Foliations, $\mathrm{C}^{*}$-algebras and index theory Part I, II

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## Chapter 1

## Foliations

### 1.1 What is a foliation and why is it interesting ?

Question 1 (H. Hopf). Is there a completely integrable plane field on $S^{3}$ ? (Plane field - two dimensional subbundle $E \subset T S^{3}$ ).
Answer 1 (G. Reeb). Yes, it is a tangent bundle to a 2-dimensional Reeb's foliation of $S^{3}$, described in the example (1.2(6)).
Question 2 (A. Haefliger). Given a plane subbundle $E$ of $T M$ is it homotopic to an integrable one ?

Answer 2 ( $R$. Bott). There exists at least one obstruction; not every subbundle has in its K-theory class an an integrable one.

Roughly speaking, a foliation is the decomposition of a manifold $M^{n}$ into disjoint family of submanifolds (immersed injectively) of dimension $n-q$, which is locally trivial.

More precisely
Definition 1.1. (1) A codimension $q$ foliation of an manifold $M^{n}$ is a family $\mathcal{F}=\left\{L_{\alpha}\right\}_{\alpha \in \mathcal{I}}$ of $n-q$-dimensional connected, injectively immersed submanifolds that satisfy
1.

$$
L_{\alpha} \cap L_{\beta} \neq \emptyset \text { iff. } \alpha=\beta \text { and } \bigcup_{\alpha \in \mathcal{I}} L_{\alpha}=M
$$

2. For all $p \in M$ there exist open $U \ni p$ and a diffeomorphism

$$
\varphi: U \rightarrow \mathbb{R}^{n}=\mathbb{R}^{n-q} \times \mathbb{R}^{q}
$$

such that for all $\alpha \in \mathcal{I}$

$$
\begin{gathered}
\varphi\left(\left(U \cap L_{\alpha}\right) \text { conn. comp. }\right)=\left\{\underline{x} ; x_{n-q+1}=c_{n-q+1}, \ldots, x_{n}=c_{n}\right\}, \\
c_{j}=\text { constant }, \quad j=n-q+1, \ldots, n .
\end{gathered}
$$

Example 1.2. 1. Fibrations.
2. Surjective submersions.
3. The Kronecker foliation of $\mathbb{T}=S^{1} \times S^{1}, S^{1}=\mathbb{R} / \mathbb{Z}$.

Solutions of differential equation $\mathrm{d} y=\lambda \mathrm{d} x$ with $\lambda=\tan (\theta)$ fixed. If a slope is rational then we get a closed curve - closed leaves of foliation. If $\lambda \notin \mathbb{Q}$ then leaves are dense they are immersions of $\mathbb{R}$ which is not closed manifold.
Rough quotient space $M / \mathcal{F}$. Two points are equivalent if and only if they belong to the same leaf. In the Kronecker foliation, when leaves are dense, we get a noncommutative torus.
4. The 1-dimensional Reeb foliation of $\mathbb{T}$.

PICTURE
5. The 2-dimensional Reeb foliation of a solid torus $D^{2} \times S^{1}$.

In the universal cover $D^{2} \times \mathbb{R} \rightarrow D^{2} \times S^{1}$

## PICTURE

We rotate these curves along vertical axis and define relation $(x, y, z) \sim(x, y, z+1)$. We have one closed leaf (boundary) and rest are open leaves (images of not closed manifolds).
6. The 2-dimensional Reeb foliation of $S^{3}$.

$$
\begin{gathered}
S^{3}=D^{2} \times S^{1} \coprod S^{1} \times D^{2} / \sim \\
S^{3}=\left\{\left(x_{1}, x_{2}, x_{3}, x_{4}\right) \in \mathbb{R}^{4} \mid x_{1}^{2}+x_{2}^{2}+x_{3}^{2}+x_{4}^{2}=1\right\}
\end{gathered}
$$

The two tori in above decomposition are

$$
\begin{aligned}
& \left\{x \in S^{3} \left\lvert\, x_{1}^{2}+x_{2}^{2} \leqslant \frac{1}{2}\right.\right\} \\
& \left\{x \in S^{3} \left\lvert\, x_{1}^{2}+x_{2}^{2} \geqslant \frac{1}{2}\right.\right\}
\end{aligned}
$$

We put on each torus Reeb's foliation from preceeding example.
The notion of foliation is interesting for two reasons:

1. the definition is multifaceted
2. it gives rise to an interesting equivalence relation on $M$, which in turn gives rise to an interesting quotient "space" $M / \mathcal{F}$.

### 1.2 Equivalent definitions

Definition 1.3 (Manifold reformulation). There exists covering of $M$ by charts $\left(U_{i}, \varphi_{i}\right)$ such that $\varphi\left(U_{i}\right)=V_{i} \times W_{i}$, where $V_{i}$ and $W_{i}$ are open subsets of $\mathbb{R}^{n-q}$ and $\mathbb{R}^{q}$, respectively, with the property that if $U_{i} \cap U_{j} \neq \emptyset$ then the diffeomorphism

$$
\varphi_{j} \circ \varphi_{i}^{-1}: \varphi_{i}\left(U_{i} \cap U_{j}\right) \rightarrow \varphi_{j}\left(U_{i} \cap U_{j}\right)
$$

is of the form

$$
(x, y) \mapsto\left(h_{i j}(x, y), g_{i j}(y)\right), g_{i j}: W_{i}^{\circ} \rightarrow W_{j}^{\circ}
$$

Definition 1.4 (1-cocycle reformulation). There exists collection $\left(U_{i}, f_{i}, g_{i j}\right)$, where $\left(U_{i}\right)$ is a covering of $M, f_{i}: U_{i} \rightarrow W_{i}$ are surjective submersions onto open $q$-dimensional manifolds, $g_{i j}: f_{j}\left(U_{i} \cap U_{j}\right) \rightarrow f_{i}\left(U_{i} \cap U_{j}\right)$ - diffeomorphisms satisfying

$$
f_{i}=g_{i j} \circ f_{j} \text { on } U_{i} \cap U_{j} \text { and } g_{i j} \circ g_{j k}=g_{i k} \text { on } U_{i} \cap U_{j} \cap U_{k}
$$

Definition 1.5. Let $(M, \mathcal{F})$ be manifold with foliation. The tangent bundle to $\mathcal{F}$ is

$$
\tau \mathcal{F}:=\{X \in T M \mid X \text { tangent to a leaf }\} .
$$

Let $\mathcal{S}(\tau \mathcal{F})$ denote the space of smooth sections of this bundle. Clearly this is an involutive sub-bundle, i.e.

$$
[\mathcal{S}(\tau \mathcal{F}), \mathcal{S}(\tau \mathcal{F})] \subset \mathcal{S}(\tau \mathcal{F})
$$

because this is local property, obvious on charts.
Conversely by Thm. of Frobenius we can take another
Definition 1.6. Any involutive subbundle $E \subset T M$ is the tangent bubdle to a unique foliation.

Equivalently we can say
Definition 1.7. The ideal $\mathcal{I}(E)$ generated by the sections of

$$
\nu \mathcal{F}=\left\{\omega \in T^{*} M \mid \forall X \in \tau \mathcal{F} \omega(X)=0\right\}
$$

is closed under d, i.e. $\mathcal{I}(E)$ is a differential ideal.

### 1.3 Holonomy grupoid

Let $x, y \in L \subset M$ be points in a leaf of foliation, $\gamma:[0,1] \rightarrow M$ - path from $x$ to $y$ contained in $L$.

## PICTURE

Let $W$-transversal through $\underline{x}=\varphi^{-1}\left(x_{1}=c_{1}, \ldots, x_{n-q}=c_{n-q}\right)$. If $x^{\prime}$ is close to $x$ one can copy $\gamma$ to $\gamma^{\prime}$, at least for a while. By the compactness of $\gamma$, there exists transversal $T_{x} \subset W$ such that we reach transversal $T_{y}$ through $y$, starting from any $x^{\prime} \in T_{x}$, and such that $x^{\prime} \mapsto y^{\prime}=\gamma^{\prime}(1)$ is a diffeomorphism $h_{\gamma}$. We define holonomy of path $\gamma$ as

$$
\operatorname{Hol}(\gamma):=\text { germ of } h_{\gamma}: \text { germ of } T_{x} \rightarrow \text { germ of } T_{y}
$$

Obviously if $\gamma_{1} \sim \gamma_{2}$ are homotopic, then $\operatorname{Hol}\left(\gamma_{1}\right)=\operatorname{Hol}\left(\gamma_{2}\right)$, i.e. holonomy factors through homotopy.

Recall that grupoid is a small category with all arrows invertible.
Definition 1.8. Holonomy grupoid

$$
\mathcal{G}(\mathcal{F}):=\{(x, \operatorname{Hol}(\gamma), y) \mid \exists \text { leaf } L \ni x, y, \text { and path } \gamma:[0,1] \rightarrow L \text { from } x \text { to } y\}
$$

with objects

$$
\mathcal{G}^{0}=M
$$

and composition

$$
(y, \operatorname{Hol}(\delta), z) \circ(x, \operatorname{Hol}(\gamma), y)=(z, \operatorname{Hol}(\delta \circ \gamma), z)
$$

Interpretation:

- $(x, \operatorname{Hol}($ const $), x)$ "reflexibility" $=$ unit,
- $(x, \operatorname{Hol}(\gamma), y)=\left(y, \operatorname{Hol}\left(\gamma^{-1}\right), x\right)$ "symmetry" $=$ inverse,
- $(y, \operatorname{Hol}(\delta), z) \circ(x, \operatorname{Hol}(\gamma), y)=(x, \operatorname{Hol}(\delta \circ \gamma), z)$ "transitivity" $=$ composition.

Let $T$ be a complete transversal to $\mathcal{F}$ i.e. $T$ is an immersed submanifold, transverse to each leaf and intersecting each leaf at least once.

$$
\begin{gathered}
\mathcal{G}_{T}(\mathcal{F})=\{(x, \operatorname{Hol}(\gamma), y) \in \mathcal{G}(\mathcal{F}) \mid x, y \in T\} \\
\\
(f * g)(\operatorname{Hol}(\gamma))=C_{c}^{\infty}\left(\mathcal{G}_{T}(\mathcal{F})\right) \hookrightarrow C^{*}\left(\mathcal{G}_{T}(\mathcal{F})\right) \\
\sum_{\operatorname{Hol}\left(\gamma_{1}\right) \operatorname{Hol}\left(\gamma_{2}\right)=\operatorname{Hol}(\gamma)} f\left(\operatorname{Hol}\left(\gamma_{1}\right)\right) g\left(\operatorname{Hol}\left(\gamma_{2}\right)\right)
\end{gathered}
$$

### 1.4 How to handle " $M / \mathcal{F}$ "

$$
" M / \mathcal{F}^{\prime \prime}=\operatorname{grupoid} \mathcal{G}(\mathcal{F})
$$

(A) "Homotopy quotient" approach, or equivalently via classifying spaces. This is similar in spirit to

$$
" M / \Gamma^{\prime \prime} \leftrightarrow M \times_{\Gamma} \mathrm{E} \Gamma \rightarrow \mathrm{~B} \Gamma,
$$

where $\Gamma$ is a group.

$$
" M / \mathcal{F}^{\prime \prime} \sim \mathrm{B} \mathcal{G}(\mathcal{F}) \rightarrow \mathrm{B} \Gamma_{q}
$$

(B) "Topos" approach, by extending "duality"

$$
\text { Topological spaces } \leftrightarrow \text { Sheaves of sets, }
$$

and associating a suitably defined topos to $\mathcal{G}(\mathcal{F})$.
(C) Connes noncommutative geometry approach, by extending the duality

$$
\text { Topological spaces } \leftrightarrow \text { Commutative C*-algebras, }
$$

to include $C^{*}(\mathcal{G})$, for $\mathcal{G}$-grupoid.

### 1.5 Characteristic classes

All approaches produce cohomology groups for grupoids, equivalent for (A) \& (B), and cyclic cohomology $\mathrm{HC}^{*}$ for (C), as well as characteristic maps. They are all "huge" and not well understood. The ones which are best understood are the "geometric" characteristic classes.

1. Bott's construction a la Chern-Weil.
2. Gelfand-Fuks realization.
3. Hopf-cyclic cohomological construction.

## Chapter 2

## Characteristic classes

### 2.1 Preamble: Chern-Weil construction of Pontryagin ring

Let

$$
E \rightarrow M
$$

be a real vector bundle. A connection on $E$ is a linear operator

$$
\nabla: \mathcal{S}(E) \rightarrow \mathcal{S}\left(T^{*} M \otimes E\right)=\Omega^{1}(M) \otimes \mathcal{S}(E)
$$

satisfying following rule

$$
\nabla(f s)=d f \otimes s+f \nabla(s)
$$

Then $\nabla$ extends to a graded $\Omega(M)$-module map

$$
\begin{gathered}
\nabla: \Omega^{*}(M) \otimes \mathcal{S}(E) \rightarrow \Omega^{*}(M) \otimes \mathcal{S}(E)=\Omega^{*}(M, E), \text { by } \\
\nabla(\omega \otimes s)=d \omega \otimes s+(-1)^{\operatorname{deg} \omega} \omega \nabla(s)
\end{gathered}
$$

The Curvature of $\nabla$ : we can view $\Omega^{*}(M, E)$ as a module over $\Omega^{*}(M)$ and then for any $\zeta \in \Omega^{*}(M, E)$ and any $\omega \in \Omega^{*}(M)$ we have

$$
\begin{gathered}
\nabla^{2}(\omega \zeta)=\nabla\left(d \omega \zeta+(-1)^{\partial \omega} \omega \nabla(\zeta)\right)= \\
=(-1)^{\partial \omega+1} d \omega \nabla(\zeta)+(-1)^{\partial \omega} d \omega \nabla(\zeta)+\omega \nabla^{2}(\zeta)=\omega \nabla^{2}(\zeta)
\end{gathered}
$$

It means that $\nabla^{2}$ is a local operator - multiplication by an element of the base ring. It follows that

$$
\nabla^{2}(\zeta)=R \cdot \zeta, \quad R \in \Omega^{2}(M, \operatorname{End}(E))
$$

We call $R$ a curvature form.
Explicit expression in terms of covariant derivative:

$$
\begin{aligned}
& X-\text { vector field }, \nabla_{X}(s)=\nabla s(X) \\
& \qquad \nabla_{X}: \mathcal{S}(E) \rightarrow \mathcal{S}(E)
\end{aligned}
$$

Let $\left\{X_{i}\right\}$ be basis of TM, i.e. linearly independent vector fields, $\left\{\omega^{i}\right\}$ - its dual basis of 1-forms. Then

$$
\nabla(s)=\sum_{i} \omega^{i} \otimes \nabla_{X_{i}}(s), \text { hence }
$$

$$
\begin{gathered}
\nabla^{2}(s)=\sum_{i} d \omega^{i} \otimes \nabla_{X_{i}}(s)-\sum_{i} \omega^{i} \nabla\left(\nabla_{X_{i}}(s)\right)= \\
=\sum_{i} d \omega^{i} \otimes \nabla_{X_{i}}(s)-\sum_{i, j} \omega^{i} \wedge \omega^{j} \nabla_{X_{j}} \nabla_{X_{i}} s
\end{gathered}
$$

Where the second sum could be written as

$$
\sum_{i, j} \omega^{i} \wedge \omega^{j} \nabla_{X_{j}} \nabla_{X_{i}} s=\sum_{i<j} \omega^{i} \wedge \omega^{j}\left[\nabla_{X_{j}}, \nabla_{X_{i}}\right] s
$$

Write

$$
d \omega^{i}=\sum_{j<k} f_{j k}^{i} \omega^{j} \wedge \omega^{k}
$$

with $f_{j k}^{i}=d \omega^{i}\left(X_{j}, X_{k}\right)=-\omega^{i}\left(\left[X_{j}, X_{k}\right]\right)$. With that, we can rewrite first sum as

$$
\begin{gathered}
\sum_{i} d \omega^{i} \otimes \nabla_{X_{i}}(s)=-\sum_{j<k} \sum_{i} \omega^{i}\left(\left[X_{j}, X_{k}\right]\right) \omega^{j} \wedge \omega^{k} \otimes \nabla_{X_{i}}(s)= \\
=-\sum_{j<k} \omega^{j} \wedge \omega^{k} \otimes \nabla_{\sum_{i} \omega^{i}\left(\left[X_{j}, X_{k}\right]\right) X_{i}}(s)= \\
=-\sum_{j<k} \omega^{j} \wedge \omega^{k} \otimes \nabla_{\left[X_{j}, X_{k}\right]}(s)
\end{gathered}
$$

We just proved

## Lemma 2.1.

$$
\begin{gathered}
\nabla^{2} s=\sum_{j<k} \omega^{j} \wedge \omega^{k} R_{X_{j}, X_{k}}(s)=R \cdot s, \text { where } \\
R_{X, Y}=\left[\nabla_{X}, \nabla_{Y}\right]-\nabla_{[X, Y]} \in \operatorname{End}(E), \text { and } \\
R=\sum_{j<k} R_{X_{j}, X_{k}} \omega^{i} \wedge \omega^{k}
\end{gathered}
$$

For any Lie algebra $\mathfrak{g}$ of a Lie group $G$, we denote by $\mathcal{I}(\mathfrak{g})$ set of polynomials on $\mathfrak{g}$ which are invariant under adjoint action $\operatorname{Ad}_{G}$. For

$$
P \in \operatorname{Sym}\left(\mathfrak{g}^{*} \otimes \ldots \otimes \mathfrak{g}^{*}\right)
$$

it means that

$$
\begin{gathered}
P\left(\operatorname{Ad}(g) x_{1}, \ldots, \operatorname{Ad}(g) x_{r}\right)=P\left(x_{1}, \ldots, x_{r}\right), \text { where } \\
\operatorname{Ad}(g)(a)=g a g^{-1}
\end{gathered}
$$

Let $\mathfrak{g l}_{n}(\mathbb{R})$ be the Lie algebra of $\mathrm{GL}_{n}(\mathbb{R})$. The set $\mathcal{I}\left(\mathfrak{g l}_{n}\right)$ is in fact ring, and is generated by elements

$$
P_{2 k}(A)=P_{2 k}(A, \ldots, A)=\operatorname{tr}\left(A^{k}\right)
$$

Theorem 2.2 (Chern-Weil). Let $P \in \mathcal{I}\left(\mathfrak{g l}_{n}(\mathbb{R})\right)$ be an invariant polynomial of degree $k, R$ - curvature of connection $\nabla$ on real vector bundle $E \rightarrow M$.

1. Then $P(R)=P(R, \ldots, R) \in \Omega^{2 k}(M)$ is closed and its de Rham cohomology class is independent of the connection.
2. More precisely, if $\nabla_{0}, \nabla_{1}$ are two connections, then

$$
P\left(R_{1}\right)-P\left(R_{0}\right)=k \cdot d \int_{0}^{1} P\left(\alpha, R_{t}, \ldots, R_{t}\right) d t
$$

where $\alpha \in \Omega^{1}(M, \operatorname{End}(E))$ is the difference $\alpha=\nabla_{1}-\nabla_{0}$, and $R_{t}$ is the curvature of a connection $\nabla_{t}=(1-t) \nabla_{0}+t \nabla_{1}$.
Proof. It is based on the two lemmas.
Lemma 2.3. If $\operatorname{deg}(P)$ is odd, then $P(R)=0$ for any metric connection.
Proof. By hypothesis we have using Euclidean structure ( $E,\langle-,-\rangle$ )

$$
X\langle s, t\rangle=\left\langle\nabla_{X} s, t\right\rangle+\left\langle s, \nabla_{X} t\right\rangle .
$$

This implies

$$
\begin{gathered}
X Y\langle s, t\rangle=X\left(\left\langle\nabla_{Y} s, t\right\rangle+\left\langle s, \nabla_{Y} t\right\rangle\right)= \\
\left\langle\nabla_{X} \nabla_{Y} s, t\right\rangle+\left\langle\nabla_{Y} s, \nabla_{X} t\right\rangle+\left\langle\nabla_{X} s, \nabla_{Y} t\right\rangle+\left\langle s, \nabla_{X} \nabla_{Y} t\right\rangle,
\end{gathered}
$$

and

$$
\begin{aligned}
{[X, Y]\langle s, t\rangle } & =\left\langle\left[\nabla_{X}, \nabla_{Y}\right] s, t\right\rangle+\left\langle s,\left[\nabla_{X}, \nabla_{Y}\right] t\right\rangle= \\
& =\left\langle\nabla_{[X, Y]} s, t\right\rangle+\left\langle s, \nabla_{[X, Y]} t\right\rangle .
\end{aligned}
$$

We can write then

$$
\begin{gathered}
\left\langle R_{X, Y} s, t\right\rangle+\left\langle s, R_{X, Y} t\right\rangle=0, \text { i.e. } \\
R+R^{t}=0, \text { and } P(R)=P\left(R^{t}, \ldots, R^{t}\right)=(-1)^{k} P(R) .
\end{gathered}
$$

Lemma 2.4. For $\omega \in \mathcal{S}(M, \operatorname{End}(E))$ one has

$$
d(\operatorname{tr} \omega)=\operatorname{tr}[\nabla, \omega] .
$$

Proof. Locally, on a chart $U$ we have $\nabla=d+\alpha, \alpha \in \Omega^{1}(U, \operatorname{End}(E))$. Hence

$$
\begin{gathered}
{[\nabla, \omega]=[d+\alpha, \omega]=d \omega+[\alpha, \omega], \text { and }} \\
\operatorname{tr}[\nabla, \omega]=\operatorname{tr} d \omega+\operatorname{tr}[\alpha, \omega]=d(\operatorname{tr} \omega) .
\end{gathered}
$$

In particular (Bianchi's identity)

$$
d \operatorname{tr}\left(R^{k}\right)=\operatorname{tr}\left[\nabla, R^{k}\right]=\operatorname{tr}\left[\nabla, \nabla^{2 k}\right]=0 .
$$

This gives proof of the first part, because polynomials of the form $\operatorname{tr}\left(R^{k}\right)$ generate $\mathcal{I}\left(\mathfrak{g l}_{n}(\mathbb{R})\right)$.
For the second part, note that if $\nabla_{t}=(1-t) \nabla_{0}+t \nabla_{1}$, we have

$$
\begin{gathered}
\frac{d}{d t}\left(R_{t}\right)=\frac{d}{d t}\left(\nabla_{t}^{2}\right)=\frac{d}{d t}\left(\nabla_{t}\right) \nabla_{t}+\nabla_{t} \frac{d}{d t} \nabla_{t}= \\
=\left[\frac{d}{d t} \nabla_{t}, \nabla_{t}\right]=\left[\alpha, \nabla_{t}\right]=\left[\nabla_{t}, \alpha\right],
\end{gathered}
$$

where $\alpha=\nabla_{1}-\nabla_{0}$. Now

$$
\begin{gathered}
\frac{d}{d t} \operatorname{tr}\left(R_{t}^{k}\right)=\operatorname{tr}\left(\frac{d}{d t} R_{t}^{k}\right)=k \operatorname{tr}\left(\frac{d R_{t}}{d t} R_{t}^{k-1}\right)= \\
=k \operatorname{tr}\left(\left[\nabla_{t}, \alpha\right] \nabla_{t}^{2(k-1)}\right)=k \operatorname{tr}\left(\left[\nabla_{t}, \alpha \nabla_{t}^{2(k-1)}\right]\right)=k d \operatorname{tr}\left(\alpha R_{t}^{k-1}\right) .
\end{gathered}
$$

### 2.2 Adapted connection and Bott's theorem

Let $E \subset T M$ be an involutive subbundle and let $Q=T M / E$ with $\pi: T M \rightarrow Q$ be the projection.

Definition 2.5. An adapted (or $E$-flat) connection on $Q$ is a connection $\nabla$ such that

$$
\nabla_{X} \pi(Z)=\pi([X, Z]), \forall X \in \mathcal{S}(E) .
$$

This makes sense, since

$$
\begin{gathered}
\nabla_{f X} \pi(Z)=\pi([f X, Z])=-\pi(Z(f) X)+f \pi([X, Z])=f \nabla_{X} \pi(Z), \text { and } \\
\nabla_{X}(f \pi(Z))=\pi([X, f Z])=\pi(X(f) Z)+f \pi([X, Z])=X(f) \pi(Z)+f \nabla_{X}(\pi(Z)) .
\end{gathered}
$$

To construct such a connection, take a decomposition $T M=E \oplus Q$ and set

$$
\begin{gathered}
\nabla_{X} \pi(Z)=\nabla_{X_{E}} \pi(Z)+\nabla_{X_{E^{\perp}}}(Z)= \\
=\pi\left(\left[X_{E}, Z\right]\right)+\nabla_{X_{E^{\perp}}}(Z)
\end{gathered}
$$

where we take an arbitrary connection on $E^{\perp}$.
Lemma 2.6. For any adapted connection

$$
R_{X, Y}=0, \quad \forall X, Y \in \mathcal{S}(E) .
$$

Proof.

$$
\begin{gathered}
R_{X, Y} \pi(Z)=\left(\nabla_{X} \nabla_{Y}-\nabla_{Y} \nabla_{X}-\nabla_{[X, Y]}\right)(\pi(Z))= \\
\pi([X,[Y, Z]]-[Y,[X, Z]]-[[X, Y], Z])=0 .
\end{gathered}
$$

Theorem 2.7 (Bott's vanishing theorem). Given $E \subset T M$ which is involutive, we have for $Q=T M / E, \operatorname{dim} Q=q$

$$
\text { Pont }^{>2 q}(Q)=0 .
$$

Proof. Let

$$
P_{2 k}(A):=\operatorname{tr}\left(A^{k}\right) .
$$

Then for

$$
R=\sum_{i<j} R_{X_{i}, X_{j}} \omega^{i} \wedge \omega^{j}
$$

we have

$$
P_{2 k}(R)=\operatorname{tr}\left(R^{k}\right)=\sum \operatorname{tr}\left(R_{X_{i_{1}}, X_{j_{1}}}, \ldots, R_{X_{i_{2 k}}, X_{j_{2 k}}}\right) \omega^{i_{1}} \wedge \omega^{j_{1}} \wedge \ldots \wedge \omega^{i_{2 k}} \wedge \omega^{j_{2 k}} .
$$

If $k>q$, at least one pair belongs to $E$, otherwise

$$
\omega^{i_{1}} \wedge \ldots \wedge \omega^{i_{2 k}}=0 .
$$

Remark 2.8.

$$
\operatorname{Pont}(Q)=\operatorname{Pont}(T M \ominus E),
$$

hence the above is a restriction of $[E] \in \mathrm{K}^{0}(M)$.

### 2.3 The Godbillon-Vey class

Let $\mathcal{F}$ be a codimension $q$ foliation of $M^{n}, E=\tau \mathcal{F}, Q=T M / E$. First, assume that $\mathcal{F}$ is transversaly orientable i.e. $\Lambda^{q} Q$ has nowhere zero section (giving trivialization $\Lambda^{q} Q \cong$ $M \times \mathbb{R})$.

