# A remark on the continuous variation of secondary characteristic classes for foliations 

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## § 1. Introduction.

Thurston [3] has constructed a family of codimension $n$ foliations on certain ( $2 n+1$ ) manifold with continuously varying Godbillon-Vey invariant, establishing a surjection,

$$
g v: H_{2 n+1}\left(B \Gamma_{n}^{\infty} ; \boldsymbol{Z}\right) \longrightarrow \boldsymbol{R} \longrightarrow 0 .
$$

The purpose of this note is to show that, using his results, we can show that some secondary characteristic classes other than that of Godbillon-Vey vary also continuously. We can also show that these classes are independent. Thus we can construct a surjective homomorphism

$$
H_{2 n+1}\left(B \Gamma_{n}^{\infty} ; \boldsymbol{Z}\right) \longrightarrow \boldsymbol{R}^{[n+1 / 2]} \longrightarrow 0
$$

(see § 3).
The foliations which we are going to construct to realize some characteristic classes are product foliations. The reason why these classes vary continuously is that they are in some sense "decomposable." The GodbillonVey class is "indecomposable" in the sense that it vanishes on any product foliation. In $\S 3$, we shall remark that there are infinitely many series of indecomposable classes, first of which are those of Godbillon-Vey.

To evaluate the characteristic classes on product foliations, we need the "Cartan formula" for the secondary classes. This will be done in $\S 2$.

The author would like to express his hearty thanks to Dr. Liang for many conversations and to Dr. Lazarov for helpful suggestions. Actually the formulation of the Cartan formula in $\$ 2$ is due to him.

## § 2. The Cartan formula.

Suppose we are given two foliations ( $M, \mathscr{F}$ ) and ( $N, \mathcal{G}$ ) of codimensions $p$ and $q$ respectively. Then we can construct the product foliation $(M \times N, \mathscr{F} \times \mathcal{G})$. The classifying map for this foliation factors through $B \Gamma_{p}^{\infty} \times B \Gamma_{q}^{\infty}$;

[^0]$$
M \times N \longrightarrow B \Gamma_{p}^{\infty} \times B \Gamma_{q}^{\infty} \xrightarrow{\mu} B \Gamma_{n}^{\infty}
$$
where $n=p+q$ and $\mu$ is induced from the natural inclusion $\Gamma_{p}^{\infty} \times \Gamma_{q}^{\infty} \subset \Gamma_{p+q}^{\infty}$.
To calculate the characteristic classes of the product foliation ( $M \times N$, $\mathscr{F} \times \mathcal{G})$, it is necessary to identify the image of the classes in $H^{*}\left(B \Gamma_{n}^{\infty} ; \boldsymbol{R}\right)$ under the homomorphism $\mu^{*}$. To do this, let us define characteristic classes for codimension $n$ foliations in a slightly different way from that of Bott [2]*. Recall that Bott used the class $c_{i}$, which is the degree $2 i$ part of $\operatorname{det}\left(I+\frac{1}{2 \pi} \Omega\right)$ where $\Omega$ is the curvature matrix of Bott's connection on the normal bundle of foliation. We simply replace $c_{i}$ by $\Sigma_{i}=\left(\frac{1}{2 \pi}\right)^{i} \operatorname{Tr} \Omega^{i}$ and let $\gamma_{2 i+1}$ be the form corresponding to $h_{2 i+1}$ in the Bott's definition. Let $W O_{n}^{\prime}$ be a differential graded algebra defined by
\[

$$
\begin{gathered}
W O_{n}^{\prime}=\hat{\boldsymbol{R}}\left[\Sigma_{1}, \cdots, \Sigma_{n}\right] \otimes E\left(\gamma_{1}, \gamma_{3}, \cdots, \gamma_{2 k+1}\right) \\
\operatorname{deg} \Sigma_{i}=2 i, \operatorname{deg} \gamma_{2 i+1}=4 i+1, \quad \text { and } \quad d \Sigma_{i}=0, d \gamma_{2 i+1}=\Sigma_{2 i+1}
\end{gathered}
$$
\]

