

## THE EXTENSION OF $G$ -FOLIATIONS TO TANGENT BUNDLES OF HIGHER ORDER

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### Introduction

In this paper we describe a canonical procedure for constructing the extension of a  $G$ -foliation on a differentiable\*\* manifold  $X$  to its tangent bundles of higher order and by applying the Bott-Haefliger's construction of characteristic classes of  $G$ -foliations ([2], [3]) we obtain an infinite sequence  $\{\check{\varphi}^0, \check{\varphi}^1, \dots, \check{\varphi}^r, \dots\}$  of characteristic classes for those foliations (Theorem 4.8).

By the way, a new equivalence relation between  $G$ -foliations weaker than the homotopy is defined (Definition 3.7) which we call  $r$ -homotopy and show that the set of characteristic classes of a  $G$ -foliation is an invariant of its  $r$ -homotopy class; some new results in the theory of tangent bundles of higher order are shown (Theorem 1.1 and Lemma 3.10) and the concept of tangent pseudogroup of higher order of a transitive Lie pseudogroup is introduced (Theorem 2.1 and Definition 2.1).

### § 1. Tangent bundles of higher order ([5])

Let  $r \geq 0$  be an integer.

Let  $M$  be a differentiable  $C^\infty$  manifold,  $\dim M = n$ , and let  $C^\infty(M)$  be the algebra of all differentiable functions on  $M$ . We denote by  $S(M)$  the set of all differentiable maps  $\varphi: \mathbf{R} \rightarrow M$ ; we define an equivalence relation on  $S(M)$  in the following way: if  $\varphi, \psi \in S(M)$  we say  $\varphi \sim_r \psi$  if and only if  $\varphi(0) = \psi(0)$  and, for every  $f \in C^\infty(M)$ ,  $f \circ \varphi$  and  $f \circ \psi$  have the same  $r$ -jet in 0, the origin of  $\mathbf{R}$ ; if  $\varphi \in S(M)$ ,  $[\varphi]_r$  will denote its class of equivalence and if  $\varphi(0) = p \in M$ ,  $[\varphi]_r$  is called the  $r$ -tangent vector

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\*\* Always differentiable will mean differentiable of class  $C^\infty$ .

defined by  $\varphi$  at the point  $p$  of  $M$ .

Let  $\overset{r}{T}M$  be the set of all  $r$ -tangent vectors at all points of  $M$ ; there is a canonical projection

$$\overset{r}{\Pi}_M: \overset{r}{T}M \rightarrow M$$

given by  $\overset{r}{\Pi}_M([\varphi]_r) = \varphi(0)$ .

In order to define a structure of differentiable manifold on  $\overset{r}{T}M$ , consider a differentiable atlas  $\{U_\alpha, \phi_\alpha\}_{\alpha \in A}$  of  $M$  and let  $(x_1^\alpha, \dots, x_n^\alpha)$  be the coordinate functions on  $U_\alpha$ . On the set  $(\overset{r}{\Pi}_M)^{-1}(U_\alpha)$  a coordinate system  $(x_i^{(\nu)\alpha})$ ,  $i = 1, 2, \dots, n, \nu = 0, 1, \dots, r$ , is defined by

$$x_i^{(\nu)\alpha}([\varphi]_r) = \frac{1}{\nu!} \left[ \frac{d^\nu(x_i^\alpha(\varphi(t)))}{dt^\nu} \right]_{t=0}$$

for every  $[\varphi]_r \in (\overset{r}{\Pi}_M)^{-1}(U_\alpha)$ .

Therefore,  $\overset{r}{T}M$  is an  $n(r+1)$ -dimensional differentiable manifold and  $\overset{r}{\Pi}_M$  is a submersion. Besides, for every  $p \in M$ ,  $\overset{r}{T}_p M = (\overset{r}{\Pi}_M)^{-1}(p)$  is canonically diffeomorphic to  $\mathbf{R}^{rn}$ .

$M$  can be canonically imbedded in  $\overset{r}{T}M$  by taking

$$i_M: M \rightarrow \overset{r}{T}M$$

defined by  $i_M(x) = \tilde{x}$ ,  $x \in M$ , being  $\tilde{x} = [\gamma_x]_r$ , with  $\gamma_x \in S(M)$  given by  $\gamma_x(t) = x$ , for every  $t \in \mathbf{R}$ .

Let  $N$  be another differentiable manifold and  $\phi: M \rightarrow N$  a differentiable map; then, a differentiable map

$$\overset{r}{T}\phi: \overset{r}{T}M \rightarrow \overset{r}{T}N$$

is canonically defined by

$$(\overset{r}{T}\phi)([\varphi]_r) = [\phi \circ \varphi]_r, \quad \text{for every } \varphi \in S(M).$$

Let  $M_0, M_1, M_2$  and  $M_3$  be differentiable manifolds and let

$$\phi: M_0 \rightarrow M_1, \phi_1: M_1 \rightarrow M_2, \phi': M_0 \rightarrow M_2 \quad \text{and} \quad \psi: M_2 \rightarrow M_3$$

be differentiable maps. Then, it is verified that

$$\begin{aligned}\tilde{T}(\phi_1 \circ \phi) &= \tilde{T}\phi_1 \circ \tilde{T}\phi, & \tilde{T}(\phi, \phi') &= (\tilde{T}\phi, \tilde{T}\phi') \\ \tilde{T}(\phi \times \psi) &= \tilde{T}\phi \times \tilde{T}\psi, & \tilde{T}\mathbf{1}_M &= \mathbf{1}_{\tilde{T}M}\end{aligned}$$

where  $\mathbf{1}_M$  is the identity diffeomorphism and  $\tilde{T}(M \times M_2)$  is canonically identified to  $\tilde{T}M \times \tilde{T}M_2$ .

