

# Heat flow and holography

Motivating  
Example:

$$V = L^2(S^1) = L^2(S^1, \mathbb{C})$$

$\theta \in (0, 2\pi)$  coordinate on  $S^1$

$d = \frac{d}{d\theta}$ :  $\Lambda^*(M) \rightarrow \Lambda^*(M)$ , its spectrum  $\sigma(\frac{d}{d\theta})$  contains ~~just~~ zero eigenvalue of infinite multiplicity & infinite dimensional space of forms not in the eigenspace of zero eigenvalue (of course, except  $\dim M = 1$ ,  $\Lambda^0(M) \cong \Lambda^1(M)$ .)

We shall be interested in  $\Delta = -\frac{d^2}{d\theta^2}$  acting on  $V$ ;

ON-basis:  $\{e^{in\theta}\}_{n \in \mathbb{Z}}$ ,  $\Delta e^{in\theta} = n^2 e^{in\theta}$ ,  
 $\text{Spec}(\Delta) = \{n^2 \mid n \in \mathbb{Z}\}$ . Eigenfunction decomposition for  $f \in L^2(S^1)$ :

$$f = \sum_n a_n e^{in\theta} = \sum_n \langle f, e^{in\theta} \rangle e^{in\theta}, \quad a_n \in \mathbb{C},$$

with

$$\langle f, g \rangle = \frac{1}{2\pi} \int_{S^1} f(\theta) \overline{g(\theta)} d\theta$$

Because for the sequence  $\left\{ \frac{e^{in\theta}}{n} \right\}_{n \in \mathbb{Z}}$  fulfills

$$\left\| \frac{e^{in\theta}}{n} \right\| \xrightarrow{n \rightarrow \infty} 0 \quad \Rightarrow \quad \left\| \Delta \left( \frac{e^{in\theta}}{n} \right) \right\| \rightarrow \infty,$$

the operator  $\Delta$  is unbounded. Notice that for  $\lambda \notin \sigma(\mathcal{D})$ ,  $(\mathcal{D} - \lambda \mathbb{1})^{-1}$  exists and is bounded.

A more complicated situation is  $\Delta = -\frac{d^2}{dt^2}$  on  $L^2(\mathbb{R})$ ,  $t$  the coordinate on  $\mathbb{R}$ . For  $\mathcal{D}$ , a symmetric unbounded operator on a Hilbert space  $\mathcal{H}$ , the spectrum  $\sigma(\mathcal{D})$  of  $\mathcal{D}$ ,  $\sigma(\mathcal{D}) \subseteq \mathbb{R}$ , is defined by  $\lambda \notin \sigma(\mathcal{D})$  iff  $(\mathcal{D} - \lambda \mathbb{1})^{-1}$  can be extended to a bounded operator on  $\mathcal{H}$ . Equivalently,

1/  $\lambda \notin \sigma(\mathcal{D})$ , iff

2/  $\text{Ker}(\mathcal{D} - \lambda \mathbb{1}) = 0$ , iff

3/  $\text{Im}(\mathcal{D} - \lambda \mathbb{1})$  is dense in  $\mathcal{H}$ , iff

4/  $(\mathcal{D} - \lambda \mathbb{1})^{-1}$  is bounded on  $\text{Im}(\mathcal{D} - \lambda \mathbb{1})$ .

Set  $D := \Delta$  acting on  $\mathcal{H} = L^2(\mathbb{R}, \mathbb{C})$ .

First consider  $\lambda \geq 0$ , the eigenfunctions are  $f(x) = \exp(\pm i\sqrt{\lambda}x)$   
 $\Delta f = \lambda f$   
 $\forall \lambda \in \mathbb{R}^+ \cup \{0\}$ .

None of functions  $f(x) = \exp(\pm i\sqrt{\lambda}x)$  is in  $L^2(\mathbb{R}, \mathbb{C}) = \mathcal{H}$   
 This does not mean  $\sigma(\Delta) = \emptyset$ :

$$\begin{array}{l} \psi_N(x) \quad \mathbb{R} \rightarrow \mathbb{R} : \quad \psi_N \geq 0 \quad \forall N \in \mathbb{N} \\ \cap \\ \mathbb{C}^\infty(\mathbb{R}) \\ \cap \\ L^2(\mathbb{R}, \mathbb{C}) \end{array} \quad \psi_N(x) = \begin{cases} 0 & x \in (-\infty, -N] \cup [N, \infty) \\ 1 & x \in [-N+1, N-1] \end{cases}$$

For fixed  $\lambda \geq 0 \exists C, C' > 0$  such that for all  $N \in \mathbb{N}$ :

$$\|(\Delta - \lambda \mathbb{1})(\psi_N(x) e^{i\sqrt{\lambda}x})\| \leq C \leq \frac{C'}{N} \|\psi_N(x) e^{i\sqrt{\lambda}x}\|$$

( $\psi_N$  is non-constant on  $[-N, -N+1] \cup [N-1, N]$  only.)

The last inequality implies  $\|(\Delta - \lambda \mathbb{1})^{-1}\| = \infty$

$$\left( \frac{C}{N} \frac{\| \psi_N e^{i\sqrt{\lambda}x} \|}{\| \psi_N e^{i\sqrt{\lambda}x} \|} \right)$$

For  $\lambda < 0$  is  $\lambda \notin \sigma(\Delta)$ . Why? -  $\text{Im}(\Delta - \lambda \mathbb{1})$  is dense in  $L^2(\mathbb{R}, \mathbb{C})$

First, there are no  $L^2$ -eigenfunctions for  $\lambda$ . Then we claim that  $\text{Im}(\Delta - \lambda \mathbb{1})$  is dense in  $L^2(\mathbb{R}, \mathbb{C})$ . If not, take  $\alpha \in L^2(\mathbb{R}, \mathbb{C})$  nonzero :  $\alpha \perp \text{Im}(\Delta - \lambda \mathbb{1})$ , and we have

$$0 = \int_{\mathbb{R}} \alpha(x) (\Delta - \lambda \mathbb{1}) f(x) \quad \forall f \in \begin{array}{l} \mathbb{C}_0^\infty(\mathbb{R}) \\ \cap \text{dense} \\ L^2(\mathbb{R}, \mathbb{C}) \end{array}$$

$\Rightarrow \alpha$  is a weak (distributional) solution to

$(\Delta - \lambda \mathbb{1})\alpha = 0$ , but according to elliptic regularity for  $\Delta$  operator  $\alpha \in L^2(\mathbb{R}) \Rightarrow$  contradiction, so  $\text{Im}(\Delta - \lambda \mathbb{1})$  is dense in  $\mathcal{H}$  and  $\lambda \notin \sigma(\Delta)$ .

$\Rightarrow \sigma(\Delta) = [0, \infty)$ .

(3)

Fourier series decomposition:

$$\begin{array}{l}
 S^1 \quad f(\theta) = \sum_{n \in \mathbb{Z}} \left( \frac{1}{2\pi} \int_{S^1} f(\psi) e^{-in\psi} d\psi \right) e^{in\theta} \\
 \mathbb{R} \quad f(x) = \frac{1}{\sqrt{2\pi}} \int_{\mathbb{R}} \left( \frac{1}{\sqrt{2\pi}} \int_{\mathbb{R}} f(y) e^{-i\xi y} dy \right) e^{i\xi x} d\xi
 \end{array}
 \left. \vphantom{\begin{array}{l} S^1 \\ \mathbb{R} \end{array}} \right\} \begin{array}{l} \text{isometries} \\ \text{of} \\ L^2\text{-spaces} \end{array}$$

### Heat flow on $S^1$ and $\mathbb{R}$

The heat equation  $(\partial_t + \Delta) f(t, \theta) = 0$ , say for  $f(t, \theta) \in C^\infty(\mathbb{R}_+^1, L^2(S^1))$

If  $f(t, \theta) = \sum_n a_n(t) e^{in\theta}$  is the Four. decomp. for  $f(t, \theta)$ ,  
 $a_n := a_n(0)$ , then  $\theta \in S^1$ ,  $t \in \mathbb{R}_{\geq 0}$

$$0 = \sum_n [a_n'(t) + n^2 a_n(t)] e^{in\theta}$$

$$\Rightarrow a_n(t) = a_n e^{-n^2 t} \quad \Rightarrow f(t, \theta) = \sum_n e^{-n^2 t} a_n e^{in\theta}$$

For  $t \rightarrow \infty$ ,  $f(t, \theta) \rightarrow a_0$  (the average value of  $f$ ,  
 $a_0 = \int_{S^1} f(\theta) d\theta$ .)

The situation on  $\mathbb{R}$  is more complicated. For  $f(0, x) = f(x) \in L^2(\mathbb{R}, \mathbb{C})$ , set

$$f(t, x) = \frac{1}{\sqrt{4\pi t}} \int_{\mathbb{R}} e^{-\frac{(x-y)^2}{4t}} f(y) dy. \quad (\blacktriangle)$$

For  $f(y)$  continuous,  $(\partial_t + \Delta_x) f(t, x) = 0$  and  $\lim_{t \rightarrow 0^+} f(t, x) = f(x)$

Why?

Denote  $\hat{f}(t, \xi)$  the Fourier transform in  $x$ ,  $(\partial_t + \Delta_x) f(t, x) = 0$

implies  $-|\xi|^2 \hat{f}(t, \xi) = \partial_t \hat{f}(t, \xi)$ ,

$$\hat{f}(t, \xi) = \hat{f}(\xi) e^{-t|\xi|^2} = \hat{f}(\xi) e^{-\frac{|\xi|^2 t}{2}}$$

$$= \hat{f}(\xi) \left( \frac{1}{\sqrt{2t}} e^{-\frac{|\xi|^2 t}{4t}} \right) \left( \xi \right)$$

$$= \left( f * \frac{1}{\sqrt{2t}} e^{-\frac{|\cdot|^2}{4t}} \right) \left( \frac{\xi}{\sqrt{2t}} \right)$$

$\wedge$  ... Four. transform

\* ... convolution:  $\mathcal{F}(- * -) = \mathcal{F}(-) \mathcal{F}(-)$ .

(4) The inverse Fourier transform gives the formula ( $\Delta$ ).

The smooth function  $K_{\mathbb{R}}: \mathbb{R}_+ \times \mathbb{R} \times \mathbb{R} \rightarrow \mathbb{C}$

$$(t, x, y) \mapsto K_{\mathbb{R}}(t, x, y) = \frac{1}{\sqrt{4\pi t}} e^{-\frac{(x-y)^2}{4t}}$$

is called integral kernel of heat operator. In fact, ( $\Delta$ ) is analogous to  $f(t, \theta) = \sum_{n \in \mathbb{Z}} e^{-n^2 t} a_n e^{in\theta}$  in the sense that on  $S^1$

$$f(t, \theta) = \sum_{n \in \mathbb{Z}} e^{-n^2 t} \langle f, e^{in\theta} \rangle e^{in\theta}$$

$$= \frac{1}{2\pi} \int_{S^1} \underbrace{\sum_{n \in \mathbb{Z}} e^{-n^2 t} e^{in\theta} \overline{e^{in\gamma}}}_{K_{S^1}(t, \theta, \gamma)} f(\gamma) d\gamma$$

$\gamma = \hat{\theta}$  is the Fourier dual variable

$$K_{S^1}(t, \theta, \gamma)$$

is a smooth function on  $\mathbb{R}_+ \times \mathbb{R} \times \mathbb{R}$   
 $S^1 \times S^1$

What is the relation of  $K_{\mathbb{R}}$  and  $K_{S^1}$  (in the light of the fact that  $\mathbb{R}$  is locally isometric to  $S^1$ .)?