$(2 k+1$ is the greatest odd integer satisfying $2 k+1 \leqq n$.) Then by exactly the same way as in [2], we obtain a homomorphism

$$
H^{*}\left(W O_{n}^{\prime}\right) \longrightarrow H^{*}\left(B \Gamma_{n}^{\infty} ; \boldsymbol{R}\right) .
$$

Now let us define a homomorphism of differential graded algebras

$$
\alpha: W O_{n}^{\prime} \longrightarrow W O_{p}^{\prime} \otimes W O_{q}^{\prime}
$$

by

$$
\begin{gathered}
\alpha\left(\Sigma_{i}\right)=\widetilde{\Sigma}_{i} \otimes 1+1 \otimes \widetilde{\Sigma}_{i} \\
\alpha\left(\gamma_{2 i+1}\right)=\tilde{\tilde{F}}_{2 i+1} \otimes 1+1 \otimes \tilde{\tilde{\gamma}}_{2 i+1}
\end{gathered}
$$

where $\tilde{\Sigma}_{i}$ and $\tilde{\gamma}_{2 i+1}$ are defined as follows

$$
\begin{aligned}
& \widetilde{\Sigma}_{i} \otimes 1= \begin{cases}\Sigma_{i} \otimes 1 & i \leqq p \\
0 & i>p\end{cases} \\
& 1 \otimes \widetilde{\Sigma}_{i}= \begin{cases}1 \otimes \Sigma_{i} & i \leqq q \\
0 & i>q\end{cases}
\end{aligned}
$$

If $2 i+1>r=$ size of a matrix $A$, then as is well-known, $\operatorname{Tr}\left(\frac{1}{2 \pi} A\right)^{2 i+1}$ can be uniquely expressed as a polynomial of $\operatorname{Tr}\left(\frac{1}{2 \pi} A\right), \cdots, \operatorname{Tr}\left(\frac{1}{2 \pi} A\right)^{r}$;

$$
\operatorname{Tr}\left(\frac{1}{2 \pi} A\right)^{2 i+1}=\sum \sum_{\substack{j_{1}, \ldots j_{s} \\ k_{1} \cdots k_{s}}}^{r}\left(\operatorname{Tr}\left(\frac{1}{2 \pi} A\right)^{j_{1}}\right)^{k_{1}} \cdots\left(\operatorname{Tr}\left(\frac{1}{2 \pi} A\right)^{j_{s}}\right)^{k_{s}}
$$

[^1]where we may assume that $j_{1}$ is odd. Then we define
\[

\tilde{\gamma}_{2 i+1} \otimes 1= $$
\begin{cases}\gamma_{2 i+1} \otimes 1 & 2 i+1 \leqq p \\ \sum a_{j_{1}}^{q} \cdots j_{s} \gamma_{j_{1}} \\ k_{1} \cdots k_{s} \\ \Sigma_{j_{1}}{ }^{k_{1}-1} \cdots \Sigma_{j_{s}}^{k_{s}} & 2 i+1>p\end{cases}
$$
\]

$1 \otimes \tilde{r}_{2 i+1}$ is defined similarly. Then we have
Proposition 1 (Cartan formula). The following diagram is commutative.


Proof. Let $\mathscr{F}_{1}$ and $\mathscr{F}_{2}$ be two foliations of codimensions $p$ and $q$ on smooth manifolds $M_{1}$ and $M_{2}$ respectively and we consider the product foliation $\mathscr{F}=\mathscr{F}_{1} \times \mathscr{F}_{2}$ of codimension $n=p+q$ on $M=M_{1} \times M_{2}$. The normal bundle $\nu(\mathscr{F})$ is canonically isomorphic to the exterior direct sum of $\nu\left(\mathscr{F}_{1}\right)$ and $\nu\left(\mathscr{F}_{2}\right)$;

$$
\nu(\mathscr{F})=\nu\left(\mathscr{F}_{1}\right) \widehat{\oplus} \nu\left(\mathscr{F}_{2}\right) .
$$