Likewise, if  $\phi: M \rightarrow N$  is a submersion (respect. an immersion)  $\tilde{T}\phi$  is also a submersion (respect. an immersion); if  $\phi$  is a diffeomorphism,  $\tilde{T}\phi$  is also a diffeomorphism.

If  $\phi: M \rightarrow N$  is a differentiable map and  $\psi: \tilde{T}M \rightarrow \tilde{T}N$  is a differentiable map in such a form that

$$\begin{array}{ccc} \tilde{T}M & \xrightarrow{\psi} & \tilde{T}N \\ \tilde{H}_M \downarrow & & \downarrow \tilde{H}_N \\ M & \xrightarrow{\phi} & N \end{array}$$

is commutative we shall say “ $\psi$  is over  $\phi$ ”; note that, for each  $\phi$ , the set of differentiable maps which are over  $\phi$  is not empty and let us denote this set  $S_\phi$ .

The following theorem will be important for our purposes and gives a topological relation between a differentiable manifold and its tangent bundles of higher order.

**THEOREM 1.1.** *For every integer  $r \geq 0$ ,  $M$  and  $\tilde{T}M$  have the same homotopy type.*

*Proof.* Let  $i_M$  and  $\tilde{H}_M$  as above; it is clear that  $\tilde{H}_M \circ i_M = \mathbf{1}_M$ .

Now, define a continuous map

$$F: \tilde{T}M \times \mathbf{R} \rightarrow \tilde{T}M$$

by  $F([\varphi]_r, t) = [\varphi_t]_r$ , for  $[\varphi]_r \in \tilde{T}M$  and  $t \in \mathbf{R}$ , where  $[\varphi_t]_r \in \tilde{T}M$  is defined in the following way: if  $\varphi: \mathbf{R} \rightarrow M$  defines  $[\varphi]_r$ , we take, for each  $t \in \mathbf{R}$ ,  $\varphi_t: \mathbf{R} \rightarrow M$  given by  $\varphi_t(s) = \varphi(s(1-t))$ ,  $\forall s \in \mathbf{R}$ ; it is clear that  $[\varphi_t]_r$  is well-defined and

$$\begin{aligned}F|_{\tilde{T}M \times \{0\}} &= \mathbf{1}_{\tilde{T}M} \\ F|_{\tilde{T}M \times \{1\}} &= i_M \circ \tilde{H}_M\end{aligned}$$

Q.E.D.

COROLLARY 1.1. *For every integer  $r \geq 0$ , the de Rham complex  $H^*(M)$  and  $H^*(\overset{r}{T}M)$  are canonically isomorphic.*

## § 2. Tangent pseudogroups of higher order.

Let  $M$  an  $n$ -dimensional differentiable manifold and let  $\overset{r}{T}M$  be its tangent bundle of order  $r, r \geq 0$ . Let  $G$  be a pseudogroup of local diffeomorphisms of  $M$  and consider, for every  $g \in G$ , the set  $S_g$  of all local diffeomorphisms of  $\overset{r}{T}M$  which are over  $g$ . Then,  ${}^rG = \bigcup_{g \in G} S_g$  is a pseudogroup of local diffeomorphisms of  $\overset{r}{T}M$ .

DEFINITION 2.1. We shall call  ${}^rG$  the tangent pseudogroup of  $G$  of order  $r$ .

Now, consider the euclidean space  $\mathbf{R}^n$  and its tangent bundle of order  $r, \overset{r}{T}\mathbf{R}^n$ ; for each coordinate open neighborhood  $U$  in  $\mathbf{R}^n$  with coordinate functions  $(x_1, \dots, x_n)$ , consider the coordinate open neighborhood  $\overset{r}{T}U$  in  $\overset{r}{T}\mathbf{R}^n$  and its coordinate functions  $(x_i^{(\nu)}, i = 1, 2, \dots, n, \nu = 0, 1, \dots, r)$ , and denote  $\varphi^r: \overset{r}{T}U \rightarrow$  open set  $\subset \mathbf{R}^{n(r+1)}$  the diffeomorphism defined by the coordinate functions  $x_i^{(\nu)}$ . Let

$$p_1: \mathbf{R}^n \times \dots \times \mathbf{R}^n \rightarrow \mathbf{R}^n$$

be the canonical projection onto the first factor; then, every diffeomorphism

$$\lambda: \varphi^r(\overset{r}{T}U) \rightarrow \varphi^r(\overset{r}{T}M)$$

such that  $p_1 \circ \lambda = p_1$  defines canonically a differentiable transformation of  $\overset{r}{T}U$  which is over  $1_U$ .

Now, take  $G = \Gamma_n$ , the Lie pseudogroup of diffeomorphisms on  $\mathbf{R}^n$  (for definition of Lie pseudogroup see [4], p. 36).

THEOREM 2.1.  ${}^r\Gamma_n$  is a transitive Lie pseudogroup.

*Proof.* Let  $A, B \in \overset{r}{T}\mathbf{R}^n, A \neq B$ . We have to show there is  ${}^r f \in {}^r\Gamma_n$  in such a form that  ${}^r f(A) = B$ . It may be  $\overset{r}{H}_{\mathbf{R}^n}(A) = \overset{r}{H}_{\mathbf{R}^n}(B)$  or  $\overset{r}{H}_{\mathbf{R}^n}(A) \neq \overset{r}{H}_{\mathbf{R}^n}(B)$ ; suppose we are in the second case and put  $a = \overset{r}{H}_{\mathbf{R}^n}(A), b$

$= \overset{r}{\Pi}_{\mathbf{R}^n}(B)$ ; then, there exists  $f \in \Gamma_n$  such that  $f(a) = b$  and by using  $\overset{r}{T}f \in {}^r\Gamma_n$  we obtain  $\overset{r}{\Pi}_{\mathbf{R}^n}(\overset{r}{T}f)(A) = \overset{r}{\Pi}_{\mathbf{R}^n}(B)$ . Therefore we can restrain us to consider  $a = b$ .

