1} \subseteq C^m$ for $m < k' - 3$. For elliptic operators with sufficiently regular coefficients, there are versions (see [107]) of the *Fundamental Elliptic Estimate* (Proposition 16.23, p. 16.23, see also Exercise 9.12, p.241), *Elliptic Decomposition* (Proposition 16.25, p.499, see also Theorem 9.17, p.242) and *Unique Continuation* (Theorem 18.47) with the same conclusions. We always choose k' large enough so that these conclusions hold. We mention that the Sobolev norms in these theorems are still all defined in terms of the fixed C^∞ metric g_1 , as opposed to $g_1 \cdot \varphi^{-1}$. We need to address how the theorems of Section 18.3 are modified when the additional perturbation space $W^{2,k'}(S_{g_1}^+ X)$ is included.

We set

$$\mathcal{CWP}\mathcal{S}_k := \mathcal{CWP}_k \times W^{2,k'}(S_{g_1}^+ X),$$

where the “ $\mathcal{S}$ ” stands for *symmetric*. We have the extended map (see (18.45))

$$FS: \mathcal{CWP}\mathcal{S}_k \longrightarrow W^{2,k}(\Lambda^{2+}(X, i\mathbb{R})) \oplus W^{2,k}(\Sigma_c^-(X)),$$

given by

$$FS(\omega, \psi, \eta, \varphi) := \left((\varphi^* \Omega^\omega)^{+g_1} - q_{g_1}(\psi) - \eta, \mathcal{D}_c^{(\omega, L_\varphi^* \theta_2)} \psi \right).$$

If $FS(\omega, \psi, \eta, \varphi) = 0$, then the differential $FS_{*(\omega, \psi, \eta, \varphi)}$ is onto. Indeed, the proof of Theorem 18.48 shows that even the partial derivative of $FS(A, \psi, \eta, \varphi)$ with respect to (A, ψ, η) is onto, where φ is held fixed. Essentially all we need to do is apply Theorem 18.48 (p.668) in the case where the underlying metric is $g_1 \cdot \varphi^{-1}$. Even though $g_1 \cdot \varphi^{-1}$ need not be C^∞ , the same argument goes through if k' is chosen large enough. Thus,

$$\mathcal{SWP}\mathcal{S}_k := (FS)^{-1}(0, 0)$$

is a Hilbert submanifold of $\mathcal{CWP}\mathcal{S}_k$ by Theorem 16.26 (*Implicit Function Theorem I*, p. 499). The group $W^{2,k+2}(X, \text{U}(1))$ of gauge transformations acts trivially on the extra parameter space $W^{2,k'}(S_{g_1}^+ X)$. Consequently, Theorem 18.53 (p. 673) implies that

$$\mathcal{MCWP}\mathcal{S}_k := \mathcal{CWP}\mathcal{S}_k / W^{2,k+2}(X, \text{U}(1)) \xrightarrow{\sim} \mathcal{CWP}_k / W^{2,k+2}(X, \text{U}(1)) \times \mathcal{S}_k$$

is a Hausdorff C^∞ Hilbert manifold. Since

$$J_{\varphi^{-1}}^*(s \cdot \psi) = J_{\varphi^{-1}}^*(s^{-1}\psi) = s^{-1}J_{\varphi^{-1}}^*(\psi),$$

the group $W^{2,k+2}(X, U(1))$ leaves the space $\mathcal{SWPS}_k$ of parametrized g_1 -based solutions of equations (18.107) invariant. We may then form the quotient

$$\mathcal{MSWPS}_k := \mathcal{SWPS}_k / W^{2,k+2}(X, U(1)),$$

and prove that this is a closed Hilbert submanifold of $\mathcal{MCWPS}_k$ as in Theorem 18.54, p. 679. There is a projection map

$$ps: \mathcal{MSWPS}_k \longrightarrow W^{2,k}(\Lambda^{2+}(X, i\mathbb{R})) \times W^{2,k'}(S_{g_1}^+ X),$$

given by

$$ps([A, \psi, \eta, \varphi]) = (\eta, \varphi),$$

and the g_1 -based moduli space $\mathcal{SW}_{g_1,k}(\eta, \varphi)$ at a fixed (η, φ) is defined by

$$\mathcal{SW}_{g_1,k}(\eta, \varphi) := (ps)^{-1}(\eta, \varphi).$$

Taking Regard of the Underlying Metric by Oriented Cobordism.

For the moduli spaces $\mathcal{SW}_k(\eta)$ (defined in (18.67), p. 680), the underlying metric g was fixed and hence it was not included in the notation. If we do include it, we write $\mathcal{SW}_k(\eta, g)$. Then we have

$$\mathcal{SW}_{g_1,k}(\eta, \varphi) \xrightarrow{\sim} \mathcal{SW}_k(\varphi^{-1*}\eta, g_1 \cdot \varphi^{-1}).$$

In the definition $\mathcal{SW}_k(\eta) := p_k^{-1}(\eta)$ (see Theorem 18.66) the right side depends on the choice of η , but it could also depend on the chosen metric on X . Thus, in place of (18.101) we should really write

$$\mathcal{SW}([P_{\text{Spin}^c}], \eta, g) := c_1(\eta, g)^{d(L)/2} [\mathcal{SW}(\eta, g)],$$

and show that this is independent of the choice of a suitable pair (η, g) , in the case $b_2^+ \geq 2$. Here *suitable* means that η is in the residual subset of Theorem 18.66, where the underlying metric is g . In terms of the g_1 -based framework, we are to show that

$$\mathcal{SW}_{g_1}([P_{\text{Spin}^c}], \eta, \varphi) := c_1(\eta, \varphi)^{d(L)/2} [\mathcal{SW}_{g_1}(\eta, \varphi)]$$

is independent of a suitable pair (η, φ) , namely a pair for which $(\varphi^{-1*}\eta, g_1 \cdot \varphi^{-1})$ is suitable. One necessary condition for the suitability of (η, φ) is that $(\varphi^*\Omega^\omega)^{+_{g_1}} \neq \eta$ for all connections ω , so that there will be no solutions of the S-W $_{g_1}$ equations for which $\psi = 0$.

DEFINITION 18.70. We call the set of such pairs in $W^{2,k}(\Lambda^{2+}(X, i\mathbb{R})) \times W^{2,k'}(S_{g_1}^+ X)$ meeting this condition $\mathbf{FR}_k$, since the condition guarantees that $W^{2,k+2}(X, U(1))$ acts *freely* on $\mathcal{CWPS}_k$, and we call such (η, φ) an **FR $_k$ pair**.

As in the case where the metric is fixed, we will show that the complement of $\mathbf{FR}_k$ lies in a submanifold of codimension b_2^+ . Then as a consequence of the Fredholm Transversality Theorem below, for $b_2^+ \geq 2$, two $\mathbf{FR}_k$ pairs (η_0, φ_0) and (η_1, φ_1) can be joined by a path say $(\eta(t), \varphi(t))$ of $\mathbf{FR}_k$ pairs. We will eventually show that generically such a path yields an oriented cobordism between $\mathcal{SW}_{g_1}(\eta_0, \varphi_0)$ and $\mathcal{SW}_{g_1}(\eta_1, \varphi_1)$. The Chern classes $c_1(\eta, \varphi) \in H^2(\mathcal{SW}_{g_1}([P_{\text{Spin}^c}], \eta, \varphi); \mathbb{Z})$ are restrictions of the Chern class, say $c_1 \in H^2(\mathcal{MCWPS}; \mathbb{Z})$, of the $U(1)$ bundle

$$\mathcal{CWPS}/G_0 \longrightarrow \mathcal{MCWPS} := \mathcal{CWPS}/C^\infty(X, U(1)).$$

Thus, the evaluation of $c_1^{d(L)/2}$ on the two cobordant (and hence homologous) submanifolds $\mathcal{SW}_{g_1}(\eta_0, \varphi_0)$ and $\mathcal{SW}_{g_1}(\eta_1, \varphi_1)$ yields the same integer. Hence,

$$\begin{aligned} \mathcal{SW}_{g_1}([P_{\text{Spin}^c}], \eta_0, \varphi_0) &:= c_1(\eta_0, \varphi_0)^{d(L)/2} [\mathcal{SW}_{g_1}(\eta_0, \varphi_0)] \\ &= c_1^{d(L)/2} [\mathcal{SW}_{g_1}(\eta_0, \varphi_0)] = c_1^{d(L)/2} [\mathcal{SW}_{g_1}(\eta_1, \varphi_1)] \\ &= c_1(\eta_1, \varphi_1)^{d(L)/2} [\mathcal{SW}_{g_1}(\eta_1, \varphi_1)] =: \mathcal{SW}_{g_1}([P_{\text{Spin}^c}], \eta_1, \varphi_1), \end{aligned}$$

or equivalently,

$$\mathcal{SW}([P_{\text{Spin}^c}], \varphi_0^{-1*}\eta, g_1 \cdot \varphi_0) = \mathcal{SW}([P_{\text{Spin}^c}], \varphi_1^{-1*}\eta, g_1 \cdot \varphi_1).$$

Since any suitable pair (η_0, g_0) can be written in the form $(\varphi_0^{-1*}\eta, g_1 \cdot \varphi_0)$ for some suitable (η, φ_0) , the independence of $\mathcal{SW}([P_{\text{Spin}^c}], \eta, g)$ on (η, g) will then be established.

We now show that the set

$$(18.108) \quad (\mathbf{FR}_k)^c := \left\{ \begin{array}{l} (\eta, \varphi) \in W^{2,k}(\Lambda^{2+}(X, i\mathbb{R})) \times W^{2,k'}(P_{g_1}(TX)) : \\ (\varphi^* F_A)^{+_{g_1}} = \eta \text{ for some } A \in \mathcal{C}^{2,k+1}(P_{U(1)}) \end{array} \right\}$$

of **unsuitable** pairs is contained in a submanifold of codimension b_2^+ . Recall that for any metric g on X , the g -harmonic representative $\mathcal{H}_g(\Omega^\omega) = \gamma_g(P_{U(1)})$ of $[\Omega^\omega] = -2\pi i c_1(P_{U(1)}) \in 2\pi i H^2(X; \mathbb{Z})$ is independent of the choice of ω . If $(\eta, \varphi) \in (\mathbf{FR}_k)^c$, then $(\varphi^* \Omega^\omega)^{+_{g_1}} = \eta$ for some ω , and

$$\begin{aligned} 0 &= (\varphi^* \Omega^\omega)^{+_{g_1}} - \eta \Rightarrow 0 = \mathcal{H}_{g_2}(\varphi^{-1*}((\varphi^* \Omega^\omega)^{+_{g_1}} - \eta)) \\ &= \mathcal{H}_{g_2}(\Omega^{\omega+_{g_2}} - \varphi^{-1*}\eta) = \mathcal{H}_{g_2}(\Omega^\omega)^{+_{g_2}} - \mathcal{H}_{g_2}(\varphi^{-1*}\eta) \\ &= \gamma_{g_2}(P_{U(1)})^{+_{g_2}} - \mathcal{H}_{g_2}(\varphi^{-1*}\eta) \end{aligned}$$

or

$$\mathcal{H}_{g_2}(\varphi^{-1*}\eta) = \gamma_{g_2}(P_{U(1)})^{+_{g_2}} \in \mathcal{H}_{g_2}^{2+}(X, i\mathbb{R}).$$

Thus, it suffices to prove that the map

$$\begin{aligned} J: W^{2,k}(\Lambda^{2+}(X, i\mathbb{R})) \times W^{2,k'}(S_{g_1}X) &\longrightarrow \mathcal{H}_{g_2}^{2+}(X, i\mathbb{R}), \text{ given by} \\ J(\eta, \varphi) &= \mathcal{H}_{g_2}(\varphi^{-1*}\eta), \end{aligned}$$

has a surjective differential at (η, φ) , since $J^{-1}(\gamma_{g_2}(P_{U(1)})^{+_{g_2}})$ will then be a submanifold of codimension $\dim(\mathcal{H}_{g_2}^{2+}(X, i\mathbb{R})) = b_2^+$ containing $(\mathbf{FR}_k)^c$. We have

$$\begin{aligned} J_{(\eta, \varphi)*}(\eta', \varphi') &= \mathcal{H}_{g_2}((\varphi^{-1*}\varphi'^*\varphi^{-1*})(\eta))^{+_{g_2}} + \mathcal{H}_{g_2}(\varphi^{-1*}\eta')^{+_{g_2}} \\ &= \mathcal{H}_{g_2}((\varphi^{-1} \circ \varphi' \circ \varphi^{-1})^*(\eta))^{+_{g_2}} + \mathcal{H}_{g_2}(\varphi^{-1*}\eta')^{+_{g_2}}. \end{aligned}$$

Given any $\xi \in \mathcal{H}_{g_2}^{2+}(X, i\mathbb{R})$, we have $\varphi^*\xi \in W^{2,k}(\Lambda^{2+}(X, i\mathbb{R}))$ and $J_{(\eta, \varphi)*}(\varphi^*\xi, 0) = \mathcal{H}_{g_2}(\varphi^{-1*}\varphi^*\xi) = \mathcal{H}_{g_2}(\xi) = \xi$, as required.

In order to produce an oriented cobordism between $\mathcal{SW}_{g_1}(\eta_0, \varphi_0)$ and $\mathcal{SW}_{g_1}(\eta_1, \varphi_1)$, we need to recall some definitions and results from transversality theory.

DEFINITION 18.71 (Transversality). Given C^∞ maps $f_1: M_1 \rightarrow N$ and $f_2: M_2 \rightarrow N$ for Banach manifolds M_1, M_2 and N , we say that f_1 and f_2 are **transverse** to each other if for all $(x_1, x_2) \in M_1 \times M_2$ with $f_1(x_1) = f_2(x_2)$, we have $f_{1*}(T_{x_1}M_1) + f_{2*}(T_{x_2}M_2) = T_yN$, where $y = f_1(x_1) = f_2(x_2)$. We write $f_1 \pitchfork f_2$.

We can show that if f_1 and f_2 are transverse to each other, then (with $\Delta_N := \text{diag}(N)$)

$$(f_1 \times f_2)^{-1}(\Delta_N) := \{(x_1, x_2) \in M_1 \times M_2 : f_1(x_1) = f_2(x_2)\}$$

is a submanifold of $M_1 \times M_2$. Indeed, in terms of a coordinate ball $\varphi: U \rightarrow B$ about $y = f_1(x_1) = f_2(x_2) \in U$ (where B is a ball about 0 in some Banach space), we have

$$\begin{aligned} (f_1 \times f_2)^{-1}(\Delta_{\varphi^{-1}(\frac{1}{2}B)}) &= \left\{ (x_1, x_2) \in (\varphi \circ f_1)^{-1}(\frac{1}{2}B) \times (\varphi \circ f_2)^{-1}(\frac{1}{2}B) : \right. \\ &\quad \left. (\varphi \circ f_1)(x_1) - (\varphi \circ f_2)(x_2) = 0 \right\} \\ &= (\varphi \circ f_1 - \varphi \circ f_2)^{-1}(0), \end{aligned}$$

where

$$\varphi \circ f_1 - \varphi \circ f_2: (\varphi \circ f_1)^{-1}(\frac{1}{2}B) \times (\varphi \circ f_2)^{-1}(\frac{1}{2}B) \longrightarrow B$$

is given by

$$(\varphi \circ f_1 - \varphi \circ f_2)(x_1, x_2) := (\varphi \circ f_1)(x_1) - (\varphi \circ f_2)(x_2).$$

Since f_1 and f_2 are transverse, $(\varphi \circ f_1 - \varphi \circ f_2)_*$ is onto at each point of the set $(\varphi \circ f_1 - \varphi \circ f_2)^{-1}(0)$. Thus, by the *Implicit Function Theorem I* (Theorem 16.26, p. 499), $(f_1 \times f_2)^{-1}(\Delta_N)$ is a submanifold of $M_1 \times M_2$.

We also have

THEOREM 18.72 (Fredholm Transversality). *Let $f_1: M_1 \rightarrow N$ and $f_2: M_2 \rightarrow N$ be C^∞ maps for Banach manifolds M_1 , M_2 and N with $\dim M_2 < \infty$ and f_2 Fredholm. Then there is a map $\tilde{f}_2: M_2 \rightarrow N$ arbitrarily close to f_2 in the topology of C^∞ convergence on compact sets, such that $f_1 \pitchfork \tilde{f}_2$. Moreover, if $f_1 \pitchfork f_2$ for points in a closed subset C of M_2 , then we may assume that $\tilde{f}_2 = f_2$ on C .*

One consequence of the FTT (Fredholm Transversality Theorem) is that any two points, say p and q , in the complement of a codimension 2 submanifold M_1 of a pathwise connected Banach manifold N can be joined by a curve which lies outside of M_1 . Indeed, let $M_2 := [0, 1]$, let $f_2: [0, 1] \rightarrow N$ be a curve joining p to q , and let $f_1: M_1 \rightarrow N$ denote the inclusion. By the FTT, f_2 can be perturbed to $\tilde{f}_2: [0, 1] \rightarrow N$ (still joining p to q), with $f_1 \pitchfork \tilde{f}_2$. It must be the case that $\tilde{f}_2([0, 1]) \cap M_1 = \emptyset$, since $f_{1*}(T_{x_1}M_1) + f_{2*}(T_{x_2}M_2) = T_yN$ is impossible as M_1 has codimension 2 and $\dim f_{2*}(T_{x_2}M_2) \leq 1$. As a corollary, we have

THEOREM 18.73. *For $b_2^+ \geq 2$, two $\mathbf{FR}_k$ pairs (η_0, φ_0) and (η_1, φ_1) can be joined by a path say $(\eta(t), \varphi(t))$ of $\mathbf{FR}_k$ pairs.*

The Full Invariance of the S-W Invariant.

$$f_1 = ps: \mathcal{MSWP}\mathcal{S}_k \longrightarrow W^{2,k+1}(\Lambda^{2,+}(X, i\mathbb{R})) \times W^{2,k'}(S_{g_1}X)$$

and

$$f_2: [0, 1] \longrightarrow W^{2,k+1}(\Lambda^{2,+}(X, i\mathbb{R})) \times W^{2,k'}(S_{g_1}X)$$

is a curve joining two $\mathbf{FR}_k$ pairs (η_0, φ_0) and (η_1, φ_1) which are regular values of ps . Since (η_0, φ_0) and (η_1, φ_1) are regular values of ps , we have that $ps \pitchfork f_2$ at the endpoints 0 and 1 of $[0, 1]$. By the FTT, f_2 can be perturbed to $\tilde{f}_2$ (still joining

(η_0, φ_0) and (η_1, φ_1)), so that $ps \pitchfork \tilde{f}_2$. Then $(f_1 \times \tilde{f}_2)^{-1}(\Delta_N)$ is a submanifold of $\mathcal{MSWP}\mathcal{S}_k \times [0, 1]$. Moreover,

$$\begin{aligned} C &:= (f_1 \times \tilde{f}_2)^{-1}(\Delta_N) \\ &= \left\{ ([\omega, \psi, \eta, \varphi], t) \in \mathcal{MSWP}\mathcal{S}_k \times [0, 1] : (\eta, \varphi) = ps([A, \psi, \eta, \varphi]) = \tilde{f}_2(t) \right\} \\ &= \cup_{0 \leq t \leq 1} \mathcal{SW}_{g_1, k}(\tilde{f}_2(t)) \times \{t\}. \end{aligned}$$

We have that

$$\begin{aligned} \partial \left((f_1 \times \tilde{f}_2)^{-1}(\Delta_N) \right) &= (\mathcal{SW}_{g_1, k}(\tilde{f}_2(0)) \times \{0\}) \cup (\mathcal{SW}_{g_1, k}(\tilde{f}_2(1)) \times \{1\}) \\ &= (\mathcal{SW}_{g_1, k}(\eta_0, \varphi_0) \times \{0\}) \cup (\mathcal{SW}_{g_1, k}(\eta_1, \varphi_1) \times \{1\}). \end{aligned}$$

We still must show that C is compact and orientable. Once this is done, we proceed as follows. The mapping $\pi : C \rightarrow \mathcal{MSWP}\mathcal{S}_k$, given by $([\omega, \psi, \eta, \varphi], t) \mapsto [\omega, \psi, \eta, \varphi]$ exhibits the equality of homology classes (we drop the index k)

$$[\mathcal{SW}_{g_1}(\eta_0, \varphi_0)] = [\mathcal{SW}_{g_1}(\eta_1, \varphi_1)] \in H^{d(L)}(\mathcal{MCWP}\mathcal{S}; \mathbb{Z}).$$

The invariance of the S-W invariant then follows:

$$\begin{aligned} \mathcal{SW}_{g_1 \cdot \varphi_0}([P_{\text{Spin}^c}], \eta_0) &= \mathcal{SW}_{g_1}([P_{\text{Spin}^c}], \eta_0, \varphi_0) = c_1(\eta_0, \varphi_0)^{d(L)/2} [\mathcal{SW}_{g_1}(\eta_0, \varphi_0)] \\ &= c_1^{d(L)/2} [\mathcal{SW}_{g_1}(\eta_0, \varphi_0)] = c_1^{d(L)/2} [\mathcal{SW}_{g_1}(\eta_1, \varphi_1)] \\ &= c_1(\eta_1, \varphi_1)^{d(L)/2} [\mathcal{SW}_{g_1}(\eta_1, \varphi_1)] = \mathcal{SW}_{g_1}([P_{\text{Spin}^c}], \eta_1, \varphi_1) \\ &= \mathcal{SW}_{g_1 \cdot \varphi_1}([P_{\text{Spin}^c}], \eta_1). \end{aligned}$$

We now show that C is compact. The compactness results (see Corollary 18.65 and Theorem 18.66) for the individual moduli spaces depend on the estimate (18.88), namely

$$(18.109) \quad \|\alpha\|_{2, k'} + \|\psi\|_{2, k'} \leq C(k'),$$

where the constants $C(k')$ only depend on X , η , ω_0 and $k' \geq 3$. There, X had a fixed Riemannian metric g and the dependence of $C(k')$ on X implies a possible dependence of $C(k')$ on g (or equivalently, on $\varphi \in W^{2, k'}(S_{g_1} X)$). However, in retracing the steps involved in producing the constant $C(k')$, one finds as long as η and φ vary within a compact subset of $W^{2, k+1}(\Lambda^{2, +}(X, i\mathbb{R})) \times W^{2, k''}(S_{g_1} X)$ for sufficiently large k and k'' , there is an upper bound on the constants $C(k')$ for a fixed k' . For example, the relevant inequalities come from applying the *Fundamental Elliptic Estimate* (Proposition 16.23, p. 498) and *Sobolev Multiplication* (Proposition 16.24, p. 498). In all cases the constants involved depend on the Sobolev norms (relative to g_1) of η and φ of sufficiently large order. Thus, we can find constants $C(k')$ such that 18.109 (or a g_1 -based version) holds for $(\eta, \varphi) \in \tilde{f}_2([0, 1])$. The compactness of C then follows.

We can produce an orientation on C as follows. Let $z := (z_1, 1) := ([A, \psi, \eta, \varphi], t) \in C$. The tangent space of C at z is

$$T_z C = \left\{ (v, a \frac{\partial}{\partial t}) \in T_{z_1}(\mathcal{MSWP}\mathcal{S}_k) \times \mathbb{R} : (ps)_*(v) = a \tilde{f}_2'(t) \right\}.$$

We wish to identify $T_z C$ as the kernel of a Fredholm map which onto, and proceed as in the discussion following (18.103). Let

$$FS(\omega, \psi, \eta, \varphi) := \left((\varphi^* \Omega^\omega)^{+_{g_1}} - q_{g_1}(\psi) - \eta, \mathcal{D}_{(\omega, L_\varphi^* \theta_2)} \psi \right),$$

so that for $z_1 = [\omega, \psi, \eta, \varphi]$, $FS(\omega, \psi, \eta, \varphi) = 0$.