Moreover exterior direct sum of Riemannian (resp. Bott) connections of $\nu\left(\mathscr{F}_{1}\right)$ and $\nu\left(\mathscr{F}_{2}\right)$ defines those of $\nu(\mathscr{F})$. Therefore

$$
\Sigma_{i}(\mathscr{F})=\pi_{1}^{*} \Sigma_{i}\left(\mathscr{F}_{1}\right)+\pi_{2}^{*} \Sigma_{i}\left(\mathscr{F}_{2}\right)
$$

where $\Sigma_{i}(\mathscr{F})$ is the form $\operatorname{Tr}\left(\frac{1}{2 \pi} \Omega_{\mathscr{F}}^{1}\right)^{i}\left(\Omega_{\mathscr{F}}^{1}\right.$ is the curvature matrix associated to the Bott connection of $\nu(\mathscr{F})$ ) and $\pi_{i}: M_{1} \times M_{2} \rightarrow M_{i}(i=1,2)$ is the natural projection.

By the Bott's vanishing theorem [2], we have

$$
\Sigma_{i}(\mathscr{F})=\pi_{1}^{*} \widetilde{\Sigma}_{i}\left(\mathscr{F}_{1}\right)+\pi_{2}^{*}\left(\widetilde{\Sigma}_{i}\left(\mathscr{F}_{2}\right) .\right.
$$

This justifies the definition of $\alpha$ on $\Sigma_{i}$ 's. Next we consider $\gamma_{2 i+1}$. Let $\Omega_{\mathscr{F}}$ be the curvature matrix associated to the canonical connection $\tilde{\nabla}_{\mathscr{F}}$ of $\nu(\mathscr{F}) \times I$ which connects the Riemannian connection $\nabla_{\mathscr{F}}^{0}$ and the Bott connection $\nabla_{\mathscr{F}}^{1}$ of $\nu(\mathscr{I})$ (cf. [2]). Then $\gamma_{2 i+1}$ is defined by

$$
\gamma_{2 i+1}(\mathscr{F})=\pi_{*} \operatorname{Tr}\left(\frac{1}{2 \pi} \tilde{\Omega}_{\mathscr{F}}\right)^{2 i+1}
$$

where $\pi_{*}$ is the integration along the fibre $I$. Then it is easy to see that

$$
\gamma_{2 i+1}(\mathscr{F})=\pi_{1}^{*} \pi_{*} \operatorname{Tr}\left(\frac{1}{2 \pi} \tilde{\Omega}_{\mathscr{F}_{1}}\right)^{2 i+1}+\pi_{2}^{*} \pi_{*} \operatorname{Tr}\left(\frac{1}{2 \pi} \tilde{\Omega}_{\mathscr{F}_{2}}\right)^{2 i+1}
$$

Now we prove the following lemma.
Lemma 2. If $2 i+1>p$, then

$$
\pi_{*} \operatorname{Tr}\left(\frac{1}{2 \pi} \tilde{\Omega}_{\mathscr{I}_{1}}\right)^{2 i+1}-\sum a_{\substack{j_{1}, \ldots j_{s} \zeta_{s} \\ k_{1}, j_{1}}}\left(\mathscr{I}_{1}\right)\left(\sum_{j_{1}}\left(\mathscr{I}_{1}\right)\right)^{k_{1}-1} \cdots\left(\sum_{j_{s}}\left(\mathscr{I}_{1}\right)\right)^{k_{s}}
$$

is an exact form.
Proof of the lemma. Since

$$
\operatorname{Tr}\left(\frac{1}{2 \pi} \tilde{\Omega}_{\mathscr{F}_{1}}\right)^{2 i+1}=\sum a_{\substack{a_{1} \ldots \ldots j_{s} \\ k_{1} \cdots k_{s}}}\left(\operatorname{Tr}\left(\frac{1}{2 \pi} \tilde{\Omega}_{\mathscr{F}_{1}}\right)^{j_{1}}\right)^{k_{1}} \cdots\left(\operatorname{Tr}\left(\frac{1}{2 \pi} \Omega_{\mathscr{F}_{1}}\right)^{j_{\mathbf{s}}}\right)^{k_{s}}
$$