Thus, let  $U \subset \mathbf{R}^n$  be an open set and  $a \in U$ ; then,  $A, B \in \overset{r}{T}U$  and put  $a' = \varphi^r(A), b' = \varphi^r(B)$ ,  $\varphi^r$  being the diffeomorphism of  $\overset{r}{T}U$  on an open set in  $\mathbf{R}^{n(r+1)}$ ; clearly, there is a diffeomorphism

$$\lambda: \varphi^r(\overset{r}{T}U) \rightarrow \varphi^r(\overset{r}{T}U)$$

in such a form that  $\lambda(a') = b'$  and satisfying  $p_1 \circ \lambda = p_1$ . The differentiable transformation  $\eta$  of  $\overset{r}{T}U$  on itself defined through  $\lambda$  is over  $1_U$  and, therefore,  $\eta \in {}^r\Gamma_n$ ; besides,  $\eta(A) = B$  and this shows  ${}^r\Gamma_n$  is transitive.

Now, let  $J_{\tilde{0}}^k({}^r\Gamma_n)$  be the space of  $k$ -jets at  $\tilde{0}$  of elements of  ${}^r\Gamma_n$ , with  $\tilde{0} = i_{\mathbf{R}^n}(0)$  and  $0$  being the origin of  $\mathbf{R}^n$ . Our purpose is to show that  $J_{\tilde{0}}^k({}^r\Gamma_n)$  is canonically a differentiable principal bundle over  $\overset{r}{T}\mathbf{R}^n$  with group  $({}^r\Gamma_n)_{\tilde{0}}^k$ , the Lie group of  $k$ -jets of elements of  ${}^r\Gamma_n$  which keep  $\tilde{0}$  fixed.

$({}^r\Gamma_n)_{\tilde{0}}^k$  acts freely on  $J_{\tilde{0}}^k({}^r\Gamma_n)$  on the right in the natural way: if  $j_{\tilde{0}}^k({}^r f) \in J_{\tilde{0}}^k({}^r\Gamma_n)$  and  $j_{\tilde{0}}^k({}^r g) \in J_{\tilde{0}}^k({}^r\Gamma_n)$ , then

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

is well-defined and if  ${}^r g \in S_p, {}^r f \in S_f$ , then  $({}^r g \circ {}^r f) \in S_{(p \circ f)}$  and, therefore  $j_{\tilde{0}}^k({}^r g \circ {}^r f) \in J_{\tilde{0}}^k({}^r\Gamma_n)$ . In order to obtain the local trivialization of  $J_{\tilde{0}}^k({}^r\Gamma_n)$ , consider the open covering of  $\overset{r}{T}\mathbf{R}^n$  given by  $\{\overset{r}{T}U\}, \{U\}$  being the open sets of  $\mathbf{R}^n$ ; then, if  $p: J_{\tilde{0}}^k({}^r\Gamma_n) \rightarrow \overset{r}{T}\mathbf{R}^n$  is the canonical projection, for every  $U \subset \mathbf{R}^n$  we define

$$\phi_{\overset{r}{T}U}: p^{-1}(\overset{r}{T}U) \rightarrow \overset{r}{T}U \times ({}^r\Gamma_n)_{\tilde{0}}^k$$

as follows: for every  $j_{\tilde{0}}^k({}^r f) \in p^{-1}(\overset{r}{T}U)$  with  $p(j_{\tilde{0}}^k({}^r f)) = \tilde{x}$ , let  ${}^r g_U \in {}^r\Gamma_n$  such that  ${}^r g_U(\tilde{0}) = \tilde{x}$ ; then

$$\phi_{\overset{r}{T}U}(j_{\tilde{0}}^k({}^r f)) = (\tilde{x}, j_{\tilde{0}}^k(({}^r g_U)^{-1} \circ {}^r f))$$

Q.E.D.

### § 3. $r$ -extension and $r$ -homotopy of foliations.

Let  $M$  be a differentiable manifold and  $G$  a pseudogroup of local

diffeomorphisms acting transitively on  $M$ ; consider the manifold  $\overset{r}{T}M$  and the tangent pseudogroup  ${}^rG$  of order  $r$ , for every  $r \in \{0, 1, 2, \dots\}$ . We shall suppose from now on that  ${}^rG$  is a transitive Lie pseudogroup (that is the case when  $M = \mathbf{R}^n$  and  $G = \Gamma_n$  as we have shown in theorem 2.1).

Let  $X$  be a differentiable manifold,  $\dim X \geq \dim M$ .

**DEFINITION 3.1.** A  $G$ -foliation on  $X$  is a maximal family  $F$  of submersions

$$f_U: U \rightarrow M$$

of open sets  $U$  in  $X$ ,  $\{U\}$  being an open covering of  $X$  and the family  $\{f_U\}$  satisfying the following condition: for every  $x \in U \cap V$  there exists an element  $g_{UV} \in G$  with  $f_U = g_{UV} \circ f_V$  in some vicinity of  $x$ .

