

Geometry and Analysis on Manifold

Chap 1. Chern-Weil Theory of Characteristic Class

1.1 de Rham Cohomology

1.2 Super Vector Bundle

Def 1.1. V is a real/complex vector space.

$\tau \in \text{End}(V)$ is a linear map. (V, τ) is a super vector space if $\tau^2 = 1_V$

V_{\pm} : eigenspace w.r.t. ± 1

$$V = \underbrace{V_+}_{\substack{\uparrow \\ \text{even} \\ \text{element}}} \oplus \underbrace{V_-}_{\substack{\uparrow \\ \text{odd} \\ \text{element}}}$$

Def 1.2 An algebra A is a superalgebra, if as a vector space A is equipped with a super structure

$$\tau, \text{ and } A_{\pm} A_{\pm} \subseteq A_+, \quad A_{\pm} A_F \subseteq A_-$$

For super vector space (V, τ) , $\text{End}(V)$ is naturally a super vector space with $\text{End}_{\pm}(V) = \{A \in \text{End}(V) \mid \tau A = \pm A\}$

$$A \in \text{End}_{\pm}(V) \Leftrightarrow A(V_{\pm}) \subseteq V_{\pm}$$

Def 1.3. (V, τ) . $A \in \text{End}(V)$, the super trace of A is $\text{str}[A] = \text{tr}[\tau A]$

$$A \in \text{End}_{-}(V). \quad \text{str}[A] = \text{tr}[\tau A] = -\text{tr}[A] = -\text{tr}[\tau A] \\ = -\text{str}[A]$$

$$\Rightarrow \text{str}[A] = 0$$

$$A \in \text{End}_{+}(V) \quad \text{str}[A] = \text{tr}[A|_{V_+}] - \text{tr}[A|_{V_-}]$$

For $A, B \in \text{End}(V)$, define super bracket as

$$[A, B]_S = AB - (-1)^{|A||B|} BA$$

Lemma 1.1 $\text{str}[[A, B]_S] = 0$.

For $(V, T_V), (W, T_W)$. $T_V \hat{\otimes} T_W$ gives super structure on $V \hat{\otimes} W$.

$$(V \hat{\otimes} W)_+ = (V_+ \hat{\otimes} W_+) \oplus (V_- \hat{\otimes} W_-)$$

$$(V \hat{\otimes} W)_- = (V_+ \hat{\otimes} W_-) \oplus (V_- \hat{\otimes} W_+)$$

denote $(V \hat{\otimes} W, T_V \hat{\otimes} T_W)$ as $V \hat{\otimes} W$
element in $V \hat{\otimes} W$ as $a \hat{\otimes} b$.

If $(V, T_V), (W, T_W)$ are superalgebra, then $T_V \hat{\otimes} T_W$ gives a superalgebra on $V \hat{\otimes} W$ with

$$(a_1 \hat{\otimes} b_1)(a_2 \hat{\otimes} b_2) = (-1)^{(\deg a_1)(\deg b_1)} (a_1 a_2) \hat{\otimes} (b_1 b_2)$$

Lemma 1.2 $(V, T_V), (W, T_W)$ are super vector spaces,
then $\forall A \in \text{End}(V), B \in \text{End}(W)$

$$\text{str}(A \hat{\otimes} B) = \text{str}(A) \text{str}(B)$$

Def 1.4 Vector bundle E on a manifold M is a super vector bundle if \exists a \mathbb{Z}_2 -grading

$$E = E_+ \oplus E_-$$

If E is an algebra bundle, and on each fiber $E_\pm E_\pm \subseteq E_+, E_\pm E_\mp \subseteq E_-$

then E is a superalgebra bundle

$\text{End}(E) = \text{End}_+(E) \oplus \text{End}_-(E)$. one can extend the definition of supertrace to

$$\text{str } \mathcal{T}(\text{End}(E)) \rightarrow C^\infty(M)$$

$\mathcal{J}\mathcal{L}^*(T^*M)$ is naturally a superalgebra bundle

then for any super vector bundle E

$\mathcal{J}\mathcal{L}^*(T^*M) \hat{\otimes} E$ gives a super vector bundle.

$\mathcal{J}\mathcal{L}^*(T^*M) \hat{\otimes} \text{End}(E)$ gives a superalgebra bundle.

$\forall \alpha \in \mathcal{J}\mathcal{L}^*(M), s \in \mathcal{J}\mathcal{L}^*(M, E), T \in \mathcal{J}\mathcal{L}^*(M, \text{End}(E))$

$$T(\alpha \wedge s) = (-1)^{(\deg \alpha)(\deg T)} \alpha \wedge (Ts)$$

$\text{str}: \mathcal{J}\mathcal{L}^*(M, \text{End}(E)) \rightarrow \mathcal{J}\mathcal{L}^*(M)$

$$\text{str}(\alpha A) = \alpha \text{ str}(A) \quad \left(\begin{array}{l} \alpha \in \mathcal{J}\mathcal{L}^*(M) \\ A \in \mathcal{T}(\text{End}(E)) \end{array} \right)$$

Lemma 1.3 (E, T) is a super vector bundle then

$$\forall A, B \in \mathcal{J}\mathcal{L}^*(M, \text{End}(E)) \quad \text{str}[[A, B]_S] = 0$$

Def 1.5 A connection ∇^E is an operator

$$\nabla^E: \mathcal{T}(E) \rightarrow \mathcal{J}\mathcal{L}^*(M, E).$$

$$\text{s.t. } \nabla^E(fs) = (df)s + f\nabla^E s \quad \left(\begin{array}{l} \forall f \in C^\infty(M) \\ E \in \mathcal{T}(E) \end{array} \right)$$

covariant derivative

$$\nabla^E : \Gamma(E) \rightarrow \Gamma(E)$$

$$\nabla^E_X S = (\nabla^E_S)(X) \quad (\forall S \in \Gamma(E))$$

Extend ∇^E to $\Lambda^*(M, E) \rightarrow \Lambda^{*+}(M, E)$

s.t. $\forall \omega \in \Lambda^+(M)$, $s \in \Gamma(E)$

$$\nabla^E(\omega s) = (dw)s + (-1)^{\deg w} \omega \wedge \nabla^E s$$

Def 1.6 $E = E_+ \oplus E_-$ is a super vector bundle

then the super connection

$$A : \Lambda^*(M, E) \rightarrow \Lambda^{*+}(M, E)$$

is odd-graded linear operator

$$\text{with } A(\alpha \wedge s) = (d\alpha) \wedge s + (-1)^{\deg \alpha} \alpha \wedge As \quad \begin{pmatrix} \alpha \in \Lambda^*(M) \\ s \in \Lambda^*(M, E) \end{pmatrix}$$

$E = E_+ \oplus E_-$, ∇^{E_\pm} are connections on E_\pm

then $A = \nabla^{E_+} \oplus \nabla^{E_-}$ is a super connection

Moreover, $\forall v \in \Gamma(\text{End}_-(E)) = \Lambda^0(M, \text{End}_-(E))$

$Av = (\nabla^{E_+} \oplus \nabla^{E_-}) + v$ is a super connection.

$$\Lambda^*(M, E) = \bigoplus_{k=0}^{\dim M} \Lambda^k(M, E)$$

$$A|_{\Lambda^k(M, E)} = \sum_{k=0}^{\dim M} A(k), \text{ where}$$

$A(k): \Lambda^0(M, E) \rightarrow \Lambda^k(M, E)$ is $C^\infty(M)$ -linear (\mathbb{R}^M)

$A(0): \Lambda^0(M, E) \rightarrow \Lambda^0(M, E)$ is a connection preserving \mathbb{Z}_2 -grading.

Def 1.7 A is a super connection on $E = E_+ \oplus E_-$

then the curvature is

$$R^E = A^2: \Lambda^*(M, E) \rightarrow \Lambda^*(M, E)$$

Prop 1.1 A is a super connection, then R^E is

$\Lambda^*(M)$ -linear. i.e. $\forall \alpha \in \Lambda^*(M), S \in \Lambda^*(M, E)$

$$R^E(\alpha \wedge S) = \alpha \wedge R^E S$$

$$\begin{aligned} \text{Pf. } R^E(\alpha \wedge S) &= A((d\alpha) \wedge S + (-1)^{\deg \alpha} \alpha \wedge As) \\ &= (-1)^{\deg \alpha} d\alpha \wedge As + (-1)^{\deg \alpha} (d\alpha) \wedge As \\ &\quad + (-1)^{2\deg \alpha} \alpha \wedge A^2 S \\ &= \alpha \wedge R^E S \end{aligned}$$

#

Thus R^E can be regarded as an element in

$$\Lambda^*(M, \text{End}(E)) = T((\Lambda^*(T^*M) \otimes \text{End}(E))_+)$$

specifically, for vector bundle E , $R^E \in \Lambda^2(M, \text{End}(E))$

$$R^E(X, Y) = \nabla_X^E \nabla_Y^E - \nabla_Y^E \nabla_X^E - \nabla_{[X, Y]}^E$$

Thm 1.1 (Bianchi): $[A, (A^2)^k]_S = 0 \quad (k \geq 1)$

13 Chern-Weil Theorem

Lemma 1.4 A is a super connection on $E = E_+ \oplus E_-$

then $\forall L \in \Omega^*(M, \text{End}(E))$, $\text{str}[(A \cdot L)_s] = d \text{str}(L)$

Pf. By Leibniz's rule it's easy to see ($\forall A_1$ is another super connection)

$$A - A_1 \in \Omega^*(M, \text{End}(E))$$

thus by Lemma 1.3 $\text{str}[(A - A_1) \cdot L]_s = 0$

Then $\forall p \in M$ take $U_p \ni p$ s.t $E_{\pm}|_{U_p}$ is trivial

take trivial super connection and the result holds #.

$$f(x) = a_0 + a_1 x + \dots + a_k x^k$$

$R^E = A^2$ is the curvature

then since $\Omega^*(M, \text{End}(E)) = \Omega^{\text{even}}(M, \text{End}_+(E)) \oplus \Omega^{\text{odd}}(M, \text{End}_-(E))$

$$\text{str}[f(R^E)] \in \Omega^{\text{even}}(M)$$

Thm 1.2 (i) $d \text{str}[f(R^E)] = 0$

(ii) $\tilde{A} \tilde{R}^E$ then $\exists w \in \Omega^*(M)$, s.t

$$\text{str}[f(R^E)] - \text{str}[f(\tilde{R}^E)] = dw.$$

$$\text{Pf. (i)} \quad d\text{str}[f(R^E)] \stackrel{\text{Lemma}}{=} \text{str}[[A, f(R^E)]_S] \\ = \text{str}[a_1 [A, R^E]_S + \dots + a_k [A, (R^E)^k]_S]$$

$$\stackrel{\text{Bianchi}}{=} 0$$

$$(ii) \quad A_t = (1-t)A + t\tilde{A}$$

$$\frac{dA_t}{dt} = \tilde{A} - A \in \mathcal{N}_-(M, \text{End}(E))$$

$$\frac{d}{dt} \text{str}[f(R_t^E)] = \text{str}\left[\frac{dR_t^E}{dt} f'(R_t^E)\right]$$

$$= \text{str}\left[\frac{d(A_t)^2}{dt} f'(R_t^E)\right]$$

$$= \text{str}\left[IA_t, \frac{dA_t}{dt}\right]_S f'(R_t^E)$$

$$\stackrel{\text{Bianchi}}{=} \text{str}\left[[A_t, \frac{dA_t}{dt}] f'(R_t^E)\right]$$

$$\stackrel{\text{Lemma}}{=} d\text{str}\left[\frac{dA_t}{dt} f'(R_t^E)\right]$$

$$\Rightarrow \text{str}[f(R^E)] - \text{str}[f(\tilde{R}^E)] = -d \int_0^1 \text{str}\left[\frac{dA_t}{dt} f'(R_t^E)\right] dt \#$$

Def 1.8 The cohomology class $\left[\text{tr}[f(\frac{E_i}{2\pi} P^E)]\right]$

is the characteristic class of E w.r.t. f , denoted $f(E)$

$$\begin{aligned} \text{Lemma 1.5.} \quad & \sum f_i(E_i, \nabla^{E_i}) \cdots f_k(E_k, \nabla^{E_k}) \\ &= \sum \{f_1(E_1, \nabla^{E_1}), \dots, f_k(E_k, \nabla^{E_k})\}^{\max} \end{aligned}$$

is free of choice of ∇^{E_i} ($1 \leq i \leq k$), called
the characteristic number $\langle f_1(E_1) \cdots f_k(E_k), [M] \rangle$

1.4 Some Examples

complex bundle:

Chern form (w.r.t. ∇^E) is $c(E, \nabla^E) = \det(I + \frac{F_1}{2\pi} R^E)$
 $= \exp(\text{tr}[\log(I + \frac{F_1}{2\pi} R^E)])$

$$c(E, \nabla^E) = 1 + c_1(E, \nabla^E) + \dots + \dots$$

$c_i(E, \nabla^E) \in \Omega^{2i}(M)$: i-th Chern form

$c_i(E)$: i-th Chern class

real bundle:

Pontrjagin form (w.r.t. ∇^E) is $p(E, \nabla^E) = \det\left((I - (\frac{R^E}{2\pi})^2)\right)^{\frac{1}{2}}$

$$p(E, \nabla^E) = 1 + p_i(E, \nabla^E) + \dots$$

$\underbrace{p_i(E)}_{\in \Omega^{4i}(M)}$: i-th Pontrjagin form

$p_i(E)$: i-th Pontrjagin class

$$p_i(E) = (-1)^i c_{2i}(E \otimes \mathbb{C})$$

tangent bundle:

L-form (w.r.t. ∇^{TM})

$$L(TM, \nabla^{TM}) = \det\left(\left(\frac{\frac{F_1}{2\pi} R^{TM}}{\tanh(\frac{F_1}{2\pi} R^{TM})}\right)^{\frac{1}{2}}\right)$$

L-class $L(TM)$

$$\text{L-genus: } L(M) = \langle L(TM), [M] \rangle \\ = \int_M L(TM, \nabla^{TM})$$

$$[\text{eg. } \dim M=4 \Rightarrow \{L(TM, \nabla^{TM})\}^{\max} = \frac{1}{3} P_1(TM, \nabla^{TM})]$$

$$\hat{A}\text{-form} \quad \hat{A}(TM, \nabla^{TM}) = \det \left(\left(\frac{\frac{E_1}{4\pi} R^{TM}}{\sinh(\frac{E_1}{4\pi} R^{TM})} \right)^{\frac{1}{2}} \right)$$