it suffices to prove the following

$$
\begin{aligned}
\omega= & \pi_{*}\left[\left(\operatorname{Tr}\left(\frac{1}{2 \pi} \tilde{\Omega}_{\mathscr{F}_{1}}\right)^{j_{1}}\right)^{k_{1}} \cdots\left(\operatorname{Tr}\left(\frac{1}{2 \pi} \tilde{\Omega}_{\mathscr{I}_{1}}\right)^{j_{s}}\right)^{k_{s}}\right] \\
& -\left[\pi *\left(\operatorname{Tr}\left(\frac{1}{2 \pi} \tilde{\Omega}_{\mathscr{F}_{1}}\right)^{j_{1}}\right)\right]\left(\operatorname{Tr}\left(\frac{1}{2 \pi} \Omega_{\mathscr{I}_{1}}^{1}\right)^{j_{1}}\right)^{k_{1}-1} \cdots\left(\operatorname{Tr}\left(\Omega_{\mathscr{I}_{1}}^{1}\right)^{j_{s}}\right)^{k_{s}}
\end{aligned}
$$

is an exact form.
Now let us consider the bundle $\nu\left(\mathscr{F}_{1}\right) \times I^{2}$, which is a vector bundle over $M_{1} \times I^{2}$. We define a connection $\bar{\nabla}$ on this bundle as follows. Over $M_{1} \times I \times$ $\{1\}, \bar{\nabla}$ is equal to the connection $\tilde{\nabla}_{\mathfrak{I}_{1}}$ and over $M_{1} \times I \times\{0\}$, it is equal to $\pi^{*}\left(\nabla_{\mathscr{F}_{1}}\right)$, where $\pi: M_{1} \times I \rightarrow M_{1}$ is the natural projection. Then we define $\bar{\nabla}$ to be the canonical connection which connects $\tilde{\nabla}_{\Phi_{1}}$ and $\pi^{*}\left(\nabla_{\Phi_{1}}^{1}\right)$. Let us write $\bar{\Omega}$ for the curvature matrix of this connection. Let $\pi^{\prime}: M_{1} \times I \times I \rightarrow M_{1} \times I$ be the projection onto the first two factors and let $\pi_{*}^{\prime}$ be the integration along the fibre $I$. Then we have

$$
\begin{aligned}
\omega= & \pi_{*}\left[\operatorname { T r } ( \frac { 1 } { 2 \pi } \tilde { \Omega } _ { \mathscr { F } _ { 1 } } ) ^ { j _ { 1 } } \left\{\left(\operatorname{Tr}\left(\frac{1}{2 \pi} \tilde{\Omega}_{\mathscr{F}_{1}}\right)^{j_{1}}\right)^{k_{1}-1} \cdots\left(\operatorname{Tr}\left(\frac{1}{2 \pi} \tilde{\Omega}_{\mathscr{F}_{1}}\right)^{j_{s}}\right)^{k_{s}}\right.\right. \\
& \left.\left.\left.-\pi^{*}\left(\operatorname{Tr}\left(\frac{1}{2 \pi} \Omega_{\mathscr{F}_{1}}\right)^{j_{1}}\right)^{k_{1}-1}\right) \cdots\left(\operatorname{Tr}\left(\frac{1}{2 \pi} \Omega_{\mathscr{F}_{1}}^{1}\right)^{j_{s}}\right)^{k_{s}}\right\}\right] \\
= & \pi_{*}\left[\operatorname{Tr}\left(\frac{1}{2 \pi} \Omega_{\mathscr{F}_{1}}\right)^{j_{1}} d \pi_{*}^{\prime}\left\{\left(\operatorname{Tr}\left(\frac{1}{2 \pi} \bar{\Omega}\right)^{j_{1}}\right)^{k_{1}-1} \cdots\left(\operatorname{Tr}\left(\frac{1}{2 \pi} \bar{\Omega}\right)^{j_{s}}\right)^{k_{s}}\right\}\right] \\
= & -\pi_{*} d\left[\operatorname{Tr}\left(\frac{1}{2 \pi} \tilde{\Omega}_{\mathscr{F}_{1}}\right)^{j_{1}} \pi_{*}^{\prime}\left\{\left(\operatorname{Tr}\left(\frac{1}{2 \pi} \bar{\Omega}\right)^{j_{1}}\right)^{k_{1}-1} \cdots\left(\operatorname{Tr}\left(\frac{1}{2 \pi} \bar{\Omega}\right)^{j_{s}}\right)^{k_{s}}\right\}\right] \\
= & \left(d \pi_{*}+i_{0}^{*}-i_{1}^{*}\right)\left[\operatorname{Tr}\left(\frac{1}{2 \pi} \tilde{\Omega}_{\mathscr{F}_{1}}\right)^{j_{1}} \pi_{*}^{\prime}\left\{\left(\operatorname{Tr}\left(\frac{1}{2 \pi} \bar{\Omega}\right)^{j_{1}}\right)^{k_{1}-1} \cdots\left(\operatorname{Tr}\left(\frac{1}{2 \pi} \bar{\Omega}\right)^{j_{s}}\right)^{k_{s}}\right\}\right]
\end{aligned}
$$