Given a smooth map  $f: X' \rightarrow X$ ,  $f$  is transverse to  $F$  if the composed maps  $f_U \circ f$  are submersions; in this case, the maps  $f_U \circ f$  are the local projections of a  $G$ -foliation on  $X'$  called the inverse image  $f^{-1}F$  of  $F$  via  $f$ . With this concept,  $f$  is called a morphism from  $f^{-1}F$  to  $F$  and, thus, the  $G$ -foliations form a category denoted  $\mathcal{F}(G)$ .

Let  $\mathcal{F}({}^rG)$  be the category of  ${}^rG$ -foliations.

**THEOREM 3.2.** Let  $F$  be a  $G$ -foliation on  $X$ . There exists, canonically defined, a  ${}^rG$ -foliation  $\overset{r}{F}$  on  $\overset{r}{T}X$  in such a form that the correspondence  $F \rightarrow \overset{r}{F}$  defines a contravariant functor  $\mathcal{R}$  from  $\mathcal{F}(G)$  to  $\mathcal{F}({}^rG)$ .

*Proof.* Let  $\{U\}$  be the open covering of  $X$  and let  $\{f_U\}$  be the family of submersions which define the foliation  $F$ . The  ${}^rG$ -foliation  $\overset{r}{F}$  on  $\overset{r}{T}X$  is defined taking the open covering  $\{\overset{r}{T}U = (\overset{r}{T}\Pi_X)^{-1}(U)\}$  and the family of submersions  $\{\overset{r}{T}f_U\}$ ; since this family satisfies the compatibility condition, there exists a maximal family containing it and defining  $\overset{r}{F}$ . Now, let  $f: X' \rightarrow X$  be a differentiable map which is transverse to  $F$ . Then, it is clear that  $\overset{r}{T}f: \overset{r}{T}X' \rightarrow \overset{r}{T}X$  is transverse to  $\overset{r}{F}$  and it follows  $(f^{-1}\overset{r}{F}) = (\overset{r}{T}f)^{-1}\overset{r}{F}$ . The functoriality of the correspondence  $F \rightarrow \overset{r}{F}$  is shown by a direct computation.

Q.E.D.

DEFINITION 3.3. Let  $F$  be a  $G$ -foliation on  $X$ . The  $r$  $G$ -foliation  $\overset{r}{F}$  on  $\overset{r}{T}X$  defined in theorem 3.2 will be called *the  $r$ -extension of  $F$* .

*Remark.* The construction of Theorem 3.2 is true for every finite positive integer  $r$ , and, therefore, to each  $G$ -foliation  $F$  on  $X$ , a sequence  $\{\overset{0}{F}, \overset{1}{F}, \overset{2}{F}, \dots\}$ , with  $\overset{0}{F} = F$ , is associated. If  $\dim M = m$ , that is  $\text{codim } F = m$ , then  $\text{codim } \overset{r}{F} = m(r + 1)$ , for each  $r \geq 0$ .

Let  $F_0$  and  $F_1$  be two  $G$ -foliations on  $X$ . For each  $t \in \mathbf{R}$

$$i_t: X \rightarrow X \times \mathbf{R}$$

denotes the canonical injection  $x \rightarrow (x, t)$ .

DEFINITION 3.4. The  $G$ -foliations  $F_0$  and  $F_1$  are said *homotopic*,  $F_0 \sim F_1$ , if there exists a  $G$ -foliation  $F$  on  $X \times \mathbf{R}$  in such a way that  $i_0$  and  $i_1$  are transverse to  $F$  and  $i_0^{-1}F = F_0, i_1^{-1}F = F_1$ .

As it is well known, the homotopy of  $G$ -foliations is an equivalence relation. Denote  $\mathcal{H}_G(X)$  the set of homotopy class of  $G$ -foliations on  $X$ ; if  $f: X' \rightarrow X$  is a morphism of  $F$ ,  $G$ -foliation on  $X$ , to  $f^{-1}F$ ,  $G$ -foliation on  $X'$ , it is clear that  $f$  defines a map

$$\mathcal{H}(f): \mathcal{H}_G(X) \rightarrow \mathcal{H}_G(X')$$

and the following theorem is easily proved:

THEOREM 3.5.  $\mathcal{H}_G(\cdot)$  is a homotopy invariant contravariant functor.

Now, we return to our  $r$ -extensions.

THEOREM 3.6. Let  $F_0$  and  $F_1$  be two homotopic  $G$ -foliations on  $X$ . Then, for every  $r \geq 0$ , their  $r$ -extensions  $\overset{r}{F}_0$  and  $\overset{r}{F}_1$  are homotopic  $r$  $G$ -foliations on  $\overset{r}{T}X$ .

*Proof.* Let  $F$  be the  $G$ -foliation on  $X \times \mathbf{R}$  defining the homotopy between  $F_0$  and  $F_1$ . Consider

$$\overset{r}{T}X \times \mathbf{R} \xrightarrow{1_{\overset{r}{T}X} \times i_{\mathbf{R}}} \overset{r}{T}X \times \overset{r}{T}\mathbf{R} \xrightarrow{\simeq} \overset{r}{T}(X \times \mathbf{R}) \xrightarrow{\overset{r}{H}_{X \times \mathbf{R}}} X \times \mathbf{R}$$

and denote  $\lambda = \simeq \circ (1_{\overset{r}{T}X} \times i_{\mathbf{R}})$ ; then,  $\lambda^{-1}\overset{r}{F}$  is a  $r$  $G$ -foliation on  $\overset{r}{T}X \times \mathbf{R}$  which defines a homotopy between  $\overset{r}{F}_0$  and  $\overset{r}{F}_1$ ; this fact follows from the commutativity of the following diagram, for every  $t \in \mathbf{R}$ ,

$$\begin{array}{ccc}
& \overset{r}{T}X \times R & \\
& \nearrow i_t & \downarrow \lambda \\
\overset{r}{T}X & \xrightarrow{\overset{r}{T}i_t} & \overset{r}{T}(X \times R) \\
\overset{r}{H}_X \downarrow & & \downarrow \overset{r}{H}_{X \times R} \\
X & \xrightarrow{i_t} & X \times R
\end{array}$$

Q.E.D.