(\hat{A} -class)

$$[\text{eg. } \dim M=4 \Rightarrow \{ \hat{A}(TM, \nabla^{TM}) \}^{\max} = -\frac{1}{24} P_1(TM, \nabla^{TM})]$$

thus $L(M) = -\delta \hat{A}(M)$

$$\hat{\hat{A}}\text{-genus: } \hat{\hat{A}}(M) = \langle \hat{\hat{A}}(TM), [M] \rangle = \int_M \hat{\hat{A}}(TM, \nabla^{TM})$$

$$\text{Td-form: } \text{Td}(TM, \nabla^{TM}) = \det \left(\frac{\frac{E_1}{2\pi} R^{TM}}{1 - \exp(-\frac{E_1}{2\pi} R^{TM})} \right)$$

(Td-class)

$$\text{Td-genus: } \text{Td}(M) = \langle \text{Td}(TM), [M] \rangle \\ = \int_M \text{Td}(TM, \nabla^{TM}).$$

Now $E = E_+ \oplus E_-$ is a complex super vector bundle.

$$A = \nabla^{E_+} + \nabla^{E_-}$$

$$ch(E, A) = \text{str}[\exp(\frac{i}{2\pi} A^i)] \in \Omega^{\text{even}}(M)$$

(Chern characteristic form)

[Alt] $\text{str}[\exp(A^i)] = \sum_i \omega^i \quad \omega^i \in \Omega^{2i}(M)$

$$ch(E, A) = \sum_i \left(\frac{i}{2\pi} \right)^i \omega^i$$

Prop. $ch(E \oplus F) = ch(E) + ch(F) \in H_{dR}^{\text{even}}(M; \mathbb{C})$

$\text{Vect}(M) = \{ \text{complex bundle on } M \}$

$$E \sqcup F \Leftrightarrow \exists \text{ bundle } G \text{ s.t. } E \oplus G \cong F \oplus G$$

K-Group: $K(M) = \text{Vect}(M)/\sim$

Then the above property extends Chern characteristic

$$ch: K(M) \rightarrow H_{dR}^{\text{even}}(M; \mathbb{C})$$

$$\text{Chern-Simons form: } - \int_0^1 \text{Str} \left[\frac{dA_T}{dt} f(R_T^E) \right] dt$$

For M is a orientable closed 3-manifold

TM is topologically trivial: \exists global basis e_1, e_2, e_3

$$\text{s.t. } \forall x \in T(M), \quad x = \sum_{i=1}^3 f_i e_i$$

$$d^{TM} \stackrel{\Delta}{=} d^{TM}(f_1 e_1 + f_2 e_2 + f_3 e_3) = df_1 \cdot e_1 + df_2 \cdot e_2 + df_3 \cdot e_3$$

$$\text{then } \nabla d^{TM} = d^{TM} + A. \quad A \in \Omega^1(M, \text{End}(TM))$$

$$\forall t \in [0, \cdot] \quad \nabla_t^{TM} \stackrel{\Delta}{=} d^{TM} + tA$$

$$\text{let } f(x) = -x^2$$

$$-\int_0^1 \text{tr} \left[\frac{d\nabla_t^{TM}}{dt} f(R_t^{TM}) \right] dt = -\int_0^1 \text{tr} \left[A(-2) (d^{TM} + tA)^2 \right] dt$$

$$= 2 \int_0^1 \text{tr} \left[tA \wedge d^{TM} A + t^2 A \wedge A \wedge A \right] dt$$

$$= \text{tr} \left[A \wedge d^{TM} A + \frac{1}{3} A \wedge A \wedge A \right]$$

1.5 Bott Vanishing Thm of Foliation

$F \subseteq TM$ is integrable $\Rightarrow \forall p \in F \exists$ a maximal submanifold F_p s.t. $T_p F_p = F_{\pi(p)}$

$P_{i_1}(TM/F), \dots, P_{i_k}(TM/F)$ Pontrjagin class

Thm 1.3 If $i_1 + \dots + i_k > \frac{\dim M - \text{rank}(F)}{2}$, then

$P_{i_1}(TM/F) \cdots P_{i_k}(TM/F) = 0$ in $H_{dR}^{4(i_1 + \dots + i_k)}(M; \mathbb{R})$

Pf. Choose a Riemannian metric $g^{\tau M}$.

$$\text{then } TM = F \oplus F^\perp \quad TM/F \cong F^\perp$$

$\nabla^{\tau M}$ is the Levi-Civita connection

(P, P^\perp projection g^F, g^{F^\perp} : restricted metric)

$$\nabla^F = P \nabla^{\tau M} P \quad \nabla^{F^\perp} = P^\perp \nabla^{\tau M} P^\perp$$

so it suffices to show $\exists w \in \Omega^*(M)$

$$\text{s.t. } P_{i_1}(F^\perp, \nabla^{F^\perp}) \cdots P_{i_k}(F^\perp, \nabla^{F^\perp}) = dw \quad (*)$$

Def 1.9 $\forall x \in T_x(M), u \in T_x(F^\perp)$.

$$(i) x \in \Gamma(F) : \tilde{\nabla}_x^{F^\perp} u \stackrel{\Delta}{=} P^\perp(x, u)$$

$$(ii) x \in \Gamma(F^\perp) : \tilde{\nabla}_x^{F^\perp} u = \nabla_x^{F^\perp} u$$

$\tilde{\nabla}^{F^\perp}$ Bott
connection

[Lemma 1.6 $\forall X, Y \in \mathcal{P}(F) \quad \tilde{R}^{F^\perp}(X, Y) = 0$]

So $\tilde{R}^{F^\perp} \in \mathcal{P}(F^{\perp, *}) \wedge \mathcal{N}^*(M, \text{End}(F^\perp))$

Then $\forall k \leq R, \quad P_{ij}(F^\perp, \tilde{\nabla}^{F^\perp}) \in \mathcal{P}(\Lambda^{2i_j}(F^{\perp, *})) \wedge \mathcal{N}^*(M)$

thus $P_{i_1}(F^\perp, \tilde{\nabla}^{F^\perp}) \cdots P_{i_k}(F^\perp, \tilde{\nabla}^{F^\perp})$
 $\in \mathcal{P}(\Lambda^{2(i_1 + \dots + i_k)}(F^{\perp, *})) \wedge \mathcal{N}^*(M)$
 $= 0$

Then (*) follows from Chern-Weil Thm ~~#~~

$g^{TM, \varepsilon} = g^F \oplus \frac{1}{\varepsilon} g^{F^\perp}$ w.r.t. $g^{TM, \varepsilon}$ one has $\frac{\nabla^{TM, \varepsilon}}{\nabla^F \varepsilon, \nabla^{F^\perp} \varepsilon}$

$\varepsilon \rightarrow 0$ adiabatic limit

Thm 1.4 $\forall X \in \mathcal{P}(F) \quad \lim_{\varepsilon \rightarrow 0} \nabla_X^{F^\perp, \varepsilon} = \tilde{\nabla}_X^{F^\perp}$

(pf omitted here)

1.6 Odd-dim Chern-Weil Theory

$g: M \rightarrow GL(N, \mathbb{C})$ is a linear map

$\mathbb{C}^N|_M$ is the trivial rank-N complex bundle

d is the trivial connection on $\mathbb{C}^N|_M$

$$g^{-1}dg \in \Omega^1(M, \text{End}(\mathbb{C}^N|_M))$$

If n is even, $\text{tr}[(g^{-1}dg)^n] = \frac{1}{2} \text{tr}[(g^{-1}dg)^{n-1} \cdot g^{-1}dg] = 0$

$$gg^{-1} = 1 \Rightarrow dg^{-1} = -g^{-1}(dg)g^{-1}$$

$$\begin{aligned} \text{If } n \text{ is odd, } d\text{tr}[(g^{-1}dg)^n] &= n \text{tr}[d(g^{-1}dg)(g^{-1}dg)^{n-1}] \\ &= -n \text{tr}[(g^{-1}dg)^{n+1}] = 0 \end{aligned}$$

Lemma 1.7 $g_t: M \rightarrow GL(N, \mathbb{C})$ ($t \in [0, 1]$) . then for n odd

$$\frac{\partial}{\partial t} \text{tr}[(g_t^{-1}dg_t)^n] = nd \text{tr}[g_t^{-1} \frac{\partial g_t}{\partial t} (g_t^{-1}dg_t)^{n-1}]$$

$$\begin{aligned} \text{Pf } \frac{\partial}{\partial t}(g_t^{-1}dg_t) &= -g_t^{-1} \frac{\partial g_t}{\partial t} g_t^{-1}dg_t + \underbrace{g_t^{-1}d \frac{\partial g_t}{\partial t}}_{d(g_t^{-1} \frac{\partial g_t}{\partial t}) + (g_t^{-1}dg_t)} \\ &\quad (g_t^{-1} \frac{\partial g_t}{\partial t}) \end{aligned}$$

$$d(g_t^{-1}dg_t) = d(g_t^{-1}dg_t)g_t^{-1}dg_t - g_t^{-1}dg_t \cdot d(g_t^{-1}dg_t) = 0$$

$$\Rightarrow \forall k \text{ even } d(g_t^{-1}dg_t)^k = 0$$

$$\begin{aligned}
 \text{Thus } & \frac{\partial}{\partial t} \operatorname{tr} [(g_t^{-1} dg_t)^n] \\
 &= n \operatorname{tr} \left[\frac{\partial}{\partial t} (g_t^{-1} dg_t) (g_t^{-1} dg_t)^{n-1} \right] \\
 &= n \operatorname{tr} \left[[g_t^{-1} dg_t, g_t^{-1} \frac{\partial g_t}{\partial t}] (g_t^{-1} dg_t)^{n-1} \right] + n \operatorname{tr} \left[d(g_t^{-1} \frac{\partial g_t}{\partial t}) (g_t^{-1} dg_t)^{n-1} \right] \\
 &= n \operatorname{tr} \left[[g_t^{-1} dg_t, g_t^{-1} \frac{\partial g_t}{\partial t} (g_t^{-1} dg_t)^{n-1}] \right] + n \operatorname{tr} \left[d(g_t^{-1} \frac{\partial g_t}{\partial t} (g_t^{-1} dg_t)^{n-1}) \right] \\
 &= n d \operatorname{tr} \left[g_t^{-1} \frac{\partial g_t}{\partial t} (g_t^{-1} dg_t)^{n-1} \right]
 \end{aligned}
 \quad \#.$$

Cor 1.1. $f, g : M \rightarrow \operatorname{GL}(N, \mathbb{C})$, then $\forall n \text{ odd. } \exists w_n \in \mathbb{R}^{n-1}(M)$
st $\operatorname{tr} [(fg)^{-1} d(fg)]^n = \operatorname{tr} [(f^{-1} df)^n] + \operatorname{tr} [(g^{-1} dg)^n] + dw_n$

$$\text{pf. } C_{IM}^{2N} = C_{IM}^N \oplus C_{IM}^N$$

$$u \in [0, \frac{\pi}{2}] \quad h(u) : M \rightarrow \operatorname{GL}(2N, \mathbb{C})$$

$$h(u) = \begin{pmatrix} f & 0 \\ 0 & 1 \end{pmatrix} \begin{pmatrix} \cos u & \sin u \\ -\sin u & \cos u \end{pmatrix} \begin{pmatrix} 1 & 0 \\ 0 & g \end{pmatrix} \begin{pmatrix} \cos u & -\sin u \\ \sin u & \cos u \end{pmatrix}$$

$h(u)$ gives a deformation from $(fg, 1)$ to (fg)

then use Lemma 1.7

#.

Cor 1.2 $g \in \Gamma(\operatorname{Aut}(C_{IM}^N))$ d' is another trivial connection

then $\forall n \text{ odd. } \exists w_n \in \mathbb{R}^{n-1}(M)$ st.

$$\operatorname{tr} [(g^{-1} dg)^n] = \operatorname{tr} [(g^{-1} d' g)^n] + dw_n$$

$$\text{Pf. } d' = A^{-1} d A$$

$$g^{-1} d' g = g^{-1} d' g - d'$$

$$= g^{-1} A^{-1} d A g - A^{-1} d A$$

$$\begin{aligned}
 &= A^{-1} (A g^{-1} A^{-1} d \cdot A g A^{-1} - d) A \\
 &= A^{-1} \left((A g A^{-1})^{-1} d (A g A^{-1}) \right) A
 \end{aligned}$$

then $\exists w_n \in \mathcal{N}^{n-1}(M)$. s.t.

$$\begin{aligned}
 \text{tr}[(g^{-1}dg)^n] &= \text{tr}\left[(A^{-1}((A g A^{-1})^{-1} d (A g A^{-1})) A)^n \right] \\
 &\stackrel{\text{Cor 1}}{=} \text{tr}\left[(AdA^{-1})^n \right] + \text{tr}[(g^{-1}dg)^n] + \text{tr}[(A^{-1}dA)^n] \\
 &= \text{tr}[(g^{-1}dg)^n] - dw_n \quad \#.
 \end{aligned}$$

For n odd. closed form $\left(\frac{1}{2\pi\sqrt{-1}}\right)^{\frac{n+1}{2}} \text{tr}[(g^{-1}dg)^n]$

is the n-th chern form (w.r.t. g, d)
denoted $c_n(g, d)$

chern class $c_n([g])$.

odd chern characteristic form

$$ch(g, d) = \sum_{n=0}^{\infty} \frac{n!}{(2n+1)!} c_{2n+1}(g, d)$$

Chapter 2 Bott's Formula

§5 Duistermaat-Heckman's Formula

2.1 Berline-Vergne Localize Formula

M : even-dim closed, equipped with a S^1 -action
a S^1 -invariant metric g^{TM}

S^1 acts on $C^\infty(M)$ naturally: $(g \cdot f)(x) = f(x \cdot g)$ $\begin{pmatrix} x \in M \\ g \in S^1 \\ f \in C^\infty(M) \end{pmatrix}$

$t \in \text{Lie}(S^1)$, define $K \in \mathcal{P}(TM)$ as

$$(Kf)(x) = \left. \frac{d}{d\epsilon} f(x \exp(\epsilon t)) \right|_{\epsilon=0} \quad \begin{pmatrix} x \in M \\ f \in C^\infty(M) \end{pmatrix}$$

K is a Killing field \Rightarrow $\begin{cases} \langle \nabla_X^{TM} K, Y \rangle + \langle X, \nabla_Y^{TM} K \rangle = 0 \\ K(X, Y) = \langle L_K X, Y \rangle + \langle X, L_K Y \rangle \\ L_K = d + i_k + i_{kd} \text{ (Cartan)} \end{cases}$

$$\mathcal{N}_K^*(M) = \{ \omega \in \mathcal{N}^*(M) : L_K \omega = 0 \}$$

$$d_K = d + i_k : \mathcal{N}^*(M) \rightarrow \mathcal{N}^*(M)$$

$$d_K^2 = d_K + i_{kd} = L_K \quad \Rightarrow d_K|_{\mathcal{N}_K^*(M)} = 0$$

$$\Rightarrow S^1\text{-equivariant cohomology: } H_K^*(M) = \frac{\ker(d_K|_{\mathcal{N}_K^*(M)})}{\text{Im}(d_K|_{\mathcal{N}_K^*(M)})}$$

