

# A local equivariant index theorem for sub-signature operators

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## Abstract

In this paper, we prove a local equivariant index theorem for sub-signature operators which generalizes Weiping Zhang's index theorem for sub-signature operators.

*Keywords:* Sub-signature operator; equivariant index.

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## 1. Introduction

The Atiyah-Singer index Theorem ([1] [2]) gives a cohomological interpretation of the Fredholm index of an elliptic operator. The Atiyah-Bott-Segal-Singer index formula, which called the equivariant index theorem, is a generalization with group action of the Atiyah-Singer index theorem, was first direct proved by Patodi, Gilkey, Atiyah-Bott-Patodi partly by using invariant theory [3][4]. This theorem generalizes the Atiyah-Singer index theorem and the Atiyah-Bott fixed point formula for elliptic complexes, which is a generalization of the Lefschetz fixed point formula. In [5], Berline and Vergne gave a heat kernel proof of the Atiyah-Bott-Segal-Singer index formula. Moreover, Lafferty, Yu and Zhang [6] presented a simple and direct geometric proof of the equivariant index theorem for an orientation-preserving isometry on an even dimensional spin manifold by Clifford asymptotics of heat kernel. Furthermore, Ponge and H. Wang gave a different proof of the equivariant index formula by the Greiner's approach to the heat kernel asymptotics [7]. In [8], in order to prove family rigidity theorems, Liu and Ma proved the equivariant family index formula. In [9], Y. Wang gave another proof of the local equivariant index theorem for a family of Dirac operators by the Greiner's approach to the heat kernel asymptotics. In [10], using the Greiner's approach to the heat kernel asymptotics, Y. Wang proved the equivariant Gauss-Bonnet-Chern formula and gave the variation formulas for the equivariant Ray-Singer metric, which are originally due to J. M. Bismut and W. Zhang [11].

In parallel, Freed [12] considered the case of an orientation reversing involution acting on an odd dimensional spin manifold and gave the associated Lefschetz formulas by the K-theoretical way. In [13], Wang constructed an even spectral triple by the Dirac operator and the orientation-reversing involution and computed the Connes-Chern character for this spectral triple. In [14], Liu and Wang proved an equivariant odd index theorem for Dirac operators with involution parity and the Atiyah-Hirzebruch vanishing theorems for odd dimensional spin manifolds. In [15] and [16], Zhang introduced the sub-signature operators and proved a local index formula for these operators. By computing the adiabatic limit of eta-invariants associated to the so-called sub-signature operators, a new proof of the Riemann-Roch-Grothendieck type formula of Bismut-Lott was given in [17] and [18]. The motivation of the present article is to prove a local equivariant index formula for sub-signature operators.

This paper is organized as follows: In Section 2, we recall some background on sub-signature operators. In Section 3.1, we prove a local equivariant index formula for sub-signature operators in even dimension. In

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Section 3.2, we prove a local equivariant odd dimensional index formula for sub-signature operators with an orientation-reversing involution.

## 2. The sub-signature operators

In this section, we give the standard setup (also see Section 1 in [15]). Let  $M$  be an oriented closed manifold of dimension  $n$ . Let  $E$  be an oriented sub-bundle of the tangent vector bundle  $TM$ . Let  $g^{TM}$  be a metric on  $TM$ . Let  $g^E$  be the induced metric on  $E$ . Let  $E^\perp$  be the sub-bundle of  $TM$  orthogonal to  $E$  with respect to  $g^{TM}$ . Let  $g^{E^\perp}$  be the metric on  $E^\perp$  induced from  $g^{TM}$ . Then  $(TM, g^{TM})$  has the following orthogonal splittings

$$TM = E \oplus E^\perp, \quad (2.1)$$

$$g^{TM} = g^E \oplus g^{E^\perp}. \quad (2.2)$$

Clearly,  $E^\perp$  carries a canonically induced orientation. We identify the quotient bundle  $TM/E$  with  $E^\perp$ .

Let  $\Omega(M) = \bigoplus_0^n \Omega^i(M) = \bigoplus_0^n \Gamma(\wedge^i(T^*M))$  be the set of smooth sections of  $\wedge(T^*M)$ . Let  $*$  be the Hodge star operator of  $g^{TM}$ . Then  $\Omega(M)$  inherits the following inner product

$$\langle \alpha, \beta \rangle = \int_M \alpha \wedge \overline{*}\beta, \quad \alpha, \beta \in \Omega(M). \quad (2.3)$$

We use  $g^{TM}$  to identify  $TM$  and  $T^*M$ . For any  $e \in \Gamma(TM)$ , let  $e \wedge$  and  $i_e$  be the standard notation for exterior and interior multiplications on  $\Omega(M)$ . Let  $c(e) = e \wedge -i_e$ ,  $\hat{c}(e) = e \wedge +i_e$  be the Clifford actions on  $\Omega(M)$  verifying that

$$c(e)c(e') + c(e')c(e) = -2\langle e, e' \rangle_{g^{TM}}, \quad (2.4)$$

$$\hat{c}(e)\hat{c}(e') + \hat{c}(e')\hat{c}(e) = 2\langle e, e' \rangle_{g^{TM}}, \quad (2.5)$$

$$c(e)\hat{c}(e') + \hat{c}(e')c(e) = 0. \quad (2.6)$$

Denote  $k = \dim E$ . Let  $\{f_1, \dots, f_k\}$  be an oriented (local) orthonormal basis of  $E$ . Set

$$\hat{c}(E, g^E) = \hat{c}(f_1) \cdots \hat{c}(f_k), \quad (2.7)$$

where  $\hat{c}(E, g^E)$  does not depend on the choice of the orthonormal basis. Let

$$\epsilon = \text{Id}_{\wedge^{\text{even}}(T^*M)} - \text{Id}_{\wedge^{\text{odd}}(T^*M)}$$

be the  $Z_2$ -grading operator of

$$\wedge(T^*M) = \wedge^{\text{even}}(T^*M) \oplus \wedge^{\text{odd}}(T^*M).$$

Set

$$\tau(M, g^E) = \epsilon \hat{c}(E, g^E). \quad (2.8)$$

It is easy to check

$$\tau(M, g^E)^2 = (-1)^{\frac{k(k+1)}{2}}. \quad (2.9)$$

Let

$$\wedge_\pm(T^*M, g^E) = \left\{ \omega \in \wedge^*(T^*M), \tau(M, g^E)\omega = \pm\omega \right\}$$

the (even/odd) eigen-bundles of  $\tau(M, g^E)$  and by  $\Omega_\pm(M, g^E)$  the corresponding set of smooth sections. Let  $\delta = d^*$  be the formal adjoint operator of the exterior differential operator  $d$  on  $\Omega(M)$  with respect to the inner product (2.3). Set

$$D_E = \frac{1}{2}(\hat{c}(E, g^E)(d + \delta) + (-1)^k(d + \delta)\hat{c}(E, g^E)). \quad (2.10)$$

Then we can check

$$D_E \tau(M, g^E) = -\tau(M, g^E) D_E, \quad (2.11)$$

$$D_E^* = (-1)^{\frac{k(k+1)}{2}} D_E, \quad (2.12)$$

where  $D_E^*$  is the formal adjoint operator of  $D_E$  with respect to the inner product (2.3). Set

$$\tilde{D}_E = (\sqrt{-1})^{\frac{k(k+1)}{2}} D_E.$$

From (2.11),  $\tilde{D}_E$  is a formal self-adjoint first order elliptic differential operator on  $\Omega(M)$  interchanging  $\Omega_{\pm}(M, g^E)$ .