Now $(\omega', \psi', \eta', \varphi') \in T_{z_1}(\mathcal{MSWP}\mathcal{S}_k)$ means that

$$FS_{*(\omega, \psi, \eta, \varphi)}(\omega', \psi', \eta', \varphi') = 0, \quad \text{and} \quad B^1(\omega', \psi', \eta', \varphi') + L_1(\varphi') = 0,$$

where

$$B^1(\omega', \psi', \eta', \varphi') := \delta\omega' - \frac{1}{4}(\langle \psi', \psi \rangle - \langle \psi, \psi' \rangle)$$

and $L_1 = L_1(\omega, \psi, \eta, \varphi)$ is a zero-th order operator. We also have

$$FS_{*(\omega, \psi, \eta, \varphi)}(\omega', \psi', \eta', \varphi') = \begin{pmatrix} B^2(\omega', \psi') - \eta' + L_2(\varphi'), \\ B^3(\omega', \psi') + L_3(\varphi') \end{pmatrix},$$

where

$$(18.110) \quad \begin{aligned} B^2(\omega', \psi') &:= (\varphi^* d\omega')^+ - \tilde{q}_{g_1}(\psi', \psi) - \tilde{q}_{g_1}(\psi, \psi') \\ B^3(\omega', \psi') &:= \mathcal{D}_{(\omega, L_\varphi^* \theta_2)} \psi' + \frac{1}{2} \omega' \cdot \psi \end{aligned}$$

and $L_i = L_i(\omega, \psi, \eta, \varphi)$ is a zero-th order operator ($i = 2, 3$). We have

$$\begin{aligned} v &:= ((\omega', \psi', \eta', \varphi'), a \frac{\partial}{\partial t}) \in T_z C(\omega', \psi', \eta', \varphi') \\ \iff \begin{cases} B^1(\omega', \psi') + L_1(\varphi') = 0, \\ FS_{*(\omega, \psi, \eta, \varphi)}(\omega', \psi', \eta', \varphi') = 0, \text{ and} \\ (\eta', \varphi') = (ps)_*(\omega', \psi', \eta', \varphi') = a \tilde{f}'_2(t), \end{cases} \\ \iff \begin{cases} B^1(\omega', \psi') + L_1(\varphi') = 0, \\ B^2(\omega', \psi') - \eta' + L_2(\varphi') = 0, \\ B^3(\omega', \psi') + L_3(\varphi') = 0, \text{ and } (\eta', \varphi') - a \tilde{f}'_2(t) = 0, \end{cases} \\ \iff \begin{cases} H^1(v) := B^1(\omega', \psi') + L_1(\varphi') = 0, \\ H^2(v) := B^2(\omega', \psi') - \frac{1}{2}(\eta' + a \tilde{f}'_{22}(t)) + L_2(\varphi') = 0, \\ H^3(v) := B^3(\omega', \psi') + L_3(\varphi') = 0, \text{ and} \\ H^4(v) := (\eta', \varphi') - a \tilde{f}'_2(t) = 0. \end{cases} \end{aligned}$$

Since $f_1 = ps$ and $\tilde{f}_2$ are transverse, any $\xi \in L^{2,k}(\Lambda^{2,+}(X, i\mathbb{R})) \oplus L^{2,k'}(S_{g_1} X)$ is of the form $\xi = (\eta', \varphi') + \tilde{f}_{2*}(c \frac{\partial}{\partial t})$ for some $c \in \mathbb{R}$ and $(\omega', \psi', \eta', \varphi') \in T_{q_1}(\mathcal{MSWP}\mathcal{S}_k)$. Hence, the Fredholm map $H = (H^1, H^2, H^3, H^4)$ is onto and its kernel is the space $T_{z_1}(\mathcal{MSWP}\mathcal{S}_k)$. If $FS(\omega, \psi, \eta, \varphi) = 0$, then the differential $FS_{*(\omega, \psi, \eta, \varphi)}$ is onto. For $s \in [0, 1]$, define the deformation H_s by

$$\begin{aligned} H_s^1(v) &:= B^1(s)(\omega', \psi') + (1-s)L_1(\varphi'), \\ H_s^2(v) &:= B^2(s)(\omega', \psi') - \frac{1}{2}(1-s)(\eta' + a \tilde{f}'_{22}(t)) + (1-s)L_2(\varphi'), \\ H_s^3(v) &:= B^3(s)(\omega', \psi') + (1-s)L_3(\varphi'), \text{ and} \\ H_s^4(v) &:= (\eta', \varphi') - (1-s)a \tilde{f}'_2(t), \end{aligned}$$

where $B^i(s)$ denotes the deformation defined in (18.104). When $s = 0$, we arrive at the operator with block matrix

$$\begin{pmatrix} B^1(1) & \mathbf{0} & 0 \\ B^2(1) & \mathbf{0} & 0 \\ B^3(1) & \mathbf{0} & 0 \\ 0 & \text{Id} & 0 \end{pmatrix},$$

where the boldface entries are defined on $L^{2,k}(\Lambda^{2,+}(X, i\mathbb{R})) \oplus L^{2,k'}(S_{g_1}(X))$. The kernel of H_1 is $\ker(B^1(1) \oplus B^2(1) \oplus B^3(1)) \oplus (0, 0) \oplus \mathbb{R}$, and the cokernel of H_1 is $\text{coker}(B^1(1) \oplus B^2(1) \oplus B^3(1)) \oplus (0, 0) \oplus 0$. Each of these has a natural orientation (see the discussion following (18.104)).

APPENDIX A

Fourier Series and Integrals - Fundamental Principles

Synopsis. Fourier Series: The Fundamental Function Spaces on S^1 ; Density; Orthogonal Basis; Fourier Coefficients; Plancherel's Identity; Product and Convolution. The Fourier Integral: Different Integral Conventions; Duality Between Local and Global — Point and Neighborhood — Multiplication and Differentiation — Bounded and Continuous; Fourier Inversion Formula; Plancherel and Poisson Summation Formulae; Parseval's Equality; Higher Dimensional Fourier Integrals.

► The following fundamentals and elementary facts are standard mathematical knowledge today, and can be found in a great number of text books in analysis. As a general reference, we mention [134]. ◀

1. Fourier Series

We use the notation $S^1 := \{z \in \mathbb{C} : |z| = 1\}$, and define the function spaces

$$\begin{aligned} C^0(S^1) &:= \begin{cases} \text{the Banach space of continuous } \mathbb{C}\text{-valued functions on } S^1 \text{ with} \\ \text{the norm } \|f\|_\infty := \sup \{|f(z)| : z \in S^1\}, \end{cases} \\ L^1(S^1) &:= \begin{cases} \text{the Banach space of } \mathbb{C}\text{-valued, integrable functions on } S^1 \text{ with} \\ \text{the norm } \|f\|_1 := \int_{S^1} |f|, \end{cases} \\ L^2(S^1) &:= \begin{cases} \text{the Hilbert space of square-integrable } \mathbb{C}\text{-valued functions on } S^1 \\ \text{with inner product } \langle f, g \rangle := \int_{S^1} f \bar{g} \text{ and norm } \|f\|_2 := \sqrt{\langle f, f \rangle}. \end{cases} \end{aligned}$$

Warning: Functions in $L^1(S^1)$ or $L^2(S^1)$ are identified if they agree outside a set of measure zero. In particular, f is identified with the zero function, if f is zero *almost everywhere*; i.e., f is nonzero only on a set of measure zero. In this way, we have $\|f\| = 0$ precisely when $f = 0$. Thus, strictly speaking, the elements of $L^1(S^1)$ or $L^2(S^1)$ are not functions, but rather equivalence classes of functions. While this is true, in practice it is much simpler and generally harmless to disregard this fine distinction, and we will do this in what follows. Moreover, it is convenient to regard $L^1(S^1)$ as $L^1([0, 1])$, and $L^2(S^1)$ as $L^2([0, 1])$, and we will do so often without comment. Then

$$\|f\|_1 := \int_0^1 |f(x)| \, dx \quad \text{and} \quad \langle f, g \rangle := \int_0^1 f(x) \overline{g(x)} \, dx.$$

Perhaps $f(0) \neq f(1)$, but this does not matter in L^1 or L^2 since $\{0, 1\}$ is of measure 0. However, $C^0(S^1)$ and $C^0([0, 1])$ are not naturally identified.

EXERCISE A.1. Show that $L^2(S^1)$ with $\langle \cdot, \cdot \rangle$ is indeed a Hilbert space. You have to show:

a) $\langle \cdot, \cdot \rangle : L^2(S^1) \times L^2(S^1) \rightarrow \mathbb{C}$ is well defined. [Hint: The pointwise estimate

$$2|f(z)\overline{g(z)}| = 2|f(z)||g(z)| \leq |f(z)|^2 + |g(z)|^2$$

shows that $f\bar{g} \in L^1(S^1)$ for $f, g \in L^2(S^1)$.]

b) $\langle \cdot, \cdot \rangle$ is sesquilinear, namely $\langle f, g \rangle$ is $\mathbb{C}$ -linear in f , and $\langle f, g \rangle = \overline{\langle g, f \rangle}$ (i.e., $\langle f, g \rangle$ is conjugate linear in g). Also $\langle \cdot, \cdot \rangle$ is positive; i.e., $\langle f, f \rangle \geq 0$ and $\langle f, f \rangle = 0$ only for $f = 0$. [All of this is trivial.]

c) $L^2(S^1)$ is a complex vector space. [Hint: For closure under addition, prove H. MINKOWSKI's inequality $\|f + g\|_2 \leq \|f\|_2 + \|g\|_2$ (the Triangle Inequality).]

d) $L^2(S^1)$ is complete. [Hint: In order to prove that a Cauchy sequence $\{f_n\}$ in $L^2(S^1)$ (i.e., $\|f_n - f_m\|_2 \rightarrow 0$ as $n, m \rightarrow \infty$) possesses a limit $f \in L^2(S^1)$ (i.e., $\|f_n - f\|_2 \rightarrow 0$ as $n \rightarrow \infty$), one applies the fundamental convergence theorems which distinguish the Lebesgue integral from the Riemann integral. The rather technical proof can be found in [134, p.16-20].]

e) $L^2(S^1)$ is separable. [Hint: Show that the family of piecewise constant functions, having rational real and imaginary parts and with jumps at finitely many rational points, is dense in $L^2(S^1)$.]

Approximation. With the help of the smoothing functions of the kind

$$(A.1) \quad g(x) := \begin{cases} c \exp\left((x-a)^{-1}(x-b)^{-1}\right), & \text{for } a < x < b, \\ 0, & \text{for } x \leq a \text{ or } x \geq b, \end{cases}$$

it follows that $C^\infty(S^1)$ is dense in $L^2(S^1)$.

Convolution. In $L^1(S^1)$, there is a commutative and associative product (known as *convolution*) given by

$$(f * g)(x) := \int_0^1 f(x-y)g(y) dy, \quad x \in [0, 1],$$

where we assume that f is extended periodically of period 1 so that $f(x-y)$ makes sense when $x-y \notin [0, 1]$. This makes $L^1(S^1)$ an algebra (without identity). By applying the theorem of G. FUBINI on iterated integrals, we obtain

$$\|f * g\|_1 \leq \|f\|_1 \|g\|_1.$$

Moreover, one can show that, relative to $*$, $L^2(S^1)$ is an ideal in $L^1(S^1)$, hence $f * g$ is in $L^2(S)$ whenever one of the factors lies in $L^2(S)$. See [134, p.41].

Orthonormal systems. The family $\{z^n : n \in \mathbb{Z}\}$, where $z^n : S^1 \rightarrow \mathbb{C}$ denotes the function that assigns to each $z \in S^1$ the value z^n , is a complete orthonormal system in $L^2(S^1)$. Regarding $L^2(S^1)$ as $L^2([0, 1])$, the corresponding functions have the form $e^{2\pi i n x}$.

Fourier series. This orthonormal system is complete; i.e., its linear span is dense in $L^2(S^1)$. Because of this, each function $f \in L^2(S^1)$ can be expanded in a Fourier series

$$f = \sum_{n=-\infty}^{\infty} \hat{f}(n)z^n, \quad \text{i.e., } \lim_{k \rightarrow \infty} \|f - \sum_{n=-k}^k \hat{f}(n)z^n\|_2 = 0,$$

with the Fourier coefficients

$$(A.2) \quad \hat{f}(n) := \langle f, z^n \rangle = \int_0^1 f(x)e^{-2\pi i n x} dx.$$

Note that f equals its infinite Fourier series, in the sense that the partial sums $\sum_{|n| \leq k} \widehat{f}(n)z^n$ converge to f in the $L^2(S^1)$ -norm as $k \rightarrow \infty$, but not necessarily pointwise. The function

$$f \mapsto \left\{ \widehat{f}(n) \right\}_{n=-\infty}^{\infty} = \dots, \widehat{f}(-1), \widehat{f}(0), \widehat{f}(1), \dots$$

is an isomorphism from $L^2(S^1)$ to the space $L^2(\mathbb{Z})$ of absolute square-summable sequences of complex numbers. The isomorphism is an isometry, namely

$$\|f\|_2^2 = \sum_{n=-\infty}^{\infty} |\widehat{f}(n)|^2 \quad (\text{Plancherel's Identity}).$$

Details are in [134]. The Fourier coefficients are also defined for $f \in L^1(S^1)$, and by Fubini's Theorem, it then follows [134, p.42] that

$$\widehat{f * g}(n) = \widehat{f}(n) \widehat{g}(n).$$

Incidentally, the algebra $\mathcal{A}$ of those sequences which appear as the Fourier coefficients of integrable functions has been barely investigated. RIEMANN's theory of trigonometric series, which were *not* necessarily the Fourier series of an integrable function, led to the modern theory of *generalized functions*. It seems, however, that the verdict of [134, p.43] has not lost its validity: "The best information available to date [1972] indicates that $\mathcal{A}$ has no decent description at all."

On the other hand, when the product fg (in the sense of pointwise multiplication) is integrable (e.g., when $f, g \in L^2(S)$, by Exercise A.1a), then the Fourier coefficients satisfy

$$\widehat{fg}(n) = (\widehat{f * g})(n) := \sum_{k=-\infty}^{\infty} \widehat{f}(n-k) \widehat{g}(k).$$

For the proof, we do not need Fubini's Theorem as above, but rather we insert the Fourier series of g in the formula for $\widehat{fg}(n)$, and then use the usual limit theorems for the Lebesgue integral, to interchange the integral and sum.

2. The Fourier Integral

One can proceed from the standard representation of functions on a circle as functions of period 1 on the real line, to the more general case of period T , and then let T go to ∞ . This leads to the concept of the Fourier transform. Let $L^1(\mathbb{R})$ denote the Banach space of integrable functions with

$$\|f\|_1 := \int_{-\infty}^{\infty} |f(x)| dx < \infty.$$

Different Integral Conventions. In [134, p.86f.], the Fourier transform of $f \in L^1(\mathbb{R})$ is defined as

$$(A.3) \quad \widehat{f}_{DM}(\xi) := \int_{-\infty}^{\infty} f(x) e^{-i2\pi\xi x} dx,$$

which is a natural extension of (A.2), namely $\widehat{f}(n) := \int_0^1 f(x) e^{-i2\pi nx} dx$.

In the previous edition [72, p.82] of this book, the Fourier transform was given as

$$\widehat{f}_B(\xi) := \int_{-\infty}^{\infty} f(x) e^{-i\xi x} dx = \widehat{f}_{DM}(\xi/2\pi).$$

This agrees with the main stream in analysis and information theory. In [358, p.167] (and [61, p.423]), we find the definition

$$\widehat{f}_R(\xi) := \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} f(x) e^{-i\xi x} dx = \frac{1}{\sqrt{2\pi}} \widehat{f}_B(\xi) = \frac{1}{\sqrt{2\pi}} \widehat{f}_{DM}(\xi/2\pi).$$

In Remark A.3 (below, p.710), there are cogent reasons for adopting any one of the above definitions. Since our emphasis in this book is on the application of Fourier transforms to differential equations and we wish the Fourier transform to be an L^2 isometry, we use $\widehat{f}_R$ as Remark A.3 suggests. Thus, we define the **Fourier transform** of $f \in L^1(\mathbb{R})$ via

$$(A.4) \quad \widehat{f}(\xi) := \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} f(x) e^{-i\xi x} dx.$$

Since it is annoying to have to include the factor $1/\sqrt{2\pi}$, we adopt the notation

$$\bar{d}x := dx/\sqrt{2\pi}, \quad \text{so that} \quad \widehat{f}(\xi) = \int_{-\infty}^{\infty} f(x) e^{-i\xi x} \bar{d}x.$$

Convolution, Multiplication, Differentiation, and Inversion. We consider the Fourier transformation on the spaces $C_{\downarrow}^{\infty}(\mathbb{R})$, $L^1(\mathbb{R})$ and $L^2(\mathbb{R})$. Here, $C_{\downarrow}^{\infty}(\mathbb{R})$ denotes the space of *rapidly decreasing* C^{∞} functions on $\mathbb{R}$ (with complex values). *Rapidly decreasing* means that these functions and all their derivatives tend to 0 at infinity, even when they are multiplied by arbitrary polynomials. $L^1(\mathbb{R})$ is an algebra (without identity) under convolution

$$(f * g)(x) := \int_{-\infty}^{\infty} f(x-y)g(y)dy,$$

and we have [134, p.87f.]:

$$\|f * g\|_1 \leq \|f\|_1 \|g\|_1.$$

$L^2(\mathbb{R})$ denotes the Hilbert space (proved as in Exercise A.1) of square integrable functions with

$$\langle f, g \rangle := \int_{-\infty}^{\infty} f(x) \overline{g(x)} dx \quad \text{and} \quad \|f\|_2 := \sqrt{\langle f, f \rangle}.$$

By the argument of Exercise A.1a, it follows that $C_{\downarrow}^{\infty}(\mathbb{R})$ is dense in $L^1(\mathbb{R})$, as well as in $L^2(\mathbb{R})$. Naturally one cannot expect, as with functions on the (compact) circle S^1 , that $C^{\infty}(\mathbb{R})$ or $C^0(\mathbb{R})$ will be contained in the Lebesgue spaces.

A further complication arises since we no longer have $L^2 \subseteq L^1$, or even $L^1 \subseteq L^2$. For example, if $f(x) = 1$ for $|x| < 1$ and $f(x) = 0$ for $|x| \geq 1$, then

$$f(x) |x|^{-2/3} \in L^1(\mathbb{R}) \setminus L^2(\mathbb{R}) \quad \text{and} \quad (1 - f(x)) |x|^{-2/3} \in L^2(\mathbb{R}) \setminus L^1(\mathbb{R}).$$

EXERCISE A.2. The following statements are easy to prove:

- (a) For each $f \in L^1(\mathbb{R})$ and each $\xi \in \mathbb{R}$, $\widehat{f}(\xi)$ is **well defined**.
- (b) If $f \in C^1(\mathbb{R})$, $f' \in L^1(\mathbb{R})$ and $ixf(x)$ stands for the function $x \mapsto ix f(x)$ which is assumed to be in $L^1(\mathbb{R})$, then we have

$$(A.5) \quad \widehat{f}'(\xi) = i\xi \widehat{f}(\xi) \quad \text{and}$$

$$(A.6) \quad \widehat{(f')(\xi)} = -i \widehat{xf(x)}(\xi).$$

The proof of each is via integration by parts. Using the following notation for the various operations above

$$(Df)(x) := \frac{1}{i}f'(x), \quad (Mf)(x) := xf(x), \quad \text{and} \quad \mathcal{F}f := \widehat{f},$$

we have

$$\mathcal{F}Df = M\mathcal{F}f \quad \text{and} \quad D\mathcal{F}f = -\mathcal{F}Mf.$$

More generally, by induction, we have (for $f \in C_{\downarrow}^{\infty}(\mathbb{R})$ and $p, q \in \mathbb{N}$)

$$M^p D^q \mathcal{F}f = (-1)^q \mathcal{F}M^q D^p f.$$

This **Differentiation-Multiplication Conversion Formula** is of fundamental importance for the treatment of differential operators (with constant coefficients) which are converted into simple multipliers. See Chapter 8 on pseudo-differential operators. From the topological viewpoint these formulas are most remarkable, because they express a duality between local and global properties: Thus (A.5) relates the smoothness of f with the rate of decay (asymptotic behavior) of $\widehat{f}$, and (A.6) relates the smoothness of $\widehat{f}$ with the decay of f . In fact, $\widehat{f}$ is differentiable (a local property) when f decreases so fast that the Fourier integral of $-ixf(x)$ converges. This local-global duality is also a feature of the index formula for elliptic operators, and we will deal with it further in that context.

(c) The **Fourier Inversion Formula**

$$f(x) = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} \widehat{f}(\xi) e^{i\xi x} d\xi$$

holds for $f \in C_{\downarrow}^{\infty}(\mathbb{R})$. In direct analogy with the role of Fourier coefficients in Fourier series, $\widehat{f}(\xi)$ is the density of the frequency ξ in the harmonic decomposition of f .

[Hint: Prove the formula first for functions with compact support (i.e., vanishing outside a compact subset of $\mathbb{R}$). In this case there are no difficulties with the limit process which reduces to functions of period T and then let T go to infinity. Use smoothing functions as defined in (A.1) in order to approximate rapidly decreasing C^{∞} functions by functions of compact support. The $L^1(\mathbb{R})$ estimates needed next are somewhat tricky, but can be looked up in [134, p.89f]. A shorter direct proof can be found in [217, p.18f].]

(d) As a corollary to the proof of (c), one obtains the **Plancherel formula**

$$\|\widehat{f}\|_2 = \|f\|_2$$

and that

$$\mathcal{F}: C_{\downarrow}^{\infty}(\mathbb{R}) \longrightarrow C_{\downarrow}^{\infty}(\mathbb{R})$$

is linear and bijective, where $\mathcal{F}$ again denotes the Fourier transformation. By the Fourier Inversion Formula, we obtain the inverse transformation

$$(\mathcal{F}^{-1}f)(x) = (\mathcal{F}f)(-x).$$

(e) **Extend $\mathcal{F}$ from $C_{\downarrow}^{\infty}(\mathbb{R})$ to $L^2(\mathbb{R})$!** [Hint: Approximate $f \in L^2(\mathbb{R})$ in the $L^2(\mathbb{R})$ -norm by a sequence $\{f_n\}$ with $f_n \in C_{\downarrow}^{\infty}(\mathbb{R})$. Using the additivity of $\mathcal{F}$ and the Plancherel Identity, show that $\{\widehat{f}_n\}$ is a Cauchy sequence in $L^2(\mathbb{R})$, whence $\widehat{f} := \lim \widehat{f}_n$ defines an element of the Hilbert space $L^2(\mathbb{R})$. Finally check that $\widehat{f}$ indeed depends only on f and not on the choice of the sequence. In this way, one obtains an isomorphism from $L^2(\mathbb{R})$ to $L^2(\mathbb{R})$, which we denote by $\mathcal{F}$ again.]

(f) The spaces $C_{\downarrow}^{\infty}(\mathbb{R})$ and $L^2(\mathbb{R})$ share the property that they are mapped into themselves by $\mathcal{F}$. This is not true for $L^1(\mathbb{R})$. Still, one can easily show [134, p.102] that for $f \in L^1(\mathbb{R})$,

- (i) $\widehat{f} \in C^0(\mathbb{R})$,
- (ii) $\lim_{|\xi| \rightarrow \infty} \widehat{f}(\xi) = 0$, and
- (iii) $\widehat{f * g}(\xi) = \sqrt{2\pi} \widehat{f}(\xi) \widehat{g}(\xi)$.

REMARK A.3. Here we consider the merits of the three definitions

$$\begin{aligned}\widehat{f}_{DM}(\xi) &:= \int_{-\infty}^{\infty} f(x) e^{-i2\pi\xi x} dx, \\ \widehat{f}_B(\xi) &:= \int_{-\infty}^{\infty} f(x) e^{-i\xi x} dx = \widehat{f}_{DM}(\xi/2\pi), \text{ and} \\ \widehat{f}_R(\xi) &:= \int_{-\infty}^{\infty} f(x) e^{-i\xi x} dx = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} f(x) e^{-i\xi x} dx = \frac{1}{\sqrt{2\pi}} \widehat{f}_{DM}(\xi/2\pi),\end{aligned}$$

found in [134, p.87], [72, p.82], and [358, p.167]. The main advantage of $\widehat{f}_B$ is that there is no 2π or $\sqrt{2\pi}$. However, in terms of $\widehat{f}_B$, the Plancherel formula becomes $\|\widehat{f}_B\|_2 = \sqrt{2\pi} \|f\|_2$ so that $f \mapsto \widehat{f}_B$ is not an isometry, which is a drawback. We do have $\|\widehat{f}_{DM}\|_2 = \|f\|_2$. Moreover, $\widehat{f}_{DM}$ is good for expressing the remarkable **Poisson summation formula**

$$(A.7) \quad \sum_{k=-\infty}^{\infty} f(kL) = \frac{1}{L} \sum_{k=-\infty}^{\infty} \widehat{f}_{DM}(k/L),$$

which holds for $f \in C_{\downarrow}^{\infty}(\mathbb{R})$ and any $L > 0$. This relates the sum of f over the lattice $\{kL : k \in \mathbb{Z}\}$ to the sum of $\widehat{f}$ over the reciprocal lattice $\{k/L : k \in \mathbb{Z}\}$. Using $\widehat{f}_R$ or $\widehat{f}_B$, this becomes

$$\sum_{k=-\infty}^{\infty} f(kL) = \frac{\sqrt{2\pi}}{L} \sum_{k=-\infty}^{\infty} \widehat{f}_R(2\pi k/L) = \frac{1}{L} \sum_{k=-\infty}^{\infty} \widehat{f}_B(2\pi k/L)$$

which is less aesthetic and harder to recall. The convolution theorem gives $(f * g)_{\widehat{B}} = \widehat{f}_B \widehat{g}_B$ and $(f * g)_{DM} = \widehat{f}_{DM} \widehat{g}_{DM}$, both of which look better than $(f * g)_{\widehat{R}} = \sqrt{2\pi} \widehat{f}_R \widehat{g}_R$. So far, $\widehat{f}_{DM}$ seems to be the best choice. However,

$$(f')_{DM}(\xi) = 2\pi i \xi \widehat{f}_{DM}(\xi),$$

and the excess baggage of the 2π makes $\widehat{f}_{DM}$ a bit cumbersome for applications to differential equations. Thus, we have adopted $\widehat{f}_R$, but not passionately and not exclusively; indeed in almost all of Chapter 4, we use $\widehat{f}_B$ since the factor $1/\sqrt{2\pi}$ only serves as a needless distraction.