Lemma 2.9. Let $\Omega$ be nonvanishing section of $\Lambda^{q} Q$. Then

$$
d \Omega=\alpha \wedge \Omega
$$

for some $\alpha \in \Omega^{1}(M, \operatorname{End}(E))$.
Proof. It suffices to prove it locally, then patch by partition of unity.
On a chart $U$, choose a basis $\omega_{1}, \ldots, \omega_{q} \in \mathcal{I}(E)$ such that

$$
\begin{aligned}
& \Omega=\omega_{1} \wedge \ldots \wedge \omega_{q} \\
& d \omega_{i}=\sum_{j=1}^{q} \alpha_{i j} \wedge \omega_{j}
\end{aligned}
$$

Then

$$
\begin{gathered}
d \Omega=\sum_{i=1}^{q}(-1)^{i} \omega_{1} \wedge \ldots \wedge d \omega_{i} \wedge \ldots \wedge \omega_{q}= \\
=\sum_{i=1}^{q}(-1)^{i} \omega_{1} \wedge \ldots \wedge\left(\sum_{j=1}^{q} \alpha_{i j} \wedge \omega_{j}\right) \wedge \ldots \wedge \omega_{q}
\end{gathered}
$$

Only $\alpha_{i i} \wedge \omega_{i}$ can contribute to the sum, so

$$
d \Omega=\left(\sum_{i=1}^{q} \alpha_{i i}\right) \wedge \Omega
$$

Lemma 2.10. For all $\alpha$ as above $(d \alpha)^{q+1}=0$.
Proof.

$$
0=d^{2} \Omega=d \alpha \wedge \omega-\alpha \wedge d \Omega=d \alpha \wedge \Omega+\alpha \wedge \alpha \wedge \Omega=d \alpha \wedge \Omega
$$

Write $d \alpha$ using basis of 2-forms extending $\left\{\omega_{1}, \ldots, \omega_{q}\right\}$

$$
d \alpha=\sum_{1 \leqslant i<j \leqslant n} f_{i j} \omega_{i} \wedge \omega_{j}
$$

Now take exterior product with $\Omega=\omega_{1} \wedge \ldots \wedge \omega_{q}$

$$
\sum_{1 \leqslant i<j \leqslant n} f_{i j} \omega_{i} \wedge \omega_{j} \wedge \omega_{1} \wedge \ldots \wedge \omega_{q}=0
$$

If at least one of $i, j \in\{1, \ldots, q\}$ then corresponding summand is 0 . Hence

$$
\sum_{q+1 \leqslant i<j \leqslant n} f_{i j} \omega_{i} \wedge \omega_{j} \wedge \omega_{1} \wedge \ldots \wedge \omega_{q}=0
$$

$$
f_{i j}=0 \text { for } q+1 \leqslant i<j \leqslant n .
$$

Now we can write

$$
\begin{gathered}
d \alpha=\sum_{i<j ; \text { at least one } \leqslant q} f_{i j} \omega_{i} \wedge \omega_{j}= \\
\sum_{j=1}^{q} \alpha_{j} \wedge \omega_{j} \in \mathcal{S}(E),
\end{gathered}
$$

and

$$
(d \alpha)^{q+1}=\sum f_{i_{1} j_{1}} \ldots f_{i_{q+1} j_{q+1}} \omega_{i_{1}} \wedge \omega_{j_{1}} \wedge \ldots \wedge \omega_{i_{q+1}} \wedge \omega_{j_{q+1}}=0 .
$$

We just proved that form $\eta=\alpha \wedge(d \alpha)^{q}$ is closed.
Lemma 2.11. The class

$$
[\eta] \in \mathrm{H}^{2 q+1}(M, \mathbb{R})
$$

is independent on all choices involved in definition.
Proof. First assume that $\Omega^{\prime}=f \Omega$ for $f>0$ everywhere. Then

$$
\begin{gathered}
d \Omega^{\prime}=f d \Omega+d f \Omega=f \alpha \wedge \Omega+d f \wedge \Omega=\alpha \wedge \Omega^{\prime}+\frac{d f}{f} \wedge \Omega^{\prime}= \\
=(\alpha+d(\log f)) \wedge \Omega^{\prime}=\alpha^{\prime} \wedge \Omega^{\prime} .
\end{gathered}
$$

Hence

$$
\Omega^{\prime} \wedge\left(d \Omega^{\prime}\right)^{q}=(\alpha+d(\log f)) \wedge(d \alpha)^{q}=\alpha \wedge(d \alpha)^{+} d\left(\log (f)(d \alpha)^{q}\right),
$$

so $\eta$ and $\eta^{\prime}=\alpha^{\prime} \wedge\left(d \alpha^{\prime}\right)$ differ by boundary.
Now assume that $d \Omega=\alpha^{\prime} \wedge \Omega, \beta=\alpha-\alpha^{\prime}$ sucht that $\beta \wedge \Omega=0$. Hence $\beta \in \mathcal{S}(E)$, and recall that also $d \alpha, d \alpha^{\prime} \in \mathcal{S}(E)$. Then we have

$$
\eta^{\prime}=\alpha^{\prime} \wedge\left(d \alpha^{\prime}\right)^{q}=(\alpha+\beta) \wedge\left((d \alpha)^{q}+d \beta \wedge \sigma\right)
$$

with

$$
\sigma=\sum_{i=0}^{q-1} c_{i}\left(d \alpha^{i}\right) \wedge(d \beta)^{q-i-1} \in \mathcal{S}(E)^{q-1}, \quad \text { and } d \sigma=0
$$

Then

$$
\alpha^{\prime} \wedge\left(d \alpha^{\prime}\right)^{q}=\alpha \wedge(d \alpha)^{q}+\alpha \wedge d \beta \wedge \sigma+\beta \wedge(d \alpha)^{q}+\beta \wedge d \beta \wedge \sigma,
$$

where the last two summands belong to $\mathcal{S}(E)^{q+1}=0$, so in fact we have

$$
\begin{gathered}
\alpha^{\prime} \wedge\left(d \alpha^{\prime}\right)^{q}=\alpha \wedge(d \alpha)^{q}+\alpha \wedge d \beta \wedge \sigma= \\
=\alpha \wedge(d \alpha)^{q}+\alpha \wedge d(\beta \wedge \sigma)=\alpha \wedge(d \alpha)^{q}-d(\alpha \wedge \beta \wedge \sigma)+d \alpha \wedge \beta \sigma,
\end{gathered}
$$

where the last summand is from $\mathcal{S}(E)^{q+1}=0$. Again we see, that $\eta^{\prime}-\eta$ is a boundary.
Definition 2.12. The class $\operatorname{gv}(\mathcal{F}):=[\eta] \in \mathrm{H}^{2 q+1}(M ; \mathbb{R})$ is called Godbillon-Vey class of a manifold with foliation $(M, \mathcal{F})$.

Remark 2.13. Nonorientable case. Lift $\mathcal{\sim}$ to $\widetilde{\mathcal{F}}$ in $\widetilde{M}=$ orientable double covering with $\gamma=$ the generator of $\mathbb{Z} / 2$. Replacing $\widetilde{\Omega}$ by $\frac{1}{2}\left(\widetilde{\Omega}-\gamma^{*} \tilde{\Omega}\right) \neq 0$ if needed, we can always assume

$$
\gamma^{*}(\widetilde{\Omega})=-\widetilde{\Omega} .
$$

Then

$$
d \tilde{\Omega}=\widetilde{\alpha} \wedge \tilde{\Omega}, \text { and } d\left(\gamma^{*} \widetilde{\Omega}\right)=\gamma^{*}(\widetilde{\alpha}) \wedge \gamma^{*}(\widetilde{\Omega}) .
$$

Hence

$$
\begin{gathered}
d \tilde{\Omega}=\gamma^{*}(\widetilde{\alpha}) \wedge \widetilde{\Omega}, \text { and } \\
\frac{1}{2}\left(\widetilde{\alpha}+\gamma^{*}(\widetilde{\alpha})\right)
\end{gathered}
$$

drops down to M .

### 2.4 Nontriviality of Godbillon-Vey class

On $G=\operatorname{SL}(2, \mathbb{R})$, with $T G \simeq G \times \mathfrak{g},(\mathfrak{g}$ - Lie slgebra of $G=$ traceless matrices) take the foliation given by the subbundle $E$ generated by the left invariant vector fields corresponding to

$$
X=\left(\begin{array}{ll}
0 & 1 \\
0 & 0
\end{array}\right), \quad H=\left(\begin{array}{cc}
1 & 0 \\
0 & -1
\end{array}\right)
$$

with

$$
[X, H]=\left(\begin{array}{cc}
0 & -1 \\
0 & 0
\end{array}\right)-\left(\begin{array}{ll}
0 & 1 \\
0 & 0
\end{array}\right)=-2 X
$$

The third basis element is

$$
Y=\left(\begin{array}{ll}
0 & 0 \\
1 & 0
\end{array}\right)
$$

with

$$
[Y, H]=2 Y, \quad[X, Y]=H
$$

Take the dual basis $\{\zeta, \eta, \chi\}$ of $\mathfrak{g}^{*}$ and extend them as left-invariant 1 -forms. Then $\eta$ defines $\mathcal{F}$ (i.e. $E=\operatorname{ker} \eta$ ). One has

$$
\begin{gathered}
d \chi=a \chi \wedge \zeta+b \chi \wedge \eta+c \zeta \wedge \eta, \\
b=d \chi(H, Y)=-\chi([H, Y])=2 \chi(Y)=0 \\
c=d \chi(X, Y)=-\chi([X, Y])=-\chi(H)=-1 \\
a=d \chi(H, X)=\chi([X, H])=-2 \chi(X)=0,
\end{gathered}
$$

hence

$$
d \chi=-\zeta \wedge \eta
$$

Similarly

$$
\begin{gathered}
d \zeta=-2 \chi \wedge \zeta \\
d \eta=2 \chi \wedge \eta
\end{gathered}
$$

The last implies

$$
\alpha=4 \chi \wedge d \chi=-4 \chi \wedge \zeta \wedge \eta
$$

The form $\alpha$ drops down to $M=\Gamma \backslash G$ for any $\Gamma$ cocompact giving a volume form, hence

$$
\left[\alpha_{\Gamma}\right]=\text { generator of } \mathrm{H}^{3}(M ; \mathbb{R}) .
$$

More precisely, let $\Sigma_{g}$ be the Riemann surface of genus $g \geqslant 2$. Then its universal cover is the upper half plane

$$
\mathbb{H}=\mathrm{SL}(2, \mathbb{R}) / \mathrm{SO}(2),
$$

on which $\Gamma=\pi_{1}\left(\Sigma_{g}\right)$ acts by Mobius transformation

$$
\Gamma \subset \operatorname{PSL}(2, \mathbb{R}), \quad z \mapsto \frac{a z+b}{c z+d}
$$

Let $\tilde{\Gamma}$ be the double cover of $\Gamma$. Then $\tilde{\Gamma}$ is cocompact. Morover $M \simeq S^{1} \Sigma_{g}$ (unit tangent bundle), hence

$$
\begin{gathered}
{\left[\alpha_{\Gamma}\right]([M])=4 \int_{S^{1} \Sigma_{g}} \zeta \wedge \eta \wedge \chi=4 \pi \int_{\Sigma_{g}} \zeta \wedge \eta=4 \pi \operatorname{Area}\left(\Sigma_{g}\right)=} \\
=-4 \pi \int_{\Sigma_{g}} K d \sigma=-8 \pi^{2}(2-2 g)
\end{gathered}
$$

### 2.5 Naturality under transversality

Let $\phi: N \rightarrow M, E \subset T M$ integrable subbundle, $\mathcal{F}$ - codimension $q$ foliation, $\tau \mathcal{F}=E$.
If $V \rightarrow M$ is a vector bundle, then for each invariant polynomial $P \in \mathcal{I}\left(\mathfrak{g l}_{q}(\mathbb{R})\right)$ of degree $k$, we have a class $P(V) \in \mathrm{H}^{2 k}(M ; \mathbb{R})$. It behaves naturally with respect to pullback


By Bott's vanishing theorem (2.7), all classes for $Q=T M / E$ are 0 if $k>q$. The Godbillon-Vey class $\operatorname{gv}(M, \mathcal{F}) \in \mathrm{H}^{2 q+1}(M ; \mathbb{R})$ is a nontrivial invariant.

Definition 2.14. We say that $\phi$ is transversal to $E$ (or to $\mathcal{F}$ ), $\phi \pitchfork E$, if for each $x \in N$

$$
T_{\phi(x)} M=\phi_{*}\left(T_{x} N\right) \oplus E_{\phi(x)} .
$$

Equivalently

$$
\pi \circ \phi_{* x}: T_{x} N \rightarrow T_{\phi(x)} M / E
$$

is surjective.
Lemma 2.15. $\widetilde{E}:=\phi_{*}^{-1}(E)$ is involutive, hence defining a foliation $\widetilde{\mathcal{F}}=\phi^{-1}(\mathcal{F})$, whose leaves are the connected components of $\phi^{-1}(L), L \subset \mathcal{F}$.
Proof. (Short) Let $E=\tau \mathcal{F}$ be given by a cocycle $\left\{\left(U_{i}, f_{i}, g_{i j}\right) \mid i, j \in I\right\}, f_{i}: U_{i} \rightarrow \mathbb{R}^{q}$ submersions, $g_{i j}: f_{j}\left(U_{i} \cap U_{j}\right) \xrightarrow{\simeq} f_{i}\left(U_{i} \cap U_{j}\right)$. Then $\left\{\left(\phi^{-1}\left(U_{i}\right), f_{i} \circ \phi, g_{i j}\right) \mid i, j \in I\right\}$ define $\widetilde{\mathcal{F}}$.

Proof. (More useful) Any map $\phi$ can be decomposed as a composition

$$
\begin{aligned}
& N \xrightarrow{\mathrm{id} \times \phi} N \times M \xrightarrow{\mathrm{pr}_{M}} M, \\
& x \mapsto(x, \phi(x)) ; \quad(x, y) \mapsto y .
\end{aligned}
$$

It is sufficient to prove the lemma for
(a) id $\times \phi$ - injective immersion,
(b) $\mathrm{pr}_{M}$ - projection.

For each map in this composition the statement is obvious.
(a) $\widetilde{E}=E \cap T N$,
(b) $\widetilde{E}=T N \oplus E$.

Definition 2.16. A characteristic class for foliation $\mathcal{F}$ is an assignment

$$
(M, \mathcal{F}) \mapsto \gamma(M, \mathcal{F}) \in \mathrm{H}^{*}(M ; \mathbb{R})
$$

such that if $\phi: N \rightarrow M$ is transversal to $\mathcal{F}$, then

$$
\gamma\left(N, \phi^{*}(\mathcal{F})\right)=\phi^{*}(\gamma(M, \mathcal{F}))
$$

Example 2.17. If $(M, \mathcal{F})$ is transversally oriented, i.e. there exists nowhere zero section $\Omega$ of $\Lambda^{q} Q$, then we have Godbillon-Vey class. On local chart $U$

$$
\begin{gathered}
\Omega=\omega_{1} \wedge \ldots \wedge \omega_{q}, \quad\left\{\omega_{1}, \ldots, \omega_{q}\right\}-\text { generators of } \mathcal{S}\left(\left.E\right|_{U}\right) \\
d \Omega=\alpha \wedge \Omega, \quad \operatorname{gv}(M, \mathcal{F})=\left[\alpha \wedge(d \alpha)^{q}\right] \in \mathrm{H}^{2 q+1}(M ; \mathbb{R})
\end{gathered}
$$

For $\phi: N \rightarrow M$

$$
\left\{\phi^{*}\left(\omega_{1}\right), \ldots, \phi^{*}\left(\omega_{q}\right)\right\}-\text { generators of } \mathcal{S}\left(\left.\phi^{*}(E)\right|_{\phi^{-1}(U)}\right)
$$

and therefore

$$
d \phi^{*}(\Omega)=\phi^{*}(d \Omega)=\phi^{*}(\alpha) \wedge \phi^{*}(\Omega)
$$

and thus

$$
\operatorname{gv}\left(N, \phi^{*}(\mathcal{F})\right)=\phi^{*}(\alpha) \wedge\left(d \phi^{*}(\alpha)\right)^{q}=\phi^{*}\left(\alpha \wedge(d \alpha)^{q}\right)=\phi^{*}(\operatorname{gv}(M, \mathcal{F}))
$$

Example 2.18. Pontryagin classes are characteristic classes of for foliation, since for $P \in$ $\mathcal{I}^{k}\left(\mathfrak{g l}_{q}(\mathbb{R})\right)$ we have

$$
P\left(\phi^{*}(\mathcal{F})\right)=\phi^{*}(P(\mathcal{F}))
$$

where $P(\mathcal{F})=P(Q)$ for $Q=T M / \tau \mathcal{F}$.

### 2.6 Transgressed classes

Let $(M, \mathcal{F})$ be a manifold with foliation, $\nabla_{0}, \nabla_{1}$ two connections on $Q=T M / E, E=\tau \mathcal{F}$. Then

$$
\nabla_{1}-\nabla_{0}=\alpha \in \Omega^{1}(M, \operatorname{End}(E)) .
$$

Let $\nabla_{t}:=t \nabla_{1}+(1-t) \nabla_{0}$ be linear homotopy between connections, and $R_{0}, R_{1}, R_{t}$ corresponding curvatures. Then by the theorem of Chern-Weil (2.2) for $P \in \mathcal{I}^{k}\left(\mathfrak{g l}_{q}(\mathbb{R})\right)$

$$
\begin{aligned}
& P\left(R_{1}\right)-P\left(R_{0}\right)=d T P\left(\nabla_{1}, \nabla_{0}\right), \text { where } \\
& T P\left(\nabla_{1}, \nabla_{0}\right):=k \int_{0}^{1} P\left(\alpha, R_{t}, \ldots, R_{t}\right) d t .
\end{aligned}
$$

Let $\nabla_{1}=\nabla^{b}$ be the $E$-flat connection (or Bott connection) (def. (2.5)), i.e.

$$
\nabla_{X}^{b}(\pi(Y))=\pi([X, Y]), \forall X \in \mathcal{S}(E), \pi: T M \rightarrow T M / E=Q .
$$

The corresponding curvature satisfies (lemma (2.6))

$$
R^{b}\left(X_{1}, X_{2}\right)=0, \quad \forall X_{1}, X_{2} \in \mathcal{S}(E) .
$$

As a second connection $\nabla_{0}$ we take metric (or Riemannian) connection $\nabla^{\sharp}$, i.e.

$$
X\left\langle s_{1}, s_{2}\right\rangle=\left\langle\nabla_{X}^{\sharp} s_{1}, s_{2}\right\rangle+\left\langle s_{1}, \nabla_{X}^{\sharp} s_{2}\right\rangle,
$$

for $s_{1}, s_{2} \in \mathcal{S}(Q)$. Then

- $P\left(R^{b}\right)=0$ if $k>q$, by Bott's theorem (2.7),
- $P\left(R^{\sharp}\right)=0$ if $k$ is odd, by lemma (2.3).

In particular for $k>q$ odd form $T P\left(\nabla^{b}, \nabla^{\sharp}\right)$ is closed, $d T P\left(\nabla^{b}, \nabla^{\sharp}\right)=0$, so

$$
T P(M, \mathcal{F}):=\left[T P\left(\nabla^{b}, \nabla^{\sharp}\right)\right] \in \mathrm{H}^{2 k-1}(M, \mathbb{R}) .
$$

Definition 2.19. We call $T P(M, \mathcal{F}) a$ transgressed class.
Proposition 2.20. For foliation $\mathcal{F}$ on a manifold $M$ and $P \in \mathcal{I}^{k}\left(\mathfrak{g l}_{q}(\mathbb{R})\right), k>q=$ $\operatorname{dim} T M / \tau \mathcal{F}$, class $[T P(M, \mathcal{F})] \in \mathrm{H}^{2 k-1}(M ; \mathbb{R})$ is independent of choices $\nabla^{b}$ and $\nabla^{\sharp}$, and therefore is an invariant of foliation.
Proof. Let ${ }^{i} \nabla^{b},{ }^{i} \nabla^{\sharp}, i=0,1$ be two different choices of connections, and let

$$
\begin{aligned}
& { }^{t} \nabla^{b}:=\psi(t)^{1} \nabla^{b}+(1-\psi(t))^{0} \nabla^{b}, \\
& { }^{t} \nabla^{\sharp}:=\psi(t)^{1} \nabla^{\sharp}+(1-\psi(t))^{0} \nabla^{\sharp},
\end{aligned}
$$

where in both cases $\psi:[0,1] \rightarrow[0,1]$ is a smooth function such that $\psi \equiv 0$ near 0 and $\psi \equiv 1$ near 1.

Now take the bundle $\widetilde{E}=E \oplus \mathbb{R}$ on $M \times \mathbb{R}$ (as a integrable bundle of foliation on $M \times \mathbb{R}$ ). On the quotient $\operatorname{pr}_{M}^{*}(Q)$ we define the connections $\widetilde{\nabla^{\mathrm{b}}}$ and $\widetilde{\nabla^{\sharp}}$.


Sections of bundles over $M \times \mathbb{R}$ can be represented as follows

$$
\begin{aligned}
& \mathcal{S}(T(M \times \mathbb{R}))=\left\{\left.f(x, s) Y+g(x, s) \frac{\partial}{\partial s} \right\rvert\, Y \in \mathcal{S}(T M), f, g \in C^{\infty}(M \times \mathbb{R})\right\} . \\
& \mathcal{S}\left(\operatorname{pr}_{M}^{*}(Q)\right)=\left\{f(x, s) \pi(Y) \mid Y \in \mathcal{S}(T M), \pi: T M \rightarrow Q, f \in C^{\infty}(M \times \mathbb{R})\right\}
\end{aligned}
$$

It suffices to define

$$
\widetilde{\nabla}_{\left(X, \frac{\partial}{\partial t}\right)}(\pi(Y)):={ }^{s} \nabla_{X}(\pi(Y)) .
$$

for $\widetilde{\nabla}=\widetilde{\nabla^{b}}$ or $\widetilde{\nabla^{\sharp}}$.
We have

$$
\begin{gathered}
\widetilde{\nabla}_{X}(f(x, s) \pi(Y))=X(f) \pi(Y)+f^{s} \nabla_{X}(\pi(Y)) \\
\widetilde{\nabla}_{\frac{\partial}{\partial s}}(f(x, s) \pi(Y))=\frac{\partial f}{\partial s} \pi(Y)
\end{gathered}
$$

where ${ }^{s} \nabla^{b}=s^{0} \nabla^{b}+(1-s)^{0} \nabla^{b},{ }^{s} \nabla^{\sharp}=s^{0} \nabla^{\sharp}+(1-s)^{0} \nabla^{\sharp}$. Using inclusions $i_{s}: M \rightarrow M \times \mathbb{R}$, $i_{s}(x)=(x, s)$, we can write

$$
i_{0}^{*}\left(\widetilde{R^{b}}\right)={ }^{0} R^{b}, \quad i_{1}^{*}\left(\widetilde{R^{b}}\right)={ }^{1} R^{b}
$$

and analogously for $\nabla^{\sharp}, R^{\sharp}$. Similarly

$$
i_{0}^{*}(\widetilde{\alpha})={ }^{0} \alpha, \quad i_{1}^{*}(\widetilde{\alpha})={ }^{1} \alpha
$$

for corresponding differences ${ }^{0} \alpha={ }^{0} \nabla^{b}-{ }^{0} \nabla^{\sharp}$ and ${ }^{1} \alpha={ }^{1} \nabla^{b}-{ }^{1} \nabla^{\sharp}$. Hence

$$
\begin{gathered}
i_{0}^{*}\left(T P\left(\widetilde{\nabla}^{\mathrm{b}}, \widetilde{\nabla}^{\sharp}\right)\right)=T P\left({ }^{0} \nabla^{b},{ }^{0} \nabla^{\sharp}\right), \text { and } \\
i_{1}^{*}\left(T P\left(\widetilde{\nabla}^{b}, \widetilde{\nabla}^{\sharp}\right)\right)=T P\left({ }^{1} \nabla^{b},{ }^{1} \nabla^{\sharp}\right) .
\end{gathered}
$$

Note that $\widetilde{\nabla}^{b}$ is $\widetilde{E}$-flat, and $\widetilde{\nabla}^{\sharp}$ is Riemannian for $\operatorname{pr}_{M}^{*}(Q)$.
The proof is completed by the elementary lemma (homotopy invariance of de Rham cohomology)
Lemma 2.21. Let $\omega \in \Omega^{k}(M \times \mathbb{R}), d \omega=0$. Then $i_{1}^{*}(\omega)-i_{0}^{*}(\omega)$ is exact.
Proof. We can write

$$
\omega=\pi^{*}(\alpha) \wedge f(x, t) d t+g(x, t) \pi^{*}(\beta),
$$

with $\alpha \in \Omega^{k-1}(M), \beta \in \Omega^{k}(M)$.
One has

$$
\begin{aligned}
& \mathcal{L}_{\partial_{t}}(\omega)=d \iota_{\partial t}+\iota_{\partial t} d \omega=\mathcal{L}_{\partial_{t}}(\omega)=d\left((-1)^{k-1} f(x, t) \operatorname{pr}_{M}^{*}(\alpha)\right)= \\
& =(-1)^{k-1} f(x, t) d \operatorname{pr}_{M}^{*}(\alpha)+\operatorname{pr}_{M}^{*}(\alpha) \wedge d_{x} f+\operatorname{pr}_{M}^{*}(\alpha) \wedge \partial_{t} f d t,
\end{aligned}
$$

where $\partial_{t}:=\frac{\partial}{\partial t}$. On the other hand

$$
\begin{gathered}
\left.\mathcal{L}_{\partial_{t}}\right|_{s=t_{0}}(\omega)=\left.\frac{\partial}{\partial s}\right|_{s=t_{0}}\left(i_{s}\left(\operatorname{pr}_{M}^{*}(\alpha) \wedge f(x, t) d t+g(x, t) \operatorname{pr}_{M}^{*}(\beta)\right)\right)= \\
=\left.\partial_{t} f(x, t)\right|_{t_{0}} \operatorname{pr}_{M}^{*}(\alpha) \wedge d t+\left.\partial_{t} g(x, t)\right|_{t_{0}} \operatorname{pr}_{M}^{*}(\beta)
\end{gathered}
$$

Comparing both sides one gets

$$
\partial_{t} g(x, t) \wedge \operatorname{pr}_{M}^{*}(\beta)=(-1)^{k-1}\left(f(x, t) d \operatorname{pr}_{M}^{*}(\alpha)+d_{x} f(x, t) \wedge \operatorname{pr}_{M}^{*}(\alpha)\right)=
$$

$$
=(-1)^{k-1} d_{x}\left(f(x, t) \operatorname{pr}_{M}^{*}(\alpha)\right) .
$$

Hence
so

$$
g(x, 1) \operatorname{pr}_{M}^{*}(\beta)-g(x, 0) \operatorname{pr}_{M}^{*}(\beta)=(-1)^{k-1} d_{x}\left(\int_{0}^{1} f(x, t) d t \cdot \operatorname{pr}_{M}^{*}(\alpha)\right),
$$

$$
i_{1}^{*}(\omega)-i_{0}^{*}(\omega)=d\left((-1)^{k-1} \int_{0}^{1} f(x, t) d t \cdot \alpha\right)
$$

Proposition 2.22. For any $P \in \mathcal{I}^{k}\left(\mathfrak{g l}_{n}(\mathbb{R})\right)$ with $k>q$ odd, $T P(M \mathcal{F})$ is a characteristic class.

Proof. It is sufficient to prove the naturality in two special cases

1. $i: N \rightarrow M$ is injective immersion,
2. $p: N \times M \rightarrow M$ a projection.

Case. 1 We have $i^{*}(E)=E \cap T N, i^{*}(Q)=\left.Q\right|_{N}$, hence $\nabla^{b}, \nabla^{\sharp}$ restrict to the same kind of connections. Thus one has

$$
T P\left(N, i^{*}(\mathcal{F})\right)=i^{*}(T P(M, \mathcal{F})) .
$$

Case. 2 We lift $\nabla^{b}, \nabla^{\sharp}$ to the same kind of connections on $N \times M . \widetilde{R}_{t}=p^{*}\left(R_{t}\right), \widetilde{\alpha}=p^{*}(\alpha)$.

Definition 2.23. Two vector bundles $E_{0}, E_{1} \subset T M$ of $\operatorname{codim}=q$ are transversaly homotopic if there exists $\widetilde{E} \subset T(M \times \mathbb{R})$ of codim $=q$, such that

1. $\widetilde{E}$ is involutive,
2. $\widetilde{E}$ is transversal to $M \times\{0\}$ and $M \times\{1\}$,
3. $i_{0}^{*}(\widetilde{E})=E_{0}$ and $i_{1}^{*}(\widetilde{E})=E_{1}$.

Proposition 2.24. The class $T P(M, \mathcal{F})$ depends only on transverse homotopy class of foliation $\mathcal{F}$.