**Definition 2.1.** *The sub-signature operator  $\tilde{D}_{E,+}$  with respect to  $(E, g^{TM})$  is the restriction of  $\tilde{D}_E$  on  $\Omega_+(M, g^E)$ .*

If we denote the restriction of  $\tilde{D}_E$  on  $\Omega_-(M, g^E)$  by  $\tilde{D}_{E,-}$ , then

$$\tilde{D}_{E,\pm}^* = \tilde{D}_{E,\mp}.$$

Recall that  $E$  is the subbundle of  $TM$  and that we have the orthogonal decomposition (2.1) of  $TM$  and the metric  $g^{TM}$ . Let  $P^E$  (resp.  $P^{E^\perp}$ ) be the orthogonal projection from  $TM$  to  $E$  (resp.  $E^\perp$ ). Let  $\nabla^{TM}$  be the Levi-Civita connection of  $g^{TM}$ . We will use the same notation for its lift to  $\Omega(M)$ . Set

$$\nabla^E = P^E \nabla^{TM} P^E, \quad (2.13)$$

$$\nabla^{E^\perp} = P^{E^\perp} \nabla^{TM} P^{E^\perp}. \quad (2.14)$$

Then  $\nabla^E$  (resp.  $\nabla^{E^\perp}$ ) is a Euclidean connection on  $E$  (resp.  $E^\perp$ ), and we will use the same notation for its lifting on  $\Omega(E^*)(\text{resp. } \Omega(E^{\perp,*}))$ . Let  $S$  be the tensor defined by

$$\nabla^{TM} = \nabla^E + \nabla^{E^\perp} + S.$$

Then  $S$  takes values in skew-adjoint endomorphisms of  $TM$ , and interchanges  $E$  and  $E^\perp$ . Let  $\{e_1, \dots, e_n\}$  be an oriented(local) orthonormal base of  $TM$ . To specify the role of  $E$ , set  $\{f_1, \dots, f_k\}$  be an oriented (local) orthonormal basis of  $E$ . We will use the greek subscripts for the basis of  $E$ . Then by Proposition 1.4 in [15], we have

**Proposition 2.2.** *The following identity holds,*

$$\tilde{D}_E = (\sqrt{-1})^{\frac{k(k+1)}{2}} (\hat{c}(E, g^E)(d + \delta) + \frac{1}{2} \sum_i c(e_i) (\nabla_{e_i}^{TM} \hat{c}(E, g^E))). \quad (2.15)$$

Similar to Lemma 1.1 in [15], we have

**Lemma 2.3.** *For any  $X \in \Gamma(TM)$ , the following identity holds,*

$$\nabla_X^{TM} \hat{c}(E, g^E) = -\hat{c}(E, g^E) \sum_\alpha \hat{c}(S(X) f_\alpha) \hat{c}(f_\alpha). \quad (2.16)$$

Let  $\Delta^{TM}$ ,  $\Delta^E$  be the Bochner Laplacians

$$\Delta^{TM} = \sum_i^n (\nabla_{e_i}^{TM,2} - \nabla_{\nabla_{e_i}^{TM} e_i}^{TM}), \quad (2.17)$$

$$\Delta^E = \sum_i^k (\nabla_{e_i}^{E,2} - \nabla_{\nabla_{e_i}^E e_i}^E). \quad (2.18)$$

Let  $K$  be the scalar curvature of  $(M, g^{TM})$ . Let  $R^{TM}$  (resp.,  $R^E$ ,  $R^{E^\perp}$ ) be the curvature of  $\nabla^{TM}$  (resp.,  $\nabla^E$ ,  $\nabla^{E^\perp}$ ). Let  $\{h_1, \dots, h_{n-k}\}$  be an oriented(local) orthonormal base of  $E^\perp$ . Now we can state the following Lichnerowicz type formula for  $\tilde{D}_E^2$ . From Theorem 1.1 in [15], we have

**Theorem 2.4.** [15] *The following identity holds,*

$$\begin{aligned}
\tilde{D}_E^2 &= -\Delta^{TM} + \frac{K}{4} + \frac{1}{8} \sum_{1 \leq i, j \leq n} \sum_{1 \leq \alpha, \beta \leq k} \langle R^E(e_i, e_j) f_\beta, f_\alpha \rangle c(e_i) c(e_j) \hat{c}(f_\alpha) \hat{c}(f_\beta) \\
&+ \frac{1}{8} \sum_{1 \leq i, j \leq n} \sum_{1 \leq s, t \leq n-k} \langle R^{E^\perp}(e_i, e_j) h_t, h_s \rangle c(e_i) c(e_j) \hat{c}(h_s) \hat{c}(h_t) + \frac{1}{2} \sum_{\alpha} \hat{c}((\Delta^{TM} - \Delta^E) f_\alpha) \hat{c}(f_\alpha) \\
&+ \sum_{i, \alpha} \left( \hat{c}(S(e_i) f_\alpha) \hat{c}(f_\alpha) \nabla_{e_i}^{TM} - \hat{c}(S(e_i) \nabla_{e_i}^E f_\alpha) \hat{c}(f_\alpha) + \frac{1}{2} \hat{c}(\nabla_{(\nabla_{e_i}^{TM} - \nabla_{e_i}^E) e_i} f_\alpha) \hat{c}(f_\alpha) + \frac{3}{4} \|S(e_i) f_\alpha\|^2 \right) \\
&+ \frac{1}{4} \sum_{i, \alpha \neq \beta} \hat{c}(S(e_i) f_\alpha) \hat{c}(S(e_i) f_\beta) \hat{c}(f_\alpha) \hat{c}(f_\beta). \tag{2.19}
\end{aligned}$$

### 3. A local equivariant index Theorem for sub-signature operators

#### 3.1. A local even dimensional equivariant index Theorem for sub-signature operators

Let  $M$  be a closed oriented Riemannian manifold of even dimension  $n$  and  $\phi$  an orientation-preserving isometry on  $M$  preserving the orientation. Then the smooth map  $\phi$  induces a map  $\tilde{\phi} = \phi^{-1,*} : \wedge T_x^* M \rightarrow \wedge T_{\phi(x)}^* M$  on the exterior algebra bundle  $\wedge T_x^* M$ . Let  $\tilde{D}_E$  be the sub-signature operator. We assume that  $d\phi$  preserves  $E$  and  $E^\perp$  and their orientations, then  $\tilde{\phi}\hat{c}(E, g^E) = \hat{c}(E, g^E)\tilde{\phi}$ . Then  $\tilde{\phi}\tilde{D}_E = \tilde{D}_E\tilde{\phi}$ . We will compute the equivariant index

$$\text{Ind}_\phi(\tilde{D}_E^+) = \text{Tr}(\tilde{\phi}|_{\ker \tilde{D}_E^+}) - \text{Tr}(\tilde{\phi}|_{\ker \tilde{D}_E^-}). \tag{3.1}$$

We recall the Greiner's approach to the heat kernel asymptotics as in [7] and [19], [21]. Define the operator given by

$$(Q_0 u)(x, s) = \int_0^\infty e^{-s\tilde{D}_E^2} [u(x, t-s)] dt, \quad u \in \Gamma_c(M \times \mathbb{R}, \wedge T^* M), \tag{3.2}$$

maps continuously  $u$  to  $D'(\Gamma_c(M \times \mathbb{R}, \wedge T^* M))$  which is the dual space of  $\Gamma_c(M \times \mathbb{R}, \wedge T^* M)$ . We have

$$(\tilde{D}_E^2 + \frac{\partial}{\partial t}) Q_0 u = Q_0 (\tilde{D}_E^2 + \frac{\partial}{\partial t}) u = u, \quad u \in \Gamma_c(M \times \mathbb{R}, \wedge T^* M). \tag{3.3}$$

Let  $(\tilde{D}_E^2 + \frac{\partial}{\partial t})^{-1}$  is the Volterra inverse of  $\tilde{D}_E^2 + \frac{\partial}{\partial t}$  as in [19]. Then

$$(\tilde{D}_E^2 + \frac{\partial}{\partial t}) Q_0 = I - R_1; \quad Q_0 (\tilde{D}_E^2 + \frac{\partial}{\partial t}) = 1 - R_2, \tag{3.4}$$

where  $R_1, R_2$  are smoothing operators. Let

$$(Q_0 u)(x, t) = \int_{M \times \mathbb{R}} K_{Q_0}(x, y, t-s) u(y, s) dy ds, \tag{3.5}$$

and  $k_t(x, y)$  is the heat kernel of  $e^{-t\tilde{D}_E^2}$ . We get

$$K_{Q_0}(x, y, t) = k_t(x, y) \text{ when } t > 0, \quad \text{when } t < 0, \quad K_{Q_0}(x, y, t) = 0. \tag{3.6}$$

**Definition 3.1.** *The operator  $Q_0$  is called the Volterra  $\Psi DO$  if*

(i)  $Q_0$  has the Volterra property, i.e., it has a distribution kernel of the form  $K_{Q_0}(x, y, t-s)$  where  $K_{Q_0}(x, y, t)$  vanishes on the region  $t < 0$ .