Higher Dimensional Fourier Integrals. By the theorem of GUIDO FUBINI, the closed linear span of the n -fold products

$$f_1(x_1) \cdots f_n(x_n)$$

of functions in $L^2(\mathbb{R})$ is in $L^2(\mathbb{R}^n)$ (Prove!). Thus, the preceding concepts and results carry over directly to the case of several variables:

DEFINITION A.4. (a) As above, define the spaces $C_{\downarrow}^{\infty}(\mathbb{R}^n)$, $L^1(\mathbb{R}^n)$, and $L^2(\mathbb{R}^n)$.
(b) Investigate the **Fourier transform**

$$\widehat{f}(\xi) := \int_{\mathbb{R}^n} f(x) e^{-i\langle x, \xi \rangle} dx \quad \text{with } dx = (2\pi)^{-n/2} dx_1 \cdots dx_n,$$

where $x = (x_1, \dots, x_n)$, $\xi = (\xi_1, \dots, \xi_n)$, and $\langle x, \xi \rangle = x_1 \xi_1 + \dots + x_n \xi_n$.

(c) Investigate the **convolution**

$$\begin{array}{ccc} L^1(\mathbb{R}^n) \times L^1(\mathbb{R}^n) & \longrightarrow & L^1(\mathbb{R}^n) \\ (f, g) & \mapsto & (f * g)(x) := \int_{\mathbb{R}^n} f(x-y)g(y)dy, \quad x \in \mathbb{R}^n. \end{array}$$

We leave it to the reader to check that $f * g$ is well defined, i.e., for almost all $x \in \mathbb{R}^n$, the integrand $y \mapsto f(x-y)g(y)$ belongs to L^1 .

EXERCISE A.5. Show:

(a) The **Fourier Inversion Formula**

$$f(x) = \int_{\mathbb{R}^n} \widehat{f}(\xi) e^{i\langle x, \xi \rangle} d\xi, \quad \text{where } f \in C_{\downarrow}^{\infty}(\mathbb{R}^n).$$

(b) The **Differentiation-Multiplication Conversion** for multi-indices p, q ,

$$M^p D^q \mathcal{F} = (-1)^{|q|} \mathcal{F} D^p M^q, \quad \text{with } D^q := (-1)^{|q|} \frac{\partial^{|q|}}{\partial x_1^{q_1} \dots \partial x_n^{q_n}},$$

where $\mathcal{F}f := \widehat{f}$ for $f \in C_{\downarrow}^{\infty}(\mathbb{R}^n)$ and $|q| := q_1 + \dots + q_n$.

(c) The **Integrable-Continuous Conversion**

$$f \in L^1(\mathbb{R}^n) \implies \widehat{f} \in C^0(\mathbb{R}^n).$$

(d) The **Plancherel Formula** $\|\widehat{f}\|_2 = \|f\|_2$ and more general **Parseval's Equality**

$$\int_{\mathbb{R}^n} f(x) \overline{g(x)} dx = \int_{\mathbb{R}^n} \widehat{f}(\xi) \overline{\widehat{g}(\xi)} d\xi, \quad \text{for } f, g \in L^2(\mathbb{R}^n).$$

(e) The **Convolution Theorems**

$$\widehat{f g} = (2\pi)^{n/2} \widehat{(f * g)} \quad \text{and} \quad \widehat{f \widehat{g}} = (2\pi)^{-n/2} \widehat{f * g},$$

if $f, g, \widehat{f}, \widehat{g} \in L^1(\mathbb{R}^n)$.

Details are in [134, pp.132f] or [217, pp.17–19].

APPENDIX B

Vector Bundles

Synopsis. Basic Definitions and First Examples. Homotopy Equivalence and Isomorphism. Clutching Construction and Suspension.

1. Basic Definitions and First Examples

Let X be a topological space. A **family of vector spaces** over X is a topological space E together with

- (i) a continuous surjective map $p: E \rightarrow X$ and
- (ii) a vector space structure of finite dimension in each $E_x := p^{-1}(x)$, which carries the topology induced by E .

By *vector spaces*, we mean complex vector spaces, unless explicitly indicated otherwise. The mapping p is called the **projection**; E is called the **total space** of the family; X is the **parameter space** or **base space** of the family; for $x \in X$, E_x is the **fiber** over x . A **section** of a family $p: E \rightarrow X$ is a continuous map $s: X \rightarrow E$ such that $(p \circ s)(x) = x$ for all $x \in X$ (see Figure B.1).

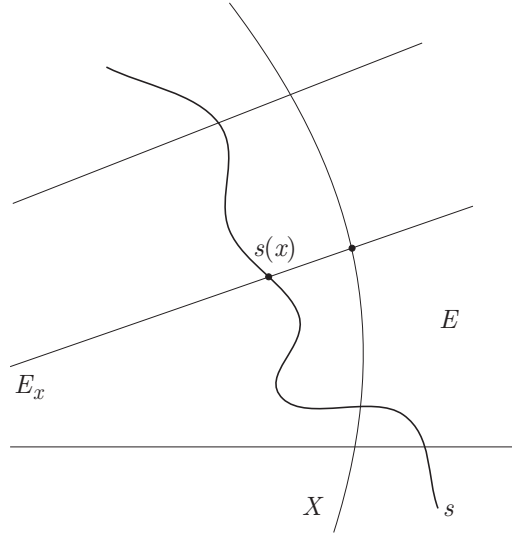


FIGURE B.1. A section s of a family $p: E \rightarrow X$ of vector spaces over the base space X

A **homomorphism** (*bundle map*) from one family $p: E \rightarrow X$ to another $q: F \rightarrow X$ is a continuous map $\phi: E \rightarrow F$ such that

- (i) $q \circ \phi = p$ and

(ii) $\phi_x: E_x \rightarrow F_x$ is a linear map for each $x \in X$. We write $\phi \in \text{Hom}(E, F)$. We say that such a ϕ is an **isomorphism** when ϕ is bijective and ϕ^{-1} is continuous. E and F are called **isomorphic** when there is an isomorphism between them. We write $\phi \in \text{Iso}(E, F)$ and $E \cong F$.

EXERCISE B.1. a) Let V be a finite-dimensional vector space; e.g., $V = \mathbb{C}^N$. Show that a family of vector spaces over X is obtained by taking $E := X \times V$ with $p: E \rightarrow X$ being the projection onto the first factor. This is the product family V_X with fiber V .

b) If F is a family which is isomorphic to a product family, then one calls F **trivial**. Show that a trivial family of finite dimensional (real) vector spaces is obtained, if

$$E := \{(x, y, -\lambda y, \lambda x) : x, y, \lambda \in \mathbb{R} \text{ and } x^2 + y^2 = 1\} \text{ and} \\ p(x, y, \cdot, \cdot) := (x, y).$$

In general, prove that a bundle F is isomorphic to a product family V_X , if and only if one can find N sections $s_i: X \rightarrow P$ such that $s_1(x), \dots, s_N(x)$ forms a basis for F_x for each $x \in X$; here $N = \dim V$.

c) Let Y be a subset of X and E a family of vector spaces over X with projection p . Show that the induced map $p^{-1}(Y) \rightarrow Y$ is a family over Y . We call this the **restriction** of E to Y , and write $E|_Y$ for this family.

d) More generally: Let Y be an arbitrary topological space and $f: Y \rightarrow X$ a continuous map. Define the **induced family** $f^*(p): f^*(E) \rightarrow Y$ as follows: Take $f^*(E)$ to be the subspace of $Y \times E$ consisting of points (y, e) with $f(y) = p(e)$; the projection and the vector space structure on the fibres are self-evident (see Figure B.2). Show: For each further map $g: Z \rightarrow Y$, there is a natural isomorphism $(fg)^*(E) \xrightarrow{\cong} g^*f^*(E)$ which one obtains by mapping each point of the form (z, e) with $z \in Z$ and $e \in E$ to the point $(z, g(z), e)$. If $f: Y \rightarrow X$ denotes the inclusion, then there is an isomorphism $E|_Y \xrightarrow{\cong} f^*(E)$ given by mapping $e \in E|_Y$ to the point $(p(e), e)$.

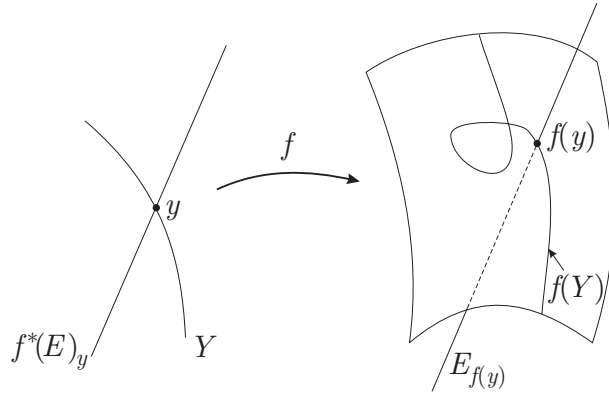


FIGURE B.2. The induced bundle (pull-back) f^*E of E by a map f

A family of vector spaces is called **locally trivial**, if each $x \in X$ possesses a neighborhood U such that $E|_U$ is trivial. A locally trivial family is called a **vector bundle**; trivial families are called **trivial bundles**. If $f: Y \rightarrow X$ and E is a vector

bundle over X , clearly $f^*(E)$ is a vector bundle over Y which we call the **induced bundle (lifted bundle, pull-back)**.

Note: If E is a vector bundle over X , then $x \mapsto \dim(E_x)$ is a locally constant function on X , and hence constant on each connected component of X . If $\dim(E_x)$ is constant on all of X , then one says that E has **(fiber-)dimension** equal to the common fiber dimension $\dim(E_x)$. If X is a manifold, then the real dimension of E (regarded as a topological space) equals $\dim(X) + 2 \dim(E_x)$. Vector bundles of fiber dimension 1 are also called **line bundles**.

Since a vector bundle is locally trivial, each section can be written locally as a vector-valued function on the base space. For a vector bundle E , we denote the space of sections of E by $C^0(E)$; $C^0(E)$ is a vector space in a natural way via pointwise addition, etc.

EXERCISE B.2. a) Let V be a (complex) vector space and $\mathbb{P}V$ its associated *projective space* of all one-dimensional linear subspaces of V . We can write $\mathbb{P}V = (V \setminus \{0\})/\sim$, where $\sim$ denotes the equivalence relation $v \sim w \Leftrightarrow \lambda v = w$ for some $\lambda \in \mathbb{C}$. We define $H_V \subseteq \mathbb{P}V \times V$ as the set of all (x, v) such that $x \in \mathbb{P}V$, $v \in V$, and v belongs to the complex line x . Show that H_V is a vector bundle in a natural way. (The construction goes back to HEINZ HOPF.)

b) Go through the corresponding construction in the (more intuitive) category of real vector bundles when V is real (e.g., $\mathbb{R}^n$), and show that H_V is a real subbundle of $\mathbb{P}V \times V$ of fiber dimension 1, and that H_V is nontrivial if $\dim V \geq 2$.

c) For the moment, we remain in the real category and consider the following family (parametrized by $\theta \in [0, 2\pi]$) of integro-differential equations for C^∞ functions f on the unit interval which satisfy the boundary condition $f(0) = f(1)$:

$$\begin{aligned} \cos \theta f(x) + \sin \theta \frac{df}{dx} &= \cos \theta \int_0^1 f(x) dx, \quad \theta \in [0, \pi], \\ \cos \theta f(x) + \sin \theta Lf(x) &= \cos \theta \int_0^1 f(x) dx + \sin \theta \int_0^1 Lf(x) dx, \quad \theta \in [\pi, 2\pi]. \end{aligned}$$

Here, $L: C^0(S^1) \rightarrow C^0(S^1)$ is a fixed operator with $L^2 = -\text{Id}$. Show that the solutions of the family of equations form a real vector bundle over the circle $S^1 := \mathbb{R}/2\pi\mathbb{Z}$ that is nontrivial and isomorphic to the bundle $H_{\mathbb{R}^2}$. (See Figure B.3. Actually, every real line bundle over S^1 is either trivial or isomorphic to $H_{\mathbb{R}^2}$, see also [97, 3.23.9].)

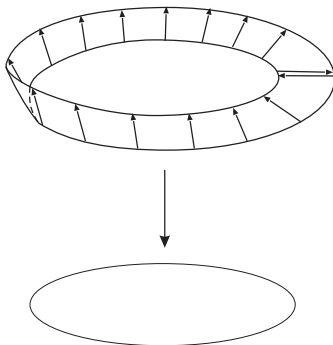


FIGURE B.3. The simplest nontrivial bundle

[Hint for b): In contrast to the complex numbers, -1 cannot be deformed into 1 without going through 0 . Thus, a real bundle is nontrivial, if it remains connected after the zero section is removed.

For c): First show that for $0 \leq \theta \leq \pi$, the solutions are the constant functions $c\mathbf{1}$, and for $\pi \leq \theta \leq 2\pi$ the solutions are the functions $c \cos \theta \mathbf{1} - \sin \theta L(\mathbf{1})$, $c \in \mathbb{R}$. With the topology of $S \times C^0(I)$ or of $S^1 \times \mathbb{R}$ (since every solution can be written in the form $c_1 + c_2 L(\mathbf{1})$), construct a family of 1-dimensional (real) vector spaces over S^1 and show the local triviality. For this use the initial value map $f \mapsto f(0)$. Note that this map can vanish for a solution $f \neq 0$ at a parameter θ_0 , namely if $\cos \theta_0 = \sin \theta_0 L(\mathbf{1})(0)$. How can one proceed in a neighborhood of θ_0 ? Distinguish the cases where $L(\mathbf{1})(0)$ is positive, negative or zero. Incidentally, how does one obtain an L with $L^2 = -\text{Id}$? Start with the Fourier series $f(x) = a_0 + \sum_{\nu=1}^{\infty} (a_{\nu} \sin \nu x + b_{\nu} \cos \nu x)$, and replace a_{ν} by $b_{\nu+1}$ and b_{ν} by $-a_{\nu-1}$; see also [395].]

REMARK B.3. a) and b) describe the origin of the bundle concept in analytic and projective geometry. Part c) is characteristic for many functional analytic situations with *jumps*, where the passage from one side to another (from one solution curve to another of the same equation) cannot be understood within the given space but requires an extension of the system (e.g., by parametrization). A basic model for such a process is present in the geometry of number fields (see Hint for b)). Many classical results of analysis – especially concerning the dependence of the solutions of a functional equation on the variation of its coefficients and on the zeros and poles of its solutions – can be aptly formulated in the language of vector bundles. Conversely, the theorem of GROTHENDIECK, for example, that every holomorphic vector bundle E on the Riemannian number sphere $S^2 = \mathbb{P}(\mathbb{C}^2)$ can be represented as a Whitney sum $E_1 \oplus \cdots \oplus E_n$ of line bundles (Am. J. Math. **79** (1957), 121-138) was known to analysts at the beginning of the century: See G. BIRKHOFF, Math. Ann. **54** (1913), 122-139, where Grothendieck's theorem appears as a theorem about matrices of analytic functions. BIRKHOFF was led to this theorem through his investigation of the singular points of ordinary differential equations; further see D. HILBERT, Gött. Nachr. (1905), 307-358, who gave a proof of Grothendieck's theorem for $N = 2$ in his *Fundamentals of a General Theory of Integral Equations* in connection with the *Riemannian Problem* (Contributed by M. SCHNEIDER).

EXERCISE B.4. Show that the usual operations for vector spaces in linear algebra also make sense for vector bundles. In particular, for vector bundles E and F over the same base, investigate the **direct sum** $E \oplus F$, the **tensor product** $E \otimes F$, the **homomorphism bundle** $\text{Hom}(E, F)$, the **isomorphism bundle** $\text{Iso}(E, F)$, and the **dual bundle** $E^* := \text{Hom}(E, \mathbb{C}_X)$. Show that the bundles $E^* \otimes F$ and $\text{Hom}(E, F)$ are isomorphic. Also, carry over the concepts of subspace and quotient space from linear algebra to the corresponding concepts of a **subbundle** F of E and a **quotient bundle** E/F .

[Hint: Make use of the fact that the corresponding operations in the *structure group* $GL(N, \mathbb{C})$ are continuous! Example: recall $E^* = \text{Hom}(E, \mathbb{C}_X)$ and introduce a topology on $E^*|_U$ which makes $U \times \mathbb{C}^N \rightarrow E^*|_U$ a homeomorphism, where $\phi: E|_U \rightarrow U \times \mathbb{C}^N$ is a local trivialization for E over the open subset $U \subseteq X$. Let $\psi: E|_V \rightarrow V \times \mathbb{C}^N$ be another trivialization. Do ϕ and ψ define the same topology on $E^*|_{U \cap V}$? Does the continuity of $(\psi \circ \phi^{-1})^*: (U \cap V) \times \mathbb{C}^N \rightarrow (U \cap V) \times \mathbb{C}^N$ follow from that of $(U \cap V) \times \mathbb{C}^N \rightarrow (U \cap V) \times \mathbb{C}^N$? For this, write the two chart

changes in the form $U \cap V \rightarrow GL(N, \mathbb{C})$ and prove (!) that $GL(N, \mathbb{C}) \xrightarrow{*} GL(N, \mathbb{C})$ is continuous.]

REMARK B.5. There is also the powerful concept of an **outer tensor product** $E \boxtimes F$ as a vector bundle on $X \times Y$, if E is a vector bundle on X and F is a vector bundle on Y , see our Sections 9.3 and 12.2, pp.242ff and pp.287ff.

2. Homotopy Equivalence and Isomorphism

DEFINITION B.6. We denote the set of isomorphism classes of vector bundles over X by $\text{Vect}(X)$, and let $\text{Vect}_N(X)$ denote the subset of $\text{Vect}(X)$ consisting of the classes of bundles of fiber dimension N .

Note that $\text{Vect}(X)$ is an abelian semi-group under the operation $\oplus$. In $\text{Vect}(X)$, there is a naturally distinguished element, namely the class of the trivial bundle of dimension N . A vector bundle over a point is a vector space, and hence $\text{Vect}(X)$ can be identified with the semigroup $\mathbb{Z}^+$ of nonnegative integers, in this case. However, in the general case, when there are nontrivial bundles (see Exercise B.2 above), the isomorphism classes of vector bundles are not determined by their dimensions.

Two continuous mappings $f, h: X \rightarrow Y$ are **homotopic**, if there is a continuous map $F: X \times I \rightarrow Y$ ($I := [0, 1]$) such that $F_0 := F(\cdot, 0) = f$ and $F_1 := F(\cdot, 1) = h$. The map $f: X \rightarrow Y$ is a **homotopy-equivalence**, if there is a continuous map $g: Y \rightarrow X$ such that $g \circ f \sim \text{Id}_X$ and $f \circ g \sim \text{Id}_Y$ (" $\sim$ " means *homotopic*). X and Y are then called **homotopy equivalent**. The set of homotopy classes of maps $X \rightarrow Y$ is denoted by $[X, Y]$. X is called **contractible**, if X is homotopy equivalent to a point.

THEOREM B.7. (i) If $f: X \rightarrow Y$ is a homotopy equivalence, then the transformation $f^*: \text{Vect}(Y) \rightarrow \text{Vect}(X)$ of Exercise B.1d is bijective. (Assume X and Y compact.)

(ii) If X is contractible, then every bundle over X is trivial, and $\text{Vect}(X)$ is isomorphic to the nonnegative integers.

PROOF. (ii) follows easily from (i), since $\text{Vect}_N(P)$ consists only of the isomorphism class of the trivial bundle of dimension N , in the case where P is a point. (i) follows from the fact that $F_0^* E \cong F_1^* E$, if $F: X \times I \rightarrow Y$ is a homotopy of f and E is a vector bundle over Y . We give a proof of this in three steps:

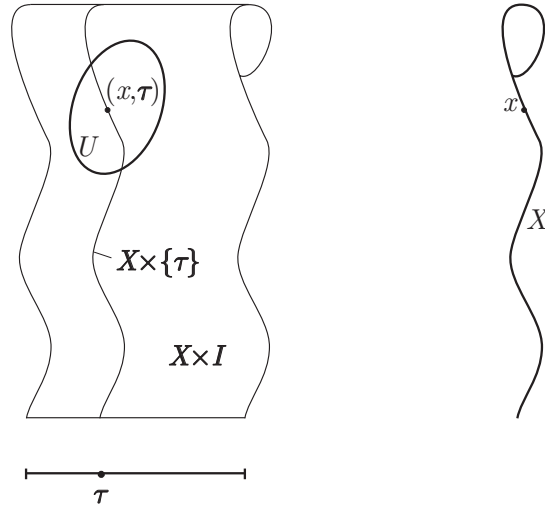
Step 1: Let H be a vector bundle over $X \times I$, fix a $\tau \in I$, and let $s \in C^0(H|_{X \times \{\tau\}})$. We show that s can be extended to a section $S \in C^0(H)$ with $S(\cdot, \tau) = s$. Since a section of a vector bundle can be regarded locally as a graph of a continuous vector-valued function, one can locally apply the Tietze Extension Theorem [130]: We can find a neighborhood U about each (x, τ) , and a section $t \in C^0(H|_U)$ such that t and s coincide on $(X \times \{\tau\}) \cap U$ (see Figure B.4).

By the compactness of X , we can obtain a finite system $\{U_j\}, \{t_j\}$ with $X \times \{\tau\} \subset \cup U_j$. If $\{\phi_j\}$ is a C^0 partition of unity subordinate to $\{U_j\}$ (see also Theorem 6.4, p. 159), then we set

$$s_j := \begin{cases} t_j \phi_j, & \text{on } U_j, \\ 0, & \text{on } (X \times I) \setminus U_j. \end{cases}$$

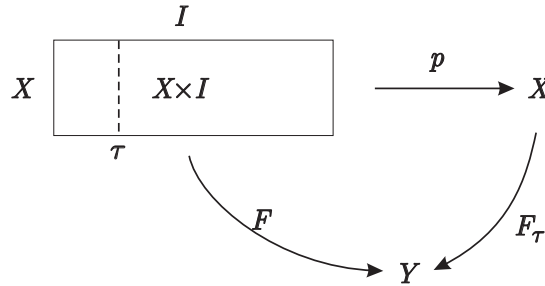
By construction $s_j \in C^0(H)$; hence, $\sum s_j \in C^0(H)$ is a well-defined extension of s .

Step 2: From Step 1, we conclude that two vector bundles G and G' over $X \times I$ which are isomorphic over $X \times \{\tau\}$, are also isomorphic in a neighborhood of

FIGURE B.4. Extending a section s locally over a collar segment U

$X \times \{\tau\}$: Each $s \in \text{Iso}(G|_{X \times \{\tau\}}, G'|_{X \times \{\tau\}})$ can be regarded as a section of $H|_{X \times \{\tau\}}$, where H denotes the bundle $\text{Hom}(G, G')$ of linear maps from fibres of G to corresponding fibres of G' . Let $S \in C^0(H)$ be an extension of s . Then the set $W := \{z \in X \times I : S_z \in \text{Hom}(G, G') \text{ is bijective}\}$ is open in $X \times I$ (by the classical zero determinant argument) and contains all of $X \times \{\tau\}$ by construction. Since the inverse map of $\text{GL}(N, \mathbb{C})$ is continuous, it follows that the mapping $z \rightarrow S_z^{-1}$ is continuous, and hence a bundle isomorphism is defined on W .

Step 3. We now set $G := F^*E$ and $G' := p^*(F_\tau)^*E$, where $F_\tau(x) := F(x, \tau)$ and $p: X \times I \rightarrow X$ denotes the projection.

FIGURE B.5. Why the isomorphism classes of $(F_\tau)^*E$ do not depend on τ

By Exercise B.1d, G and G' are isomorphic over $X \times \{\tau\}$, and by Step 2, they are also isomorphic in a whole neighborhood, which we can take to be a strip $X \times \delta(\tau)$, by the compactness of X . For all $\rho \in \delta(\tau)$, we then have $(F_\rho)^*E \cong (F_\tau)^*E$. Since the unit interval I is compact and connected, we obtain that the isomorphism classes of $(F_\tau)^*E$ do not depend on τ (see Figure B.5). $\square$

REMARK B.8. The statements proved in the first two steps of the proof also apply to more general situations and are occasionally formulated as independent

theorems; e.g., see [28, p.233f] or [17, p.16]. One can also express the result of our proof somewhat more generally (we write $X \times Z$ instead of $X \times I$): Each vector bundle E over the topological space $X \times Z$ (X and Z compact) can be regarded as a *continuous* family of vector bundles E over X , where the parameter z is in Z , and the isomorphism classes of E in $\text{Vect}(X)$ are locally constant.

3. Clutching Construction and Suspension

Vector bundles are often given via a **clutching** or **gluing construction**: Let $X = X_1 \cup X_2$ and $A = X_1 \cap X_2$, where all spaces are compact. Let E_i be a vector bundle over X_i and $\phi: E_1|_A \rightarrow E_2|_A$ an isomorphism. Then we define the vector bundle $E_1 \cup_\phi E_2$ over X as follows. As a topological space $E_1 \cup_\phi E_2$ is the quotient space of the disjoint union $E_1 + E_2$ under the equivalence relation which identifies $e_1 \in E_1|_A$ with $\phi(e_1) \in E_2|_A$. If we regard X as the corresponding quotient space of $X_1 + X_2$, then we obtain a natural projection $p: E_1 \cup_\phi E_2 \rightarrow X$, and $p^{-1}(x)$ has a natural vector space structure for each $x \in X$.

EXERCISE B.9. a) Show that $E_1 \cup_\phi E_2$ is a vector bundle.
 b) Show that the isomorphism class of $E_1 \cup_\phi E_2$ depends solely on the homotopy class of the isomorphism $\phi: E_1|_A \rightarrow E_2|_A$.
 [Hint for a): It remains only to show that $E_1 \cup_\phi E_2$ is locally trivial. Outside of A , this is clear. In order to extend a trivialization of E_1 on a neighborhood $V_1 \subseteq X$ of a point $a \in A$ to a trivialization of E_2 over V_2 with $a \in V_2 \subseteq X_2$, argue as in Step 2 of Theorem B.7. See also [28, p.235] or [17, p.21]. For b): Reduce to Theorem B.7. See also the given sources.]