## Chapter 3

## Weil algebras

### 3.1 The truncated Weil algebras and characteristic homomorphism

The set of invariant polynomials $\mathcal{I}\left(\mathfrak{g l}_{q}(\mathbb{R})\right)$ is generated by $P_{2 k}(A):=\operatorname{tr}\left(A^{k}\right), A \in \mathfrak{g l}_{q}(\mathbb{R})$. Alternatively we have

$$
\operatorname{det}(I+t A)=\sum_{i=0}^{q} c_{i}(A) t^{i}
$$

Coefficients $c_{i}(A)$ are symmetric functions of eigenvalues. If

$$
A \sim\left(\begin{array}{cccc}
\lambda_{1} & 0 & \cdots & 0 \\
0 & \lambda_{2} & \cdots & 0 \\
\vdots & \vdots & \ddots & \vdots \\
0 & 0 & \cdots & \lambda_{q}
\end{array}\right)
$$

then

$$
\begin{gathered}
\operatorname{det}(I+t A)=\left(1+t \lambda_{1}\right)\left(1+t \lambda_{2}\right) \ldots\left(1+t \lambda_{q}\right)= \\
=1+t\left(\lambda_{1}+\lambda_{2}+\ldots+\lambda_{q}\right)+t^{2}\left(\sum \lambda_{i} \lambda_{j}\right)+\ldots+t^{q} \lambda_{1} \lambda_{2} \ldots \lambda_{q} . \\
c(A):=\operatorname{det}(I+A)=1+c_{1}(A)+\ldots+c_{q}(A), \\
c(A \oplus B)=c(A) c(B) .
\end{gathered}
$$

The set $\mathcal{I}\left(\mathfrak{g l}_{q}(\mathbb{R})\right)$ can be presented as polynomial ring

$$
\mathcal{I}\left(\mathfrak{g l}_{q}(\mathbb{R})\right)=\mathbb{R}\left[c_{1}, \ldots, c_{q}\right]
$$

For manifold with foliation $(M, \mathcal{F}), Q=T M / E, E=\tau \mathcal{F}$, we have

$$
c_{k}\left(R^{b}\right)=0, \quad \forall k>q
$$

Moreover for each $P \in \mathbb{R}^{k}\left[c_{1}, \ldots, c_{q}\right], k>q$

$$
P\left(R^{b}\right)=0 \in \Omega^{2 k}(M)
$$

Define

$$
\mathbb{R}\left[c_{1}, \ldots, c_{q}\right]_{q}:=\mathbb{R}\left[c_{1}, \ldots, c_{q}\right] /(\text { weight }>2 q), \operatorname{deg}\left(c_{i}\right)=2 i
$$

For any connection $\nabla$ on $E$ we have a map

$$
\begin{gathered}
\lambda_{E}(\nabla): \mathbb{R}\left[c_{1}, \ldots, c_{q}\right] \rightarrow \Omega^{\bullet}(M) \\
\lambda_{E}(\nabla)(P):=P\left(\nabla^{2}\right)
\end{gathered}
$$

Proposition 3.1. 1. $\lambda_{E}\left(\nabla^{b}\right)$ annihilates all polynomials of degree $>q$, so it induces a map

$$
\lambda_{E}\left(\nabla^{b}\right): \mathbb{R}\left[c_{1}, \ldots, c_{q}\right]_{q} \rightarrow \Omega^{\bullet}(M)
$$

2. $\lambda_{E}\left(\nabla^{\sharp}\right)$ annihilates all polynomials of odd degree, in particular

$$
\lambda_{E}\left(\nabla^{\sharp}\right)\left(c_{2 i-1}\right)=0
$$

3. There is a third map

$$
T \lambda_{E}\left(\nabla^{b}, \nabla^{\sharp}\right): \mathbb{R}\left[c_{1}, \ldots, c_{q}\right] \rightarrow \Omega^{*}(M)
$$

satisfying

$$
d T \lambda_{E}\left(\nabla^{b}, \nabla^{\sharp}\right)(P)=\lambda_{E}\left(\nabla^{b}\right)(P)-\lambda_{E}\left(\nabla^{\sharp}\right)(P) .
$$

In particular

$$
d T \lambda_{E}\left(\nabla^{b}, \nabla^{\sharp}\right)\left(c_{2 i-1}\right)=\lambda\left(\nabla^{b}\right)\left(c_{2 i-1}\right)
$$

This can be summarized in the following cochain complex. First form a differential graded algebra (DGA)

$$
W O_{q}:=\Lambda\left\langle u_{1}, u_{3}, \ldots, u_{2 l-1}\right\rangle \otimes \mathbb{R}\left[c_{1}, \ldots, c_{q}\right]_{q}
$$

where the first algebra in the tensor product is an exterior algebra generated by elements $u_{2 i-1}$ of degree $4 i-3$, and $l$ is maximal integer such that $2 l-1 \leqslant q$. Generators of second algebra $c_{j}$ have degree $2 j$, and this is a quotient of polynomial algebra by the ideal of polynomials of degree $>q$ (weight $>2 q$ ). Now define $d: W O_{q} \rightarrow W O_{q}$ as the differenital of degree 1 given on generators by the formula

$$
\begin{gathered}
d u_{2 i-1}=c_{2 i-1}, \quad 1 \leqslant i \leqslant l \\
d c_{j}=0, \quad 1 \leqslant i \leqslant q
\end{gathered}
$$

Definition 3.2. Define a map $\lambda_{E}: W O_{q} \rightarrow \Omega^{\bullet}(M)$ by

$$
\begin{aligned}
& \lambda_{E}\left(u_{2 i-1}\right):=T \lambda_{E}\left(\nabla^{b}, \nabla^{\sharp}\right)\left(c_{2 i-1}\right) \\
& \lambda_{E}\left(c_{j}\right):=\lambda_{E}\left(\nabla^{b}\right)\left(c_{j}\right), \quad 1 \leqslant j \leqslant q
\end{aligned}
$$

Then $\lambda_{E}: W O_{q} \rightarrow \Omega^{\bullet}(M)$ is a map of $D G A$ 's, hence it induces a map

$$
\lambda_{E}^{*}: \mathrm{H}^{*}\left(W O_{q}\right) \rightarrow \mathrm{H}^{*}(M ; \mathbb{R})
$$

of cohomology algebras.
We call $\lambda_{E}^{*}$ a characteristic map in analogy to

$$
\chi_{E}: \mathrm{H}^{*}\left(\mathrm{~B} \mathrm{GL}_{n}(\mathbb{R})\right)=\mathcal{I}\left(\mathfrak{g l}_{n}(\mathbb{R})\right) \rightarrow \mathrm{H}^{*}(M ; \mathbb{R})
$$

for a $n$-dimesional vector bundle $E \rightarrow M$.

Theorem 3.3 (Bott). 1. $\lambda_{E}^{*}$ depends only on $E$, and not on the choice of connections.
2. $\lambda_{E}^{*}$ is natural, i.e. for $\phi: N \rightarrow M$, $\phi \pitchfork \mathcal{F}$, one has

$$
\lambda_{\phi^{*}(E)}^{*}=\phi^{*} \circ \lambda_{E}^{*}
$$

3. $\lambda_{E}^{*}$ depends only on the transverse homotopy class of $E$ (def. (2.23)).

Proof. Theorem has essentially been proved.

1. This has been proved in proposition $(2.20)$.
2. This has been proved in proposition (2.22).
3. The same proof as in proposition (2.20) and lemma (2.21) with $\widetilde{\nabla}_{t}$ on $M \times I$ inducing $\nabla_{t}^{0}$ on $E_{0}$ and $\nabla_{t}^{1}$ on $E_{1}$.

Example 3.4 (WO $O_{1}$ and Godbillon-Vey class). For $q=1$ we have

$$
W O_{1}=\Lambda\left\langle u_{1}\right\rangle \otimes \mathbb{R}\left[c_{1}\right]_{1}
$$

hence $\left\{1, u_{1}, c_{1}, u_{1} c_{1}\right\}$ form a $\mathbb{R}$-basis and $d u_{1}=c_{1}, d c_{1}=0$. Clearly

$$
\begin{gathered}
\mathrm{H}^{0}\left(W O_{1}\right)=\mathbb{R} \cdot 1, \\
\mathrm{H}^{1}\left(W O_{1}\right)=0, \\
\mathrm{H}^{2}\left(W O_{1}\right)=0, \\
\mathrm{H}^{3}\left(W O_{1}\right)=\mathbb{R} \cdot u_{1} c_{1} .
\end{gathered}
$$

Let $(M, E)$ be a manifold with codim $=1$ foliation $\mathcal{F}, \tau \mathcal{F}=E$, and assume that $Q=T M / E$ is trivializable (i.e. $E$ transversaly oriented).

$$
\begin{gathered}
\lambda_{E}\left(c_{1}\right)=\lambda_{E}\left(\nabla^{b}\right)\left(c_{1}\right), \\
\lambda_{E}\left(u_{1}\right)=T \lambda_{E}\left(\nabla^{b}, \nabla^{\sharp}\right)\left(c_{1}\right) .
\end{gathered}
$$

Let $\Omega \in \Omega^{1}(M)$ be the orientation form of $Q^{*}$, so $E=\operatorname{ker} \Omega$. Let $Z$ be a vector field with $\Omega(Z)=1$, which gives trivialization of $Q$. Then

$$
T M=E \oplus \mathbb{R} Z
$$

Let $\Omega$ be defined by

$$
\begin{gathered}
\Omega(X)=0, \text { for } X \in E \\
\Omega(Z)=1
\end{gathered}
$$

Then

$$
d \Omega=\alpha \wedge \Omega, \quad \alpha \in \Omega^{1}(M)
$$

Form $\alpha$ defines a Bott connection by

$$
\begin{gathered}
\nabla^{b}(\pi(Z))=-\alpha \otimes \pi(Z) \\
\nabla_{X}^{b}(\pi(Z))=-\alpha(X)(\pi(Z))=\pi([X, Z])
\end{gathered}
$$

Indeed, one has for all $X \in E$

$$
\begin{gathered}
d \Omega(X, Z)=-\Omega([X, Z])=-\Omega(\pi([X, Z])), \text { and } \\
\alpha \wedge \Omega(X, Z)=\alpha(X) \Omega(Z)-\alpha(Z) \Omega(X)=\alpha(X)
\end{gathered}
$$

Thus

$$
\alpha(X)=-\Omega(\pi([X, Z]))
$$

Godbillon-Vey class is a class of $\alpha \wedge d \alpha$ in $\mathrm{H}^{3}(M ; \mathbb{R})$. One the other hand one has

$$
\begin{gathered}
\left(\nabla^{b}\right)^{2}(\pi(Z))=\nabla^{b}(-\alpha \otimes \pi(Z))=-d \alpha \otimes \pi(Z)+\alpha \wedge \alpha \otimes \pi(Z)= \\
=d \alpha \otimes \pi(Z)
\end{gathered}
$$

hence

$$
\begin{aligned}
& R^{b}=d \alpha, \text { so } \\
& \lambda_{E}\left(c_{1}\right)=d \alpha
\end{aligned}
$$

Define a Riemannian connection on $Q$ by

$$
\begin{gathered}
\nabla_{X}^{\sharp}(\pi(Z))=0, \quad \forall X \in E, \\
\nabla_{Z}^{\sharp}(\pi(Z))=0, \text { where }\|Z\|=1 .
\end{gathered}
$$

Then $\nabla^{b}-\nabla^{\sharp}=-\alpha \in \Omega^{1}(M, \operatorname{End}(Q))=\Omega^{1}(M)$, hence

$$
\lambda_{E}\left(u_{1}\right)=T \lambda_{E}\left(\nabla^{b}, \nabla^{\sharp}\right)\left(c_{1}\right)=-\alpha .
$$

This implies

$$
\lambda_{E}\left(u_{1} c_{1}\right)=\alpha \wedge d \alpha=\operatorname{gv}(M, \mathcal{F})
$$

Proposition 3.5. If $E=\tau \mathcal{F}$ is of $\operatorname{codim}=q$, transversally oriented, then

$$
\lambda_{E}\left(u_{1} c_{1}^{q}\right)=\operatorname{gv}(E)
$$

Proof. We have nonvanishing form $\Omega \in \mathcal{S}\left(\left(Q^{*}\right)^{q}\right)$. Locally it can be written as

$$
\Omega=\omega_{1} \wedge \ldots \wedge \omega_{q}
$$

with $\left\{\omega_{1}, \ldots, \omega_{q}\right\}$ - generators of $\mathcal{S}(E)$. Write

$$
d \omega_{i}=\sum_{j} \alpha_{i j} \wedge \omega_{j}
$$

and define $\nabla^{b}: \mathcal{S}(Q) \rightarrow \mathcal{S}\left(T^{*} M \otimes Q\right)$ by

$$
\nabla^{b}\left(\pi\left(Z_{i}\right)\right)=-\sum_{j} \alpha_{j i} \otimes \pi\left(Z_{j}\right)
$$

where $\left\{Z_{1}, \ldots, Z_{q}\right\}$ is a dual basis to $\left\{\omega_{1}, \ldots, \omega_{q}\right\}$ on a complement of $E$. One has for all $X \in E$

$$
d \omega_{i}\left(X, Z_{k}\right)=\sum_{j}\left(\alpha_{i j}(X) \omega_{j}\left(Z_{k}\right)-\alpha_{i j}\left(Z_{k}\right) \omega_{j}(X)\right)
$$

But

$$
d \omega_{i}\left(X, Z_{k}\right)=-\omega_{i}\left(\left[X, Z_{k}\right]\right)=\pi\left(\left[X, Z_{k}\right]\right),
$$

and on the right hand side we have only $\alpha_{i k}(X)$, so

$$
\pi\left(\left[X, Z_{k}\right]\right)=\sum_{i} \alpha_{i k}(X) \pi\left(Z_{i}\right),
$$

while

$$
\nabla_{X}^{b}\left(\pi\left(Z_{k}\right)\right)=-\sum_{j} \alpha_{j k}(X) \pi\left(Z_{j}\right)=\pi\left(\left[X, Z_{k}\right]\right),
$$

hence it is a Bott connection. Its curvature is

$$
\begin{gathered}
\left(\nabla^{b}\right)^{2}\left(\pi\left(Z_{i}\right)\right)=-\sum_{j} \nabla^{b}\left(\alpha_{i j} \otimes \pi\left(Z_{j}\right)\right)= \\
=-\sum_{j} d \alpha_{j i} \otimes \pi\left(Z_{j}\right)+\sum_{j} \alpha_{j i}\left(-\sum_{k} \alpha_{k j} \otimes \pi\left(Z_{k}\right)\right)= \\
=-\sum_{k}\left(d \alpha_{k i}-\sum_{j} \alpha_{k j} \wedge \alpha_{j i}\right) \pi\left(Z_{k}\right),
\end{gathered}
$$

i.e.

$$
R=d \alpha-\alpha \wedge \alpha
$$

This implies

$$
c_{1}(R)=\operatorname{tr}(d \alpha)-\operatorname{tr}(\alpha \wedge \alpha)=\operatorname{tr}(d \alpha)=d(\operatorname{tr} \alpha),
$$

hence

$$
c_{1}(R)^{q}=d(\operatorname{tr} \alpha)^{q} .
$$

Take Riemannian connection given by an orthogonal matrix form

$$
\nabla^{\sharp}\left(\pi\left(Z_{i}\right)\right)=\sum_{j} \beta_{i j} \otimes \pi\left(Z_{j}\right) .
$$

Now

$$
\left(\nabla^{b}-\nabla^{\sharp}\right)\left(\pi\left(Z_{i}\right)\right)=\sum_{j}\left(\alpha_{i j}+\beta_{i j}\right) \otimes \pi\left(Z_{j}\right),
$$

hence

$$
\nabla^{b}-\nabla^{\sharp}=-\alpha-\beta, \quad \operatorname{tr} \beta=0
$$

so the transgressed form is

$$
T c_{1}(\alpha+\beta)=\operatorname{tr} \alpha .
$$

Now

$$
\operatorname{gv}(E)=\left[\operatorname{tr} \alpha \wedge(\operatorname{tr}(d \alpha))^{q}\right]=\left[u_{1} c_{1}(R)^{q}\right] .
$$

## $3.2 W_{q}$ and framed foliations

Definition 3.6. Differential graded algebra $W_{q}$

$$
\begin{gathered}
W_{q}:=\Lambda\left\langle u_{1}, \ldots, u_{q}\right\rangle \otimes \mathbb{R}\left[c_{1}, \ldots, c_{q}\right]_{q} \\
d u_{i}=c_{i}, \quad d c_{i}=0, \forall i=1, \ldots, q .
\end{gathered}
$$

These algebras are useful for foliation $(M, \mathcal{F})$ with $Q$ trivializable, when one can transgress to a flat Riemannian connection and get

$$
\begin{gathered}
\mu_{E}: W_{q} \rightarrow \Omega^{\bullet}(M), \\
\mu_{E}\left(u_{i}\right):=T \lambda_{E}\left(\nabla^{b}, \nabla^{\sharp, 0}\right)\left(c_{i}\right), \\
\mu_{E}\left(c_{i}\right):=\lambda_{E}\left(\nabla^{b}\right)\left(c_{i}\right) .
\end{gathered}
$$

Notation: for $\underbrace{i_{1}<\ldots<i_{r}}_{I}, \underbrace{j_{1} \leqslant \ldots \leqslant j_{s}}_{J}$ we denote

$$
u_{I} c_{J}=u_{i_{1}} \ldots u_{i_{r}} c_{j_{1}} \ldots c_{j_{r}} .
$$

Proposition 3.7. The elements
(a)

$$
1 \cup\left\{u_{I} c_{J}| | J\left|\leqslant q, i_{1}+|J|>q, i_{1} \leqslant j_{1}\right\}\right.
$$

form a basis of $\mathrm{H}^{*}\left(W_{q}\right)$.
(b)

$$
1 \cup\left\{u_{I} c_{J} \mid i_{k} \text { odd },|J|<q, i_{1}+|J|>q, \text { and }\left\{\begin{array}{c}
i f r=0 \text { then all } j_{k} \text { even, } \\
\text { if } r \neq 0 \text { then } i_{1} \leqslant \min _{\text {odd }}\left\{j_{k}\right\}
\end{array}\right\}\right.
$$

form a basis of $\mathrm{H}^{*}\left(W O_{q}\right)$.
Proof. (sketch)
Ad.(a)

$$
\begin{gathered}
d\left(u_{I} c_{J}\right)=\sum_{k=1}^{r}(-1)^{k-1} u_{i_{1}} \ldots d u_{i_{k}} \ldots u_{i_{r}} c_{J}= \\
=\sum_{k=1}^{r}(-1)^{k-1} u_{i_{1}} \ldots \widehat{u_{i_{k}}} \ldots u_{i_{r}} c_{i_{k}} c_{J}=0
\end{gathered}
$$

because $\operatorname{deg} c_{i_{k}} c_{J} \geqslant 2\left(|J|+i_{1}\right)>2 q$.
Ad.(b) If $r=0$ then $d\left(c_{J}\right)=0$. The case $r \neq 0$ is treated as above.

Consequences of (a) for $\mathrm{H}^{*}\left(W_{q}\right)$.
1.

$$
\begin{gathered}
\operatorname{deg}\left(u_{I} c_{J}\right)=\left(2 i_{1}-1\right)+\ldots+\left(2 i_{r}-1\right)+\left(2 j_{1}+\ldots+2 j_{s}\right) \leqslant \\
\leqslant 2(1+\ldots+q)-q+2|J| \leqslant q(q+1)-q+2 q=q^{2}+2 q .
\end{gathered}
$$

Hence

$$
\mathrm{H}^{m}\left(W_{q}\right)=0, \text { for } m>q^{2}+2 q .
$$

2. On the other hand

$$
\operatorname{deg}\left(u_{I} c_{J}\right) \geqslant 2|J|>2 q
$$

hence

$$
\mathrm{H}^{m}\left(W_{q}\right)=0, \text { for } 1 \leqslant m<2 q
$$

With a little more work we can elliminate $m=2 q$ which can occur only if $|I|$ even.
3. The product structure is trivial.
4. In $\mathrm{H}^{2 q+1}\left(W_{q}\right)$ the classes $u_{1} c_{1}^{\alpha_{1}} \ldots c_{k}^{\alpha_{k}}$ with $\sum_{i=1}^{k} \alpha_{i}=q$ are linearly independent Similar conclusions hold for $\mathrm{H}^{*}\left(W O_{q}\right)$ :
1.

$$
\mathrm{H}^{m}\left(W O_{q}\right)=0, \text { for } m>q^{2}+2 q
$$

2. For $m \leqslant 2 q$ one gets the Pontryagin classes

$$
\left\{1, p_{1}, \ldots, p_{\left[\frac{q}{2}\right]}\right\}
$$

3. The product structure is trivial in 'high degree'.
4. In $\mathrm{H}^{2 q+1}\left(W O_{q}\right)$ the classes $u_{1} c_{1}^{\alpha_{1}} \ldots c_{k}^{\alpha_{k}}$ with $\sum_{i=1}^{k} \alpha_{i}=q$ are linearly independent.

## Chapter 4

## Gelfand-Fuks cohomology

### 4.1 Cohomology of Lie algebras

Recall the formula for the exterior derivation

$$
\begin{gathered}
d: \Omega^{p}(M) \rightarrow \Omega^{p+1}(M) \\
d \omega\left(X_{0}, \ldots, X_{p}\right)=\sum_{i=0}^{p}(-1)^{i} X_{i} \omega\left(X_{0}, \ldots, \widehat{X_{i}}, \ldots, X_{p}\right)+ \\
+\sum_{i<j}(-1)^{i+j} \omega\left(\left[X_{i}, X_{j}\right], X_{0}, \ldots, \widehat{X_{i}}, \ldots, \widehat{X_{j}}, \ldots, X_{p}\right) . \\
\mathrm{H}^{*}\left(\Omega^{\bullet}(M), d\right)=\mathrm{H}_{d R}^{*}(M ; \mathbb{R}) .
\end{gathered}
$$

We can view $\Omega^{\bullet}(M)$ as a $C^{\infty}(M)$ linear homomorphisms

$$
\Omega^{\bullet}(M) \simeq \operatorname{Hom}_{C^{\infty}(M)}\left(\Lambda^{\bullet} V_{M}, C^{\infty}(M)\right),
$$

where $V_{M}$ is a Lie algebra of vector fields on $M$ with

$$
[X, Y]=X Y-Y X
$$

More general context consists of

- $\mathfrak{g}$ - a Lie algebra of finite dimension over a field $k$,
- $A$ - $\mathfrak{g}$-module
- Cochains $C^{\bullet}(\mathfrak{g} ; A):=\operatorname{Hom}_{k}\left(\Lambda^{\bullet} \mathfrak{g}, A\right)$ with differential

$$
d: C^{p}(\mathfrak{g} ; A) \rightarrow C^{p+1}(\mathfrak{g} ; A),
$$

given by the same formula as above.

- Cohomology

$$
\mathrm{H}^{*}(\mathfrak{g} ; A):=\mathrm{H}^{*}\left(C^{\bullet}(\mathfrak{g} ; A), d\right) .
$$

Relative Lie algebra cohomology is defined as follows. Let $\mathfrak{h} \subset \mathfrak{g}$ be the Lie subalgebra. Define relative cochains as

$$
C^{\bullet}(\mathfrak{g}, \mathfrak{h} ; A):=\left\{c \in C^{\bullet}(\mathfrak{g} ; A) \mid \iota_{X} c=0 \text { and } \iota_{X} d c=0 \forall X \in \mathfrak{h}\right\}
$$

By definition it is a subcomplex and its cohomology is

$$
\mathrm{H}^{*}(\mathfrak{g}, \mathfrak{h} ; A):=\mathrm{H}^{*}\left(C^{\bullet}(\mathfrak{g}, \mathfrak{h} ; A), d\right)
$$

Since

$$
\mathcal{L}_{X}=d \iota_{X}+\iota_{X} d, \mathcal{L}_{X} \omega=d \iota_{X} \omega+\iota_{X} d \omega=0
$$

alternatively we can put

$$
C^{\bullet}(\mathfrak{g}, \mathfrak{h} ; A):=\left\{c \in C^{\bullet}(\mathfrak{g} ; A) \mid c \text { basic i.e. } \iota_{X} c=0 \text { and } \mathcal{L}_{X} c=0 \forall X \in \mathfrak{h}\right\} .
$$

One has

$$
C^{\bullet}(\mathfrak{g}, \mathfrak{h} ; A)=\operatorname{Hom}_{k}\left(\Lambda^{\bullet}(\mathfrak{g} / \mathfrak{h}), A\right)^{\mathfrak{h}}
$$

Slightly more generally, if $H$ is a Lie group with $\mathfrak{h}=\operatorname{Lie}(H)$, acting on $\mathfrak{g}$ and $A$ such that, the differential of the action on $\mathfrak{g}$ is ad $\mathfrak{g} \mathfrak{h}$, then

$$
C^{\bullet}(\mathfrak{g}, H ; A):=\left\{c \in \operatorname{Hom}_{H}\left(\Lambda^{\bullet} \mathfrak{g}, A\right) \mid \iota_{X} c=0 \forall X \in \mathfrak{h}\right\}
$$

and its cohomology is

$$
\mathrm{H}^{*}(\mathfrak{g}, H ; A)
$$

Example 4.1. Let $\mathfrak{g}:=\mathfrak{g l}_{n}(\mathbb{R})$. Its complexification is $\mathfrak{g}_{\mathbb{C}}:=\mathfrak{g l}_{n}(\mathbb{C})$. We have

$$
\mathrm{H}^{*}\left(\mathfrak{g}_{\mathbb{C}}\right)=\mathrm{H}^{*}(\mathfrak{g}) \otimes \mathbb{C}
$$

Also one has for $\mathfrak{u}_{n}:=\operatorname{Lie}(U(n))$

$$
\mathrm{H}^{*}\left(\mathfrak{g l}_{n}(\mathbb{R})\right)=\mathrm{H}^{*}\left(\mathfrak{u}_{n}\right)=\Lambda\left\langle u_{1}, u_{3}, \ldots, u_{2 l+1}\right\rangle, l=\left[\frac{n}{2}\right]
$$

Furthermore for $g \in U(n)$ and $k$ odd

$$
d \operatorname{tr}\left(\left(g^{-1} d g\right)^{k}\right)=-\operatorname{tr}\left(\left(g^{-1} d g\right)^{k+1}\right)=0
$$

The class $u_{k}:=\left[\operatorname{tr}\left(\left(g^{-1} d g\right)^{k}\right)\right]$ is called a Chern-Simons class.

### 4.2 Gelfand-Fuks cohomology

Let $V_{M}$ be the algebra of vector fields on a manifold $M$, that is $\mathcal{S}(T M)$. $C^{\infty}$ topology on $V_{M}$ is given by $C^{\infty}$ convergence on compacta of the local components (which are functions), and their derivatives.

$$
X=\sum_{i=1}^{n} f^{i} \frac{\partial}{\partial x^{i}}, f^{i} \in C^{\infty}(M)
$$

Definition 4.2. Define the Gelfand-Fuks cohomology as the cohomology of the algebra $V_{M}$ continuous with respect to the $C^{\infty}$ topology on $V_{M}$

$$
\mathrm{H}_{G F}^{*}\left(V_{M}\right):=\mathrm{H}_{\text {cont }}^{*}\left(V_{M} ; \mathbb{R}\right)
$$

Here $C_{c o n t}^{\bullet}\left(V_{M} ; \mathbb{R}\right)$ are continuous functionals on $V_{M}$ with respect to $C^{\infty}$ topology.
The remarkable fact [Gelfand-Fuks] is that $\mathrm{H}_{G F}^{*}$ is finite dimensional. An important step in the proof of this is played by an algebra of formal vector fields on $M$

$$
\mathfrak{A}_{n}:=\left\{\left.X=\sum_{i=1}^{n} f^{i} \frac{\partial}{\partial x^{i}} \right\rvert\, f^{i} \in \mathbb{R}\left[\left[x^{1}, \ldots, x^{n}\right]\right]\right\}
$$

The dual algebra of vector fields

$$
V_{M}^{*}:=\operatorname{Hom}_{\text {cont }}\left(V_{M}, \mathbb{R}\right)
$$

consists of distributions with compact support. The notion of support makes sense for the cochains

$$
C_{c o n t}^{\bullet}\left(V_{M}, \mathbb{R}\right):=\Lambda^{\bullet} V_{M}^{*}
$$

and is preserved by

$$
d: \Lambda^{\bullet} V_{M}^{*} \rightarrow \Lambda^{\bullet+1} V_{M}^{*}
$$

In particular one can take for $p_{0} \in M$ the subcomplex

$$
\Lambda^{\bullet} V_{M, p_{0}}^{*}:=\text { distributions supported at } p_{0}
$$

Then $V_{M, p_{0}}^{*}$ is a real vector space spanned by $\nabla_{p_{0}}$ and its partial derivatives

$$
\begin{gathered}
X=\sum_{i=1}^{n} f^{i} \frac{\partial}{\partial x^{i}} \\
X \mapsto(-1)^{|\alpha|} \frac{\partial^{|\alpha|} f^{i}}{\partial x^{\alpha}} .
\end{gathered}
$$

They only depend on the jet of $X$ at $p_{0}$. Thus we are dealing with the continuous Lie algebra complex of

$$
\mathfrak{A}_{n}:=\left\{\left.X=\sum_{i=1}^{n} f^{i} \frac{\partial}{\partial x^{i}} \right\rvert\, f^{i} \in \mathbb{R}\left[\left[x^{1}, \ldots, x^{n}\right]\right]\right\}
$$

with the $\mathcal{I}$-adic topology (since the elements of the dual depend on finite set).
In $\mathfrak{A}_{n}^{*}$ we have following forms

$$
\begin{gathered}
\theta^{i}(X):=f^{i}(0), 1 \leqslant i \leqslant n, \\
\theta_{j}^{i}(X):=-\left.\frac{\partial f^{i}}{\partial x^{j}}\right|_{x=0}, 1 \leqslant i, j \leqslant n, \\
\theta_{j k}^{i}(X):=\left.\frac{\partial^{2} f^{i}}{\partial x^{j} \partial x^{k}}\right|_{x=0}, 1 \leqslant i, j, k \leqslant n,
\end{gathered}
$$

and generally for multiindex $\alpha=\left(\alpha_{1}, \ldots, \alpha_{n}\right)$

$$
\theta_{\alpha}^{i}:=\left.(-1)^{|\alpha|} \frac{\partial^{|\alpha|}}{\partial x^{\alpha}}\right|_{x=0}
$$

We make $\Lambda^{\bullet} \mathfrak{A}_{n}^{*}$ into a complex by defining the differential

$$
d \omega\left(X_{0}, \ldots, X_{n}\right):=\sum_{i<j}(-1)^{i+j} \omega\left(\left[X_{i}, X_{j}\right], X_{0}, \ldots, \widehat{X}_{i}, \ldots, \widehat{X}_{j}, \ldots, X_{n}\right)
$$

1. The elements

$$
\left\{\theta_{\alpha}^{i} \mid 1 \leqslant i \leqslant n, \alpha \in\left(\mathbb{Z}_{+}\right)^{n}\right\}
$$

span $C^{1}\left(\mathfrak{A}_{n}\right)=\mathfrak{A}_{n}^{*}$, hence generate all of

$$
C^{\bullet}\left(\mathfrak{A}_{n}\right)=\bigoplus_{k=0}^{\infty} \Lambda^{k} \mathfrak{A}_{n}^{*}
$$

Note that $\theta_{\alpha}^{i}=\theta_{\beta}^{i}$ if $\alpha=\beta$ as an unordered sets.
2. The Lie derivative

$$
\begin{gathered}
\mathcal{L}\left(\frac{\partial}{\partial x^{j}}\right) \theta^{i}=\theta_{j}^{i}, \text { and } \\
\mathcal{L}\left(\frac{\partial}{\partial x^{j}}\right) \mathcal{L}\left(\frac{\partial}{\partial x^{k}}\right) \theta^{i}=\theta_{j k}^{i}, \text { etc. }
\end{gathered}
$$

Indeed

$$
\begin{aligned}
\mathcal{L} & \left(\frac{\partial}{\partial x^{j}}\right) \theta^{i}(X)=\left(\left.\frac{d}{d t}\right|_{t=0} \tau_{t}^{j} \theta^{i}\right)(X)=\theta^{i}\left(\left.\frac{d}{d t}\right|_{t=0} \tau_{-t}^{j}(X)\right)= \\
& =\left.\frac{d}{d t}\right|_{t=0} f^{i}\left(x^{1}, \ldots, x^{j}-t, \ldots, x^{n}\right)=-\left.\frac{\partial f^{i}}{\partial x^{i}}\right|_{x=0}=\theta_{j}^{i}(X)
\end{aligned}
$$

In general

$$
\mathcal{L}\left(\frac{\partial}{\partial x^{j}}\right) \theta_{\alpha}^{i}=\theta_{\alpha \cup j}^{i}
$$

Since

$$
\left[\frac{\partial}{\partial x^{i}}, \frac{\partial}{\partial x^{j}}\right]=0
$$

we have

$$
\left[\mathcal{L}\left(\frac{\partial}{\partial x^{i}}\right), \mathcal{L}\left(\frac{\partial}{\partial x^{j}}\right)\right]=0
$$

whence
3.

$$
C^{1}\left(\mathfrak{A}_{n}\right) \simeq \mathbb{R}\left[\frac{\partial}{\partial x^{1}}, \ldots, \frac{\partial}{\partial x^{n}}\right]\left\{\theta^{1}, \ldots, \theta^{n}\right\}
$$

i.e. is a free module with $n$ generators over the polynomial ring in $n$ generators.