Propz. 1 If k has no zero on M , then for any dk -closed form $\omega \int_M \omega = 0$

Pf. $\theta \in \Omega^*(M)$ defined as $i_X \theta = \langle X, k \rangle \forall X \in T(M)$
 $L_k \theta = 0 \Rightarrow (d + i_k) \theta$ is dk -closed

[Lemma 2.1] $\forall T \geq 0 \quad \omega \in \Omega_F^*(M)$ is dk -closed.

$$\int_M \omega = \int_M \omega \exp(-T dk \theta)$$

Since $\exp(-T dk \theta) = \frac{dk(dk \theta)^{-1}}{1} = dk \left(\sum_{i=1}^{\dim M} \frac{(-1)^i}{i!} T^i \theta \wedge (dk \theta)^{i-1} \right)$

$$\begin{aligned} & \Rightarrow \int_M \omega \exp(-T dk \theta) - \int_M \omega \\ &= (-1)^{\deg \omega} \int_M dk \left(\omega \sum_{i=1}^{\dim M} \frac{(-1)^i}{i!} T^i \theta \wedge (dk \theta)^{i-1} \right) = 0 \end{aligned}$$

$$dk \theta = d\theta + i_k \theta = d\theta + |k|^2$$

$$\Rightarrow \int_M \omega \exp(-T dk \theta) = \int_M \omega \exp(-T |k|^2) \sum_{i=1}^{\dim M} \frac{(-1)^i}{i!} T^i (d\theta)^i$$

Since $|k| \geq \delta$ let $T \rightarrow \infty$ use Lemma 2.1. #

Now $\forall p \in \text{zero}(k)$. take normal coordinates

(x^1, \dots, x^{2l}) at p ($l = \frac{1}{2} \dim M$)

$$g^{TM} = (dx^1)^2 + \dots + (dx^{2l})^2$$

$$K = \lambda_1 \left(x^2 \frac{\partial}{\partial x^1} - x^1 \frac{\partial}{\partial x^2} \right) + \dots + \lambda_l \left(x^{2l} \frac{\partial}{\partial x^{2l-1}} - x^{2l-1} \frac{\partial}{\partial x^{2l}} \right)$$

$$\lambda(p) = \lambda_1 \dots \lambda_l$$

Thm 2.1 (Berline - Vergne).

\forall dK-closed form $\omega \in \Omega^*(M)$.

$$\int_M \omega = (2\pi)^{2k} \sum_{P \in \text{Zero}(K)} \frac{\omega^{[0]}(\varphi)}{\lambda(P)}$$

Pf. $\int_M \omega = \sum_{P \in \text{Zero}(K)} \int_{U_P} \omega \exp(-T d_K \theta)$

in Up. $\theta = \lambda_1(x^2 dx^1 - x^1 dx^2) + \dots + \lambda_\ell(x^2 dx^{2\ell-1} - x^{2\ell-1} dx^{2\ell})$

$$d\theta = -2(\lambda_1 dx^1 \wedge dx^2 + \dots + \lambda_\ell dx^{2\ell-1} \wedge dx^{2\ell})$$

$$|K|^2 = \lambda_1^2((x^1)^2 + (x^2)^2) + \dots + \lambda_\ell^2((x^{2\ell-1})^2 + (x^{2\ell})^2)$$

$$\int_{U_P} \omega \exp(-T d_K \theta) = \sum_{i=0}^k \frac{(-1)^i}{i!} \int_{U_P} \omega^{[2\ell-2i]} \exp(-T |K|^2) T^i (d\theta)^i$$

$$x = (x^1, \dots, x^{2\ell}) \rightarrow \sqrt{T} x = (\sqrt{T} x^1, \dots, \sqrt{T} x^{2\ell})$$

$$\begin{aligned} \text{If } 0 \leq i \leq k-1, \quad T \nearrow \infty &\Rightarrow \int_{U_P} \omega^{[2\ell-2i]} \exp(-T |K|^2) T^i (d\theta)^i \\ &= \int_{\sqrt{T} U_P} \left(\frac{1}{\sqrt{T}} \right)^{k-i} \omega^{[2\ell-2i]} \left(\frac{x}{\sqrt{T}} \right) \exp(-|K|^2) \frac{(d\theta)^i}{(d\theta)^i} \\ &\rightarrow 0 \end{aligned}$$

$$\text{if } i=k: \quad T \nearrow \infty \Rightarrow \frac{(-1)^k}{k!} \int_{U_P} \omega^{[2\ell-2k]} \exp(-T |K|^2) T^k (d\theta)^k$$

$$\begin{aligned} &= \int_{\sqrt{T} U_P} \omega^{[0]} \left(\frac{x}{\sqrt{T}} \right) \exp \left(- \left(\lambda_1^2 ((x^1)^2 + (x^2)^2) + \dots + \lambda_\ell^2 ((x^{2\ell-1})^2 + (x^{2\ell})^2) \right) \right) \\ &\quad \cdot 2^\ell \lambda_1 \cdots \lambda_\ell (dx^1 \cdots dx^{2\ell}) \\ &\rightarrow (2\pi)^\ell \frac{\omega^{[0]}}{\lambda_1 \cdots \lambda_\ell}. \end{aligned}$$

2.2 Bott's Formula

R^M is the curvature of Levi-Civita connection ∇^M
 i_1, \dots, i_k are even.

$$\forall p \in \text{Zero}(K) \quad \lambda^{i_1}(p) = \lambda_1^{i_1} + \dots + \lambda_k^{i_k}$$

Thm 2.2 If $i_1 + \dots + i_k = l$.

$$\int_M \text{tr}[(R^M)^{i_1}] \cdots \text{tr}[(R^M)^{i_k}] = (2\pi)^l \sum_{p \in \text{Zero}(K)} \frac{\lambda_1^{i_1}(p) \cdots \lambda_k^{i_k}(p)}{\lambda(p)}$$

if $i_1 + \dots + i_k < l$ then $\sum_{p \in \text{Zero}(K)} \cdots = 0$.

2.3 Duistermaat - Heckman Formula

M is equipped with a symplectic form $\omega \in \Lambda^2(M)$
 and the S^1 -action preserves ω .

S^1 -action is a Hamilton-action: $\exists \mu \in C^\infty(M)$ s.t. $d\mu = i_K \omega$

$$\text{Thm 2.3. } \int_M \exp(\int_1 \mu) \frac{\omega^k}{(2\pi)^k k!} = (\int_1)^k \sum_{p \in \text{Zero}(K)} \frac{\exp(\int_1 \mu(p))}{\lambda(p)}$$

Pf. $d\mu = i_K \omega \Rightarrow (d + i_K)(\omega - \mu) = 0$

thus $\exp(\int_1 \mu - \int_1 \omega)$ is d_K -closed.

$$\stackrel{2.1}{\Rightarrow} \int_M \exp(\int_1 \mu - \int_1 \omega) = (2\pi)^l \sum_{p \in \text{Zero}(K)} \frac{\exp(\int_1 \mu(p))}{\lambda(p)} \#$$

Chap3 Gauss-Bonnet-Chern Thm

3.1 Berezin Integration

Firstly $E = \mathbb{R}^m$, regard it as a bundle on a single point

$$x = (x^1, \dots, x^m) \quad U(x) \triangleq e^{-\frac{|x|^2}{2}} dx^1 \wedge \dots \wedge dx^m$$

$$\Rightarrow (\frac{1}{2\pi})^{\frac{m}{2}} \int_E U = 1$$

Now define Berezin integration on E as

$$\int^B : \Lambda^*(E) \rightarrow \mathbb{R}$$

$$\omega \mapsto \langle \omega, dx^1 \wedge \dots \wedge dx^m \rangle$$

Now lift $\Lambda^*(E)$ to a bundle on E .

Then extend \int^B to $\Lambda^*(E, \Lambda^*(E))$

$$\int^B : \alpha \wedge \beta \in \Lambda^*(E, \Lambda^*(E)) \mapsto \alpha \int^B \beta \in \Lambda^*(E)$$

$$(\alpha \in \Lambda^*(E), \beta \in \Gamma(\Lambda^*(E)))$$

$$\text{Prop 3.1} \quad U(x) = (-1)^{\frac{m(m+1)}{2}} \int^B e^{\frac{-|x|^2}{2}} -dx \quad x \in \Lambda^*(E)$$

$$\text{Pf. } (-1)^{\frac{m(m+1)}{2}} \int^B e^{-dx} = (-1)^{\frac{m(m+1)}{2}} \int^B \prod_{k=1}^m (1 - dx^k \wedge e_k)$$

$$= dx^1 \wedge \dots \wedge dx^m$$

#

Now E is the m -rank Euclidean bundle on manifold M
 extend \int^B to $\int^B: \Omega^*(M, \Lambda^*(E)) \rightarrow \Omega^*(M)$

∇^E is an Euclidean connection on E (∇^E preserves g^E)

One can extend ∇^E to ∇ on $\Omega^*(M, \Lambda^*(E))$

Prop 3.2 $\forall \alpha \in \Omega^*(M, \Lambda^*(E)). \quad d\int^B \alpha = \int^B \nabla \alpha.$

Pf. $e_1 \dots e_m$ is an orthonormal basis of E

$$\text{WLOG} \quad \alpha = \omega \wedge e_1 \wedge \dots \wedge e_m \quad \omega \in \Omega^*(M)$$

$$\begin{aligned} \nabla \alpha &= (d\omega) \wedge e_1 \wedge \dots \wedge e_m + (-1)^{\deg \omega} \omega \wedge \nabla(e_1 \wedge \dots \wedge e_m) \\ &= (d\omega) \wedge e_1 \wedge \dots \wedge e_m \end{aligned}$$

#

3.2 Thom form of Mathai-Quillen

M closed, $P: E \rightarrow M$ m -rank orientable bundle

∇^E can be lifted to P^*E and induce a derivation
 ∇ on $\Omega^*(E, \Lambda^*(P^*E))$.

$$\text{By 3.2. } d\int^B \alpha = \int^B (\nabla + i_S) \alpha \quad \alpha \in \Omega^*(E, \Lambda^*(P^*E)) \\ S \in \Gamma(E, P^*E)$$

$$A \in \underbrace{\text{SO}(E)}_{\text{skew self-adjoint}} \mapsto \sum_{i < j} \langle Ae_i, e_j \rangle e_i \wedge e_j \in \Lambda^2(E)$$

$$\text{Lemma 1.1} \quad A = \frac{|x|^2}{2} + \nabla x - P^*R^E \in \Omega^*(E, \Lambda^*(P^*E)) \\ (\nabla + i_A) A = 0$$

$$\text{Then define} \quad U = (-1)^{\frac{m(m+1)}{2}} \int^B e^{-A}$$

Prop 3.3 U is a closed m -form on E , and

$$(\frac{1}{2\pi})^{\frac{m}{2}} \int_{E/M} U = 1$$

Thus U is the Thom form

3.3 Transgression Formula

$$A = \frac{|x|^2}{2} + \nabla x \cdot P^* R E \Rightarrow A_t = \frac{t^2 |x|^2}{2} + t \nabla x \cdot P^* R E$$

$$U = (-1)^{\frac{m(m+1)}{2}} \int^B e^{-A} \Rightarrow U_t = (-1)^{\frac{m(m+1)}{2}} \int^B e^{-A_t}$$

Prop 3.4 (Transgression formula)

$$\frac{dU_t}{dt} = -(-1)^{\frac{m(m+1)}{2}} d \int^B (x e^{-A_t})$$

Pf $\frac{dA_t}{dt} = t |x|^2 + \nabla x = (\nabla + t i_x) x$

$$(\nabla + t i_x) A_t = 0.$$

$$\begin{aligned} \Rightarrow \frac{d}{dt} e^{-A_t} &= - \frac{dA_t}{dt} e^{-A_t} \\ &= -(\nabla + t i_x) (x e^{-A_t}) \end{aligned}$$

$$\begin{aligned} \Rightarrow \frac{dU_t}{dt} &= -(-1)^{\frac{m(m+1)}{2}} \int^B (\nabla + t i_x) (x e^{-A_t}) \\ &= -(-1)^{\frac{m(m+1)}{2}} d \int^B (x e^{-A_t}) \end{aligned}$$

#

3.4 Euler Form Euler Class

Real bundle E with rank $m=2n$.

$v \in \Gamma(E)$ then $v^* u$ is a $2n$ -dim closed form on M

$$\text{with } v^* u = (-1)^n \int^B e^{-(\frac{|v|^2}{2} + \nabla^E v \cdot R^E)} \quad (3.3)$$

If let $v=0 \Rightarrow$ we get Euler form (w.r.t. E, g^E, ∇^E)

$$e(E, \nabla^E) = \left(\frac{-1}{2\pi}\right)^n \text{Pf}(R^E)$$

$$= \left(\frac{-1}{2\pi}\right)^n \int^B \exp(R^E)$$

e_1, \dots, e_{2n} is an orthonormal basis of E

$$\Omega_{i,j} \stackrel{\text{def}}{=} g^E(R^E e_i, e_j) = \langle R^E e_i, e_j \rangle \in \Lambda^2(M)$$

$$\Rightarrow R^E = \frac{1}{2} \sum_{i,j=1}^{2n} \Omega_{i,j} e_i \wedge e_j \in \Lambda^1(M, \Lambda^2(E))$$

$$\text{Pf}(R^E) = \int^B \exp\left(\frac{1}{2} \sum_{i,j=1}^{2n} \Omega_{i,j} e_i \wedge e_j\right)$$

$$= \frac{1}{\sum n!} \int^B \left(\sum_{i,j=1}^{2n} \Omega_{i,j} e_i \wedge e_j \right)^n$$

$$= \frac{1}{\sum n!} \sum_{i_1, \dots, i_{2n}} \epsilon_{i_1 \dots i_{2n}} \Omega_{i_1, i_2} \dots \Omega_{i_{2n}, i_{2n}}$$

Prop 3.5 (g^E, ∇^E, R^E) . then $\exists \omega \in \Lambda^{2n-1}(M)$

$$\text{s.t. } \text{Pf}(R^E) - \text{Pf}(\tilde{R}^E) = d\omega$$

(pf Later)

Thus one can attain a class · Euler class $e(E)$

3.5 Proof of Gauss-Bonnet-Chern Thm

(M, g^{TM}) : $2n$ -dim oriented closed Riemannian manifold
 ∇^{TM} : Levi-Civita connection R^{TM}

Thm 3.1 (Gauss-Bonnet-Chern)

$$\chi(M) = \left(-\frac{1}{2\pi}\right)^n \int_M Pf(R^{TM})$$

Pf $\in VT^\infty(TM)$ and is non-trivial.

