On codimension one foliations defined by closed one forms with singularities

By

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Dedicated to Professor A. Komatu on his 70th birthday

(Received Feb. 24, 1978)

§ 0. Introduction

Let M be a closed manifold, ω a closed one form of class C^1 on M with singularities $\Sigma = \{x | \omega_x = 0\}$ and \mathscr{F} a codimension one foliation on $M - \Sigma$ defined by $\omega = 0$. Let Per (ω) be the set of periods of ω i.e. Per (ω) = $\{\int_c \omega | c: \text{closed curve in } M\}$. This is a Z-module and we define rank ω by the rank of Per (ω). If $\Sigma = \phi$ the properties of \mathscr{F} are well known (see [2], [4], [5], [6]) in particular all leaves of \mathscr{F} are compact or everywhere dense according to rank $\omega = 1$ or ≥ 2 . The purpose of this note is to generalize this property to the case of $\Sigma \neq \phi$.

To state the theorem we make some definitions. A leaf L of \mathscr{F} is called *singular* if there exists $p \in \Sigma$ such that, for any neighborhood U of p and a function f on U such that $\omega | U = df$, we have $L \cap U \cap f^{-1}(f(p)) \neq \phi$. A leaf L is called *compact* if $L \cup \Sigma$ is compact. We say that ω has generalized isolated singularities if there exist a neighborhood U of Σ and a function g on U such that $\omega | U = dg$ and the set of singular values of g is isolated. In this case we suppose, by choosing U and g suitably, that Σ is contained in $g^{-1}(0)$.

Our result is as follows.

Theorem 1. If M is closed and ω has generalized isolated singularities then any non-compact leaf of \mathcal{F} is locally dense and if \mathcal{F} has a locally dense leaf then rank $\omega \geq 2$.

If M is an orientable closed surface, let Ω be a volume form on M. It is easy to see that the correspondence $X \leftrightarrow i_X \Omega$, where i_X is the inner product, between vector fields and one forms on M is one to one and X preserves the volume form Ω if and only if $i_X \Omega$ is closed. Moreover the orbits of X are the leaves of the foliation defined by $i_X \Omega = 0$. So as a corollary of Theorem 1 we have the following (well known for the case of non-degenerate singularities) result. **Theorem 2.** Let X be a volume preserving vector field on a closed orientable two manifold and suppose that $i_x \Omega$ has generalized isolated singularities. Then any non-trivial orbit of X is periodic or a separatrix joining singular points or locally dense.

For the proof of Theorem 1 we take a vector field X on $M-\Sigma$ satisfying $\omega(X) \equiv 1$ and consider the local one parameter transformation $\varphi(x, t)$ generated by X. Then $\varphi(, t)$ preserves the foliation \mathcal{F} locally, but X is not complete and we see that, for any non-compact leaf L, \bar{L} contains a non-compact singular leaf (Propositions 1.8. and 1.10.). So for the proof of Theorem 1. it is sufficient to show that a non-compact singular leaf is locally dense. This is done in § 2.

If we assume that $\pi_1(M)$ is abelian, then the proof of Theorem 1 becomes very simple and a more accurate description of \mathscr{F} is possible. This will be done in a subsequent paper [3] under more general situations.

§1. Preliminaries

In this section we assume M is closed and ω has generalized isolated singularities.

Definition 1.1. A compact codimension zero submanifold D of M is called a *regular neighborhood* of Σ if D satisfies the following conditions.

- (i) $U \supset D \supset \text{Int } D \supset \Sigma$.
- (ii) ∂D is transverse to $g^{-1}(0)$.
- (iii) For a connected component A of $D \cap g^{-1}(0)$ we have $\overline{A} \cap \Sigma \neq \phi$.

It is easy to see that for any neighborhood U of Σ there exists a regular neighborhood contained in U. In the sequel we fix a regular neighborhood D.

Definition 1.2. We call $D(\varepsilon) = D \cap g^{-1}([-\varepsilon, \varepsilon])$ a regular ε -neighborhood of Σ if \mathscr{F} is transverse to $\partial D \cap g^{-1}(-\varepsilon', \varepsilon')$ for some $\varepsilon' > \varepsilon$. We call each connected component of $W(\varepsilon) = \partial D \cap g^{-1}([-\varepsilon, \varepsilon])$ an ε -wall of $D(\varepsilon)$ and we define $W^+(\varepsilon) = \partial D \cap g^{-1}([-\varepsilon, 0])$ and $W(0) = \partial D \cap g^{-1}(0)$. $D^{\pm}(\varepsilon)$ are defined similarly.