Set  $\tilde{K}_{S^1}(t, \theta, \gamma) := \sum_{n \in \mathbb{Z}} K_{\mathbb{R}}(t, \theta, \gamma + 2\pi n)$ ,

which is well-defined (i.e. a function on  $S^1 \times S^1$ )

because  $K_{\mathbb{R}}(t, x, y) = K_{\mathbb{R}}(t, x+l, y+l), \forall l \in \mathbb{R}$ .)

Lemma:  $\tilde{K}_{S^1} = K_{S^1}$ , i.e.,

$$K_{S^1}(t, \theta, \gamma) = \sum_{n \in \mathbb{Z}} K_{\mathbb{R}}(t, \theta, \gamma + 2\pi n).$$

Pf: We have  $(\partial_t + \Delta_{\theta}) \tilde{K}_{S^1} = 0$ , and

$$\lim_{t \rightarrow 0^+} \int_{S^1} \tilde{K}_{S^1}(t, \theta, \gamma) f(\gamma) d\gamma = \lim_{t \rightarrow 0^+} \int_{\mathbb{R}} K_{\mathbb{R}}(t, \theta, \gamma) f(\gamma) d\gamma$$

for all  $f \in C^\infty(\mathbb{R})$  periodic for  $\mathbb{Z}$ .

(5) The proof is finished in the light of (which can be generalised to any manifold)

Lemma: Let  $K_1(t, \theta, \gamma), K_2(t, \theta, \gamma) \in C^\infty(\mathbb{R}_{+} \times S^1 \times S^1)$  satisfy

$$(\partial_t + \Delta_\theta) K_1(t, \theta, \gamma) = 0,$$

$$(\partial_t + \Delta_\theta) K_2(t, \theta, \gamma) = 0,$$

and

$$\begin{aligned} & \lim_{t \rightarrow 0^+} \int_{S^1} K_1(t, \theta, \gamma) f(\gamma) d\gamma = \\ &= \lim_{t \rightarrow 0^+} \int_{S^1} K_2(t, \theta, \gamma) f(\gamma) d\gamma = \\ &= f(\theta) \quad \text{for all } f \in L^2(S^1, \mathbb{C}). \text{ Then} \\ & K_1 = K_2. \end{aligned}$$

Convention:  $\Delta$  acts in the first variable; the proof of is quite straight forward (and elementary.) One of the ingredients is the symmetry of  $K_1$  and  $K_2$  in  $\theta$  and  $\gamma$  variables.

The operator taking heat distribution  $f$  to the time  $t$  heat distribution  $f(t, x)$  via heat flow is denoted

$$e^{-t\Delta} : L^2(S^1, \mathbb{C}) \rightarrow L^2(S^1, \mathbb{C}),$$

with the notation for  $S^1$  justified by multiplication by  $e^{-tn^2}$  on  $n^2$ -eigenspace of  $\Delta$  on  $S^1$  (and similarly for  $\mathbb{R}$  by spectral theorem for unbounded operators.)

The trace of the heat operator on  $S^1$  is

$$\text{Tr}(e^{-t\Delta}) = \sum_{n \in \mathbb{Z}} e^{-n^2 t} = \int_{S^1} K_{S^1}(t, \theta, \theta) d\theta.$$

⑥ For  $t \rightarrow 0^+$ , the trace for heat kernel  $K_{S^1}$  is (has an asympt. behavior,

$$\begin{aligned} \sum_{n \in \mathbb{Z}} e^{-n^2 t} &= \int_{S^1} K_{S^1}(t, \theta, \theta) d\theta = \int_{S^1} \sum_{n \in \mathbb{Z}} K_{\mathbb{R}}(t, \theta, \theta + 2\pi n) d\theta \\ &= \int_{-\pi}^{\pi} K_{\mathbb{R}}(t, x, x) dx + \underbrace{O(t^\infty)}_{\leftarrow \text{all terms with } n \neq 0} \end{aligned}$$

with  $O(t^\infty)$  denotes terms characterized by  $e^{-\frac{\alpha}{t}}$  for some  $\alpha > 0$  in the limit  $t \rightarrow 0^+$ .

Thus for  $t \rightarrow 0^+$ ,  $\text{Tr}(e^{-t\Delta})$  on  $S^1$  behaves as  $\frac{2\pi}{\sqrt{4\pi t}}$ .

This can be better viewed in the light of Def: (Vanishing to infinite order)

For two functions  $f = f(t)$ ,  $g = g(t)$ , we write

$$f \sim g \quad \text{if} \quad \lim_{t \rightarrow 0} \frac{f(t) - g(t)}{t^m} = 0 \quad \forall m \in \mathbb{R}^+$$

Because  $\sum_{n \in \mathbb{Z}} e^{-n^2 t} \sim \sqrt{\pi} t^{-1/2}$  (as a consequence of the Poisson summation for Jacobi theta function),

the same  $t \rightarrow 0^+$  behaviour as  $K_{\mathbb{R}}$ .

For the length  $l$  circle  $S^1$ ,  $\text{Tr}(e^{-t\Delta}) \sim \frac{l}{\sqrt{4\pi t}}$ , so because  $l$  is the only metric invariant of  $S^1$ , heat flow carries "all" info about the metric geometry of  $S^1$ .

The long time behavior  $t \rightarrow \infty$  ~~differs~~ differs for compact and non-compact manifolds (e.g.,  $S^1$  and  $\mathbb{R}$ ).

Heat equation ~~on manifold~~ ~~on manifold~~ ~~on manifold~~ ~~on manifold~~ ~~on manifold~~ ~~on manifold~~ ~~on manifold~~ ~~on manifold~~ ~~on manifold~~ ~~on manifold~~

Heat kernel equation on manifold  $(M, g)$ :  
 a Riemannian

(Assume  $M$  is compact.)

$x, y \dots$  local coordinates on the first (resp. second) copy of  $M$

There exists  $K_M(t, x, y) \in C^\infty(\mathbb{R}_+^* \times M \times M)$  such that

$$\begin{aligned} (\partial_t + \Delta_x) K_M(t, x, y) &= 0, \\ \lim_{t \rightarrow 0^+} \int_M K_M(t, x, y) f(y) dy &= f(x). \end{aligned} \left. \begin{array}{l} \text{well-defined} \\ \text{Cauchy problem} \\ \text{(the existence implies its} \\ \text{uniqueness)} \end{array} \right\}$$

We define the heat operator  $e^{-t\Delta}$  by

$$e^{-t\Delta} : f \mapsto \int_M K_M(t, x, y) f(y) dVol.$$

Then  $e^{-t\Delta} f$  solves the heat equation with initial condition

$$f(x) \equiv f(0, x) \equiv \lim_{t \rightarrow 0^+} f(t, x).$$

The quantities  $\Delta, dVol$  depend on  $g$ .

Intermezzo:

$\forall p \in M, v \in T_x M \exists \epsilon > 0$  and a unique geodesic

$$\begin{aligned} \gamma_v(t), t \in (-\epsilon, \epsilon) : \gamma(0) &= p, \\ \gamma'(0) &= v. \end{aligned}$$

"  
 $\nabla_{\dot{\gamma}} \dot{\gamma} = 0$   
 for the Levi-Civita connection  $\nabla$  of  $g$

For  $p \in M$ , the exponential map  $\exp_p : T_p M \rightarrow M$

$$\begin{aligned} \text{induces a diffeomorphism } B_\epsilon(0) &\cong U(p) \\ \downarrow & \downarrow \\ v & \mapsto \exp_p(v) = \gamma_v(1), \end{aligned}$$

a neighborhood of  $p$  in  $M$

Riemann normal coordinates - pick an orthonormal basis in  $T_p M$ , the resulting coordinate system given by  $\exp_p$ . once  $T_p M \rightarrow M$  is a local diff.  
 $B_\epsilon(0) \mapsto U(p)$

$$Fr^{-1} \circ \exp_p^{-1} : U(p) \rightarrow \mathbb{R}^n$$

for  $Fr : \mathbb{R}^n \rightarrow T_p \mathbb{R}^n$  an isomorphism given by choice of ON-frame

is a special local chart in which:  
(distinguished)

- $v \in T_p M$  with components  $v_j, j=1, \dots, \dim M$  for the choice of  $Fr$  in the construction of normal coordinates. Let  $f_v(t)$  be the geodesic:  $f_v(0) = p, \dot{f}_v(0) = v$ . Then  $f_v$  is in normal

Riemannian coordinates given by  $f_v(t) = (tv^1, \dots, tv^n)$   
(as long as this is a point in  $U(p)$ .)

- the coordinates of  $p$  are  $(0, \dots, 0)$ .
- In the Riemannian normal coordinates at  $p \in M$ , the components of Riemannian ~~metric~~ metric  $g$  at  $p$  is  $g_{ij}(p) = \delta_{ij}$ .
- $\Gamma_{jk}^i(p) = 0$  (Christoffel symbols),  $\partial_i g_{ij}(p) = 0$ .

A special example of normal Riemannian coordinates is given by polar normal coordinates. Introduce on  $T_p M$  the standard spherical coordinates  $(t, \varphi)$ ,  $t \geq 0$  is the radial coordinate and  $\varphi = (\varphi_1, \dots, \varphi_{m-1})$  parametrizes  $(m-1)$ -sphere.

The composition with  $\exp_p^{-1}$  is the corresponding chart. The radial coordinate represents the geodesic distance to  $p$ .

Gauss Lemma (about images of standard spheres) implies that the radial coordinate represents the geodesic distance to  $p$ .

$$\forall f \in C^\infty(M, \mathbb{R}), \quad \langle df, dt \rangle = \frac{\partial f}{\partial t} \quad \forall f \in C^\infty(M, \mathbb{R}), \quad g = \begin{bmatrix} 1 & 0 & \dots & 0 \\ 0 & & & \\ \vdots & & & \\ 0 & & & g_{\varphi\varphi}(t, \varphi) \end{bmatrix}$$

(block diagonal form in  $(t, \varphi)$ .)



③ In the spherical Riemannian ~~flat~~ normal coordinates, the Laplace operator is given by

$$(\Delta f)(q) = -(\nabla_{\partial_t} \nabla_{\partial_t} f)(q) + (\Delta_S f)(q) - \left( \frac{m-1}{t} + \text{Det}^{-1} \nabla_{\partial_t} \text{Det} \right) \nabla_{\partial_t} f(q)$$

and for  $f \in C^\infty(M)$   $\psi$ -independent this simplifies to

$$(\Delta f)(q) = -\left( \frac{\partial^2}{\partial t^2} f \right) - \left( \frac{m-1}{t} + \frac{\partial_t \det(d\exp_p)}{\det(d\exp_p)} \right) \partial_t f(q).$$

Here  $\det(d\exp_p)$  is the determinant of Jacobian of  $\exp_p$ ,  $\Delta_S$  is the Laplace operator on  $S$  - the sphere of constant distance  $t_0$  from  $p$ ;  $S = \exp_p S'$  ( $S'$  is the sphere of radius  $t_0$  in  $T_p M$ .)

end of LuTeMezzo: Back to heat kernel questions/problems

Let  $\varphi_i \in L^2(M)$  be the eigenfunction of  $\Delta$  on  $M$ , satisfying  $\Delta \varphi_i = \lambda_i \varphi_i$ . Assume  $\{\varphi_i\}$  is ON-basis of  $L^2(M)$ .