$\forall p \in M$, take up and coordinates

$$y = (y^1, \dots, y^{2n})$$

$$y(p) = (0, \dots, 0)$$

$$V(y) = y A_p dy + O(|y|^2)$$

$$\partial y = \left(\frac{\partial}{\partial y^1}, \dots, \frac{\partial}{\partial y^{2n}} \right)^\top$$

A_p : $2n \times 2n$ nonsingular matrix
 (independent of y)

$$\begin{aligned} & \left(-\frac{1}{2\pi}\right)^n \int_M Pf(R^{TM}) \\ &= \left(-\frac{1}{2\pi}\right)^n \int_M \int_B e^{-\left(\frac{t^2|v|^2}{2} + t \nabla^{TM} v - R^{TM}\right)} \end{aligned}$$

Adjust g^{TM} to $g^{TM} = (dy^1)^2 + \dots + (dy^{2n})^2$

$$\Rightarrow \text{RHS} = \left(-\frac{1}{2\pi}\right)^n \sum_{p \in \text{zero}(V)} \int_U \int_B e^{-\left(\frac{t^2|v|^2}{2} + t \nabla^{TM} v - R^{TM}\right)}$$

$$+ \left(-\frac{1}{2\pi}\right)^n \int_M \bigcup_p \int_B \underbrace{e^{-\left(\frac{t^2|v|^2}{2} + t \nabla^{TM} v - R^{TM}\right)}}_{t \rightarrow \infty}$$

$$= \left(-\frac{1}{2\pi}\right)^n \int_U \int_B e^{-\left(\frac{(t^2|y|A_p|^2)}{2} + t \det(A_p) dy\right)}$$

$$= t^{2n} \det(A_p) \left(-\frac{1}{2\pi}\right)^n \int_U e^{-\frac{t^2|y|A_p|^2}{2}} dy^1 \wedge \dots \wedge dy^{2n}$$

$\rightarrow \text{sign}(\det(A_p))$ Then use Hopf-index Thm. #27

3.6 Review Gauss-Bonnet-Chern Thm

V is a m -dim real Euclid space wth metric g^V

$$\forall v \in V \quad v^*(x) = g^V(v, x) \quad v^* \in V^*$$

Define Clifford-action on $\Lambda^*(V^*)$

$$c(v) = v^* \wedge -i_v \quad \hat{c}(v) = v^* \wedge +i_v$$

$$\forall v, v' \in V \quad [i_{v'}, v^* \wedge] = i_{v'} \cdot v^* \wedge + v^* \wedge i_{v'} = g^V(v, v')$$

Lemma 3.2

$$\begin{cases} c(v)c(v') + c(v')c(v) = -2g^V(v, v') \\ \hat{c}(v)\hat{c}(v') + \hat{c}(v')\hat{c}(v) = 2g^V(v, v') \\ c(v)\hat{c}(v') + \hat{c}(v')c(v) = 0. \end{cases}$$

Lemma 3.3 $\{e_1, \dots, e_m\}$ is an orthonormal basis of V

then $c(e_i)$ $\hat{c}(e_i)$ ($i=1, \dots, m$) generates $\text{End}(\Lambda^*(V^*))$

Then the super structure of \mathbb{Z}_2 -grading of $\Lambda^*(V^*)$

$$\text{is } \tilde{\tau} = \hat{c}(e_1)c(e_1) \cdots \hat{c}(e_m)c(e_m)$$

(independent of $\{e_1, \dots, e_m\}$)

$$\text{Now } \dim V = 2n \quad \tau = (\tilde{\tau})^n c(e_1) \cdots c(e_{2n})$$

$$\tau^2 = 1$$

τ is the super structure of $\Lambda_C^*(V^*)$

$$\Lambda_C^*(V^*) = \Lambda_+(V^*) \oplus \Lambda_-(V^*) \quad : \underbrace{\text{Signature grading}}$$

and one has $\begin{cases} c(e)_I^J = -\bar{\tau} c(e) & \bar{c}(e)_I^J = -\bar{\tau} \bar{c}(e) \\ c(e)_J^I = -\tau c(e) & \bar{c}(e)_J^I = \tau \bar{c}(e) \end{cases}$

Lemma 3.4 In $\Lambda^*(V^*)$ $\text{tr}[c(e_I) \bar{c}(e_J)] = \begin{cases} 2^{d_m} & I=J=\emptyset \\ 0 & \text{other} \end{cases}$

Cor 3.1 (i) $\dim V = m$. In $\Lambda^*(V^*)$ $\frac{m(m+1)}{2}$ $\sum_{I=J=\emptyset}^{(-1)^{|I|}}$ $I=J=\emptyset$
 $\text{str}[c(e_I) \bar{c}(e_J)] = \begin{cases} (-1)^{|I|} & I=J=\emptyset \\ 0 & \text{other} \end{cases}$

(ii) $\dim V = 2m$ In $\Lambda_C^*(V^*)$
 $\text{str}[c(e_I) \bar{c}(e_J)] = \begin{cases} (-1)^{|I|} 2^{2n} & I=N_{2n}, J=\emptyset \\ 0 & \text{other} \end{cases}$

Now $E \rightarrow M$: rank $2n$ real bundle

similarly one can give the grading on $\Lambda_C^*(E^*)$

$\nabla^E \xrightarrow{\text{lift}} \nabla^{\Lambda_C^*(E^*)}$ $\bar{\omega} = (\bar{\omega}_{ij})$ connection matrix
 $\bar{\nabla}^E e_i = \bar{\omega}_{ij} \otimes e_j$ $\bar{\omega}_{ij} = -\bar{\omega}_{ji}$

then $\nabla^{\Lambda_C^*(E^*)} = d - \frac{1}{4} \sum_{i,j=1}^{2n} \bar{\omega}_{ij} (\bar{c}(e_i) + c(e_i)) (\bar{c}(e_j) - c(e_j))$

$$= d + \frac{1}{4} \sum_{i,j=1}^{2n} \bar{\omega}_{ij} (c(e_i) \bar{c}(e_j) - \bar{c}(e_i) c(e_j))$$

$$\forall \omega \in \mathcal{P}(\Lambda_{\mathbb{C}}^*(E^*)) \quad x \in T(M) \quad e \in T(E)$$

$$[\nabla_X^{\Lambda_{\mathbb{C}}^*(E^*)}, (e^* \wedge \omega)] = (\nabla_X^{E^*} e^*) \wedge \omega + e^* \wedge \nabla_X^{\Lambda_{\mathbb{C}}^*(E^*)} \omega$$

$$\Rightarrow [\nabla_X^{\Lambda_{\mathbb{C}}^*(E^*)}, e^* \wedge] \omega = (\nabla_X^{E^*} e^*) \wedge \omega = (\nabla_X^E e)^* \wedge \omega \quad \textcircled{1}$$

$$\forall e' \in T(E). \quad (\nabla_X^{E^*} e^*)(e') = X(e^*(e')) - e^*(\nabla_X^E e')$$

$$= Xg^E(e, e') - g^E(e, \nabla_X^E e')$$

$$= g^E(\nabla_X^E e, e') = (\nabla_X^E e)^*(e')$$

Also one can check

$$[\nabla_X^{\Lambda_{\mathbb{C}}^*(E^*)}, ie](\eta \wedge \omega) = (\nabla_X^{E^*}(ie)\eta) \wedge \omega + (-1)^{k-1} \eta \wedge ([\nabla_X^{E^*}, ie]\omega)$$

$$\forall \eta \in \mathcal{P}(E^*) \quad [\nabla_X^{\Lambda_{\mathbb{C}}^*(E^*)}, ie]\eta = \nabla_X^{E^*}(ie\eta) - ie(\nabla_X^{E^*}\eta)$$

$$= X(\eta(e)) - ie(\nabla_X^{E^*}\eta)$$

$$= (\nabla_X^{E^*}\eta)(e) + \eta(\nabla_X^E e) - (\nabla_X^{E^*}\eta)(e)$$

$$= \eta(\nabla_X^E e) = i_{\nabla_X^E e}\eta$$

$$\Rightarrow [\nabla_X^{\Lambda_{\mathbb{C}}^*(E^*)}, ie] = i_{\nabla_X^E e} \quad \textcircled{2}$$

$$\textcircled{1} + \textcircled{2} \Rightarrow [\nabla_X^{\Lambda_{\mathbb{C}}^*(E^*)}, (ce)] = c(\nabla_X^E e)$$

$$[\nabla_X^{\Lambda_{\mathbb{C}}^*(E^*)}, \bar{c}(e)] = \bar{c}(\nabla_X^E e)$$

$$\Rightarrow [\nabla_X^{\Lambda_{\mathbb{C}}^*(E^*)}, \tau] = 0.$$

Thus $\nabla^{\Lambda_{\mathbb{C}}^*(E^*)}$ is a super connection on

$$\Lambda_{\mathbb{C}}^*(E^*) = \Lambda_+(E^*) \oplus \Lambda_-(E^*)$$

$$\begin{aligned}
& \text{ch}(\Lambda_C^*(E^*), \nabla^{\Lambda_C^*(E^*)}) = \text{str} [\exp(\frac{E}{2\pi} R^{\Lambda_C^*(E^*)})] \\
R^{\Lambda_C^*(E^*)} &= -\frac{1}{4} \sum_{i,j=1}^{2n} \mathcal{R}_{ij} (\hat{c}(e_i) + c(e_i)) (\hat{c}(e_j) - c(e_j)) \\
&= \frac{1}{4} \sum_{i,j=1}^{2n} \mathcal{R}_{ij} (c(e_i)c(e_j) - \hat{c}(e_i)\hat{c}(e_j)) \\
\Rightarrow \text{ch}(\Lambda_C^*(E^*), \nabla^{\Lambda_C^*(E^*)}) &= \frac{1}{z^n n!} \left(\frac{E}{2\pi} \right)^n \text{str} \left[\left(\sum_{i,j=1}^{2n} \mathcal{R}_{ij} c(e_i)c(e_j) \right) \right] \\
&= \frac{1}{(2\pi)^n n!} \sum_{i_1, \dots, i_{2n}} \epsilon_{i_1 \dots i_{2n}} \mathcal{R}_{i_1 i_2} \dots \mathcal{R}_{i_{2n-1} i_{2n}} \text{str}[c(e_1) \dots c(e_{2n})] \\
&= \frac{1}{(2\pi)^n n!} \sum_{i_1, \dots, i_{2n}} \epsilon_{i_1 \dots i_{2n}} \mathcal{R}_{i_1 i_2} \dots \mathcal{R}_{i_{2n-1} i_{2n}} = \frac{1}{\pi^n} \text{Pf}(R^{\hat{c}}) \\
\Rightarrow (-\frac{1}{2\pi})^n \text{Pf}(R^{\hat{c}}) &= (-\frac{1}{2})^n \text{ch}(\Lambda_C^*(E^*), \nabla^{\Lambda_C^*(E^*)})
\end{aligned}$$

Now for $v \in \mathcal{P}(TM)$, $T > 0 \Rightarrow$ super connections

$$A_T = \nabla^{\Lambda_C^*(T^*M)} + T \text{cc} v : \mathcal{N}(M, \Lambda_C^*(T^*M)) \rightarrow \mathcal{N}(M, \Lambda_C^*(T^*M))$$

$$\begin{aligned}
\text{Then again } & (-\frac{1}{2\pi})^n \int_M \text{Pf}(R^{T^*M}) \\
&= (-\frac{E}{4\pi})^n \int_M \text{str} [\exp ((\nabla^{\Lambda_C^*(T^*M)} + T \text{cc} v)^2)] \\
&= (-\frac{E}{4\pi})^n \int_M e^{-T^2 |v|^2} \text{str} [\exp (\nabla^{\Lambda_C^*(T^*M)} + T \text{cc} \nabla^M v)]
\end{aligned}$$

Similarly one can prove Gauss-Bonnet-Chern.

Generally, for ∇^E , there might be no g^E preserving ∇^E
 so the two methods of representing Euler form
 introduced before fail

First, $\gamma \in P(\pi^* E)$: $\gamma(y) = (\pi(y), y) \in \pi^*(E) \quad (y \in E)$

W \tilde{g}^E define Clifford action

$$c(\gamma) = \gamma^* \wedge -i\gamma \quad \pi^* \Lambda^{\text{even/odd}}(E^*) \rightarrow \pi^* \Lambda^{\text{odd/even}}(E^*)$$

$$\gamma^* = (\pi^* g^E)(\gamma, \cdot)$$

$$A_T = \pi^* \nabla^{\Lambda^*(E^*)} + T c(\gamma) \cdot \pi^*(E, \pi^* \Lambda^*(E^*)) \rightarrow \pi^*(E, \pi^* \Lambda^*(E^*))$$

$$A_T^2 = \pi^* R^{\Lambda^*(E^*)} + T [\pi^* \nabla^{\Lambda^*(E^*)}, c(\gamma)] - T^2 |\gamma|^2$$

$$\int_{E/M} \text{str}[\exp(A_T^2)] = \int_{E/M} e^{-T|\gamma|^2} \text{str}[\exp(\pi^* R^{\Lambda^*(E^*)} + T [\pi^* \nabla^{\Lambda^*(E^*)}, c(\gamma)])]$$

$\forall \tilde{g}^E, \tilde{g}^E$ let $\nabla_u^E = (1-u)\nabla^E + u\tilde{g}^E \Rightarrow \nabla_u^{\Lambda^*(E^*)}$ $c_u(\gamma)$
 $g_u^E = (1-u)g^E + ug^{\tilde{g}^E}$ $A_{u,T}$

$$\int_{E/M} \text{str}[\exp(A_{u,T}^2)] - \int_{E/M} \text{str}[\exp(A_{0,T}^2)]$$

$$= \int_0^1 \left\{ \frac{\partial}{\partial u} \int_{E/M} \text{str}[\exp(A_{u,T}^2)] \right\} du$$

$$= d \int_0^1 \left\{ \int_{E/M} \text{str} \left[\frac{\partial A_{u,T}}{\partial u} \exp(A_{u,T}^2) \right] \right\} du$$

Now take ∇^E preserving g^E

$\forall x \in M$ take (e_1, e_2) s.t. $(\nabla^E e_i)(x) = 0$.