We now give $\text{Vect}_N(X)$ a homotopy-theoretic interpretation, when X can be represented as the suspension $S(Y)$ of another space Y .¹ Here the **suspension** $S(Y)$ denotes the union of two cones over Y . Thus, we write $S(Y) := C^+(Y) \cup C^-(Y)$, where $C^+(Y) := Y \times [0, \frac{1}{2}] / Y \times \{0\}$ and $C^-(Y) := Y \times [\frac{1}{2}, 1] / Y \times \{1\}$ (see Figure B.6). Then $Y = C^+(Y) \cap C^-(Y)$. We note that the suspension $S(S^n)$ of the n -sphere is homeomorphic to the $(n+1)$ -sphere S^{n+1} .

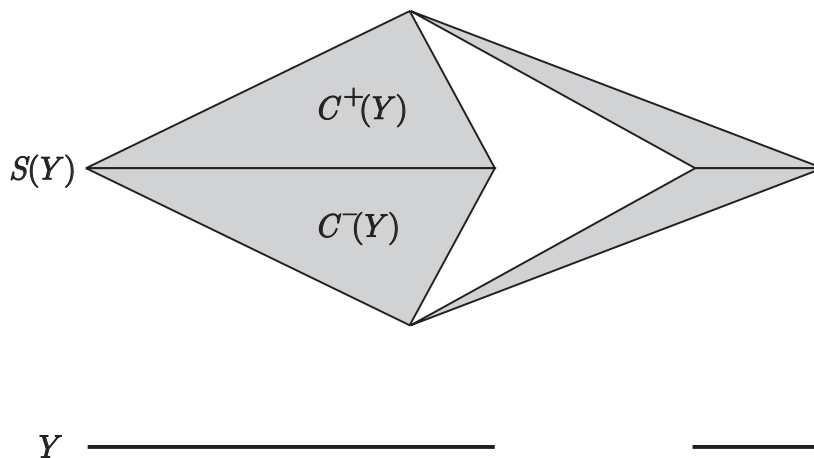
THEOREM B.10. *The clutching of trivial bundles over $C^+(Y)$ and $C^-(Y)$ defines a natural isomorphism $[Y, \text{GL}(N, \mathbb{C})] \xrightarrow{\cong} \text{Vect}_N(S(Y))$.*

PROOF. (i) Each $l: Y \rightarrow \text{GL}(N, \mathbb{C})$ yields a bundle over SY via the clutching of the N -dimensional trivial bundles over the two cones, and homotopic maps l_0 and l_1 yield isomorphic bundles; see the proof of Theorem B.7(i). (ii) Conversely, we have the composition

$$\text{Vect}_N(SY) \longrightarrow \text{Vect}_N(C^-Y) \oplus \text{Vect}_N(C^+Y) \longrightarrow [Y, \text{GL}(N, \mathbb{C})].$$

The left arrow is given by the restrictions of the bundle, where one obtains trivial bundles since $C^\pm Y$ are contractible (see Theorem B.7(ii)). If $\alpha^\pm$ are such trivializations, then the right arrow is defined by taking the homotopy class of $(\alpha^+|_Y)(\alpha^-|_Y)^{-1}: Y \rightarrow \text{GL}(N, \mathbb{C})$, which actually only depends on the homotopy classes of $\alpha^\pm$ and hence only on the isomorphism class in $\text{Vect}_N(SY)$. (iii) By construction the functions given in (i) and (ii) are inverse to each other. $\square$

¹With the concept of Grassmann manifolds, one can give a homotopy-theoretic definition of $\text{Vect}_N(X)$ for *arbitrary* X ; see [17, pp.24–30].

FIGURE B.6. The suspension SY of Y

EXERCISE B.11. Show $H_{\mathbb{C}^2} \cong \mathbb{C}_{B_0} \cup_a \mathbb{C}_{B_\infty}$, where $H_{\mathbb{C}^2}$ denotes the complex line bundle over $\mathbb{P}\mathbb{C}^2 = \mathbb{C} \cup \{\infty\} = S^2 = B_0 \cup B_\infty$ defined in Exercise B.2a; here (z_0, z_1) are homogeneous coordinates for $\mathbb{P}\mathbb{C}^2$ with $(0, 1) = \infty$, and $z = z_1/z_0$ denotes the coordinate for $\mathbb{C}$, $B_0 := \{z \in \mathbb{C} : |z| \leq 1\}$, and $B_\infty := \{z \in \mathbb{C} : |z| \geq 1\} \cup \{\infty\}$ (the two canonical hemispheres of S^2). Finally, $a: z \mapsto z$, denotes the standard map $S^1 \rightarrow \mathbb{C}^\times := \{\mathbb{C} \setminus \{0\}\} = \text{GL}(1, \mathbb{C})$.

EXERCISE B.12. Show that for each bundle E , there is a bundle F such that $E \oplus F$ is trivial. [Hint: Show first with the help of a finite open cover of the compact parameter space X and a suitable partition of unity that $C^0(E)$ contains an *ample* subspace; i.e., a subspace $V \subseteq C^0(E)$ such that each point of E is in the image of a section $s \in V$. If $\dim V = N$, then we have an epimorphism $\phi: X \times \mathbb{C}^N \rightarrow E$, and consequently there is an isomorphism $E \oplus F \rightarrow X \times \mathbb{C}^N$, where F is the kernel bundle of ϕ ; see also [17, p.26 f] or the related technique in the proof of our Embedding Theorem 6.7c, p.164.]

EXERCISE B.13. Let X be a topological space which in addition possesses the structure of a C^∞ manifold of dimension n (see Chapter 6).

a) Show that the tangent bundle TX is a (real) vector bundle over X ; do the same for the *normal bundle* NX , when X is a submanifold of a Riemannian manifold Y .
b) When may one call a continuous vector bundle over X , whose total space is a C^∞ manifold, a C^∞ vector bundle? Show that each (continuous) vector bundle over X is isomorphic to a C^∞ vector bundle.

[Hint for a): First investigate the case $X = S^1$ and show that TS^1 is isomorphic to the real line bundle defined in Exercise B.1b. In the general case, this *direct* method is also possible, since one can (see Theorem 6.7c, p.162) embed X into a high dimensional Euclidean space, and thus realize TX as a (real) subbundle of a higher dimensional trivial bundle. It is easier (especially since TX is in general not trivial; e.g., for $X = S^2$, see Exercise 10.28, p.274) to carry out a local analysis, where each chart u from the C^∞ atlas yields a local trivialization of TX via the differential forms $(du_1, \dots, du_n)$; see Chapter 6. See also the discussion below.

For b): For the definition of C^∞ vector bundles, see also [97, Ch.3], and for the

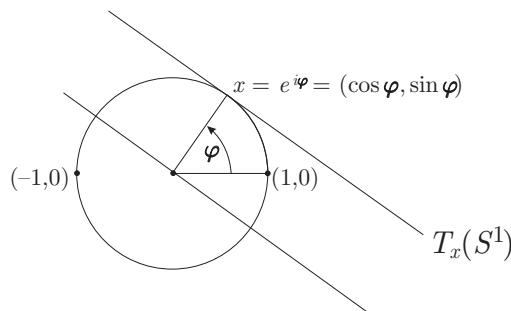
topological equivalence of the categories of C^0 and C^∞ vector bundles, see the Whitney Approximation Theorem in [97, p.66]. Details of the argument are in [206, p.101], where it is shown that one can make E itself into a C^∞ vector bundle.]

REMARK B.14. From Exercise B.13b, it follows (without loss of generality) that we only need to investigate C^∞ vector bundles, if the base is C^∞ . Exercise B.12 does not say that we always encounter trivial bundles (compare with the analogous - but deeper embedding theorem for manifolds, Theorem 6.7c, p. 162): Roughly, the carrying along of additional *irrelevant* parameters is not only redundant, but can also produce so much *noise* that this noise destroys the structure of the problem or renders it unrecognizable. This is the case with the index problem for elliptic operators, whose solution consists exactly in distinguishing certain vector bundles generated by the symbol of the operator; see Part III.

The idea of a vector bundle originates in the analysis of non-Euclidean manifolds. Otherwise, according to Theorem B.7(ii), there are only trivial bundles, since Euclidean space is contractible. As an example, let $c: I \rightarrow X$ be a differentiable path in a manifold X . Classical mechanics considers the velocity vector $\dot{c}(t)$ for $t \in I$. For the physicist it was always clear (by reasons of physics) how $c(t)$ is multiplied by a scalar, how $\dot{c}_1(t_1)$ and $\dot{c}_2(t_2)$ are added or how the equality of $\dot{c}_1(t_1)$ and $\dot{c}_2(t_2)$ is checked when $c_1, c_2: I \rightarrow X$ are two paths in X with $c_1(t_1) = c_2(t_2)$. From the point of view of physics no confusion between a velocity vector and a position vector was conceivable, but the earliest mathematical abstractions could not express the difference: If the position vectors $c(t)$ are represented as triples of real numbers $(c_1(t), c_2(t), c_3(t))$, then the velocity vector is $(\dot{c}_1(t), \dot{c}_2(t), \dot{c}_3(t))$ where $\dot{c}_i(t)$ denotes the derivative of c_i at t . Thus, $c(t)$ and $\dot{c}(t)$ are both elements of the single vector space $\mathbb{R}^3$. This low level of abstraction was fully sufficient as long as X was Euclidean space (actually an affine space – but choose a base point and call it 0). In this case there is indeed a natural interpretation of the velocity vector $\dot{c}(t)$ at the space point $c(t)$ as a velocity vector $\tilde{c}(t)$ at the point $\tilde{c}(t) = 0$. In fact, consider the translated path $\tilde{c}: I \rightarrow X$ with $\tilde{c}(\tau) := c(\tau) - c(t)$, $\tau \in I$. This means that the tangent spaces at the various points of X can be identified canonically (via the retraction $r: X \rightarrow \{0\}$) with the tangent space at the point 0. In the language of vector bundles, we could say $TX \cong r^*(TX|_{\{0\}})$. Here TX denotes the totality of all velocity vectors, the fiber $T_x X$ is $\mathbb{R}^3$, the restricted bundle $TX|_{\{0\}}$ is precisely the space $\{0\} \times \mathbb{R}^3 \cong \mathbb{R}^3$, and the induced bundle $r^*(\{0\} \times \mathbb{R}^3)$ is the trivial bundle $X \times \mathbb{R}^3$.

Let us next consider the case that X is a submanifold of a Euclidean space Y , say the 2-sphere in 3-space. Every velocity vector $\dot{c}(t)$ can be considered as an element of the tangent space of Y at the point $c(t)$ and hence an element of the tangent space of Y at 0 (due to the translation described above), i.e., as an n -tuple of derivatives of the coordinate functions of c . Already by reason of dimensions it is clear that, in general, the tangent space $T_x X$ of all velocity vectors X of paths through x cannot be identified with the full tangent space $T_0 Y$ but only with some subspace, and it may be different for each x .

EXAMPLE B.15. $X = S^1$ and $Y = \mathbb{R}^2$. If we follow the translation with a rotation through the angle φ , then we have identified all tangent spaces $T_x S^1$ with the same subspace of $T_0 \mathbb{R}^2$, namely with the tangent space $T_{(1,0)} S^1$ (see Figure B.7). We write $TS^1 = q^*(TS^1|_{\{(1,0)\}})$, where $q: S^1 \rightarrow (1,0)$ denotes the retraction

FIGURE B.7. Identifying $T_x S^1$ with $T_{(1,0)} S^1$

and $TS^1|_{\{(1,0)\}}$ can be identified with $\{(1,0)\} \times \mathbb{R}$. Consequently $TS^1 \cong S^1 \times \mathbb{R}$, i.e., the tangent bundle of S^1 is trivial.

In analytic terms this circumstance is expressed by saying that there exists a nowhere vanishing tangential vector field on S^1 ; i.e., at each point a nonvanishing velocity vector can be chosen and in a continuous fashion. For example, choose at $x = (\cos \theta, \sin \theta)$ the unit velocity vector $\dot{c}(\phi/2\pi)$, where $c: I \rightarrow X$ is given by $c(t) = (\cos 2\pi t, \sin 2\pi t)$. Usually we write $\frac{d}{d\theta}|_x$ instead of $\dot{c}(\phi/2\pi)$. Then $\frac{d}{d\theta}$ is the nowhere vanishing vector field and it defines an isomorphism $TS^1 \cong S^1 \times \mathbb{R}$. The isomorphism is, for all $x \in S^1$, given by the map $T_x S^1 \rightarrow \mathbb{R}$ which assigns to a velocity vector the value λ , if it is equal to $\lambda \cdot \frac{d}{d\theta}|_x$.

EXAMPLE B.16. $X = S^2$ and $Y = \mathbb{R}^3$. Here the situation is different. There is no canonical way of identifying all tangent spaces. In other words, the tangent bundle TS^2 is nontrivial. If not there would exist two tangential vector fields on S^2 which are linearly independent at each point of S^2 . But on S^2 there is not even a single vector field that vanishes nowhere (Exercise 10.28, p. 274). This example shows that it might be useful (indeed necessary) to distinguish tangent spaces at different points. As one goes on to consider manifolds without an explicitly given imbedding in Euclidean spaces, as in physics with the theory of relativity, the notion of a bundle becomes indispensable.

► The modern concept of a bundle evolved from the topology and geometry of manifolds as practiced by HEINZ HOPF and others since the 1920's. In the 1950's the notion was precisely formulated, and the classification of bundles and their systematic employment in deep problems of geometry and analysis started. For the theory of *characteristic classes*, see e.g., the concise [170] or the more elaborated [207, p.49f], [249, Chapter XII], and our Sections 13.5 and 15.7. Crudely expressed, the success of these methods derives from their utilizing given or manufactured *classical* structures (such as the tangent bundles or bundles of differential forms) on the manifolds under discussion to the greatest extent possible and thus shifting the plane of study from manifolds — which are conceptually simpler but harder to understand — to vector bundles which are more easily analyzed.

Put differently: For *topological manifolds* and other *triangulable* spaces, one depends at first on the combinatorial methods of the analysis of *cell decompositions*. For *differentiable manifolds* only the group of diffeomorphisms is *a priori* available for investigation. *Vector bundles* offer more opportunity for manipulations because of their richer structure. Principally, large parts of linear algebra can be used directly. Incidentally, these play an important role also for the other approaches, albeit under the surface. For example (see above Exercise B.4) one can perform linear constructions with vector bundles such as

forming direct sums and quotients, which is impossible to do with manifolds. *Clutching functions* which can be used to build complicated manifolds from simpler ones (see e.g., Exercise 6.50, p. 191) are typically diffeomorphisms that become linear only in the first derivative (*functional matrix* or *Jacobian*). In contrast, Theorem B.7 shows how much (via linear clutching functions) the topology of vector bundles can be reduced to the geometry of the matrix spaces of linear algebra.

In the early 1960's linear algebra had *matured* enough with the Periodicity Theorem (for the (stable) homotopy groups of invertible matrices) discovered by RAOUL BOTT just before. MICHAEL FRANCIS ATIYAH and FRIEDRICH HIRZEBRUCH extracted from these methods an abstract formalism – *K*-theory – which they developed as a generalized cohomology theory, using stability classes of vector bundles; see Chapter 10 and our view upon characteristic classes and vector fields in Section 13.5 (pp.325ff). ◀

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Index of Notation

- Δ Laplace operator
- Δ_P generalized Laplace operator, 305
- Beltrami Laplacian, 189
- connection (covariant) Laplacian on
 - $\Omega^k(W)$, 439
- connection Laplacian, 199, 536
- Dirac Laplacian, 187
- Euclidean, 144
- Hodge Laplacian, 439
- $\Gamma(s)$ Gamma function, 112, 204
- Γ_{jk}^i Christoffel symbols
 - for connection, 178, 421
 - for Riemannian metric, 168
- $\Lambda^\bullet(V)$ graded exterior algebra of V , 171, 514
- $\Lambda^\bullet(T^*X)$ total bundle of exterior forms, 172
- $\Lambda^p(T^*X)$ vector bundle of exterior forms, 172
- $\Lambda^p(V)$ vector space of p -fold
 - skew-symmetric tensors, 171
- $\Lambda_s, \Lambda_{E,s}$ generating operator for Sobolev spaces, 197, 198
- $\Omega^k(P, W)$ smooth equivariant W -valued
 - k -forms on P , 401
- $\Omega^{p,q}(M)$ forms of bidegree (p, q) , 616
- $\Omega^{0,k}$ space of complex forms of type
 - $(0, k)$, 187
- $\overline{\Omega}^k(P, W)$ smooth horizontal equivariant
 - W -valued k -forms on P , 401
- Ω^ω curvature of connection ω , 399
- $\Omega^\bullet(X)$ total space of exterior differential forms, 172
- $\Omega^p(X)$ space of exterior differential
 - p -forms, 172
- $\Omega_\pm^2(M, \mathbb{R})$ spaces of (anti-) self-dual forms, 405
- Φ Thom isomorphism of singular
 - cohomology, 311, 313
- $\Phi^\times$ Seiberg-Witten function, 665
- Φ isomorphism from horizontal equivariant forms to the gauge group, 411
- Ψ Thom isomorphism of K -theory, 290, 313
- Ψ inverse of Φ , 411
- $\Sigma(M), \Sigma^\pm(M)$ the Hermitian spinor bundles, 531
- $\Sigma(M), \Sigma^\pm(M)$ the Hermitian spinor bundles, 531
- $\Sigma_c^\pm(X), \Sigma_c(X)$ bundles associated to Spin^c structure, 659
- Σ_{2m} vector space of spinors, 521
- $\Sigma_{2m}^\pm$ vector space of half-spinors, 521
- $\Sigma_{c,g}(X), \Sigma_{c,g}^\pm$ bundles of virtual twisted spinors relative to g , 696
- $\Sigma_{v_1, \dots, v_r}$ singular set of array of vector fields, 325
- Θ torsion of a connection 1-form, 415
- $\alpha: K(\mathbb{R}^2 \times X) \xrightarrow{\sim} K(X)$ Bott isomorphism, 270
- $\beta(T)$ symplectic space of all extensions of closed symmetric T , 49
- $\beta(A, B)$ Killing form, 462
- χ Euler characteristic / class of a
 - surface, 117
 - complex, 7
 - complex vector bundle, 313
 - real Riemannian bundle, 453
 - topological manifold, 262, 320, 609
- $\chi: \text{U}(1) \times \text{Spin}(2m) \rightarrow \text{Spin}^c(2m)$ 2-fold cover, 659
- χ_{hol} holomorphic Euler characteristic
 - of a complex manifold = arithmetic genus, 334
 - of a holomorphic vector bundle, 334, 642
- δ
 - Bockstein homomorphism of homological algebra, 655
 - codifferential operator on forms, 188
 - difference bundle construction, 263
 - Dirac distribution, 38, 136
- ∂X boundary of a manifold X , 143
- δ^ω covariant codifferential, 406
- ε -tensor, 96
- $\eta_i, \overline{\eta}_i$ 't Hooft matrices, 467
- $\eta_D(s)$ eta function of Dirac type operator
 - D , 111
- $\tilde{\eta}_D$ reduced eta invariant, 112
- γ gap (projection) metric for $\mathcal{C}(H)$, 52
- γ_5 global section, γ_5 -matrix, 340
- κ general heat kernel, 547
- $\kappa(z)$ Cayley transformation, 130
- $\kappa \in \Omega^{1,1}(M)$ Kähler 2-form, 618

- λ size of instanton, 475
- λ_V canonical difference element of $\Lambda^\bullet(V)$
for complex vector bundle $V \rightarrow X$, 289
- $\mu(P)$ boundary index of an elliptic
operator, 249
- $\nu, \frac{\partial}{\partial \nu}, \mathbf{n}$ field normal to the boundary, 154,
181, 191
- $\nu_{\mathbb{C}}$ normalized γ_5 -matrix, 659
- ν_g volume form of X with metric tensor g ,
170, 405
- $[\omega, \omega]$ bracket of $\mathfrak{g}$ -valued 1-form, 399
- ω connection 1-form on P , 398
- ω symplectic form on smooth manifold, 652
- $\omega_{\mathbb{C}}$ complex volume element, 520
- $\phi_{\times}$ associated vector bundle isomorphism,
409
- $\varphi(a)$ autocorrelation function, 124
- $\pi: P \rightarrow M$ principal G -bundle, 395
- $\pi|_{P_0}: P_0 \rightarrow M$ holonomy bundle, 456
- $\pi_k(X, x_0)$ homotopy group
- $\pi_1(X, x_0)$ fundamental group, 77, 128
- π_{r^c} r^c -equivariant bundle map defining a
 $\text{Spin}^c(n)$ structure, 655
- π_E vector bundle base point projection, 181
- $\rho, \rho^{\pm}, \rho_{\mathbb{C}}$ spinor representations, 519–521
- $\rho(X)$ injectivity radius of Riemannian
manifold X , 169
- $[\sigma(P)]$ symbol class, 279, 289
- $\sigma: \mathcal{B} \rightarrow U(E) \times_f P$ radial gauge for fixed
 $x \in M$, 552
- σ_i Pauli matrices, 467
- $\sigma(P)$ principal symbol bundle
homomorphism of
 $P \in L_{\text{pc}}^k(E, F)$, 214, 228
differential operator, 184
- $\sigma(P)(x, \xi_x)$ principal symbol
of $P \in L_{\text{pc}}^\bullet(E, F)$, 214, 217, 228
of Bokobza-Haggiag amplitude, 234
of differential operator, 183, 216
- $\sigma_k(\lambda_1, \dots, \lambda_\nu)$ elementary symmetric
polynomial of degree k in $x_1, \dots, x_\nu$,
448
- τ involution on forms, 173
- $\tau_{c,t}^E$ parallel translation
along path c , 178
- $\tau_{x,x'}^E$ parallel translation
within injectivity radius, 179
- τ_E, τ_F local bundle trivialization, 183
- (θ_j^i) local Levi-Civita connection forms,
469
- θ Levi-Civita connection, 180, 418
- $\theta_{\pm}$ decomposition of Levi-Civita
connection, 467
- φ canonical 1-form on LM , 415
- $\zeta_P(s)$ zeta function of semi-positive elliptic
operator P , 114
- $|A|$ symmetric (absolute) factor of operator
 A , 56
- $\mathcal{A}$ atlas of charts, 157
- $\mathcal{A}^\times$ group of units of Banach algebra $\mathcal{A}$, 64,
65
- $\mathcal{A}$ space of connections (affine
configurations space), see $\mathcal{C}(P)$, 461
- $\tilde{A}(M)$ generalized total characteristic class,
598
- A^* fundamental vertical vector field of
element A in Lie algebra, 398
- ad adjoint representation of G on $\mathfrak{g}$, 397
- Ad_g adjoint action of G on G , 397
- ad derivative of ad at identity, 397
- $\hat{A}$ A roof
- $\hat{\mathbf{A}}(F)$ total $\hat{A}$ class of real Riemannian
bundle $F \rightarrow M$, 451
- $\hat{\mathbf{A}}(M) := \hat{\mathbf{A}}(TM)$ total $\hat{A}$ class of
oriented Riemannian manifold M
with spin structure, 546
- A_f transmission (coupling) operator, 272
- $\text{Ampl}_k(E, F)$ space of amplitudes of order
 k , 234
- ant antipodal map
on sphere, 274
on tangent bundle, 317
- $A^{\pm}$ pull-backs of $\theta_{\pm}$ to $\mathbb{R}^4$, 467
- $A_{\mathcal{R}}$ closed extension (realization) of
operator with domain $\mathcal{R}$, 343
- $\text{Aut}(P)$ group of all automorphisms of P ,
409
- B real elliptic operator associated to Spin^c
structure, 666
- $B^2(\mathcal{U}; \mathbb{Z}_2)$ group of Čech 2-coboundaries
with values in $\mathbb{Z}_2$ relative to the cover
 $\mathcal{U}$, 527
- $\mathcal{B}, \mathcal{B}^{\pm}, B, \emptyset$ tangential Dirac operators, 341
- $\mathcal{B}$ quotient space (space of moduli of all
connections), see $\mathcal{M}(P)$, 461
- $\mathbf{b}$ Bott class, 270
- b equivariant K -theory element, 292
- b_k Betti number, 7, 320
- $\mathcal{B}(H)$ Banach algebra of bounded operators
on a Hilbert space H , 3
- $\mathcal{B}^+$ convex set of positive operators, 17
- b^+ self-dual Betti number, 653
- $\mathcal{B}_f$ ideal of finite rank operators, 56
- B_H closed unit ball in Hilbert space, 18
- $C^2(\mathcal{U}; \mathbb{Z}_2)$ group of Čech 2-cochains with
values in $\mathbb{Z}_2$ relative to the cover $\mathcal{U}$,
526
- $C_{\downarrow}^{\infty}(\mathbb{R})$ Schwartz space of rapidly
decreasing functions, 113
- $\mathbb{C}^\times$ complex units, 253
- $\mathcal{C}_j, j = 1, \dots, 4$ $\text{SO}(4)$ -irreducible
decomposition for $n = 4$, 432