## Proposition 4.3. We have following identities in $C^{\bullet}\left(\mathfrak{A}_{n}\right)$

1. 

$$
d \theta^{i}+\sum_{j} \theta_{j}^{i} \wedge \theta^{j}=0
$$

2. 

$$
d \theta_{k}^{i}+\sum_{j}\left(\theta_{j k}^{i} \wedge \theta^{j}+\theta_{j}^{i} \wedge \theta_{k}^{j}\right)=0
$$

3. 

$$
d \theta_{k l}^{i}+\sum_{j}\left(\theta_{j k l}^{i} \wedge \theta^{j}+\theta_{j k}^{i} \wedge \theta_{l}^{j}+\theta_{j l}^{i} \wedge \theta_{k}^{j}+\theta_{j}^{i} \wedge \theta_{k l}^{j}\right)=0
$$

Proof.

$$
d \theta^{i}(X, Y)=\underbrace{X \theta^{i}(Y)-Y \theta^{i}(X)}_{=0}-\theta^{i}([X, Y])=-\theta^{i}([X, Y])
$$

where $X=\sum_{j} f^{j} \frac{\partial}{\partial x^{j}}, X=\sum_{j} g^{k} \frac{\partial}{\partial x^{k}}$.

$$
\begin{aligned}
& {[X, Y]=\sum_{j, k}\left(f^{j} \frac{\partial g^{k}}{\partial x^{j}} \frac{\partial}{\partial x^{k}}-g^{k} \frac{\partial f^{j}}{\partial x^{k}} \frac{\partial}{\partial x^{j}}\right)=} \\
& \quad=\sum_{k}\left(\sum_{j}\left(f^{j} \frac{\partial g^{k}}{\partial x^{j}}-g^{j} \frac{\partial f^{k}}{\partial x^{j}}\right)\right) \frac{\partial}{\partial x^{k}}
\end{aligned}
$$

Hence

$$
d \theta^{i}(X, Y)=\sum_{j}(\underbrace{f^{j} \frac{\partial g^{i}}{\partial x^{j}}-g^{j} \frac{\partial f^{i}}{\partial x^{j}}}_{=0}-f^{j} \frac{\partial g^{i}}{\partial x^{j}}+g^{j} \frac{\partial f^{i}}{\partial x^{j}} .)
$$

On the other hand

$$
\begin{gathered}
\theta_{j}^{i} \wedge \theta^{j}(X, Y)=\theta_{j}^{i}(X) \theta^{j}(Y)-\theta_{j}^{i}(Y) \theta^{j}(X)= \\
=\sum_{j}\left(-\frac{\partial f^{i}}{\partial x^{j}} g^{j}+\frac{\partial g^{i}}{\partial x^{j}} f^{j}\right)
\end{gathered}
$$

This proves (1). To obtain (2) we apply $\mathcal{L}\left(\frac{\partial}{\partial x_{k}}\right)$, and applying $\mathcal{L}\left(\frac{\partial}{\partial x_{l}}\right)$ to (2) we obtain (3) etc. These equations completely determine differential $d$.

Denote

$$
R_{j}^{i}:=d \theta_{j}^{i}+\sum_{k} \theta_{k}^{i} \wedge \theta_{j}^{k} \in C^{2}\left(\mathfrak{A}_{n}\right)=\Lambda^{2} \mathfrak{A}_{n}^{*}
$$

Then equation (2) becomes
2

$$
R_{j}^{i}=-\sum_{k} \theta_{j k}^{i} \wedge \theta^{k}
$$

Proposition 4.4. 1.

$$
R_{j}^{i} \wedge \theta^{j}=0
$$

2. 

$$
d R_{j}^{i}=\sum_{k}\left(R_{k}^{i} \wedge \theta_{j}^{k}-\theta_{k}^{i} \wedge R_{j}^{k}\right)
$$

Proof. From (2')

$$
R_{j}^{i} \wedge \theta^{j}=-\sum_{k} \theta_{j k}^{i} \wedge \theta^{k} \wedge \theta^{j}=0
$$

since $\theta_{j k}^{i}=\theta_{k j}^{i}$.
From (2)

$$
d R_{j}^{i}=\sum_{k}\left(d \theta_{k}^{i} \wedge \theta_{j}^{k}-\theta_{k}^{i} \wedge d \theta_{j}^{k}\right)=
$$

$$
\begin{gathered}
=\sum_{k}\left(-\sum_{l}\left(\theta_{l k}^{i} \wedge \theta^{l}+\theta_{l}^{i} \wedge \theta_{k}^{l}\right) \wedge \theta_{j}^{k}+\sum_{l} \theta_{k}^{i} \wedge\left(\theta_{l j}^{k} \wedge \theta^{l}+\theta_{l}^{k} \wedge \theta_{j}^{l}\right)=\right) \\
=\sum_{k, l}\left(R_{k}^{i} \wedge \theta_{j}^{k}-\theta_{l}^{i} \wedge \theta_{k}^{l} \wedge \theta_{j}^{k}+\theta_{k}^{i} \wedge R_{j}^{k}+\theta_{k}^{i} \wedge \theta_{l}^{k} \wedge \theta_{j}^{l}\right)= \\
=\sum_{k}\left(R_{k}^{i} \wedge \theta_{j}^{k}-\theta_{k}^{i} \wedge R_{j}^{k}\right)
\end{gathered}
$$

Corollary 4.5. The subalgebra $\widetilde{W_{n}}:=\mathbb{R}\left\{\theta_{j}^{i}, R_{j}^{i}\right\}$ is closed under d and finite dimensional. Proof. Finite dimension follows from (2').

### 4.3 Some "soft" results

We describe the grading on an algebra $\mathfrak{A}_{n}$.

$$
\begin{aligned}
\mathfrak{A}_{n}=\left\{\left.X=\sum_{i=1}^{n} f^{i} \frac{\partial}{\partial x^{i}} \right\rvert\, f^{i}(x)\right. & \left.=\sum_{\alpha} c_{\alpha}^{i} x^{\alpha} \in \mathbb{R}\left[\left[x_{1}, \ldots, x_{n}\right]\right], \alpha=\left(\alpha_{1}, \ldots, \alpha_{n}\right)\right\} . \\
\mathfrak{A}_{n} & =\mathbb{R}^{n} \oplus \mathfrak{g l}_{n}(\mathbb{R}) \oplus \ldots
\end{aligned}
$$

One has

$$
\left[x^{i} \frac{\partial}{\partial x^{j}}, x^{k} \frac{\partial}{\partial x^{l}}\right]=\delta_{j}^{k} x^{i} \frac{\partial}{\partial x^{l}}-\delta_{l}^{i} x^{k} \frac{\partial}{\partial x^{j}}
$$

To see grading we take $E=\sum_{i=1}^{n} x^{i} \frac{\partial}{\partial x^{i}} \in \mathfrak{A}_{n}$. Then

$$
[E, X]=\sum_{j} \sum_{i}\left(x^{i} \frac{\partial f^{j}}{\partial x^{i}}-f^{j}\right) \frac{\partial}{\partial x^{j}}
$$

and if $f^{j}=c_{\alpha}^{j} x_{1}^{\alpha_{1}} \ldots x_{n}^{\alpha_{n}}$ with $|\alpha|=r$, then

$$
\begin{gathered}
{\left[E, c_{\alpha}^{j} x^{\alpha} \frac{\partial}{\partial x^{j}}\right]=\left[\sum_{i} x^{i} \frac{\partial}{\partial x^{i}}, c_{\alpha}^{j} x^{\alpha} \frac{\partial}{\partial x^{j}}\right]=} \\
=\sum_{i} \alpha_{i} x^{\alpha} \frac{\partial}{\partial x^{j}}-\sum_{i} x^{\alpha} \delta_{j}^{i} \frac{\partial}{\partial x^{i}}=(|\alpha|-1) x^{\alpha} \frac{\partial}{\partial x^{j}} .
\end{gathered}
$$

Thus each monomial is an eigenvector for $E$, and we can write $\mathfrak{A}_{n}$ as a sum of eigenspaces

$$
\begin{gathered}
\mathcal{L}_{E}\left(x^{\alpha} \frac{\partial}{\partial x^{j}}\right)=(|\alpha|-1) x^{\alpha} \frac{\partial}{\partial x^{j}} \\
\mathfrak{A}_{n}^{(p)}:=\left\{X \in \mathfrak{A}_{n} \mid \mathcal{L}_{E}(X)=p X\right\} \\
\mathfrak{A}_{n}=\bigoplus_{p=-1}^{\infty} \mathfrak{A}_{n}^{(p)},\left.\quad E\right|_{\mathfrak{A}_{n}^{(p)}}=p \cdot \mathrm{Id}
\end{gathered}
$$

It is a grading, i. e.

$$
\left[\mathfrak{A}_{n}^{(p)}, \mathfrak{A}_{n}^{(q)}\right] \subset \mathfrak{A}_{n}^{(p+q)}
$$

We have a dual grading on the Gelfand-Fuks complex $C^{\bullet}\left(\mathfrak{A}_{n}\right)=\Lambda^{\bullet} \mathfrak{A}_{n}^{*}$. One has the Lie derivative

$$
\begin{gathered}
\mathcal{L}_{E}: \mathfrak{A}_{n}^{*} \rightarrow \mathfrak{A}_{n}^{*} . \\
\mathcal{L}_{E}=d \iota_{E}+\iota_{E} d,
\end{gathered}
$$

The dual grading on $\mathfrak{A}_{n}^{*}$ can be described as

$$
\left(\mathfrak{A}_{n}^{*}\right)^{(p)}:=\left\{\omega \in \mathfrak{A}_{n}^{*} \mid \mathcal{L}_{E}(\omega)=-p \omega\right\} .
$$

This induces a grading on G-F complex

$$
C^{m}\left(\mathfrak{A}_{n}\right)^{(p)}=\left(\Lambda^{m} \mathfrak{A}_{n}^{*}\right)^{(p)}=\bigoplus \Lambda^{k_{-1}}\left(\mathfrak{A}_{n}^{*}\right)^{(-1)} \otimes \Lambda^{k_{0}}\left(\mathfrak{A}_{n}^{*}\right)^{(0)} \otimes \ldots \otimes \Lambda^{k_{r}}\left(\mathfrak{A}_{n}^{*}\right)^{(r)}
$$

where

$$
k_{-1}+k_{0}+\ldots=m, \quad-k_{-1}+k_{1}+2 k_{2}+\ldots+r k_{r}=p .
$$

We have $\mathcal{L}_{E} d=d \mathcal{L}_{E}$ (so $\mathcal{L}_{E}$ is a map of complexes). We can restrict to degree $p$

$$
\left.\mathcal{L}_{E}\right|_{C \cdot\left(\mathfrak{A}_{n}\right)^{(p)}}=-p \cdot \mathrm{Id}
$$

## Proposition 4.6.

$$
\begin{gathered}
\operatorname{dim} \mathrm{H}_{G F}^{*}\left(\mathfrak{A}_{n}\right)<\infty, \forall n \geqslant 0, \\
\mathrm{H}_{G F}^{m}\left(\mathfrak{A}_{n}\right)=0, \forall m>n^{2}+2 n .
\end{gathered}
$$

Proof. One has

$$
\mathcal{L}_{E}(\omega)=d \iota_{E}(\omega)+\iota_{E} d \omega
$$

so any $\omega \in C^{m}\left(\mathfrak{A}_{n}\right)^{(p)}$ with $p \neq 0$ such that $d \omega=0$ is exact, since then

$$
d \iota_{E}(\omega)=\mathcal{L}_{E}(\omega)=-p \omega .
$$

This gives on cohomology

$$
\mathrm{H}_{G F}^{m}\left(\mathfrak{A}_{n}\right)=\mathrm{H}_{G F}^{m}\left(\mathfrak{A}_{n}\right)^{(0)}:=\mathrm{H}^{m}\left(C^{\bullet}\left(\mathfrak{A}_{n}\right)^{(0)}\right),
$$

where

$$
\begin{gathered}
C^{m}\left(\mathfrak{A}_{n}\right)^{(0)}=\left(\Lambda^{m} \mathfrak{A}_{n}^{*}\right)^{(0)}=\bigoplus \Lambda^{k_{-1}}\left(\mathfrak{A}_{n}^{*}\right)^{(-1)} \otimes \Lambda^{k_{0}}\left(\mathfrak{A}_{n}^{*}\right)^{(0)} \otimes \ldots \otimes \Lambda^{k_{r}}\left(\mathfrak{A}_{n}^{*}\right)^{(r)}, \\
-k_{-1}+k_{1}+2 k_{2}+\ldots+r k_{r}=0, \\
k_{-1}+k_{0}+k_{1}+\ldots+k_{r}=m .
\end{gathered}
$$

Since

$$
\begin{gathered}
\operatorname{dim} \mathfrak{A}_{n}^{(-1)}=\operatorname{dim} \mathbb{R}^{n}=n \Longrightarrow k_{-1} \leqslant n, \\
\operatorname{dim} \mathfrak{A}_{n}^{(0)}=n^{2} \Longrightarrow k_{0} \leqslant n^{2} .
\end{gathered}
$$

Furthermore

$$
k_{1} \leqslant n, k_{2} \leqslant \frac{n}{2}, \ldots, k_{n} \leqslant 1 .
$$

Hence

$$
\begin{aligned}
& \operatorname{dim} C^{m}\left(\mathfrak{A}_{n}\right)^{(0)}<\infty \text { for } m \geqslant 0, \\
& C^{m}\left(\mathfrak{A}_{n}\right)^{(0)}=0 \text { for } m>n^{2}+2 n .
\end{aligned}
$$

Example 4.7. For $n=1$ we have following

$$
\begin{gathered}
k_{1}+2 k_{2}+\ldots k_{r}=k_{-1} \\
k_{-1}+k_{0}+k_{1}+\ldots+k_{r} \leqslant 3
\end{gathered}
$$

This gives

$$
k_{1} \leqslant 1, k_{2} \leqslant \frac{1}{2} \text { etc. } \quad \Longrightarrow k_{2}=\ldots=k_{r}=0
$$

The dual algebra

$$
\mathfrak{A}_{n}^{*} \simeq \underbrace{\mathbb{R} \theta^{1}}_{\operatorname{deg}=-1} \oplus \underbrace{\mathbb{R} \theta_{1}^{1}}_{\text {deg=0}} \oplus \underbrace{\mathbb{R} \theta_{11}^{1}}_{\text {deg=1 }} \oplus \ldots
$$

If $k_{-1}=0$ then $k_{1}=k_{2}=\ldots=0$ hence the only one allowed is

$$
\Lambda^{\bullet}\left(\mathfrak{A}_{1}^{*}\right)^{(0)}=\mathbb{R} \oplus \mathbb{R} \theta_{1}^{1}
$$

For $k_{-1}=1$ we have $k_{1}=1$ and

$$
\underbrace{\Lambda^{1}\left(\mathfrak{A}_{1}^{*}\right)^{(-1)}}_{=\mathbb{R} \theta^{1}} \otimes \underbrace{\Lambda^{\bullet}\left(\mathfrak{A}_{1}^{*}\right)^{(0)}}_{=\mathbb{R} \oplus \mathbb{R} \theta_{1}^{1}} \otimes \underbrace{\Lambda^{1}\left(\mathfrak{A}_{1}^{*}\right)^{(1)}}_{=\mathbb{R} \theta_{11}^{1}}
$$

Thus we need only to look at the subcomplex

$$
\mathbb{R}\{1, \theta_{1}^{1}, \theta^{1} \wedge \theta_{11}^{1}, \underbrace{\theta^{1} \wedge \theta_{1}^{1} \wedge \theta_{11}^{1}}_{=\theta_{1}^{1} \wedge R_{1}^{1}}\}
$$

because $R_{1}^{1}=d \theta_{1}^{1}=-\theta_{11}^{1} \wedge \theta^{1} \neq 0$, so the cohomology is

$$
\mathrm{H}_{G F}^{*}=\underbrace{\mathbb{R}}_{\operatorname{dim}=0} \oplus \underbrace{\mathbb{R}\left(\theta_{1}^{1} \wedge R_{1}^{1}\right)}_{\operatorname{dim}=3}
$$

### 4.4 Spectral sequences

The algebra generated by $\left\{\theta_{j}^{i}, R_{j}^{i}\right\}$ is closed under the differential $d$, so we have a subcomplex

$$
\left(\mathbb{R}\left\{\theta_{j}^{i}, R_{j}^{i}\right\}, d\right)=:\left(\widetilde{W_{n}}, d\right) \subset\left(C^{\bullet}\left(\mathfrak{A}_{n}\right), d\right)
$$

where

$$
\mathbb{R}\left\{\theta_{j}^{i}, R_{j}^{i}\right\} \simeq \Lambda^{\bullet} \mathfrak{g l}_{n}(\mathbb{R})^{*} \otimes S_{n}\left(\mathfrak{g l}_{n}(\mathbb{R})^{*}\right)
$$

Theorem 4.8. The inclusion

$$
\left(\widetilde{W_{n}}, d\right) \hookrightarrow\left(C^{\bullet}\left(\mathfrak{A}_{n}\right), d\right)
$$

is a quasi-isomorphism (induces isomorphism on cohomology).
The proof uses Hochschild-Serre spectral sequence, which we describe next.

### 4.4.1 Exact couples

Assume we have an exact sequence of the form


It is called an exact couple. Define

$$
\begin{gathered}
d: B \rightarrow B, d:=j k, d^{2}=j k j k=0, \text { and } \\
\mathrm{H}(B):=\operatorname{ker} d / \operatorname{im} d .
\end{gathered}
$$

Now we can form derived couple taking

where

- $A^{\prime}:=i(A)$,
- $B^{\prime}:=\mathrm{H}(B)$,
- $i^{\prime}\left(a^{\prime}\right)=i\left(a^{\prime}\right)=i(i(a))$,
- $j^{\prime}\left(a^{\prime}\right)=[j(a)]$ for $a^{\prime}=i(a)$,
- $k^{\prime}([b])=k(b)$.

Check this definitions for independence of representatives. The derived couple is again exact couple.

### 4.4.2 Filtered complexes

Let $\left(C^{\bullet}, d\right)$ be a filtered complex i.e. there is a sequence of subcomplexes

$$
C^{\bullet}=C_{0}^{\bullet} \supset C_{1}^{\bullet} \supset C_{2}^{\bullet} \supset \ldots
$$

Let

$$
A:=\bigoplus_{p \in \mathbb{Z}} C_{p}, \quad B:=\bigoplus_{p \in \mathbb{Z}} C_{p} / C_{p+1}
$$

Inclusions $C_{p+1} \hookrightarrow C_{p}$ induce exact sequence

$$
0 \rightarrow A \xrightarrow{i} A \xrightarrow{B} 0,
$$

a long exact sequence of homology

$$
\ldots \mathrm{H}(A) \xrightarrow{i_{*}} \mathrm{H}(A) \xrightarrow{j_{*}} \mathrm{H}(B) \xrightarrow{k_{*}} A \rightarrow \ldots,
$$

and an exact couple


### 4.4.3 Illustration of convergence

Consider simple case, filtration of a complex $\mathrm{H}\left(C^{\bullet}\right)$


Here

$$
B=\ldots \oplus 0 \oplus 0 \oplus C_{0} / C_{1} \oplus C_{1} / C_{2} \oplus C_{2} \oplus 0 \oplus \ldots
$$

Taking homology we get sequences

$$
\begin{gathered}
\mathrm{H}\left(C^{\bullet}\right)=\mathrm{H}\left(C_{0}\right) \leftarrow \mathrm{H}\left(C_{1}\right) \leftarrow \mathrm{H}\left(C_{2}\right) \leftarrow 0 \leftarrow \ldots \\
A_{1}:=\bigoplus_{p \in \mathbb{Z}} \mathrm{H}\left(C_{p}\right) \\
\mathrm{H}\left(C^{\bullet}\right)=\mathrm{H}\left(C_{0}\right) \supset i_{*} \mathrm{H}\left(C_{1}\right) \leftarrow i_{*} \mathrm{H}\left(C_{2}\right) \leftarrow 0 \leftarrow \ldots \\
A_{2}:=\bigoplus_{p \in \mathbb{Z}} i_{*} \mathrm{H}\left(C_{p}\right) \\
\mathrm{H}\left(C^{\bullet}\right)=\mathrm{H}\left(C_{0}\right) \supset i_{*} \mathrm{H}\left(C_{1}\right) \supset i_{*} i_{*} \mathrm{H}\left(C_{2}\right) \leftarrow 0 \leftarrow \ldots \\
A_{3}:=\bigoplus_{p \in \mathbb{Z}} i_{*} i_{*} \mathrm{H}\left(C_{p}\right) .
\end{gathered}
$$

When we reach the stage in wich all maps become inclusions, process is stationary i.e.

$$
A_{3}=A_{4}=\ldots
$$


where $i$ is inclusion, $\operatorname{im} k=\operatorname{ker} i=0$ so $k=0$. This means that also

$$
B_{3}=B_{4}=\ldots
$$

since $d=k j=0$

### 4.4.4 Hochschild-Serre spectral sequence

Let $\mathfrak{h} \subset \mathfrak{g}$ be a subalgebra of a Lie algebra $\mathfrak{g}$.

$$
\begin{aligned}
& C^{\bullet}(\mathfrak{g} ; M)=\operatorname{Hom}\left(\Lambda^{\bullet} \mathfrak{g}, M\right), d: C^{\bullet}(\mathfrak{g} ; M) \rightarrow C^{\bullet+1}(\mathfrak{g} ; M) \\
& d \omega\left(X_{0}, X_{1}, \ldots, X_{r}\right)=\sum_{i}(-1)^{i} X_{i} \omega\left(X_{0}, \ldots, \widehat{X}_{i}, \ldots, X_{r}\right)+ \\
& \quad+\sum_{i<j}(-1)^{i+j} \omega\left(\left[X_{i}, X_{j}\right], \ldots, \widehat{X}_{i}, \ldots, \widehat{X}_{j}, \ldots, X_{r}\right)
\end{aligned}
$$

Define the filtration on the above complex by

$$
F^{p} C^{p+q}(\mathfrak{g} ; M):=\left\{\omega \in C^{p+q} \mid \iota_{X_{1}} \ldots \iota_{X_{q}} \omega=0 \forall X_{1}, \ldots, X_{q} \in \mathfrak{h}\right\} .
$$

This means that we can associate with $\omega \in F^{p} C^{p+q}$ an element

$$
\phi(\omega) \in \operatorname{Hom}\left(\Lambda^{q} \mathfrak{h}, \operatorname{Hom}\left(\Lambda^{p}(\mathfrak{g} / \mathfrak{h}), M\right)\right)
$$

given by the formula

$$
\phi(\omega)\left(X_{1}, \ldots, X_{q}\right)(\underbrace{\widehat{Y_{1}}, \ldots, \widehat{Y_{p}}}_{\text {classes }})=\omega\left(X_{1}, \ldots, X_{q}, Y_{1}, \ldots, Y_{p}\right) .
$$

Then

$$
\operatorname{ker} \phi=F^{p+1} C^{p+q}
$$

Hence there is a spectral sequence with

$$
\begin{gathered}
E_{0}^{p, q} \simeq C^{q}\left(\mathfrak{h} ; \operatorname{Hom}\left(\Lambda^{p}(\mathfrak{g} / \mathfrak{h}), M\right)\right), d_{0}=d, \\
E_{1}^{p, q} \simeq \mathrm{H}^{q}\left(\mathfrak{h} ; \operatorname{Hom}\left(\Lambda^{p}(\mathfrak{g} / \mathfrak{h}), M\right)\right), \\
E_{2}^{p, 0} \simeq \mathrm{H}^{p}(\mathfrak{g}, \mathfrak{h} ; M), \\
E_{\infty}^{*} \Longrightarrow \mathrm{H}^{*}(\mathfrak{g} ; M)
\end{gathered}
$$

Now we are ready to prove that the inclusion

$$
i: \widetilde{W_{n}} \hookrightarrow C^{\bullet}\left(\mathfrak{A}_{n}\right)
$$

induces an isomorphism

$$
\mathrm{H}^{*}\left(\widetilde{W_{n}}, d\right) \simeq \mathrm{H}_{G F}^{*}\left(\mathfrak{A}_{n}\right)
$$

that is theorem (4.8).
Proof. Both $\widetilde{W_{n}}$ and $C^{\bullet}\left(\mathfrak{A}_{n}\right)$ are filtered differential graded algebras, and their associated spectral sequences converge to $\mathrm{H}^{*}\left(\widetilde{W_{n}}\right)$ and respectively to $\mathrm{H}_{G F}^{*}\left(\mathfrak{A}_{n}\right)$. On the other hand $i$ induces isomorphism on the level of $E_{1}$.