where $i_{\varepsilon}: M_{1} \rightarrow M_{1} \times I(\varepsilon=0,1)$ is the inclusion; $i_{\varepsilon}(x)=(x, \varepsilon)$.
Now

$$
i_{0}^{*}\left[\operatorname{Tr}\left(\frac{1}{2 \pi} \tilde{\Omega}_{\mathscr{q}_{1}}\right)^{j_{1}} \pi_{*}^{\prime}\left\{\left(\operatorname{Tr}\left(\frac{1}{2 \pi} \bar{\Omega}\right)^{j_{1}}\right)^{k_{1}-1} \cdots\left(\operatorname{Tr}\left(\frac{1}{2 \pi} \bar{\Omega}\right)^{j_{s}}\right)^{k_{s}}\right\}\right]
$$

$$
\begin{aligned}
& =-\operatorname{Tr}\left(\frac{1}{2 \pi} \Omega_{\mathscr{F}_{1}}^{0}\right)^{j_{1}} \pi *\left[\left(\operatorname{Tr}\left(\frac{1}{2 \pi} \tilde{\Omega}_{\mathscr{F}_{1}}\right)^{j_{1}}\right)^{k_{1}-1} \cdots\left(\operatorname{Tr}\left(\frac{1}{2 \pi} \tilde{\Omega}_{\mathscr{F}_{1}}\right)^{j_{s}}\right)^{k_{s}}\right] \\
& =0
\end{aligned}
$$

because, $\operatorname{Tr}\left(\frac{1}{2 \pi} \Omega_{\mathscr{F}_{1}}^{0}\right)^{j_{1}}=0$ (recall that $j_{1}$ is odd and $\Omega_{\mathscr{\Phi}_{1}}^{0}$ is the curvature matrix associated to the Riemannian connection of $\nu\left(\mathscr{F}_{1}\right)$ ).

Next we have

$$
\begin{aligned}
& i_{1}^{*}\left[\operatorname{Tr}\left(\frac{1}{2 \pi} \tilde{\Omega}_{\mathscr{F}_{1}}\right)^{j_{1}} \pi_{*}^{\prime}\left\{\left(\operatorname{Tr}\left(\frac{1}{2 \pi} \bar{\Omega}\right)^{j_{1}}\right)^{k_{1}-1} \cdots\left(\operatorname{Tr}\left(\frac{1}{2 \pi} \bar{\Omega}\right)^{j_{s}}\right)^{k_{s}}\right\}\right] \\
= & \operatorname{Tr}\left(\frac{1}{2 \pi} \Omega_{\mathscr{F}_{1}}^{1}\right)^{j_{1}} i_{1}^{*} \pi_{*}^{\prime}\left\{\left(\operatorname{Tr}\left(\frac{1}{2 \pi} \bar{\Omega}\right)^{j_{1}}\right)^{k_{1}-1} \cdots\left(\operatorname{Tr}\left(\frac{1}{2 \pi} \bar{\Omega}\right)^{j_{s}}\right)^{k_{s}}\right\} .
\end{aligned}
$$