(ii) The parabolic homogeneity of the heat operator  $Q_0 + \frac{\partial}{\partial t}$ , i.e. the homogeneity with respect to the dilations of  $\mathbb{R}^n \times \mathbb{R}^1$  given by

$$\lambda \cdot (\xi, \tau) = (\lambda \xi, \lambda^2 \tau), \quad (\xi, \tau) \in \mathbb{R}^n \times \mathbb{R}^1, \quad \lambda \neq 0. \tag{3.7}$$

In the following, for  $g \in S(\mathbb{R}^{n+1})$  and  $\lambda \neq 0$ , we let  $g_\lambda$  be the tempered distribution defined by

$$\langle g_\lambda(\xi, \tau), u(\xi, \tau) \rangle = |\lambda|^{-(n+2)} \langle g_\lambda(\xi, \tau), u(\lambda^{-1}\xi, \lambda^{-2}\tau) \rangle, \quad u \in S(\mathbb{R}^{n+1}). \quad (3.8)$$

**Definition 3.2.** A distribution  $g \in S(\mathbb{R}^{n+1})$  is parabolic homogeneous of degree  $m$ ,  $m \in \mathbb{Z}$ , if for any  $\lambda \neq 0$ , we have  $g_\lambda = \lambda^m g$ .

Let  $\mathbb{C}_-$  denote the complex halfplane  $\{\text{Im}\tau < 0\}$  with closure  $\overline{\mathbb{C}_-}$ . Then:

**Lemma 3.3.** [19] Let  $q(\xi, \tau) \in C^\infty((\mathbb{R}^n \times \mathbb{R})/0)$  be a parabolic homogeneous symbol of degree  $m$  such that:

(i)  $q$  extends to a continuous function on  $(\mathbb{R}^n \times \overline{\mathbb{C}_-}) \setminus 0$  in such way to be holomorphic in the last variable when the latter is restricted to  $\mathbb{C}_-$ .

Then there is a unique  $g \in S(\mathbb{R}^{n+1})$  agreeing with  $q$  on  $\mathbb{R}^{n+1} \setminus 0$  so that:

(ii)  $g$  is homogeneous of degree  $m$ ;

(iii) The inverse Fourier transform  $\check{g}(x, t)$  vanishes for  $t < 0$ .

Let  $U$  be an open subset of  $\mathbb{R}^n$ . We define Volterra symbols and Volterra  $\Psi DO$ s on  $U \times \mathbb{R}^{n+1} \setminus 0$  as follows.

**Definition 3.4.**  $S_V^m(U \times \mathbb{R}^{n+1})$ ,  $m \in \mathbb{Z}$ , consists in smooth functions  $q(x, \xi, \tau)$  on  $U \times \mathbb{R}^n \times \mathbb{R}$  with an asymptotic expansion  $q \sim \sum_{j \geq 0} q_{m-j}$ , where:

(i)  $q_l \in C^\infty(U \times ((\mathbb{R}^n \times \mathbb{R})/0))$  is a homogeneous Volterra symbol of degree  $l$ , i.e.  $q_l$  is parabolic homogeneous of degree  $l$  and satisfies the property (i) in Lemma 2.3 with respect to the last  $n+1$  variables;

(ii) The sign  $\sim$  means that, for any integer  $N$  and any compact  $K$ ,  $U$ , there is a constant  $C_{NK\alpha\beta k} > 0$  such that for  $x \in K$  and for  $|\xi| + |\tau|^{\frac{1}{2}} > 1$  we have

$$|\partial_x^\alpha \partial_\xi^\beta \partial_\tau^k (q - \sum_{j < N} q_{m-j})(x, \xi, \tau)| \leq C_{NK\alpha\beta k} (|\xi| + |\tau|^{\frac{1}{2}})^{m-N-|\beta|-2k}. \quad (3.9)$$

**Definition 3.5.**  $\Psi_V^m(U \times \mathbb{R})$ ,  $m \in \mathbb{Z}$ , consists in continuous operators  $Q_0$  from  $C_c^\infty(U_x \times \mathbb{R}_t)$  to  $C^\infty(U_x \times \mathbb{R}_t)$  such that:

(i)  $Q_0$  has the Volterra property;

(ii)  $Q_0 = q(x, D_x, D_t) + R$  for some symbol  $q$  in  $S_V^m(U \times \mathbb{R})$  and some smoothing operator  $R$ .

In what follows, if  $Q_0$  is a Volterra  $\Psi DO$ , we let  $K_{Q_0}(x, y, t - s)$  denote its distribution kernel, so that the distribution  $K_{Q_0}(x, y, t)$  vanishes for  $t < 0$ .

**Definition 3.6.** Let  $q_m(x, \xi, \tau) \in C^\infty(U \times (\mathbb{R}^{n+1}/0))$  be a homogeneous Volterra symbol of order  $m$  and let  $g_m \in C^\infty(U) \otimes \mathcal{S}'(\mathbb{R}^{n+1})$  denote its unique homogeneous extension given by Lemma 2.3. Then:

(i)  $\check{q}_m(x, y, t)$  is the inverse Fourier transform of  $g_m(x, \xi, \tau)$  in the last  $n+1$  variables;

(ii)  $q_m(x, D_x, D_t)$  is the operator with kernel  $\check{q}_m(x, y - x, t)$ .

**Proposition 3.7.** The following properties hold.

1) Composition. Let  $Q_j \in \Psi_V^{m_j}(U \times \mathbb{R})$ ,  $j = 1, 2$  have symbol  $q_j$  and suppose that  $Q_1$  or  $Q_2$  is properly supported. Then  $Q_1 Q_2$  is a Volterra  $\Psi DO$  of order  $m_1 + m_2$  with symbol  $q_1 \circ q_2 \sim \sum \frac{1}{\alpha!} \partial_\xi^\alpha q_1 D_x^\alpha q_2$ . 2) Parametrixes. An operator  $Q$  is the order  $m$  Volterra  $\Psi DO$  with the parametrix  $P$  then

$$QP = 1 - R_1, \quad PQ = 1 - R_2 \quad (2.10)$$

where  $R_1, R_2$  are smoothing operators.

**Proposition 3.8.** The differential operator  $\tilde{D}_E^2 + \partial_t$  is invertible and its inverse  $(\tilde{D}_E^2 + \partial_t)^{-1}$  is a Volterra  $\Psi DO$  of order  $-2$ .