Prop: Assume  $K_M(t, x, y) \in C^\infty(\mathbb{R}_+^* \times M \times M)$ , the heat kernel, satisfying  $(\partial_t + \Delta_x) K_M(t, x, y) = 0$ ,

$$\lim_{t \rightarrow 0^+} \int_M K_M(t, x, x) d\text{Vol} = f(x),$$

exists for all  $f \in L^2(M)$ . Then we have the pointwise convergence

$$K_M(t, x, y) = \sum_i e^{-\lambda_i t} \varphi_i(x) \varphi_i(y).$$

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Pf: 14.3. on-basis of  $L^2(M)$ , fix  $t, x$  and write in  $L^2(M)$ :

$$K_M(t, x, -) = \sum_i f_i(t, x) \varphi_i(-),$$

ie  $f_i(t, x) = \int_M K_M(t, x, y) \varphi_i(y) dy$   $\int_M \varphi_i(y) dy = \int_M d\text{Vol}_g$

Then 
$$\begin{aligned} \partial_t f_i(t, x) &= \partial_t \int_M K_M(t, x, y) \varphi_i(y) dy \\ &= - \int_M \Delta_y K_M(t, x, y) \varphi_i(y) dy \\ &= - \int_M K_M(t, x, y) \Delta \varphi_i(y) dy \\ &= - \lambda_i \int_M K_M(t, x, y) \varphi_i(y) dy \\ &= - \lambda_i f_i(t, x) \end{aligned}$$

provided  $\partial_t$  commutes with  $\int_M$ .

$$\Rightarrow f_i(t, x) = g_i(x) e^{-\lambda_i t} \quad \forall i.$$

For  $f \in L^2(M)$  we have  $f = \sum_i A_i \varphi_i$ , and so

$$\begin{aligned} f(x) &= \lim_{t \rightarrow 0^+} \int_M K_M(t, x, y) f(y) dy \\ &= \lim_{t \rightarrow 0^+} \int_M \sum_i e^{-\lambda_i t} g_i(x) \varphi_i(y) \sum_j A_j \varphi_j(y) dy \\ &= \lim_{t \rightarrow 0^+} \sum_i e^{-\lambda_i t} g_i(x) A_i \\ &= \sum_i g_i(x) A_i \quad \Rightarrow g_i(x) = \varphi_i(x) \\ &\quad \text{(in } L^2(M) \text{)} \\ \Rightarrow K_M(x, y) &= \sum_i e^{-\lambda_i t} \varphi_i(x) \varphi_i(y). \end{aligned}$$

Convergence (pointwise) is  $\forall t, x$  and a.e.  $y \in M$ .

$$\sum_{i=0}^{\infty} \varphi_i(x) \varphi_i(y) e^{-\lambda_i t} \rightarrow K_M(t, x, y)$$

Parseval equality  $\langle K_M(t, x, -), K_M(t, x', -) \rangle_{L^2(M)} = \sum_i e^{-\lambda_i t} \frac{\varphi_i(x) \varphi_i(x')}{\varphi_i(x)}$

⑤ implies the continuous limit in  $t, x, x' \Rightarrow$  convergence everywhere.

In fact,  $\sum_i e^{-\lambda_i t} \varphi_i(x) \varphi_i(x') \rightarrow K_M(t, x, y)$  in  $H_S(M \times M)$   
 $\forall s \in \mathbb{R}, t > 0$   
 $\int_M$  commutes with  $\partial_t \iff$  Sobolev space

Corollary:  $\sum_i e^{-\lambda_i t} = \text{Tr}(e^{-t\Delta}) = \int_M K_M(t, x, x) dx$

**Parameter for the heat kernel equation**

" approximate solution to the heat equation for  $x, y$  close  
 $\frac{n}{M}$

Lemma:  $\Delta(fg) = (\Delta f)g - 2 \langle df, dg \rangle + f\Delta g$

Pf: the statement is local; take  $x \in M$  and normal Riemann coordinates around  $x \in M$ .  $g_{ij}(x) = \delta_{ij}, \partial_k g_{ij}(x) = 0 \Rightarrow$

$$\Delta = -\frac{1}{\sqrt{|\det g|}} \partial_{x^i} (\sqrt{|\det g|} g^{ij} \partial_{x^j}) = -\sum_{i=1}^n \frac{\partial^2}{\partial x_j^2}$$

and

$$\begin{aligned} \langle df, dg \rangle &= \left\langle \frac{\partial f}{\partial x^i} dx^i, \frac{\partial g}{\partial x^j} dx^j \right\rangle = \frac{\partial f}{\partial x^i} \frac{\partial g}{\partial x^j} g^{ij} \\ &= \sum_{i,j=1}^n \frac{\partial f}{\partial x^i} \frac{\partial g}{\partial x^j} g^{ij} \end{aligned}$$

Define a neigh. of the diagonal in  $M \times M$ ,  $U_\epsilon(\text{diag}) :=$

$\{ (x, y) \in M \times M : y \in V_x, \underbrace{r(x, y)}_{\substack{\text{length of} \\ \text{geod. connecting} \\ x, y}} < \epsilon \}$ . Then

$$G(t, x, y) = (4\pi t)^{-n/2} e^{-\frac{r^2(x, y)}{4t}} \in C^\infty(\mathbb{R}_+^* \times U_\epsilon(\text{diag}))$$

Heat kernel ...

①

Lemma:  $\Delta(fg) = (\Delta f)g - 2\langle df, dg \rangle + f(\Delta g)$  on a Riemann manifold  $(M, g)$ ,  $\Delta = \Delta_g$ .

Pf: The statement is local  $\Rightarrow$  use normal Riem. coordinates at  $x \in M$ .  
 ON-frame in  $T_x M \Rightarrow g_{ij}(x) = \delta_{ij}, \partial_k g_{ij}(x) = 0$ . Thus

$$\Delta = -\frac{1}{\sqrt{\det g}} \partial_i (\sqrt{\det g} g^{ij} \partial_{x^j}) = -\sum_{i=1}^n \frac{\partial^2}{\partial x_i^2}$$

and  $\langle df, dg \rangle_g^{-1} = \left\langle \frac{\partial f}{\partial x^i} dx^i, \frac{\partial g}{\partial x^j} dx^j \right\rangle_g^{-1} = \sum_{i,j=1}^n \frac{\partial f}{\partial x^i} \frac{\partial g}{\partial x^j} g^{ij}$   
 $= \sum_{i=1}^n \frac{\partial f}{\partial x^i} \frac{\partial g}{\partial x^i}$

$x \in M, \exists \epsilon > 0 \exp_x: B_\epsilon(0) \xrightarrow[\text{diffeom.}]{} U_\epsilon(x), y \in U_\epsilon(x)$  set  $r(x,y) =$  the length of radial geodesic  $U_\epsilon(\text{diag})$   
 $M \times M \supset U_\epsilon = \{(x,y) \in M \times M \mid y \in U_\epsilon(x), r(x,y) < \epsilon\}$



Take  $G(t, x, y) = \frac{1}{(4\pi t)^{m/2}} e^{-\frac{r^2(x,y)}{4t}} \in C^\infty(\mathbb{R}_+^* \times U_\epsilon)$ ,  
 and assume that for  $t \rightarrow 0^+$  is a formal power series describing a deformation from the Euclidean case: fix  $k \in \mathbb{N}$  and set

$$S \equiv S_k = S_k(t, x, y) = (4\pi t)^{-\frac{m}{2}} e^{-\frac{r^2(x,y)}{4t}} (u_0(x,y) + \dots + u_k(x,y)t^k)$$

for unknown  $u_i \in C^\infty(U_\epsilon)$ ; we would like to have

$$(\partial_t + \Delta_y) S = 0.$$

A/  $\frac{\partial S}{\partial t} = G \left( \left( -\frac{m}{2t} + \frac{r^2}{4t^2} \right) (u_0 + \dots + t^k u_k) + (u_1 + 2u_2 t + \dots + k u_k t^{k-1}) \right)$

B/  $\Delta_y S = (\Delta_y G) (u_0 + \dots + u_k t^k) - 2 \langle dG, d(u_0 + \dots + u_k t^k) \rangle + G \Delta_y (u_0 + \dots + u_k t^k)$

where  $(G$  is radial fun)

C/  $\Delta_y G = -\frac{\partial^2}{\partial r^2} G - \frac{\partial G}{\partial r} \left( \frac{D'}{D} + \frac{m-1}{r} \right) = \left( \frac{m}{2t} - \frac{r^2}{4t^2} \right) G + \frac{r}{2t} \frac{D'}{D} G$

for  $D = \det(d \exp_x)$ ,

(2)

$$\begin{aligned}
 D/ \langle dG, d(u_0 + \dots + u_k t^k) \rangle &= \left\langle \frac{\partial G}{\partial r} dr + \frac{\partial G}{\partial \theta} d\theta, d(u_0 + \dots + u_k t^k) \right\rangle \\
 &= \left\langle \frac{\partial G}{\partial r} dr, \frac{\partial u_0}{\partial r} dr + \frac{\partial u_0}{\partial \theta} d\theta + \dots + t^k \left( \frac{\partial u_k}{\partial r} dr + \frac{\partial u_k}{\partial \theta} d\theta \right) \right\rangle \\
 &= \left\langle \frac{\partial G}{\partial r} dr, \frac{\partial u_0}{\partial r} dr + \dots + t^k \frac{\partial u_k}{\partial r} dr \right\rangle = \quad \left( \frac{\partial}{\partial \theta} \text{-derivatives do not contribute to scalar product (consequence of Gauss lemma)} \right) \\
 &= \frac{\partial G}{\partial r} \left( \frac{\partial u_0}{\partial r} + \dots + t^k \frac{\partial u_k}{\partial r} \right) = -\frac{r}{2t} \left( \frac{\partial u_0}{\partial r} + \dots + t^k \frac{\partial u_k}{\partial r} \right) G,
 \end{aligned}$$

AR together,

$$\begin{aligned}
 (\partial_t + \Delta_y) S &= G \left( u_0 + \dots + k t^{k-1} u_k + \frac{r}{2t} \frac{D'}{D} (u_0 + \dots + t^k u_k) \right) \\
 &\quad + \frac{r}{t} \left( \frac{\partial u_0}{\partial r} + \dots + t^k \frac{\partial u_k}{\partial r} \right) + \Delta_y (u_0 + \dots + t^k \Delta_y u_k).
 \end{aligned}$$

Make this expression vanish up to highest order  $t^{k - \frac{m}{2} - 1}$ ,  
 i.e. solve  $(\partial_t + \Delta_y) S = (4\pi t)^{-\frac{m}{2}} e^{-\frac{r^2(x,y)}{4t}} t^k \Delta_y u_k(x,y)$  by making  
 the coefficients by  $t^{i - \frac{m}{2} - 1}$  equal zero for  $i = 0, 1, \dots, k$ .