But clearly we have

$$
i_{1}^{*} \pi_{*}^{\prime}\left\{\left(\operatorname{Tr}\left(\frac{1}{2 \pi} \bar{\Omega}\right)^{j_{1}}\right)^{k_{1}-1} \cdots\left(\operatorname{Tr}\left(\frac{1}{2 \pi} \bar{\Omega}\right)^{j_{s}}\right)^{k_{s}}\right\}=0 .
$$

Thus we have shown that $\omega$ is an exact form and this proves our lemma.
By the above lemma, we can conclude that

$$
\begin{equation*}
\gamma_{2 i+1}(\mathscr{F})-\left(\pi_{1}^{*} \tilde{\gamma}_{2 i+1}\left(\mathscr{F}_{1}\right)+\pi_{2}^{*} \tilde{\gamma}_{2 i+1}\left(\mathscr{F}_{2}\right)\right) \tag{*}
\end{equation*}
$$

is an exact form.
Now let $x=\gamma_{i_{1}} \cdots \gamma_{i_{l}} \Sigma_{j_{1}} \cdots \Sigma_{j_{m}}$ be a cocycle in $W O_{n}^{\prime}$ (namely $i_{k}+j_{1}+\cdots+$ $j_{m}>n$ for all $\left.k=1, \cdots, l\right)$. Then using (*), it is easy to show that $x(\mathscr{F})-\alpha(x)$ $\left(\mathscr{F}_{1} \times \mathscr{F}_{2}\right)$ is an exact form. However according to Vey, cocycles of this type can be chosen as a basis for $H^{*}\left(W O_{n}^{\prime}\right)$ (note that $W O_{n}^{\prime}$ and $W O_{n}$ are mutually isomorphic differential graded algebras). This shows that our definition of $\alpha$ is true for this particular product foliation case. Then the general case follows from the usual argument (cf. [2]).

## § 3. Main theorem.

Let $S$ be a complex analytic surface constructed by Kodaira (cf. [1]), having the following properties.
(i) $S$ is the total space of a fibre bundle over a curve with fibre another curve.
(ii) $\operatorname{sign}(S) \neq 0$.

Let $\xi \subset \tau(S)$ be the tangent bundle along the fibres. From (ii) we conclude that

$$
P_{1}(\xi)=3 \operatorname{sign} S \neq 0 .
$$

According to Thurston [5], $B \Gamma_{2}$ is 3 -connected. Therefore again by Thurston [4], $\xi$ is homotopic to the normal bundle of a codimension 2 foliation $\mathscr{F}$. We have

$$
P_{1}(\nu(\mathscr{F}))=3 \operatorname{sign} S \neq 0 .
$$

Now let $\left(M^{2 n+1}, \mathcal{G}_{t}^{n}\right)$ be the family of codimension $n$ foliations on a manifold $M^{2 n+1}$ constructed by Thurston [3], such that

$$
\left\langle g v\left(G_{t}^{n}\right),\left[M^{2 n+1}\right]\right\rangle=t \in \boldsymbol{R}
$$

where $t$ ranges over some open set of $\boldsymbol{R}$. We consider the product foliation

$$
\underbrace{(S, \mathscr{F}) \times \cdots \times(S, \mathscr{F})}_{i} \times\left(M^{2 n+1-4 i} \mathcal{G} t\right) .
$$

These are a family of codimension $n$ foliations on ( $2 n+1$ ) manifold $(S)^{i} \times$ $M^{2 n+1-4 i}$. We claim that some characteristic class in $H^{2 n+1}\left(B \Gamma_{n}^{\infty} ; \boldsymbol{R}\right)$ varies continuously on this family.