$$\int_{E/x} \{ \text{str} [\exp(A_T^2)] \}^{(4n)}$$

$$= \int_{E/x} \left\{ e^{-T^2/2} \text{str} [\exp(\nabla^* R^* L^*(E^*)) + T C(\nabla^* \nabla^E Y)] \right\}^{(4n)}$$

$$= \int_{E/x} e^{-T^2 \sum_{i=1}^{2n} (y^i)^2} \left\{ \text{str} [\exp(-\frac{T}{2} \sum_{i,j}^n R_{ij} (\hat{c}(e_i) \hat{c}(e_j) - \hat{c}(e_j) \hat{c}(e_i)) + T \sum_{i=1}^{2n} dy^i \hat{c}(e_i))] \right\}^{(4n)}$$

$$= \int_{E/x} \frac{(-1)^n}{2^n} e^{-T^2 \sum_{i=1}^{2n} (y^i)^2} \left\{ \text{str} \left[\frac{1}{2^n n!} \left(\sum_{i,j=1}^{2n} R_{ij} \hat{c}(e_i) \hat{c}(e_j) \right)^n \prod_{i=1}^{2n} (1 + T dy^i \hat{c}(e_i)) \right] \right\}^{(4n)}$$

$$= \int_{E/x} \frac{(-1)^n T^{2n}}{2^n} e^{-T^2 \sum_{i=1}^{2n} (y^i)^2} \left\{ \text{str} [\nabla^* \text{Pf}(R^E)(x) \hat{c}(e_1) \dots \hat{c}(e_{2n}) \prod_{i=1}^{2n} dy^i \hat{c}(e_i)] \right\}^{(4n)}$$

$$= \left(\frac{-1}{2}\right)^n \int_{E/x} T^{2n} e^{-T^2 \sum_{i=1}^{2n} (y^i)^2} \nabla^* \text{Pf}(R^E)(x) \wedge dy^1 \wedge \dots \wedge dy^{2n}$$

$$\text{str} [\hat{c}(e_1) \hat{c}(e_2) \dots \hat{c}(e_{2n}) c(e_{2n+1})]$$

$$= (-2\pi)^n \text{Pf}(R^E)(x)$$

$$\Rightarrow (-\frac{1}{2\pi})^{2n} \int_{E/M} \{ \text{str} [\exp(A_T^2)] \}^{(4n)} = (-\frac{1}{2\pi})^n \text{Pf}(R^E)$$

Thm 1.2 (i) $\pi: E \rightarrow M$ $\dim M = 2n$, $\text{rank } R^E = 2n$

$$\forall \nabla^E g^E \quad \forall T > 0 \quad e(E, \nabla^E) = \left(\frac{1}{2\pi}\right)^{2n} \int_{E/M} \{ \text{str} [\exp(A_T^2)] \}^{(4n)}$$

$$(ii) E = TM \quad \exists \chi(M) = \left(\frac{1}{2\pi}\right)^{2n} \int_{TM} \text{str} [\exp(A_T^2)]$$

Then for ∇^E preserving g^E $e(E, \nabla^E) = (-\frac{1}{2\pi})^{2n} \text{Pf}(R^E)$

another ∇^E preserving g^E : $e(E, \nabla^E) - e(E, \nabla^E) = d\omega$

Chapter 4 Poincaré–Hopf Formula

4.1 Weitzenböck Formula

Orthonormal basis $\{e_1 \dots e_n\}$ of TM

$$\text{then } d = \sum_{i=1}^n e^i \wedge \nabla_{e_i} \lrcorner^*(T^*M) : \Omega^*(M) \rightarrow \Omega^*(M)$$

$$\begin{aligned} \Rightarrow \forall \alpha, \beta \in \Omega^*(M) \quad & \int_M (d\alpha \wedge \star \beta + \alpha \wedge \star \sum_{i=1}^n i_{e_i} \nabla_{e_i} \lrcorner^*(T^*M) \beta) \\ &= \int_M \sum_{i=1}^n (e^i \wedge \nabla_{e_i} \lrcorner^*(T^*M) \alpha \wedge \star \beta + e^i \wedge \star \alpha \wedge \nabla_{e_i} \lrcorner^*(T^*M) \beta) \\ &= \int_M \sum_{i=1}^n e^i \wedge \nabla_{e_i} \lrcorner^*(T^*M) (\alpha \wedge \star \beta) \\ &= \int_M d(\alpha \wedge \star \beta) = 0 \\ \Rightarrow d^* &= - \sum_{i=1}^n i_{e_i} \nabla_{e_i} \lrcorner^*(T^*M) \\ d + d^* &= \sum_{i=1}^n c(e_i) \nabla_{e_i} \lrcorner^*(T^*M) : \Omega^*(M) \rightarrow \Omega^*(M) \end{aligned}$$

$$\text{Define } \Delta_0 = \sum_{i=1}^n (\nabla_{e_i} \lrcorner^*(T^*M) \nabla_{e_i} \lrcorner^*(T^*M) - \nabla_{\nabla_{T^*M} e_i} \lrcorner^*(T^*M))$$

is free of choice of $\{e_1 \dots e_n\}$

It is self-adjoint two-order elliptic operator.

called Laplace–Beltrami operator

Thm 4. 1 (Weitzenböck formula)

$$\square = (\mathrm{d} + \mathrm{d}^*)^2 = -\Delta_0 + \sum_{i,j,k,l} R_{ijk} e_i^* \wedge e_k^* \wedge e_j \wedge e_l + \sum_{i,j} \mathrm{Ric}_j e_i^* \wedge e_j$$

Pf. $\square = \sum_{i,j} c(e_i) \nabla_{e_i}^{\Lambda(T^*M)} c(e_j) \nabla_{e_j}^{\Lambda(T^*M)}$

$$\begin{aligned} \text{see P30} &= \sum_{i,j} c(e_i) c(e_j) \nabla_{e_i}^{\Lambda(T^*M)} \nabla_{e_j}^{\Lambda(T^*M)} + \sum_{i,j} c(e_i) c(\nabla_{e_i}^{\Lambda(T^*M)} e_j) \nabla_{e_j}^{\Lambda(T^*M)} \\ &= -\sum_i \left(\nabla_{e_i}^{\Lambda(T^*M)} \right)^2 + \frac{1}{2} \sum_{i,j} c(e_i) c(e_j) [\nabla_{e_i}^{\Lambda(T^*M)}, \nabla_{e_j}^{\Lambda(T^*M)}] \\ &\quad + \sum_{i,j,k} c(e_i) c(e_k) \nabla_{\langle \nabla_{e_i}^{\Lambda(T^*M)} e_j, e_k \rangle e_j}^{\Lambda(T^*M)} = \sum_{i,k} c(e_i) c(e_k) \nabla_{\nabla_{e_i}^{\Lambda(T^*M)} e_k}^{\Lambda(T^*M)} \\ &= -\Delta_0 + \frac{1}{2} \sum_{i,j} c(e_i) c(e_j) R^{\Lambda(T^*M)}(e_i, e_j) \end{aligned}$$

$$\sum_{i,j} c(e_i) c(e_j) R^{\Lambda(T^*M)}(e_i, e_j)$$

$$= \sum_{i,j,k,l} R_{ijk} (e_i^* \wedge e_l^* \wedge e_j \wedge e_k) e_k^* \wedge e_l$$

$$\begin{aligned} &= \sum_{i,j,k,e} R_{ijk} e_i^* \wedge e_j^* \wedge e_k^* \wedge e_l + \sum_{i,j,k,e} R_{ijk} e_i \wedge e_j \wedge e_k^* \wedge e_l \\ &\quad - \sum_{i,j,k,e} R_{ijk} (e_i^* \wedge e_j + e_k^* \wedge e_l) e_k^* \wedge e_l \end{aligned}$$

$$\begin{aligned} &= \frac{1}{2} \left(\sum_{i,j,k} R_{ijk} e_i^* \wedge e_j^* \wedge e_k^* \wedge e_l \right) - \frac{1}{2} \left(\sum_{i,j,k} R_{ijk} e_i \wedge e_j \wedge e_k^* \wedge e_l \right. \\ &\quad \left. - 2 \sum_{i,j,k,e} R_{ijk} e_i^* \wedge e_j \wedge e_k^* \wedge e_l \right) \end{aligned}$$

Bianchi:

$$= -2 \sum_{i,j,k,e} e_i^* \wedge e_j \wedge e_k^* \wedge e_l$$

$$= 2 \sum_{i,j,k,e} R_{ijk} e_i^* \wedge e_k^* \wedge e_j \wedge e_l - \sum_{i,k,e} R_{ik} e_i^* \wedge e_k^* \wedge e_l$$

$$= 2 \sum_{i,j,k,e} R_{ijk} e_i^* \wedge e_k^* \wedge e_j \wedge e_l + \sum_{i,j} \mathrm{Ric}_j e_i^* \wedge e_l$$

$$\text{Cor 4.2 On } \mathcal{N}(M) \quad \square = -\Delta_0^{\Lambda^*(TM)} + \sum_{i,j} \text{Ric}_{ij} e_i^* \wedge e_j$$

Thm 4.3 (Lichnerowicz Formula)

$$\square = -\Delta_0^{\Lambda^*(TM)} + \frac{1}{8} \sum_{i,j,k,l} R_{ijkl} c(e_i) c(e_j) \hat{c}(e_k) \hat{c}(e_l) + \frac{k_m}{4}$$

$$\begin{aligned} \text{Pf. } R^{\Lambda^*(TM)}(e_i, e_j) &= \sum_{k,l} R_{ijke} e_k^* \wedge e_l \\ &= \frac{1}{4} \sum_{k,l} R_{ijkl} (c(e_k) \hat{c}(e_l) - c(e_k) c(e_l)) \\ \Rightarrow \square &= -\Delta_0^{\Lambda^*(TM)} + \frac{1}{8} \sum_{i,j,k,l} R_{ijkl} c(e_i) c(e_j) \hat{c}(e_k) \hat{c}(e_l) \\ &\quad - \frac{1}{8} \sum_{i,j,k,l} R_{ijke} c(e_i) c(e_j) c(e_k) c(e_l) \end{aligned}$$

Using Bianchi's identity one can simplify

$$R_{ijke} c(e_i) c(e_j) c(e_k) c(e_l)$$

$$\begin{aligned} &= -R_{jkl|i} c(e_j) c(e_k) c(e_l) c(e_i) - R_{kij|l} c(e_k) c(e_l) c(e_j) c(e_i) \\ &\quad - 2R_{kil|j} c(e_k) c(e_l) + 2R_{kij|l} c(e_i) c(e_l) + 2R_{ijl|k} c(e_i) c(e_l) \end{aligned}$$

$$3R_{ijke} c(e_i) c(e_j) c(e_k) c(e_l)$$

$$= 2R_{ikjl} c(e_k) c(e_l) + 2R_{ijlk} c(e_j) c(e_l) + 2R_{kijl} c(e_i) c(e_l)$$

$$= 6R_{ikjl} c(e_k) c(e_l)$$

$$= 3R_{ikjl} [c(e_k) c(e_l) + c(e_l) c(e_k)]$$

$$= -6R_{ijij} = -6k_m$$

4.2 Poincaré-Hopf Index Theorem

$$v \in \Gamma^{\infty}(TM) \quad \forall p \in \text{Zero}(v) \quad \exists \text{Up} \ni p \quad v(y) = \sum_{i=1}^n v_i(y) \frac{\partial}{\partial y^i}$$

$\det(\frac{\partial v^i}{\partial y^j}(p))$ is free of choice of basis $v^i(p)=0$.

If $\det(\frac{\partial v^i}{\partial y^j}(p)) \neq 0$, then we say p is non-singular

$$\text{ind}(v, p) \triangleq \text{sign}(\det(\frac{\partial v^i}{\partial y^j}(p)))$$

$$\text{WLOG assume in Up} \quad v(y) = y A_p = y (\frac{\partial v^i}{\partial y^j}(p))$$

$$\text{Thm 4.3 (Poincaré-Hopf)} \quad \chi(M) = \sum_{p \in \text{Zero}(v)} \text{ind}(v, p)$$

$$\text{To prove this define } D_T = d + d^* + T \hat{c}(v) : \mathcal{R}(M) \rightarrow \mathcal{R}^*(M)$$

$$D_T : \mathcal{R}^{\text{even/odd}}(M) \rightarrow \mathcal{R}^{\text{odd/even}}(M)$$

$$D_{T,\text{even/odd}} = D_T|_{\mathcal{R}^{\text{even/odd}}}$$

$$\text{ind}(D_{T,\text{even}}) = \text{ind}(D_{\text{even}}) = \chi(M).$$

$$\text{Prop 4.1} \quad D_T^2 = D^2 + T \sum_{i=1}^n c(e_i) \hat{c}(\nabla_{e_i}^{TM} v) + T^2 |v|^2$$

$$\text{Pf. } D_T^2 = D^2 + T \sum_{i=1}^n \left((c(e_i) \nabla_{e_i}^{TM} v) \hat{c}(v) + \hat{c}(v) c(e_i) \nabla_{e_i}^{TM} v \right) + T^2 |v|^2$$

$$= D^2 + T \sum_{i=1}^n \left(c(e_i) \hat{c}(v) \nabla_{e_i}^{TM} v + c(e_i) \hat{c}(\nabla_{e_i}^{TM} v) \right. \\ \left. + \hat{c}(v) c(e_i) \nabla_{e_i}^{TM} v \right) + T^2 |v|^2$$

$$= D^2 + T \sum_{i=1}^n c(e_i) \hat{c}(c(e_i) \nabla_{e_i}^{TM} v) + T^2 |v|^2$$

4.3 Estimate outside of $\bigcup_{p \in \text{zero}(v)} U_p$

$$\langle \alpha, \beta \rangle = \int_M \alpha \wedge * \beta \text{ on } \mathcal{N}^*(M)$$

$\|\cdot\|_0$ is the induced Sobolev norm on $\mathcal{N}^*(M)$

$H^0(M)$ Sobolev space

Prop 4.2 $\exists C > 0 \ T_0 > 0$ s.t. $\forall S \in \mathcal{N}^*(M) \quad T \geq T_0$ with

$$\text{Supp}(S) \subset M \setminus \bigcup_{p \in \text{zero}(v)} U_p$$

$$\|D_T S\|_0 \geq C \sqrt{T} \|S\|_0$$

Pf. $\exists C_1$ s.t. $|v|^2 \geq C_1$ on $M \setminus \bigcup_{p \in \text{zero}(v)} U_p$

$$\text{then } \|D_T S\|_0^2 = \langle D_T^2 S, S \rangle$$

$$= \langle D^2 S + T \sum_{i=1}^n c_i e_i, S \rangle \geq (\nabla_{e_i}^T v) S + T^2 |v|^2 S \cdot S$$

$$\geq (C_1 T^2 - C_2 T) \|S\|_0^2$$

#

4.4 Harmonic Oscillator

WLOG $g^{TM} = (dy^1)^2 + \dots + (dy^n)^2$ on U_P $V = y A_P$

Regrad U_P as a nbhd in Euclid space E_n .