For sufficiently small ε , $D(\varepsilon)$ is a regular ε -neighborhood of Σ , and if $D(\varepsilon)$ is regular then for $\varepsilon' < \varepsilon D(\varepsilon')$ is also regular. There is a one to one correspondence between connected components of $D(\varepsilon)$ and $D(\varepsilon')$.

Definition 1.3. A connected component $D_i(\varepsilon)$ of ε -regular neighborhood of $D(\varepsilon)$ is called an ε -cell. We say $D_i(\varepsilon)$ a separating cell if $D_i(\varepsilon) \cap W(\varepsilon)$ is disconnected. A leaf L of \mathscr{F} is called a D-separatrice if $g^{-1}(0) \cap L \cap D_i(\varepsilon) \Rightarrow \phi$ for some separating cell $D_i(\varepsilon)$. We denote \mathscr{S}_D the set of D-separatrices and $S_D = \{x \in M | L_x \in \mathscr{S}_D\}$ where L_x is the leaf containing x. We define $SD(\varepsilon) = \bigcup D_i(\varepsilon)$ where the union is taken for all separating cells. $SD^{\pm}(\varepsilon)$ are defined similarly.

Clearly \mathscr{S}_{D} is a finite set and this fact plays a crucial role in the proof of Theorem 1.

Definition 1.4. A vector field X of class C^1 on $M-\Sigma$ is called $D(\varepsilon)$ -regular if $\omega(X) \equiv 1$ on $M-\Sigma$ and X is tangent to $W(\varepsilon)$. Let $D_X \subset (M-\Sigma) \times R$ be the domain of maximal solutions $\varphi(x, t)$ of X under the initial conditions $\varphi(x, 0) = x$. Define $a^+(x) = \sup \{t \mid (x, t) \in D_X\}, a^-(x) = \sup \{t \mid (x, -t) \in D_X\}$ and for a subset A of $M-\Sigma$, $a^+(A) = \inf \{a^+(x) \mid x \in A\}, a^-(A) = \inf \{a^-(x) \mid x \in A\}$. For $x, y \in L$ we define $c^+(x, y) = \sup \{t \mid L_{\varphi(x,t')} = L_{\varphi(y,t')}$ for $0 \leq t' < t\}$. $c^-(x, y)$ is defined similarly.

Any vector field X on A, where A is a compact set of $M - D(\varepsilon)$, satisfying $\omega(X) \equiv 1$ on A can be extended to a $D(\varepsilon)$ -regular vector field. The following lemmas are easy to prove.

Lemma 1.1. Let L be a non-compact leaf of \mathcal{F} then there exists a segment C transverse to \mathcal{F} such that C is contained in M - D and $L \cap C$ is an infinite set.

Lemma 1.2. We have the following properties.

- (i) For $x, y \in L, 0 < c^+(x, y) = c^+(y, x) \le \min(a^+(x), a^+(y))$.
- (ii) For $x, y, z \in L$, $c^+(x, y) \ge \min(c^+(x, z), c^+(z, y))$.
- (iii) For $x, y \in L$ and $a < a^+(x, y)$, set $x' = \varphi(x, a)$ and $y' = \varphi(y, a)$ then $c^+(x, y) = a + c^+(x', y')$.
- (iv) For any curve l in L from x to y we have $a^+(l) \le c^+(x, y)$.
- (v) If A is a subset of M-Int $D^{-}(\varepsilon)$ then $a^{+}(A) \ge \varepsilon$.

Definition 1.5. For a curve $l: [a, b] \rightarrow L$, a sequence $a < t_1 < t_2 < \cdots < t_{2n} < b$ is called the $D^-(\varepsilon)$ -partition (or $SD^-(\varepsilon)$ -partition) if l is transverse to $W(\varepsilon)$ and if $\bigcup_{i=1}^{n} (t_{2i-1}, t_{2i}) = l^{-1}$ (Int $D^-(\varepsilon)$) (or $= l^{-1}$ (Int $SD^-(\varepsilon) = l^{-1}$ (Int $D^-(\varepsilon)$) respectively).