Observe that if  $F_0$  and  $F_1$  are not homotopic  $G$ -foliations on  $X$ , their  $r$ -extensions could be homotopic, but the converse is an open problem, the answer of which we think to be negative. That leads us to the following definition.

**DEFINITION 3.7.** Let  $r \geq 0$  be an integer. Two  $G$ -foliations  $F_0$  and  $F_1$  on  $X$  will be said  $r$ -homotopic,  $F_0 \underset{r}{\sim} F_1$ , if their  $r$ -extensions  $\overset{r}{F}_0$  and  $\overset{r}{F}_1$  are homotopic,  $\overset{r}{F}_0 \sim \overset{r}{F}_1$ .

**PROPOSITION 3.8.**  $\underset{r}{\sim}$  is an equivalence relation.

*Remark.* The 0-homotopy is the usual homotopy of  $G$ -foliations and if  $F_0$  and  $F_1$  are 0-homotopic then they are  $r$ -homotopic for every  $r > 0$ .

Denote, for each  $r \geq 0$ ,  $\mathcal{H}_G^r(X)$  the set of  $r$ -homotopy classes of  $G$ -foliations on  $X$ . Then, we have

**THEOREM 3.9.**  $\mathcal{H}_G^r(\cdot)$  is a homotopy invariant contravariant functor.

This theorem is a direct consequence of Theorems 3.5 and 3.6 and of the following Lemma.

**LEMMA 3.10.** Let  $f_0, f_1: X' \rightarrow X$  two differentiable (differentiably) homotopic maps. Then, for each  $r \geq 0$ ,  $\overset{r}{T}f_0, \overset{r}{T}f_1: \overset{r}{T}X' \rightarrow \overset{r}{T}X$  are (differentiably) homotopic.

*Proof.* Let  $g: X' \times R \rightarrow X$  be the differentiable map defining the homotopy between  $f_0$  and  $f_1$ . We define a differentiable map

$$\overset{r}{\tau}g: \overset{r}{T}X' \times R \rightarrow \overset{r}{T}X$$

by  $\overset{r}{\tau}g = \overset{r}{T}g \circ \simeq \circ (1_{\overset{r}{T}X'} \times i_R)$ , where  $\simeq: \overset{r}{T}X' \times \overset{r}{T}R \rightarrow \overset{r}{T}(X' \times R)$  is the can-



onical diffeomorphism;  $\tau g$  defines actually a homotopy between  $\tau f_0$  and  $\tau f_1$ , because for each  $t \in \mathbf{R}$  the following diagram is commutative:

$$\begin{array}{ccccc}
 & & \tau T X' \times \mathbf{R} & & \\
 & \nearrow i_t & \downarrow 1_{\tau X'} \times i_{\mathbf{R}} & \searrow \tau g & \\
 & & \tau T X' \times \tau T \mathbf{R} & & \\
 & & \downarrow \simeq & & \\
 \tau T X' & \xrightarrow{\tau T i_t} & \tau T(X' \times \mathbf{R}) & \xrightarrow{\tau T g} & \tau T X
 \end{array}$$

Q.E.D.

§ 4. Characteristic classes of  $G$ -foliations.

Recall briefly the construction of the Bott-Haefliger's characteristic homomorphism for  $G$ -foliations, following Haefliger ({3}).

Let  $G$  be a Lie pseudogroup acting transitively on a differentiable manifold  $M$ ; a vector field defined on an open set of  $M$  is called a  $G$ -vector field if the local one parameter group which it generates is in  $G$ .

Fix a point  $0 \in M$ ; the set of  $k$ -jets at  $0$  of  $G$ -vector fields is a vector space  $\underline{G}^k$  which is not a Lie algebra. Then, consider the inverse limit

$$\underline{G} = \varprojlim \underline{G}^k$$

which is a Lie algebra called "the Lie algebra of formal  $G$ -vector fields". Denote by  $A(\underline{G})$  the direct limit of the algebras  $A(\underline{G}^k)$  of multilinear alternate forms on  $\underline{G}^k$ ; the bracket on  $\underline{G}$  induces a differential on  $A(\underline{G})$ , and we write  $H^*(\underline{G})$  for the resulting cohomology group.

Denote  $J_0^k(G)$  the space of  $k$ -jets at  $0$  of the elements of  $G$ ; this is the total space of a fiber space on  $M$ ; besides, if  $G_0^k$  denotes the Lie group of elements of  $J_0^k(G)$  keeping  $0$  fixed,  $G_0^k$  acts on  $J_0^k(G)$  on the right and makes it a differentiable principal bundle. Besides,  $G$  acts on  $J_0^k(G)$  on the left as a pseudogroup of transformations. Denote  $J_0^\infty(G)$  the inverse limit of the  $J_0^k(G)$ ;  $J_0^\infty(G)$  is endowed with a differentiable structure as follows: a map of a differentiable manifold  $X$  on  $J_0^\infty(G)$  is differentiable if its projection on each  $J_0^k(G)$  is differentiable; in this way  $J_0^\infty(G)$  can be looked as a differentiable principal bundle over  $M$

with group  $G_0^\infty$ , the inverse limit of the  $G_0^k$ ; besides,  $G$  acts on  $J_0^\infty(G)$  on the left. We define the algebra  $A(J_0^\infty(G))$  of differential forms on  $J_0^\infty(G)$  as the direct limit of the algebras  $A(J_0^k(G))$  of differential forms on  $J_0^k(G)$ .