$\{e_i = \frac{\partial}{\partial y^i}\}$ is the basis of E_n .

$$\begin{aligned} D_T^2 &= - \sum_{i=1}^n \left(\frac{\partial}{\partial y^i} \right)^2 + T \sum_{i=1}^n c(e_i) \hat{c}(e_i; A) + T^2 \langle y A A^*, y \rangle \\ &= - \sum_{i=1}^n \left(\frac{\partial}{\partial y^i} \right)^2 - T \operatorname{Tr} [\sqrt{A A^*}] + T^2 \langle y A A^*, y \rangle \\ &\quad + T \left(\operatorname{Tr} [\sqrt{A A^*}] + \sum_{i=1}^n c(e_i) \hat{c}(e_i; A) \right) \\ &\stackrel{\Delta}{=} \underbrace{K_T}_{\text{harmonic oscillator}} + T \left(\operatorname{Tr} [\sqrt{A A^*}] + \sum_{i=1}^n c(e_i) \hat{c}(e_i; A) \right) \end{aligned}$$

Lemma 4.1 (i) $T \geq 0 \Rightarrow K_T$ is nonnegative.

$$\operatorname{Ker}(K_T) = \left\langle \exp \left(- \frac{T \langle y \sqrt{A A^*}, y \rangle}{2} \right) \right\rangle$$

(ii) $L = \operatorname{Tr} [\sqrt{A A^*}] + \sum_{i=1}^n c(e_i) \hat{c}(e_i; A)$ on $L^*(E_n^*)$

$L \geq 0$ and $\dim(\operatorname{Ker}(L)) = 1$

If $\det A > 0$, $\operatorname{Ker}(L) \subset \bigcap_{\text{even}}^n (E_n^*)$

$\det A < 0$, $\operatorname{Ker}(L) \subset \bigcap_{\text{odd}}^n (E_n^*)$

Prop 4.3. $\forall T \geq 0$, $D_T^2 \geq 0$ on $T^* (L^*(E_n^*))$

and $\operatorname{Ker}(D_T) = \left\langle \exp \left(- \frac{T \langle y \sqrt{A A^*}, y \rangle}{2} \right) \cdot \rho \right\rangle$

And $\exists C > 0$ s.t. $\lambda D_T^2 \geq CT$ if $\lambda D_T^2 \neq 0$

45 Proof of Poincaré-Hopf

WLOG assume $U_P = B_P(4a)$

$$\gamma: \mathbb{R} \rightarrow [0,1] \quad \text{s.t. } \gamma(z) = \begin{cases} 1 & |z| \leq a \\ 0 & |z| \geq 2a \end{cases}$$

$$\forall p \in \text{Zero}(V), T > 0 \quad \text{let } Q_{P,T} = \int_{U_P} \gamma(|y|)^2 \exp(-T \langle y \sqrt{A_P A_P^*}, y \rangle) dV_{U_P}$$

$$P_{P,T} = \frac{\gamma(|y|)}{\int Q_{P,T}} \exp\left(\frac{-T \langle y \sqrt{A_P A_P^*}, y \rangle}{2}\right) P_P$$

$$E_T = \bigoplus_p \langle P_{P,T} \rangle = E_{T,\text{even}} \oplus E_{T,\text{odd}}$$

\uparrow
 $\det(A_P) > 0$

$$H^0(M) = E_T \oplus E_T^\perp \quad P_T, P_T^\perp: \text{projection}$$

$$\begin{cases} D_{T,1} = P_T D_T P_T & D_{T,2} = P_T^\perp D_T P_T^\perp \\ D_{T,3} = P_T^\perp D_T P_T & D_{T,4} = P_T^\perp D_T P_T^\perp \end{cases}$$

Prop 4.4 $\exists T_0 > 0$ s.t.

(i) $\forall T \geq T_0, 0 \leq u \leq 1$

$$D_T(u) = D_{T,1} + D_{T,4} + u(D_{T,2} + D_{T,3}) : H^1(M) \rightarrow H^0(M)$$

is Fredholm

(ii) $D_{T,4} : E_T^\perp \cap H^1(M) \rightarrow E_T^\perp$ is invertible

\Rightarrow By the homotopy invariance of Fredholm operator

$$\chi(M) = \text{ind}(D_T : \mathcal{N}^{\text{even}}(M) \rightarrow \mathcal{N}^{\text{odd}}(M))$$

$$= \text{ind}(D_T(0) : \mathcal{N}^{\text{even}}(M) \rightarrow \mathcal{N}^{\text{odd}}(M))$$

$$= \text{ind}(D_{T,1} : E_{T,\text{even}} \rightarrow E_{T,\text{odd}})$$

$$= \sum_{p \in \text{Zero}(V)} \text{sign}(\det(A_P))$$

Chap 5 Morse's Inequality

5.1 Witten Deformation

$$0 \rightarrow \mathcal{R}^0(M) \xrightarrow{d} \mathcal{R}^1(M) \rightarrow \dots \xrightarrow{d} \mathcal{R}^{\dim M}(M) \rightarrow 0$$

Given Morse function f . $T > 0$ define $d_T f = e^{-Tf} de^T f$
 $d^2 T f = 0$

$$H_{Tf, dR}^*(M, \mathbb{R}) = \frac{\ker(d_T f)}{\text{Im}(d_T f)} = \bigoplus_{i=0}^n H_{Tf, dR}^i(M, \mathbb{R})$$

Prop 5.1 $\dim(H_{Tf, dR}^i(M, \mathbb{R})) = \dim(H_{dR}^i(M, \mathbb{R}))$

Pf $\forall d\alpha = 0$. $\alpha \in \mathcal{R}^i(M)$

$$d_T f(e^{-Tf}\alpha) = e^{-Tf} d\alpha = 0$$

$$\forall \beta \in \mathcal{R}^{i-1}(M) \quad e^{-Tf} d\beta = d_T f(e^{-Tf}\beta)$$

$$\alpha \in \mathcal{R}^i(M) \mapsto e^{-Tf}\alpha \in \mathcal{R}^i(M)$$

induced a homomorphism from $H_{dR}^i(M, \mathbb{R})$ to $H_{Tf, dR}^i(M, \mathbb{R})$

$$\alpha \mapsto e^{-Tf}\alpha \quad \text{---} \quad H_{Tf, dR}^i(M, \mathbb{R}) \text{ to } H_{dR}^i(M, \mathbb{R})$$

5.2 Hodge Thm for $(\mathcal{R}^*(M), d_T f)$

$$\langle d_T f \alpha, \beta \rangle = \langle e^{-Tf} de^T f \alpha, \beta \rangle = \langle \alpha, e^{-Tf} d^* e^{-Tf} \beta \rangle$$

$$\Rightarrow d_T^* f = e^{-Tf} d^* e^{-Tf}$$

$$D_T f \stackrel{\Delta}{=} d_T f + d_T^* f \quad \square_T f = D_T^* f = d_T f d_T^* f + d_T^* f d_T f$$

Again one can obtain $\dim(\ker(\square_T f|_{\mathcal{R}^i(M)})) = \dim(H_{dR}^i(M, \mathbb{R}))$

5.3 \square_{Tf} near $\text{Crit}(f)$

$x \in \text{Crit}(f)$ $x \in U_x$ $\forall y = (y^1 \cdots y^n) \in U_x$

$$g^{TM} = (dy^1)^2 + \cdots (dy^n)^2$$

$$d_{Tf} = d + Tdf \wedge \quad d_{Tf}^* = d^* + T^2(df)^*$$

$$D_{Tf} = D + T\hat{C}(df) \quad (df \rightsquigarrow (df)^* \in T^{\infty}(TM))$$

$$df(x) = -y^1 dy^1 - \cdots - y^{n_{fix}} dy^{n_{fix}} + y^{n_{fix}+1} dy^{n_{fix}+1} + \cdots + y^n dy^n$$

$$e_i = \frac{\partial}{\partial y^i} \quad (\text{Morse Lemma})$$

$$\begin{aligned} \square_{Tf} &\stackrel{\text{Prop. 1}}{=} - \sum_{i=1}^n \left(\frac{\partial}{\partial y^i} \right)^2 - nT + T^2 |y|^2 \\ &\quad + T \sum_{i=1}^{n_{fix}} \left(1 - c(e_i) \hat{C}(e_i) \right) + T \sum_{i=n_{fix}+1}^n \left(1 + c(e_i) \hat{C}(e_i) \right) \\ &= - \sum_{i=1}^n \left(\frac{\partial}{\partial y^i} \right)^2 - nT + T^2 |y|^2 \\ &\quad + 2T \underbrace{\left(\sum_{i=1}^{n_{fix}} i e_i e_i^* \wedge + \sum_{i=n_{fix}+1}^n e_i^* \wedge i e_i \right)}_{L} \end{aligned}$$

$L \geq 0$ and has a 1-dim kernel $\langle (dy^1 \wedge \cdots \wedge dy^{n_{fix}}) \rangle$

Prop. 2 ATD. $\square_{Tf} \geq 0$ on $T(\Lambda^*(E^*))$

with 1-dim kernel $\langle \exp(-\frac{T|y|^2}{2}) \cdot dy^1 \wedge \cdots \wedge dy^{n_{fix}} \rangle$

And $\exists C > 0$ s.t. all the nonzero eigenvalues $> CT$

5.4 Pf of Morse Inequality

Prop 5.3 $\forall c > 0 \exists T_0 > 0$ s.t. $\forall T \geq T_0$. # {eigenvalues of $\square_{Tf, L^2(M)}$) $\cap [0, c]$ } = m_i ($0 \leq i \leq n$)

$\forall 0 \leq i \leq n$ $F_{Tf,i}^{[0,c]} \subset L^2(M)$ is the eigenspace of eigenvalues in $[0, c]$.
 $\dim F_{Tf,i}^{[0,c]} = m_i$

$$d_{Tf} \square_{Tf} = \square_{Tf} d_{Tf} = d_{Tf} d_{Tf}^* d_{Tf}$$

$$d_{Tf}^* \square_{Tf} = \square_{Tf} d_{Tf}^* = d_{Tf}^* d_{Tf} d_{Tf}^*$$

$\Rightarrow d_{Tf}$ (or d_{Tf}^*) maps $F_{Tf,i}^{[0,c]}$ to $F_{Tf,i+1}^{[0,c]}$ (or $F_{Tf,i-1}^{[0,c]}$)

$$(F_{Tf}^{[0,c]}, d_{Tf}) : 0 \rightarrow F_{Tf,0}^{[0,c]} \xrightarrow{d_{Tf}} F_{Tf,1}^{[0,c]} \xrightarrow{d_{Tf}} \cdots \xrightarrow{d_{Tf}} F_{Tf,n}^{[0,c]} \rightarrow 0$$

$$\text{again } \beta_{Tf,i}^{[0,c]} = \dim \left(\frac{\ker(d_{Tf}|_{F_{Tf,i}^{[0,c]}})}{\text{Im}(d_{Tf}|_{F_{Tf,i-1}^{[0,c]}})} \right) \\ = \dim(\ker(\square_{Tf, L^2(M)})) = \beta_i$$

$$\Rightarrow \dim(F_{Tf,i}^{[0,c]}) = \beta_i + \dim(\text{Im}(d_{Tf}|_{F_{Tf,i-1}^{[0,c]}})) + \dim(\text{Im}(d_{Tf}|_{F_{Tf,i}^{[0,c]}}))$$

$$\Rightarrow \sum_{j=0}^i (-1)^j m_{i-j}$$

$$= \sum_{j=0}^i (-1)^j (\beta_{i-j} + \dim(\text{Im}(d_{Tf}|_{F_{Tf,i-j}^{[0,c]}})) + \dim(\text{Im}(d_{Tf}|_{F_{Tf,i-j}^{[0,c]}})))$$

$$= \sum_{j=0}^i (-1)^j \beta_{i-j} + \dim(\text{Im}(d_{Tf}|_{F_{Tf,i}^{[0,c]}}))$$

$$\geq \sum_{j=0}^i (-1)^j \beta_{i-j}$$

Chap 7 Atiyah's Thesis on Kervaire Semi-characteristic

7.1 Kervaire Semi-characteristic

Kervaire Semi-characteristic: $k(M) = \sum_{i=0}^{29} \dim(H_{dR}^{2i}(M; \mathbb{R})) \bmod 2$

M : $4q+1$ -dim closed

Take an orthonormal basis e_1, \dots, e_{4q+1}

$D_{\text{Sig}} \triangleq \hat{\epsilon}(e_1) \cdots \hat{\epsilon}(e_{4q+1}) (d + d^*) : \mathcal{N}^{\text{even}}(M) \rightarrow \mathcal{N}^{\text{even}}(M)$

$$\langle D_{\text{Sig}} S, S' \rangle = -\langle S, D_{\text{Sig}} S' \rangle.$$

$$\dim(\ker(D_{\text{Sig}})) = \sum_{i=0}^{29} \dim(H_{dR}^{2i}(M; \mathbb{R}))$$

If skew self-adjoint elliptic operator D define

$$\text{ind}_2(D) = \dim(\ker(D)) \bmod 2$$

Fact: ind_2 is homotopy-invariant

i.e. $\{D(u)\}$ is a family of such operators. One has
 $\text{ind}_2(D(u)) = \text{ind}_2(D(0))$

$$k(M) = \text{ind}_2(D_{\text{Sig}})$$

7.2 Original Proof By Atiyah

If $v_1, v_2 \in T^q(TM)$ are independent. WLOG let v_1, v_2 be orthonormal.

$$\begin{aligned} D' &\leq \frac{1}{2} (D_{\text{sig}} + \widehat{\epsilon}(v_1) \widehat{\epsilon}(v_2) D_{\text{sig}} \widehat{\epsilon}(v_2) \widehat{\epsilon}(v_1)) \\ &= D_{\text{sig}} + \frac{1}{2} \widehat{\epsilon}(e_1) \cdots \widehat{\epsilon}(e_{4q+1}) \sum_{i=1}^{4q+1} c(e_i) \widehat{\epsilon}(v_1) \widehat{\epsilon}(\nabla_{e_i}^{TM} v_1) \\ &\quad + \frac{1}{2} \widehat{\epsilon}(e_1) \cdots \widehat{\epsilon}(e_{4q+1}) \sum_{i=1}^{4q+1} c(e_i) \widehat{\epsilon}(v_1) \widehat{\epsilon}(v_2) \widehat{\epsilon}(\nabla_{e_i}^{TM} v_2) \widehat{\epsilon}(v_1) \end{aligned}$$

is also skew-adjoint elliptic.

$$\Rightarrow D(u) = (1-u) D_{\text{sig}} + u D' \Rightarrow \text{ind}_2(D_{\text{sig}}) = \text{ind}_2(D')$$