This reduces to (transport) equations

$$\begin{aligned}
 r \partial_r u_0 + \frac{r}{2} \frac{D'}{D} u_0 &= 0, \quad \text{for } i=0 \\
 r \partial_r u_i + \left( \frac{r}{2} \frac{D'}{D} + i \right) u_i + \Delta_y u_{i-1} &= 0, \quad \text{for } i=1, \dots, k.
 \end{aligned}$$

The first equation reduces to

$$\frac{\partial}{\partial r} \ln u_0 = -\frac{1}{2} \frac{\partial}{\partial r} \ln D \Rightarrow u_0 = D^{-1/2} = \det(d \exp_x)^{-1/2}$$

after normalisation of the solution.

$$u_0(x,y) = \frac{1}{\sqrt{\det(d \exp_x(y))}}, \quad \text{so } u_0(x,x) = 1.$$

(3)

Solve first a simpler version of the second equation:

$$r \frac{\partial}{\partial r} u_i + \left( \frac{r}{2} \frac{D'}{D} + i \right) u_i = 0,$$

whose solution is  $\underset{C(\neq)}{C} r^{-i} D^{-1/2}$ ; assuming  $u_i = k \overset{k(r)}{r^{-i} D^{-1/2}}$ , the

first equation gives  $\frac{\partial k}{\partial r} = -D^{1/2} (\Delta u_{i-1}) r^{i-1}$ .

Let  $x = x(s)$  be the unit speed geodesic from  $x$  to  $y$ ,  $s \in (0, r)$ .  $\Delta u_{i-1}$  is a function of  $r$  along this geodesic, so the equation can be solved by  $r$ -integration:

$$u_i(x, y) = -r^{-i} (x, y) D^{-1/2}(y) \int_0^r D^{1/2}(x(s)) \Delta_y u_{i-1}(x(s), y) ds.$$

Recursion relation for the solution of

$$\left( \frac{\partial}{\partial t} + \Delta_g \right) S = (4\pi t)^{-\frac{m}{2}} e^{-\frac{r^2}{4t}} t^k \Delta u_k.$$

1) Induction on  $i$  shows  $u_i \in C^\infty(\mathcal{U}_\epsilon(x))$ ,

2)  $H_k := \eta S_k \in C^\infty(\mathbb{R}_+^* \times M \times M)$  is parametric of heat equation for  $k > m/2$ .

$\Rightarrow \eta(x, y) \in (0, 1)$ ,  $\eta = 0$  on  $M \times M \setminus \mathcal{U}_\epsilon$ ,  $\eta = 1$  on  $\mathcal{U}_{\epsilon/2}$   
 $C^\infty(M \times M)$  (the bump function for  $\mathcal{U}_\epsilon(0)$ )

The parametric  $H_k(t, x, y)$  & techniques of approximation (good approx to the heat kernel for  $t$  small and  $x, y$  close) allowing to promote  $H_k(t, x, y)$  to the full heat kernel.

As a consequence,

Prop:  $K_M(t, x, y)$  has the  $t \rightarrow 0^+$  asymptotic expansion

$$K_M(t, x, y) \sim e^{-\frac{r(x, y)^2}{4t}} (4\pi t)^{-m/2} \sum_{k=0}^{\infty} u_k(x, y) t^k,$$

so  $K_M(t, x, x) \sim (4\pi t)^{-m/2} \sum_{k=0}^{\infty} u_k(x, x) t^k.$

(4) Asymptotic expansion for the trace of heat kernel:

Theorem: Let  $\{\lambda_i\}$  be the spectrum of  $\Delta$  on  $(M, g)$ . Then

$$\sum_i e^{-\lambda_i t} \sim (4\pi t)^{-m/2} \sum_{k=0}^{\infty} a_k t^k,$$

$$a_k = \int_M u_k(x, x) d\text{Vol}_x.$$

Pf: 
$$\sum_i e^{-\lambda_i t} = \int_M K_M(t, x, x) d\text{Vol}_x \sim \int_M (4\pi t)^{-m/2} \sum_k u_k(x, x) t^k d\text{Vol}_x$$

$$\sim (4\pi t)^{-m/2} \sum_k \left( \int_M u_k(x, x) d\text{Vol}_x \right) t^k$$

Spectrum of  $\Delta$  on  $M$  determines some geometric quantities:  $(M, g_M)$  and  $(N, g_N)$  are isospectral if the eigenvalues of their Laplacians agree (counted with multiplicity).

Corollary:  $(M, g_M), (N, g_N)$

compact isospectral Riem. manifolds. Then  $M, N$  have the same dimension and volume.

Pf:  $\{\lambda_i\}, \dots$  spectrum of  $\Delta$  on  $M, N$ ;  
if  $\left. \begin{array}{l} \dim M = m \\ \dim N = n \end{array} \right\}$

$$(4\pi t)^{-m/2} \sum_{k=0}^{\infty} \left( \int_M u_k^M(x, x) \right) t^k \sim \sum_i e^{-\lambda_i t} \sim$$

$$\sim (4\pi t)^{-n/2} \sum_{k=0}^{\infty} \left( \int_N u_k^N(x, x) \right) t^k.$$

This implies  $m = n$ . Thus

$$(4\pi t)^{-m/2} \left[ \int_M u_0^M(x, x) - \int_N u_0^N(x, x) \right] \sim$$

$$\sim (4\pi t)^{-m/2} \sum_{k=1}^{\infty} \left( \int_M u_k^M(x, x) - \int_N u_k^N(x, x) \right) t^k.$$

This implies

$$\int_M u_0^M(x, x) = \int_N u_0^N(x, x)$$

and iterating the argument gives  $\int_M u_k^M(x, x) = \int_N u_k^N(x, x)$ ,

In particular,  $u_0(x, x) = 1 \Rightarrow \text{Vol}(M) = \text{Vol}(N)$ .

(5) The quantity  $u_{\perp}(x, x)$  gives another topological obstruction to manifolds having the same spectrum:

Proposition  $(M, g_M), (N, g_N)$  compact Riemann isospectral surfaces.  
Then  $M$  and  $N$  are diffeomorphic.

Pf: We have 
$$\int_M u_{\perp}^M(x, x) d\text{Vol}_x = \int_N u_{\perp}^N(x, x) d\text{Vol}_x.$$
 Because  $u_{\perp}^M(x, x) = R(x)$  (the scalar curvature, as we shall prove the next time)

For  $M, N$ :  $\left. \begin{array}{l} \dim_{\mathbb{R}} M = 2 \\ \dim_{\mathbb{R}} N = 2 \end{array} \right\} \Rightarrow$  scalar curvature is twice Gauss curvature

Gauss-Bonnet formula

$$\Rightarrow 6\pi \chi(M) = \int_M u_{\perp}^M(x, x) d\text{Vol}_x = \int_N u_{\perp}^N(x, x) d\text{Vol}_x = 6\pi \chi(N).$$

Because oriented surfaces with equal Euler characteristic are diffeomorphic and the proof follows.

The next time compute  $u_{\perp}^M(x, x) = R(x)$  (using normal Riemann coordinates). The next result

$$u_2(x, x) = \frac{1}{360} \left( 2 R_{ijkl} R^{ijkl}(x) + 2 R_{jk} R^{jk}(x) + 5 R^2(x) - 12 \Delta_x R(x) \right)$$

is discouraging, has no topological significance. However, is has certain geometrical significance (a close relation to  $Q$ -curvature, for example.)



Heat kernel...

∃ infinite sequence of obstructions to two manifolds being isospectral:  $\int_M u_k(x,x) d\text{Vol}_x$   
 $\forall k \in \mathbb{N}$ .

$R_x, \nabla R_x, \nabla^2 R_x$  ... order of Riemannian curvature tensor at  $x \in M$   
 $P$  ... polynomial in  $\square$ ;  $P$  is universal provided its coefficients depend  
 on dimension of  $M$  only  
 $P(R_x, \nabla R_x, \nabla^k R_x)$  ... always computed in a Riemannian normal coordinate chart.

Lemma: On  $(M, g)$ ,  $\dim_{\mathbb{R}} M = m$ .

$$u_{\perp}(x,x) = P_{\perp}^m(R_x),$$

$$u_i(x,x) = P_i^m(R_x, \nabla R_x, \nabla^2 R_x, \dots, \nabla^{2i-4} R_x), \quad i \geq 2,$$

for some universal polynomials  $P_i^m$ .

Pf:  $u_0(x,x) = 1$ , but for  $y$  close to  $x$

$u_0(x,y) = \det^{-1/2} g(y)$  has a Taylor expansion with coefficients universal polynomials in  $R_x, \nabla R_x, \dots$ , because

1/  $g_{ij}$  has the expansion, 2/  $f^{-1/2}$  has such Taylor expansion.

The recursion formula

$$u_i(x,y) = -r^{-i}(x,y) \det(y)^{-1/2} \int_0^r \det(x(s))^{1/2} \Delta_y u_{i-1}(x(s),y) ds$$

$\lambda(s)$  is a geodesic  $\lambda \rightarrow y \stackrel{r}{=} \nu(r)$ .

In Riem normal coordinates at  $x$ ,  $r^2(y) = g_{ij} y^i y^j$   
 $(y^1, \dots, y^m) = y$

- 1/  $r^{-i}(y)$  has Taylor expansion in  $y$ ,
  - 2/ if  $u_{i-1}(x,y)$  satisfies ind. hypoth.  $\forall x,y$  close, then  $\Delta_y u_{i-1}(x,y)$
- $\Rightarrow u_i(x,y)$  satisfies the hypothesis; setting  $r=0$  computes  $u_i(x,x)$   
 (= constant term in Taylor exp.).

Which terms may occur in  $u_i(x,x)$ ?  
 (curvature)

$\lambda \in \mathbb{R}$ ,  $\lambda^2 g$  scaled metric, then

- 1/  $\Delta \lambda^2 g = \lambda^{-2} \Delta g$ , so  $\text{Spec}(\Delta \lambda^2 g) = \{\lambda^{-2} \lambda_i\}, \{\lambda_i\}$  spectrum for  $\Delta^g$ ,
- 2/  $\{\varphi_i\}$  ON basis  $L^2(M, g)$ , then  $\{\lambda^{-\frac{m}{2}} \varphi_i\}$  is ON basis of  $L^2(M, \lambda^2 g)$ ,
- 3/  $R_g, \nabla^k g$  for  $g$ , then  $\nabla_{\lambda^2 g}^k R_{\lambda^2 g} = \lambda^{-2-k} \nabla_g^k R_g$ .

②  $u_i^g(x, x)$  ... heat kernel coeff. for  $g$

Lemma:  $\lambda \in \mathbb{R}$ ,  $u_k^{\lambda^2 g}(x, x) = \lambda^{-2k} u_k^g(x, x)$ .