Lemma 1.3. For $x, y \in L \cap (M - \operatorname{Int} D^{-}(\varepsilon))$, there exists a curve $l: [a, b] \to L$ from x to y which has the $SD^{-}(\varepsilon)$ -partition. If l has the $SD^{-}(\varepsilon)$ -partition then $a^{+}(l) = \min \{-g(l(t_i)) | i = 1, 2, \dots, 2n\}$ if n > 0 and $a^{+}(l) \ge \varepsilon$ if n = 0. Moreover let $j = \min \{i| -g(l(t_i)) = a^{+}(l)\}$ and $j' = \max \{i| -g(l(t_i)) = a^{+}(l)\}$ then $a^{+}(l|[a, t_j]) > a^{+}(l)$ and $a^{+}(l|[t_{j'}, b]) > a^{+}(l)$.

Proof. Let *l* be a curve in *L* from *x* to *y*, then by the transversality theorem of Pontrjagin-Thom, we can suppose that *l* is transverse to $W(\varepsilon)$ so *l* has the $D^{-}(\varepsilon)$ -partition. If $l([t_{2i-1}, t_{2i}])$ is contained in a non-separating cell $D_i(\varepsilon)$ then we can join $l(t_{2i-1})$ and $l(t_{2i})$ by a curve in $D_i(\varepsilon) \cap W^{-}(\varepsilon) \cap L$. So we have a curve *l'* in $L \cap (M - (\operatorname{Int} D(\varepsilon) - \operatorname{Int} SD^{-}(\varepsilon)))$ and *l'* has the $SD^{-}(\varepsilon)$ -partition. The other statements are trivial.

Proposition 1.4. If $\varphi(x, [0, a]) \cap S_D = \phi$ then for any $y \in L_x$ such that $a^+(y) \ge a$, we have $c^+(x, y) \ge a$.

Proof. It is sufficient to prove for the case of $0 < a < \varepsilon$. If $x, y \in \text{Int } D(\varepsilon)$, choose a curve l in L_x from x to y with the $SD^-(\varepsilon)$ -partition $0 < t_1 < \cdots < t_{2n} < 1$. Then we have $a^+(l) \ge a$. In fact if $a^+(l) < a$ then take j as in Lemma 1.3. Then $\varphi(l(t_j), a^+(l)) \in S_D$ and $\varphi(x, a^+(l)) \in S_D$, this is a contradiction. If $x \in \text{Int } D(\varepsilon)$ then

we can take $x' \in \text{Int } D(\varepsilon)$ such that $c^+(x, x') \ge a$ and $\varphi(x', [0, a]) \cap S_D = \phi$. So the problem is reduced to the above case.

Definition 1.6. For a subset A of $M - \Sigma$, the saturation of A is defined by $Q(A) = \{x | L_x \cap A \neq \phi\}$.

Lemma 1.5. Let L be a non-compact leaf then for any $\varepsilon > 0$ there exist $x \in L$ and a closed curve C transverse to \mathscr{F} passing through x such that $Q(C) \subset Q(\varphi(x, [0, \varepsilon]))$. Moreover C can be choosen in $M - D(\varepsilon')$ for sufficiently small $\varepsilon' > 0$.

Proof. Choose a segment C as in Lemma 1.1, then there exists $x \in C$ and ε' such that $0 < \varepsilon' < \varepsilon$ and $x, \varphi(x, \varepsilon') \in L$. For $\varepsilon'' < \min(c^{-}(x, \varphi(x, \varepsilon')), \varepsilon')$ we have $Q(\varphi(x, [0, \varepsilon'])) = Q(\varphi(x, [-\varepsilon'', \varepsilon']))$ and there exists a curve l in $L_{\varphi(x, -\varepsilon'')}$ from $\varphi(x, -\varepsilon'')$ to $\varphi(x, \varepsilon' - \varepsilon'')$. Then by modification of $\varphi(x, [-\varepsilon'', \varepsilon' - \varepsilon'']) * l$ we obtain a closed transversal curve C' such that C' $\ni x$ and $Q(C) = Q(\varphi(x, [-\varepsilon'', \varepsilon' - \varepsilon''])) \subset$ $Q(\varphi(x, [0, \varepsilon]))$. If we choose ε'' so that $\varphi(x, -\varepsilon'') \notin S_D$ and l has the $SD(\varepsilon)$ -partition $0 < t_1 < \cdots < t_{2n} < 1$ then min { $||g(l(t_i))|| i = 1, 2, \cdots, 2n$ } $\equiv 0$. So for sufficiently small ε_0 , l is a curve in $M - D(\varepsilon_0)$ and C' can be taken in $M - D(\varepsilon_0)$.