- $\mathcal{C}: P \rightarrow FM$ spin structure for Riemannian manifold M , 525
- $\dot{c}(0)$ tangent vector of a path c , 160
- $\mathbf{c}$ (left) Clifford multiplication, 180, 340, 531, 659
- $c(E)$ total Chern class of complex vector bundle E , 312
- $c: \text{Spin}(n) \rightarrow \text{SO}(n)$ double covering homomorphism, 517
- $c_k(E)$ Chern class of complex vector bundle E , 312, 444
- $C(P, G)$ smooth equivariant G -valued functions on P , 410
- $C^0(S^1)$ Banach space of continuous $\mathbb{C}$ -valued functions on S^1 , 705
- $c_1: H^1(X; \text{U}(1)) \rightarrow H^2(X; \mathbb{Z})$ Čech cohomology isomorphism, 656
- $C^\infty(\mathbb{R}^n)$ complex valued C^∞ function on $\mathbb{R}^n$, 135
- $C^\infty(TX)$ space of smooth vector fields, 165
- $\mathcal{C}(H)$ space of closed densely defined operators in H , 52
- $\text{ch}(E)$ Chern character, 260, 312, 445
- $\mathcal{CF}(H)$ space of closed (not necessarily bounded) Fredholm operators, 52
- $C^\infty(\mathbb{R}^n, \mathbb{C}^N)$ C^∞ functions from $\mathbb{R}^n$ to $\mathbb{C}^N$, 139
- $C^\infty(X; E)$ linear space of smooth sections of E , $= C^\infty(E)$, 181
- $\text{Cl}(TX)$ complex Clifford bundle, 595
- $\text{Cl}(X)$ Clifford bundle on Riemannian manifold, 180
- $\text{Cl}^\pm(X)$ chiral Clifford bundles, 181
- $\mathbf{c}_g$ Clifford multiplication relative to g , 697
- $\text{Cl}(TX_x, g_x)$ Clifford algebras of tangent vectors, 180
- $\text{Cl}(V)$ Clifford algebra of real vector space V , 514
- Cl_{2m} complex Clifford algebra, 520
- Cl_n Clifford algebra of real n space, 514
- C_0^∞ smooth sections with compact support, 186
- $\text{Coker } T$ cokernel of the operator T , 3
- $\mathcal{C}(P)$ space of C^∞ connections on P , 396
- $\mathcal{C}(P)^+$
 - space of self-dual connections, 489
 - space of self-dual weakly irreducible connections over fixed 4-manifold, 496
- $\mathcal{C}(P)^{p,k}$ Sobolev space of connections, 500
- $\mathcal{C}(P)_m^+$ mildly-irreducible self-dual connections, 496, 507
- $\mathbb{CP}^2$ complex projective space of complex dimension 2, 647
- CWP_k Banach manifold of connections, parametrized by Sobolev space, 668
- $\mathbb{C}_X^N$ trivial product bundle of complex fiber dimension N over base space X , 181
- $C(Y)$ semi-group of equivalence classes of complexes of vector bundles with compact support, 277
- $C(Y, X)$ space of continuous mappings from Y to X , 18
- $D^{\omega \oplus \theta}$ exterior derivative on $P \times_G W$ -valued k -forms, 435
- $\mathcal{D}$ Dirac operator
 - $\mathcal{D}^\pm$ (partial) chiral Dirac operators, 181, 532
 - $\mathcal{D}_c$ Spin^c -Dirac operator, 659
 - $\mathcal{D}_c^{(\omega, L_\varphi^* \theta_2)}$ lifted Spin^c -Dirac operator, 697
 - $\mathcal{D}$ (free) Euclidean Dirac operator, 341
 - $\mathcal{D}_A$ twisted Euclidean Dirac operator, 342
 - operator of Dirac type, 180
 - standard Dirac operator for spin structure, 531
 - twisted Dirac operator, 532
- $\mathcal{D}^W, \mathcal{D}^{W^\pm}$ Dirac operator
 - generalized Dirac operators, 597
- $\mathcal{D}^{W^{\text{odd}}, E}, \mathcal{D}^{W^{\text{ev}}, E}$ Dirac operator
 - Yang-Mills Dirac operators, 613
- $\mathcal{D}^{W^{\text{odd}}}, \mathcal{D}^{W^{\text{ev}}}$ Dirac operator
 - generalized Euler operators, 608
- $\mathfrak{D}$ divisor on Riemann surface, 335
- $(d + \delta)^+$ signature operator, 321, 604
- $(d + \delta)^{E,+}$ twisted signature operator, 346, 606
- $(d + \delta)^{\text{ev}}, (d + \delta)^{\text{x}}$ Euler operator, 320, 609
- $\frac{\partial}{\partial \bar{z}}$ Cauchy-Riemann operator, 187
- $\bar{\partial}$ Dolbeault operator, 187, 334
- $\bar{\partial}_E$ generalized Dolbeault operator, 334, 639
- $\partial_{x_1}^2 + \dots + \partial_{x_n}^2$ Euclidean Laplace operator, 187
- $\deg_c$ degree of contribution, 579
- d exterior differentiation, 172
- $d + \delta$ deRham-Dirac operator, 320, 602
- $d_k, d_{\bar{k}}$ virtual dimensions of moduli spaces
 - $M_k, M_{\bar{k}}$ of self-dual and anti-self-dual connections for classes of principal $\text{SU}(2)$ -bundles, 650
- D^α (symmetrized) partial derivative of multiindex α , 135, 182
- D^ω covariant derivative relative to ω , 398
- $d(E^\bullet), \chi(E_0, E_1; \sigma)$ difference bundle for complex $E^\bullet$, 278, 288
- $\deg$ degree
 - $\deg(P)$ local index of an elliptic operator, 249
 - $\deg \mathcal{M}^+$ boundary clutching degree of an elliptic operator, 249
 - $\deg(\mathfrak{D})$ degree of divisor $\mathfrak{D}$, 335

- $\deg(f)$ winding number, mapping degree, 254, 257–259
- det determinant
 - $\pi: \mathcal{S} \rightarrow \mathcal{F}_0$ Segal determinant line bundle, 102
 - ζ -regularized determinant, 119
 - $\det \alpha$ exterior determinant of $\alpha \in K(X)$, 92
 - $\det F$ determinant line of Fredholm operator F , 693
 - $\det T$ exterior determinant of family of Fredholm operators, 92
 - Fredholm determinant, 97, 98
 - $q: \mathcal{Q} \rightarrow \mathcal{F}$ Quillen determinant line bundle, 95
- $\text{Diff}_k(E, F)$ space of linear differential operators of order $\leq k$, 182
- d_∞ uniform metric, 18
- dist distance, 168
- div divergence of a vector field, 185
- $\text{Dom}(T)$ domain of (not necessarily bounded) operator T , 35
- E $P \times_G \mathfrak{g}_c$ and/or all-purpose bundle, 491
- E spectral measure, 51
- $\tilde{E}$ dotted vector bundle, i.e., after removing the zero-section, 182
- $\mathcal{E}(r, t)$ fundamental solution of standard heat equation in Euclidean n -space, 550, 563
- $E(c)$ energy functional, 168
- E_8 unimodular rank 8 even quadratic form of signature 8 (*exceptional form*), 325, 646
- $\mathcal{E}$ (exceptional) lattice in $\mathbb{R}^{4k}$, 647
- $\mathfrak{e}_8$ exceptional Lie algebra, 647
- $\text{Ell}_{\text{Bokobza}}^{O(m), k}(E, F)$ space of $O(m)$ -invariant elliptic amplitudes of order k , 295
- $\text{Ell}_{\text{Bokobza}}^k(E, F)$ space of elliptic amplitudes of order k , 235
- $\text{Ell}(X)$ class of elliptic pseudo-differential operators on closed manifold X , 265
- $\text{Ell}_c(\mathbb{R}^n)$ class of elliptic pseudo-differential operators of order 0 in $\mathbb{R}^n$ being = Id at ∞ , 275
- $\text{Ell}_k(E, F)$ space of elliptic principally classical pseudo-differential operators of order k , 239
- E_m m -times twisted line bundle defined over S^2 , 270
- $\text{End}(V)$ algebra of $\mathbb{C}$ -linear endomorphisms of complex vector space V , 519
- exp exponential map
 - $\exp(A)$ of matrix A in Lie algebra, 397
 - $\exp: \mathcal{C}\ell(V) \rightarrow \mathcal{C}\ell(V)$, 514
 - $\exp_x$ of Riemannian manifold X at x , 169
 - $\text{Exp}: C(P, \mathfrak{g}) \rightarrow C(P, G)$, 413
 - Exp_s of Sobolev Banach manifolds at $s \in W^{2, k+2}(X, \mathbb{C})$, 670
- ext natural extension in topological K -theory, 285
- $\mathcal{F}$ correction operator between usual and connection Laplacian, 564
- $\hat{f}$ Fourier coefficient, integral, transform, 706, 710
- $f_!: K(TX) \rightarrow K(TN)$ induced homomorphism of smooth proper embedding $f: X \hookrightarrow Y$ with normal bundle N , 290
- $f_*|_x$ differential of $f: X \rightarrow Y \in C^\infty$ at $x \in X$, 161
- $\mathcal{F}(H)$ space of Fredholm operators on a Hilbert space H , 3
- $\mathcal{F}_0$ set of Fredholm operators of index 0, 88
- f^* lifting (pull-back)
 - of differential forms, 165
 - of vector bundles, 713
- $F \cdot \alpha$ action of $\text{GA}(P)$ on $\mathcal{C}(P)$ or $\overline{\Omega}^k(P, W)$, 410
- $F_i(X) = H_i(X; \mathbb{Z})/T^i(X)$ essential (torsion-free) homology, 658
- $\pi: FM \rightarrow M$ orthonormal frame bundle, 416
- $F^\pm$ field strengths of $A^\pm$, 467
- $(\mathbf{FR}_k)^c$ set of unsuitable pairs, 700
- $\mathcal{F}_T$ affine Fredholm version of $\mathcal{I}_1$, 104
- $FX(g)$ bundle of oriented orthonormal frames for the metric g , 694
- G Lie group of matrices, 394
- $\mathfrak{G}(T)$ graph of an operator T , 36
- $\mathcal{G}$ gauge group, see $\text{GA}(P)$, 461
- $\mathfrak{g}$ Lie algebra of G , 397
- GA Grothendieck group of abelian semi-group, 262
- $\text{GA}_1(P_{\text{Spin}^c(n)})$ subgroup acting on the solution space of perturbed S-W equations, 663
- $\text{GA}(P)$ group of C^∞ gauge transformations of P , 409
- $\text{GB}(\Omega^\theta)$ Gauss-Bonnet form of a connection θ with curvature form Ω , 321, 446
- $\mathfrak{g}_\mathbb{C}$ complexification of $\mathfrak{g}$, 464
- $g = (g_{ij}(x))$ metric tensor, 167
- $\text{GL}(N, \mathbb{C})$ Lie group of invertible complex $N \times N$ matrices, 42
- $\mathfrak{gl}(N, \mathbb{C})$ Lie algebra of complex $N \times N$ matrices, 41
- $\text{Grass}^{\text{sa}}(\mathcal{D})$ self-adjoint Grassmannian, 348
- Grass_{p+} Grassmannian of pseudo-differential projections with the same principal symbol, 345

- $g(S)$ genus (Klassenzahl) of surface S =
 numerical complexity of Abelian
 integral, 319, 332
- H hyperbolic intersection form, 646
- $H^k(\mathcal{U}; \mathbb{Z}_2)$ Čech cohomology group with
 values in $\mathbb{Z}_2$ relative to the cover $\mathcal{U}$,
 527
- $H^q(M)$ deRham cohomology space, 603
- $H^q(\mathcal{O}_E)$ generalized Dolbeault cohomology
 groups, 334, 639
- $H^{0,q}(M)$ Dolbeault cohomology space, 617
- $H^*(X; R)$ cohomology functor with
 coefficients in ring R , 266
- $H_Q(x, y, t), G_Q(x, y, t)$ approximative heat
 kernels, 566, 567
- $H_c^*(\cdot)$ cohomology with compact supports,
 312
- $H_{\pm}$ discrete Hardy spaces, 125
- $\mathbb{H}$ algebra of quaternions, 514
- $\mathcal{H}(\Omega^\omega)$ harmonic part of Ω^ω , 691
- $\mathcal{H}^k(M)$ space of harmonic k -forms, 602
- $\mathcal{H}^+$ L^2 -orthogonal projection onto the
 self-dual harmonic 2-forms relative to
 g , 691
- $\hbar$ reduced Planck constant, 190
- $\mathcal{H}$ (discrete) Hilbert transform, 127
- $\mathcal{H}_+(A)$ Cauchy data space, 344
- $H_k(C)$ homology space of a complex C , 7
- H_N^+ convex space of positive-definite
 Hermitian matrices, 74
- $\text{Hol}(\omega, p_0)$ holonomy group, 455
- $\text{Hom}(E, F), \text{Iso}(E, F)$ bundles of vector
 bundle homomorphisms and
 isomorphisms, 713, 715
- $\text{Hom}_0(\Sigma_{2m}, V)$ space of $\mathbb{C}l_{2m}$ -equivariant
 linear maps, 523
- H_p, V_p horizontal, vertical subspace of $T_p P$
 at $p \in P$, 396
- H_V Hopf bundle, 714
- $I(P_0)$ index of a singular point, 252
- $I(p, \varphi)(x)$ oscillatory integral, 218
- I_ω gauge isotropy subgroup at ω , 456
- $\Im$ imaginary part, 331
- $\mathcal{I}_1$ ideal of trace class operators, 56
- $\mathcal{I}_2$ ideal of Hilbert–Schmidt operators, 56
- $\mathcal{I}_p$ Schatten class, 56
- Id identity operator, 9
- $\mathcal{I}(E)$ Chern character defect, 314
- $\text{Im}(T)$ image of an operator T , 3
- I_n $n \times n$ unit matrix, 165
- index
 index(M, N) index of a Fredholm pair
 (M, N) of closed subspaces, 344
 index $_t$ topological index, 287
 index $_{O(m)}$ v $O(m)$ -character of
 equivariant K -class v , 294
- index
 index $_G P$ (analytic) index of an elliptic
 G -operator, 360
 index $_g P$ (analytic) virtual character, 360
 index $_{t,G} P$ topological G -index, 361
 index $_{t,g} P$ topological g -index, 361
 index $_a$ analytic index, 286, 291
 index $_t$ topological index, 286, 290
 index and index bundle of a continuous
 family of Fredholm operators, 82, 84
 index of a Fredholm operator, 3
- $i(P_2, P_1)$ virtual codimension of a Fredholm
 pair of projections, 345
- $I(X)$ group of stable equivalence classes of
 bundles, 264
- J (or G) Green’s function on boundary, 181
- J_ε mollifier, 196
- $\mathcal{J}$ integration operator, 38
- $\mathcal{J}(M, \omega)$ set of complex structures
 compatible with symplectic form ω ,
 652
- $J^k(E)$ k -jet bundle, 166
- $j_k(f)_x$ k -jet of section f at x , 166
- $J_x^k(E)$ k -jets of complex vector bundle E at
 x , 166
- $K(x, y)$ weight (kernel) of integral
 operators, 212
- $K(A, B)$ ad -invariant inner product on $\mathfrak{g}$,
 461
- $K(\Pi)$ Gaussian curvature, 423
- $K_{Q,0}(x, y, t)$ heat kernel error term, 567
- $\mathcal{K}$ ideal of compact operators, 18
- $k, k^\pm$ twisted spinorial heat kernels, 541
- $K_{\mathbb{C}}$ complexified Killing type form, 464
- $\text{Ker } T$ kernel of an operator T , 3
- $K_G(X)$ equivariant K -group, 293
- $K_{O(m)}(T^*S^m)$ equivariant K -group, 294
- K_φ convolution operator, 129
- $K(X)$ K -group of topological space X , 83,
 263, 266
- $K(X, Y)$ relative K -group, 264, 267
- K_S canonical divisor of Riemann surface S ,
 336
- K_X canonical class of compatible almost
 complex structure, 653
- L canonical line bundle on Spin^c -manifold,
 659
- $L^\bullet(E, F)$ space of canonical
 pseudo-differential operators, 210
- $L_{\text{Bokobza}}^\bullet(E, F)$ space of Bokobza-Haggiag
 pseudo-differential operators, 234
- $L_{\text{pc}}^\bullet(E, F)$ space of principally classical
 pseudo-differential operators, 214, 216,
 224, 225, 229
- L_φ equivariant transformation of oriented
 orthonormal frames, 695

- $L_q(p_1, \dots, p_q)$ Hirzebruch L -polynomials, 324
 $\mathbf{L}(F)$ total Hirzebruch L class, 451
 $\mathcal{L}$ linear isomorphism $\Lambda^\bullet(V) \rightarrow C\ell(V)$, 514
 $L(c)$ length functional, 168
 $L^1(S^1)$ Banach space of $\mathbb{C}$ -valued integrable functions on S^1 , 705
 $L^2(E) = L^2(X; E)$ Hilbert space of Lebesgue measurable square integrable sections in a Hermitian vector bundle E on a Riemannian manifold X , 194
 $L^2(S^1)$ Hilbert space of square-integrable $\mathbb{C}$ -valued functions on S^1 , 705
 $L^2(X)$ Hilbert space of complex valued square integrable functions on X , 10
 $L^2(\mathbb{Z}) = \ell^2$ Hilbert space of square summable series, 4
 $L_{\text{sym}}^k(V, W)$ space of symmetric k -linear forms on V with values in W , 166
 $\mathcal{L}_A B = [A, B]$ Lie bracket of vector fields A, B , 174
 $L(f)$ Lefschetz number, 357
 $L(f, P)$ Atiyah-Bott-Lefschetz number, 358
 L_g, ℓ_g left action of g , 292, 360, 397
 $LM \rightarrow M$ bundle of linear frames, 414
 $L^p(E)$ L^p sections of $E \rightarrow M$, 497
 $\mathcal{M}_\eta$ moduli space for Spin^c structure, 664
 $[M]$ fundamental cycle of oriented manifold M , 313
 $\mathcal{M}$ space of moduli of connections, 489
 $\mathcal{M}^+$ space of moduli of self-dual connections, 489
 $\mathcal{M}^+$ moduli of $\mathcal{C}(P)_m^+$, 510
 $\mathcal{M}^\pm$ eigenspaces of boundary symbol, 245
 $\mathcal{M}$ space of moduli of self-dual connections, see $\mathcal{M}^+(P)$, 461
 m mass of a particle, 190
 $m: \mathbb{Z} \rightarrow \mathbb{Z}$ multiplication by 2, 655
 $\mathbf{MC}$ multiplicative class assigned to a characteristic class, 449
 $\mathcal{MCWP}_k$ quotient space of moduli, 673
 $\mathcal{MCWPS}_k, \mathcal{MCWPS}, \mathcal{MSWPS}_k$ Hausdorff C^∞ Hilbert (quotient) manifolds, 698
 $\text{Met}(M)$ convex set of metric tensors, 652
 $\mathbf{MF}$ multiplicative form, 449
 M_{id} spectral multiplication operator, 36
 $M_1 \# M_2$ connected sum, 645
 $\mathbb{O}$ Cayley numbers, 607
 $\mathcal{O}, o$ Big Oh, Small Oh, 549
 $\mathcal{O}_E$ generalized Dolbeault complex, 639
 $\text{OP}_k(E, F)$ space of operators of order k , 237
 $\text{Op}(p)$ pseudo-differential operator (quantization) of amplitude p
 Bokobza-Haggiag (global) construction, 231, 233, 234
 Euclidean construction, 210
 patched global construction, 229
 $\text{OP}_{p,1}$ Banach space of bounded operators $W^{p,k+1}(E) \rightarrow W^{p,k}(E \otimes \Lambda^1(X))$, 502
 P Poincaré duality, 644
 $P \times_f FM$ fibered product, 434
 $P^\pm$ chiral splitting of an operator P , 47
 $\mathbb{P}V$ projective space of complex vector space V , 714
 $p(x, \xi)$ total symbol/amplitude (dequantization), 218
 $\mathbb{P}(TX)$ set of all tangent lines over all points on a manifold X , 164
 $P_\geq(B)$ spectral (Atiyah-Patodi-Singer) projection, 345
 $\mathcal{P}_+(A)$ Calderón projection, 344
 P^* formally adjoint operator, 184
 $\text{Pf}(A)$ Pfaffian of $A \in \mathfrak{so}(2m)$, 446
 $P \times_G W$ associated vector bundle, 400
 p_k Pontryagin
 $p_k(\Omega^\theta)$ forms, 546
 $p_k(M)$ class, 324, 447
 $[Q]$ matrix of quadratic form Q , 646
 $q: C^\infty(\Sigma_c^+(X)) \rightarrow \Omega^{2+}(X, i\mathbb{R})$ quadratic map, 661
 $q_{d_k}(X)$ Donaldson's polynomial invariants, 650
 Q^X intersection form on $H^2(X; \mathbb{Z})$, 643
 $R(W, Z, X, Y)$ curvature tensor, 422
 $\mathcal{R}$ vector space of curvature tensors, 427
 $\mathcal{R}^\varepsilon$ transformation of twisted spinors, 537
 $\mathfrak{R}^\omega, \mathfrak{R}^\pm$ correction forms for Spin^c -Dirac-Laplacian, 660, 661
 $r: \mathcal{R}(\mathbb{R}^n) \rightarrow \mathcal{S}(\mathbb{R}^n)$ Ricci map, 427
 $r^c = Sq \times c: \text{Spin}^c(n) \rightarrow \text{U}(1) \times \text{SO}(n)$
 double-covering homomorphism, 655
 $\mathcal{R}_1, \mathcal{R}_2, \mathcal{R}_3$ $\text{O}(n)$ -irreducible decomposition of $\mathcal{R}$, 428
 R^α Riesz (singular integral) operator, 212
 $r_*: H^2(X; \mathbb{Z}) \rightarrow H^2(X; \mathbb{Z}_2)$ homology reduction mod 2, 649
 $\Re$ real part, 20
 $\text{Res}(T)$ resolvent set of the operator T , 10, 50
 $R(\lambda)$ resolvent function, 50
 R_g right action of g on P , 396
 $R(H)$ representation (Grothendieck) ring of group H , 293, 360
 $\text{Ric}(X, Y)$ Ricci tensor, 426
 S scalar curvature, 426
 $S(Y)$ suspension of topological space Y , 718
 $S_{\text{pc}}^\bullet$ principally classical symbols/amplitudes, 214
 S_ω slice of action through ω , 489

- S symmetric bilinear forms, 427
- $S(M)$ set of inequivalent spin structures on manifold M , 528
- $S^\bullet(U \times \mathbb{R}^n)$ symbols of Hörmander type $(1, 0)$, 210
- $s \cdot \omega$ infinitesimal action of $C(P, \mathfrak{g})$ on $\mathcal{C}(P)$, 413
- $s: \mathcal{R}(\mathbb{R}^n) \rightarrow \mathbb{R}$ scalar map, 427
- $S_{g_1}^+ X$ bundle of positive g_1 -symmetric operators, 694
- $\text{sgn}(\sigma)$ sign of permutation σ , 171
- $\text{shift}^\pm$ shift operators, 4
- sig signature
 - of a quadratic form Q , 320, 646
 - of a topological manifold X , 320
- s_k homogeneous polynomial of degree k , 443
- $s_k(\Omega^\omega)$ Chern form, 444
- $\text{Smb}_k(E, F)$ space of k -homogeneous bundle homomorphisms on $\hat{T}^*X$, 184, 225
- $SO(n)$ special orthogonal group, 396
- $\mathfrak{so}(n)$ Lie algebra of antisymmetric $n \times n$ matrices, 515
- $Sol(\eta)$ set of all C^∞ solutions of the S-W equations perturbed by η , 692
- $\text{span} = [\dots]$ linear span of vectors, 21, 400
- Spec spectrum, 10, 50
 - Spec_c continuous, 10
 - Spec_e essential, 10
 - Spec_p point (discrete), 10
 - Spec_r residual spectrum, 10
- $\text{spec}(\mathcal{A}, \mathcal{A}^*)$ domain for spectral invariance of operators belonging to a set $\mathcal{A}$, 110
- $\text{Spin}(n)$ spin group, 515
- Spin^c
 - Spin^c structure for an oriented Riemannian n -manifold, 655
 - $\text{Spin}^c(n)$ n th Spin^c -group, 655
- $\mathfrak{spin}(n)$ spin algebra, 515
- Str supertrace
 - of heat kernel k , 544
 - of spinor endomorphism A , 522
- $\text{str}(W^s(X))$ strength of a Sobolev space, 201
- $SU(n)$ special unitary group, 395
- supp support, 136
- $SW: H^2(X; \mathbb{Z}) \rightarrow \mathbb{Z}$ Seiberg-Witten invariants (relative to one fixed Spin^c structure), 652
- $SW([P_{\text{Spin}^c}])$ Seiberg-Witten invariant, 693
- $SW_\infty(\eta)$ set of C^∞ solutions of the S-W equations modulo $C^\infty(X, U(1))$, 691
- $SW_k(\eta)$ smooth submanifold of $\mathcal{MSWP}_k$, 680
- SWP_k parametrized solution space, 669
- T operator, $\Omega^1(E) \rightarrow \Omega^0(E) \oplus \Omega_-^2(E)$, 491
- $T^i(X)$ torsion subgroup of $H^i(X; \mathbb{Z})$, 657
- $\mathcal{T}$ algebra of discrete Wiener-Hopf operators, 132
- $T(X, Y)$ torsion tensor, 179
- T^2 2-dimensional torus, 142
- T^*X differential, $= \varphi_{*x}$, 164
- $\mathbf{Td}(E)$ Todd class of a complex vector bundle E , 312, 450
- T_f discrete Wiener-Hopf operator, 69, 125, 255
- T^n n -dimensional torus, 201
- $\text{Tr } A, \text{tr } A$ trace of $A \in \mathcal{I}_1$, 58
- $\text{Tr } R$ trace of curvature tensor R , 427
- $T^{r,s} P \times_G W$ -valued tensors, 434
- $T_x X$ tangent space of X at x , 160
- $U(H)$ group of unitary operators, 73
- $U(N)$ group of unitary $N \times N$ matrices, 73
- V_λ eigenspace, 538
- V^* dual vector space, 171
- $\text{Vect}(X)$ abelian semi-group of isomorphism classes of complex vector bundles over X , 83, 262, 716
- $\text{vol}(X)$ volume of Riemannian manifold X , 170
- W Sobolev spaces
 - W^k modeled on L^2 , 35
 - $W^s(E)$ bundle sections, 197
 - $W^s(\mathbb{R}^n)$ Euclidean, 195
 - $W^m(\mathbb{R}_+^n)$ over half spaces, 200
 - W_K^s compactly supported, 198
 - $W^{p,k}$ modeled on L^p
 - $W^{p,k}(E)$ bundle sections, 497
- $W(M)$ Clifford module bundle, 595
- $W(f, 0)$ winding number
 - see $\deg(f)$, 69, 125
- $W^\pm$ (anti-) self-dual part of $\mathcal{R}_3$, 433
- $w_2(M)$ second Stiefel-Whitney class of M , 527
- W_f continuous Wiener-Hopf operator, 131, 256
- X^+ 1-point compactification of locally compact X , 266
- $\overset{\circ}{X}$ interior of a manifold with boundary, 184
- $[X, Y]$ homotopy set, 72
- $\text{YM}(\omega)$ Yang-Mills functional, 462
- $Z^2(\mathcal{U}; \mathbb{Z}_2)$ group of Čech 2-cocycles with values in $\mathbb{Z}_2$ relative to the cover $\mathcal{U}$, 527
- $\mathbb{Z}^n$ n -dimensional lattice, 140
- $(\cdot, \cdot)$ L^2 -inner product on $\Omega^k(P \times_G W)$, 404
- $(\cdot, \cdot)_0$ inner product in $L^2(X; E)$, 170
- $\langle \cdot, \cdot \rangle$ inner product in Hilbert space, 3