Pf: 
$$K_M^{\lambda^2 g}(t, x, x) = \sum_i e^{-(\lambda^{-2} \lambda_i) t} |\lambda^{-\frac{m}{2}} \varphi_i(x)|^2$$

$$= \lambda^{-m} \sum_i e^{-\lambda_i (\lambda^{-2} t)} |\varphi_i(x)|^2$$

$$= \lambda^{-m} K_M^g(\lambda^{-2} t, x, x)$$

Thus

$$\frac{1}{(4\pi t)^{\frac{m}{2}}} \sum_k u_k^{\lambda^2 g}(x, x) t^k \sim K_M^{\lambda^2 g}(t, x, x) = \lambda^{-m} K_M^g(\lambda^{-2} t, x, x)$$

$$\sim \frac{\lambda^{-m}}{(4\pi(\lambda^{-2} t))^{\frac{m}{2}}} \sum_k u_k^g(x, x) (\lambda^{-2} t)^k$$

$$= \frac{1}{(4\pi t)^{\frac{m}{2}}} \sum_k \lambda^{-2k} u_k^g(x, x) t^k,$$

and so  $u_k^{\lambda^2 g} = \lambda^{-2k} u_k^g \quad \forall k \in \mathbb{N}$ . □

Fix  $i, m$ , let  $\mathcal{M} = \{m_j\}_j$  denote set of monomials in  $\mathbb{P}_i^m$ ,  $m_j(g)$  is the monomial  $m_j$  evaluated for  $g$  on  $M$ ,  $\dim M = m$ . Each  $m_j(g)$  is of the form  $(\nabla^{k_1} R)^{p_1} \dots (\nabla^{k_q} R)^{p_q}$  for  $k_1, \dots, k_q \in \mathbb{N}$ ,  $p_1, \dots, p_q \in \mathbb{N}$ .

(depending on  $j$ ,  
not on  $g$ ).

Lemma:  $\forall$  monomial  $(\nabla^{k_1} R)^{p_1} \dots (\nabla^{k_q} R)^{p_q}$  in  $\mathbb{P}_i^m$ , we have

$$i = \sum_{s=1}^q (1 + \frac{k_s}{2}) p_s.$$

Pf:  $u_i^{\lambda^2 g}(x, x) = \lambda^{-2i} u_i^g(x, x) = \lambda^{-2i} \sum_{m_j \in \mathcal{M}} m_j(g)$ ,

and by  $\nabla_{\lambda^2 g}^k R_{\lambda^2 g} = \lambda^{-2-k} \nabla_g^k R_g$ ,

$$u_i^{\lambda^2 g}(x, x) = \sum_{m_j \in \mathcal{M}} m_j(\lambda^2 g) = \sum_{m_j \in \mathcal{M}} \lambda^{-\sum_s (2+k_s) p_s} m_j(g).$$

As a pol. in  $\lambda$ , the coefficients and exponents must agree  $\Rightarrow$

$$-2i = -\sum_s (2+k_s) p_s \quad \text{and the proof follows.}$$

□

(3) For  $i=1$ ,  $\forall$  mod. in  $P_{\pm}^m$  satisfies  $1 = \sum_s (1 + \frac{k_s}{z}) p_s$

$\Rightarrow \#s=1, k_{\pm}=0, P_{\pm}=1$ , so  $P_{\pm}^m$  is linear form with no constant term  $\Rightarrow u_{\pm}(x, x)$  is a form of  $R$  at  $x$ .

It cannot depend on  $R_{ijkl}$ , etc  $\Rightarrow$  depends on  $\mathcal{B}_x := R_{ij}^{ij}$ , the scalar curvature. (coordinate invariance!)

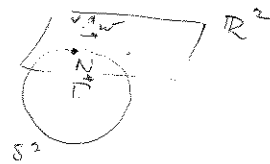
$$u_{\pm}(x, x) = C S_x$$

$(= C(m))$

Lemma:  $u_{\pm}(x, x) = \frac{1}{6} S_x$ .

Pf:  $P_1^m$  is universal pol.  $\Rightarrow$  compute for  $(S^m, g_0)$  <sup>the round metric</sup>

Exponential map: say, for  $m=2$   $S^2 \hookrightarrow \mathbb{R}^3$



$$\exp: T_N S^2 \rightarrow S^2$$

$$(v, w) \mapsto (\theta = \sqrt{v^2 + w^2}, \varphi = \arctan(\frac{w}{v}))$$

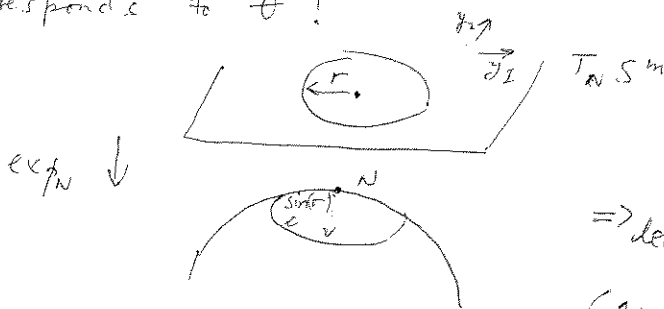
and the pull-back of  $g_0$  by  $\exp^*$ :

$$\exp^*(g_0) = ds^2 = \frac{(v dv + w dw)^2}{v^2 + w^2} + \sin^2(\sqrt{v^2 + w^2}) \frac{(v dw - w dv)^2}{(v^2 + w^2)^2}$$

By expanding  $\sin$  in a Taylor series, the metric near  $N$  is  $dv^2 + dw^2 + \mathcal{O}(\frac{v^2, w^2}{(v, w)})$ .

In our case, Riemannian normal polar coordinate are spherical  $(S^m, g_0)$ ,  $g_0 = dt^2 + \sin^2 t d\Omega^2$  spherical

coordinates on  $T_N S^m$ , the radial coordinate (geodesic distance) corresponds to  $\theta$ !



$$r = \theta!$$

$x = N, y$  close to  $x$  on  $S^m$

$$y = \exp_x(rv), v \in T_x S^m$$

$$|v|=1$$

$$\Rightarrow \det \left( \frac{\partial}{\partial v} (\exp_N(rv)) \right) = \left( \frac{\sin r}{r} \right)^{m-1}$$

$$\begin{pmatrix} 1 & 0 & \dots & 0 \\ 0 & \frac{\sin r}{r} & \dots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & \dots & \dots & \frac{\sin r}{r} \end{pmatrix} = T_N(\exp_N(rv))$$

because

(4)

$$\varphi(r) := u_0(x, \exp_x rv) = \left(\frac{\sin r}{r}\right)^{-\frac{(m-1)}{2}}$$

$$= 1 + \frac{(m-1)}{12} r^2 + \frac{(m-1)(5m-1)}{1440} r^4 + O(r^6), \quad \text{for } r \rightarrow 0.$$

Also,  $\Delta_g u_0(x, \exp_x \tau rv)$

$$= \varphi''(\tau r) + (m-1) \frac{\cos \tau r}{\sin \tau r} \varphi'(\tau r)$$

$$= \frac{m-1}{6} + O((\tau r)^2)$$

$$+ (m-1) \left( \frac{1}{\tau r} \left( 1 - \frac{(\tau r)^2}{3} + O((\tau r)^4) \right) \right) \left( \frac{m-1}{6} \tau r + O((\tau r)^3) \right).$$

Taken together in

$$u_{\pm}(x, \exp_x rv) = \frac{1}{\sqrt{\det \exp_x rv}} \int_0^1 \sqrt{\det \exp_x(\tau rv)} \Delta_g u_0(x, \exp_x \tau rv) d\tau,$$

we get  $u_{\pm}(x, \exp_x rv) = \frac{m(m-1)}{6} + O(r^2)$ .

Thus  $u_{\pm}(x, x) = \frac{m(m-1)}{6}$  on  $(S^m, g_0)$ ,

and because  $S(x) = m(m-1)$  for all  $x \in S^m$ , the result follows.

(29)

Heat equation and logarithmic Laplacian  
and their applications

What we have learned so far?

(1) Solutions of the heat equation on  $(M, g)$  gives topological and geometrical informations about  $(M, g)$ .

(2)  $\exists$  algorithm to compute heat kernel coeff., but it is complicated.

(3) In dimension 2 it holds

$$\int_M u_x(v, x) \text{vol}(g) = 6\pi \chi(M) \quad (\text{Gouraud-Jonckheere})$$

hence  $\int_M u_x(v, x) \text{vol}(g)$  is a const. inv., since r.h.s. does not depend on  $g$ .

(4) The functional

$$E : g \mapsto \int_M \overbrace{\text{Scal}^g}^{u(x)} \text{vol}(g) \in \mathbb{R}$$

is called Einstein-Hilbert functional.

$\Rightarrow E$  is critical on Ricci-flat metrics  $g$ .

Now we are going to consider the heat kernel  
coeff. of the heat equation (30)

$$\partial_t \chi(r, g) = 0$$

where

$$\chi(r, g) = \chi^{\text{heat}}(g) \rightarrow \chi^{\text{heat}}(g) \quad \text{is a}$$

perturbation of the so-called Yamabe-operator

$$\mathbb{P}_2(g) = \Delta^g - \frac{n-2}{2} \mathbb{I}, \quad \text{i.e., } \chi(0, g) = \mathbb{P}_2(g)$$

Plan:

- ① Conformal geometry
- ② Ambient metric / Poincaré-Einstein metric const.
- ③ ADMs-operator and their inversion formula
- ④ Holographic Laplacian  $\chi(r, g)$
- ⑤ Heat kernel coeff of  $\chi(r, g)$

### ② Conformal geometry

Let  $(M^n, g)$  be a semi-Riem manifold. We

say that  $\hat{g} \sim_{\text{conf}} \tilde{g} \iff \exists \psi \in C^\infty(M) : \hat{g} = e^{2\psi} \tilde{g}$

This defines an equivalence relation, since

a)  $g \sim g$  for  $\psi = 0$

b)  $g \sim \hat{g} \iff \exists \psi \text{ s.t. } \hat{g} = e^{2\psi} g \implies \hat{g} \sim g$   
 $(\hat{g} = e^{2\psi} g \implies g = e^{-2\psi} \hat{g})$

c)  $g \sim \hat{g} \wedge \hat{g} \sim \tilde{g} \implies g \sim \tilde{g}$   
 $(\hat{g} = e^{2\psi} g, \tilde{g} = e^{2\tilde{\psi}} \hat{g} = e^{2\tilde{\psi}} e^{2\psi} g = e^{2(\tilde{\psi} + \psi)} g)$

#### Def:

- We call  $[g] =: c$  a conformal structure on  $M$ .
- We call  $(M, c)$  a conformal manifold.

What is the difference between

Riemannian geometry  $\leftrightarrow$  Conformal geometry?