More precisely we have the following. Let $r(n)$ be the greatest integer satisfying the inequality $2 n+1-4 r(n) \geqq 3$. Thus $r(n)+1=\left[\frac{n+1}{2}\right]$. Then we have

THEOREM. There is a surjective homomorphism

$$
H_{2 n+1}\left(B \Gamma_{n}^{\infty} ; \boldsymbol{Z}\right) \longrightarrow \boldsymbol{R}^{[n+1 / 2]} \longrightarrow 0
$$

for any $n \geqq 1$.
Proof. We consider the following family of foliations.

$$
\left(N^{i}, \mathscr{A}_{t}^{i}\right)=\left((S)^{i} \times M^{2 n+1-4 i}, \mathscr{F}^{i} \times \mathcal{G} t\right) \quad i=0,1, \cdots, r(n)
$$

Next we consider characteristic classes $\gamma_{1} \sum_{1}^{n}, \gamma_{1} \sum_{1}^{n-2} \sum_{2}, \cdots, \gamma_{1} \sum_{1}^{n-2 r(n)} \sum_{2}^{r(n)}$. We claim that

$$
\begin{align*}
& \left\langle\gamma_{1} \sum_{1}^{n-2 i} \sum_{2}^{i}\left(\mathscr{G}^{i} t\right),\left[N^{i}\right]\right\rangle=i!\cdot(-6 \operatorname{sign} S)^{i} \cdot t \quad i=0, \cdots, r(n) .  \tag{1}\\
& \left\langle\gamma_{1} \sum_{1}^{n-2 i} \sum_{2}^{i}\left(\mathscr{G}^{j} t\right),\left[N^{i}\right]\right\rangle=0 \quad \text { for } j>i \tag{2}
\end{align*}
$$

Clearly our theorem follows from these two statements.
Now we first verify (1). We have a map

$$
\alpha: W O_{n}^{\prime} \longrightarrow W O_{2}^{\prime} \otimes \cdots \otimes W O_{2}^{\prime} \otimes W O_{n-2 i}^{\prime}
$$

which is an iteration of the maps of type $W O_{n}^{\prime} \rightarrow W O_{p}^{\prime} \otimes W O_{q}^{\prime}$ considered in $\S 2$. Let $x \in H^{*}\left(W O_{2}^{\prime} \otimes \cdots \otimes W O_{2}^{\prime} \otimes W O_{n-2 i}^{\prime}\right)$ be a cohomology class, and let $\left(a_{1}, a_{2}, \cdots\right.$, $a_{i+1}$ ) be an ( $i+1$ )-tuple of non-negative integers. We define $x_{\left(a_{1}, a_{2}, \cdots, a_{i+1}\right)}$ to be the multi-degree $\left(a_{1}, a_{2}, \cdots, a_{i+1}\right)$ part of $x$. Then we have, by Proposition 1,

$$
\left.\left.\begin{array}{l}
\alpha_{*}\left(\left[\gamma_{1} \sum_{1}^{n-2 i} \sum_{2}^{i}\right.\right.
\end{array}\right]_{(4,4, \cdots, 4,2 n+1-4 i)}\right)
$$

Therefore

$$
\left\langle\left[\gamma_{1} \sum_{1}^{n-2 i} \sum_{2}^{i}\right]\left(\mathscr{A}^{i} t\right),\left[N^{i}\right]\right\rangle=i!(-6 \operatorname{sign} S)^{i} \cdot t
$$

Next we prove (2).
The same calculation as above using proposition 1 yields

$$
\alpha_{*}\left(\left[\gamma_{1} \sum_{1}^{n-2 i} \sum_{2}^{i}\right]\right)_{(4,4, \cdots, 4,2 n+1-4 j)}=0 \quad \text { for } j>i
$$