First $\widetilde{W_{n}}$ is graded by

$$
{\widetilde{W_{n}}}^{p}=\bigoplus_{r+2 s=p} \Lambda^{r}\left\langle\theta_{j}^{i}\right\rangle \otimes S_{n}^{s}\left[R_{j}^{i}\right]
$$

and then

$$
F^{p}{\widetilde{W_{n}}}^{p+q}:=\left\{\omega \in{\widetilde{W_{n}}}^{p+q} \mid \iota_{X_{0}} \ldots \iota_{X_{q}} \omega=0 \forall X_{0}, \ldots, X_{q} \in \mathfrak{A}_{n}^{(0)}\right\}
$$

Fact 4.9.

$$
\begin{gathered}
E_{0}^{p, q} \simeq\left\{\begin{array}{cc}
0, & p \text { odd or } p>2 n, \\
C^{q}\left(\mathfrak{A}_{n}^{(0)} ; S_{n}^{\frac{p}{2}}\left[R_{j}^{i}\right]\right), & p \text { even and } p \leqslant 2 n .
\end{array}\right. \\
E_{1}^{p, q} \simeq\left\{\begin{array}{cc}
0, & p \text { odd or } p>2 n, \\
\mathrm{H}_{G F}^{q}\left(\mathfrak{A}_{n}^{(0)} ; S_{n}^{\frac{p}{2}}\left[R_{j}^{i}\right]\right), & p \text { even and } p \leqslant 2 n .
\end{array}\right.
\end{gathered}
$$

The filtration on $C^{\bullet}\left(\mathfrak{A}_{n}\right)=\bigoplus_{p} C^{p}\left(\mathfrak{A}_{n}\right)$ is the Hochschild-Serre filtration relative to $\mathfrak{A}_{n}^{(0)}$.

$$
F^{p} C^{p+q}\left(\mathfrak{A}_{n}\right)=\left\{\begin{array}{cc}
C^{p+q}\left(\mathfrak{A}_{n}\right), & p \leqslant 0 \\
\left\{\omega \in C^{p+q}\left(\mathfrak{A}_{n}\right) \mid \iota_{X_{0}} \cdots \iota_{X_{q}} \omega=0 \forall X_{0}, \ldots, X_{q} \in \mathfrak{A}_{n}^{(0)}\right\}, & p>0, q \geqslant 0 .
\end{array}\right.
$$

## Fact 4.10.

$$
E_{1}^{p, q} \simeq \mathrm{H}_{G F}^{q}\left(\mathfrak{A}_{n}^{(0)} ; F^{p} C^{p}\left(\mathfrak{A}_{n}\right)\right) .
$$

It is a filtration, so

$$
\left[\mathfrak{A}_{n}^{(0)}, \mathfrak{A}_{n}^{(p)}\right] \subset \mathfrak{A}_{n}^{(p)}
$$

and we have an action of $\mathfrak{g l}_{n}(\mathbb{R})=\mathfrak{A}_{n}^{(0)}$ on $\mathfrak{A}_{n}^{(p)}$ for each $p$. Since $\mathfrak{A}_{n}^{(0)}$ acts semisimply on the coefficients one gets further

$$
E_{1}^{p, q} \simeq \mathrm{H}_{G F}^{q}\left(\mathfrak{A}_{n}^{(0)},\left(\Lambda^{p}\left(\mathfrak{A}_{n}^{(0)}\right)\right)^{*}\right) \simeq \mathrm{H}_{G F}^{q}\left(\mathfrak{A}_{n}^{(0)} ; B^{p}\right)
$$

where

$$
B^{p}:=\left\{\omega \in C^{p}\left(\mathfrak{A}_{n}\right) \mid \iota_{X} \omega=0=\mathcal{L}_{X} \omega \forall X \in \mathfrak{A}_{n}^{(0)}\right\}
$$

are the basic elements with respect to $\mathfrak{A}_{n}^{(0)}$. Note that if $Y=Y_{s}^{r}=X^{r} \frac{\partial}{\partial x^{s}}$

$$
\iota_{Y} R_{j}^{i}=-\iota_{Y}\left(\theta_{j k}^{i} \wedge \theta^{k}\right)=0,
$$

whence the map

$$
E_{1}^{p, q}\left(\widetilde{W_{n}}\right) \rightarrow E_{1}^{p, q}\left(C^{\bullet}\left(\mathfrak{A}_{n}\right)\right) .
$$

Lemma 4.11. The inclusion $i: \widetilde{W_{n}} \hookrightarrow C^{\bullet}\left(\mathfrak{A}_{n}\right)$ induces an isomorphism between the $\mathfrak{A}_{n}^{(0)}$ basic elements of $\widetilde{W_{n}}$ and $C^{\bullet}\left(\mathfrak{A}_{n}\right)$.

Proof. Elementary invariance theory to eliminate the form $\theta_{\alpha}^{i}$ with $|\alpha|>2$.

Again let

$$
\begin{gathered}
W_{n}=\Lambda\left\langle u_{1}, \ldots, u_{n}\right\rangle \otimes S_{n}\left[c_{1}, \ldots, c_{n}\right] \\
\operatorname{deg}\left(u_{i}\right)=2 i-1, \operatorname{deg}\left(c_{i}\right)=2 i, d u_{i}=c_{i}, d c_{i}=0 . \\
\widetilde{W_{n}}=\Lambda\left\langle\theta_{j}^{i}\right\rangle \otimes S_{n}\left[R_{j}^{i}\right]
\end{gathered}
$$

Proposition 4.12. The map

$$
c_{i} \mapsto c_{i}(R), R=\left(R_{j}^{i}\right)
$$

has an extension to a map of complexes $W_{n} \rightarrow \widetilde{W_{n}}$. Any such extension induces isomorphism in cohomology

$$
\mathrm{H}^{*}\left(W_{n}\right) \xrightarrow{\leftrightharpoons} \mathrm{H}^{*}\left(\widetilde{W_{n}}\right) .
$$

For example if $n=1$ we have

$$
\begin{gathered}
c_{1} \mapsto c_{1}(R)=R_{1}^{1} \\
u_{1} \mapsto \theta_{1}^{1} .
\end{gathered}
$$

Proof.

$$
E_{1}^{0,2 q-1}\left(\widetilde{W_{n}}\right)=\mathrm{H}^{2 q-1}\left(\mathfrak{g l}_{n}(\mathbb{R}) ; \mathbb{R}\right) \ni u_{j}
$$

where $u_{j}$ is a generator for $j=1, \ldots, n$. Now each $u_{j}$ has a representative $\left[w_{j}\right]$ such that

$$
w_{j} \in F^{0}{\widetilde{W_{n}}}^{2 q-1}, d w_{j}=c_{j} \in F^{2 q}{\widetilde{W_{n}}}^{2 q}
$$

thus giving a basic element of $\widetilde{W_{n}}$ in

$$
E_{1}^{2 q, 0} \simeq S^{q}\left(R_{j}^{i}\right)_{i n v}
$$

The basic elements of $\widehat{W_{n}}$ form an algebra isomorphic to $\mathbb{R}\left[c_{1}, \ldots, c_{n}\right]$.
The extesnsion is given by

$$
\begin{aligned}
u_{j} & \mapsto w_{j} \\
c_{j} & \mapsto d \omega_{j}
\end{aligned}
$$

Filtering $W_{n}$ by the ideals $F^{p} W_{n}$ generated by polynomials of degree at least $p$ in the $c_{i}$ 's one obtains a morphism of complexes compatible with filtrations, which induces isomorphism on the level of $E_{1}$.

In the relative case $\mathfrak{o}_{n} \subset \mathfrak{g l}_{n}(\mathbb{R})=\mathfrak{A}_{n}^{(0)}$ gives actions of $\mathfrak{o}_{n}$ on $\widetilde{W_{n}}$ and $C^{\bullet}\left(\mathfrak{A}_{n}\right)$. Passing to the subalgebras of $\mathfrak{o}_{n}$-basic elements, then restricting the filtrations one obtains isomorphisms

$$
\mathrm{H}^{*}\left(W O_{n}\right) \simeq \mathrm{H}^{*}\left(\widetilde{W_{n}}, \mathfrak{o}_{n}\right) \simeq \mathrm{H}_{G F}^{*}\left(\mathfrak{A}_{n}, \mathfrak{o}_{n}\right)
$$

where

$$
\begin{gathered}
W O_{n}=\Lambda\left\langle u_{1}, u_{3}, \ldots u_{k}\right\rangle \otimes S_{n}\left[c_{1}, \ldots, c_{n}\right] \\
d u_{2 j-1}=c_{2 j}, d c_{j}=0
\end{gathered}
$$

Corollary 4.13. Any class in $\mathrm{H}^{*}\left(\boldsymbol{A}_{n}\right)$ (respectively $\mathrm{H}^{*}\left(\mathfrak{A}_{n}, \mathfrak{o}_{n}\right)$ ) has a representative which depends only on the second jet.

## Chapter 5

## Characteristic maps and Gelfand-Fuks cohomology

### 5.1 Jet groups

Definition 5.1. Let $x \in \mathbb{R}^{n}$ and let $f: U \rightarrow \mathbb{R}^{n}$ be a $C^{\infty}$-function. Then $j_{x}^{k}(f)$ is an equivalence class with respect to

$$
f \sim_{k} g \quad \text { iff }\left.\quad \frac{\partial^{|\alpha|} f}{\partial x^{\alpha}}\right|_{x}=\left.\frac{\partial^{|\alpha|} g}{\partial x^{\alpha}}\right|_{x}, \forall|\alpha|=\alpha_{1}+\ldots+\alpha_{n} \leqslant k
$$

Then

$$
G_{k}(n):=\left\{j_{0}^{k}(f) \mid f \text { local diffeomorphism of } \mathbb{R}^{n}, f(0)=0\right\}
$$

is a Lie group under composition

$$
j_{0}^{k}(f) \circ j_{0}^{k}(g):=j_{0}^{k}(f \circ g)
$$

Identifying with polynomial representatives

$$
j_{0}^{k}(f) \simeq\left\{\sum_{1 \leqslant|\alpha| \leqslant k} a_{\alpha}^{j} x^{\alpha} \in \mathcal{P}_{0}^{k}\left[x_{1}, \ldots, x_{n}\right] \mid 1 \leqslant j \leqslant n\right\}
$$

Then $j_{0}^{k}(f) \in G_{k}(n)$ means $a_{\alpha}^{j} \in \mathrm{GL}_{n}(\mathbb{R})$.
One has a sequence of projections

$$
G_{\infty}(n):=\ldots \rightarrow G_{k+1}(n) \rightarrow G_{k}(n) \rightarrow \ldots \rightarrow G_{1}(n)
$$

If $h=f \circ g$

$$
\begin{gathered}
h^{i}\left(x^{1}, \ldots, x^{n}\right)=f^{i}\left(g^{1}\left(x^{1}, \ldots, x^{n}\right), \ldots, g^{n}\left(x^{1}, \ldots, x^{n}\right)\right) \\
c_{k}^{i}:=\left.\frac{\partial h^{i}}{\partial x^{k}}\right|_{0}=\left.\left.\sum_{l} \frac{\partial f^{i}}{\partial x^{l}}\right|_{0} \frac{\partial g^{l}}{\partial x^{k}}\right|_{0}=\sum_{l} a_{l}^{i} b_{k}^{l} . \\
c_{j k}^{i}:=\left.\frac{\partial^{2} h^{i}}{\partial x^{j} \partial x^{k}}\right|_{0}=\left.\left.\left.\sum_{l, s} \frac{\partial^{2} f^{i}}{\partial x^{s} \partial x^{l}}\right|_{0} \frac{\partial g^{s}}{\partial x^{j}}\right|_{0} \frac{\partial g^{l}}{\partial x^{k}}\right|_{0}+\left.\left.\sum_{l} \frac{\partial f^{i}}{\partial x^{l}}\right|_{0} \frac{\partial^{2} g^{l}}{\partial x^{j} \partial x^{k}}\right|_{0}
\end{gathered}
$$

so

$$
c_{j k}^{i}=\sum_{l, s} a_{s l}^{i} b_{j}^{s} b_{k}^{l}+\sum_{l} a_{l}^{i} l_{j k}^{l}
$$

etc. In particular $\operatorname{ker}\left(G_{2}(n) \rightarrow G_{1}(n)\right)$ has multipllication

$$
c_{j k}^{i}=a_{j k}^{i}+b_{j k}^{i} .
$$

In general

$$
N_{k}(n):=\operatorname{ker}\left(G_{k}(n) \rightarrow G_{1}(n)\right)
$$

is a vector space equipped with a polynomial multiplication which implies that $N_{k}(n)$ is a nilpotent Lie subgroup, and

$$
\begin{gathered}
G_{k}(n)=G_{1}(n) \ltimes N_{k}(n) \\
\mathfrak{g}_{k}(n):=\operatorname{Lie}\left(G_{k}(n)\right) \simeq\left\{j_{0}^{k} X \left\lvert\, X=\sum_{i} \frac{\partial}{\partial x^{i}}\right., X(0)=0\right\}
\end{gathered}
$$

with the bracket

$$
\left[j_{0}^{k}(X), j_{0}^{k}(Y)\right]=-j_{0}^{k}([X, Y])
$$

### 5.2 Jet bundles

Definition 5.2. Let $M^{n}$ be a $C^{\infty}$-manifold. The jet bundle on $M$

$$
J^{k}(M):=\left\{j_{0}^{k}(f) \mid f: U \subset \mathbb{R}^{n} \rightarrow M \text { local diffeomorphism at } 0 \in U\right\}
$$

It has a tautological $C^{\infty}$-structure modelled on

$$
J^{k}\left(\mathbb{R}^{n}\right)=\mathcal{P}_{k}(n) \simeq \text { polynomial jets }
$$

Again one has a sequence of natural projections

$$
J^{\infty}(M):=\ldots \rightarrow J^{k+1}(M) \rightarrow J^{k}(M) \rightarrow \ldots \rightarrow J^{1}(M) \rightarrow M
$$

which are principal bundles with structure groups

$$
G_{\infty}(n):=\ldots \rightarrow G_{k+1}(n) \rightarrow G_{k}(n) \rightarrow \ldots \rightarrow G_{1}(n)
$$

$J^{1}(M)=F(M) \rightarrow M$ is a frame bundle with the structure group $\mathrm{GL}_{n}(\mathbb{R})=G_{1}(n)$.
There is a natural (commuting with Diff $M_{\text {) map }}$

$$
\mathfrak{A}_{n} \xrightarrow{\simeq} T_{j_{0}^{\infty}(\phi)} J^{\infty}(M)
$$

For

$$
X \in \mathfrak{A}_{n}, \quad X=\sum_{i} f^{i} \frac{\partial}{\partial x^{i}}
$$

and a 1-parameter family $\psi_{t}$ of local diffeomorphism of $\mathbb{R}^{n}$ such that

$$
\psi_{t}(0)=0, \quad \psi_{0}=\mathrm{Id}, \quad X=j_{0}^{\infty}\left(\left.\frac{d \psi_{t}}{d t}\right|_{t=0}\right)
$$

we have a curve in a manifold of jets $j_{0}^{\infty}\left(\psi_{t}\right)$. For a local diffeomorphism $\phi: \mathbb{R}^{q} \rightarrow M^{n}$ we have a curve passing through $\phi$

$$
j_{0}^{\infty}\left(\left.\frac{d}{d t}\left(\phi \circ \psi_{t}\right)\right|_{t=0}\right)
$$

and

$$
X=\left.\frac{d}{d t} j_{0}^{\infty}\left(\psi_{t}\right)\right|_{t=0}=j_{0}^{\infty}\left(\left.\frac{d \psi_{t}}{d t}\right|_{t=0}\right)
$$

Let $u=j_{0}^{\infty}(\phi) \in J^{\infty}(M)$, and define

$$
\widetilde{X_{u}}:=j_{0}^{\infty}\left(\left.\frac{d}{d t} \phi \circ \psi_{t}\right|_{t=0}\right)=\left.\frac{d}{d t}\left(\phi \circ \psi_{t}\right)\right|_{t=0} \in T_{u} J^{\infty}(M),\left.\phi \circ \psi_{t}\right|_{t=0}=\phi .
$$

The map

$$
\mathfrak{A}_{n} \rightarrow T_{u} J^{\infty}(M), \quad X \mapsto \widetilde{X_{u}}
$$

is natural i.e. it commutes with the action of the diffeomorphisms


Proposition 5.3. We have a natural isomorphism of differential graded algebras

$$
\left(C^{\bullet}\left(\mathfrak{A}_{n}\right), d\right) \xrightarrow{\simeq}\left(\Omega^{\bullet}\left(J^{\infty}(M)\right)^{\operatorname{Diff}_{M}},-d\right) .
$$

Proof. We take for $u=j_{0}^{\infty}(\phi)$

$$
\begin{gathered}
\widetilde{\omega_{u}}\left(\widetilde{X}_{u}{ }^{1}, \ldots, \widetilde{X}_{u}{ }^{p}\right):=\omega\left(X_{1}, \ldots, X^{p}\right) . \\
{[\widetilde{X}, \widetilde{Y}]:=-\widetilde{[X, Y]} .}
\end{gathered}
$$

In particular if we set for a basis $\left\{\theta_{\alpha}^{i}\right\}$ of $\mathfrak{A}_{n}^{*}$

$$
\widetilde{\theta}_{\alpha}^{i}\left(\widetilde{X_{u}}\right)=\left.\frac{\partial^{|\alpha|} f^{i}}{\partial x^{\alpha}}\right|_{x=0}=(-1)^{|\alpha|} \theta_{\alpha}^{i}(X)
$$

then they satisfy the same differential equations as $\theta_{\alpha}^{i}$.
Example 5.4. In local coordinates $\left(v_{1}, \ldots, v_{n}\right)$ around $u=j_{0}^{\infty}(\phi)$

$$
\left\{\left.v_{i}\right|_{u}, v_{j}^{i}:=\left.\frac{\partial\left(v^{i} \circ \phi\right)}{\partial x^{j}}\right|_{u}, v_{j k}^{i}:=\left.\frac{\partial^{2}\left(v^{i} \circ \phi\right)}{\partial x^{j} \partial x^{k}}\right|_{u}, \ldots, v_{\alpha}^{i}=\left.\frac{\partial^{|\alpha|}\left(v^{i} \circ \phi\right)}{\partial x^{\alpha}}\right|_{u}\right\}
$$

one has

$$
d v_{\alpha}^{i}=\sum_{\beta+\gamma=\alpha} v_{\beta[k]}^{i} \widetilde{\theta}_{\gamma}^{k}, \beta[k]:=\left(\beta_{1}, \ldots, \beta_{k}+1, \ldots, \beta_{n}\right) .
$$

### 5.3 Characteristic map for foliation

Let $(M, \mathcal{F})$ be a manifold with foliation, which we can describe by a 1 -cycle with values in $\Gamma_{q}$ given by the following data

1. an open cover $M=\bigcup_{\alpha} U_{\alpha}$,
2. $\forall \alpha$ there is a submersion $f_{\alpha}: U_{\alpha} \rightarrow V_{\alpha} \in \mathbb{R}^{q}$,
3. $\forall x \in U_{\alpha} \cap U_{\beta}$ there is a local diffeomorphism $g_{\alpha \beta}: V_{\alpha} \rightarrow V_{\beta}$ (neighbourhoods of $f_{\alpha}(x)$ and $f_{\alpha}(x)$ rspectively) such that $f_{\beta}=g_{\beta \alpha} \circ f_{\alpha}$ near $x$.

Then

$$
f_{\alpha}^{*}\left(J^{\infty}\left(V_{\alpha}\right)\right) \rightarrow U_{\alpha}, \text { and } f_{\beta}^{*}\left(J^{\infty}\left(V_{\beta}\right)\right) \rightarrow U_{\beta}
$$

can be identified over $U_{\alpha} \cap U_{\beta}$ via $j_{0}^{\infty}\left(g_{\beta \alpha}\right)$, giving the principal $G^{k}(q)$-bundles over $M$ :

$$
J^{\infty}(\mathcal{F}):=\ldots \rightarrow J^{k+1}(\mathcal{F}) \rightarrow J^{k}(\mathcal{F}) \rightarrow \ldots \rightarrow J^{2}(\mathcal{F}) \rightarrow J^{1}(\mathcal{F}) \rightarrow M
$$

This are jet bundles of "transverse local diffeomorphisms". In particular $J^{1}(\mathcal{F})$ is a principal $\mathrm{GL}_{q}(\mathbb{R})$-bundle associated to the transverse bundle $Q(\mathcal{F})=T M / \mathcal{F}$ - bundle of transverse frames.

The forms $\theta_{\kappa}^{i}$ on $J^{\infty}\left(V_{\alpha}\right)$ are invariant under Diff hence they also define forms on $J^{\infty}(\mathcal{F})$. They are the "canonical forms" on $J^{\infty}(\mathcal{F})$.

The characteristic homomorphisms

$$
\chi_{G F}: C^{\bullet}\left(\mathfrak{A}_{q}\right) \rightarrow \Omega^{\bullet}\left(J^{\infty}(\mathcal{F})\right)
$$

is defined by sending $\omega$ to the lift to $M$ of the Diff-invariant forms $\widetilde{\omega}_{\alpha}$ on $V_{\alpha}$. It is a homomorphism of DGA's inducing

$$
\chi_{G F}^{*}: \mathrm{H}_{G F}^{*}\left(\mathfrak{A}_{q}\right) \rightarrow \mathrm{H}^{*}\left(J^{\infty}(\mathcal{F})\right) \simeq \mathrm{H}^{*}\left(J^{1}(\mathcal{F})\right)
$$

Remark 5.5 (Bott's vanishing theorem revisited). Any E-flat (Bott) connection (def. (2.5)) $\nabla^{b}$ on $Q$ is given by a $\mathfrak{g l}_{n}(\mathbb{R})$-valued form on $J^{1}(\mathcal{F})$ which is of the form $\omega_{j}^{i}=s^{*}\left(\widetilde{\theta}_{j}^{i}\right)$ for some $\mathrm{GL}_{n}(\mathbb{R})$-equivariant section $s: J^{1}(\mathcal{F}) \rightarrow J^{2}(\mathcal{F})$. Then its curvature form

$$
\Omega_{j}^{i}=s^{*}\left(R_{j}^{i}\right) \Longrightarrow \Omega_{j}^{i} \wedge \omega^{j}=s^{*}\left(R_{j}^{i} \wedge \theta^{j}\right)=0
$$

hence

$$
\Omega_{j_{1}}^{i_{1}} \wedge \ldots \wedge \Omega_{j_{p}}^{i_{p}}=0, \forall p>q .
$$

Assume the normal bundle $Q=Q(\mathcal{F})$ is trivializable and choose a global section $s: M \rightarrow$ $\mathcal{F}$. Then the diagram

is commutative.
Passing to the relative subcomplex one gets

$$
\chi_{G F}^{r e l}: C^{\bullet}\left(\mathfrak{A}_{n}, O(n)\right) \rightarrow \Omega^{\bullet}\left(J^{\infty} / O(n)\right)
$$

which induces

$$
\chi_{G F}^{r e l}: \mathrm{H}^{*}\left(\mathfrak{A}_{n}, O(n)\right) \rightarrow \mathrm{H}^{*}\left(J^{1}(\mathcal{F}) / O(n)\right) \stackrel{\simeq}{\leftrightarrows} \mathrm{H}^{*}(M) .
$$

The isomorphism

$$
\sigma^{*}: \mathrm{H}^{*}\left(J^{1}(\mathcal{F}) / O(n)\right) \rightarrow \mathrm{H}^{*}(M)
$$

is implemented by a metric on $Q$ (i.e. a section $\sigma: M \rightarrow J^{1}(\mathcal{F}) / O(n)$ ). Then the diagram

is again commutative.

## Chapter 6

## Index theory and noncommutative geometry

### 6.1 Classical index theorems

Let $(M, g)$ be a Riemannian manifold, $g$-metric. Index theorems describe properties of geometric elliptic operators in terms of topological characteristic classes.

For a selfadjoint elliptic operator $D=D^{*}$

$$
\operatorname{Index}(D):=\operatorname{dim} \operatorname{ker} D-\operatorname{dim} \text { coker } D \in \mathbb{Z}
$$

We give a few examples of index theorems.
Example 6.1. Take a de Rham complex $\Omega^{\bullet}(M)$ with

$$
d: \Omega^{i}(M) \rightarrow \Omega^{i+1}(M)
$$

and its adjoint

$$
d^{*}: \Omega^{i}(M) \rightarrow \Omega^{i-1}(M)
$$

One has even/odd grading on forms $\left(\gamma=(-1)^{\text {deg }}\right)$, and the operator

$$
d+d^{*}: \Omega^{e v} \rightarrow \Omega^{o d d}
$$

is selfadjoint elliptic operator. Furthermore

$$
\operatorname{Index}\left(d+d^{*}\right)^{e v}=\operatorname{dim} \operatorname{ker}\left(d+d^{*}\right)^{e v}-\operatorname{dim} \operatorname{coker}\left(d+d^{*}\right)^{e v}
$$

and

$$
\begin{gathered}
\operatorname{ker}\left(d+d^{*}\right)=\mathrm{H}_{d R}^{*}(M ; \mathbb{R}) \\
\operatorname{ker}\left(d+d^{*}\right)^{e v}=\mathrm{H}_{d R}^{e v}(M ; \mathbb{R}), \quad \operatorname{coker}\left(d+d^{*}\right)^{o d d}=\mathrm{H}_{d R}^{o d d}(M ; \mathbb{R})
\end{gathered}
$$

This means

$$
\operatorname{Index}\left(d+d^{*}\right)=\operatorname{dim} \mathrm{H}^{e v}(M ; \mathbb{R})-\operatorname{dim} \mathrm{H}^{o d d}(M ; \mathbb{R})=\chi(M)
$$

- the Euler characteristic of a manifold $M$.

Theorem 6.2 (Gauss-Bonnet).

$$
\chi(M)=\operatorname{Index}\left(d+d^{*}\right)^{e v}=\int_{M} \operatorname{Pf}(R)
$$

where $\operatorname{Pf}(M)$ is a Pffafian i.e. the square root of the determinant, and $R-a$ curvature.

This theorem gives topological constraints on Gaussian curvature, for if $n=2$ one has $\operatorname{Pf}(R)=K$. The right hand side depends on the metric, while on the left we have topological invariant.
Example 6.3. In the example above lets take different grading. Assume that $\operatorname{dim} M=4 n$. Take a Hodge star operator

$$
*: \Omega^{k}(M) \rightarrow \Omega^{4 n-k}
$$

One has $*^{2}=(-1)^{k(4 n-k)}$ so it gives rise to another grading $\gamma$ on $\Omega^{\bullet}(M)$. It splits the complex into $\Omega^{-}(M)$ and $\Omega^{+}(M)$ (negative and positive eigenspaces). Furthermore

$$
\operatorname{Index}\left(d+d^{*}\right)^{+}=\operatorname{dim} \mathrm{H}^{2 n}(M)^{+}-\operatorname{dim} \mathrm{H}^{2 n}(M)=\sigma(M)
$$

- the signature of $M$ i.e. a signature of bilinear form

$$
\mathrm{H}^{2 n}(M) \times \mathrm{H}^{2 n}(M) \rightarrow \mathbb{R}, \quad(\alpha, \beta) \mapsto \int_{M} \alpha \wedge \beta
$$

On the other side
Theorem 6.4 (Hirzebruch signature thm.).

$$
\sigma(M)=\operatorname{Index}\left(d+d^{*}\right)=\int_{M} L(R), \quad L(R):=(\operatorname{det})^{\frac{1}{2}}\left(\frac{\frac{R}{2}}{\tanh \frac{R}{2}}\right)
$$

as a formal series. $L(R)$ is a L-genus of a manifold.
$L(R)$ is a combination of Pontryagin classes which depends on a metric structure of a manifold.
Example 6.5. Let $E$ be a holomorphic Hermitian bundle on a manifold $M$. One has an operator $\bar{\partial}_{E} \oplus \bar{\partial}_{E}^{*}$ on $\Omega^{0, \bullet} \otimes \mathcal{S}(E)$. Its index

$$
\operatorname{Index}\left(\bar{\partial}_{E} \oplus \bar{\partial}_{E}^{*}\right)=\chi(E)
$$

- the Euler characteristic of a bundle $E$. On the other hand

Theorem 6.6 (Riemann-Roch-Hirzebruch).

$$
\chi(E)=\operatorname{Index}\left(\bar{\partial}_{E} \oplus \bar{\partial}_{E}^{*}\right)=\int_{M} \operatorname{Td}(M) \operatorname{ch}(E)
$$

where the Todd class of $M$ and Chern character of $E$ are given by

$$
\operatorname{Td}(M)=\operatorname{det} \frac{R^{h o l}}{e^{R^{h o l}}-1}, \operatorname{ch}(E)=\operatorname{Tr}\left(e^{F_{E}}\right)
$$

Example 6.7. The most general example one has for Dirac operator $\not D$. One has a grading $\not D^{+}, \not D^{-}$from Spin-bundle.

$$
\text { Index } \not D=\operatorname{dim} \operatorname{ker} \not D-\operatorname{dim} \text { coker } \not D=S(M)
$$

- the spinor number of a manifold $M$. On the other side

Theorem 6.8 (Atiyah-Singer).

$$
S(M)=\operatorname{Index} \not D=\int_{M} \widehat{A}(R), \widehat{A}(R):=(\operatorname{det})^{\frac{1}{2}}\left(\frac{\frac{R}{2}}{\sinh \frac{R}{2}}\right)
$$

$\widehat{A}(R)$ is another combination of Pontryagin classes. Together with Lichnerowicz theorem it gives constraints on scalar curvature.

Summarizing

### 6.2 General formulation and proto-index formula

Let $A$ be a $C *$-algebra and $\mathfrak{A}$ its dense subalgebra such that if $a \in \mathfrak{A}$ has an inverse $a^{-1} \in A$, then $a^{-1} \in \mathfrak{A}$
Example 6.9. $M$ - closed manifold, $A=C(M), \mathfrak{A}=C^{\infty}(M)$. Then

$$
\mathrm{K}^{*}(M)=\mathrm{K}_{*}(C(M))=\mathrm{K}_{*}\left(C^{\infty}(M)\right),
$$

(via Serre-Swan theorem) where the right hand side has algebraic definition (purely for $*=$ even and almost for $*=o d d$ ).

In general

$$
\mathrm{K}_{0}(\mathfrak{A}):=\operatorname{Idemp}\left(M_{\infty}(\mathfrak{A})\right) / \sim \simeq \pi_{1}\left(\mathrm{GL}_{\infty}(\mathfrak{A})\right)
$$

where $\sim$ is some equivalence relation,

$$
\mathrm{K}_{1}(\mathfrak{A}):=\mathrm{GL}_{\infty}(\mathfrak{A}) / \mathrm{GL}_{\infty}(\mathfrak{A})^{0} \simeq \pi_{0}\left(\mathrm{GL}_{\infty}(\mathfrak{A})\right)
$$

where $\mathrm{GL}_{\infty}(\mathfrak{A})^{0}$ is a group of connected components. For the definition of $\mathrm{K}_{1}(\mathfrak{A})$ we need a topology on $\mathfrak{A}$. We can replace $\mathrm{GL}_{\infty}(\mathfrak{A})$ by $U_{\infty}(\mathfrak{A})$ (unitary matrices). From Bott periodicity $\mathrm{K}_{2}(\mathfrak{A})=\mathrm{K}_{0}(A)$ and so on.