**THEOREM 4.1** ([3]).  *$A(\underline{G})$  is canonically isomorphic to the algebra of differential forms on  $J_0^\infty(G)$  which are invariant under the action of  $G$  and this isomorphism commutes with the differential operators.*

A compact subgroup  $K$  of  $G_0^\infty$ , playing the role of maximal compact subgroup, is defined being isomorphic to (up to conjugation) the inverse limit of the maximal compact subgroups  $K^s$  of  $G_0^s$ , for each positive integer  $s$ ; the complex  $A(\underline{G}, K)$  is the subcomplex of  $K$ -basic elements of  $A(\underline{G})$  and its cohomology algebra will be denoted  $H^*(\underline{G}, K)$ .

**THEOREM 4.2** ([3]). *Let  $F$  be a  $G$ -foliation on  $X$ . There is an algebra homomorphism*

$$\varphi(F) : H^*(\underline{G}, K) \rightarrow H^*(X)$$

*in such a form that if  $f : X' \rightarrow X$  is transverse to  $F$ , then*

$$f^* \circ \varphi(F) = \varphi(f^{-1}F)$$

**DEFINITION 4.3.**  $\text{Im } \varphi(F)$  is called *the set of characteristic classes of  $F$* .

**PROPOSITION 4.4.** *If  $F_0$  and  $F_1$  are homotopic  $G$ -foliations on  $X$ , then*

$$\text{Im } \varphi(F_0) = \text{Im } \varphi(F_1) .$$

This means that the characteristic classes of a  $G$ -foliation are invariants of its homotopy class; the following theorem gives a finer characterization.

**THEOREM 4.5.** *Let  $F_0$  and  $F_1$   $G$ -foliations on  $X$ . If there is some integer  $r \geq 0$  such that  $F_0$  and  $F_1$  are  $r$ -homotopic, then*

$$\text{Im } \varphi(F_0) = \text{Im } \varphi(F_1) .$$

This theorem follows from Proposition 4.4 and the following theorem.

**THEOREM 4.6.** *Let  $F$  be a  $G$ -foliation on  $X$  and let  $r \geq 0$  an integer; if  $\varphi(\overline{F})$  denotes the Bott-Haefliger's characteristic homomorphism, we have*

$$\text{Im } \varphi(F) = i_x^*(\text{Im } \varphi(\overset{r}{F}))$$

where  $i_x^*$  is the isomorphism induced in cohomology by  $i_x: X \rightarrow \overset{r}{T}X$ .

To show this theorem, we need a preparatory Lemma. For that, denote  $H^*(\overset{r}{\mathcal{G}}, \overset{r}{K})$  the cohomology of  $\overset{r}{K}$ -basic differential forms on  $\overset{r}{\mathcal{G}}$ , the Lie algebra of formal  $\overset{r}{G}$ -vector fields; we keep the notations above, only adding the index  $r$  in each case.

LEMMA 4.7. *Let  $r \geq 0$  be an arbitrary fixed integer. Let  $F$  be a  $G$ -foliation on  $X$  and let  $\overset{r}{F}$  be its  $r$ -extension. Then:*

a) *There exists a canonical homomorphism*

$$\sigma: H^*(\underline{\mathcal{G}}, K) \rightarrow H^*(\overset{r}{\mathcal{G}}, \overset{r}{K})$$

such that

$$\begin{array}{ccc} H^*(\overset{r}{\mathcal{G}}, \overset{r}{K}) & \xrightarrow{\varphi(\overset{r}{F})} & H^*(\overset{r}{TX}) \\ \sigma \uparrow & & \downarrow i_x^* \\ H^*(\underline{\mathcal{G}}, K) & \xrightarrow{\varphi(F)} & H^*(X) \end{array} \quad (4.1)$$

commutes.

b) *There exists a canonical homomorphism*

$$\tau: H^*(\overset{r}{\mathcal{G}}, \overset{r}{K}) \rightarrow H^*(\underline{\mathcal{G}}, K)$$

such that

$$\begin{array}{ccc} H^*(\overset{r}{\mathcal{G}}, \overset{r}{K}) & \xrightarrow{\varphi(\overset{r}{F})} & H^*(\overset{r}{TX}) \\ \tau \downarrow & & \uparrow (\overset{r}{i_x})^* \\ H^*(\underline{\mathcal{G}}, K) & \xrightarrow{\varphi(F)} & H^*(X) \end{array} \quad (4.2)$$

commutes.

c)  $\tau \circ \sigma = 1_{H^*(\underline{\mathcal{G}}, K)}$  and, hence,  $\tau$  is onto.

*Proof.* 1. Construction of  $\sigma$ .

Fix the point  $\tilde{0} \in \overset{r}{TM}$ ,  $\tilde{0} = i_M(0)$ . Now, consider the map, for each  $k \geq 0$ ,

$$\sigma_k: J_0^k(\overset{r}{G}) \rightarrow J_0^k(G)$$

defined as follows: let  $j_0^k(\tau f) \in J_0^k(\tau G)$  and let  $\tau f \in \tau G$  a representative of this jet; then, there is a unique  $f \in G$  such that  $\tau f$  is over  $f$ ; we define

$$\sigma_k(j_0^k(\tau f)) = j_0^k(f)$$

and  $\sigma_k$  is, clearly, a well-defined map. Actually,  $\sigma_k$  induces a homomorphism of Lie groups

$$\sigma_k: \tau G_0^k \rightarrow G_0^k$$

and, in fact, we get a homomorphism of differentiable principal bundles making commutative the following diagram

$$\begin{array}{ccc} J_0^k(\tau G) & \xrightarrow{\sigma_k} & J_0^k(G) \\ \downarrow & & \downarrow \\ \tau T M & \xrightarrow{\tilde{H}_M} & M \end{array}$$