This proves (2) and hence our Theorem.
REMARK 3. Let us call an element $x \in H^{2 n+1}\left(W O_{n}^{\prime}\right)$ "indecomposable" if $\alpha_{*}(x)=0$ for any factorization $\alpha: W O_{n}^{\prime} \rightarrow W O_{i_{1}}^{\prime} \otimes \cdots \otimes W O_{i_{k}}^{\prime}\left(i_{1}+\cdots+i_{k}=n\right)$. Let $x$ be such an element. Then obviously,

$$
x(\text { product foliation })=0
$$

It is easy to show that the classes

$$
\gamma_{2 i+1} \sum_{j_{1}}^{k_{1}} \cdots \sum_{j_{s}}^{k_{1}} \in H^{2 n+4 i+1}\left(W O_{n+2 i}^{\prime}\right) \quad\left(n=j_{1} k_{1}+\cdots+j_{s} k_{s}\right)
$$

are indecomposable if $j_{l}$ is odd for every $l=1, \cdots, s$. Thus we have infinitely many series of indecomposable elements. For example,

$$
\begin{aligned}
& \gamma_{1} \Sigma_{1}, \gamma_{1} \Sigma_{1}^{2}, \gamma_{1} \Sigma_{1}^{3}, \cdots \\
& \gamma_{1} \Sigma_{3}, \gamma_{1} \Sigma_{1} \Sigma_{3}, \gamma_{1} \Sigma_{1}^{2} \Sigma_{3}, \cdots \\
& \gamma_{1} \Sigma_{5}, \gamma_{1} \Sigma_{1} \Sigma_{5}, \gamma_{1} \Sigma_{1}^{2} \Sigma_{5}, \cdots
\end{aligned}
$$

We also have another type of indecomposable elements, e.g. $\gamma_{1} \Sigma_{2} \in H^{5}\left(W O_{2}^{\prime}\right)$.
By the argument in this note, the problem of continuous variation of characteristic classes in $H^{2 n+1}\left(W O_{n}^{\prime}\right)$ splits into the following two problems.
(1) To construct a family of codimension $n$ foliation on some $M^{2 n+1}$ 's on which indecomposable elements take values continuously and independently.
(2) To show that the natural map $\pi^{*}: H^{4 k}\left(B G L_{2 k} \boldsymbol{R} ; \boldsymbol{R}\right) \rightarrow H^{4 k}\left(B \Gamma_{2 k}^{\infty} ; \boldsymbol{R}\right)$ is injective. (This is the case for $k=1$ by Thurston [5].)

REMARK 4. Finally we remark the relationship between Bott's definition and our definition of secondary classes. Let us define a homomorphism

$$
\beta: W O_{n}^{\prime} \longrightarrow W O_{n}
$$

as follows.
As is well-known, $\Sigma_{i}$ can be expressed as a polynomial of $c_{i}$ 's (and vice versa). For example $\Sigma_{1}=c_{1}, \Sigma_{2}=c_{1}^{2}-2 c_{2}$ and so on;

$$
\Sigma_{i}=\sum \underset{\substack{j_{1}, j_{s} \\ k_{1} \cdots k_{s}}}{b_{j_{1}}^{i}} c_{1}^{k_{1}} \cdots c_{j_{s}}^{k_{s}}
$$

Then we define

$$
\beta\left(\Sigma_{i}\right)=\sum \underset{\substack{j_{1} \cdots j_{s} \\ k_{1} \ldots k_{s}}}{i} c_{j 1}^{k_{1}} \cdots c_{j_{s}}^{k_{s}} .
$$

If $i$ is odd, then at least one $j_{l}(l=1, \cdots, s)$ is odd. We assume that $j_{1}$ is odd. Then we define

$$
\beta\left(\gamma_{2 i+1}\right)=\sum \underset{\substack{j_{1}+j_{s} \\ k_{1} \cdots k_{s}}}{b_{j}^{2 i+1} h_{j_{1}} c_{j 1}^{k_{1}-1} \cdots c_{j_{s}}^{k_{s}} .}
$$

We have
Proposition 5. The following diagram is commutative.


The proof of this proposition is very similar to that of Proposition 1 and omitted.

## References

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[^1]:    * This idea is due to Lazarov.