We denote by  $M^\phi$  the fixed-point set of  $\phi$ , and for  $a = 0, \dots, n$ , we let  $M^\phi = \bigcup_{0 \leq a \leq n} M_a^\phi$ , where  $M_a^\phi$  is an  $a$ -dimensional submanifold. Given a fixed-point  $x_0$  in a component  $M_a^\phi$ , consider some local coordinates  $x = (x^1, \dots, x^a)$  around  $x_0$ . Setting  $b = n - a$ , we may further assume that over the range of the domain of the local coordinates there is an orthonormal frame  $e_1(x), \dots, e_b(x)$  of  $N_z^\phi$ . This defines fiber coordinates  $v = (v_1, \dots, v_b)$ . Composing with the map  $(x, v) \in N^\phi(\varepsilon_0) \rightarrow \exp_x(v)$  we then get local coordinates  $x^1, \dots, x^a, v^1, \dots, v^b$  for  $M$  near the fixed point  $x_0$ . We shall refer to this type of coordinates as *tubular coordinates*. Then  $N^\phi(\varepsilon_0)$  is homeomorphic with a tubular neighborhood of  $M^\phi$ . Set  $i_{M^\phi} : M^\phi \hookrightarrow M$  be an inclusion map. Since  $d\phi$  preserves  $E$  and  $E^\perp$ , considering the oriented (local) orthonormal basis  $\{f_1, \dots, f_k, h_1, \dots, h_{n-k}\}$ , set

$$d\phi_{x_0} = \begin{pmatrix} \exp(L_1) & 0 \\ 0 & \exp(L_2) \end{pmatrix}, \quad (3.10)$$

where  $L_1 \in \mathfrak{so}(k)$  and  $L_2 \in \mathfrak{so}(n - k)$

Let

$$\widehat{A}(R^{M^\phi}) = \det^{\frac{1}{2}} \left( \frac{R^{M^\phi}/4\pi}{\sinh(R^{M^\phi}/4\pi)} \right); \quad \nu_\phi(R^{N^\phi}) := \det^{-\frac{1}{2}}(1 - \phi^N e^{-\frac{R^{N^\phi}}{2\pi}}). \quad (3.11)$$

The aim of this section is to prove the following result.

**Theorem 3.9.** (*Local Equivariant Sub-Signature Index Theorem. Even Dimension*)

Let  $x_0 \in M^\phi$ , then

$$\begin{aligned} \lim_{t \rightarrow 0} \text{Str} \left[ \tilde{\phi}(x_0) K_t(x_0, \phi(x_0)) \right] &= \left( \frac{1}{\sqrt{-1}} \right)^{\frac{k}{2}} 2^{\frac{n}{2}} \left\{ \widehat{A}(R^{M^\phi}) \nu_\phi(R^{N^\phi}) i_{M^\phi}^* \left[ \det^{\frac{1}{2}} \left( \cosh \left( \frac{R^E}{4\pi} - \frac{L_1}{2} \right) \right) \right. \right. \\ &\quad \left. \left. \times \det^{\frac{1}{2}} \left( \frac{\sinh \left( \frac{R^{E^\perp}}{4\pi} - \frac{L_2}{2} \right)}{\frac{R^{E^\perp}}{4\pi} - \frac{L_2}{2}} \right) \text{Pf} \left( \frac{R^{E^\perp}}{4\pi} - \frac{L_2}{2} \right) \right] \right\}^{(a,0)}(x_0), \end{aligned} \quad (3.12)$$

where  $L_1 \in \mathfrak{so}(k)$ ,  $L_2 \in \mathfrak{so}(n - k)$  and  $\text{Pf} \left( \frac{R^{E^\perp}}{4\pi} - \frac{L_2}{2} \right)$  denotes the Pfaffian of  $\left( \frac{R^{E^\perp}}{4\pi} - \frac{L_2}{2} \right)$ .

Next we give a detailed proof of Theorem 3.9. Let  $Q = (\tilde{D}_E^2 + \partial_t)^{-1}$ . For  $x \in M^\phi$  and  $t > 0$  set

$$I_Q(x, t) := \tilde{\phi}(x)^{-1} \int_{N_x^\phi(\varepsilon)} \phi(\exp_x v) K_Q(\exp_x v, \exp_x(\phi'(x)v), t) dv. \quad (3.13)$$

Here we use a trivialization over  $\wedge(T^*M)$  about the tubular coordinates. Using the tubular coordinates, we have

$$I_Q(x, t) = \int_{|v| < \varepsilon} \tilde{\phi}(x, 0)^{-1} \tilde{\phi}(x, v) K_Q(x, v; x, \phi'(x)v; t) dv. \quad (3.14)$$

Let

$$q_{m-j}^{\wedge(T^*M)}(x, v; \xi, \nu; \tau) := \tilde{\phi}(x, 0)^{-1} \tilde{\phi}(x, v) q_{m-j}(x, v; \xi, \nu; \tau). \quad (3.15)$$

We mention the following result

**Proposition 3.10.** [7] Let  $Q \in \Psi_V^m(M \times \mathbb{R}, \wedge(T^*M))$ ,  $m \in \mathbb{Z}$ . Uniformly on each component  $M_a^\phi$

$$I_Q(x, t) \sim \sum_{j \geq 0} t^{-(\frac{n}{2} + [\frac{m}{2}] + 1)} I_Q^j(x) \quad \text{as } t \rightarrow 0^+, \quad (3.16)$$

where  $I_Q^j(x)$  is defined by

$$I_Q^{(j)}(x) := \sum_{|\alpha| \leq m - [\frac{m}{2}] + 2j} \int \frac{v^\alpha}{\alpha!} \left( \partial_v^\alpha q_{2[\frac{m}{2}] - 2j + |\alpha|}^{\wedge(T^*M)} \right)^\vee(x, 0; 0, (1 - \phi'(x))v; 1) dv. \quad (3.17)$$

Similar to Theorem 1.2 in [8] and Section 2 (d) in [24], we have

$$\begin{aligned}\mathrm{Str}_\tau[\tilde{\phi}\exp(-t\tilde{D}_E^2)] &= (\sqrt{-1})^{\frac{k}{2}} \int_M \mathrm{Str}_\epsilon[\hat{c}(E, g^E)k_t(x, \phi(x))]dx \\ &= (\sqrt{-1})^{\frac{k}{2}} \int_M \mathrm{Str}_\epsilon[\hat{c}(E, g^E)K_{(\tilde{D}_E^2 + \partial_t)^{-1}}(x, \phi(x), t)]dx.\end{aligned}\quad (3.18)$$

We will compute the local index in this trivialization. Let  $(V, q)$  be a finite dimensional real vector space equipped with a quadratic form. Let  $C(V, q)$  be the associated Clifford algebra, i.e., the associative algebra generated by  $V$  with the relations  $v \cdot w + w \cdot v = -2q(v, w)$  for  $v, w \in V$ . Let  $\{e_1, \dots, e_n\}$  be an orthonormal basis of  $(V, q)$ , let  $C(V, q) \hat{\otimes} C(V, -q)$  be the grading tensor product of  $C(V, q)$  and  $C(V, -q)$ , and  $\wedge^* V \hat{\otimes} \wedge^* V$  be the grading tensor product of  $\wedge^* V$  and  $\wedge^* V$ . Define the symbol map:

$$\sigma : C(V, q) \hat{\otimes} C(V, -q) \rightarrow \wedge^* V \hat{\otimes} \wedge^* V; \quad (3.19)$$

where  $\sigma(c(e_{j_1}) \cdots c(e_{j_l}) \otimes 1) = e^{j_1} \wedge \cdots \wedge e^{j_l} \otimes 1$ ,  $\sigma(1 \otimes \hat{c}(e_{j_1}) \cdots \hat{c}(e_{j_l})) = 1 \otimes \hat{e}^{j_1} \wedge \cdots \wedge \hat{e}^{j_l}$ . Using the interior multiplication  $\iota(e_j) : \wedge^* V \rightarrow \wedge^{*-1} V$  and the exterior multiplication  $\varepsilon(e_j) : \wedge^* V \rightarrow \wedge^{*+1} V$ , we define representations of  $C(V, q)$  and  $C(V, -q)$  on the exterior algebra:

$$c : C(V, q) \rightarrow \mathrm{End} \wedge V, \quad e_j \mapsto c(e_j) : \varepsilon(e_j) - \iota(e_j); \quad (3.20)$$

$$\hat{c} : C(V, -q) \rightarrow \mathrm{End} \wedge V, \quad e_j \mapsto \hat{c}(e_j) : \varepsilon(e_j) + \iota(e_j). \quad (3.21)$$

The tensor product of these representations yields an isomorphism of superalgebras

$$c \otimes \hat{c} : C(V, q) \hat{\otimes} C(V, -q) \rightarrow \mathrm{End} \wedge V \quad (3.22)$$

which we will also denote by  $c$ . We obtain a supertrace (i.e., a linear functional vanishing on supercommutators) on  $C(V, q) \hat{\otimes} C(V, -q)$  by setting  $\mathrm{Str}(a) = \mathrm{Str}_{\mathrm{End} \wedge V}[c(a)]$  for  $a \in C(V, q) \hat{\otimes} C(V, -q)$ , where  $\mathrm{Str}_{\mathrm{End} \wedge V}$  is the canonical supertrace on  $\mathrm{End} V$ .