Moreover, if for every  $\tau f \in \tau G$  with  $\tau f \in S_f, f \in G$ , we denote  $\lambda_{\tau f}$  (respect.  $\lambda_f$ ) the differentiable transformation of  $J_0^k(\tau G)$  (respect.  $J_0^k(G)$ ) defined by the action on the left of  $\tau f$  (respect.  $f$ ), a direct computation shows

$$\lambda_f \circ \sigma_k = \sigma_k \circ \lambda_{\tau f}$$

If  $\sigma_k$  denotes, still, the induced homomorphism between the algebras of differential forms

$$\sigma_k: A(J_0^k(G)) \rightarrow A(J_0^k(\tau G))$$

the differential forms invariant under the action of  $G$  are sent on the differential forms invariant under the action of  $\tau G$ . As a consequence, we have canonically a homomorphism

$$\sigma: A(J_0^\infty(G)) \rightarrow A(J_0^\infty(\tau G))$$

which induces a new one

$$\sigma: A(\underline{G}) \rightarrow A(\tau \underline{G})$$

Actually,  $\sigma$  induces a homomorphism

$$\sigma: A(\underline{G}, K) \rightarrow A(\tau \underline{G}, \tau K)$$

which induces a homomorphism in cohomology

$$\sigma: H^*(\underline{G}, K) \rightarrow H^*(\tau \underline{G}, \tau K)$$

In order to prove the commutativity of (4.1) it is sufficient to show the commutativity of

$$\begin{array}{ccc}
 A(J_0^k(rG)) & \xrightarrow{\quad r\eta \quad} & A(P^k(\overset{r}{F})|_{\overset{r}{T}U}) & \xrightarrow{\quad r p \quad} & A(\overset{r}{T}U) \\
 \sigma_k \uparrow & & & & \downarrow i_{\overset{r}{U}}^* \\
 A(J_0^k(G)) & \xrightarrow{\quad \eta \quad} & A(P^k(F)|_U) & \xrightarrow{\quad p \quad} & A(U)
 \end{array} \tag{4.3}$$

where  $U$  is a distinguished open set on  $X$ ,  $P^k(F)|_U$  (respect.  $P^k(\overset{r}{F})|_{\overset{r}{T}U}$ ) is the restriction to  $U$  (respect. to  $\overset{r}{T}U$ ) of the principal bundles of  $k$ -jets of the local projections of  $F$  (respect. of  $\overset{r}{F}$ );  $p$  (respect.  $r p$ ) is the homomorphism canonically induced by the local embedding  $j_U$  (respect.  $j_{\overset{r}{T}U}$ ) in  $P^k(F)|_U$  (respect.  $P^k(\overset{r}{F})|_{\overset{r}{T}U}$ ) and  $\eta$  (respect.  $r\eta$ ) is induced by the identification of  $J_0^k(G)$  (respect.  $J_0^k(rG)$ ) to  $P^k(F)|_U$  (respect.  $P^k(\overset{r}{F})|_{\overset{r}{T}U}$ ) via  $f_U$  (respect.  $\overset{r}{T}f_U$ ). This diagram, in the limit, and for the  $K$ -basic  $G$ -invariant differential forms, induces (4.1).

The embedding  $j_U: U \rightarrow P^k(F)|_U$  is defined as follows: if  $f_U: U \rightarrow M$  is the local submersion, for each point  $x \in U$ ,  $j_U(x) = j_0^k(g^{-1}f_U)$ , where  $g \in G$  verifies  $g(0) = f_U(x)$ , that is,  $j_U$  is defined through the local trivialization of  $P^k(F)$ ;  $j_{\overset{r}{T}U}$  is defined in the same way.

Then, if  $\omega \in A(J_0^k(G))$ , we have

$$p(\eta(\omega))|_x = \eta(\omega)|_{j_0^k(g^{-1}f_U)} = \omega|_{j_0^k(g)}$$

and, if  $\tilde{x} = i_U(x)$

$$\begin{aligned}
 i_U^*(r p(r\eta(\sigma_k(\omega))))|_{\tilde{x}} &= r p(r\eta(\sigma_k(\omega)))|_{\tilde{x}} \\
 &= r\eta(\sigma_k(\omega))|_{j_0^k((\overset{r}{T}g)^{-1}\overset{r}{T}f_U)} = \sigma_k(\omega)|_{j_0^k(\overset{r}{T}g)} = \omega|_{j_0^k(g)}
 \end{aligned}$$

Hence, (4.3) commutes.

## 2. Construction of $\tau$ .

For each  $k \geq 0$ , we define a differentiable map

$$\tau_k: J_0^k(G) \rightarrow J_0^{k-r}(rG)$$

by  $\tau_k(j_0^k(f)) = j_0^{k-r}(\overset{r}{T}f)$  for  $f \in G$ , if  $k > r$ , and  $\tau_k(j_0^k(f)) = j_0^r(\overset{r}{T}f)$  if  $k \leq r$ . It is clear that  $\tau_k$  is a well-defined differentiable map and it induces a homomorphism

$$\tau_k: A(J_0^{k-r}(rG)) \rightarrow A(J_0^k(G))$$

and, in the limit, we have the homomorphism

$$\tau : A(J_0^\infty({}^rG)) \rightarrow A(J_0^\infty(G)) .$$

As above,  $\tau$  sends the differential forms invariant under the action of  ${}^rG$  on differential forms invariant under the action of  $G$ , because