- $\langle \cdot, \cdot \rangle_h$ Hermitian metric on vector bundle, 170
- $[\cdot, \cdot]$ bracket (commutator), 515
- $[\dots] = \text{span}(\dots)$ linear span of vectors, 21, 400
- $*$ star
 - convolution, 706, 708, 711
 - Hodge star operator on forms, 172, 405
 - star operator on exterior algebra, 172
 - taking the adjoint operator, 15
- $\boxtimes$ outer tensor product, 243, 261, 267, 268, 278, 279
- $\cup_f$ gluing
 - two manifolds by a diffeomorphism of their boundaries, 191
 - two vector bundles by an isomorphism over the intersection of their bases, 718
- $|\alpha|$ degree of multiindex α , 135
- $\|\cdot\|$ norm
 - L^2 -norm on $C^\infty(P \times_G W)$, 405
 - $|\cdot|_e$ norm relative ds^2 , 474
 - $|\cdot|_h$ norm relative $h = f^2 ds^2$, 474
 - $\|\cdot\|_1$ trace norm on $\mathcal{I}_1$, 60
 - $\|\cdot\|_k$ Sobolev norm, 37
 - $\|\cdot\|_{k,K}$ semi norm on $C^\infty(\mathbb{R}^n)$, 136
 - $\|\cdot\|_{p,k}$ L^p Sobolev norm, 497
 - operator norm, 3
 - Sobolev norm, 195
- $\langle \cdot, \cdot \rangle$ $C^\infty(M)$ -valued pairing on $C^\infty(P \times_G W)$, 404
- $\otimes A, \cdot$ B pairing
 - $H^q(X; \mathbb{Z}) \times H_q(X; \mathbb{Z}) \rightarrow \mathbb{Z}$, 644
- $\wedge$ Fourier transform
 - Fourier integral, 26, 708
 - Fourier series, 706
- $\circ$ dotted
 - for vector bundles, 182
 - interior of manifold with boundary, 184
- ∇ nabla operator
 - ∇^E connection (covariant differentiation operator) on vector bundle E , 177
 - ∇^2 invariant second derivative, 536
 - $\nabla^{\omega \oplus \theta}$ covariant derivative on $T^{r,s}(W)$, 435
 - ∇u gradient of function u , 145
- $\oplus$ direct sum, 5
- $\otimes$ tensor products, 166
- $\perp$ orthogonal, 13
- $\pitchfork$ transversality, 700
- $\sim$ asymptotic expansion, 549
- $\sim$ homotopy of maps, homotopy equivalence, 72, 716
- $\smile$ cup product, 311
- $\times$ Clifford multiplication
 - see also $\mathbf{c}$, 328
- $(\cdot^\wedge)^\vee$ Bokobza-Haggiag inverse Fourier transform, 233
- $\vee: S^2(\mathbb{R}^n) \times S^2(\mathbb{R}^n) \rightarrow \mathcal{R}(\mathbb{R}^n)$ vee (Kulkarni-Nomizu) product, 428
- $\wedge$ exterior multiplication (wedge product), 171
- $\cdot^\wedge$ Bokobza-Haggiag (global) Fourier transform of section u on Riemannian X in Hermitian bundle with fixed connection and fixed bump function, 232
- $\cdot_\perp$ (left) interior multiplication, 173, 519
- $\cdot^\wedge$ (left) exterior multiplication, 173, 519

Index of Names/Authors

Cursive numbers refer to the bibliography.

Most given names and personal data are from *Indexes of Biographies*
of selected mathematicians at

<http://www-history.mcs.st-and.ac.uk/BiogIndex.html>

Abel, Niels Henrik (1802–1829), 329–333, 723 Abraham, Ralph H. (*1936), 253, 723 Adams, John Frank (1930–1989), 210, 261, 326 Adams, Robert A., 194, 201, 723 Agranovich, Mikhail Semenovich (*1930), xvii, 3, 337, 355, 723 Ahlfors, Lars Valerian (1907–1996), 148, 256, 723 Akhiezer, Naum Il'ich (1901–1980), 20, 22, 49, 50, 723 Albin, Pierre, 356 Alexander III of Macedon (356–323 BCE), 176 Alexandrov, Pavel Sergeyevich (1896–1982), 320, 357, 723 Alonso, Alberto, 49, 338, 723 Alvarez-Gaumé, Louis, 373, 723 Ambjørn, Jan, 726 Aristotle (384–322 BCE), 176 Arnold, Vladimir Igorevich (1937–2010), 217 Aronszajn, Nachman (1907–1980), 667, 723 Arzelà, Cesare (1847–1912), 18 Ascoli, Giulio (1843–1896), 18 Atiyah, Michael Francis, Sir (*1929), xvii–xix, 2–4, 70, 71, 82, 86, 88, 112, 129, 138, 199, 208, 210, 225, 227, 232, 243, 245, 249, 250, 252, 253, 257, 261, 262, 266–269, 272–274, 278–281, 283–285, 287, 291, 295, 299, 301–304, 306–308, 310–313, 316, 318, 319, 327, 336–339, 345, 349, 350, 354–357, 359, 361, 362, 466, 467, 482, 488, 491, 508,	511, 512, 718, 719, 722, 723–725, 734, 736 Atkinson, Frederick Valentine (1916–2002), xvii, 64, 65, 70, 101, 725 Avramidi, Ivan, 369, 726 Bachmann, Paul Gustav Heinrich (1837–1920), 549 Banks, Tom, 373, 725 Bauer, Wolfram, 118, 725 Baum, Paul Frank (*1936), xviii Belavin, Alexander "Sasha" Abramovich (*1942), 466, 725 Bellman, Richard Ernest (1920–1984), 309 Benedetto, John J., 309, 725 Berg, I. David, 109 Berger, Marcel, 118, 170, 725 Berline, Nicole, 138, 284, 725 Bernard, Claude W., 393, 466, 725 Bernoulli, Daniel (1700–1782), 12 Bernoulli, Jacob (1654–1705), 329 Bernoulli, Johann (1667–1748), 29, 330 Bers, Lipman (1914–1993), 194, 201, 725 Bincer, Adam M. 352, 737 Birkhoff, George David (1884–1944), 715 Birman, Mikhail Šlemovic (1928–2009), 338 Bismut, Jean-Michel (*1948), xx Blaschke, Wilhelm Johann Eugen (1885–1962), 2 Bleecker, David D. (*1948), xxi, xxii, 29, 49, 113, 118, 175, 369, 371, 372, 405, 667, 707, 708, 710, 725, 726 Boéchat, Jacques, 162, 725 Bochner, Salomon (1899–1982), 439, 442, 725 Bohn, Michael, 101, 725

- Bohr, Harald August (1887–1951), xxii
 Bojarski, Bogdan (*1931), 301, 337, 344, 356, 725
 Bokobza-Haggiag, Juliane, 231, 236, 725
 Bolzano, Bernard Placidus Johann Nepomuk (1781–1848), 18
 Bonnet, Pierre Ossian (1819–1892), 321, 324
 Booß-Bavnbek, Bernhelm (*1941), xx, xxii, 47, 49, 52, 53, 108, 118, 155, 192, 200, 214, 239, 244, 246, 249, 261, 272, 275, 282–284, 287, 303, 308, 319, 339–341, 344, 347–351, 354–356, 364, 667, 707, 710, 725, 726, 730
 Borel, Armand (1923–2003), xviii, 304, 726, 731, 736
 Bott, Raoul (1923–2005), xviii, xix, 3, 77, 129, 138, 225, 243, 245, 249, 250, 252, 257, 261, 269, 273, 302–304, 307, 336–338, 357, 359, 362, 718, 722, 724
 Boutet de Monvel, Louis (*1941), 120, 283, 338, 339, 726
 Bouwknecht, Peter, 726
 Branson, Thomas P. (1953–2006), 180, 726
 Bredon, Glen E., 16, 157, 162, 171, 726
 Breuer, Manfred (1939–2011), 4, 726
 Brieskorn, Egbert Valentin (*1936), 3, 262, 302, 325, 327, 726, 727
 Brill, Alexander Wilhelm von (1842–1935), 329–331, 333, 727
 Brouwer, Luitzen Egbertus Jan (1881–1966), 273
 Brown, Lawrence G., 108, 109, 111, 727
 Bröcker, Theodor (*1938), 157, 192, 229, 256, 259, 317, 325, 714, 719, 720, 727
 Brüning, Jochen (*1947), 49, 244, 340, 727
 Bunke, Ulrich (*1963), 308, 727
 Calderón, Alberto Pedro (1920–1998), 208, 244, 301, 304, 340, 344, 727
 Calkin, John Wilson, 63, 727
 Cantor, Murray, 497–499, 698, 727
 Carleman, Torsten (1892–1949), 3, 305, 306, 339, 727
 Cartan, Henri Paul (1904–2008), 2, 70, 136, 239, 243, 245, 249, 302, 727
 Casorati, Felice (1835–1890), 67
 Cauchy, Augustin-Louis (1789–1857), 29
 Chen, Guoyuan, 214, 239, 354, 356, 726
 Chern, Shiing-shen (1911–2004), xxii, 2, 321, 363
 Chevalley, Claude (1909–1984), 265
 Cho, Adrian, 385, 727
 Christ, Norman Howard (*1943), 466, 725
 Clebsch, Rudolf Friedrich Alfred (1833–1872), 332, 333
 Coburn, Lewis A., 108
 Coddington, E.A., 20, 29, 32, 51, 144, 727
 Connes, Alain (*1947), 302
 Cordes, Heinz Otto (*1925), 44, 46, 52, 727
 Corrigan, Francis Edward "Ed" (*1946), 393, 466, 727
 Coughlan, Guy D., 385, 727
 Courant, Richard (1888–1972), xvii, 29, 30, 33, 66, 147, 190, 727
 Csordas, George, 29, 113, 708, 725
 Davis, Philip J. (*1923), 331, 727
 Dedekind, Julius, Wilhelm Richard (1831–1916), 336
 Deligne, Pierre René, Viscount (*1944), 734
 Devinatz, Allen (1922–2008), 130, 131, 727
 DeWitt, Bryce Seligman (1923–2004), 365, 728
 Fagnano dei Toschi, Giulio Carlo di (1682–1766), 330
 Dieudonné, Jean Alexandre Eugène (1906–1992), xvii, 68, 69, 266, 337, 728
 Dirac, Paul Adrien Maurice (1902–1984), 131, 190, 382
 Dirichlet, Johann Peter Gustav Lejeune (1805–1859), 145
 Dixmier, Jacques (*1924), 81, 728
 Dodd, James Edmund (*1952), 385, 727
 Dolbeault, Pierre (*1924), 334
 Donaldson, Simon Kirwan (*1957), 156, 162, 310, 325, 460, 512, 643, 648, 650–652, 663, 728
 Douady, Adrien (1935–2006), 81
 Douglas, Ronald George (*1938), 69, 74, 108, 109, 111, 128, 132, 350, 727, 728
 Drinfeld, Vladimir Gershonovich (*1954), 467, 482, 488, 512, 724
 Dugundji, James (1919–1985), 23, 159, 716, 728
 Duhamel, Jean Marie Constant (1797–1872), 339, 350, 728
 Duistermaat, Johannes Jisse (Hans) (1942–2010), 117, 728
 Dunford, Nelson (1906–1986), 51, 728
 Dupont, Johan Louis, 310, 327, 357, 724
 Dym, Harry, 11, 27, 120, 123, 126, 132, 227, 705–711, 728
 Dynin, Alexander S., xvii, 3, 355, 723
 Dynkin, Eugene Borisovich (*1924), 140, 142, 728
 Egorov, Yuri V. (*1933), 217
 Eguchi, Tohru, 467, 728
 Eichhorn, Jürgen (*1942), xx, 728
 Eilenberg, Samuel (1913–1998), 8, 71, 259, 266, 267, 278, 728
 Einstein, Albert (1879–1955), xx, 370, 373
 Eisenhart, Luther Pfahler (1876–1965), 431, 728
 Elizalde, Emilio, 118, 728
 Enflo, Per H. (*1944), 24, 728

- Esposito, Giampiero (*1962), 118, 364, 365,
726, 728, 730
- Euler, Leonhard (1707–1783), 319, 330
- Fairlie, David B., 466, 727
- Feldman, Israel A., 132, 144, 730
- Fermat, Pierre de (1601–1665), 29
- Feynman, Richard Phillips (1918–1988),
284, 388
- Fillmore, Peter A., 108–111, 132, 727, 729
- Fischer, Ernst Sigismund (1875–1954), 15
- Floyd, Edwin E. (1924–1990), 736
- Fredholm, Erik Ivar (1866–1927), xvii, 25,
27, 96, 209, 729
- Freed, Daniel S. (*1959), 512, 729
- Freedman, Micheal Hartley (*1951), 257,
325, 646, 648, 651, 729
- Friedman, Robert, 651, 652, 729
- Fubini, Guido (1879–1943), 25, 706, 710
- Fujiwara, Daisuke, 304, 729
- Fulling, Stephen A., 231, 729
- Fuquan, Fang, 162, 729
- Fursaev, Dmitri, xx, 118, 729
- Furuta, Mikio, xx, 163, 210, 357, 650, 652,
729
- Furutani, Kenro (*1949), 49, 95, 101, 118,
340, 725, 726, 729
- Gauss, Johann Carl Friedrich (1777–1855),
321, 324
- Gelfand, Israil Moiseevic (1913–2009), xvii,
3, 131, 307, 308, 337, 338, 729
- Getzler, Ezra (*1962), 138, 231, 284, 301,
302, 725, 729
- Ghorbani, Hossein, xx, 364, 729
- Gibbons, G.W., 369, 729
- Gilkey, Peter Belden (*1946), xviii, xix, 49,
111, 112, 115, 116, 118, 138, 180, 284,
302, 305, 307, 467, 721, 726, 728, 729
- Giraud, Georges (1889–1943), 208, 729, 730
- Glashow, Sheldon Lee (*1932), 385
- Glazman, Izrail Markovic, 20, 22, 49, 50,
723
- Glimm, James Gilbert (*1934), 389, 390,
730
- Goddard, Peter (*1945), 393, 727
- Gohberg, Israel (1928–2009), xvii, 3, 20, 43,
44, 49, 131, 132, 144, 239, 269, 304,
730
- Goldberg, Seymour, 20, 620, 730
- Gompf, Robert E., 651, 730
- Gorbachuk, Myroslav L., 338, 730
- Gordon, Carolyn S., 118, 730
- Gotay, Mark J., 654
- Gracia-Bondía, José M., 365, 726, 730
- Graham, Ronald Lewis (*1935), 549, 730
- Green, George (1793–1841), 26
- Greenberg, Marvin Jay, 8, 320, 357,
643–645, 647, 658, 730
- Griffiths, Phillip Augustus (*1938), 189,
620, 648, 730
- Grigis, Alain, 165, 194, 196, 211, 216, 218,
223, 730
- Grothendieck, Alexander (*1928), xviii, 24,
265, 304, 715, 726, 730
- Grubb, Gerd (*1939), 107, 119, 194, 196,
201, 208, 211, 213, 218, 275, 282, 340,
345, 348, 356, 730
- Guentner, Erik, xviii, 730
- Guillarmou, Colin, 356, 730
- Guillemin, Victor W. (*1937), 117, 173,
185, 309, 728, 730
- Guth, Alan Harvey (*1947), 466, 725
- Gårding, Lars (*1919), 241, 347
- Haack, Wolfgang Siegfried (1902–1994),
147, 730
- Haeffiger, André (*1929), 162, 725, 730
- Hansen, Vagn Lundsgaard (*1940), 156,
157, 730
- Hanson, Andrew J., 467, 728
- Harris, Joseph (Joe) Daniel (*1951), 189,
620, 648, 730
- Hartman, Philip (*1915), 144, 731
- Hawking, Stephen William (*1942), 369,
729
- Heaviside, Oliver (1850–1925), 190
- Hellinger, Ernst David (1883–1950), 12, 19,
731
- Hellwig, Günter (1926–2004), xvii, 47, 146,
147, 152, 337, 731
- Helton, J. William, 108
- Hermann, Robert (*1931), 190, 731
- Higson, Nigel, xix, 290, 731
- Hilbert, David (1862–1943), xvii, 1, 19, 20,
23, 25–27, 29, 30, 33, 66, 133, 147, 190,
209, 239, 251, 305, 715, 727
- Hirsch, Morris William (*1933), 162, 252,
256, 257, 259, 720, 730, 731
- Hirzebruch, Friedrich Ernst Peter
(1927–2012), xvii, xix, xx, xxii, 2, 18,
71, 77, 163, 258, 260, 262, 266, 278,
302–304, 310, 311, 321, 325, 331, 333,
334, 336, 449, 657, 721, 722, 731
- Hitchin, Nigel (*1946), xix, 338, 466, 467,
482, 488, 491, 508, 511, 512, 655, 724,
731
- Hodge, William Vallance Douglas
(1903–1975), 2, 322
- Holden, Helge, 731
- Hopf, Eberhard Friedrich Ferdinand
(1902–1983), 121, 132, 740
- Hopf, Heinz (1894–1971), 262, 274, 320,
327, 357, 657, 714, 721, 723, 731
- Horowitz, Philip, 723
- Howe, Roger Evans (*1945), 108
- Hsiang, Wu-Yi (*1937), 363

- Hsu, Elton P., xx, 732
 Humphreys, James Edward (*1939), 647, 732
 Husemöller, Dale Harper (Husemoller), (*1933), 645–648, 732, 734
 Huygens, Christiaan (1629–1695), 217
 Hörmander, Lars (1931–2012), 131, 138, 143, 146, 148, 151, 194, 196, 198, 200, 201, 207, 208, 210, 213, 216–218, 225, 226, 240, 241, 243, 249, 308, 709, 711, 731, 732
 Illusie, Luc (*1940), 77, 80, 732
 Ivakhnenko, Aleksei Grigorovich (1913–2007), 124, 732
 Ivanova, Raina, 721, 729
 Iwasaki, Chisato, 118, 725
 Ize, Jorge, 141, 144, 732
 Jackiw, Roman W. (*1939), 466, 482, 732
 Jacobi, Carl Gustav Jacob (1804–1851), 309, 331
 Jaffe, Arthur (*1937), 389, 390, 730
 Jahnke, Hans Niels (*1948), 3, 735
 Jankvist, Uffe Thomas, 329, 737
 Jessen, Børge Christian (1907–1993), xxii
 John, Fritz (1910–1994), 194, 201, 725
 Jones, Vaughan Frederick Randal (*1952), 77
 Jost, Jürgen (*1956), 167, 169, 732
 Jurkiewicz, Jerzy, 726
 Yushkevich (Juschkewitsch), Alexander A., 140, 142, 728
 Jänich, Klaus Werner (*1940), 3, 77, 88, 157, 192, 229, 256, 259, 317, 325, 714, 719, 720, 727, 732
 Jörgens, Konrad (1926–1974), 11, 19, 24, 25, 27, 31, 32, 70, 86, 130, 131, 732
 Kac, Mark (1914–1984), 118, 284, 309, 389, 732
 Kahane, Jean-Pierre (*1926), 2, 130, 131, 740
 Kaku, Michio, 392, 732
 Kaluza, Theodor Franz Eduard (1855–1954), 370, 732
 Karoubi, Max, 290, 732
 Karoui, Nicole El (*1944), 140, 732
 Kato, Tosio (1917–1999), 25, 28, 51, 66, 387, 732
 Keller, Joseph Bishop (*1923), 211
 Kennedy, Gerard, 231, 729
 Kepler, Johannes (1571–1630), 71
 Kirk, Paul, 512
 Klein, Oskar Benjamin (1894–1977), 370, 385, 732
 Klimek, Slawomir, 349, 732
 Kline, Morris (1908–1992), 19, 29, 71, 329, 732
 Knuth, Donald Ervin (*1938), 549, 730
 Kobayashi, Shoshichi (1932–2012), 171, 175, 448, 456, 721, 732
 Kodaira, Kunihiko (1915–1997), 2, 163, 310, 333, 337, 648, 733
 Kolmogorov, Andrey Nikolaevich (1903–1987), 124, 733
 Kolář, Ivan, 175, 733
 Kontsevich, Maxim (*1964), 107, 733
 Kori, Tosiaki (*1941), 353, 733
 Koschorke, Ulrich (*1941), 310, 733
 Kotake, Takeshi, 301, 305, 306, 733
 Kreck, Matthias (*1947), 325, 331, 333, 334, 723, 731
 Krein, Mark Grigorievich (1907–1989), xvii, 3, 43, 44, 49, 130, 131, 269, 304, 338, 730, 733
 Krickeberg, Klaus (*1929), 140, 142, 728
 Kronecker, Leopold (1823–1891), 256, 733
 Kronheimer, Peter Benedict (*1963), xix, xx, 310, 460, 512, 643, 651, 652, 654, 728, 733
 Kuiper, Nicolaas Hendrik (1920–1994), 75, 77, 81, 82, 85, 88, 129, 733
 Kummer, Ernst Eduard (1810–1893), 648
 Kuranishi, Masatake, 217, 221, 223, 224, 229–231, 243
 Kähler, Erich (1906–2000), 334, 335, 453, 618, 622, 624, 633, 648, 654
 Labrousse, Jean-Philippe, 44, 46, 52, 727
 Lagrange, Joseph-Louis (1736–1813), 65, 733
 Lang, Serge (1927–2005), 499, 723, 733
 Lapa, Valentin Grigorievic, 124, 732
 Lawson, H. Blaine, Jr., xviii, xix, 231, 232, 235, 284, 289–291, 295, 362, 514, 525, 531, 733
 Lax, Peter David (*1926), 203, 733
 Lebesgue, Henri Léon (1875–1941), 211
 LeBrun, Claude, 654, 733
 Lefschetz, Solomon (1884–1972), 357
 Leibniz, Gottfried Wilhelm von (1646–1716), 329
 Leray, Jean (1906–1998), 211
 Lerda, Alberto, xx, 364, 729
 Lesch, Matthias (*1961), 49, 52, 53, 214, 239, 244, 303, 340, 354, 356, 364, 726, 727, 730, 733, 734
 Levi, Eugenio Elia (1883–1917), 208, 305, 339, 734
 Levinson, Norman (1912–1975), 20, 29, 32, 51, 132, 144, 727
 Lindelöf, Ernst Leonard (1870–1946), 29
 Lions, Jacques-Louis (1928–2001), 194, 196, 199, 201, 240, 734
 Liouville, Joseph (1809–1882), 33, 330