**Lemma 3.11.** *For  $1 \leq i_1 < \cdots < i_p \leq n, 1 \leq j_1 < \cdots < j_q \leq n$ , when  $p = q = n$ ,*

$$\mathrm{Str}[c(e_{i_1}) \cdots c(e_{i_n}) \hat{c}(e_{i_1}) \cdots \hat{c}(e_{i_n})] = (-1)^{\frac{n(n+1)}{2}} 2^n \quad (3.23)$$

*and otherwise equals zero.*

We will also denote the volume element in  $\wedge V \hat{\otimes} \wedge V$  by  $\omega = e^1 \wedge \cdots \wedge e^n \wedge \hat{e}^1 \wedge \cdots \wedge \hat{e}^n$ . For  $a \in \wedge V \hat{\otimes} \wedge V$ , let  $Ta$  be the coefficient of  $\omega$ . The linear functional  $T : \wedge V \hat{\otimes} \wedge V \rightarrow \mathbb{R}$  is called the Berezin trace. Then for a  $a \in C(V, q) \hat{\otimes} C(V, -q)$ , we have  $\mathrm{Str}_s(a) = (-1)^{\frac{n(n+1)}{2}} 2^n (T\sigma)(a)$ . We define the Getzler order as follows:

$$\deg \partial_j = \frac{1}{2} \deg \partial_t = -\deg x^j = 1, \quad \deg c(e_j) = 1, \quad \deg \hat{c}(e_j) = 0. \quad (3.24)$$

Let  $Q \in \Psi_V^*(\mathbb{R}^n \times \mathbb{R}, \wedge^* T^* M)$  have symbol

$$q(x, \xi, \tau) \sim \sum_{k \leq m'} q_k(x, \xi, \tau), \quad (3.25)$$

where  $q_k(x, \xi, \tau)$  is an order  $k$  symbol. Then taking components in each subspace  $\wedge^j T^* M \otimes \wedge^l T^* M$  of  $\wedge T^* M \otimes \wedge T^* M$  and using Taylor expansions at  $x = 0$  give formal expansions

$$\sigma[q(x, \xi, \tau)] \sim \sum_{j, k} \sigma[q_k(x, \xi, \tau)]^{(j, l)} \sim \sum_{j, k, \alpha} \frac{x^\alpha}{\alpha!} \sigma[\partial_x^\alpha q_k(0, \xi, \tau)]^{(j, l)}. \quad (3.26)$$

The symbol  $\frac{x^\alpha}{\alpha!} \sigma[\partial_x^\alpha q_k(0, \xi, \tau)]^{(j, l)}$  is the Getzler homogeneous of  $k + j - |\alpha|$ . Therefore, we can expand  $\sigma[q(x, \xi, \tau)]$  as

$$\sigma[q(x, \xi, \tau)] \sim \sum_{j \geq 0} q_{(m-j)}(x, \xi, \tau), \quad q_{(m)} \neq 0, \quad (3.27)$$

where  $q_{(m-j)}$  is a Getzler homogeneous symbol of degree  $m - j$ .

**Definition 3.12.** The integer  $m$  is called as the Getzler order of  $Q$ . The symbol  $q_{(m)}$  is the principal Getzler homogeneous symbol of  $Q$ . The operator  $Q_{(m)} = q_{(m)}(x, D_x, D_t)$  is called the model operator of  $Q$ .

Let  $e_1, \dots, e_n$  be an oriented orthonormal basis of  $T_{x_0}M$  such that  $e_1, \dots, e_a$  span  $T_{x_0}M^\phi$  and  $e_{a+1}, \dots, e_n$  span  $N_{x_0}^\phi$ . This provides us with normal coordinates  $(x_1, \dots, x_n) \rightarrow \exp_{x_0}(x^1 e_1 + \dots + x^n e_n)$ . Moreover using parallel translation enables us to construct a synchronous local oriented tangent frame  $e_1(x), \dots, e_n(x)$  such that  $e_1(x), \dots, e_a(x)$  form an oriented frame of  $TM_a^\phi$  and  $e_{a+1}(x), \dots, e_n(x)$  form an (oriented) frame  $N^\tau$  (when both frames are restricted to  $M^\phi$ ). This gives rise to trivializations of the tangent and exterior algebra bundles. Write

$$\phi'(0) = \begin{pmatrix} 1 & 0 \\ 0 & \phi^N \end{pmatrix} = \exp(A_{ij}), \quad (3.28)$$

where  $A_{ij} \in \mathfrak{so}(n)$ .

Let  $\wedge(n) = \wedge^* \mathbb{R}^n$  be the exterior algebra of  $\mathbb{R}^n$ . We shall use the following gradings on  $\wedge(n) \hat{\otimes} \wedge(n)$ ,

$$\wedge(n) \hat{\otimes} \wedge(n) = \bigoplus_{\substack{1 \leq k_1, k_2 \leq a \\ 1 \leq \bar{l}_1, \bar{l}_2 \leq b}} \wedge^{k_1, \bar{l}_1}(n) \hat{\otimes} \wedge^{k_2, \bar{l}_2}(n), \quad (3.29)$$

where  $\wedge^{k, \bar{l}}(n)$  is the space of forms  $dx^{i_1} \wedge \dots \wedge dx^{i_{k+\bar{l}}}$  with  $1 \leq i_1 < \dots < i_k \leq a$  and  $a+1 \leq i_{k+1} < \dots < i_{k+\bar{l}} \leq n$ . Given a form  $\omega \in \wedge(n) \hat{\otimes} \wedge(n)$ , denote by  $\omega^{(k_1, \bar{l}_1), (k_2, \bar{l}_2)}$  its component in  $\wedge(n)^{(k_1, \bar{l}_1)} \hat{\otimes} \wedge(n)^{(k_2, \bar{l}_2)}$ . We denote by  $|\omega|^{(a,0), (a,0)}$  the Berezin integral  $|\omega^{(*,0), (*,0)}|^{(a,0), (a,0)}$  of its component  $\omega^{(*,0), (*,0)}$  in  $\wedge^{(*,0), (*,0)}(n)$ .

Let  $A \in Cl(V, q) \hat{\otimes} Cl(V, -q)$ , then

$$\begin{aligned} \text{Str}[\tilde{\phi}A] &= (-1)^{\frac{n}{2}} 2^n \left(-\frac{1}{4}\right)^{\frac{b}{2}} \det(1 - \phi^N) |\sigma(A)|^{((a,0), (a,0))} \\ &\quad + (-1)^{\frac{n}{2}} 2^n \sum_{0 \leq l_1 < b, 0 \leq l_2 \leq b} |\sigma(\tilde{\phi})^{((0, l_1), (0, l_2))} \sigma(A)^{((a, b-l_1), (a, b-l_2))}|^{(n, n)}. \end{aligned} \quad (3.30)$$

In order to calculate  $\text{Str}[\tilde{\phi}A]$ , we need to consider the representation of  $|\sigma(\tilde{\phi})^{((0, b), (0, l_2))} \sigma(A)^{((a, 0), (a, b-l_2))}|^{(n, n)}$ . Let the matrix  $\phi^N$  equal

$$\phi^N = \begin{pmatrix} A_{\frac{a}{2}+1} & & & 0 \\ & \ddots & & \\ & & \ddots & \\ 0 & & & \ddots \\ & & & & A_{\frac{n}{2}} \end{pmatrix}, \quad A_{\frac{a}{2}+1} = \begin{pmatrix} \cos \theta_{\frac{a}{2}+1} & \sin \theta_{\frac{a}{2}+1} \\ -\sin \theta_{\frac{a}{2}+1} & \cos \theta_{\frac{a}{2}+1} \end{pmatrix}, \quad A_{\frac{n}{2}} = \begin{pmatrix} \cos \theta_{\frac{n}{2}} & \sin \theta_{\frac{n}{2}} \\ -\sin \theta_{\frac{n}{2}} & \cos \theta_{\frac{n}{2}} \end{pmatrix}. \quad (3.31)$$