$$\lambda_{\tilde{r}f} \circ \tau_k = \tau_k \circ \lambda_f$$

for every  $k \geq 0$ . Hence,  $\tau$  defines a homomorphism

$$\tau : A({}^r\underline{G}) \rightarrow A(\underline{G}) .$$

Obviously, for each  $k \geq 0$ ,  $\tau_k$  defines a homomorphism of differentiable principal bundles, making commutative the following diagram

$$\begin{array}{ccc} J_0^k(G) & \xrightarrow{\tau_k} & J_0^{k-r}({}^rG) \\ \downarrow & & \downarrow \\ M & \xrightarrow{i_M} & \tilde{T}M \end{array}$$

and, in fact,  $\tau$  induces a homomorphism in cohomology

$$\tau : H^*({}^r\underline{G}, {}^rK) \rightarrow H^*(\underline{G}, K) .$$

The commutativity of (4.2) follows from the commutativity of

$$\begin{array}{ccccc} A(J_0^{k-r}({}^rG)) & \xrightarrow{{}^r\eta} & A(P^{k-r}(\tilde{F})|_{\tilde{T}U}) & \xrightarrow{{}^r p} & A(\tilde{T}U) \\ \tau_k \downarrow & & & & \uparrow (\tilde{T}U)^* \\ A(J_0^k(G)) & \xrightarrow{\eta} & A(P^k(F)|_U) & \xrightarrow{p} & A(U) \end{array} \quad (4.4)$$

because if  $\omega \in A(J_0^{k-r}({}^rG))$  and  $\tilde{x} \in \tilde{T}U$  with  $\tilde{T}U(\tilde{x}) = x$ , we have

$${}^r p({}^r\eta(\omega))|_{\tilde{x}} = {}^r\eta(\omega)|_{j_0^{k-r}({}^r\tilde{f}_U)} = \omega|_{j_0^{k-r}({}^r\tilde{g})}$$

and

$$\begin{aligned} (\tilde{T}U)^*(p(\eta(\tau_k(\omega))))|_{\tilde{x}} &= p(\eta(\tau_k(\omega)))|_x \\ &= \eta(\tau_k(\omega))|_{j_0^k(\tilde{g})} = \tau_k(\omega)|_{j_0^k(\tilde{g})} = \omega|_{j_0^{k-r}(\tilde{g})} \end{aligned}$$

but  ${}^r g \in S_{\tilde{g}}$  and, by definition of  $j_{\tilde{f}_U}$  it is  ${}^r g = \tilde{T}g$  and we have the commutativity of (4.4).

3.  $\tau \circ \sigma = 1_{H^*(\underline{G}, K)}$

For that, it is sufficient to show that

$$\begin{array}{ccccc}
 A(J_0^k(G)) & \xrightarrow{\sigma_k} & A(J_0^k(rG)) & \xrightarrow{\tau_{k+r}} & A(J_0^{k+r}(G)) \\
 & & \underbrace{\hspace{10em}}_{\tau_{k+r} \circ \sigma_k = \mu_k} & & \uparrow
 \end{array}$$

induces the identity in the limit. Then, consider, for each  $k > 0$ ,

$$\begin{array}{ccc}
 A(J_0^k(G)) & \xrightarrow{\mu_k} & A(J_0^{k+r}(G)) \\
 \searrow 1 & & \nearrow (p_k^{k+r})^* \\
 & & A(J_0^k(G))
 \end{array} \tag{4.5}$$

where  $1 = 1_{A(J_0^k(G))}$  and

$$p_k^{k+r} : J_0^{k+r}(G) \rightarrow J_0^k(G)$$

is the canonical projection. But (4.5) commutes because the following diagram

$$\begin{array}{ccccc}
 J_0^{k+r}(G) & \xrightarrow{\tau_{k+r}} & J_0^k(rG) & \xrightarrow{\sigma_k} & J_0^k(G) \\
 \searrow p_k^{k+r} & & & & \swarrow 1 \\
 & & & & J_0^k(G)
 \end{array}$$

commutes trivially.

The assertion, now, follows from the commutativity of (4.5).

*Proof of Theorem 4.6.* (4.1) implies

$$i_X^*(\text{Im } \varphi(\overset{r}{F})) \supseteq \text{Im } \varphi(F)$$

and (4.2) implies

$$(\overset{r}{\Pi}_X)^*(\text{Im } \varphi(F)) \supseteq \text{Im } \varphi(\overset{r}{F})$$

because  $\tau$  is onto. Then, as  $i_X^* \circ (\overset{r}{\Pi}_X)^* = 1_{H^*(X)}$ , we obtain

$$\text{Im } \varphi(F) = i_X^*(\text{Im } \varphi(\overset{r}{F})) .$$

Q.E.D.

Finally, combining the Bott-Haefliger's result (theorem 4.2), their definition of characteristic class of a  $G$ -foliation and our results, we can assert:

**THEOREM 4.8.** *Let  $\mathcal{F}(G)$  the category of  $G$ -foliations; there exists*

an infinite sequence  $\{\varphi^0, \varphi^1, \dots, \varphi^r, \dots\}$  of characteristic classes of  $G$ -foliations, that is, natural transformations

$$\varphi^r: \mathcal{F}(G) \rightarrow H^*(\ ; \mathbf{R})$$

satisfying

$$\varphi^r(f^{-1}F) = f^* \circ \varphi^r(F)$$

and  $\varphi^0$  being the Bott-Haefliger's characteristic class.

*Proof.* Define, for a  $G$ -foliation  $F$ ,  $\varphi^r(F) = \varphi^r(\bar{F})$ , and apply the above theorem.

Q.E.D.

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