$(M, g)$   $(M, c)$

Facts.

a/ The length of a vector  $X \in T_p M$  (point) is

$g$  is  $g$

$$\|X\|_g = \sqrt{|g_p(X, X)|}$$

Taking  $\hat{g} = e^{2\sigma} g \in [g]$

$$\begin{aligned} \Rightarrow \|X\|_{\hat{g}} &= \sqrt{|\hat{g}_p(X, X)|} = \sqrt{|e^{2\sigma} g_p(X, X)|} \\ &= e^{\sigma} \|X\|_g \end{aligned}$$

Hence a conformal sb does not preserve the length of vector.

b/ Causality is preserved by  $c$ , i.e.,

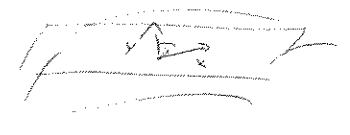
if  $X$  is spacelike/timelike/null wrt  $g$

$\Leftrightarrow X$  is spacelike/timelike/null wrt  $\hat{g} = e^{2\sigma} g$

c/ Angles are preserved by  $c$  iff  $\sigma$  is harmonic, i.e.,

$\forall X, Y \in T_p M$

$\angle(X, Y) = \alpha$  is determined



$$\cos(\alpha) = \frac{g(X, Y)}{\|X\|_g \|Y\|_g} = \frac{\hat{g}(X, Y)}{\|X\|_{\hat{g}} \|Y\|_{\hat{g}}}$$



- A scalar function / tensor / differential op  $A(g)$  on  $(M, g)$  is said to be a Riemannian invariant
- $\Leftrightarrow \forall$  Diffom  $\varphi: M \rightarrow M$  holds

$$\varphi^*(A(\varphi^*g)) = A(g)$$

Example:

- ~~Constant~~ Levi-Civita - connection

$$\mathbb{R}^3: \mathcal{X}(M) \times \mathcal{X}(M) \rightarrow \mathcal{X}(M)$$

$$X, Y \mapsto \nabla_X Y$$

- Riemann curvature tensor

$$\mathbb{R}^3: \mathcal{X}(M)^4 \rightarrow \mathcal{L}^\infty(M)$$

.....  
 a lot and easy to find!

- A scalar function / tensor / diff. op.  $A(g)$  on  $(M, g)$  is said to be a conformal "invariant"
- $\Leftrightarrow \forall$  conf. diff.  $\varphi: M \rightarrow M \exists (a, b) \in \mathbb{R}^2$  s.t.  
 $(\varphi^*g = e^{2\sigma}g)$

$$e^{a\sigma} \varphi^*(A(\varphi^*g)) e^{b\sigma} = A(g)$$

Example

- Weyl tensor  $n \geq 4$ , Cotton-tensor  $n=3$   
 Bach-tensor  $n=4$

- Diver-op. / Yamabe-op

.....  
 actually a lot but hard to find!

# 11. Conf transformation laws for fundamental Tensors - in covariant

## Lemma

Let  $\nabla$  and  $\hat{\nabla}$  be the Levi-Civita connection  
w.r.t.  $g$  and  $\hat{g} = e^{2\sigma} g$ . Then

$$\hat{\nabla}_x Y = \nabla_x Y + x(\sigma) \cdot Y + Y(\sigma) \cdot X - g(x, Y) \text{grad}(\sigma)$$

$\forall X, Y \in \mathcal{X}(M)$

Use Koszul formula

$$2 \hat{g}(\hat{\nabla}_x Y, Z) - 2g(\nabla_x Y, Z) = 2e^{-2\sigma} \hat{g}(\hat{\nabla}_x Y, Z) - 2g(\nabla_x Y, Z)$$

$$e^{-2\sigma} X(\hat{g}(Y, Z)) + e^{2\sigma} Y(\hat{g}(X, Z)) - e^{2\sigma} Z(\hat{g}(X, Y))$$

$$- X(g(Y, Z)) - Y(g(X, Z)) + Z(g(X, Y))$$

$$X(\hat{g}(Y, Z)) = X(e^{2\sigma} g(Y, Z))$$

$$= X(e^{2\sigma}) g(Y, Z) + e^{2\sigma} X(g(Y, Z))$$

$$= 2e^{2\sigma} X(\sigma) g(Y, Z) + e^{2\sigma} X(g(Y, Z))$$

$$Y(\hat{g}(X, Z)) = 2e^{2\sigma} Y(\sigma) g(X, Z) + e^{2\sigma} Y(g(X, Z))$$

$$Z(\hat{g}(X, Y)) = 2e^{2\sigma} Z(\sigma) g(X, Y) + e^{2\sigma} Z(g(X, Y))$$

$$\Rightarrow 2g(\hat{\nabla}_x Y, Z) - 2g(\nabla_x Y, Z)$$

$$= 2g(X(\sigma) Y, Z) + 2g(Y(\sigma) X, Z) - 2Z(\sigma) g(X, Y)$$

The result follows from  $Z(\sigma) = g(\text{grad}(\sigma), Z)$

On  $(M, g)$  consider the differential

$$d: \mathcal{D}^p(M) \rightarrow \mathcal{D}^{p+1}(M), \quad \text{or}$$

given by the formula

$$d\omega(x_0, \dots, x_p) = \sum_{i=0}^p \omega^i(\nabla_{x_i} \omega)(x_0, \dots, \hat{x}_i, \dots, x_p)$$

↓

The Hodge- $\ast$

$$\ast: \mathcal{D}^p(M) \rightarrow \mathcal{D}^{n-p}(M) \quad (\text{has mistake, but we don't need})$$

and the co-diff.

$$\delta: \mathcal{D}^p(M) \rightarrow \mathcal{D}^{p-1}(M), \quad \delta := (-1)^{n(p+1)+1} \ast d \ast$$

Lemma  $d$  and  $\delta$  in terms of Levi-Civita

$$d\omega(x_0, \dots, x_p) = \sum_{i=0}^p \omega^i(\nabla_{x_i} \omega)(x_0, \dots, \hat{x}_i, \dots, x_p)$$

$$\delta\omega(x_1, \dots, x_{p-1}) = - \sum_{i=1}^{p-1} (\nabla_{x_i} \omega)(x_1, \dots, x_{p-1})$$

where  $\{x_i\}$  is a parallel  $g$ -OVB.

↑ standard text books

↓

Comp. maps for  $d, \delta$  and  $\hat{\delta}$

Lemma

For  $\hat{g} = e^{2\delta} g$  it holds

(1)  $e^{2\delta} \hat{d} \circ e^{-2\delta} = d - a d\delta \wedge$

(2)  $e^{(n-2\delta)\delta} \hat{\delta} \circ e^{-2\delta} = \delta - (n-2p-a) i_{\text{grad } \delta} \wedge$



(2)  $\hat{x}_\alpha = e^{(n-2p)\delta} x_\alpha, \forall \alpha \in \mathcal{N}^p(\mathcal{M})$

Especially we know for  $\Delta = \delta \Delta$  that

$$e^{(n-2\delta)\delta} \hat{\Delta} e^{-2\delta} f = \Delta f - a \delta(d\delta \wedge f) - (n-2-a) i_{\text{grad } \delta} df + a(n-2-a) (d\delta)^2 f$$
 (\*)



(1)  $\hat{d} = d + \text{product rule}$

(2)  $\hat{x}_\alpha = e^{(n-2p)\delta} x_\alpha$  via local frame for  $x$  in terms of  $\text{cov}$ .

(3)  $\hat{\delta}$  using (1) and (2) for  $\hat{\delta} = e^{-1} \delta e^{(n-2p)\delta} + \text{ad.}$

A direct consequence  $\Rightarrow$

Lemma

Let  $(M, g)$  be a 2-dim. manifold.

$$\Rightarrow e^{2\sigma} \hat{\Delta} f = \Delta f \quad \forall f \in \mathcal{C}^\infty(M)$$

"conf. covariance"

$\forall f \in \mathcal{C}^\infty(M)$   
 $\forall \sigma \in \mathcal{C}^\infty(M)$

From now on we will be interested only in

$$\mathcal{C}^\infty(M) = \mathcal{D}^0(M)$$

Question:

For general  $(M, g)$  does there exist a connection  
term (curvature) such that  $\Delta$  can be  
corrected to become conf. covariant?

Prop:

On  $(M^2, g)$ ,  $n=2$  the operator

$$\mathcal{I}_2(g) := \Delta - \frac{n-2}{2} \mathcal{R} : \mathcal{C}^\infty(M) \rightarrow \mathcal{C}^\infty(M)$$

is conf. cov., i.e.,

$$e^{\frac{n-2}{2}\sigma} \mathcal{I}_2\left(\frac{f}{g}\right) e^{-\frac{n-2}{2}\sigma} = \mathcal{I}_2\left(\frac{f}{g}\right)$$

Based on  $e^{2\sigma} \frac{f}{g} = \frac{f}{g} + \Delta \sigma - \frac{n-2}{2} (\text{d}\sigma)^2$  and (\*)

✓

Prob.

$$\text{Let } (M, g) = (\mathbb{R}^4, \langle \cdot, \cdot \rangle)$$

$$\leadsto \mathcal{I} = 0 \leadsto \mathbb{P}_2(g) = \Delta$$

Furthermore: The op  $\mathbb{P}_{2,0}(\cdot) := \Delta^{10} \cdot e^{20}(\cdot)$

is conf. cov, i.e.,

$$e^{\frac{u+2v}{2}\sigma} \circ \mathbb{P}_{2,0}(\hat{\cdot}) \circ e^{-\frac{u+2v}{2}\sigma} = \mathbb{P}_{2,0}(\langle \cdot, \cdot \rangle)$$

Next - time :

• Ambient Poincaré-Eisenstein - const.

• Higgs-op. on  $(M, g)$

• Inversion - formula

• Holographic Laplacian and

is heat-kernel coeff.

# Ambient metric construction

(39)

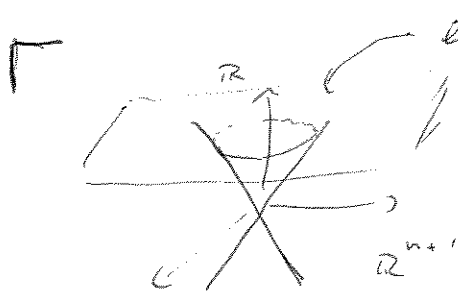
Idea: Let  $(M^{p,q}, c)$  be a conf. mfd.

Can we construct a pseudo Riem. mfd  $(\tilde{M}^{p+1, q+1}, \tilde{g})$  in a "unique" way s.t. Riem invariants on  $(\tilde{M}, \tilde{g})$  give conf. invariants on  $(M, c)$ ?

The model:

Consider the ~~unit~~ sphere  $S^n$  with conf. class  $c$  induced by the round metric.

$$\Rightarrow (\tilde{M}^{n+1, n+1}, \tilde{g}) = (\mathbb{R}^{1, n+1}, \langle \cdot, \cdot \rangle)$$



$i: C^+ \hookrightarrow \mathbb{R}^{n+1}$   
 $\uparrow$   
 $g_0 = i^* \langle \cdot, \cdot \rangle$  is degenerate in one direction, but

it <sup>induces</sup> becomes a metric on

$\mathbb{P}C^+$  (projection light cone),

moreover it induces a conf. class on  $\mathbb{P}C^+$ .

Hence, since  $\mathbb{P}C^+ \cong S^n$  we recover the conf. class on  $S^n$ .