From Lemma 3.2 in [20], then

**Lemma 3.13.** We have

$$\begin{aligned} \tilde{\phi} &= \left(\frac{1}{2}\right)^{\frac{n-a}{2}} \prod_{j=\frac{a}{2}+1}^n \left[ (1 + \cos \theta_j) - (1 - \cos \theta_j) c(e_{2j-1}) c(e_{2j}) \hat{c}(e_{2j-1}) \hat{c}(e_{2j}) \right. \\ &\quad \left. + \sin \theta_j (c(e_{2j-1}) c(e_{2j}) - \hat{c}(e_{2j-1}) \hat{c}(e_{2j})) \right]. \end{aligned} \quad (3.32)$$



Then we obtain

$$\begin{aligned}
\sigma(\tilde{\phi})^{((0,b),(0,l_2))} &= \left(\frac{1}{2}\right)^{\frac{n-a}{2}} \sigma \left\{ \prod_{j=\frac{a}{2}+1}^n \left[ - (1 - \cos \theta_j) c(e_{2j-1}) c(e_{2j}) \hat{c}(e_{2j-1}) \hat{c}(e_{2j}) \right. \right. \\
&\quad \left. \left. + \sin \theta_j (c(e_{2j-1}) c(e_{2j})) \right] \right\}^{((0,b),(0,l_2))} \\
&= \left(\frac{1}{2}\right)^{\frac{n-a}{2}} e^{a+1} \wedge \cdots \wedge e^n \sigma \left\{ \prod_{j=\frac{a}{2}+1}^n \left[ - (1 - \cos \theta_j) \hat{c}(e_{2j-1}) \hat{c}(e_{2j}) + \sin \theta_j \right] \right\}^{(0,l_2)} \\
&= \left(\frac{1}{2}\right)^{\frac{n-a}{2}} e^{a+1} \wedge \cdots \wedge e^n \sigma \left\{ \prod_{j=\frac{a}{2}+1}^n 2 \sin \frac{\theta_j}{2} \left[ \cos \frac{\theta_j}{2} - \sin \frac{\theta_j}{2} \hat{c}(e_{2j-1}) \hat{c}(e_{2j}) \right] \right\}^{(0,l_2)} \\
&= \left(\frac{1}{2}\right)^{\frac{n-a}{2}} e^{a+1} \wedge \cdots \wedge e^n \det^{\frac{1}{2}}(1 - \phi^N) \sigma \left[ \exp \left( - \frac{1}{4} \sum_{1 \leq i, j \leq n} A_{ij} \hat{c}(e_i) \hat{c}(e_j) \right) \right]^{(0,l_2)} \\
&= \left(\frac{1}{2}\right)^{\frac{n-a}{2}} e^{a+1} \wedge \cdots \wedge e^n \det^{\frac{1}{2}}(1 - \phi^N) \sigma \left[ \exp \left( - \frac{1}{4} \sum_{1 \leq i, j \leq k} (L_1)_{ij} \hat{c}(f_i) \hat{c}(f_j) \right. \right. \\
&\quad \left. \left. - \frac{1}{4} \sum_{1 \leq i, j \leq n-k} (L_2)_{k+i, k+j} \hat{c}(h_i) \hat{c}(h_j) \right) \right]^{(0,l_2)}. \tag{3.33}
\end{aligned}$$

Next we calculate  $|\sigma(A)|^{((a,0),(a,b-l_2))}$ . In the following, we shall use the following “curvature forms”:  $R' := (R_{i,j})_{1 \leq i, j \leq a}$ ,  $R'' := (R_{a+i, a+j})_{1 \leq i, j \leq b}$ . Let

$$\begin{aligned}
\dot{R} &= \frac{1}{4} \sum_{1 \leq \alpha, \beta \leq k} \langle R^E f_\alpha, f_\beta \rangle \hat{c}(f_\alpha) \hat{c}(f_\beta), \\
\ddot{R} &= \frac{1}{4} \sum_{1 \leq s, t \leq n-k} \langle R^{E^\perp} h_s, h_t \rangle \hat{c}(h_s) \hat{c}(h_t);
\end{aligned}$$

and

$$\begin{aligned}
\tilde{R} &= \frac{1}{4} \sum_{1 \leq \alpha, \beta \leq k} \langle (R^E - L_1) f_\alpha, f_\beta \rangle \hat{c}(f_\alpha) \hat{c}(f_\beta), \\
\tilde{\ddot{R}} &= \frac{1}{4} \sum_{1 \leq s, t \leq n-k} \langle (R^{E^\perp} - L_2) h_s, h_t \rangle \hat{c}(h_s) \hat{c}(h_t).
\end{aligned}$$

By (2.19), let  $F = \tilde{D}_E^2$ , we get

**Proposition 3.14.** *The model operator of  $F$  is*

$$\begin{aligned}
F_{(2)} &= - \sum_{r=1}^n \left( \partial_r + \frac{1}{8} \sum_{1 \leq i, j, l \leq n} \langle R^{TM}(e_i, e_j) e_l, e_r \rangle y_l e^i \wedge e^j \right)^2 \\
&\quad + \frac{1}{8} \sum_{1 \leq i, j \leq n} \sum_{1 \leq \alpha, \beta \leq k} \langle R^E(e_i, e_j) f_\beta, f_\alpha \rangle e^i \wedge e^j \hat{c}(f_\alpha) \hat{c}(f_\beta) \\
&\quad + \frac{1}{8} \sum_{1 \leq i, j \leq n} \sum_{1 \leq s, t \leq n-k} \langle R^{E^\perp}(e_i, e_j) h_t, h_s \rangle e^i \wedge e^j \hat{c}(h_s) \hat{c}(h_t). \tag{3.34}
\end{aligned}$$

From the representation of  $F_{(2)}$ , we get the model operator of  $\frac{\partial}{\partial t} + \tilde{D}_E^2$  is  $\frac{\partial}{\partial t} + F_{(2)}$ . And we have

$$\left( \frac{\partial}{\partial t} + F_{(2)} \right) K_{Q_{(-2)}}(x, y, t) = 0. \tag{3.35}$$

Similar to Lemma 2.9 in [7], we get

**Lemma 3.15.** Let  $Q \in \Psi^{(-2)}(\mathbb{R}^n \times \mathbb{R}, \wedge(T^*M))$  be a parametrix for  $(F_{(2)} + \partial_t)^{-1}$ . Then

- (1)  $Q$  has Getzler order -2 and its model operator is  $(F_{(2)} + \partial_t)^{-1}$ .
- (2) For all  $t > 0$ ,

$$\begin{aligned} & (\sqrt{-1})^{\frac{k}{2}} \hat{c}(E, g^E) I_{(F_{(2)} + \partial_t)^{-1}}(0, t) \\ &= (\sqrt{-1})^{\frac{k}{2}} \hat{c}(E, g^E) \frac{(4\pi t)^{-\frac{a}{2}}}{\det^{\frac{1}{2}}(1 - \phi^N)} \det^{\frac{1}{2}}\left(\frac{\frac{tR'}{2}}{\sinh(\frac{tR'}{2})}\right) \det^{-\frac{1}{2}}(1 - \phi^N e^{-tR''}) \exp(t(\tilde{R} + \tilde{\tilde{R}})). \end{aligned} \quad (3.36)$$

Similar to Lemma 3.6 in [9], we have

**Lemma 3.16.**  $Q \in \Psi_V^*(\mathbb{R}^n \times \mathbb{R}, \wedge(T^*M))$  has the Getzler order  $m$  and model operator  $Q_{(m)}$ . Then as  $t \rightarrow 0^+$