- Lipschitz, Rudolf Otto Sigismund
(1832–1903), 29, 30
- Logan, J. David, 29, 734
- Loll, Renate, 726
- Lopatinskii, Yaroslav Borisovich
(1906–1981), 338, 345, 347, 734
- Madore, John, 467, 734
- Magenes, Enrico (1923–2010), 194, 196,
199, 201, 240, 734
- Manin, Yuri Ivanovich (*1937), 467, 482,
488, 512, 724
- Marcolli, Matilde (*1969), 667, 726
- Marsden, Jerrold Eldon (1942–2010), 253,
723
- Maslov, Viktor Pavlovic (*1930), 211, 217,
308
- Massey, William S., 657, 734
- Mathew, Akhil, 327, 734
- Mayer, Karl Heinz, 319, 327, 734
- Mayer, Walther (1887–1948), 339
- McDuff, Margaret Dusa Waddington
(*1945), 652, 734
- McKeag, Peter, 734
- McKean, Henry P. (*1930), xviii, 11, 27,
96, 116, 120, 123, 126, 132, 227, 305,
307, 309, 705–711, 728, 734
- Mehler, Gustav Ferdinand (1835–1895), 586
- Melrose, Richard Burt (*1949), xviii, xix,
354, 734
- Michelson, Marie-Louise, xviii, xix, 231,
232, 235, 284, 289–291, 295, 362, 514,
525, 531, 733
- Michor, Peter Wolfram (*1949), 175, 733
- Mies, Thomas, 3, 735
- Mikhlin, Solomon Grigoryevich
(1908–1990), 27, 207, 734
- Milnor, John Willard (*1931), 118, 261,
309, 311, 325, 448, 645–648, 651, 734
- Minakshisundaram, Subbaramiah
(1913–1968), xviii, 114, 306, 734
- Minkowski, Hermann (1864–1909), 706
- Mishchenko, Alexandr S., 447, 735
- Mitter, Peter K., 505, 735
- Miyaoka, Yoichi, 655
- Mizohata, Sigeru, 48, 735
- Montgomery, Richard, 252, 735
- Morchio, Giovanni, 341, 348, 349, 354, 726,
735
- Morgan, John Willard (*1946), 651, 652,
729
- Moriyoshi, Hitoshi, xix, 735
- Morrey, Charles Bradfield (1907–1984),
141, 735
- Morse, Harold Calvin Marston
(1892–1977), 261
- Moscovici, Henri, 356, 734
- Mrowka, Tomasz (*1961), xix, xx, 310, 460,
512, 643, 652, 654, 733
- Mumford, David Bryant (*1937), 332, 333,
336, 337, 735
- Musso, Daniele, xx, 364, 729
- Naber, Gregory L., 460, 735
- Nakahara, Mikio, 460, 735
- Narasimhan, Raghavan (*1937), 136, 186,
194, 229, 735
- Nash, Charles, 100, 107, 119, 735
- Natsume, Toshikazu, xix, 735
- Nazaikinskiĭ, Vladimir E., xx, 735
- Nest, Ryszard, xix, 232, 735
- Neumann, John von (1903–1957), 49, 109,
735
- Neumann, Carl Gottfried (1832–1925), 154
- Nicolaescu, Liviu, 197, 200, 202, 348, 356,
497, 498, 735
- Nikčević, Stana, 721, 729
- Ninomiya, Masao, 339, 346, 351, 735
- Nirenberg, Louis (*1925), xvii, 198, 213,
216, 225, 244, 735
- Noether, Fritz Alexander Ernst
(1884–1941), xvii, 3, 47, 126, 127,
146–148, 152, 153, 252, 269, 304, 337,
735
- Noether, Max (1844–1921), 329–331, 333,
727
- Nohl, Craig R., 466, 482, 732
- Nomizu, Katsumi (1924–2008), 171, 175,
448, 456, 721, 732
- Osgood, Brad G., 119, 735
- Otsuki, Nobukazu (*1941), 49, 726
- Otte, Michael (*1938), 3, 735
- Palais, Richard Sheldon (*1931), xvii, 166,
184, 186, 192, 194, 198, 201, 203, 204,
213, 216, 239, 245, 249, 250, 284, 301,
302, 336, 351, 497, 498, 670, 735, 736
- Park, Jinsung, 119, 736
- Parseval des Chênes, Marc-Antoine
(1755–1836), 197, 230, 238
- Patashnik, Oren, 549, 730
- Patodi, Vijay Kumar (1945–1976), xviii,
112, 138, 249, 302–304, 306–308, 313,
319, 336, 337, 339, 345, 349, 350, 355,
356, 724, 736
- Peano, Giuseppe (1858–1932), 29
- Pedersen, Gert Kjærgård (1940–2004), 3, 9,
10, 13, 15, 19, 20, 25, 31, 36, 37, 50,
51, 53, 81, 736
- Peetre, Jaak (*1935), 136
- Penrose, Roger (*1931), 466
- Perelman, Grigori Yakovlevich (*1966), 77,
257, 648, 736
- Peskin, Michael E., 385, 736

- Pflaum, Markus J., 231, 232, 234, 236, 356, 734, 736
- Phillips, John, 52, 53, 726
- Phillips, Ralph Saul (1913–1998), 119, 735
- Piazza, Paolo, 354, 734
- Picard, Charles Émile (1856–1941), 29, 30
- Piene, Ragni, 731
- Planck, Max Karl Ernst Ludwig (1858–1947), 374
- Pleijel, Åke (1913–1989), xviii, 114, 306, 734
- Poincaré, Jules Henri (1854–1912), 252, 253, 256, 257, 262, 302, 327, 648
- Pollack, Alan, 173, 185, 730
- Polyakov, Alexandr Markovic (*1945), 466, 725
- Pontryagin, Lev Semenovic (1908–1988), 302, 321, 447, 736
- Przeworska-Rolewicz, Danuta, 4, 736
- Pröbldorf, Siegfried (1939–1998), 132, 212, 283, 736
- Quillen, Daniel Grey (1940–2011), 91, 736
- Quinn, Frank Stringfellow, 651, 729, 736
- Rabinowitz, Philip (1926–2006), 331, 727
- Raikov, Dmitrii Abramovich (1905–1980), 131, 729
- Ralston, James V., 303, 736
- Ray, Daniel Burrill, 119, 736
- Rayleigh, Lord, John William Strutt (1842–1919), 66
- Rebbi, Claudio (*1943), 466, 482, 732
- Reed, Michael, 25, 41, 47, 60, 387, 736
- Reinhard, Hervé, 140, 732
- Rellich, Franz (1906–1955), 18, 66, 201, 240
- Rempel, Stephan, 340, 736
- Reshetikhin, Nicolai Yuryevic (*1958), xx, 374, 383, 388, 726, 737
- Rham, Georges de (1903–1990), 322
- Riemann, Georg Friedrich Bernhard (1826–1866), 146, 330–333, 707
- Riesz, Frigyes (1880–1956), 15, 25–27, 65, 70, 209
- Riesz, Marcel (1886–1969), 304
- Roch, Gustav (1839–1866), 146, 333
- Roe, John, xix, 290, 731
- Rokhlin, Vladimir Abramovich (1919–1984), 325, 594
- Rolewicz, Stefan, 4, 736
- Rota, Gian-Carlo (1932–1999), 157
- Roubine, Élie, 737
- Rubakov, Valery A., 460, 737
- Rudin, Walter (1921–2010), 3, 20, 24, 51, 708, 710, 737
- Safarov, Yuri, 231, 734, 737
- Saglanmak, Neslihan, 329, 737
- Salam, Abdus (1926–1996), 385
- Salamon, Dietmar Arno (*1953), 652, 734
- Sannino, Francesco (*1968), xx, 364, 737
- Šapiro, Zorya Yakovlevna (*1914), 338, 345, 737
- Sarnak, Peter Clive (*1953), 119, 735
- Savin, Anton Yu., xx, 356, 735, 737
- Scharlau, Winfried (*1940), 18, 731
- Schechter, Martin (*1930), 3, 9, 13, 15, 24, 25, 64, 69, 70, 194, 201, 725, 737
- Schick, Thomas, xix, 737
- Schiff, Leonard Isaac (1915–1971), 381, 382, 737
- Shilov, Georgi E., 131, 729
- Schmidt, Erhard (1876–1959), 20, 28
- Schmidt, Jeffrey R., 352, 737
- Schneider, Michael (1942–1997), 715
- Schrödinger, Erwin Rudolf Josef Alexander (1887–1961), 190, 378
- Schroeder, Daniel V., 385, 736
- Schrohe, Elmar (*1956), 107, 345, 730
- Schröder, Herbert, xix
- Schubring, Gert, 3, 735
- Schulze, Bert-Wolfgang (*1944), xx, 340, 356, 735–737
- Schwartz, Jacob T. (1930–2009), 51, 728
- Schwartz, Laurent (1915–2002), 51, 70, 131, 136, 239, 243, 245, 249, 302, 727, 737
- Schwarz, Albert S. (*1934), 38, 39, 77, 393, 466, 725, 737
- Schwarzenberger, Rolf L.E., 336, 337, 737
- Scott, Simon G., xx, 91, 107, 114, 119, 308, 348, 737
- Seeley, Robert Thomas (*1932), xvii, 126, 152, 207, 239, 243, 244, 276, 301, 304, 306, 340, 344, 736, 737
- Segal, Ed, 460, 728
- Segal, Graeme Bryce (*1941), xviii, 91, 95, 101, 104, 278, 292, 294, 361, 362, 724, 738
- Seiberg, Nathan "Nati" (*1956), 310, 643, 660, 738
- Seifert, Karl Johannes Herbert (1907–1996), 192, 320, 738
- Serre, Jean-Pierre (*1926), xviii, 2, 304, 336, 648, 726, 738
- Shanahan, Patrick Daniel, xix, 284, 362, 738
- Shapiro, Arnold Samuel, 243, 724
- Shifman, Mikhail Arkadyevic (*1949), 373, 738
- Shih, Weishu, 736
- Shubin, Mikhail (*1944), 49, 202, 218, 241, 738
- Siegel, Carl Ludwig (1896–1991), 330, 333, 738
- Simon, Barry (*1946), 25, 41, 47, 49, 53, 60, 338, 387, 723, 736, 738

- Singer, Isadore Manuel (*1924), xvii–xix, 3, 4, 86, 112, 116, 119, 157, 170, 199, 227, 232, 243, 245, 249, 252, 266, 267, 278, 280, 284, 285, 287, 291, 295, 299, 301, 302, 305–309, 313, 318, 319, 336–339, 345, 349, 350, 354–357, 361, 362, 466, 491, 508, 511, 715, 724, 725, 734, 736, 738
- Sjöstrand, Johannes, 165, 194, 196, 211, 216, 218, 223, 730
- Slovák, Jan, 175, 733
- Smale, Stephen (*1930), xvii, 325, 651, 681, 738
- Sobolev, Sergie Lvovich (1908–1989), 194, 200, 201
- Solvay, Robert Martin (*1938), 736
- Sommer, Friedrich, 132, 549
- Spanier, Ernst Paul (*1920), 643, 645, 655, 658, 738
- Spencer, Donald Clayton (1912–2001), 2
- Stasheff, James Dillon (Jim) (*1936), 311, 448, 734
- Steenrod, Norman Earl (1910–1971), 8, 71, 85, 259, 266, 267, 278, 728, 738
- Sternin, Boris Yu., xx, 356, 735, 737
- Stiefel, Eduard L. (1909–1978), 327
- Stokes, George Gabriel (1819–1903), 145
- Strassen, Volker (*1936), 144
- Strocchi, Franco, 341, 348, 349, 354, 726, 735
- Sturm, Jacques-Charles-François (1803–1855), 33
- Szankowski, Andrzej, 24, 738
- Tan, Chung-I, 340, 346, 351, 735
- Taubes, Clifford Henry (*1954), 310, 355, 512, 643, 651–654, 738
- Taylor, Michael Eugene (*1946), 49, 208, 218, 738, 739
- Thom, René (1923–2002), 302–304, 311, 318, 739
- Thomas, Paul Emery (1927–2005), 327, 739
- Thorpe, John A., 157, 170, 738
- Threlfall, William Richard Maximilian Hugo (1888–1949), 192, 320, 738
- Titchmarsh, Edward Charles (1899–1963), 129, 739
- Toeplitz, Otto (1881–1940), 12, 19, 731
- Toledo, Domingo, 310, 739
- Tong, Yue Lin L., 310, 739
- Torelli, Ruggiero (1884–1915), 332
- Trenogin, Vladilen A., 141, 144, 739
- Trotter, Hale F., 387, 739
- Tsygan, Boris, xix, 232, 735
- Tsympkin, Yakov Zalmanovic (1919–1997), 124, 740
- Tyupkin, Yu. S., 466, 725
- Tzou, Leo, 356, 730
- Uhlenbeck, Karen Keskulla (*1942), 465, 475, 512, 729, 739
- Uhlmann, Gunther, 356
- Ulam, Stanislaw Marcin (1909–1984), 309, 739
- UNESCO, 29, 128, 132, 145, 171
- Varadhan, Srinivasa R. S., 305, 739
- Vassilevich, Dmitri, xx, 118, 729, 739
- Vainberg, M. M., 141, 144, 739
- Vekua, Ilia (1907–1977), xvii, 3, 47, 146, 147, 152, 337, 739
- Vergne, Michèle (*1943), 138, 284, 725
- Viallet, Claude-M., 505, 735
- Vietoris, Leopold (1891–2002), 339
- Vishik, Mark Iosifovic (1921–2012), 338
- Vishik, Simeon, 107, 733
- Volpert, Aizik I., xvii, 3
- Volterra, Vito (1860–1940), 25, 27, 209
- Voronov, Theodore Th., 231–233, 739
- Vázquez-Mozo, Miguel Á., 373, 723
- Waldhausen, Friedhelm (*1938), 82
- Wall, Charles Terence Clegg (*1936), 308, 651, 739
- Wallace, Andrew H., 162, 739
- Wallach, Nolan R., 632, 739
- Wang, Bai-Ling, 667, 726
- Ward, Richard S., 466, 725
- Webb, David L., 118, 730
- Weber, Heinrich Martin (1842–1913), 336
- Weierstrass, Karl Theodor Wilhelm (1815–1897), 18, 67, 126, 333
- Weinberg, Erick J. (*1947), 466, 725
- Weinberg, Steven (*1933), 373, 385, 739
- Weitzenböck, Roland (1885–1955), 439
- Wells, Raymond O., Jr., 183, 186, 229, 530, 739
- Weyl, Hermann Klaus Hugo (1885–1955), 109, 240, 254, 336, 419, 428, 525, 739
- Whitehead, Alfred North (1861–1947), 329, 739, 740
- Whitehead, John Henry Constantine (1904–1960), 645, 740
- Whitney, Hassler (1907–1989), 162, 327, 740
- Widom, Harold (*1932), 231, 236, 740
- Wiener, Norbert (1894–1964), 2, 121, 124, 130–132, 134, 140, 740
- Wilczek, Frank Anthony (*1951), 466, 740
- Witten, Edward (*1951), xx, 310, 365, 466, 643, 654, 660, 738, 740
- Wojciechowski, Krzysztof P. (1953–2008), xx, 47, 49, 107, 114, 119, 192, 200, 244, 246, 261, 272, 275, 282–284, 287, 303, 308, 319, 339–341, 344, 347–351, 355, 356, 667, 726, 728, 732, 736, 737
- Wolpert, Scott A., 118, 730

- Yang, Chen-Ning Franklin (*1922), 363
Yau, Shing-Tung (*1949), xix, 655, 738,
740
Yood, Bertram, xvii, 740
Yoshida, Tomoyoshi, 138, 355, 740
Yosida, Kōsaku (1909–1990), 194, 740
Yu, Yanlin, 171, 740

Zagier, Don Bernard (*1951), xx, 310, 311,
731
Zeidler, Eberhard, 373, 740
Zessin, Hans, 726
Zhang, Weiping, xx, 740
Zhu, Chaofeng (*1973), 214, 239, 303, 308,
340, 354, 356, 726
Zygmund, Antoni (1900–1992), 208, 727

Subject Index

Terms and topics are not in alphabetical order but grouped according to teaching goals. $\rightarrow$ refers, or auto-refers, to a separate main entry.

- Abelian integrals, 331
- Abstract Minkowski space-time, 367
- Actions (Lagrangians), 369
- (Anti-) self-dual connections, 489
 - = instantons, 465
 - Formal Dimension Theorem, 491
 - forms, 405
 - global slices, 508
 - instantons' capturing, 488
 - instantons' description, 484
 - local regularity, 505
 - local slices, 503
 - manifold structure and dimension of
 - space of moduli of mildly-irreducible self-dual connections, 511
 - mildly irreducible, 496, 507, 510
 - self-dual slices, 500
 - size of instanton, 475
 - space of moduli, 461, 489
 - weakly irreducible, 496
- Arzelà-Ascoli Theorem, 18
- Asymmetry
 - eta function, 111
 - index (chiral asymmetry), 3, 349
- Asymptotic expansions
 - for formal series, 549
 - Landau-Bachmann notation $\mathcal{O}, o$, 549
- Atiyah-Singer (AS) Index Theorem
 - cobordism proof, sketch, 302
 - cohomological formulation, 313
 - embedding (K -theoretic) proof, sketch, 304
 - Euclidean, for operators equal to identity at infinity, 281
 - for generalized Dirac operator, 599
 - for trivial embeddings, 285
 - for twisted Dirac operator, 546, 592
 - for twisted generalized Dirac operator, 600
 - full K -theoretical proof, 287
 - full proof for twisted generalized Dirac operators via heat kernel asymptotics, 513
 - heat-equation proof, sketch, 304
 - K -theoretical version, 294
- Atkinson's Theorem, 64
- Banach manifolds
 - critical value of Fredholm mapping, 681
 - Fredholm mapping, 681
 - Fredholm Theorem, 682
 - Fredholm transversality theorem, 701
 - regular value of Fredholm mapping, 681
 - residual set theorem, 684
 - Sard-Smale Theorem, 681
 - transverse pair of mappings, 700
- Bott Periodicity Theorem
 - classical, 257, 272
 - K -theoretical, 271
 - periodicity homomorphism, 281
 - real, 357
- Boundary value problems
 - boundary integral method, 339
 - chiral bag model, 355
 - elliptic (well-posed), 244, 343, 344
 - local elliptic boundary condition, 142, 146, 244, 246, 338, 345–347
 - Poisson principle, 272
- Cabibbo-Kobayashi-Maskawa 3×3 matrix, 385
- Calderón projector, 344
- Calderón's inverse problem, 356
- Calkin algebra, 63
- Canonical
 - 1-form on bundle of linear frames, 415
 - class of $\text{Spin}^c(n)$ -structure $\rightarrow$, 655
 - class of almost complex structure, 653
 - difference element of exterior algebra, $\rightarrow$ K -theory, 289
 - expansion, 57, 58

- line bundle, 633
- Cayley numbers, 607
- Characteristic classes, 266, 327
 - Chern
 - character, 312, 445
 - character defect, 314
 - class, 312, 444
 - number, 336
 - Euler characteristic $\rightarrow$, 319
 - Euler class, 313, 321, 453
 - functor, 311
 - generalized total characteristic class, 598
 - multiplicative form, 449
 - orientation class, 311
 - Pontryagin
 - class, 324, 447
 - form, 546
 - singular set of array of vector fields, 325, 327
 - Stiefel-Whitney class, 527
 - symbolic calculus $\rightarrow$, 443
 - Todd class, 312
 - Todd genus, 335
 - total $\hat{A}$ class, 451
 - total Chern class, 312
 - total form, 449
 - total Hirzebruch L class, 451
 - total Todd class, 450
- Chiral
 - asymmetry, 349
 - bag model, 346, 355
 - chiral switch, 596
 - decomposition, 340, 532
 - Dolbeault and Hodge star, 620
 - representation, 521
- Classical action, 388
- Classical paths, 388
- Clifford analysis
 - (left) Clifford multiplication, 180, 328, 531, 659
 - bracket (commutator), 515
 - Clifford algebra, 514
 - Clifford module, 180
 - Clifford module bundle, 595
 - complex Clifford algebra, 520
 - complex Clifford bundle, 595
 - complex volume element, 520
 - exponential map, 514
- Closed Graph Theorem, 31
- Codimension, 3
- Cokernel, 3
- Complex manifolds, 615
 - almost-complex structure, 313, 453
 - arithmetic genus, 188, 334
 - canonical divisor of Riemann surface, 336
 - Cauchy-Riemann operator, 332
 - complex structure, 615
 - complex volume element, 520
 - divisor on Riemann surface, 335
- Dolbeault
 - cohomology groups, 334
 - cohomology groups, generalized, 639
 - cohomology spaces, 617
 - operator $\rightarrow$ *Dirac operators*, 187
- elliptic curve, 332
- holomorphic Euler characteristic, 334, 642
- K3 surface, 648
- Kähler
 - 2-form, 618
- Kähler
 - manifold, 334
 - Theorem, 622
- Riemann surface, 331
- symplectic structures $\rightarrow$, 652
- Connections, 177
 - (anti-) self-dual forms $\rightarrow$, 405
 - basic forms, 401
 - canonical 1-form on bundle of linear frames, 415
 - Chern connection, 640
 - Christoffel symbols, 178, 421
 - compatible (with Clifford module structure), 180
 - Branson-Gilkey Theorem, 180
 - compatible with complex structure, 640
 - connection 1-form, 398
 - exponential map, 413
 - formal normal space, 489
 - formal tangent space, 489, 491
 - Gauss-Bonnet form, 446
 - geodesic, 179
 - Hermitian, 232, 640
 - infinitesimal action, 413
 - Levi-Civita connection $\rightarrow$, 180
 - Maurer-Cartan form, 398
 - metric (Riemannian, Hermitian), 179
 - module derivation, 180
 - on principal G -bundle, 396
 - parallel sections, 178
 - parallel translation, 178, 232
 - projection of moduli space
 - uniform estimates, 688
 - quotient space of moduli, 673
 - quotient space of moduli of all connections, 461
 - Sobolev space of connections, 500
 - Sobolev-parametrized space
 - Banach manifold, 668
 - differential, 668
 - space of connections, 396, 461
 - space of moduli of connections, 489
 - torsion free, 179
 - torsion tensor, 179, 415
 - weakly irreducible, 490
- Curvatures, 372

- Chern form, 444
 - contractions of tensor fields, 436
 - curvature tensor, 422
 - decomposition
 - (anti-) self-dual part, 433
 - constant curvature part, 430
 - traceless Ricci part, 430
 - Weyl part, 430
 - decomposition on 4-manifold, 433
 - Euler form, 453
 - first Bianchi identity, 424
 - Gaussian curvature, 423
 - general Bianchi identity, 403
 - of connection, 399
 - Ricci curvature, 426
 - Ricci tensor, 426
 - scalar curvature, 426, 654
 - second Bianchi identity, 425, 426
 - trace of curvature tensor, 427
 - vector space of curvature tensors, 427
- Degree (mapping degree, winding number), 69
- alternative definitions, 258
 - for n -sphere, 258
 - for mapping the n -sphere into $GL(N, \mathbb{C})$, 259
 - from sphere to sphere, 274
 - homotopy of $GL(N, \mathbb{C})$, 283
 - Ninomiya-Tan model, 353
 - of boundary condition, 147
 - of closed planar curve, 254
 - of zero of vector field, 458
- Determinants
- canonical section of determinant line bundle, 107
 - exterior determinant, 92, 693
 - Fredholm determinant, 98
 - multiplicative anomaly, 108
 - Quillen determinant line bundle, 95
 - Segal determinant line bundle, 102
 - zeta determinant, 118
- Diagram chasing, 6
- exact sequence, 6
 - Snake Lemma, 6
- Differential forms, $\rightarrow$ *Vector analysis*, 171
- Differential operators
- (principal) symbol, 183
 - approximation by Bokobza-Haggiag pseudo-differential operators, 235
 - Cauchy-Riemann operator, 187
 - characteristic manifold, 138
 - characteristic polynomial, 183
 - characteristic polynomial (principal part), 139
 - codifferential, 188, 406
 - covariant differentiation, 177, 435, 659
 - Dirac, $\rightarrow$ *Dirac operators*, 180
 - elliptic $\rightarrow$, 137
 - Euler operator, 187
 - exterior differentiation, 174, 435
 - formally adjoint, 184, 405
 - formally self-adjoint (symmetric), 47
 - heat (conduction) equation, 136
 - hyperbolic equation, 137
 - hypo-elliptic, 210
 - Laplacian, $\rightarrow$ *Laplace operators*, 187
 - linear, 181
 - on S^1 , 38
 - order, 135
 - parabolic equation, 137
 - real, 182
 - vectorial, 138
 - wave equation, 136
 - wave fronts, 138
- Diffusion processes
- and heat asymptotics, xx, 305, 549
 - boundary conditions, 142
- 5-Dimensional cylindrical universe, 371
- Dirac operators, 307
- (free) euclidean Dirac operator, 341
 - (generalized) Dirac operator, 597
 - (partial) chiral Dirac operator, 532
 - (standard) Atiyah-Singer operator, 302, 531
 - twisted generalized Dirac operator, 600
- Cauchy-Riemann operator, 187, 332, 334
- chiral decomposition, 181
- compatible, 181
- DeRham-Dirac operator, 320, 602
- Dolbeault complex, 334
- Dolbeault operator, 187, 334
- euclidean spinors, 341
- Euler operator, 187, 320, 609
- gauge transformation, 351
- gauge-invariant family, 352
- generalized Dolbeault complex, 334
- generalized Dolbeault operator, 639
- generalized Euler operator, 608
- global chiral symmetry, 349
- Green's formula, 340
- local chiral symmetry, 351
- of Dirac type, 180, 340
- partial (chiral) Dirac operator, 181, 340
- product form in collar of boundary, 341
- pure gauge at boundary, 342
- real, 356
- Riemann-Roch operator, 337
- signature operator, 321, 323, 604
- Spin^c-Dirac operator, 659
- spinors, 340
- tangential operator over boundary, 341
- total (elliptic) Dirac operator, 340
- twisted DeRham-Dirac operator, 606
- twisted Dirac operator, 342, 532
- twisted signature operator, 346, 606