Proposition 1.6. Let C be a closed curve in $M - D(\varepsilon)$ transverse to \mathcal{F} , if $C \cap S_D = \phi$ then $Q(C) = M - \Sigma$.

Proof. We can assume that C is an orbit of a $D(\varepsilon)$ -regular vector field. If $Q(C) \neq M - \Sigma$ then there exist $x \in Q(C)$ and t > 0 such that $\varphi(x, t) \notin Q(C)$. Choose $y \in L_x \cap C$ then $\varphi(y, (-\infty, \infty)) \cap S_D = \phi$. By Proposition 1.4. we have $c^+(x, y) > t$. This contradicts to $\varphi(x, t) \notin Q(C)$.

Theorem 1.7. If $\mathscr{G}_D = \phi$ (for example if g is a Morse function without critical points of index 1 and dim M-1) then if rank $\omega \ge 2$ all leaves are dense in $M-\Sigma$ and if rank $\omega \le 1$ all leaves are compact.

Proof. If there exists a non-compact leaf L then by Lemma 1.5. there exists a closed transverse curve C in $M - D(\varepsilon)$ and, since $Q(C) = M - \Sigma$, we see that $C \cap L$ is an infinite set. By Proposition 1.4. the holonomy pseudogroup acting on C is really a group of rotations of C. Since this group has an infinite orbit $L \cap C$, all orbits are dense in C and all leaves of \mathscr{F} are dense in $M - \Sigma$. Since rank ω is finite this group contains a rotation of irrational angle so rank $\omega \ge 2$. If all leaves of \mathscr{F} are compact then there are two possibilities. If there is a closed transversal curve C then the holonomy pseudogroup actiong on C contains only rational rotations. So there exists a closed transversal curve C' which intersects with any leaf at exactly one point. So there is a map $\pi: M - \Sigma \rightarrow C', \pi(x) = L_x \cap C'$ this map can be extended to $\pi': M \rightarrow C'$ and it is easy to see that $\omega = \pi^* dt$ where t is a parameter of C' such that $\omega\left(\frac{\partial}{\partial t}\right) = 1$. So rank $\omega = 1$. If there is no closed transverse curve, choose a leaf L and put $T(L) = \{\varphi(x, t) | x \in L, (x, t) \in D_x\}$. Then by Proposition 1.4. T(L) is a

connected component of $M - \Sigma$ and we can construct a map $f: M - \Sigma \rightarrow \mathbb{R}$ such that $\omega = df$. So rank $\omega = 0$.

Proposition 1.8. The set of non-compact leaves of \mathcal{F} is open in $M-\Sigma$ and its boundary consists of compact separatrices.

This proposition can be proved by the same method as Theorem 3.4. of Haefliger [1]. But in this case this follows from the following lemma and the finiteness of \mathscr{S}_{D} .

Lemma 1.9. Let L be a non-singular compact leaf of \mathscr{F} and $x \in L$. Set $t_0 = \sup \{t | L_{\varphi(x,t')} \text{ is a non-singular compact leaf for } 0 \le t' < t\}$. Then $L_{\varphi(x,t_0)}$ is a compact D-separatrice.

Proof. It is clear that $L' = L_{\varphi(x,t_0)}$ is a *D*-separatrice. If it is non-compact, then by Lemma 1.1. there exist $y \in L'$ and $\varepsilon < t_0$ such that $\varphi(y, -\varepsilon) \in L'$. But by Proposition 1.4. $c^-(\varphi(x, t_0), y) > t_0$, so $L' = L_{\varphi(x, t_0 - \varepsilon)}$ is compact. This is a contradiction.

Proposition 1.10. Suppose $\mathscr{S}_D \neq \phi$. Let L_x be a non-compact leaf then for any $\varepsilon > 0$ there exist $0 < \varepsilon', \varepsilon'' < \varepsilon$ such that $\varphi(x, \varepsilon'), \varphi(x, -\varepsilon'') \in S_D$.

Proof. Otherwise we have $\varphi(x, (0, \varepsilon)) \cap S_D = \phi$. Choose $x' = \varphi(x, \varepsilon_0)$ for sufficiently small ε_0 . Then by Proposition 1.8. $L_{x'}$ is non-compact and $\varphi(x', [0, \varepsilon - \varepsilon_0]) \cap \mathscr{S}_D = \phi$. By Lemma 1.5. there exist $y \in L_{x'}$ and a closed transversal curve C such that $Q(C) \subset Q(\varphi(y, [0, \varepsilon - \varepsilon_0]))$. But by Proposition 1.4. $c^+(x', y) \ge \varepsilon - \varepsilon_0$. So we have $Q(\varphi(y, [0, \varepsilon - \varepsilon_0])) \cap S_D = \phi$ and $Q(C) \cap S_D = \phi$. Then by Proposition 1.6, we have $Q(C) = M - \Sigma$, this contradicts to $\mathscr{S}_D \neq \phi$.