- (1)  $\sigma[I_Q(0, t)]^{(j, l)} = O(t^{\frac{j-m-a-1}{2}})$ , if  $m-j$  is odd.
  - (2)  $\sigma[I_Q(0, t)]^{(j, l)} = O(t^{\frac{j-m-a-2}{2}}) I_{Q(m)}(0, 1)^{(j, l)} + O(t^{\frac{j-m-a}{2}})$ , if  $m-j$  is even.
- In particular, for  $m = -2$  and  $j = a$  and  $a$  is even we get

$$\sigma[I_Q(0, t)]^{((a, 0), (a, b-l_2))} = I_{Q(-2)}(0, 1)^{((a, 0), (a, b-l_2))} + O(t^{\frac{1}{2}}). \quad (3.37)$$

With all these preparations, we are going to prove the local even dimensional equivariant index theorem for sub-signature operators. Substituting (3.33), (3.36) into (3.30), we obtain

$$\begin{aligned} & \lim_{t \rightarrow 0} \text{Str}_\varepsilon \left[ \tilde{\phi}(x_0) (\sqrt{-1})^{\frac{k}{2}} \hat{c}(E, g^E) I_{(F + \partial_t)^{-1}}(x_0, t) \right] \\ &= (-1)^{\frac{n}{2}} 2^n \left(\frac{1}{2}\right)^{\frac{n-a}{2}} (4\pi)^{-\frac{a}{2}} (\sqrt{-1})^{\frac{k}{2}} \left| \hat{A}(R^{M^\phi}) \nu_\phi(R^{N^\phi}) \sigma[\hat{c}(f_1) \cdots \hat{c}(f_k) \exp(\tilde{R} + \tilde{\tilde{R}})] \right|^{((a, 0), n)} \\ &= \left(\frac{1}{\sqrt{-1}}\right)^{\frac{k}{2}} 2^{\frac{n}{2}} \left\{ \hat{A}(R^{M^\phi}) \nu_\phi(R^{N^\phi}) i_{M^\phi}^* \left[ \det^{\frac{1}{2}} \left( \cosh\left(\frac{R^E}{4\pi} - \frac{L_1}{2}\right) \right) \right. \right. \\ & \quad \left. \left. \times \det^{\frac{1}{2}} \left( \frac{\sinh(\frac{R^{E^\perp}}{4\pi} - \frac{L_2}{2})}{\frac{R^{E^\perp}}{4\pi} - \frac{L_2}{2}} \right) \text{Pf}\left(\frac{R^{E^\perp}}{4\pi} - \frac{L_2}{2}\right) \right] \right\}^{(a, 0)}(x_0). \end{aligned} \quad (3.38)$$

Where we have used the algebraic result of Proposition 3.13 in [22], and the Berezin integral in the right hand side of (3.38) is the application of the following lemma.

**Lemma 3.17.** Let  $L_1 \in so(k), L_2 \in so(n-k)$ , we have

$$\begin{aligned} & |\sigma[\hat{c}(f_1) \cdots \hat{c}(f_k) \exp(\tilde{R} + \tilde{\tilde{R}})]|^{(n)} \\ &= (-1)^{\frac{n-k}{2}} \det^{\frac{1}{2}} \left( \cosh\left(\frac{R^E - L_1}{2}\right) \right) \det^{\frac{1}{2}} \left( \frac{\sinh(\frac{R^{E^\perp} - L_2}{2})}{(R^{E^\perp} - L_2)/2} \right) \text{Pf}\left(\frac{R^{E^\perp} - L_2}{2}\right). \end{aligned} \quad (3.39)$$

*Proof.* In order to compute this differential form, we make use of the Chern root algorithm (see [9]). Assume that  $n = \dim M$  and  $k = \dim E$  are both even integers. As in [5], let  $L_1 \in so(k), L_2 \in so(n-k)$ , we write

$$R^E - L_1 = \begin{pmatrix} \begin{pmatrix} 0 & -\theta_1 \\ \theta_1 & 0 \end{pmatrix} & & 0 \\ & \ddots & \\ 0 & & \begin{pmatrix} 0 & -\theta_{\frac{n-k}{2}} \\ \theta_{\frac{n-k}{2}} & 0 \end{pmatrix} \end{pmatrix}, R^{E^\perp} - L_2 = \begin{pmatrix} \begin{pmatrix} 0 & -\hat{\theta}_1 \\ \hat{\theta}_1 & 0 \end{pmatrix} & & 0 \\ & \ddots & \\ 0 & & \begin{pmatrix} 0 & -\hat{\theta}_{\frac{n-k}{2}} \\ \hat{\theta}_{\frac{n-k}{2}} & 0 \end{pmatrix} \end{pmatrix}. \quad (3.40)$$

Then we obtain

$$\begin{aligned} \frac{1}{4} \sum_{1 \leq \alpha, \beta \leq k} \langle (R^E - L_1) f_\alpha, f_\beta \rangle \hat{c}(f_\alpha) \hat{c}(f_\beta) &= \frac{1}{2} \sum_{1 \leq \alpha < \beta \leq k} \langle (R^E - L_1) f_\alpha, f_\beta \rangle \hat{c}(f_\alpha) \hat{c}(f_\beta) \\ &= \frac{1}{2} \sum_{1 \leq j \leq \frac{k}{2}} \theta_j \hat{c}(f_{2j-1}) \hat{c}(f_{2j}); \end{aligned} \quad (3.41)$$

$$\begin{aligned} \frac{1}{4} \sum_{1 \leq s, t \leq n-k} \langle (R^{E^\perp} - L_2) h_s, h_t \rangle \hat{c}(h_s) \hat{c}(h_t) &= \frac{1}{2} \sum_{1 \leq s < t \leq n-k} \langle (R^{E^\perp} - L_2) h_s, h_t \rangle \hat{c}(h_s) \hat{c}(h_t) \\ &= \frac{1}{2} \sum_{1 \leq l \leq \frac{n-k}{2}} \hat{\theta}_l \hat{c}(h_{2l-1}) \hat{c}(h_{2l}). \end{aligned} \quad (3.42)$$

Then the left hand side of (3.39) is

$$\begin{aligned} & \left| \sigma \left( \hat{c}(f_1) \cdots \hat{c}(f_k) \exp(\tilde{R} + \tilde{R}) \right) \right|^{(n)} \\ &= \left| \sigma \left( \hat{c}(f_1) \cdots \hat{c}(f_k) \prod_{1 \leq j \leq \frac{k}{2}} \exp\left(\frac{1}{2} \theta_j \hat{c}(f_{2j-1}) \hat{c}(f_{2j})\right) \prod_{1 \leq l \leq \frac{n-k}{2}} \exp\left(\frac{1}{2} \hat{\theta}_l \hat{c}(h_{2l-1}) \hat{c}(h_{2l})\right) \right) \right|^{(n)} \\ &= \left| \sigma \left( \hat{c}(f_1) \cdots \hat{c}(f_k) \prod_{1 \leq j \leq \frac{k}{2}} \left[ \cos \frac{\theta_j}{2} - \sin \frac{\theta_j}{2} \hat{c}(f_{2j-1}) \hat{c}(f_{2j}) \right] \prod_{1 \leq l \leq \frac{n-k}{2}} \left[ \cos \frac{\hat{\theta}_l}{2} - \sin \frac{\hat{\theta}_l}{2} \hat{c}(h_{2l-1}) \hat{c}(h_{2l}) \right] \right) \right|^{(n)} \\ &= (-1)^{\frac{n-k}{2}} \prod_{1 \leq j \leq \frac{k}{2}} \cos \frac{\theta_j}{2} \prod_{1 \leq l \leq \frac{n-k}{2}} \sin \frac{\hat{\theta}_l}{2}. \end{aligned} \quad (3.43)$$

Now we consider the right hand side of (3.39),

$$(R^E - L_1)^{2p} = (-1)^p \begin{pmatrix} \begin{pmatrix} \theta_1^{2p} & 0 \\ 0 & \theta_1^{2p} \end{pmatrix} & & 0 \\ & \ddots & \\ 0 & & \begin{pmatrix} \theta_{\frac{k}{2}}^{2p} & 0 \\ 0 & \theta_{\frac{k}{2}}^{2p} \end{pmatrix} \end{pmatrix}. \quad (3.44)$$