Now consider the general case:

Let  $(M, c)$  be a comp. manifold and define the metric bundle

$$Q := \dot{\bigcup}_{x \in M} \{ g_x : T_x M \times T_x M \rightarrow \mathbb{R} \mid g \in c \} \\ \subseteq S^2(T^*M)$$

It carries a  $\mathbb{R}^+$ -action

$$\delta : Q \times \mathbb{R}^+ \rightarrow Q \\ (g_x, s) \mapsto s^2 g_x =: \delta_s(g_x)$$

and a projection

$$\pi : Q \rightarrow M \\ g_x \mapsto x$$

$\Rightarrow (Q, \pi, M, \mathbb{R}^+)$  is a  $\mathbb{R}^+$ -principal bundle,

and every section  $\sigma \in \Gamma(Q)$  gives

a representation of the comp. str., i.e.,

$$\sigma : M \rightarrow Q, \quad \sigma(x) = g_x$$

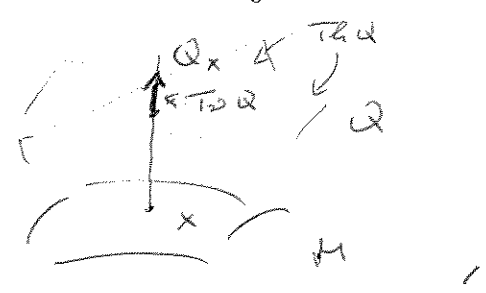


On  $Q$  we define a symmetric bilinear form ~~...~~

$$g_0 : TQ \times TQ \rightarrow \mathcal{L}^\infty(Q) \quad \text{via}$$

$$\underbrace{(x, y)}_{\psi} \mapsto \underbrace{g_0(dx(x), dy(y))}_{\psi}$$

Note that  $g_0$  is degenerate in direction  $T_x Q := \ker(dx)$  (vertical tangent space)



and is homogeneous with respect to  $\delta$ , i.e.,

$$\delta_s^* g_0 = s^2 g_0$$

Def. (Fefferman/Graham)

An ambient metric space for  $(M^{p,q}, g)$

is a pseudo-Riem. manifold  $(\tilde{G}^{p+1, q+1}, \tilde{g})$  s.t.

1)  $\exists$  embedding  $i : Q \hookrightarrow \tilde{G}$  with

$$i^* \tilde{g} = g_0$$

2)  $\exists$   $\mathbb{R}^+$ -action  $\tilde{\delta} : \tilde{G} \times \mathbb{R}^+ \rightarrow \tilde{G}$  with

$$\tilde{\delta}_s^* \tilde{g} = s^2 \tilde{g} \quad \text{and} \quad i \circ \tilde{\delta}_s = \tilde{\delta}_s \circ i$$

Theorem (Fefferman / Graham '85)

Let  $(M^n, c)$  be a  $n$ -dim. conf. manifold and set  $\tilde{Q} := Q \times (-1, 1)$ .

a)  $n$  odd. Up to an  $\mathbb{R}^+$ -equivariant diffeom.

fixing  $Q$ , there is a unique formal power

series solution  $\tilde{g}$  to 1) and 2) which

satisfies  $\text{Ric}(\tilde{g}) = 0$ .

b)  $n$  even. Up to an  $\mathbb{R}^+$ -equivariant diffeom.

fixing  $Q$ , there is a formal power series

solution  $\tilde{g}$  uniquely determined up to  $O(\rho^{\frac{n}{2}})$

to 1) and 2) which satisfies

$$\text{Ric}(\tilde{g})|_Q = O(\rho^{\frac{n-4}{2}}) \quad \text{and} \quad \text{Ric}(\tilde{g})|_{\partial M} = O(\rho^{\frac{n-2}{2}}).$$

Gamma Idea of the proof:

Fix a metric  $h \in c$  (but the const.  $b$  will be independent of  $h$ ), and assume  $n$  odd.

(1)  $\exists$  coordinates  $(t, x, \rho)$  on  $\tilde{Q} = \mathbb{R}^+ \times M \times (-1, 1)$  positive coordinate

$$\text{s.t.} \quad \hat{g}(t, x, \rho) = t^2 \sum_{i,j=1}^n g_{ij}(x, \rho) dx_i dx_j + 2t dt d\rho + e(x, \rho) dt^2 + t \sum_{a=1}^m d\mu_a(x, \rho) dx_a dt$$

wirk  $g_{ij}(x,0) = h_{ij}(x)$ ,  $e(x,0) = 0 = d_n(x,0)$

(2)  $Ric(\tilde{g})_{00} = O(g^\infty)$  and  $Ric(\tilde{g})_{0a} = O(g^\infty)$

(=)

$e(x,g) - 2g = O(g^\infty)$  and  $d_n(x,g) = 0$

(3) ~~By~~ inductiv inductively prove

a)  $Ric(\tilde{g})_{ij} = O(g) = Ric(\tilde{g})_{im}$

(=)

$g_{ij}(x,g) = h_{ij}^{(u)}(x,g) + O(g^2)$  with

$h_{ij}^{(u)}(x,g) = h_{ij}(x) + 2g R_{ij}$

$\uparrow$   
 $\frac{1}{u-2} (Ric^{(u)} - \mathbb{I}R)_{ij}$   
Schoen-Formel  
w.r.t.  $h$

b)  $Ric(\tilde{g})_{ij} = O(g^s) = Ric(\tilde{g})_{im}$  and

$Ric(\tilde{g})_{mm} = O(g^{s-1})$

(=)

$g_{ij}(x,g) = h_{ij}^{(s)}(x,g) + O(g^{s+1})$  with

$h_{ij}^{(s)}(x,g) = h_{ij}^{(s-1)}(x,g) + 2g^{(s)}(x,g) g^s$  and

$R_{ij}^{(s)}(x) = \frac{2}{s(n-2s)} \left( H_{ij}^{(s-1)} - \frac{tr_g(H^{(s-1)})}{s(n-s)} h_{ij} \right)$  for

$Ric(h^{(s-1)})_{ij} = H_{ij}^{(s-1)}(x) g^{s-1}$

└

Summary:

If  $u$  is odd there exist a complete power series (determined by  $h, c$ )

$$g_{ij}(x, y) = h_{ij}(x) + 2y P_{ij} + \dots \quad \text{s.t.}$$

$$\tilde{g}_{ij}(x, y) = \begin{pmatrix} 2y & 0 & \dots & 0 & t \\ 0 & & & & 0 \\ \vdots & t^2 g_{ij}(x, y) & & & \vdots \\ 0 & & & & 0 \\ t & 0 & \dots & 0 & 0 \end{pmatrix}$$

If  $u$  is even we can only write

determine  $g_{ij}(x, y)$  by

$$g_{ij}(x, y) = h_{ij}(x) + 2y P_{ij} + \dots + y^{\frac{n-1}{2}} S_{ij} + O(y^{\frac{n}{2}})$$

# Poincaré - Einstein metrics

(45)

Poincaré - Einstein metric spaces carry on their boundary a comp. mfd.

The model:

- Consider the  $(n+1)$ -dimensional unit ball

$$\mathbb{B}^{n+1} := \{x \in \mathbb{R}^{n+1} \mid \langle x, x \rangle \leq 1\} \quad \text{with}$$

hyperbolic metric

$$g_{\text{hyp}} = \frac{4}{(1-|x|^2)^2} \langle \cdot, \cdot \rangle \quad (*)$$

$$\leadsto (\mathbb{B}^{n+1}, g_{\text{hyp}}) \quad \text{has} \quad (S^n, [g_{S^n}]) \quad \text{as}$$

comp. infinity.

Note that  $(*)$  can be rewritten as

$$r(x) := \frac{1-|x|}{1+|x|}$$

← defining function for  $S^n$ ,  
i.e.  $S^n = \{r=0\}$ .

$$g_{\text{hyp}} = r^2 \left( dr^2 + \frac{1}{4}(1-r^2)^2 g_{S^n} \right)$$

Now we consider the general case.

(46)

Let  $(M, c)$  be an  $n$ -dim. comp. mfd.

Def.

Let  $X^{n+1}$  be a mfd with boundary  $M$ .

A metric  $g_+$  on  $\text{int}(X)$  is called a

Poincaré-Einstein metric iff

1)  $\exists$  a defining function

$$r: X \rightarrow \mathbb{R}^{20} \quad \text{with} \quad \{r=0\} = M$$

$$\text{and} \quad dr|_M \neq 0$$

2)  $\bar{g} := r^2 g_+$  is smooth on  $X$

3)  $\bar{g}|_{T_x M} \in C$

Prob

The metric  $\bar{g}|_{T_x M}$  depends on  $r$

and thus  $\bar{g}$  only determines a comp

structure on  $M$ .

Theorem (Tolleman / Graham '85)

Let  $(M, c)$  be a comp. manifold and set  $X := [0, \epsilon) \times M$ .

a)  $n$  odd. Up to a diffeom. fixing  $M$ ,

there ~~exists~~ is a formal power series solution

~~of~~ of a Poincaré-Einstein metric  $g_+$

with  $Ric(g_+) = -\frac{n}{4} g_+$

b)  $n$  even. Up to a diffeom. fixing  $M$ ,

there is a formal power series solution

of a Poincaré-Einstein metric  $g_+$ ,

uniquely determined up to order  $O(r^{n-2})$ ,

s.t.  $Ric(g_+) + n g_+ = O(r^{n-2})$ .

↳ Idea of the proof: Assume  $n$  odd.

~~Using the ansatz  $g_+ = \frac{1}{r^2} (dr^2 + h_r)$  and the Einstein equation  $Ric(g_+) + n g_+ = O(r^{n-2})$  we get~~

• Make an ansatz  $X := [0, \epsilon) \times M$ ,  $r \in \mathbb{C}$

$g_+ = \frac{1}{r^2} (dr^2 + h_r)$  for a 1-parameter family of metrics  $h_r$  on  $M$ .

a choice of  $h \in C$  determine the defining function (uniquely) by

$$|ds|_{\tilde{g}} = 1 \text{ on } X$$

$h_r = \sum_{i=0}^{\infty} h^{(i)}(x) r^i$  has to solve

$$\text{Ric}(g_r) = -u g_r$$

hence  $h_r$  is uniquely determined by  $h$ .



### Summary

Let  $(M, c)$  be a conf. manifold with  $h \in C$ .

$\Rightarrow \exists$  Poincaré-Einstein metric  $g_r$  on  $X = (0, \infty) \times M$

$$\text{s.t. } g_r = r^{-2} (ds^2 + h_r) \quad \text{on } X$$

$$h_r = h + r^2 h_{(2)} + \dots \quad (\text{u odd})$$

$$h_r = h + r^2 h_{(2)} + \dots + r^{\frac{(n-2)}{2}} h_{(n/2)} + O(r^n)$$

(~~rather~~  $h_{(2)}, \dots, h_{(n/2)}, \dots$  are determined by  $h$ .)