What is the dual (homology) theory ? K-homology.
Assume $A \subset B(\mathcal{H})$ (bounded operators on Hilbert space $\mathcal{H}$ ). Let $F=F^{*} \in A$, Fredholm operator, such that

$$
[F, A] \subset \mathcal{K}(\mathcal{H}),(\text { compact operators })
$$

and moreover

$$
[F, \mathfrak{A}] \subset \mathcal{L}^{p}(\mathcal{H}),(\text { Schatten class })
$$

for some $p \geqslant 1$. The triple $(\mathfrak{A}, \mathcal{H}, F)$ is a $\mathbf{p}$-summable Fredholm module. Together with grading $\gamma$ such that

$$
\begin{gathered}
\gamma^{2}=\mathrm{Id}, \gamma=\gamma^{*}, \gamma a=a \gamma \forall a \in \mathfrak{A} \\
\gamma F+F \gamma=0
\end{gathered}
$$

the quadruple $(\mathfrak{A}, \mathcal{H}, \gamma, F)$ is a K-cycle. The Hilbert space $\mathcal{H}$ decomposes into positive and negative eigenspaces of $\gamma$

$$
\mathcal{H}=\mathcal{H}^{+} \oplus \mathcal{H}^{-}
$$

and there is a decomposition of $F$

$$
F=\left(\begin{array}{cc}
0 & F^{+} \\
F^{-} & 0
\end{array}\right)
$$

Lemma 6.10. Let $F$ be bounded selfadjoint involution on $\mathcal{H}$ (i.e. $F^{2}=\mathrm{Id}$ ). Then

1. If $e^{2}=e \in \mathfrak{A}$ then

$$
F_{e}:=e F e
$$

is Fredholm operator.
2. If $g \in \mathrm{GL}_{1}(\mathfrak{A})$ and $P=\frac{1+F}{2}$ then

$$
F_{g}:=P g P
$$

is Fredholm operator.
Proof.Ad. 1

$$
F_{e}^{2}=e F e F e=e([F, e]+e F) F e
$$

which is a sum of $e$ and compact operator on $e \mathcal{H} e$.
Ad. 2

$$
F_{g} F_{g^{-1}}=P g P g^{-1} P=P g\left(\left[P, g^{-1}\right]+g^{-1} P\right) P
$$

which is a sum of $P$ and compact operator on $P \mathcal{H} P$.

If $e^{2}=e \in M_{N}(\mathfrak{A})=\mathfrak{A} \otimes M_{N}(\mathbb{C})$ then we can form

$$
\mathcal{H}_{N}:=\mathcal{H} \otimes \mathbb{C}^{N}, \quad F_{N}:=F \otimes \mathrm{Id}
$$

For an idempotent $e$, assignment

$$
(F, e) \mapsto \operatorname{Index}\left(F_{e}^{+}\right) \in \mathbb{Z}
$$

extends to a pairing

$$
\mathrm{K}^{0}(\mathfrak{A}) \times \mathrm{K}_{0}(\mathfrak{A}) \rightarrow \mathbb{Z}
$$

Similarly for $g \in \mathrm{GL}_{1}(\mathfrak{A})$, assignment

$$
(P, g)=\left(\frac{1+F}{2}, g\right) \mapsto \operatorname{Index}\left(F_{g}\right) \in \mathbb{Z}
$$

extends to a pairing

$$
\mathrm{K}^{1}(\mathfrak{A}) \times \mathrm{K}_{1}(\mathfrak{A}) \rightarrow \mathbb{Z}
$$

Lemma 6.11 (Well known). Let $P, Q$ be bounded operators on a Hilbert space $\mathcal{H}$, such that

$$
\mathrm{Id}-Q P, \operatorname{Id}-P Q \in \mathcal{L}^{p} .
$$

Then $P, Q$ are Fredholm operatos and

$$
\operatorname{Index}(P)=\operatorname{Tr}\left((\operatorname{Id}-Q P)^{n}\right)-\operatorname{Tr}\left((\operatorname{Id}-P Q)^{n}\right), \forall n \geqslant p
$$

Proposition 6.12. Assume $[F, \mathfrak{A}] \in \mathcal{L}^{p}$ (that is $(\mathfrak{A}, \mathcal{H}, F)$ is p-summable Fredholm module). Then

1. In the graded case, that is given $\gamma: \mathcal{H} \rightarrow \mathcal{H}$, one has for all projections $e$

$$
\operatorname{Index}\left(F_{e}^{+}\right)=(-1)^{m} \operatorname{Tr}\left(\gamma e[F, e]^{2 m}\right), \forall 2 m \geqslant p .
$$

2. In the ungraded case one has for all $g \in \mathrm{GL}_{1}(\mathfrak{A})$

$$
\operatorname{Index}\left(F_{g}\right)=\frac{1}{2^{2 m+1}} \operatorname{Tr}\left(g\left[F, g^{-1}\right]\right)^{2 m+1}, \forall 2 m \geqslant p
$$

Proof. In the graded case

$$
\operatorname{Index}\left(F_{e}^{+}\right)=\operatorname{Tr}\left(\gamma P_{\mathrm{ker}} F_{e}\right)=\operatorname{Tr}\left(\gamma\left(e-F_{e}^{2}\right)^{m}\right)=\operatorname{Tr}\left(\gamma(e-e F e F e)^{m}\right)
$$

for $2 m=n \geqslant p$. Now as above

$$
\begin{gathered}
e-e F e F e=-e[F, e] F e=-e[F, e]([F, e]+e F)=-e[F, e][F, e]-\underbrace{e[F, e] e}_{=0} F= \\
=-e[F, e]^{2}=[F, e]^{2} e
\end{gathered}
$$

since

$$
[F, e]=\left[F, e^{2}\right]=[F, e] e+e[F, e] .
$$

Thus

$$
\operatorname{Tr}\left(\gamma(e-e F e F e)^{m}\right)=(-1)^{m} \operatorname{Tr}\left(\gamma\left(e[F, e]^{2}\right)^{m}\right)=(-1)^{m} \operatorname{Tr}\left(\gamma e([F, e])^{2 m}\right)
$$

In the ungraded case one has

$$
\operatorname{Index}\left(F_{g}\right)=\operatorname{Tr}\left(\left(P-P g^{-1} P g P\right)^{m}\right)-\operatorname{Tr}\left(\left(P-P g P g^{-1} P\right)^{m}\right)
$$

for $m$ sufficiently large. Furthermore

$$
\begin{gathered}
P-P g^{-1} P g P=P+P\left(\left[P, g^{-1}\right]-P g^{-1}\right) g P= \\
=P\left[P, g^{-1}\right] g P=-P\left[P, g^{-1}\right]([P, g]-P g)= \\
=-P\left[P, g^{-1}\right][P, g]+\underbrace{P\left[P, g^{-1}\right] P}_{=0} g
\end{gathered}
$$

because

$$
P^{2}=P \Longrightarrow\left[g^{-1}, P\right] P+P\left[g^{-1}, P\right]=\left[g^{-1}, P\right] \Longrightarrow P\left[P, g^{-1}\right] P=0
$$

Hence

$$
\operatorname{Tr}\left(\left(P-P g^{-1} P g P\right)^{m}\right)=(-1)^{m} \operatorname{Tr}\left(P\left(\left[P, g^{-1}\right][P, g]\right)^{m}\right)
$$

Writig again

$$
\begin{gathered}
{\left[P, g^{-1}\right]=P\left[P, g^{-1}\right]+\left[P, g^{-1}\right] P} \\
{[P, g]=P[P, g]+[P, g] P}
\end{gathered}
$$

one has

$$
P\left[P, g^{-1}\right][P, g]=P\left[P, g^{-1}\right][P, g] P=\left[P, g^{-1}\right][P, g] P
$$

Therefore

$$
\begin{aligned}
& \operatorname{Tr}\left(\left(P-P g^{-1} P g P\right)^{m}\right)=(-1)^{m} \operatorname{Tr}\left(P\left(\left[P, g^{-1}\right][P, g]\right)^{m}\right)= \\
& =(-1)^{m} \operatorname{Tr}\left(\frac{1+F}{2}\left(\frac{1}{2}\left[F, g^{-1}\right] \frac{1}{2}[F, g]\right)^{m}\right)= \\
& =\frac{(-1)^{m}}{2^{2 m+1}}\left(\operatorname{Tr}\left(\left(\left[F, g^{-1}\right][F, g]\right)^{m}\right)+\operatorname{Tr}\left(F\left(\left[F, g^{-1}\right][F, g]\right)^{m}\right)\right)
\end{aligned}
$$

Changing $g$ to $g^{-1}$ one gets

$$
\operatorname{Tr}\left(\left(P-P g P g^{-1} P\right)^{m}\right)=\frac{(-1)^{m}}{2^{2 m+1}}\left(\operatorname{Tr}\left(\left([F, g]\left[F, g^{-1}\right]\right)^{m}\right)+\operatorname{Tr}\left(F\left([F, g]\left[F, g^{-1}\right]\right)^{m}\right)\right)
$$

Noting that

$$
\left[F, g^{-1}\right][F, g]=\left(-g^{-1}[F, g] g^{-1}\right)\left(-g\left[F, g^{-1}\right] g\right)=g[F, g]\left[F, g^{-1}\right] g
$$

one has

$$
\operatorname{Tr}\left(\left(\left[F, g^{-1}\right][F, g]\right)^{m}\right)=\operatorname{Tr}\left(\left([F, g]\left[F, g^{-1}\right]\right)^{m}\right)
$$

Now

$$
\left(\left[F, g^{-1}\right][F, g]\right)^{m}=\left(-g^{-1}\left[F, g^{-1}\right] g^{-1}[F, g]\right)^{m}=(-1)^{m}\left(g^{-1}[F, g]\right)^{2 m}
$$

whence

$$
\operatorname{Index}\left(F_{g}\right)=\frac{1}{2^{2 m+1}}\left(\operatorname{Tr}\left(F\left(g^{-1}[F, g]\right)^{2 m}\right)-\operatorname{Tr}\left(F\left(g\left[F, g^{-1}\right]\right)^{2 m}\right)\right)
$$

The second term can be written as

$$
\begin{gathered}
\operatorname{Tr}\left(F\left(g\left[F, g^{-1}\right]\right)^{2 m}\right)=\operatorname{Tr}\left(F\left([F, g] g^{-1}\right)^{2 m}\right)= \\
\operatorname{Tr}\left(F g\left(g^{-1}[F, g] g^{-1} g\right)^{2 m} g^{-1}\right)=\operatorname{Tr}\left(g^{-1} F g\left(g^{-1}[F, g]\right)^{2 m}\right)
\end{gathered}
$$

So the difference gives

$$
\begin{gathered}
\operatorname{Index}\left(F_{g}\right)=\frac{1}{2^{2 m+1}} \operatorname{Tr}\left(\left(F-g^{-1} F g\right)\left(g^{-1}[F, g]\right)^{2 m}\right)= \\
=\frac{1}{2^{2 m+1}} \operatorname{Tr}\left(g^{-1}[g, F]\left(g^{-1}[F, g]\right)^{2 m}\right)=\frac{1}{2^{2 m+1}} \operatorname{Tr}\left(\left(g^{-1}[F, g]\right)^{2 m+1}\right)= \\
\frac{1}{2^{2 m+1}} \operatorname{Tr}\left(\left(g\left[F, g^{-1}\right]\right)^{2 m+1}\right)
\end{gathered}
$$

### 6.3 Multilinear reformulation: cyclic cohomology (Connes)

Observe that if $T \in \mathcal{L}^{1}$ then

$$
\operatorname{Tr}(\gamma T)=\frac{1}{2} \operatorname{Tr}(\gamma F[F, T])
$$

Indeed

$$
\operatorname{Tr}(\gamma F[F, T])=\operatorname{Tr}(\gamma(T-F T F))=\operatorname{Tr}(\gamma T)+\operatorname{Tr}(\gamma T)
$$

since $F \gamma+\gamma F=0$.
Both formulas in proposition (6.12) can be obtained from multilinear forms $\tau \in \operatorname{Hom}\left(\mathfrak{A}^{\otimes n+1}, \mathbb{C}\right)$.

$$
\tau_{F}\left(a^{0}, a^{1}, \ldots, a^{n}\right)=\left\{\begin{array}{cc}
\operatorname{Tr}\left(\gamma F\left[F, a^{0}\right]\left[F, a^{1}\right] \ldots\left[F, a^{n}\right]\right) \quad n \text { even }>p-1 \\
\operatorname{Tr}\left(F\left[F, a^{0}\right]\left[F, a^{1}\right] \ldots\left[F, a^{n}\right]\right) \quad n \text { odd }>p-1
\end{array}\right.
$$

The first comes from (using graded commutators)

$$
\begin{gathered}
\operatorname{Tr}\left(\gamma F\left[F, a^{0}\left[F, a^{1}\right] \ldots\left[F, a^{n}\right]\right]\right)=\operatorname{Tr}\left(\gamma F\left[F, a^{0}\right]\left[F, a^{1}\right] \ldots\left[F, a^{n}\right]\right)+ \\
\quad+\sum_{i=1}^{n} \operatorname{Tr}\left(\gamma F a^{0}\left[F, a^{1}\right] \ldots\left[F,\left[F, a^{i}\right]\right] \ldots\left[F, a^{n}\right]\right),
\end{gathered}
$$

where the terms in the sum are 0 because

$$
[F,[F, a]]=F[F, a]+[F, a] F=a-F a F+F a F-a=0
$$

For anti-commutation reasons, the first expression vanishes for $n$ odd, while the second expression vanishes for $n$ even.

Element $\phi \in \operatorname{Hom}\left(\mathfrak{A}^{\otimes n+1}, \mathbb{C}\right)$ ic cyclic if

$$
\phi\left(a^{n}, a^{0}, \ldots, a^{n-1}\right)=(-1)^{n} \phi\left(a^{0}, a^{1}, \ldots, a^{n}\right)
$$

i. e. $\lambda_{n} \phi=\mathrm{Id}$ for cyclic operator $\lambda_{n}^{n+1}=\mathrm{Id}$. One has

$$
\begin{aligned}
& b \tau_{F}\left(a^{0}, a^{1}, \ldots, a^{n+1}\right)=\sum_{i=0}^{n} \tau_{F}\left(a^{0}, \ldots, a^{i} a^{i+1}, \ldots, a^{n+1}\right)+ \\
& \quad+(-1)^{n+1} \tau_{F}\left(a^{n+1} a^{0}, a^{1}, \ldots, a^{n}\right)= \\
& =\sum_{i=1}^{n}(-1)^{i} \operatorname{Tr}\left(F\left[F, a^{0}\right] \ldots\left[F, a^{i} a^{i+1}\right] \ldots\left[F, a^{n}\right]\right)+ \\
& \quad+(-1)^{n+1} \operatorname{Tr}\left(F\left[F, a^{n+1} a^{0}\right]\left[F, a^{1}\right] \ldots\left[F, a^{n}\right]\right)
\end{aligned}
$$

Now

$$
\left[F, a^{i} a^{i+1}\right]=\left[F, a^{i}\right] a^{i+1}+a^{i}\left[F, a^{i+1}\right]
$$

Because of the alternating signs, terms cancel pairwise if $n+1$ is even

$$
\begin{gathered}
\operatorname{Tr}\left(F\left[F, a^{0}\right] a^{1}\left[F, a^{2}\right] \ldots\left[F, a^{n+1}\right]\right)+\operatorname{Tr}\left(F a^{0}\left[F, a^{1}\right]\left[F, a^{2}\right] \ldots\left[F, a^{n+1}\right]\right) \\
-\operatorname{Tr}\left(F\left[F, a^{0}\right]\left[F, a^{1}\right] a^{2} \ldots\left[F, a^{n+1}\right]\right)-\operatorname{Tr}\left(F\left[F, a^{0}\right] a^{1}\left[F, a^{2}\right] \ldots\left[F, a^{n+1}\right]\right)+\ldots \\
\ldots+(-1)^{n+1} \operatorname{Tr}\left(F\left[F, a^{n+1}\right] a^{0}\left[F, a^{1}\right] \ldots\left[F, a^{n+1}\right]\right)+(-1)^{n+1} \operatorname{Tr}\left(F a^{n+1}\left[F, a^{0}\right]\left[F, a^{1}\right] \ldots\left[F, a^{n+1}\right]\right)
\end{gathered}
$$

Hence for odd $n$

$$
b \tau_{F}=0
$$

For even $n$

$$
\begin{aligned}
\operatorname{Tr}\left(\gamma F\left[F, a^{n}\right]\left[F, a^{1}\right] \ldots\right. & {\left.\left[F, a^{n-1}\right]\right)=\operatorname{Tr}\left(F\left[F, a^{n}\right]\left[F, a^{0}\right] \ldots\left[F, a^{n-1}\right]\right)=} \\
& -\operatorname{Tr}\left(F\left[F, a^{0}\right] \ldots\left[F, a^{n}\right]\right)
\end{aligned}
$$

This leads to the definition of cyclic cohomology, a homology of complex

$$
\left(C_{\lambda}^{\bullet}(\mathfrak{A}), b\right), \quad C_{\lambda}^{n}(\mathfrak{A})=\operatorname{Hom}_{\text {cont }}\left(\mathfrak{A}^{\otimes n+1}, \mathbb{C}\right)
$$

for locally convex algebra $\mathfrak{A}$ (with continuous multiplication).
The fact that $n \mapsto n+2$ leaves formulas in proposition (6.12) unchanged is related to the periodicity operator

$$
S: \operatorname{HC}_{\lambda}^{n}(\mathfrak{A}) \mapsto \mathrm{HC}_{\lambda}^{n+2}(\mathfrak{A})
$$

which in turn is an arrow in Connes long exact sequence

$$
\ldots \xrightarrow{S} \mathrm{HC}_{\lambda}^{n}(\mathfrak{A}) \xrightarrow{I} \mathrm{HH}^{n}(\mathfrak{A}) \xrightarrow{B} \mathrm{HC}_{\lambda}^{n-1}(\mathfrak{A}) \xrightarrow{S} \mathrm{HC}^{n+1}(\mathfrak{A}) \xrightarrow{I} \ldots
$$

For $\mathfrak{A}=C^{\infty}(M), \partial M=0$

$$
\tau\left(f^{0}, f^{1}, \ldots, f^{n}\right)=\int_{M} f^{0} d f^{1} \wedge \ldots \wedge d f^{n}
$$

From Leibniz rule and Stokes theorem

$$
b \tau=0, \quad \lambda(\tau)=\tau
$$

If $\omega \in \Omega^{n-k}(M)$ then

$$
\tau_{\omega}\left(f^{0}, \ldots, f^{k}\right):=\int_{M} f^{0} d f^{1} \wedge \ldots \wedge d f^{k} \wedge \omega, \quad d \omega=0
$$

If $C$ - $k$-current

$$
\tau_{C}\left(f^{0}, \ldots, f^{k}\right)=\left\langle C, f^{0} d f^{1} \wedge \ldots \wedge d f^{k}\right\rangle, \quad d C=0
$$

## Theorem 6.13 (Connes).


where the inclusion $\operatorname{ker} d_{q}^{+} \hookrightarrow \mathrm{HC}_{\lambda}^{q}(\mathfrak{A})$ is

$$
C \mapsto \phi_{C}\left(f^{0}, f^{1}, \ldots, f^{q}\right)=\left\langle C, f^{0} d f^{1} \wedge \ldots \wedge d f^{q}\right\rangle .
$$

Compatibility considerations lead to the following normalization for the Connes-Chern character of a K-cycle $F$ over $\mathfrak{A}$ of Schatten dimension $p$.

- For $n$ odd $>p-1$

$$
\begin{gathered}
\tau_{n}\left(a^{0}, a^{1}, \ldots, a^{n}\right)=(-1)^{\frac{n-1}{2}} \frac{n}{2}\left(\frac{n}{2}-1\right) \cdots \frac{1}{2} \operatorname{Tr}\left(F\left[f, a^{0}\right]\left[F, a^{1}\right] \ldots\left[F, a^{n}\right]\right) \\
S \tau_{n}=\tau_{n+2}
\end{gathered}
$$

- For $n$ even $>p-1$

$$
\begin{gathered}
\tau_{n}\left(a^{0}, a^{1}, \ldots, a^{n}\right)=\left(\frac{n}{2}\right)!\frac{1}{2} \operatorname{Tr}\left(\gamma F\left[f, a^{0}\right]\left[F, a^{1}\right] \ldots\left[F, a^{n}\right]\right), \\
S \tau_{n}=\tau_{n+2}
\end{gathered}
$$

Homological Chern character is a homomorphism

$$
\mathrm{ch}_{*}: \mathrm{K}_{*}(M) \rightarrow \mathrm{H}_{*}^{d R}(M ; \mathbb{C})
$$

It is a special case of the Connes-Chern character for an algebra

$$
\operatorname{ch}^{*} \mathrm{~K}^{*}(\mathfrak{A}) \rightarrow \operatorname{HP}^{*}(\mathfrak{A})
$$

if one takes $\mathfrak{A}=C^{\infty}(M)$. For a cocycle $(\mathfrak{A}, \mathcal{H}, F)$ representing an element in K-homology one has

$$
\operatorname{ch}^{*}(\mathfrak{A}, \mathcal{H}, F):=\left[\phi^{n}\right],
$$

where $\phi^{n}$ is the following cocycle

$$
\phi^{n}\left(a^{0}, a^{1}, \ldots, a^{n}\right)=\operatorname{Tr}\left(\gamma a^{0}\left[F, a^{0}\right] \ldots\left[F, a^{n}\right]\right)
$$

for $n$ even.

$$
S\left[\phi^{n}\right]=\left[\phi^{n+2}\right]
$$

For a Dirac operator $D$ we can take $F=D|D|^{-1}$ and then

$$
\operatorname{ch}_{*}(D)=\widehat{A}(M)=(\operatorname{det})^{\frac{1}{2}}\left(\frac{\frac{R}{2}}{\sinh \frac{R}{2}}\right)
$$

If $\gamma$ is a gradation on $\mathcal{H}$ i.e.

$$
\gamma=\left(\begin{array}{cc}
1 & 0 \\
0 & -1
\end{array}\right), \quad D=\left(\begin{array}{cc}
0 & D^{-} \\
D^{+} & 0
\end{array}\right)
$$

then

$$
\begin{aligned}
& \operatorname{Index}\left(D^{+}\right)=\operatorname{Tr}\left(\gamma e^{-t D^{2}}\right), t>0 \\
& \qquad D^{2}=\left(\begin{array}{cc}
D^{-} D^{+} & 0 \\
0 & D^{+} D^{-}
\end{array}\right)
\end{aligned}
$$

For $t \rightarrow 0^{+}$function $\operatorname{Tr}\left(\gamma e^{-t D^{2}}\right)$ has an expansion

$$
c_{0}+c_{1} t+c_{2} t^{2}+\ldots,
$$

where

$$
c_{0}=\int_{M} \omega_{\delta}(D)
$$

and $\omega_{\delta}(D)$ is called the local index formula.

### 6.4 Connes cyclic cohomology

$\operatorname{HC}^{*}(\mathfrak{A})$ is defined as the cohomology of a complex $\left(C_{\lambda}(\mathfrak{A}), b\right)$. A cycle representing an element in $\mathrm{HC}^{*}(\mathfrak{A})$ is a triple

$$
\left(\Omega, d, \int\right)
$$

where $(\Omega, d)$ is a differential graded algebra

$$
\Omega^{0} \xrightarrow{d} \Omega^{1} \xrightarrow{d} \ldots \xrightarrow{d} \Omega^{n}, d^{2}=0, \quad \text { (finite length) },
$$

and $\int$ is a closed graded trace $\int \Omega^{n} \rightarrow \mathbb{C}$ i.e.

$$
\begin{gathered}
\int \omega_{1} \omega_{2}=(-1)^{\left|\omega_{1}\right|\left|\omega_{2}\right|} \int \omega_{2} \omega_{1}(\text { graded trace }) \\
\left.\int d \omega=0 \text { (closed }\right)
\end{gathered}
$$

Using homomorphism $\rho: \mathfrak{A} \rightarrow \Omega^{0}$ we can write a character of $\left(\Omega, d, \int\right)$

$$
\tau\left(a^{0}, a^{1}, \ldots, a^{n}\right)=\int a^{0} d a^{1} \ldots d a^{n}
$$

It is a cyclic cocycle.

Define a chain as a triple $\left(\Omega, \partial \Omega, \int\right)$, where $\partial \Omega \subset \Omega, \operatorname{dim} \Omega=n, \operatorname{dim} \partial \Omega=n-1$, and $d$ preserves $\partial \Omega$. There is given a surjective homomorphism $r: \Omega \rightarrow \partial \Omega$ of degree 0 (restriction to the boundary) and

$$
\int d \omega=0, \forall \omega \text { such that } r(\omega)=0
$$

A boundary of such chain is a cycle $\left(\partial \Omega, d, \int^{\prime}\right)$, where for $\omega^{\prime} \in \partial \Omega^{n-1}$

$$
\int^{\prime} \omega^{\prime}:=\int d \omega, \quad \text { for } r(\omega)=\omega^{\prime}
$$

Two cycles $\Omega_{1}, \Omega_{2}$ are cobordant, $\Omega_{1} \sim \Omega_{2}$ if and only if there exists a chain ( $\Omega, \partial \Omega, \int$ ) such that

$$
\partial \Omega=\Omega_{1} \oplus \widetilde{\Omega_{2}}
$$

where $\left(\widetilde{\Omega_{2}}, d, \tilde{\int}\right)$ is a cycle in which $\tilde{\int} \omega=-\int \omega$.
Theorem 6.14.

$$
\Omega_{1} \sim \Omega_{2} \text { iff. } \tau_{2}-\tau_{1}=B_{0} \phi \in \operatorname{im} B_{0}
$$

where the operator $B_{0}$ is defined as follows.

$$
B_{0} \phi\left(a^{0}, a^{1}, \ldots, a^{n}\right)=\phi\left(1, a^{0}, \ldots, a^{n}\right)-(-1)^{n+1} \phi\left(a^{0}, \ldots, a^{n}, 1\right) .
$$

The operator $B$ is then equal to $A B_{0}$, where $A$ is the cyclic antisymmetrization

$$
(A \phi)\left(a^{0}, a^{1}, \ldots, a^{n}\right):=\sum_{i=0}^{n}(-1)^{n i} \phi\left(a^{i}, a^{i+1}, \ldots, a^{i-1}\right)
$$

The Connes exact sequence

$$
\ldots \xrightarrow{B} \mathrm{HC}_{\lambda}^{n-2}(\mathfrak{A}) \xrightarrow{S} \mathrm{HC}_{\lambda}^{n}(\mathfrak{A}) \xrightarrow{I} \mathrm{H}^{n}(\mathfrak{A}) \xrightarrow{B} \mathrm{HC}_{\lambda}^{n-1}(\mathfrak{A}) \xrightarrow{S}
$$

starts with $\operatorname{HC}_{\lambda}^{0}(\mathfrak{A})=H^{0}(\mathfrak{A})$. Thus if there is an algebra homomorphism $\mathfrak{A} \rightarrow \mathfrak{A}^{\prime}$ which induces isomorphism on Hochshild cohomology, then it also induces isomorphism on cyclic cohomology.

We can form a bicomplex $\left(C^{n, m}, b, B\right)$ with $b^{2}=0, B^{2}=0, b B+B b=0$, and $C^{n, m}=$ $C^{n-m}(\mathfrak{A})=\mathfrak{A}^{\otimes n-m+1}$. The homology of the total complex is then cyclic cohomology.

### 6.5 An alternate route, via the Families Index Theorem

Set up: $(\mathfrak{A}, \mathcal{H}, D), D=D^{*}$ unbounded with

$$
[D, \mathfrak{A}] \subset \mathcal{L}(\mathcal{H}), \quad\left(1+D^{2}\right) \in \mathcal{L}^{p}
$$

In fact we shall assume that $D$ is invertible with $D^{-1} \in \mathcal{L}^{p}$. The bounded version of this K-cycle is given by $(\mathfrak{A}, \mathcal{H}, F)$, where $F=D|D|^{-1}$ is a phase.

On $\mathfrak{A}$ one has a norm

$$
\||a|\|:=\|a\|+\|[D, a]\|, \text { for } a \in \mathfrak{A} .
$$

Let $\mathcal{V}=\mathcal{V}(\mathfrak{A})$ be the span of "vector potentials", that is

$$
\mathcal{V}:=\left\{A=\sum_{i} a_{i}\left[D, b_{i}\right] \mid a_{i}, b_{i} \in \mathfrak{A}, A=A^{*}\right\} .
$$

Let $\mathcal{U}=\mathcal{U}(\mathfrak{A})$ be the gauge group, that is

$$
\mathcal{U}=\mathcal{U}(\mathfrak{A}):=\left\{u \in \mathrm{GL}_{1}(\mathfrak{A}) \mid u^{*} u=u u^{*}=1\right\}
$$

acting on $\mathcal{V}$ by (affine action)

$$
u \cdot A:=u\left[D, u^{*}\right]+u A u^{*}=u(D+A) u^{*}-D
$$

Denoting $D_{A}:=D+A$ one has

$$
D_{u \cdot A}=u D_{A} u^{*}
$$

Fact 6.15. $D_{A}$ has the same dimension as $D$ and $D_{A}^{*}=D_{A}$. Also $\operatorname{ker} D_{A}=\operatorname{ker}\left(\operatorname{Id}+D^{-1} A\right)$, hence is finite dimensional.