One can check that

$$\begin{cases} \widehat{\epsilon}(v_1) \widehat{\epsilon}(v_2) D' = D' \widehat{\epsilon}(v_1) \widehat{\epsilon}(v_2) \\ (\widehat{\epsilon}(v_1) \widehat{\epsilon}(v_2))^2 = -1 \end{cases}$$

thus $\widehat{\epsilon}(v_1) \widehat{\epsilon}(v_2)$ gives a complex structure on $\ker(D')$

$$\Rightarrow 2 \mid \dim(\ker(D')) \Rightarrow \text{rk}(M) = 0$$

7.3 Proof from Witten Deformation

$$V = V_1, X = V_2$$

Define $D_V = \frac{1}{2} (\hat{\epsilon}(V)(d+d^*) - (d+d^*)\hat{\epsilon}(V)) : \mathcal{R}^{\text{even}}(M) \rightarrow \mathcal{R}^{\text{even}}(M)$

$$= \hat{\epsilon}(V)(d+d^*) - \frac{1}{2} \sum_{i=1}^{q+1} c(e_i) \hat{\epsilon}(\nabla_{e_i}^T V)$$

Thm 7.1 $\text{ind}_2(D_V) = k(M)$

pf $D'' = D_{\text{sig}} - \frac{1}{2} \hat{\epsilon}(e_1) \cdots \hat{\epsilon}(e_{q+1}) \hat{\epsilon}(V) \sum_{i=1}^{q+1} c(e_i) \hat{\epsilon}(\nabla_{e_i}^T V) : \mathcal{R}^{\text{even}}(M) \rightarrow \mathcal{R}^{\text{even}}(M)$

Since V is unit $\Rightarrow \langle V, \nabla_{e_i}^T V \rangle = 0$

$$\Rightarrow \hat{\epsilon}(V) \hat{\epsilon}(\nabla_{e_i}^T V) + \hat{\epsilon}(\nabla_{e_i}^T V) \hat{\epsilon}(V) = 0$$

$\Rightarrow D''$ is skew-adjoint $\Rightarrow \text{ind}_2(D'') = \text{ind}_2(D_{\text{sig}})$

$$\begin{aligned} \text{Ker}(D'') &= \text{Ker}(\hat{\epsilon}(e_1) \cdots \hat{\epsilon}(e_{q+1})(d+d^* - \frac{1}{2} \hat{\epsilon}(V) \sum_{i=1}^{q+1} c(e_i) \hat{\epsilon}(\nabla_{e_i}^T V))) \\ &= \text{Ker}(\hat{\epsilon}(V)(d+d^* - \frac{1}{2} \hat{\epsilon}(V) \sum_{i=1}^{q+1} c(e_i) \hat{\epsilon}(\nabla_{e_i}^T V))) = \text{Ker}(D_V) \end{aligned}$$

$\forall T \in \mathbb{R} \quad D_{V,T} = D_V + T \hat{\epsilon}(V) \hat{\epsilon}(X) : \mathcal{R}^{\text{even}}(M) \rightarrow \mathcal{R}^{\text{even}}(M)$

is skew-adjoint

$$\Rightarrow k(M) = \lim_{T \rightarrow \infty} \text{ind}_2(D_{V,T})$$

Prop 7.1 $-D_{V,T}^2 = -D_V^2 + T \sum_{i=1}^{q+1} (c(e_i) \hat{\epsilon}(\nabla_{e_i}^T X) - \langle \nabla_{e_i}^T X, V \rangle) \frac{c(e_i) \hat{\epsilon}(V)}{c(e_i) \hat{\epsilon}(V)} + T^2 |X|^2$

$$\Rightarrow \exists T_0 > 0 \text{ s.t. } \forall T \geq T_0 \quad D_V^2 - D_{V,T}^2 > 0$$

$$\text{Since } -D_V^2 \geq 0 \Rightarrow -D_{V,T}^2 \geq 0$$

$$\Rightarrow \text{Ker}(D_{V,T}) = \{0\} \Rightarrow k(M) = 0$$

7.4 A Counting Formula of $k(M)$

By Hopf Index Thm. \exists non-vanishing field V on
a $4q+1$ -dim orientable manifold M

$[V]$ is the 1-dim vector bundle.

$TM/[V]$ is a $4q$ -rank bundle. X is a section.

$\text{zero}(X)$ is formed by non-intersecting circles on M

F is such a circle, then $y \in F$ X induces

a homeomorphism on $T_y M/[V_y]$

Then this gives a 1-dim subspace of $\Lambda^*((T_y M/[V_y])^*)$
these spaces form a real bundle, denoted as $\mathcal{O}_F(X)$

$\text{ind}_2(X, F) \triangleq \begin{cases} 1, & \mathcal{O}_F(X) \text{ is orientable on } F \\ 0, & \text{otherwise} \end{cases}$

Thm 7.2 $k(M) = \sum_{F \in \text{Zero}(X)} \text{ind}_2(X, F)$

7.5 $k(M)$ is NOT multiplicative

Assume $H^1(M; \mathbb{Z}_2) \neq 0$. take $\alpha \in H^1(M; \mathbb{Z}_2)$, $\alpha \neq 0$.

$\pi_\alpha : \tilde{M}_\alpha \rightarrow M$ is the corresponding double cover

Thm 7.3 $k(\tilde{M}_\alpha) = \langle \alpha \cdot w_{4g}(TM), [M] \rangle$

Pf. $\tilde{V} = \pi_\alpha^* V$, $\tilde{X} = \pi_\alpha^* X \Rightarrow \text{zero}(\tilde{X}) = \pi_\alpha^{-1}(\text{zero}(X))$

L_α is the real bundle on M st. $w_1(L_\alpha) = \alpha$

$\forall F \in \text{zero}(X)$ is a circle

(i) $L_\alpha|_F$ is orientable. then $\pi_\alpha^{-1}(F) = \tilde{F}_1 \cup \tilde{F}_2$

$$\Rightarrow \text{ind}_2(\tilde{X}, \pi_\alpha^{-1}(F)) = \text{ind}_2(\tilde{X}, \tilde{F}_1) + \text{ind}_2(\tilde{X}, \tilde{F}_2) = 0$$

(ii) $L_\alpha|_F$ is not orientable

$\pi_\alpha : \pi_\alpha^{-1}(F) \rightarrow F$ is a double cover between circles

then $\pi_\alpha^*(O_F(X))$ is orientable on $\pi_\alpha^{-1}(F)$

$$\text{ind}_2(\tilde{X}, \pi_\alpha^{-1}(F)) = 1$$

$$\Rightarrow k(\tilde{M}_\alpha) = \sum_{F \in \text{zero}(X)} \langle w_1(L_\alpha|_F), [F] \rangle$$

$$= \langle \alpha \cdot w_{4g}(TM), [M] \rangle$$

#

Chap 9 Pf of Gauss-Bonnet-Chern (Heat Kernel Method)

9.0 About Heat Kernel

$\forall F \in \Gamma(\mathrm{End}(E))$ is self-adjoint

$H = -\Delta_0^E + F : \Gamma(E) \rightarrow \Gamma(E)$ is a Laplace operator

Def. $\{P_t(x,y) : E_y \rightarrow E_x \mid (t,x,y) \in (0,\infty) \times M \times M\}$ s.t.

(i) $\forall y \in M, v \in E_y \quad (\frac{\partial}{\partial t} + H)(P_t(x,y)v) = 0$

(ii) $\forall \phi \in \Gamma(E) \quad \lim_{t \rightarrow 0^+} \int_M P_t(x,y) \phi(y) dV_M(y) = \phi(x)$

is a heat kernel of H .

Thm ① M is closed oriented Riemannian manifold

then (i) $\{P_t(x,y)\} \exists$, and $P_t(x,y)$ is C^∞ wrt t, x, y

(ii) If \exists heat kernel $P_t^*(x,y)$ for H^* ,
then the heat kernel of H is unique

② $\forall \lambda \in \mathbb{R}$. if $\phi \in \overline{\Gamma(E)}$ $H\phi = \lambda\phi$ then $\phi \in \Gamma(E)$

$\{e^{-tH} : t > 0\}$ heat operator

$$e^{-tH} : \overline{\mathcal{P}(E)} \rightarrow \overline{\mathcal{P}(E)}$$

$$(e^{tH}\phi)(x) = \int_M P_t(x,y) \phi(y) dV_M(y)$$

Thm ③ e^{-tH} is a compact operator on $\overline{\mathcal{P}(E)}$

and e^{-tH} is self-adjoint with $e^{-tH*} e^{-tH} = e^{-(t+t)H}$

$\exists \lambda_1 \leq \lambda_2 \leq \dots$ 1-dim orthogonal $V_1, V_2, \dots \subset \mathcal{P}(E)$, s.t.

$$e^{-tH}|_{V_i} = e^{-t\lambda_i}, \quad H|_{V_i} = \lambda_i$$

select unit vector $\phi_i \in V_i$

$$\exists \phi = \sum_i \langle \phi, \phi_i \rangle \phi_i, \quad e^{-tH}\phi = \sum_i \langle \phi, \phi_i \rangle e^{-t\lambda_i} \phi_i$$

$$\begin{aligned} |P_t(x,y)|^2 &= \sum_{\beta=1}^{rk(E)} |\langle P_t(x,y) e_{\beta}(y), e_{\beta}(x) \rangle|^2 \\ &= \sum_{\alpha=1}^{rk(E)} |\langle P_t(x,y) e_{\alpha}(y) \rangle|^2 \end{aligned}$$

$$\text{Thm ④ } \text{Tr}[e^{-tH}] = \sum_{i=1}^{\infty} e^{-t\lambda_i} < \infty$$

$$= \int_M \text{tr}[P_t(x,x)] dV_M(x)$$

$$\textcircled{5} \quad P_t(x,y) = \sum_{i=1}^{\infty} e^{-t\lambda_i} (\cdot, \phi_i(y)) \phi_i(x)$$

9.1 McKean-Singer Conjecture

(M, g^TM) : $2n$ -dim closed orientable

$$D_{\text{even}} = d + d^*: \mathcal{N}^{\text{even}}(M) \rightarrow \mathcal{N}^{\text{odd}}(M)$$

$$\chi(M) = \dim(\ker \square_{\text{even}}) - \dim(\ker \square_{\text{odd}})$$

$P_t(x, y)$ is the heat kernel of \square

$$\text{Tr}[e^{-t\square}] = \int_M \text{tr}[P_t(y, y)] dV_M(y)$$

$$\text{Tr}[e^{-t\square_{\text{even/odd}}}] = \int_M \text{tr}[P_t(y, y)] \Big|_{\mathcal{N}^{\text{even/odd}}(T^*M)} dV_M(y)$$

$$\begin{aligned} \text{Str}[e^{-t\square}] &\triangleq \text{Tr}[e^{-tD_{\text{even}}}] - \text{Tr}[e^{-t\square_{\text{odd}}}] \\ &= \int_M \text{str}[P_t(y, y)] dV_M(y) \end{aligned}$$

Thm 9.1 (McKean-Singer) $\forall t > 0$. $\text{Str}[e^{-t\square}] = \text{ind}(D_{\text{even}})$

$$\Rightarrow \chi(M) = \lim_{t \rightarrow 0^+} \int_M \text{str}[P_t(y, y)] dV_M(y)$$

To calculate the limit we use a lemma about the heat kernel which is not proved here.

Lemma. For N sufficiently large $t \rightarrow 0^+$

$$P_t(x, x) = \frac{1}{(4\pi)^n} \sum_{i=0}^N t^{1-\frac{n}{2}} U^{(i)}(x, x) + o(t^{N-\frac{n}{2}})$$

where $U^{(i)}(x, y)$ is a linear map from $E_y \rightarrow E_x$ st

$$\begin{cases} \left(\nabla_x^E + \frac{\alpha h}{4t} \right) U^{(0)}(x, y)v = 0 \\ \left(\nabla_x^E + i + \frac{\alpha h}{4t} \right) U^{(i)}(x, y)v = -I_x U^{(i-1)}(x, y)v \quad (\forall v \in E_y) \end{cases}$$

$$\text{thus } P_t(y, y) = \frac{1}{(4\pi)^n} \sum_{i=0}^N t^{1-n} U^{(i)}(y, y) + o(1)$$

$$\Rightarrow \begin{cases} \int_M \text{Str}[U^{(i)}(y, y)] d\mu_M(y) = 0 \quad (i < n) \\ \gamma(n) = \frac{1}{(4\pi)^n} \int_M \text{Str}[U^{(n)}(y, y)] d\mu_M(y) \end{cases}$$

McKean-Singer Conjecture:

$$\begin{cases} \overline{\frac{1}{(4\pi)^n} \text{Str}[U^{(n)}(y, y)]} d\mu_M(y) = -(\frac{1}{2\pi})^n Pf(R^m) \\ \int_M \text{Str}[U^{(i)}(y, y)] d\mu_M(y) = 0 \quad (i < n) \end{cases} \quad (*)$$

(*) local index formula of de Rham-Hodge operator

9.2 Proof of (*)

$\forall y \in M$, $(O_y, x = (x^1, \dots, x^{2n}))$ normal coordinate

and trivialize $\Lambda^*(T^*M)|_{O_y}$ using parallel transport

$$\Rightarrow \Lambda^*(T^*M) \cong O_y \times \Lambda^*(T_y^*M) \cong C^\infty(O_y) \times \Lambda^*(T_y^*M)$$

For $w = (\varphi_1(x) \frac{\partial}{\partial x^1}(x) \cdots \varphi_m(x) \frac{\partial}{\partial x^m}(x) \varphi_{m+1}(x)) c(e_{j_1}) \cdots c(e_{j_p}) \hat{c}(e_{k_1}) \hat{c}(e_{k_q})$

define $\chi(w) = p + q + m - \nu(\varphi_1, \dots, \varphi_m, \varphi_{m+1})$

$$\chi(w_1 + w_2) \stackrel{\text{def}}{=} \max\{\chi(w_1), \chi(w_2)\}$$

Lemma 9.1 If $\chi(w) < 4n \Rightarrow \text{Str}[w(o)] = 0$

then $\begin{cases} (\nabla_p \frac{\partial}{\partial p} + i + \frac{d\bar{a}}{4a}) U^{(i)} = -\square U^{(i-1)}, i \geq 1 \\ U^{(0)}(0, y) = \text{Id}_{\Lambda^*(T_y^*M)} \end{cases}$

by Lichnerowicz's formula

$$\square = \frac{1}{8} \sum_{k, l, p, q} R_{k l p q}(y) c(e_k) c(e_l) \hat{c}(e_p) \hat{c}(e_q) + (\chi < 4)$$

$$\Rightarrow i U^{(i)}(0, y) = \left\{ -\frac{1}{8} \sum_{k, l, p, q} R_{k l p q}(y) c(e_k) c(e_l) \hat{c}(e_p) \hat{c}(e_q) + (\chi < 4) \right\}$$

$$U^{(n)}(0, y) = \frac{(-1)^n}{2^{3n+1}} \sum_{i_1, i_2, \dots, i_n} R_{i_1 i_2 \dots i_n}(y) U^{(n-1)}(0, y)$$

$$(c(e_{i_1}) c(e_{i_2}) \cdots c(e_{i_n}) \hat{c}(e_{j_1}) \cdots \hat{c}(e_{j_{n-1}}))$$

$$\Rightarrow \chi(U^{(n)}(0, y)) \leq 4n.$$

$$\Rightarrow \text{Str}[U^{(n)}(y, y)] = 0 \quad (\chi < n)$$

$$R_{ij} = -\frac{1}{2} \sum_{l, k, r} R_{ijkl} e^k e^r$$

$$\text{Str}[U^{(n)}(0, y)] dv_M(y) = \text{Str}[U^{(n)}(y, y)] dv_M(y)$$

$$= (-1)^n \frac{1}{n!} \sum_{i_1, \dots, i_n} \sum_{j_1, \dots, j_n} R_{i_1 i_2 \dots i_n} R_{j_1 j_2 \dots j_n} \text{Str}[U^{(n)}(y, y)]$$

$$= \frac{(-1)^n}{n!} \sum_{i_1, \dots, i_n} \Omega_{i_1 i_2} \wedge \Omega_{i_3 \dots i_n}$$

$$= (-1)^n \text{Pf}(R^*TM)(y)$$

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Chap 10 Hirzebruch Signature Thm (Heat Kernel Method)