§ 2. Proof of Theorem 1

By Proposition 1.8. the set of noncompact leaves is open in $M-\Sigma$. Let Ω be a connected component of the open set. We show that any leaf L in Ω is dense in Ω . If $\mathscr{S}_D \neq \phi$ then the theorem is reduced to Theorem 1.7. If $\mathscr{S}_D \neq \phi$ then by Proposition 1.10. and the finiteness of separating cells, we see that, for any leaf L in Ω , \overline{L} contains a non-compact separatrice. So it is sufficient to show that any noncompact separatrice in Ω is dense in Ω . We use the following notations.

 $\begin{aligned} \mathscr{S}_{A} &= \{L \mid L \in \mathscr{S}_{D} \text{ is dense in } \Omega\}, \ S_{A} &= \{x \mid L_{x} \in \mathscr{S}_{A}\} \\ \mathscr{S}_{B} &= \{L \mid L \in \mathscr{S}_{D} \text{ is contained in } \Omega \text{ and non-compact but not dense in } \Omega\} \\ \mathscr{S}_{c} &= \{L \mid L \in \mathscr{S}_{D} \text{ is contained in } \overline{\Omega} \text{ and is compact}\} \\ D_{A}(\varepsilon) &= \{D_{i}(\varepsilon) \mid L \cap g^{-1}(0) \cap D_{i}(\varepsilon) \neq \phi \text{ for some } L \in \mathscr{S}_{A} \text{ and } D_{i}(\varepsilon) \subset SD(\varepsilon)\} \\ W_{A}(\varepsilon) &= \{W_{i}(\varepsilon) \mid W_{i}(0) \subset L \in \mathscr{S}_{A}\} \end{aligned}$

 $S_*, D_*(\varepsilon), D_*^{\pm}(\varepsilon), W_*(\varepsilon), W_*^{\pm}(\varepsilon), W_*(0) (*=A, B \text{ or } C)$ are defined similarly. Our purpose is to show that $\mathscr{S}_B = \phi$.

Proposition 2.1. $\mathscr{S}_{A} \neq \phi$ and a leaf of \mathscr{S}_{B} are not locally dense.

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Proof. By Proposition 1.10. $S_D \cap \Omega$ is dense in Ω . Since \mathscr{S}_D is finite, there exist $L_1, \dots, L_k \in \mathscr{S}_D$ such that L_i is dense in an open set $\Omega_i \subset \Omega$. But if $\Omega_i \cap \Omega_j \neq \phi$ then L_i is dense in $\Omega_i \cup \Omega_j$. Since Ω is connected, each L_i is dense in Ω .

The next lemma follows easily from the finiteness of \mathscr{S}_{B} and \mathscr{S}_{C} .

Lemma 2.2. There exists $\varepsilon_0 > 0$ such that $W_A(\varepsilon_0) \cap (S_B \cup S_C) = \phi$ and $W_B(\varepsilon_0) \cap S_C = \phi$.

Lemma 2.3. For any $x \in W_B(0)$ and $\varepsilon > 0$, there exists $0 < \varepsilon', \varepsilon'' < \varepsilon$, such that $\varphi(x, -\varepsilon') \in S_B$ and $\varphi(x, \varepsilon'') \in S_B$.

Proof. By Lemma 1.1. there exist $y \in L_x$ and $\varepsilon' < \min(\varepsilon_0, \varepsilon)$ such that $\varphi(y, \varepsilon') \in L_x$. Choose a curve l in L_x from x to y with the $SD^-(\varepsilon'')$ -partition $0 < t_1 < \cdots < t_{2n} < 1$ where $\varepsilon' < \varepsilon'' < \min(\varepsilon_0, \varepsilon)$. If n=0 then $\varphi(x, \varepsilon') \in L_{\varphi(y, \varepsilon')} = L_x \in \mathscr{S}_B$. If n>0, put $\varepsilon_1 = -g(l(t_1))$ then $0 < \varepsilon_1 < \min(\varepsilon_0, \varepsilon)$ and $\varphi(x, \varepsilon_1) \in L = L_{(l(t_1), \varepsilon_1)}$. Clearly $L \in \mathscr{S}_D$, if $L \in \mathscr{S}_A$ then $l(t_1) \in W_A(\varepsilon_0) \cap S_B$, this contradicts to Lemma 2.2. If $L \in \mathscr{S}_C$ then $\varphi(x, \varepsilon_1) \in W_B(\varepsilon_0) \cap S_C$ and this is also a contradiction. So $L \in \mathscr{S}_B$. Thus we proved the existence of $0 < \varepsilon'' < \varepsilon$ such that $\varphi(x, \varepsilon'') \in S_B$. $\varphi(x, -\varepsilon') \in S_B$ is similar.