Let

$$
\mathcal{V}_{i n j}:=\left\{A \in \mathcal{V} \mid D_{A} \text { injective }\right\} \subset \mathcal{V}
$$

It is an open subset with respect to $\|\|\cdot\|\|$. For $A \in \mathcal{V}_{i n j}$ operator $D_{A}$ is invertible with

$$
D_{A}^{-1}=\left(1+D^{-1} A\right)^{-1} D^{-1} \in \mathcal{L}^{p}
$$

Graded trivial vector bundle over $\mathcal{V}_{i n j}$

$$
\widetilde{\mathcal{H}}^{ \pm}:=\mathcal{V}_{i n j} \times \mathcal{H}^{ \pm}
$$

Superconnection is an operator $d+\widetilde{D}$, where

$$
\widetilde{D}: \widetilde{\mathcal{H}} \rightarrow \widetilde{\mathcal{H}}, \quad \text { is in the fiber } \widetilde{D}_{A}=D_{A}: \mathcal{H}^{ \pm} \rightarrow \mathcal{H}^{ \pm}
$$

Curvature

$$
\mathcal{R}:=(\gamma d+\widetilde{D})^{2}=\gamma d \widetilde{D}+\widetilde{D} d+\widetilde{D}^{2}=\underbrace{[\gamma d, \widetilde{D}]}_{=: \widetilde{D}^{\prime}}+\widetilde{D}^{2} .
$$

Explicit expression of $\widetilde{D}^{\prime}=[d, \widetilde{D}] \in \Omega^{1}\left(\mathcal{V}_{i n j}, \widetilde{\mathcal{H}}\right)$ :

$$
\begin{gathered}
d: \Omega^{p}\left(\mathcal{V}_{i n j}, \widetilde{\mathcal{H}}\right) \rightarrow \Omega^{p+1}\left(\mathcal{V}_{i n j}, \widetilde{\mathcal{H}}\right) \\
(d \omega)\left(\widetilde{X}_{0}, \ldots, \widetilde{X}_{p+1}\right)=\sum_{i=0}^{p} \widetilde{X}_{i} \omega\left(\widetilde{X}_{0}, \ldots, \widehat{\widetilde{X}}_{i}, \ldots, \widetilde{X}_{p}\right)
\end{gathered}
$$

(commutators vanish), where

$$
\widetilde{X}_{A} f:=\left.\frac{d}{d t}\right|_{t=0} f(A+t X), \quad X \in \mathcal{V}
$$

One has with $F: \mathcal{V}_{i n j} \rightarrow \mathcal{L}(\mathcal{H}), F(A):=D+A$

$$
\gamma d(\widetilde{D} \omega)=\gamma d F \wedge \omega
$$

Hence

$$
\begin{aligned}
\widetilde{D}^{\prime}(\omega) & =d F \wedge \omega, d F_{A}\left(\widetilde{X}_{A}\right)=X, \\
\widetilde{D}^{\prime}(\omega)_{A}\left(X_{0}, \ldots, X_{p+1}\right) & =\sum_{i=0}^{r}(-1)^{i} \underbrace{X_{i}}_{\in \mathcal{L}(\mathcal{H})} \underbrace{\omega_{A}\left(X_{0}, \ldots, \widehat{X}_{i}, \ldots, X_{p}\right)}_{\in \mathcal{H}}
\end{aligned}
$$

(Super) Chern form

$$
\begin{gathered}
\Omega_{t}^{(n)}:=\operatorname{Tr}\left(\gamma e^{-\left(t \widetilde{D}^{\prime}+t^{2} \widetilde{D}^{2}\right)}\right)^{(n)}=\operatorname{Tr}\left(\gamma e^{-\mathcal{R}_{t}^{2}}\right)^{(n)}= \\
=(-t)^{n} \int_{\Delta_{n}} \operatorname{Tr}\left(e^{-s_{1} t^{2} \widetilde{D}^{2}} \widetilde{D}^{\prime} e^{-\left(s_{1}-s_{2}\right) t^{2} \widetilde{D}^{2}} \widetilde{D}^{\prime} \ldots e^{-\left(s_{n}-s_{n-1}\right) t^{2} \widetilde{D}^{2}} \widetilde{D}^{\prime} e^{-\left(1-s_{n}\right) t^{2} \widetilde{D}^{2}}\right) d s_{1} d s_{2} \ldots d s_{n},
\end{gathered}
$$

and the integration is over a simplex

$$
\Delta_{n}:=\left\{0 \leqslant s_{1} \leqslant s_{2} \leqslant \ldots \leqslant s_{n} \leqslant 1 \mid s_{1}+s_{2}+\ldots+s_{n}=1\right\}
$$

One has

$$
\begin{gathered}
\frac{d}{d s}\left(e^{s(A+B)} e^{-s B}\right)=e^{s(A+B)} A e^{-s B} \\
e^{u(A+B)}=e^{u B}+\int_{0}^{u} e^{s(A+B)} A e^{(u-s) B} d s .
\end{gathered}
$$

[TO BE CONTINUED ...]

### 6.6 Index theory for foliations

Let $\left(M^{m}, \mathcal{F}\right)$ be a foliated manifold. To define an index in noncommutative geometry we have to complete definitions of the following tasks

1. transverse coordinates,
2. analog of elliptic operator,
3. index pairing between K-theory and K-homology.

Foliation can be described using 1-cocycle ( $V_{i}, f_{i}, g_{i j}$ ), where
$f_{i}: V_{i} \rightarrow U_{i} \subset \mathbb{R}^{n}, \quad n=\operatorname{codim} \mathcal{F}$ are surjective submersions,
and $g_{i j}: f_{j}\left(V_{i} \cap V_{j}\right) \rightarrow f_{i}\left(V_{i} \cap V_{j}\right)$ are diffeomorphisms such that

$$
g_{i j} \circ g_{j k}=g_{i k} .
$$

Above cocycle gives a grupoid $\Gamma=\left\{g_{i j}\right\}$ which leads to the algebra of foliation

$$
\begin{aligned}
\mathfrak{A}_{\Gamma} & :=C_{c}^{\infty}(F M) \rtimes \Gamma \\
f u_{\phi} \cdot g u_{\psi} & =f g \phi^{-1} u_{\phi \psi}, \quad \phi, \psi \in \Gamma .
\end{aligned}
$$

where $F M=J^{1}(M)$ is a frame bundle. This gives a transverse coordinates. The advantage in working with frame bundle is that $F M$ has a natural volume form. It is paralelizable (i.e. $T F M$ is trivial). One has a principal bundle


One has vertical vector fields $Y_{i}^{j}$ coming from the $\mathrm{GL}_{n}(\mathbb{R})$ action, and when chooses a connection, also horizontal vector fields $X_{k}$. Let $\left\{\theta^{k}, \omega_{j}^{i}\right\}$ be the dual basis of differential forms. Then

$$
\Lambda \omega_{j}^{i} \wedge \Lambda \theta^{k}
$$

is an invariant volume form.
For our second task we have to give up ellipticity. Consider a quotient bundle


The fiber $P M_{x}$ is the space of all Euclidean structures on $T_{x} M$

$$
\langle\zeta, \eta\rangle=\langle a \zeta, a \eta\rangle, \quad a \in \mathrm{SO}(n)
$$

Section of $P M$ are all Riemannian metrics on $T M$. Let

$$
\mathcal{V} \subset T P M=\operatorname{ker} \pi_{*}
$$

be the vertical subbundle (vectors tangent to the fibers). On the quotient $\mathrm{GL}_{n}(\mathbb{R}) / \mathrm{SO}(n)$ there is a metric, and determines a metric on $\mathcal{V}$.


The horizontal bundle $\mathcal{N}$ has a tautological Riemannian structure. Indeed, $p \in P M$ is an Euclidean structure for $T_{\pi(p)} M$, and $\mathcal{N}_{p}$ is identified with $T_{\pi(p)} M$ by $\pi_{*}$.

The bundle $T P M$ has a decomposition into vertical and horizontal part, $T P M=\mathcal{V} \oplus \mathcal{N}$. The Hilbert space

$$
L^{2}\left(\Lambda T^{*} P M, \operatorname{vol}_{P}\right)
$$

where $\operatorname{vol}_{P}$ is a volume form induced by canonical volume form on $F M$, decomposes also as a tensor product of corresponding Hilbert spaces

$$
L^{2}\left(\Lambda T^{*} P M\right)=L^{2}\left(\Lambda \mathcal{V}^{*}\right) \otimes L^{2}\left(\Lambda \mathcal{N}^{*}\right)
$$

On this two parts we have operators

- On $L^{2}\left(\Lambda \mathcal{V}^{*}\right)$ with vertical differential $d_{V}$

$$
Q_{V}:=i\left(d_{V}+d_{V}^{*}\right)\left(d_{V}-d_{V}^{*}\right)=-i\left(d_{V} d_{V}^{*}+d_{V}^{*} d_{V}\right)
$$

- On $L^{2}\left(\Lambda \mathcal{N}^{*}\right)$ with horizontal differential $d_{H}$

$$
Q_{H}:=d_{H}+d_{H}^{*}
$$

On the whole $L^{2}\left(\Lambda T^{*} P M\right)$ we put $Q=Q_{V} \oplus \gamma_{V} Q_{H}$, where $\gamma_{V}$ is the grading of the vertical signature. Operator $Q=Q^{*}$ is called hypoeliptic signature operator. We have a spectral triple $\left(\mathfrak{A}_{\Gamma}, \mathcal{H}, D\right)$, where $D$ is determined by the equation $Q=D|D|$.

For $a \in \mathfrak{A}[D, a] \in \mathcal{L}(\mathcal{H})$ and $\left(1+D^{2}\right)^{-\frac{1}{2}} \in \mathcal{L}^{p}(\mathcal{H})$ for $p=\operatorname{dim} \mathcal{V}+2 n$, where $\operatorname{dim} M=$ $n$. The K-cycle $(\mathfrak{A}, \mathcal{H}, D)$ gives an element in $\mathrm{K}_{\text {Diff }_{M}}^{*}(\mathfrak{A})$ ( $\mathrm{Diff}_{M}$-equivariant K-cycle). Its character $\mathrm{ch}_{*}(D) \in \mathrm{HC}_{*}\left(\mathfrak{A}_{\Gamma}\right)$ can be expressed in terms of residues of spectrally defined zetafunctions, and is given by a cocycle $\left\{\phi_{n}\right\}$ in the ( $b, B$ )-bicomplex of $\mathfrak{A}_{\Gamma}$ whose components are of the following form

$$
\operatorname{Res}_{s=0} \operatorname{Tr}\left(a^{0}\left[a^{1}, D\right]^{\left(k_{1}\right)} \ldots\left[a^{n}, D\right]^{\left(k_{n}\right)}|D|^{-n-2|k|-s}\right)
$$

which we denote by

$$
\begin{gathered}
\int \operatorname{Tr}\left(a^{0}\left[a^{1}, D\right]^{\left(k_{1}\right)} \ldots\left[a^{n}, D\right]^{\left(k_{n}\right)}|D|^{-n-2|k|-s}\right) \\
\phi_{n}\left(a^{0}, \ldots, a^{n}\right)=\sum_{\mathbf{k}} c_{n, \mathbf{k}} \int a^{0}\left[Q, a^{1}\right]^{\left(k_{1}\right)} \ldots\left[Q, a^{n}\right]^{\left(k_{n}\right)}|Q|^{-n-2|k|}
\end{gathered}
$$

## Chapter 7

## Hopf cyclic cohomology

### 7.1 Preliminaries

Lecture given by Piotr Hajac

### 7.1.1 Cyclic cohomology in abelian category

Our task is to understand cup product for Hopf-cyclic cohomology with coefficients, that is mapping

$$
\mathrm{HC}_{H}^{m}(C ; M) \otimes \mathrm{HC}_{H}^{n}(A ; M) \rightarrow H C^{m+n}(A ; M)
$$

Concider a category $\mathcal{C}$, with finite sets $[n]:=\{0,1, \ldots, n\}$ for $n \in \mathbb{N}$ as objects, and morphism which preserve order. To describe a cyclic structure we introduce following morphisms

- Face

$$
[n-1] \xrightarrow{\delta_{i}}[n], \quad 0 \leqslant i \leqslant n,
$$

- injection which misses i.
- Degeneracy

$$
[n+1] \xrightarrow{\sigma_{j}}[n], \quad 0 \leqslant j \leqslant n,
$$

- surjection which sends both $j$ and $j+1$ to $j$.
- Cyclic operator

$$
[n] \xrightarrow{\tau_{n}}[n]
$$

- cyclic shift to the right.

The morphism above satisfy following identities, which we can group to obtain succesive complications of our category.

- Presimplicial category.

$$
\operatorname{Mor}(\mathcal{C}):=\left\{\delta_{i}^{(n)} \mid 0 \leqslant i \leqslant n, n \in \mathbb{N}\right\}
$$

with

$$
\delta_{j} \delta_{i}=\delta_{i} \delta_{j}, j>i
$$

- Simplicial category.

$$
\operatorname{Mor}(\mathcal{C}):=\left\{\delta_{i}^{(n)}, \sigma_{j}^{(m)} \mid 0 \leqslant i \leqslant n, 0 \leqslant j \leqslant m, n, m \in \mathbb{N}\right\}
$$

with additional identities

$$
\begin{gathered}
\sigma_{j} \sigma_{i}=\sigma_{i} \sigma_{j+1}, \\
\sigma_{j} \delta_{i}=\left\{\begin{array}{cc}
\delta_{i} \sigma_{j-1}, & i<j, \\
i d_{[n]}, & i \in\{j, j+1\}, \\
\delta_{i-1} \sigma_{j}, & i>j+1
\end{array}\right.
\end{gathered}
$$

- Precyclic category.

$$
\operatorname{Mor}(\mathcal{C}):=\left\{\delta_{i}^{(m)}, \tau_{n} \mid 0 \leqslant i \leqslant m, m, n \in \mathbb{N}\right\}
$$

with the identities as for presimlicial category and

$$
\begin{gathered}
\tau_{n}^{n+1}=\mathrm{id}_{[n]}, \\
\tau_{n} \delta_{i}=\delta_{i-1} \tau_{n-1}, 1 \leqslant i \leqslant n
\end{gathered}
$$

- Cyclic Category.

$$
\operatorname{Mor}(\mathcal{C}):=\left\{\delta_{i}^{(m)}, \sigma_{j}^{(l)}, \tau_{n} \mid 0 \leqslant i \leqslant m, 0 \leqslant j \leqslant l, m, l, n \in \mathbb{N}\right\},
$$

with all above identieties and

$$
\begin{gathered}
\tau_{n} \sigma_{0}=\sigma_{n} \tau_{n+1}^{2} \\
\tau_{n} \sigma_{j}=\sigma_{j-1} \tau_{n+1}, 1 \leqslant j \leqslant n
\end{gathered}
$$

Now, let $\mathcal{A}$ be an abelian category, and $F: \mathbb{C} \rightarrow \mathcal{A}$ a functor. It means that we have a sequence of objects, and morphisms

$$
A_{n} \xrightarrow{\delta_{i}} A_{n} \xrightarrow{\tau_{n}} A_{n} \stackrel{\sigma_{i}}{\leftarrow} A_{n+1} .
$$

Define

$$
\begin{gathered}
b_{n}:=\sum_{i=0}^{n}(-1)^{i} \delta_{i}, \quad b_{n}^{\prime}:=\sum_{i=0}^{n-1}(-1)^{i} \delta_{i}, \\
\lambda_{n}:=(-1)^{n} \tau_{n}, \quad n \in \mathbb{N} .
\end{gathered}
$$

These morphisms satisfy the following identities

$$
b_{n+1} b_{n}=0, \quad\left(1-\lambda_{n}\right) b_{n}=b_{n}^{\prime}\left(1-\lambda_{n-1}\right) .
$$

Consider a diagram


The composition $\overline{b_{n+1} b_{n}}=0$, so we have a complex


Define the cyclic cohomology of the complex $\left(A_{\bullet}, b_{n}\right)$ as the cokernel of the unique map $\phi_{n}$

$$
\mathrm{HC}^{n}(F):=\operatorname{HC}^{n}\left(A_{\bullet}\right):=\operatorname{coker} \phi_{n} .
$$

Define another operator

$$
N_{n}:=\sum_{i=0}^{n}\left(\lambda_{n}\right)^{i}, n \in \mathbb{N} .
$$

Now one can form a bicomplex


Then the cohomology of the total complex is the cyclic cohomology of the functor $F: \mathcal{C} \rightarrow$ $\mathcal{A}$

$$
\operatorname{HC}^{n}(F)=\mathrm{H}^{n}\left(\operatorname{Tot} A_{\bullet \bullet}\right)
$$

### 7.1.2 Hopf algebras

Summary of notations.

- Coalgebra $(C, \Delta, \epsilon)$

- Comodule $\left(M, \Delta_{R}\right)$


- Bicomodule $\left(M, \Delta_{L}, \Delta_{R}\right)$

- Hopf algebra $(H, m, 1, \Delta, \epsilon, S)$, where
- $(H, m, 1)$ algebra,
- $(H, \Delta, \epsilon)$ coalgebra,
$-\Delta, \epsilon$ are algebra homomorphisms,
- Convoloution product $f * g$

$$
f * g: H \xrightarrow{\Delta} H \otimes H \xrightarrow{f \otimes g} H \otimes H \xrightarrow{m} H
$$

- Antipode $S$

$$
S * \mathrm{id}=1 \epsilon=\mathrm{id} * S
$$

Properties of $S$ :

- if exists, it is unique,
- it is an antialgebra map: $S(a b)=S(b) S(a)$,
- it is an anticoalgebra map: $\Delta \circ S=(S \otimes S) \circ \Delta^{o p}$,
- if there exists $S^{-1}$, it has the above properties and satisfies

$$
S^{-1} *_{c o p} \mathrm{id}=1 \epsilon=\mathrm{id} *_{c o p} S^{-1}
$$

Sweedler notation:

$$
\Delta h=\sum_{i} a_{i} \otimes b_{i}=: h^{(1)} \otimes h^{(2)}
$$

If we treat multiple tensor products as trees, then we can forget how the tree was constructed.

$$
\begin{gathered}
\Delta^{2} h=h^{(1)(1)} \otimes h^{(1)(2)} \otimes h^{(2)}=h^{(1)} \otimes h^{(2)(1)} \otimes h^{(2)(2)}=h^{(1)} \otimes h^{(2)} \otimes h^{(3)} \\
\Delta_{R} m=m^{(0)} \otimes m^{(1)}, \quad \Delta_{L} m=m^{(-1)} \otimes m^{(0)}
\end{gathered}
$$

### 7.1.3 Motivation for Hopf-cyclic cohomology

If $D$ is a Dirac operator, $E$ idempotent, then there exists an index pairing

$$
\left\langle\operatorname{ch}^{*}(D), c h_{*}(E)\right\rangle=: \operatorname{Index}\left(D_{E}\right) .
$$

For the transverse geometry of a codim $=n$ foliation

$$
\operatorname{ch}^{*}(D)\left(a_{0}, \ldots, a_{m}\right)=\operatorname{tr}_{\delta}\left(a_{0} h_{1}\left(a_{1}\right) \ldots h_{m}\left(a_{m}\right)\right),
$$

where $h_{i} \in \mathcal{H}_{n}$ - the universal Hopf algebra for codim $=n$ foliations, $\delta: H \rightarrow k$ - character, $\operatorname{tr}_{\delta}-\delta$-invariant trace.

$$
\begin{gathered}
\mathcal{H}_{n} \otimes A \rightarrow A \\
h(a b)=h^{(1)}(a) h^{(2)}(b), \quad 1_{H}(a)=a .
\end{gathered}
$$

In particular

$$
\begin{aligned}
\Delta(g)=g \otimes g(\text { group-like element }) & \Longrightarrow g(a b)=g(a) g(b), \\
\Delta x=x \otimes 1+1 \otimes x \text { (primitive element) } & \Longrightarrow x(a b)=x(a) b+a x(b) .
\end{aligned}
$$

One has

$$
\begin{gathered}
\operatorname{tr}_{\delta}\left(a_{0} h_{1}\left(a_{1}\right) \ldots h_{m}\left(a_{m}\right)\right)=(-1)^{m} \operatorname{tr}_{\delta}\left(a_{m} h_{1}\left(a_{0}\right) \ldots h_{m}\left(a_{m-1}\right)\right) \\
=(-1)^{m} \operatorname{tr}_{\delta}\left(h_{1}\left(a_{0}\right) \ldots h_{m}\left(a_{m-1}\right) a_{m}\right) .
\end{gathered}
$$

In particular

$$
\begin{gathered}
\operatorname{tr}_{\delta}(h(a))=\delta(h) \operatorname{tr}_{\delta}(a), \\
\left.\operatorname{tr}_{\delta}(h(a) b)=\operatorname{tr}_{\delta}\left(h^{(1)}(a)\left(h^{(2)} S\left(h^{(3)}\right)\right)(b)\right)=\operatorname{tr}_{\delta}\left(h^{(1)}(a) h^{(2)}\left(S\left(h^{(3)}\right)\right)(b)\right)\right)= \\
=\operatorname{tr}_{\delta}\left(h^{(1)}\left(a S\left(h^{(2)}\right)(b)\right)\right)=\delta\left(h^{(1)}\right) \operatorname{tr}_{\delta}\left(a S\left(h^{(2)}\right)(b)\right)= \\
=\operatorname{tr}_{\delta}(a(\delta * S)(h)(b)) .
\end{gathered}
$$

Hence

$$
\operatorname{tr}_{\delta}\left(a_{0} h_{1}\left(a_{1}\right) \ldots h_{m}\left(a_{m}\right)\right)=(-1)^{m} \operatorname{tr}_{\delta}\left(a_{0}(\delta * S)\left(h_{1}\right)\left(h_{2}\left(a_{1}\right) \ldots h_{m}\left(a_{m-1}\right) a_{m}\right)\right)
$$

Denote

$$
h_{1} \otimes \ldots \otimes h_{m}=(-1)^{m}(\delta * S)\left(h_{1}\right)\left(h_{2} \otimes \ldots h_{m} \otimes 1\right)=:(-1)^{m} \tau_{m}\left(h_{1} \otimes \ldots \otimes h_{m}\right)
$$

For an element $\sigma \in \mathcal{H}_{n}$ such that $\Delta \sigma=\sigma \otimes \sigma, \delta(\sigma)=1$

$$
\operatorname{tr}_{\delta}^{\sigma}(a b)=\operatorname{tr}_{\delta}^{\sigma}(b \sigma(a))
$$

which implies

$$
\tau_{m}\left(h_{1} \otimes \ldots \otimes h_{m}\right)=(\delta * S)\left(h_{1}\right)\left(h_{2} \otimes \ldots \otimes h_{m} \otimes \sigma\right) .
$$

$$
\begin{gathered}
(-1)^{m} \operatorname{tr}_{\delta}(h_{1}\left(a_{0}\right) \underbrace{h_{2}\left(a_{1}\right) \ldots h_{m}\left(a_{m-1}\right) a_{m}}_{b})=(-1)^{m} \operatorname{tr}_{\delta}(a_{0} \underbrace{(\delta * S)\left(h_{1}\right)}_{\tilde{h}}\left(h_{2}\left(a_{1}\right) \ldots h_{m}\left(a_{m-1}\right) a_{m}\right))= \\
=(-1)^{m} \operatorname{tr}_{\delta}\left(a_{0} \tilde{h}(b)\right) . \\
(-1)^{m}(\delta * S)\left(h_{1}\right)\left(h_{2} \otimes \ldots \otimes h_{m} \otimes 1\right)=\lambda_{m}\left(h_{1} \otimes \ldots \otimes h_{m}\right) .
\end{gathered}
$$

Now one has to check that $\tau_{m}^{m+1}=$ id. For $m=1$

$$
\begin{gathered}
\tau_{1}^{2}(h)=\tau_{1}((\delta * S)(h) \sigma)=\delta\left(h^{(1)}\right)(\delta * S)\left(S\left(h^{(2)}\right) \sigma\right) \sigma= \\
\delta\left(h^{(1)}\right) \delta\left(S\left(h^{(3)}\right)\right) \sigma^{-1} S^{2}\left(h^{(2)}\right) \sigma=\sigma^{-1}\left(\delta * S^{2} * \delta^{-1}\right)(h) \sigma=h
\end{gathered}
$$

Denote

$$
S_{\delta}^{\sigma}(h):=(\delta * S)(h) \sigma .
$$

Now from $\left(\tau_{1}\right)^{2}=\left(S_{\delta}^{\sigma}\right)^{2}=$ id one can deduce after computation that for all $m \tau_{m}^{m+1}=\mathrm{id}$ (Connes-Moscovici). This yields a new cyclic complex

$$
\left(H^{\otimes m}, \delta_{i}, \sigma_{j}, \tau_{m}\right)_{m \in \mathbb{N}}
$$

for any Hopf algebra $H$ equipped with modular pair in involution (MPII) $(\delta, \sigma)$. For example, if $S^{2}=\mathrm{id}$, then $(\epsilon, 1)$ is a modular pair in involution.
Example 7.1. Let $H=\mathcal{H}_{1}$ be an universal algebra for codim $=1$ foliations. First take a Lie algebra $\mathfrak{h}_{1}$ with generators $X, Y, \lambda_{n}, n \in \mathbb{N}$ satisfying

$$
\begin{gathered}
{[Y, X]=X,} \\
{\left[X, \lambda_{n}\right]=\lambda_{n+1},} \\
{\left[Y, \lambda_{n}\right]=n \lambda_{n},} \\
{\left[\lambda_{n}, \lambda_{m}\right]=0 \quad \forall n, m \geqslant 1 .}
\end{gathered}
$$

Then form an universal enveloping algebra $\mathcal{H}_{1}:=U\left(\mathfrak{h}_{1}\right)$. The coproduct on $\mathcal{H}_{1}$ id uniquely determined by

$$
\begin{gathered}
\Delta(X)=X \otimes 1+1 \otimes X+\lambda_{1} \otimes Y, \\
\Delta(Y)=Y \otimes 1+1 \otimes Y, \\
\Delta\left(\lambda_{1}\right)=\lambda_{1} \otimes 1+1 \otimes \lambda_{1} .
\end{gathered}
$$

The counit

$$
\epsilon(X)=\epsilon(Y)=\epsilon\left(\lambda_{1}\right)=0 .
$$

The antipode

$$
\begin{gathered}
S(Y)=-Y, \quad S\left(\lambda_{1}\right)=-\lambda_{1} \\
S(X)=-X+\lambda_{1} Y .
\end{gathered}
$$

Now take $\sigma=1$,

$$
\delta(X)=0, \quad \delta\left(\lambda_{1}\right)=0, \quad \delta(Y)=-1
$$

One has to check that

$$
\delta\left(h^{(1)}\right) S^{2}\left(h^{(2)}\right) \delta\left(S\left(h^{(3)}\right)\right)=h .
$$

On generators

$$
\begin{gathered}
Y^{(1)} \otimes Y^{(2)} \otimes Y^{(3)}=Y \otimes 1 \otimes 1+1 \otimes Y \otimes 1+1 \otimes 1 \otimes Y, \\
\delta(Y)+S^{2}(Y)-\delta(Y)=Y .
\end{gathered}
$$

Similarly for $\lambda_{1}$.

$$
\begin{gathered}
X^{(1)} \otimes X^{(2)} \otimes X^{(3)}= \\
=X \otimes 1 \otimes 1+1 \otimes X \otimes 1+1 \otimes 1 \otimes X+1 \otimes \lambda_{1} \otimes Y+\lambda_{1} \otimes Y \otimes 1+\lambda_{1} \otimes 1 \otimes Y
\end{gathered}
$$

$$
\begin{gathered}
S^{2}(X)+\underbrace{\delta(S(X))}_{=0}-S^{2}\left(\lambda_{1}\right) \delta(Y)=S\left(-X+\lambda_{1} Y\right)+\lambda_{1}= \\
=X \underbrace{-\lambda_{1} Y+S(Y) S\left(\lambda_{1}\right)}_{=\left[Y, \lambda_{1}\right]=\lambda_{1}}+\lambda_{1}= \\
X+\lambda_{1}-\lambda_{1}=X .
\end{gathered}
$$

Thus $(\delta, 1)$ is a modular pair in involution.

### 7.1.4 Hopf-cyclic cohomology with coefficients

Motivation:

- Short proof of

$$
\tau_{1}^{2}=\mathrm{id} \Longrightarrow \tau_{n}^{n+1}=\mathrm{id}
$$

- Constructive common denominator for all known cyclic theories.
- Non-trivial coefficients are geometrically desired and occur in "real life" in the number theory work of Connes-Moscovici.