10.1 Interpretation of Signature

M : 4m-dim closed oriented Riemannian manifold

$\text{Sign}(M)$ is the signature of B , where

$$B: H^{2m}_d(M; \mathbb{R}) \times H^{2m}_d(M; \mathbb{R}) \rightarrow \mathbb{R}$$

$$([\omega], [\omega']) \mapsto \int_M \omega \wedge \omega'$$

$$\Leftrightarrow B_0: H^{2m}(M; \mathbb{R}) \rightarrow H^{2m}(M; \mathbb{R})$$

$$(\omega, \omega') \mapsto \int_M \omega \wedge \omega'$$

$$\text{Sign}(M) = \text{Sign}(B) = \text{Sign}(B_0)$$

$$\text{Def 10.1 } \tau: \mathcal{R}^*(M) \rightarrow \mathcal{R}^{4m-*}(M)$$

$$w \mapsto (-1)^{\frac{k(k-1)}{2} + m} * w \quad w \in \mathcal{R}^k(M) \quad 0 \leq k \leq 4m$$

$$\text{then } \tau^2 = 1. \quad \tau|_{\mathcal{R}^{2m}(M)} = *|_{\mathcal{R}^{2m}(M)}$$

$$\text{Also } d^* w = (-1)^{4mk+m+1} * d * w = - * d * w. \quad w \in \mathcal{R}^k(M)$$

$$*d = (-1)^{k+1} d^* *, \quad *d^* = (-1)^k d *$$

$$\Rightarrow \tau D = -DT. \quad \tau \square = \square \tau$$

$$\exists \mathcal{H}_{\pm}^{2m}(M) = \{ w \in \mathcal{H}^{2m}(M) / *w = \pm w \}$$

$$\mathcal{H}^{2m}(M) = \mathcal{H}_+^{2m}(M) \oplus \mathcal{H}_-^{2m}(M)$$

$$\Rightarrow \forall w \in \mathcal{H}_{\pm}^{2m}(M)$$

$$B_0(w, w) = \int_M w \wedge *(*w)$$

$$= \langle w, *w \rangle = \pm \langle w, w \rangle$$

Thus $\text{Sign}(M) = \dim \mathcal{H}_+^{2m}(M) - \dim \mathcal{H}_-^{2m}(M)$

Do the \mathbb{Z}_2 -grading using τ :

$$\mathcal{R}^*(M) = \mathcal{R}_+(M) \oplus \mathcal{R}_-(M)$$

$$\mathcal{R}_{\pm}(M) = \{\omega \in \mathcal{R}^*(M) \mid \tau\omega = \pm\omega\}$$

$$D_{\pm}(M) : \mathcal{R}_{\pm}(M) \rightarrow \mathcal{R}_{\mp}(M)$$

D_+ : Hirzebruch Signature Operator

$$\text{Thm 10.1} \quad \text{Sign}(M) = \text{ind}(D_+) \stackrel{\Delta}{=} \dim(\ker D_+) - \dim(\ker D_-)$$

$$\text{Pf } \square_{\pm} = \square|_{\mathcal{R}_{\pm}(M)} \quad \mathcal{H}(M) = \mathcal{H}(M)_+ \oplus \mathcal{H}(M)_-$$

$$\mathcal{H}(M)_+ = \ker(\square_+)$$

$$\text{ind}(D_+) = \dim(\ker D_+) - \dim(\ker D_-)$$

$$= \dim(\ker \square_+) - \dim(\ker \square_-) = \dim(\mathcal{H}(M)_+) - \dim(\mathcal{H}(M)_-)$$

$$(\mathcal{H}^k(M) \oplus \mathcal{H}^{4m-k}(M))_{\pm} = \{\omega \in \mathcal{H}^k(M) \oplus \mathcal{H}^{4m-k}(M) \mid \tau\omega = \pm\omega\}$$

$$\Rightarrow \text{ind}(D_+) = \dim(\mathcal{H}_+^{2m}(M) \oplus \left(\bigoplus_{k=0}^{2m-1} \mathcal{H}^k(M) \oplus \mathcal{H}^{4m-k}(M) \right)_+) -$$

$$- \dim(\mathcal{H}_-^{2m}(M) \oplus \left(\bigoplus_{k=0}^{2m-1} \mathcal{H}^k(M) \oplus \mathcal{H}^{4m-k}(M) \right)_-)$$

$$= \dim(\mathcal{H}_+^{2m}(M)) - \dim(\mathcal{H}_-^{2m}(M))$$

[$\omega \mapsto \frac{1}{2}(\omega \pm \tau\omega)$ gives an isomorphism between $\mathcal{H}^k(M)$ and $(\mathcal{H}^k(M) \oplus \mathcal{H}^{4m-k})_{\pm}$]. #

Thm 10.2 (Hirzebruch Signature Thm)

$$\text{Sign}(M) = L(M) = \int_M L(TM, \nabla^{TM})$$

10.2 Local Index Formula of D_+

$P_t(x,y)$: heat kernel of \square

$$\text{Str}[e^{-t\square}] = \int_M \text{Str}[P_t(y,y)] d\nu_M(y)$$

$$\text{Thm 10.3} \quad \text{Str}[e^{-t\square}] = \text{Sign}(M) = \text{Ind}(D_+)$$

The proof is similar with McKean-Singer theorem.

$$\Rightarrow \text{Sign}(M) = \lim_{t \rightarrow 0^+} \int_M \text{Str}[P_t(y,y)] d\nu_M(y)$$

$$\text{Again } P_t(y,y) = \frac{1}{(4\pi)^m} \sum_{i=0}^{2m} t^{i-2m} U^{(i)}(y,y) + o(1) \quad (t \rightarrow 0^+)$$

$$\Rightarrow \begin{cases} \int_M \text{Str}[U^{(i)}(y,y)] d\nu_M(y) = 0 & i < 2m \\ \text{Sign}(M) = \frac{1}{(4\pi)^m} \int_M \text{Str}[U^{(2m)}(y,y)] d\nu_M(y) \end{cases}$$

Thm 10.4. (Local Index Formula of D_+)

$$\begin{cases} \text{Str}[U^{(i)}(y,y)] = 0 & i < 2m \\ \left(\frac{1}{(4\pi)^m} \int_M \text{Str}[U^{(2m)}(y,y)] d\nu_M(y) \right)^{\text{max}} = \{ L(\tilde{T}M, \nabla^{\tilde{T}M}) \}^{\text{max}} \end{cases} \quad \textcircled{1} \quad \textcircled{2}$$

10.3 Proof of Thm 10.4

Define $\chi(\omega) = n+p-\nu(\varphi_1 \cdots \varphi_n \varphi_{n+1})$ [where $\omega = (\varphi_i(x) \frac{\partial}{\partial x^i}, \frac{\partial}{\partial x^n} \varphi_{n+1}(x))$]

$$\left\{ \begin{array}{l} \left(\nabla_{\frac{\partial}{\partial p}} + i + \frac{\hat{a}h}{4\pi} \right) u^{(i)} = -\square u^{(i-1)} \quad c(e_j) \cdots c(e_p) \\ u^{(0)}(0; y) = \text{Id}_{\Lambda^*(T_y^*M)} \end{array} \right.$$

In normal nbhd, $e_i = \frac{\partial}{\partial x^i} + (\chi \leq -1)$

$$\begin{aligned} \nabla_{e_i}^{\Lambda^*(T^*M)} &= e_i + \frac{1}{4} \sum_{j,k,l}^4 R_{ijkl}(y) c(e_j) c(e_k) \\ &= \frac{\partial}{\partial x^i} - \frac{1}{8} \sum_{j,k,l} x^l R_{ijkl}(y) c(e_j) c(e_k) + (\chi \leq 0) \end{aligned}$$

$$\Rightarrow \square_0^{\Lambda^*(T^*M)} = \sum_i (\nabla_{e_i}^{\Lambda^*(T^*M)})^2 - \sum_i \nabla_{\nabla_{e_i}^{\Lambda^*(T^*M)}} e_i$$

$$= \sum_i \left(\frac{\partial}{\partial x^i} - \frac{1}{8} \sum_{j,k,l} x^l R_{ijkl}(y) c(e_j) c(e_k) \right)^2 + (\chi < 2)$$

$$\left\{ \begin{array}{l} \square_0 \triangleq \sum_i \left(\frac{\partial}{\partial x^i} - \frac{1}{8} \sum_{j,k,l} x^l R_{ijkl}(y) c(e_j) c(e_k) \right)^2 \\ F = \frac{1}{8} \sum_{k \in \{p,q\}} R_{kppq}(y) c(e_k) c(e_p) \hat{c}(e_p) \hat{c}(e_q) \end{array} \right.$$

Lichnerowicz

$$\Rightarrow \square = \square_0 + F + (\chi < 2) \quad \chi(F) = 2 \quad \chi(\square_0) = 2$$

$$\text{And } \nabla_{\frac{\partial}{\partial p}}^{\Lambda^*(T^*M)} = \nabla_{\hat{a}}^{\Lambda^*(T^*M)} = \hat{a} \quad \text{on } \Omega_y$$

$$h \triangleq \hat{a}(\log h^{\frac{1}{2}}) \Rightarrow \left\{ \begin{array}{l} (\hat{a} + ih) u^{(i)} = -(\square_0 + F + (\chi < 2)) u^{(i-1)} \\ u^{(0)}(0; y) = \text{Id}_{\Lambda^*(T_y^*M)} \end{array} \right.$$

Lemma 10.2 $\forall i \geq 0 \quad \chi(u^{(i)}, x, y) \leq 2;$

Thus we proved \square

Consider $\{(A+i)U^{(i)} = -(\square_0 + F) U^{(i-1)} \text{ , } i \geq 1\}$
 $V_{(0,y)}^{(0)} = \text{Id}_{\Lambda^k(\mathbb{R}^m)}|_y$

Similarly $\chi(V^{(i)}(x,y)) \leq 2^i$

Lemma 203 $\forall i \geq 0 \quad \chi(U^{(i)}(x,y) - V^{(i)}(x,y)) < 2^i$.

specifically. $\text{Str}[U^{(2m)}(0,y)] = \text{Str}[V^{(2m)}(0,y)]$

One can calculate

$$(4\pi)^{-2m} \text{Str}[V^{(2m)}(0,y)] dV_m(y) \\ = \frac{(-1)^m}{(4\pi)^{2m}} \left\{ \det^{\frac{1}{2}} \left(\frac{\Lambda(y)}{2} \right) \text{tr} [\exp(-\frac{y}{F})] \right\}^{\max}$$

where $F = -\frac{1}{4} \sum_{k=1}^m \Lambda_{kk}(y) e_k(e_k)$

When $\Lambda(y) = \begin{pmatrix} 0 & \Lambda_{1,2} & & & \\ -\Lambda_{2,1} & 0 & & & \\ & & \ddots & & \Lambda_{4m-1,4m} \\ & & & \Lambda_{4m-1,4m} & 0 \end{pmatrix}$

$$\det^{\frac{1}{2}} \left(\text{sh} \frac{\Lambda(y)}{2} \right) = \det^{\frac{1}{2}} \left(\sum_{n \geq 0} \frac{1}{(2n)!} \left(\frac{\Lambda(y)}{2} \right)^{2n} \right)$$

$$= \left[\prod_{i=1}^{2m} \left(\sum_{n \geq 0} \frac{(-1)^n}{(2n)!} \left(\frac{\Lambda_{2i-1,2i}}{2} \right)^{2n} \right)^{\frac{1}{2}} \right]$$

$$= \prod_{i=1}^{2m} \cos \left(\frac{\Lambda_{2i-1,2i}}{2} \right)$$

$$\begin{aligned}
& \operatorname{tr} [\exp(-\frac{\lambda}{2} I)] \\
&= \operatorname{tr} [\exp \left(\sum_{i=1}^{2m} \frac{\lambda_{2i-1,2i}}{2} \hat{e}(e_{2i-1}) \hat{e}(e_{2i}) \right)] \\
&= \operatorname{tr} \left[\prod_{i=1}^{2m} \exp \left(\frac{\lambda_{2i-1,2i}}{2} \hat{e}(e_{2i-1}) \hat{e}(e_{2i}) \right) \right] \\
&= \operatorname{tr} \left[\prod_{i=1}^{2m} \left(\omega \frac{\lambda_{2i-1,2i}}{2} + \hat{e}(e_{2i-1}) \hat{e}(e_{2i}) \sin \left(\frac{\lambda_{2i-1,2i}}{2} \right) \right) \right] \\
&= 2^{4m} \prod_{i=1}^{2m} \cos \left(\frac{\lambda_{2i-1,2i}}{2} \right)
\end{aligned}$$

$$\begin{aligned}
& \Rightarrow \frac{1}{(4\pi)^{2m}} \operatorname{str} [U^{(2m)}(y, y)] d\nu_m(y) \\
&= \left(\frac{E}{\pi} \right)^{2m} \left[\det^{\frac{1}{2}} \left(\frac{\lambda(y)}{\sinh \frac{\lambda(y)}{2}} \right) \det^{\frac{1}{2}} \left(\cosh \frac{\lambda(y)}{2} \right) \right]^{\max} \\
&= \left(\frac{E}{\pi} \right)^{2m} \left[\det^{\frac{1}{2}} \frac{\lambda(y)}{\tanh \frac{\lambda(y)}{2}} \right]^{\max} \\
&= \left[\det^{\frac{1}{2}} \left(\frac{\frac{E}{2\pi} \lambda(y)}{\tanh(\frac{E}{2\pi} \lambda(y))} \right) \right]^{\max} \\
&= \{ L(TM, \nabla^T M) \}^{\max}.
\end{aligned}$$

thus we proved ②

#,