Then

$$\det^{\frac{1}{2}} \left( \cosh \left( \frac{R^E - L_1}{2} \right) \right) = \prod_{j=1}^{\frac{k}{2}} \left( \sum_{p=0}^{\infty} \left( \frac{\theta_j}{2} \right)^{2p} \frac{(-1)^p}{(2p)!} \right) = \prod_{j=1}^{\frac{k}{2}} \cosh \frac{\sqrt{-1} \theta_j}{2} = \prod_{j=1}^{\frac{k}{2}} \frac{e^{\frac{\sqrt{-1} \theta_j}{2}} + e^{-\frac{\sqrt{-1} \theta_j}{2}}}{2} = \prod_{j=1}^{\frac{k}{2}} \cos \frac{\theta_j}{2}. \quad (3.45)$$

Similarly, we have

$$\det^{\frac{1}{2}} \left( \frac{\sinh \left( \frac{R^{E^\perp} - L_2}{2} \right)}{(R^{E^\perp} - L_2)/2} \right) = \prod_{j=1}^{\frac{n-k}{2}} \frac{\sin \frac{\hat{\theta}_j}{2}}{\frac{\hat{\theta}_j}{2}}. \quad (3.46)$$

On the other hand,

$$\text{Pf} \left( \frac{R^{E^\perp} - L_2}{2} \right) = T \left( \exp \left( \sum_{s < t} \left\langle \frac{R^{E^\perp} - L_2}{2} h_s, h_t \right\rangle h^s \wedge h^t \right) \right) = T \left( \exp \left( \sum_{1 \leq j \leq \frac{n-k}{2}} \frac{\hat{\theta}_j}{2} h^{2j-1} \wedge h^{2j} \right) \right) = \prod_{j=1}^{\frac{n-k}{2}} \frac{\hat{\theta}_j}{2}. \quad (3.47)$$

Combining these equations, the proof of lemma 3.17 is complete.  $\square$

To summarize, we have proved Theorem 3.9.

### 3.2. The local odd dimensional equivariant index Theorem for sub-signature operators

In this section, we give a proof of a local odd dimensional equivariant index theorem for sub-signature operators. Let  $M$  be an odd dimensional oriented closed Riemannian manifold. Using (2.19) in Section 2, we may define the sub-signature operators  $\tilde{D}_E$ . Let  $\gamma$  be an orientation reversing involution isometric acting on  $M$ . Set  $d\gamma$  preserves  $E$  and  $E^\perp$  and preserves the orientation of  $E$ , then  $\tilde{\gamma}\hat{\tau}(E, g^E) = \hat{\tau}(E, g^E)\tilde{\gamma}$ , where  $\tilde{\gamma}$  is the lift on the exterior algebra bundle  $\wedge T^*M$  of  $\gamma$ . There exists a self-adjoint lift  $\tilde{\gamma} : \Gamma(M; \wedge(T^*M)) \rightarrow \Gamma(M; \wedge(T^*M))$  of  $\gamma$  satisfying

$$\tilde{\gamma}^2 = 1; \quad \tilde{D}_E \tilde{\gamma} = -\tilde{\gamma} \tilde{D}_E. \quad (3.48)$$

Now the  $+1$  and  $-1$  eigenspaces of  $\tilde{\gamma}$  give a splitting

$$\Gamma(M; \wedge(T^*M)) \cong \Gamma^+(M; \wedge(T^*M)) \oplus \Gamma^-(M; \wedge(T^*M)) \quad (3.49)$$

then the sub-signature operator interchanges  $\Gamma^+(M; \wedge(T^*M))$  and  $\Gamma^-(M; \wedge(T^*M))$ , and  $\hat{c}(E, g^E)$  preserves  $\Gamma^+(M; \wedge(T^*M))$  and  $\Gamma^-(M; \wedge(T^*M))$ .

Denotes by  $\tilde{D}_E^+$  the restriction of  $\tilde{D}_E$  to  $\Gamma^+(M, \wedge(T^*M))$ . We assume  $\dim E = k$  is even, then  $(\tilde{D}_E)\hat{c}(E, g^E) = \hat{c}(E, g^E)(\tilde{D}_E)$  and  $\hat{c}(E, g^E)$  is a linear map from  $\ker \tilde{D}_E^+$  to  $\ker \tilde{D}_E^+$ .

The purpose of this section is to compute

$$\text{ind}_{\hat{c}(E, g^E)}[(\tilde{D}_E^+)] = \text{Tr}(\hat{c}(E, g^E)|_{\ker \tilde{D}_E^+}) - \text{Tr}(\hat{c}(E, g^E)|_{\ker \tilde{D}_E^+}). \quad (3.50)$$

By the McKean-Singer formular, we have

$$\begin{aligned} \text{ind}_{\hat{c}(E, g^E)}(\tilde{D}_E^+) &= \int_M (\sqrt{-1})^{\frac{k}{2}} \text{Tr}[\tilde{\gamma} \hat{c}(E, g^E) k_t(x, \gamma(x))] dx \\ &= \int_M (\sqrt{-1})^{\frac{k}{2}} \text{Tr}[\tilde{\gamma} \hat{c}(E, g^E) K_{(F+\partial_t)^{-1}}(x, \gamma(x), t)] dx. \end{aligned} \quad (3.51)$$

Let

$$R^E - L_1 = \begin{pmatrix} \begin{pmatrix} 0 & -\theta_1 \\ \theta_1 & 0 \end{pmatrix} & & 0 \\ & \ddots & \\ 0 & & \begin{pmatrix} 0 & -\theta_{-\frac{k}{2}} \\ \theta_{-\frac{k}{2}} & 0 \end{pmatrix} \end{pmatrix}, R^{E^\perp} - L_2 = \begin{pmatrix} \begin{pmatrix} 0 & -\hat{\theta}_1 \\ \hat{\theta}_1 & 0 \end{pmatrix} & & 0 \\ & \ddots & \\ 0 & & \begin{pmatrix} 0 & -\hat{\theta}_{\frac{n-k-1}{2}} \\ \hat{\theta}_{\frac{n-k-1}{2}} & 0 \end{pmatrix} \\ & & & 0 \end{pmatrix}; \quad (3.52)$$

and

$$\text{Pf}\left(\frac{R^{E^\perp} - L_2}{2}\right) = \prod_{j=1}^{\frac{n-k-1}{2}} \frac{\hat{\theta}_j}{2}. \quad (3.53)$$

Similar to Theorem 3.9, we get the main Theorem in this section.

**Theorem 3.18.** (*Local odd dimensional equivariant index Theorem for sub-signature operators*)

Let  $x_0 \in M^\gamma$ , then

$$\begin{aligned} &\lim_{t \rightarrow 0} \text{Tr} [\tilde{\gamma}(x_0) \hat{c}(E, g^E) I_{(F+\partial_t)^{-1}}(x_0, t)] \\ &= -\left(\frac{1}{\sqrt{-1}}\right)^{\frac{k}{2}-1} 2^{\frac{n}{2}} \left\{ \hat{A}(R^{M^\gamma}) \nu_\phi(R^{N^\gamma}) i_{M^\gamma}^* \left[ \det^{\frac{1}{2}} \left( \cosh\left(\frac{R^E}{4\pi} - \frac{L_1}{2}\right) \right) \right. \right. \\ &\quad \left. \left. \times \det^{\frac{1}{2}} \left( \frac{\sinh\left(\frac{R^{E^\perp}}{4\pi} - \frac{L_2}{2}\right)}{\frac{R^{E^\perp}}{4\pi} - \frac{L_2}{2}} \right) \text{Pf}\left(\frac{R^{E^\perp}}{4\pi} - \frac{L_2}{2}\right) \right] \right\}^{(a,0)}(x_0). \end{aligned} \quad (3.54)$$

## Acknowledgements

The work of the first author was supported by NSFC.11901322 The work of the second author was supported by NSFC. 11501414 and CSC. 201807760009 . The work of the third author was supported by NSFC. 11771070. The authors also thank the referee for his (or her) careful reading and helpful comments.

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