Simplicial structure in coalgebra case:

$$
\mathcal{C}^{n}(C, M):=M \otimes C \otimes C^{\otimes n}, \quad n \in \mathbb{N},
$$

$C$ is an $H$-module coalgebra

$$
\Delta(h c)=h^{(1)} c^{(1)} \otimes h^{(2)} c^{(2)}, \quad \epsilon(h c)=\epsilon(h) \epsilon(c) .
$$

$M$ is a $C$-bimodule

$$
\begin{gathered}
\Delta_{R}(m \otimes c)=\left(m \otimes c^{(1)}\right) \otimes c^{(2)} \\
\Delta_{L}(m \otimes c)=m^{(-1)} c^{(1)} \otimes\left(m^{(0)} \otimes c^{(2)}\right) .
\end{gathered}
$$

The standard example yields

$$
\begin{gathered}
\delta_{i}\left(m \otimes c_{0} \otimes \ldots \otimes c_{n-1}\right)=m \otimes c_{0} \ldots \otimes c_{i}^{(1)} \otimes c_{i}^{(2)} \otimes \ldots \otimes c_{n-1}, \\
\delta_{n}\left(m \otimes c_{0} \otimes \ldots \otimes c_{n-1}\right)=m^{(0)} \otimes c_{0}^{(2)} \otimes c_{1} \otimes \ldots \otimes c_{n-1} \otimes m^{(-1)} c_{0}^{(1)}, \\
\sigma_{i}\left(m \otimes c_{0} \otimes \ldots \otimes c_{n+1}\right)=m \otimes c_{0} \otimes \ldots \otimes \epsilon\left(c_{i+1}\right) \otimes \ldots \otimes c_{n+1} .
\end{gathered}
$$

Simplicial structure in algebra case:

$$
\mathcal{C}^{n}(A, M):=\operatorname{Hom}\left(M \otimes A \otimes A^{\otimes n}, k\right), \quad n \in \mathbb{N} .
$$

$A$ is an $H$-module algebra

$$
h(a b)=\left(h^{(1)} a\right)\left(h^{(2)} b\right), \quad h 1=\epsilon(h) .
$$

$M$ is aleft $H$-comodule

$$
\operatorname{Hom}\left(M \otimes A \otimes A^{\otimes n}, k\right) \simeq \operatorname{Hom}\left(A^{\otimes n}, \operatorname{Hom}(M \otimes A, k)\right)
$$

$M \otimes A$ is an $A$-bimodule

$$
(m \otimes a) b=m \otimes a b, \quad b(m \otimes a)=m^{(0)} \otimes\left(S^{-1}\left(m^{(-1)}\right) b\right) a
$$

The standard example yields

$$
\begin{gathered}
\left(\delta_{i} f\right)\left(m \otimes a_{0} \otimes \ldots \otimes a_{n}\right)=f\left(m \otimes a_{0} \otimes \ldots \otimes a_{i} a_{i+1} \otimes \ldots \otimes a_{n}\right) \\
\left(\delta_{n} f\right)\left(m \otimes a_{0} \otimes \ldots \otimes a_{n}\right)=f\left(m^{(0)}\left(S^{-1}\left(m^{(-1)}\right) a_{n}\right) a_{0} \otimes \ldots \otimes a_{n-1}\right) \\
\left(\sigma_{i} f\right)\left(m \otimes a_{0} \otimes \ldots \otimes a_{n}\right)=f\left(m \otimes a_{0} \otimes \ldots \otimes a_{i} \otimes 1 \otimes a_{i+1} \otimes \ldots \otimes a_{n}\right)
\end{gathered}
$$

Paracyclic structures:
For $\left\{\mathcal{C}^{n}(A, M)\right\}_{n \in \mathbb{N}}$

$$
\left(\tau_{n} f\right)\left(m \otimes a_{0} \otimes \ldots \otimes a_{n}\right)=f\left(m^{(0)}\left(S^{-1}\left(m^{(-1)}\right) a_{n}\right) \otimes a_{0} \otimes \ldots \otimes a_{n-1}\right)
$$

For $\left\{\mathcal{C}^{n}(C, M)\right\}_{n \in \mathbb{N}}$

$$
\tau_{n}\left(m \otimes c_{0} \otimes \ldots \otimes c_{n}\right)=m^{(0)} \otimes c_{1} \otimes \ldots \otimes c_{n} \otimes m^{(-1)} c_{0}
$$

Invariant complexes:

$$
\begin{gathered}
\mathcal{C}_{H}^{n}(A, M):=\operatorname{Hom}_{H}\left(M \otimes A^{\otimes n+1}, k\right), \\
M \in^{H} \mathcal{M}_{H}, \quad(m \otimes \tilde{a}) h=m h^{(1)} \otimes S\left(h^{(2)}\right) \tilde{a}, \quad k=k_{\epsilon} \\
\mathcal{C}_{H}^{n}(C, M):=M \otimes_{H} C^{\otimes n+1}, \\
M \in^{H} \mathcal{M}_{H}, \quad h\left(c_{0} \otimes \ldots c_{n}\right)=h^{(1)} c_{0} \otimes \ldots \otimes h^{(n+1)} c_{n} .
\end{gathered}
$$

Cyclic structures:
We say that a bimodule $M \in{ }^{H} \mathcal{M}_{H}$ is stable iff.

$$
\forall m \in M m^{(0)} m^{(-1)}=m
$$

## It is anti-Yetter-Drinfeld iff.

$$
\Delta_{L}(m h)=S\left(h^{(3)}\right) m^{(-1)} h^{(1)} \otimes m^{(0)} h^{(2)}, \quad \forall m, h
$$

Theorem 7.2. If $M$ is a stable anti-Yetter-Drinfeld module ( $S A Y D$ ), then the formulas for $\delta_{i}, \sigma_{i}$ and $\tau_{n}$ define cyclic structures on $\mathcal{C}_{H}^{n}(A, M)$ and $\mathcal{C}_{H}^{n}(C, M)$.

Shortly

- anti-Yetter-Drinfeld $\Longrightarrow \tau_{n}$ is well defined,
- stability $\Longrightarrow \tau_{n}^{n+1}=\mathrm{id}$.

Proof. First we check that $\tau_{n}$ is well defined, that is

$$
\begin{gathered}
\tau_{n}\left(m h \otimes c_{0} \otimes \ldots \otimes c_{n}\right)=\tau_{n}\left(m \otimes h\left(c_{0} \otimes \ldots \otimes c_{n}\right)\right) \\
(m h)^{(0)} \otimes_{H}\left(c_{1} \otimes \ldots \otimes c_{n} \otimes(m h)^{-1} c_{0}\right)=m^{(0)} \otimes_{H}\left(h^{(2)}\left(c_{1} \otimes \ldots \otimes c_{n}\right) \otimes m^{(-1)} h^{(1)} c_{0}\right)
\end{gathered}
$$

hence it suffices to prove the following identity

$$
(m h)^{(0)} \otimes_{H}\left(1 \otimes(m h)^{(-1)}\right)=m^{(0)} \otimes_{H}\left(h^{(2)} \otimes m^{(-1)} h^{(1)}\right)
$$

Take

$$
M \otimes_{H}(H . \otimes H .)(\text { diagonal structure })
$$

and morphism

$$
H . \otimes H . \xrightarrow{\Phi} H . \otimes H(\text { multiplication on the first term })
$$

$$
\begin{aligned}
& \Phi(h \otimes k)=h^{(1)} \otimes S\left(h^{(2)}\right) k, \\
& \Phi^{-1}(h \otimes k)=h^{(1)} \otimes h^{(2)} k .
\end{aligned}
$$

Now

$$
\Phi^{(-1)}(l(h \otimes k))=\Phi^{-1}(l h \otimes k)=l \Phi^{-1}(h \otimes k) .
$$

Consider

$$
\begin{gathered}
M \otimes_{H}(H . \otimes H .) \xrightarrow{\text { id } \otimes_{H} \Phi} M \otimes_{H}(H . \otimes H) \simeq M \otimes H . \\
(m h)^{(0)} \otimes(m h)^{(-1)}=m^{(0)} h^{(2)} \otimes S\left(h^{(3)}\right) m^{(-1)} h^{(1)} .
\end{gathered}
$$

-anti-Yetter-Drinfeld condition.

$$
\begin{gathered}
\tau_{n}^{n+1}\left(m \otimes_{H} c_{0} \otimes \ldots \otimes c_{n}\right)=\tau_{n}^{n}\left(m^{(0)} \otimes_{H} c_{1} \otimes \ldots \otimes c_{n} \otimes m^{(-1)} c_{0}\right)= \\
=m^{(0)} \otimes m^{(-1)}\left(c_{0} \otimes \ldots \otimes c_{n}\right)=m^{(0)} m^{(-1)} \otimes c_{0} \otimes \ldots \otimes c_{n}= \\
=m \otimes_{H} c_{0} \otimes \ldots \otimes c_{n},
\end{gathered}
$$

where in the last equality we used stability of $M$.

### 7.1.5 Special cases

1. Connes-Moscovici construction.

$$
C=H, \quad M={ }^{\sigma} k_{\delta}
$$

Then ${ }^{\sigma} k_{\delta}$ is SAYD iff. $(\delta, \sigma)$ is MPII. Let $F$ be the isomorphism

$$
F: k \otimes_{H}\left(H . \otimes H_{.}^{\otimes n}\right) \xrightarrow{\simeq} H^{\otimes n} .
$$

Then for $\tilde{f} \in H^{\otimes n}$

$$
\begin{gathered}
\tau_{n}\left(h_{1} \otimes \ldots h_{n}\right)=\left(F \circ \widetilde{\tau_{n}} \circ F^{-1}\right)(\tilde{h})=\left(F \circ \widetilde{\tau_{n}}\right)\left(1 \otimes_{H} \widetilde{\Phi^{-1}}(1 \otimes \tilde{h})\right)= \\
F\left(1 \otimes_{H}(\tilde{h} \otimes \sigma)\right)=1 \otimes_{H} \widetilde{\Phi}\left(h_{1} \otimes \ldots \otimes h_{n} \otimes \sigma\right)= \\
=1 \otimes_{H} h_{1}^{(1)} \otimes S\left(h_{1}^{(2)}\right)\left(h_{2} \otimes \ldots \otimes h_{n} \otimes \sigma\right)=\delta\left(h_{1}^{(1)}\right) S\left(h_{1}^{2}\right)\left(h_{2} \otimes \ldots \otimes h_{n} \otimes \sigma\right) .
\end{gathered}
$$

2. 

$$
\operatorname{tr}_{\delta}^{\sigma} \in \operatorname{HC}_{H}^{0}\left(A ; ;_{\delta}^{\sigma}\right)
$$

3. Characteristic map of Connes-Moscovici

$$
\begin{gathered}
\operatorname{HC}_{H}^{m}\left(H ;{ }^{\sigma} k_{\delta}\right) \otimes \operatorname{HC}_{H}^{0}\left(A ; ;_{\delta}^{\sigma}\right) \rightarrow \operatorname{HC}^{m}(A), \\
h_{1} \otimes \ldots \otimes h_{m} \mapsto\left(\left(a_{0} \otimes \ldots \otimes a_{m}\right) \mapsto \operatorname{tr}_{\delta}^{\sigma}\left(a_{0} h_{1}\left(a_{1}\right) \otimes h_{m}\left(a_{m}\right)\right)\right)
\end{gathered}
$$

4. The $n>0$ and $\operatorname{dim} M>1$ already applied in Connes-Moscovici work on number theory.
5. 

$$
\operatorname{HC}_{k}^{m}(A ; k)=\mathrm{HC}^{m}(A)
$$

6. Twisted cyclic cohomology

$$
\mathrm{HC}_{k\left[\sigma, \sigma^{-1}\right]}^{*}\left(A ;{ }^{\sigma} k_{\epsilon}\right) .
$$

## Lemma 7.3.

$$
{ }^{\sigma} k_{\delta} \text { is } S A Y D \Longleftrightarrow(\delta, \sigma) \text { is MPII. }
$$

Proof.

$$
\begin{gathered}
m^{(0)} m^{(-1)}=m \Leftrightarrow 1 \cdot \sigma=\delta(\sigma)=1, \\
(m h)^{(-1)} \otimes(m h)^{(0)}=S\left(h^{(3)}\right) m^{(-1)} h^{(1)} \otimes m^{(0)} h^{(2)} \\
\sigma \delta(h)=S\left(h^{(3)}\right) \sigma h^{(1)} \delta\left(h^{(2)}\right) \\
L(h)=R(h) \Leftrightarrow\left(L *_{o p} S^{-1}\right)(h)=\left(R *_{o p} S^{-1}\right)(h) \\
L\left(h^{(2)}\right) S^{(-1)}\left(h^{(1)}\right)=R\left(h^{(2)}\right) S^{(-1)}\left(h^{(1)}\right) \\
\tilde{S}_{\delta}^{\sigma}(h)=\sigma \delta\left(h^{(2)}\right) S^{(-1)}\left(h^{(1)}\right)=S\left(h^{(2)}\right) \sigma \delta\left(h^{(1)}\right)=: S_{\delta}^{\sigma}(h)
\end{gathered}
$$

By direct computation

$$
\begin{gathered}
\tilde{S}_{\delta}^{\sigma} \circ S_{\delta}^{\sigma}=\mathrm{id}=S_{\delta}^{\sigma} \circ \tilde{S}_{\delta}^{\sigma}, \text { i.e. } \\
\tilde{S}_{\delta}^{\sigma}=\left(S_{\delta}^{\sigma}\right)^{-1} .
\end{gathered}
$$

Therefore

$$
\mathrm{AYD} \Leftrightarrow\left(S_{\delta}^{\sigma}\right)^{-1}=S_{\delta}^{\sigma}
$$

$$
\left(S_{\delta}^{\sigma}\right)^{2}=\text { id (involution condition). }
$$

### 7.2 The Hopf algebra $\mathcal{H}_{n}$

Let the manifold $M^{n}$ be affine flat (the $\mathbb{R}^{n}$ or the disjoint union of $\mathbb{R}^{n}$ ). The frame bundle is then trivial with $F M \simeq M \times \mathrm{GL}_{n}(\mathbb{R})$. In local coordinates $\left(x^{\mu}\right)$ for $x \in U \subset M$, we can view the frame coordinates $x^{\mu}, y_{j}^{\mu}$ as a 1 -jet of a map $\phi: \mathbb{R}^{n} \rightarrow \mathbb{R}^{n}$

$$
\phi(t)=x+y t, \quad x, t \in \mathbb{R}^{n}, \quad y \in \mathrm{GL}_{n}(\mathbb{R}),
$$

where $(y t)^{\mu}=\sum_{i} y_{i}^{\mu} t^{i}$ for $t=\left(t^{i}\right) \in \mathbb{R}^{n}$.
We endow it with the trivial connection, given by the matrix-valued 1-form $\omega=\left(\omega_{j}^{i}\right)$, where

$$
\omega_{j}^{i}:=\sum_{\mu}\left(y^{-1}\right)_{\mu}^{i} d y_{j}^{\mu}=\left(y^{-1} d y\right)_{j}^{i}
$$

The corresponding basic horizontal fields on $F M$ are

$$
X_{k}=\sum_{\mu} y_{k}^{\mu} \partial_{\mu}, \quad k=1, \ldots, n, \quad \partial_{\mu}=\frac{\partial}{\partial x^{\mu}} .
$$

Denote by $\theta^{k}$ be the canonical form of the frame bundle

$$
\theta^{k}:=\sum_{\mu}\left(y^{-1}\right)_{\mu}^{k} d x^{\mu}=\left(y^{-1} d x\right)^{k}, \quad k=1, \ldots, n .
$$

Then let

$$
Y_{i}^{j}=\sum_{\mu} y_{i}^{\mu} \partial_{\mu}^{j}, \quad i, j=1, \ldots, n, \quad \partial_{\mu}^{j}:=\frac{\partial}{\partial y_{j}^{\mu}}
$$

be the fundamental vertical vector fields associated to the standard basis of $\mathfrak{g l}_{n}(\mathbb{R})$ and generating the canonical right action of $\mathrm{GL}_{n}(\mathbb{R})$ on $F M$. At each point of $F M,\left\{X_{k}, Y_{i}^{j}\right\}$ and $\left\{\theta^{k}, \omega_{j}^{i}\right\}$ form bases of the tangent and cotangent space, dual to each other

$$
\begin{gathered}
\left\langle\omega_{j}^{i}, Y_{k}^{l}\right\rangle=\delta_{k}^{i} \delta_{j}^{l}, \quad\left\langle\omega_{j}^{i}, X_{k}\right\rangle=0 \\
\left\langle\theta^{i}, Y_{k}^{l}\right\rangle=0, \quad\left\langle\theta^{i}, X_{j}\right\rangle=\delta_{j}^{i}
\end{gathered}
$$

The group of diffeomorphism $\operatorname{Diff}_{M}=\operatorname{Diff}_{\mathbb{R}^{n}}$ acts on $F M$ by the natural lift of the tautological action to the frame level

$$
\widetilde{\varphi}(x, y):=\left(\varphi(x), \varphi^{\prime}(x) y\right)
$$

where $\varphi^{\prime}(x)$ is Jacobi matrix $\varphi^{\prime}(x)_{j}^{i}=\frac{\partial \varphi^{i}}{\partial x^{j}}$.
Viewing $\operatorname{Diff}_{M}$ as a discrete group we form the crossed product algebra

$$
\mathfrak{A}_{M}:=C_{c}^{\infty}(F M) \rtimes \operatorname{Diff}_{M}
$$

As a vector space, it is spanned by monomials of the form $f u_{\varphi}^{*}$, where $f \in C^{\infty}(F M)$ and $u_{\varphi}^{*}$ stands for $\varphi^{-1}$. The product is given by

$$
f_{1} u_{\varphi_{1}}^{*} \cdot f_{2} u_{\varphi_{2}}^{*}=f_{1}\left(f_{2} \circ \widetilde{\varphi}_{1}\right) u_{\varphi_{2} \varphi_{1}}^{*}
$$

Since the right action of $\mathrm{GL}_{n}(\mathbb{R})$ on $F M$ commutes with the action of $\mathrm{Diff}_{M}$, at the Lie algebra level one has

$$
u_{\varphi} Y_{i}^{j} u_{\varphi}^{*}=Y_{i}^{j}
$$

This allows to promote the vertical vector fields to derivations of $\mathfrak{A}_{M}$. Indeed, setting

$$
Y_{i}^{j}\left(f u_{\varphi}^{*}\right)=Y_{i}^{j}(f) u_{\varphi}^{*}
$$

the extended operators satisfy the derivation rule

$$
Y_{i}^{j}(a b)=Y_{i}^{j}(a) b+a Y_{i}^{j}(b), \quad a, b \in \mathfrak{A}_{M}
$$

We shall also prolong the horizontal vector fields to linear transformations $X_{k} \in \mathcal{L}\left(\mathfrak{A}_{M}\right)$ in similar fashion

$$
X_{k}\left(f u_{\varphi}^{*}\right)=X_{k}(f) u_{\varphi}^{*}
$$

The resulting operators are no longer Diff $_{M}$-invariant. They satisfy

$$
u_{\varphi} X_{k} u_{\varphi}^{*}=X_{k}-\gamma_{j k}^{i}\left(\varphi^{-1}\right) Y_{i}^{j}
$$

where $\varphi \mapsto \gamma_{j k}^{i}(\varphi)$ is a group 1-cocycle on $\operatorname{Diff}_{M}$ with values in $C^{\infty}(F M)$. Specifically

$$
\gamma_{j k}^{i}(\varphi)(x, y)=\sum_{\mu}\left(y^{-1} \cdots \varphi^{\prime}(x)^{-1} \cdot \partial_{\mu} \cdot y\right)_{j}^{i} y_{k}^{\mu}
$$

The above expression comes from the pull-back formula for the connection

$$
\widetilde{\varphi}^{*}\left(\omega_{j}^{i}\right)=\omega_{j}^{i}+\gamma_{j k}^{i}(\varphi) \theta^{k}
$$

Now one uses the fact that $\left\{\theta^{k},\left(\widetilde{\varphi}^{-1}\right)^{*}\left(\omega_{j}^{i}\right)\right\}$ is the dual basis to $\left\{u_{\varphi} X_{k} u_{\varphi}^{*}, Y_{i}^{j}\right\}$.
As a consequence, the operators $X_{k} \in \mathcal{L}\left(\mathfrak{A}_{M}\right)$ are no longer derivations of $\mathfrak{A}_{M}$, but satisfy a non-symmetric Leibniz rule

$$
X_{k}(a, b)=X_{k}(a) b+a X_{k}(b)+\delta_{j k}^{i}(a) Y_{i}^{j}(b), \quad a, b \in \mathfrak{A}_{M}
$$

where the linear operators $\delta_{j k}^{i} \in \mathcal{L}\left(\mathfrak{A}_{M}\right)$ are defined by

$$
\delta_{j k}^{i}\left(f u_{\varphi}^{*}\right)=\gamma_{j k}^{i} f u_{\varphi}^{*}
$$

These are derivations, i.e.

$$
\delta_{j k}^{i}(a b)=\delta_{j k}^{i}(a) b+a \delta_{j k}^{i}(b)
$$

The operators $\left\{X_{k}, Y_{j}^{i}\right\}$ satisfy the commutation relations of the group of affine transformations of $\mathbb{R}^{n}$

$$
\begin{gathered}
{\left[Y_{i}^{j}, Y_{k}^{l}\right]=\delta_{k}^{j} Y_{i}^{l}-\delta_{i}^{l} Y_{k}^{j}} \\
{\left[Y_{i}^{j}, X_{k}\right]=\delta_{k}^{j} X_{i}} \\
{\left[X_{k}, X_{l}\right]=0}
\end{gathered}
$$

The succesive commutators of the operators $\delta_{j k}^{i}$ with the $X_{l}$ 's yield new generations of

$$
\delta_{j k \mid l_{1} \ldots l_{r}}^{i}:=\left[X_{l_{r}}, \ldots\left[X_{l_{1}}, \delta_{j k}^{i}\right] \ldots\right]
$$

which involve multiplication by higher order jets of diffeomorphisms

$$
\begin{aligned}
\delta_{j k \mid l_{1} \ldots l_{r}}^{i}\left(f u_{\varphi}^{*}\right) & =\gamma_{j k \mid l_{1} \ldots l_{r}}^{i} f u_{\varphi}^{*}, \text { where } \\
\delta_{j k \mid l_{1} \ldots l_{r}}^{i} & :=X_{l_{r}} \ldots X_{l_{1}}\left(\gamma_{j k}^{i}\right)
\end{aligned}
$$

They commute among themselves

$$
\left[\delta_{j k \mid l_{1} \ldots l_{r}}^{i}, \delta_{j^{\prime} k^{\prime} \mid l_{1}^{\prime} \ldots l_{r}^{\prime}}^{i^{\prime}}\right]=0
$$

It can be checked that the order of $\{j, k\}$ and $\left\{l_{1}, \ldots, l_{r}\right\}$ does not matter - in any case we get the same operator.

The commutators between $Y_{\mu}^{\lambda}$ 's and $\delta_{j k}^{i}$ 's can be obtained from explicit expression of the cocycle $\gamma$, by computing its derivatives in the direction of the vertical vector fields. One obtains

$$
\left[Y_{\mu}^{\lambda}, \delta_{j k}^{i}\right]=\delta_{j}^{\lambda} \delta_{\mu k}^{i}+\delta_{k}^{\lambda} \delta_{j \mu}^{i}-\delta_{\mu}^{i} \delta_{j k}^{\lambda}
$$

By induction

$$
\left[Y_{\mu}^{\lambda}, \delta_{j_{1} j_{2} \mid j_{3} \ldots j_{r}}^{i}\right]=\sum_{s=0}^{r} \delta_{j_{s}}^{\lambda} \delta_{j_{1} j_{2} \mid j_{3} \ldots j_{s-i} \mu j_{s+1} \ldots j_{r}}^{i}-\delta_{\mu}^{i} \delta_{j_{1} j_{2} \mid j_{3} \ldots j_{r}}^{\lambda}
$$

Definition 7.4. Let $\mathcal{H}_{n}$ be the universal enveloping algebra of the Lie algebra $\mathfrak{h}_{n}$ with basis

$$
\left\{X_{\lambda}, Y_{\nu}^{\mu}, \delta_{j k \mid l_{1} \ldots l_{r}}^{i} \mid 1 \leqslant \lambda, \mu, \nu, i \leqslant n, 1 \leqslant j \leqslant k \leqslant n, 1 \leqslant l_{1} \leqslant \ldots \leqslant l_{r} \leqslant n\right\}
$$

and the following presentation

$$
\begin{gathered}
{\left[X_{k}, X_{l}\right]=0} \\
{\left[Y_{i}^{j}, Y_{k}^{l}\right]=\delta_{k}^{j} Y_{i}^{l}-\delta_{i}^{l} Y_{k}^{j}}
\end{gathered}
$$

$$
\begin{gathered}
{\left[Y_{i}^{j}, X_{k}\right]=\delta_{k}^{j} X_{i}} \\
{\left[X_{l_{r}}, \delta_{j k \mid l_{1} \ldots l_{r-1}}^{i}\right]=\delta_{j k \mid l_{1} \ldots l_{r}}^{i}} \\
{\left[Y_{\nu}^{\lambda}, \delta_{j_{1} j_{2} \mid j_{3} \ldots j_{r}}^{i}\right]=\sum_{s=0}^{r} \delta_{j_{s}}^{\lambda} \delta_{j_{1} j_{2} \mid j_{3} \ldots j_{s-i} \nu j_{s+1} \ldots j_{r}}^{i}-\delta_{\nu}^{i} \delta_{j_{1} j_{2} \mid j_{3} \ldots j_{r}}^{\lambda},} \\
{\left[\delta_{j k \mid l_{1} \ldots l_{r}}^{i}, \delta_{j^{\prime} k^{\prime} \mid l_{1}^{\prime} \ldots l_{r}^{\prime}}^{i^{\prime}}\right]=0}
\end{gathered}
$$

We shall endow $\mathcal{H}_{n}:=U\left(\mathfrak{h}_{n}\right)$ with a canonical Hopf structure, which is noncommutative, and therefore different from the standard structure of a universal enveloping algebra.

Proposition 7.5. 1. The formulae

$$
\begin{gathered}
\Delta X_{k}=X_{k} \otimes 1+1 \otimes X_{k}+\delta_{j k}^{i} \otimes Y_{i}^{j} \\
\Delta Y_{i}^{j}=Y_{i}^{j} \otimes 1+1 \otimes Y_{i}^{j} \\
\Delta \delta_{j k}^{i}=\delta_{j k}^{i} \otimes 1+1 \otimes \delta_{j k}^{i}
\end{gathered}
$$

uniquely determine a coproduct $\Delta: \mathcal{H}_{n} \rightarrow \mathcal{H}_{n} \otimes \mathcal{H}_{n}$, which makes $\mathcal{H}_{n}$ a bialgebra with respect to the product $m: \mathcal{H}_{n} \otimes \mathcal{H}_{n} \rightarrow \mathcal{H}_{n}$ and the counit $\varepsilon: \mathcal{H}_{n} \rightarrow \mathbb{C}$ inherited from $U\left(\mathfrak{h}_{n}\right)$.
2. The formulae

$$
\begin{gathered}
S\left(X_{k}\right)=-X_{k}+\delta_{j k}^{i} Y_{i}^{j} \\
S\left(Y_{i}^{j}\right)=-Y_{i}^{j}, \\
S\left(\delta_{j k}^{i}\right)=-\delta_{j k}^{i},
\end{gathered}
$$

uniquely determine an anti-homomorphism $S: \mathcal{H}_{n} \rightarrow \mathcal{H}_{n}$, which provides the antipode that turns $\mathcal{H}_{n}$ into a Hopf algebra.

The notation is justified while one proves that the subalgebra of $\mathcal{L}\left(\mathfrak{A}_{M}\right)$ generated by the linear operators $\left\{X_{k}, Y_{j}^{i}, \delta_{j k}^{i} \mid i, j, k=1, \ldots, n\right\}$ is isomorphic to the algebra $\mathcal{H}_{n}$. The action of $\mathcal{H}_{n}$ turns $\mathfrak{A}_{n}$ into a left $\mathcal{H}_{n}$-module algebra. Morover to any element $h^{1} \otimes \ldots \otimes h^{p} \in \mathcal{H}_{n}^{p}$ we can associate a multilinear differential operator $T$ acting on $\mathfrak{A}_{M}$ as follows

$$
T\left(h^{1} \otimes \ldots \otimes h^{p}\right)\left(a^{1}, \ldots, a^{p}\right)=h^{1}\left(a_{1}\right) \ldots h^{p}\left(a_{p}\right)
$$

The linearization $T: T \mathcal{H}_{n}^{p} \rightarrow \mathcal{L}\left(\mathfrak{A}_{M}^{\otimes p}, \mathfrak{A}_{M}\right)$ of this assignment is injective for each $p \in \mathbb{N}$.