- Yang-Mills Dirac operator, 613
- Dirac's equation, 382
- Distribution
 - Dirac δ -distribution, 38
 - singular support, 117
 - wave kernel, 117
- Domain of an operator, 35
- Donaldson's polynomial invariants, 650
- Donaldson's Theorem for smooth 4-manifolds
 - with definite intersection forms, 648
 - with even, indefinite intersection forms, 648
- E-M field strength, 366
- Einstein field equation, 368
- Eleven eighth's conjecture, 650
- Elliptic
 - Cauchy data space, 344
 - classical Poisson equation, 137
 - decomposition, 242
 - differential operators, definition, 139, 186
 - fundamental elliptic estimates, 241
 - Gårding's Inequality, 241
 - main result, 239
 - regularity, 33, 241, 347
 - summary of main results, 240
 - topological meaning (case), 245
 - topology, 337
 - unique continuation property, 667
 - well-posed, 343
- Elliptic integrals, 330
 - genus of elliptic curve, $\rightarrow$ *genus*, 332
 - of higher kind, 331
 - of the first kind, 331
- Empty bundle universe, 372
- Empty space equation, 369
- Euler characteristic
 - Euler operator, 320
 - of a complex, 7
 - of a Riemann surface, 117
 - of topological manifold, 319, 609
- Faraday 2-form, 366
- Feynman-Kac Formula, 389
- Fibration
 - of unitary group, 259
- Field strengths (curvatures), 372
- Fischer-Riesz Representation Theorem, 15
- Fixed points
 - Atiyah-Bott-Lefschetz number, 358
 - Brouwer Theorem, 273
 - Lefschetz number, 357
 - multiplicity, 359
 - transversal, 359
- Fourier analysis
 - Bokobza-Haggiag
 - Fourier transform, 232, 291
 - inverse Fourier transform, 233
 - convolution, 706, 708, 711
 - convolution theorems, 711
 - differentiation-multiplication conversion, 709, 711
 - Fourier coefficient, 37, 706
 - Fourier integral, 708, 710
 - Fourier inversion formula, 709, 711
 - Fourier series, 706
 - generalized function, 707
 - integrable-continuous conversion, 711
 - Parseval identity, 37, 711
 - Plancherel formula, 709, 711
 - Poisson summation formula, 710
 - rapidly decreasing smooth functions, 708
- Fredholm alternative, 10, 26
 - for Sturm-Liouville boundary-value problems, 31
 - Riesz Lemma for compact perturbations of identity, 26
- Gauge transformations, 409
 - action on connections, 411
 - formal slice of action, 489
 - gauge group, 409, 461
 - gauge potential, 370, 372
 - of particle fields, 370
- Generalized Green function, 31
- Genus
 - Klassenzahl (former terminology), 319
 - numerical complexity, 332
 - of an algebraic structure, 330
 - of Riemann surface, 117, 257, 331
 - Thom's Genus Conjecture, 654
- Geometrical unification, 370
- Gohberg-Krein Product Lemma for unbounded Fredholm operators, 43
- Graph of an operator, 36
- Green's formula, 181
- Groups
 - adjoint action, 397
 - adjoint representation, 397
 - character, 360
 - cocycle condition, 526
 - degree $\rightarrow$, 274
 - elementary symmetric polynomial, 448
 - free abelian group, 263
 - Grothendieck ring, 360
 - Lie group of matrices, $\rightarrow$ *Lie algebras*, 394
 - Pfaffian polynomial, 446
 - representation, 400
 - representation space, 360
 - special orthogonal group, 396
 - special unitary group, 395
 - splitting exact sequence, 267
 - subgroup of finite index, 303
 - t'Hooft matrices, 467
 - universal property, 263, 265

- h-cobordism
 - Theorem of Milnor, 651
- Hardy spaces
 - discrete, 125
 - in Clifford analysis, 344
- Heat equation
 - classical heat distribution, 305, 550, 563
 - classical, in homogeneous isotropic body, 136
 - spinorial, 551
 - trace of the heat kernel, 115
- Heat kernel asymptotics, 571
 - approximative heat kernel, 566, 567
 - asymptotic expansion, 550
 - convolution of kernels, 567
 - general heat kernel for Dirac Laplacian, 547
 - heat kernel error term, 567
 - Hilbert-Levi's parametrix method, 305
 - Mehler's formula, 586
 - supertrace, 544
 - theta function, 304
 - twisted spinorial heat kernel
 - positive and negative, 541
 - total, 541
- (Heisenberg) Uncertainty Principle, 376
- Higgs mechanism, 385
- Hilbert transform, 127
- Hilbert-Schmidt Diagonalization Theorem, 20
- Hodge theory
 - Hodge-DeRham decomposition, 322
 - main theorem, 322
- Holonomy, 455
 - gauge isotropy subgroup, 456
 - holonomy bundle, 456
 - holonomy group, 455
- Homology, cohomology, 255
 - Čech
 - cochains and coboundaries, 526
 - cohomology class, 527
 - cohomology group with values in $\mathbb{Z}_2$, 527
 - Bockstein homomorphism, 655
 - deRham cohomology space, 603
 - homology space of complex, 7
 - of n -sphere, 259
 - Poincaré duality, 644
 - simplicial complexes, 252
 - Thom isomorphism, 311
 - total class, 449
 - with compact support, 312
- Homotopy, 255
 - Bott Periodicity Theorem $\rightarrow$, 258
 - contractible, 73, 716
 - deformation retract, 72
 - fundamental group, 253, 257, 258
 - homotopic maps, 72, 716
 - homotopy classes, 72
 - homotopy equivalent spaces, 72, 716
 - homotopy set, 72
 - invariants, 68, 81
 - retract, retraction, 72, 267
- Hydrogenic atoms, 374
- Implicit Function Theorem
 - classical, 157
 - for Banach spaces, 499
- Inverse Function Theorem, 157
- Inverse Function Theorem for Banach spaces, 500
- Index
 - analytic index, 276, 281, 285, 286
 - analytic index, definition, 291
 - homotopy invariance, 81
 - index bundle, 82, 84, 269
 - index density, 346
 - local index, 276
 - of a singular point, 252
 - of an elliptic G -invariant operator, 360
 - of bounded Fredholm operator, 3
 - of Fredholm pair, 344
 - topological G -index, 361
 - topological g -index, 361
 - topological index, 276, 285
 - topological index, definition, 290
 - virtual character, 360
 - virtual codimension of Fredholm pair of projections, 345
- Index Theorems
 - Agranovich-Dynin index correction formula, 347, 355
 - Atiyah-Bott-Lefschetz (ABL) Formula, 359
 - Atiyah-Patodi-Singer (APS), 345
 - Atiyah-Segal-Singer Fixed-Point Formula, 362
 - Atiyah-Singer (AS) Index Theorem $\rightarrow$, 294
 - Bojarski Conjecture, 356
 - Chern-Gauss-Bonnet Theorem, 321, 612
 - Cobordism Theorem, 303, 355
 - Cordes-Labrousse Theorem for unbounded Fredholm operators, 52
 - Dieudonné Theorem of local constancy, 68
 - Discrete (Noether)-Gohberg-Krein Index Formula, 125
 - for continuous Wiener-Hopf operator, 131
 - for convolution operator on real line, 129
 - for Fredholm mappings between Banach manifolds, 682
 - G -index Formula, 361
 - Hirzebruch Signature Theorem, 321, 605
 - Hirzebruch-Riemann-Roch Theorem, 335, 637

- Holomorphic Hirzebruch-Riemann-Roch Theorem, 642
- Local Index Formula, 577
- Noether's Index Formula, 127
- Noether(-Hellwig-Vekua), Theorem of, 146, 152
- on the circle, 41
- signature deficiency formula, 355
- spectral flow theorem, 356
- Twisted Chern-Gauss-Bonnet Theorem, 613
- Twisted Hirzebruch Signature Theorem, 606
- Twisted Hirzebruch-Riemann-Roch Theorem, 638
- winding number model, 253
- Yang-Mills-Dirac Index Theorem, 613
- Inertial system, 367
- Instantons, $\rightarrow$ (*Anti-*) *self-dual connections*, 393
- Integral operators
 - convolution, 27
 - Fourier integral operator, 226
 - Fourier transform, 27
 - Fredholm integral equation of the second kind, 10, 27, 28
 - Green's operator, 27
 - Hilbert transform, 127
 - Hilbert-Schmidt operator, 27
 - integral kernel, 10
 - Mellin transform, 115
 - normalized integration operator, 38
 - oscillatory integrals, 217
 - singular integral operator, 26, 27, 226
 - Volterra integral, 27
 - Wiener-Hopf operator, 27
- Inverse problems, 309
- Kirby-Siebenmann invariant, 648
- Klein-Gordon equation, 379
- K -theory
 - α -homomorphism (Bott isomorphism), 270
 - analytic index, multiplicative property, 294
 - Atiyah-Jänich Theorem, 88
 - Bott class, 270, 285
 - Bott periodicity theorem $\rightarrow$, 271
 - canonical difference element of exterior algebra, 289
 - difference bundle, 83, 263, 278, 279, 288
 - equivariant K -theory, 287
 - extension homomorphism, 290
 - K -group, 263
 - outer tensor product, 267
 - relative K -theory, 264
 - ring structure, 278
 - splitting homomorphism, 279
 - symbol class, 289
 - Thom Isomorphism, 290
 - torsion, 87
 - with compact support, 266, 267
- Kuiper's Theorem, 77
- Laplace operators
 - Bochner-Weitzenböck Formulas, 434
 - classical potential (Poisson, Laplace) equation, 137
 - connection Laplacian, 189, 199, 439, 536
 - Dirac Laplacian, 187, 535
 - Euclidean, 187
 - Hodge Laplacian, 189, 307, 439
 - Laplace-Beltrami, 307
- Lattice, 644
- Levi-Civita connection, 418
 - Christoffel symbols, 558
 - decomposition, 467
 - field strength, 467
 - for Bokobza-Haggiag Fourier transform, 232
 - fundamental lemma of Riemannian geometry, 418
 - in local coordinates, 420, 469
 - pull-back, 467
- Lie algebras, 397
 - ad -invariant inner product, 461
 - complexification, 464
 - complexified Killing type form, 464
 - exponential map, 397
 - inner product, 460
 - Lie-algebra-valued connection 1-form, 372
 - of antisymmetric matrices, 515
- Linear frames, bundle, 414
- Linear span, 21
- Lorentz
 - condition, 370
 - force law, 366
 - transformations, 368
- L^p -sections, 497
- Magnetic moment of the electron, 383
- 4-Manifolds
 - curvature parts and self-duality, 431
 - Freedman's Theorem, 648
 - instantons $\rightarrow$, 465
 - LeBrun's Theorem on Einstein 4-manifolds, 654
 - Poincaré's conjecture in dimension 4, 648
 - Rokhlin's Theorem, 649
 - Seiberg-Witten invariant, 652
 - self-dual weakly irreducible connections, 496
 - smooth structure
 - not admitting, 649
 - with E_8 summand, 649
 - smooth structures

- Donaldson and Kronheimer Theorem, 651
- Friedman and Morgan Theorem, 651
- symplectic
 - Taubes' Theorem, 653
- Wall's Cobordism Theorem, 651
- Witten's Theorem, excluding positive scalar curvature, 654
- Maxwell's equations, 366, 370
- Minimal replacement (covariant derivatives), 379
- Miyaoka-Yau inequality, 655
- Moduli space, 664
- Momentum space, 376
- Morse Index Theorem, 356
- Noncommutative geometry, 302
- Norms
 - Fourier coefficient norm, 37
 - gap metric, 52
 - graph norm, 36
 - L^2 -norm, 26
 - numerical radius, 20
 - operator norm, 3
 - Sobolev norm, 37, 195, 497
 - trace norm, 60
- Open Mapping Principle, 13
- Operators
 - adjoint operator, 15, 35
 - bounded from below, 48
 - chiral (nonsymmetric) components, 47
 - closable, 36
 - closed operator, 36
 - compact (completely continuous), 18
 - convolution operator, 26
 - densely defined (not necessarily bounded), 35
 - diagonalizable (discrete), 20
 - Dirac operator $\rightarrow$, 180
 - essential unitary equivalence, 108
 - essentially invertible, 64
 - essentially normal, 109
 - essentially self-adjoint, 47
 - essentially-unitary, 108
 - extension of unbounded operator, 35
 - formal adjoint, 32
 - Fredholm operator, 3
 - Hilbert-Schmidt operator, 25, 56
 - integral operators $\rightarrow$, 26
 - minimal closed extension, 36
 - normal, 109
 - normally-solvable, 16, 42, 343
 - of finite rank, 9
 - operator of order k , 237
 - positive operator, 17
 - realization, 343
 - Schatten class, 60
 - self-adjoint, 47
 - semi-Fredholm operator, 48
 - shift operator, 4
 - symmetric (formally self-adjoint), 47
 - Toeplitz operator, 226, 282
 - trace class, 54, 56
 - unbounded Fredholm operators, 42
 - Wiener-Hopf operator, 26
 - Wiener-Hopf operator, continuous, 129
 - Wiener-Hopf operator, discrete (Toeplitz), 125
- Orthonormal frame bundle, 416
- Parametrix (quasi-inverse), 64, 65
- Pauli matrices, 382, 467
- Perturbation invariance, 68
- Poincaré group, 368
- Postulate of quantum mechanics, 375
- Principal G -bundles, 371, 395
 - all-purpose bundle, 491
 - associated vector bundle, 400
 - automorphism, 409
 - fibered product, 434
 - gauge transformation $\rightarrow$, 409
 - Hopf bundle, 395
 - horizontal equivariant forms, 401
 - horizontal lift of vector field, 400
 - transition functions, 414
 - with larger Lie group, 384
- Projections
 - (spectral) APS projection, 345
 - Calderón projector, 344
 - Fredholm pair of subspaces, 344
 - Grassmannian, 345
 - idempotent, 345
 - of family of vector spaces, 712
 - projection metric, 52
 - sectorial projection, 356
 - self-adjoint Grassmannian, 348
 - smooth Seiberg-Witten projection mapping, 680
- Pseudo-differential operators
 - amplitude, 206, 275
 - Bokobza-Haggiag amplitude, 234
 - pseudo-differential operator, 234
 - canonical, 210
 - classical, 215
 - doubled operator on closed double, 277
 - elliptic, 235, 239
 - equal to identity at infinity, 275, 276
 - Fourier integral operator, 210, 226
 - G -invariant, 298, 360
 - hypo-elliptic, 241, 287
 - Kuranishi trick, 216, 223
 - local index, 248, 275
 - outer tensor product, 243
 - phase function, 206
 - principal symbol, 275

- principally classical, 214, 215
- properly supported, 218
- pseudo-locality, 213
- quantization, 236
- singular support, 213
- smoothing operator, 213, 226, 235
- Weyl quantization, $\rightarrow$ *Quantization*, 211
- Purely gravitational Lagrangian, 369
- Quantization
 - quantization procedures, 374
 - symbolic calculus $\rightarrow$, 182
- Quantum field theory, 380
 - energy levels and eigenvalues, 373
- Quantum mechanical expectation, 376
- Quarks, 384
- Quaternions, 514
- Relativistic kinetic energy, 367
- Renormalization techniques, 383
- Rest energy, 367
- Riemannian manifolds, 167
 - 4-manifolds $\rightarrow$, 431
 - Christoffel symbols, 168
 - distance between points, 168
 - energy of a curve, 168
 - Euler-Lagrange equations, 168
 - exponential map (spray), 169
 - fundamental lemma, 180, 418
 - geodesic, 117, 168, 232
 - injectivity radius, 169, 232
 - isospectral, 118
 - length of a curve, 168
 - length spectrum, 118
 - Levi-Civita connection $\rightarrow$, 232
 - metric, metric tensor, 167
 - normal coordinates about point relative to frame, 553
 - normal field to the boundary, 191
 - partitioned, 347
 - point injectivity radius, 169
 - radial gauge, 552
 - volume form, 170, 405
- Schrödinger equation
 - formal solution, 389
 - Schrödinger operator, 387
 - Schrödinger picture, 378
 - Schrödinger probability density, 381
 - time-dependent (relativistic), 378
- Seiberg-Witten (SW) function, 665
 - compactness of moduli of solutions, 691
 - joining of FR-pairs, theorem, 701
 - $\mathcal{MSWP}_k$ moduli of solutions, parametrized, 678
 - parameter pair, freely acting (FR), 699
 - quadratic map, 661
 - Regular Value Theorem, 680
 - S-W equations, perturbed, 662
 - Hilbert manifold of solutions, 679
 - parametrized moduli space of solutions, 678
- S-W equations, unperturbed, 662
- S-W invariant
 - definition, 693
 - full invariance, 701
- S-W-equations, wider perturbed, 698
- Signals and filters, 122
- Signature
 - definition, 320
 - signature formula, 308, 605
 - signature operator $\rightarrow$ *Dirac operators*, 321
- Singular support
 - of distribution, 117
- Smooth manifolds, 158
 - automorphism, 159
 - connection, 177
 - definition of manifolds through equations, 162
 - diffeomorphic, diffeomorphism, 159
 - differential of smooth map, 161
 - directional derivative of a function, 160
 - dotted cotangent bundle, 182
 - dual tangent (covariant or cotangent) bundle, 164
 - embedding with not necessarily trivial normal bundle, 290
 - embedding with trivial normal bundle, 285
 - embedding, Embedding Theorem, 162
 - hypersurface, 162, 166
 - immersion, 162
 - integral curve of vector field, 174
 - jets and jet bundles, 166
 - Lie bracket, 174
 - Lie derivative, 174
 - mollifying family, 196
 - normal bundle of embedding, 165, 290
 - orientation, 169
 - pull-back (lifting) of differential forms, 165
- Sard Theorem, 259
- smooth maps, 158
- smooth structures
 - Donaldson and Kronheimer Theorem, 651
 - Friedman and Morgan Theorem, 651
- submanifold, 162
- submersion, 162
- symplectic cone, 165, 225
- tangent bundle, 161
- tangent space, 160
- vector field, 161, 165, 325
- with boundary, 190, 337
- Sobolev spaces, 197, 234
 - generating operator, 198

- modeled on L^2 , 195
- modeled on L^p , 497
- on S^1 , 35, 152
- on the disk, 152
- operator of order k , 237, 502
- Rellich Compact Inclusion Theorem, 201
- restriction problems, 205
- Sobolev Embedding Theorem, 200
- Sobolev Inequality, 201
- Sobolev Restriction Theorem (torus case), 203
- strength, 200
- truncation, 196
- Source 1-form, 366
- Space-time with E-M radiation, 370
- Spectral invariants, 108, 110
 - characteristic curve, 110, 122
 - eta function, 111, 346
 - eta invariant, 112
 - reduced eta invariant, 112
 - spectral flow, 347
 - trace of the heat kernel, 115
 - zeta determinant, 118
 - zeta function, 114, 307
- Spectrum, 50
 - continuous spectrum, 10
 - energy levels and eigenvalues $\rightarrow$, 373
 - essential spectrum, 10, 108
 - isospectral, 118
 - length spectrum, 117
 - Mark Kac's query, 117, 118, 309
 - of a bounded operator, 10
 - point (discrete) spectrum, 10
 - renormalized heat trace, 115
 - residual spectrum, 10
 - resolvent function, 50
 - resolvent set, 50
 - singular values, 57
 - spectral representation, 24
 - Spectral Theorem, 51
 - symmetric spectrum, 351
- Spin structures
 - $\hat{A}$ class, 546
 - for Riemannian manifold, 525
 - half (chiral) spinor representation, 521
 - Hermitian spin bundle, 531
 - Rokhlin's Generalized Theorem, 593
 - Rokhlin's Theorem, 594
 - set of inequivalent spin structures on manifold M , 528
 - spin algebra, 515
 - spin group, 515
 - spinor bundles, positive and negative, 531
 - spinor frame, 552
 - spinor representation, 519, 520
 - spinors, 519
 - supertrace, 522
 - vector representation (double c), 517
 - vector space of half-spinors, 521
 - vector space of spinors, 521
- Spin^c structures, 655
 - and the Seiberg-Witten equations, 655
 - canonical line bundle, 659
 - existence theorem, 655, 657
 - moduli space for Spin^c structures = orbits of solutions of the perturbed S-W equations $\rightarrow$, 664
 - Stiefel-Whitney class mod 2, 655
- States, 375
- Strong force of quantum chromodynamics (QCD), 384
- Support, 50
- Symbolic calculus, 275
 - (principal) symbol class, 285
 - asymptotic condition of growth, 210
- Bokobza-Haggiag
 - amplitude, 234
- Bokobza-Haggiag symbol, 291
 - characteristic form, 137
 - characteristic polynomial, 139, 183
 - dequantization and quantization $\rightarrow$, 190
 - elliptic principal (polynomial) symbol, 186
 - leading symbol of differential operator, 183
 - principal symbol, 234
 - subprincipal symbol, 184
 - symbol space of symmetric k -linear forms, 166
 - topological meaning of principal symbol (case), 245
 - total symbol (amplitude, dequantization), $\rightarrow$ *quantization*, 218
- Symmetric bilinear form
 - curvature tensor $\rightarrow$, 427
 - definite, 646
 - E_8 , 325, 646, 649
 - even, odd, 646
 - indefinite, 646
 - intersection form, 643
 - Killing form, 462
 - Kulkarni-Nomizu product, 428
 - rank, 646
 - signature, 646
 - unimodular, 646
- Symplectic structures
 - Gotay's conjecture, 654
 - symplectic form, 652
 - symplectic invariant
 - Hörmander index, 308
 - Maslov index, 308
 - symplectic manifold, 652
 - almost complex structure $\rightarrow$, 652
 - symplectormorphism, 652

- Taubes' Theorems, 654
- Thom isomorphism
 - equivariant, 361
 - in K -theory, 290
 - of singular cohomology, 311
- Time series analysis, 124
- Topological invariants
 - Betti number, 7, 319
 - characteristic classes $\rightarrow$, 266
 - Euler characteristic $\rightarrow$, 7
 - genus $\rightarrow$, 257
 - intersection number, 259, 459
 - self-intersection number, 459
 - signature $\rightarrow$, 308
 - winding number, $\rightarrow$ *Degree*, 69
- Topological manifolds, 157
 - atlas of charts, 157
 - boundary point, 190
 - chart, 157
 - coordinate system, 157
 - dimension, 158
 - interior points, 190
 - Leray covering, 526
 - plumbing, 325
 - triangulation, 319
 - tubular neighborhood, 285
- Topological vector space
 - Hilbertable, 198
- Topology
 - bending $\mathbb{R}^n$ into closed manifold, 257
 - cobordant, 302
 - connected sum, 645
 - h-cobordism, 651
 - homeomorphic, 72
 - knot theory, 77
 - locally finite refinement of covering, 159
 - paracompact, 159
 - partition of unity, 78
 - Poincaré conjecture, 77, 257
 - proper maps, 267
 - residual set, 681
 - starlike, 73
 - strong topology, 81
 - suspension, 273, 718
- Transmission problems, 272, 282
- Unified field theories
 - Kaluza-Klein theory, 370
- Unique continuation property, 303, 350, 667
- 4-Vector potential, 370
- Vector analysis
 - (anti-) holomorphic differential forms, 333
 - (left) exterior multiplication, 171, 173, 328
 - (left) interior multiplication, 173
 - (right) exterior differentiation, 174
 - bi-invariant forms, 317, 616
 - codifferential, 188
 - complex forms, 187
 - equivariant forms, 400, 401
 - ext function, $\rightarrow$ *Exterior multiplication*, 519
 - exterior algebra, 171, 514
 - exterior differential forms on manifold, 172
 - Gauss-Bonnet form, 321
 - harmonic forms, 317, 602
 - Hodge star operator, 172, 405
 - Hodge-DeRham decomposition, 603, 621
 - horizontal equivariant forms, 401
 - int function, $\rightarrow$ *Interior multiplication*, 519
 - invariant form, Weltkonstante, $\rightarrow$ *Canonical difference element of exterior algebra*, 258
 - jets, jet bundle exact sequence, 166
 - skew-symmetric tensor, 171
 - star operator, 171
- Vector bundles, 82, 713
 - base (parameter) space, 712
 - basis theorem on stable equivalence, 272
 - clutching (gluing), 718
 - complexes with compact support, 277
 - direct sum, 715
 - dual bundle, 715
 - elementary complexes, 277
 - family of vector spaces, 712
 - fiber, fiber-dimension, 712, 714
 - G -vector bundle, 360
 - holomorphic trivialization, 638
 - homomorphism bundle, 712, 715
 - isomorphism bundle, 715
 - line bundle, 714
 - locally trivial family of vector spaces, 713
 - outer tensor product, 278
 - pull-back, 714
 - quotient bundle, 715
 - restriction, 713
 - section, 712
 - stably-equivalent, 264
 - subbundle, 715
 - tensor product, 715
 - total space, 712
 - trivial bundle, 713
 - uniqueness theorem, 272
- Wave equation, 370
 - wave kernel, 117
- Weak force, 384
- Winding number, $\rightarrow$ *Degree*, 254
- Yang-Mills functional, 393, 462
 - Yang-Mills Dirac operator, 613
 - Yang-Mills equation, 463