Definition 2.1. We say two leaves L_0 and L_1 of \mathscr{F} are negatively related if for any $x \in L_0$ and $y \in L_1$ there exists $\varepsilon = \varepsilon(x, y) > 0$ such that $L_{\varphi(x, -t)} = L_{\varphi(y, -t)}$ for any $0 < t < \varepsilon$. Clearly this is an equivalence relation.

Lemma 2.4. If $L_0 \in \mathcal{S}_A$ and $L_1 \in \mathcal{S}_B$ then L_0 and L_1 are not negatively related.

Proof. Otherwise take $x \in L_0 \cap W_A(0)$ and $y \in L_1 \cap W_B(0)$. By Lemma 2.2. $\varphi(x, -t) \notin S_B$ for $0 < t < \varepsilon_0$ but by Lemma 2.3. there exists $0 < \varepsilon' < \min(\varepsilon_0, \varepsilon(x, y))$ such that $\varphi(y, -\varepsilon') \in S_B$. This contradicts to $L_{\varphi(x, -\varepsilon')} = L_{\varphi(y, -\varepsilon')}$.

Proposition 2.5. $\mathscr{S}_{B} = \phi$.

Proof. Suppose that $\mathscr{S}_B \rightleftharpoons \phi$ and take $x \in W_A(0)$ and $y \in L_x \cap W_B^-(\varepsilon_0)$. Choose a curve l in L_x from x to y with the $SD^-(\varepsilon_0)$ -partion $0 < t_1 < \cdots < t_{2n} < t_{2n+1} = 1$. If n=0 then $\varphi(x, -g(y)) \in W_A(\varepsilon_0) \cap S_B$, this contradicts to Lemma 2.2. So n > 0. Put $\varepsilon_i = -g(l(t_i)), L_i = L_{\varphi(l(t_i), \varepsilon_i)} \in \mathscr{S}_D$ then $\varepsilon_{2i-1} = \varepsilon_{2i}$ and L_{2i-1} is negatively related to L_{2i} . Consider $k = \max\{i \mid l(t_i) \in W_A(\varepsilon_0)\}$. If k is even then, by considering $l \mid [t_k, t_{k+1}]$, we have $\varphi(l(t_k), \varepsilon_{k+1}) \in W_A(\varepsilon_0) \cap (S_B \cup S_C)$. This contradicts to Lemma 2.2. If k is odd then $\varepsilon_k = \varepsilon_{k+1}$ and L_k is negatively related to L_{k+1} . So by Lemma 2.4. $L_{k+1} \in \mathscr{S}_C$ and by Lemma 2.2. k < 2n-2. We consider the curve $l \mid [t_{k+1}, 1]$ with the $SD^-(\varepsilon_0)$ -partition and put $\varepsilon = a^+(l \mid [t_{k+1}, 1])$. If $\varepsilon < \varepsilon_k$ then $\varphi(l(t_k), \varepsilon) \in W_A(\varepsilon_0) \cap (S_B \cup S_C)$, this is a contradiction. If $\varepsilon > \varepsilon_k$ then $\varphi(l(1), \varepsilon_k) \in W_B(\varepsilon_0) \cap S_C$, this is a contradiction. If $\varepsilon =$ ε_k , put $j = \max\{i \mid \varepsilon_i = \varepsilon, i > k+1\}$ then $L_k \in \mathscr{S}_A$ is negatively related to L_j . By Lemma 2.4. we have $L_j \in \mathscr{S}_C$ and, by considering $l \mid [t_j, 1]$, we have $\varphi(l(1), \varepsilon_j) \in$ $W_B(\varepsilon_0) \cap \mathscr{S}_C$. This contradicts to Lemma 2.2. Thus we proved Theorem 1.

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