# Holographic Laplacian and its kernel coefficients

(49)  $\mathcal{H}$

$(M^u, [g])$  ~~is~~  $u$ -dim comp. manifold

$\leadsto$  Poincaré-Einstein metric space  $(X, g_t)$

$$[g_t \in [g] \leadsto X \cong (0,1) \times M, \quad g_t = r^{-2}(dr^2 + g_r)$$

$$(r, x)$$

$$[ \text{for } g_r = g + r^2 g^{(2)} + r^4 g^{(4)} + \dots ]$$

1) Holographic volume coefficients (even)

$$v(r) := \frac{\sqrt{\det(g_t)}}{\sqrt{\det(g)}} = 1 + r^2 v_2 + r^4 v_4 + \dots + r^u v_u + \dots$$

$$d \text{vol}(g_t) = v(r) d \text{vol}(g)$$

$v_{2k} \sim$  holographic coefficients

$v_u \sim$  holographic anomaly

Partition Functions  
of CFT on  $M$  are  
related to  $\text{Vol}(X)$

Prop: (Poincaré '99)

$M^u$  compact,  $u$  even.

$\Rightarrow \int_M v_u \text{vol}(g)$  is a comp invariant

$$\left( \int_M v_{2k}(g) \text{vol}(g) \right)' [g] = (u-2k) \int_M v_{2k}(g) \text{vol}(g) \right)$$

Ex.  $u=2$   $v_2 = -\frac{1}{2} \mathbb{F}$

$$\leadsto \int_{M^2} v_2 \text{vol}(g) = -2\pi \chi(M^2)$$

$$u=4 \quad v_4 = \frac{1}{8} (\mathbb{F}^2 - |\mathbb{R}^2|)$$

$$\leadsto \int_{M^4} v_4 \text{vol}(g) = 2(2\pi)^2 \chi(M^4) - \frac{1}{4} \int |\omega|^2 \text{vol}(g)$$

2) Q-curvature

Consider the RIMS-operator

$$P_{2N}(g) : \mathcal{E}^\infty(M) \rightarrow \mathcal{E}^\infty(M) \quad \text{and}$$

define  $\phi \left( \frac{A}{2} - N \right) (-1)^N Q_{2N}(g) = P_{2N}(g)(1)$   
constant function.

$\Rightarrow Q_{2N}(g)$  is a Tricritical invariant of order  $2N$   
(w.r.t.  $g$ )

Ex  $Q_2(g) = \mathbb{F}$

$$Q_4(g) = \frac{1}{2} \mathbb{F}^2 - 2 |R|^2 - \Delta \mathbb{F}$$

For even  $n$  we call  $Q_n(g)$  the critical  $Q$ -curvature.

Prop:

$$e^{1/\sigma} Q_n(e^{2\sigma} g) = Q_n(g) + P_n(g)(\sigma)$$

and  $\left( \int_M Q_{2N}(g) \text{vol}(g) \right)'[\sigma] = (n-2N) \int_M Q_{2N}(g) \text{vol}(g)$

Corollary  $M^n$  closed w.p.t.

$\int_{M^n} Q_n(g) \text{vol}(g)$  is conf. invariant.

total  $Q$ -curvature.

$$\begin{aligned} Q_2 &= -2\sigma_2 \\ Q_4 &= -2\sigma_2(\sigma_2) - \sigma_2^2 + 16\sigma_4 \\ &\vdots \end{aligned}$$

Theorem (Brakke (Fall '07))

$n$  even.  $Q_n$  (critical  $Q$ -curvature) naturally decompose  $\mathcal{R}[\sigma_n, \mathcal{D}(\sigma_{2k})]$

3) Heat kernel coeff for  $\mathbb{P}_2(u)$  - comp. Laplacian

(H.A) comp. - fold

Let  $K_H \in C^\infty(\mathbb{R}_+ \times M \times M)$  be the heat kernel of  $\mathbb{P}_2(u)$ .

$t \rightarrow 0^+$  - asymptotic ex.

$$K_H(t, x, x) \sim_{t \rightarrow 0^+} (4\pi t)^{-\frac{n}{2}} \sum_{k=0}^{\infty} a_{2k}(x, x) t^k$$

↑  
heat kernel coeff.

( $a_{2k} = \eta_k$  from previous lecture)

Ex:  $6a_2 = -(u-4) \int$

$$360a_4 = -(u-6) [2(u-2) (2(u-2) (2(u-2) (5u-16) \int^2 - 6 \Delta \int) + 2|W|^2$$

(Parke (1980) & Dim-10 - (Dashed '86))

Prop:

$u=4 \Rightarrow a_2$  is a comp. inv.

$u=6 \Rightarrow a_4$  is a comp. inv.

Prop. (Teitelbaum '82),  $(M^4, g)$  closed manifold

$$\int_{M^4} a_{2k} \text{vol}(g) \text{ is a conf. inv.}$$

~~$$\int_{M^4} a_{2k} \text{vol}(g)$$~~

$$\left( \int_M \hat{a}_{2k}(g) \text{vol}(g) \right)^* [g] = (n-2k) \int_M a_{2k}(g) \text{vol}(g)$$

Summary:

Let  $(M^4, g)$  be closed manifold,  $n$  even.

- $\{ \sigma_2, \sigma_4, \dots, \sigma_n \}$
- $\{ a_2, a_4, \dots, a_n \}$
- $\{ a_2, a_4, \dots, a_n \}$

These invariants with

total degree is a conf. inv.

and

Relation between

$$\{ a_{2k}, \Delta a_{2k} \}$$

$\rightarrow$  generalization of Polyakov's formula

$\uparrow$

$$\{ a_{2k}, \sigma_{2k} \}$$

$\rightarrow$  gauge gravity theories

$$3a_2 = (n-4)\sigma_2$$

$$180 a_4 = (n-6) ( 8(n-2)\sigma_4 + 6(n-4)\sigma_2^2 - 6\Delta\sigma_2 ) + (W)^2$$

4) Holographic Laplacian

a) Inversion formula:

$\mathcal{M}_2$  is sequence of second order self formally self-adjoint op.

$$\{M_2, M_4, \dots\} \quad \text{s.t.}$$

$$P_{2N} \in \mathcal{R}[M_2, \dots, M_{2N}]$$

$$M_{2N} \in \mathcal{R}[P_2, \dots, P_{2N}]$$

Ex.  $M_2 = P_2$

$$M_4 = P_4 - P_2^2 \quad \text{vs.} \quad P_4 = M_2^2 + M_4$$

$$\left( \begin{aligned} M_6 &= P_6 - 2(P_2 P_4 + P_4 P_2) + 3P_2^3 \\ \text{vs.} \quad P_6 &= M_2^3 + 2(M_2 M_4 + M_4 M_2) + M_6 \end{aligned} \right)$$

Now define

$$\mathcal{X}(r, \ell) := \sum_{l \geq 1} M_{2l} \frac{1}{(l-1)!} \left(\frac{r^2}{\ell}\right)^{l-1}$$

Holographic Laplacian

$$\rightsquigarrow \mathcal{X}(0, \ell) = M_2 = P_2 \quad \text{Yamabe op.}$$

Theorem: (holomorphic deformation of the Yamabe operator)

$$\mathcal{H}(\tau; h) = -\Delta_{g_\tau} (a_1^{-1} d) - \tau^2 (\Delta_{g_\tau} (\log w) - (d \log w)_{g_\tau}^2)$$

for  $g_\tau$  - Poincaré-Einstein metric

$$w(x) := \sqrt{v(x)}$$

Proof:

This formula was recovered by Fefferman /

Parker 2012

Ex. see Park for (M, g) Einstein.

### 5) Heat kernel coefficients of $\mathcal{H}(\tau; h)$

Consider the heat equation

$$\partial_t + \mathcal{H}(\tau; h) = 0 \quad \text{for small } \tau \in (-\epsilon, \epsilon).$$

Theorem (Juhl '2019 1)

Let  $K(x, y, t; \tau)$  be the kernel of  $e^{t\mathcal{H}(\tau)}$ ,

$$\text{i.e. } e^{t\mathcal{H}(\tau)} u(x) = \int_M K(x, y, t; \tau) u(y) d\text{vol}(h),$$

$$\Rightarrow K(x, x, t; \tau) \stackrel{t \rightarrow 0^+}{\sim} (4\pi t)^{-\frac{n}{2}} \sum_{j \geq 0} t^j a_{2j}(x; \tau)$$

for  $a_{2j}(x; \tau) \in \mathcal{C}^\infty(\mathbb{R} \times (-\epsilon, \epsilon))$ .

Proof:

The proof of that theorem also yield a recursive structure determining the heat kernel coefficients. (compare previous lecture)

Corollary

Consider

$$a_{2j}(x; \tau) := \sum_{k \geq 0} a_{2j, 2k}(x) \tau^{2k}$$

then  $a_{2j, 2k}(x) \in C^\infty(M)$  define scalar

Riem. invariants, with  $a_{2j, 2k}(x; 0) = a_{2j}(x)$

heat kernel coeff for  $\mathbb{R}_2(\mathbb{R})$

Examples

•  $a_0(x; \tau) = v(\tau) = 1 + \tau^2 v_2 + \dots$

•  $a_2(x; \tau) = \left[ \frac{\text{scal}(g_\tau)}{6} - \frac{1}{2} \Delta_\tau \log(v) - \frac{1}{4} |\text{d log } v|^2 + u(\tau) \right] v(\tau)$

for  $u(\tau) = -v(\tau)^{-1} [\partial_\tau^2 - (n-1)\tau^{-1}\partial_\tau - \delta(R_\tau^{-1}d)]v(\tau)$

~~Further, it holds~~

7) Applications

a) Recover the heat kernel coeff. of  $\mathbb{P}_2(\mathbb{R})$

$$a_{2j}(0; \ell) = a_{2j}$$

b)  $(M, g)$  Einstein

$$a_{2j}(r, \ell) = \left(1 - \frac{2r^2}{4}\right)^{-2} a_{2j}(\ell)$$

c)  $\{$  comp. variation formula for  $a_{2j}(r, \ell)$   
on Einstein manifolds

$$\int_{M^n} a_{2j}(\ell)$$

$$\left( \int_{M^n} a_{(2j, 2k)}(\ell) \, \text{vol}(\ell) \right)^{\bullet} [e]$$

$$= (n - 2j - 2k) \int_{M^n} \ell \, a_{(2j, 2k)}(\ell) \, \text{vol}(\ell)$$

$$\rightsquigarrow \int_{M^n} a_{(2j, n-2j)}(x) \, \text{vol}(\ell) \quad \text{is a}$$

comp. invariant.

(Holds maybe in general)



6) Applications Properties of  $\mathcal{X}(r, k)$

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•  $(M, g) = \text{Einstein}$

$$\Rightarrow \mathbb{P}_{2n}(a) = \frac{1}{\pi} (\Lambda + c_e \mathbb{F}) \quad \text{for some constant } c_e \in \mathbb{R}.$$

As  $a \rightarrow \infty$

Furthermore

$$g_r^{-1} = (1 - r^2/2\mathbb{P})^{-2}$$

$$\omega(r) = \sqrt{\det(1 - \frac{r^2}{2\mathbb{P}})}$$

$$\Rightarrow \mathcal{X}(r; e) = (1 - \frac{r^2}{4})^{-2} \left( \Lambda - \frac{r^2}{2} \left( \frac{1}{2} + \dots \right) \right)$$

(H, e) could replace

$$\mathcal{X}(r; e) = (1 - \frac{2r^2}{4})^{-2} \mathbb{P}_2(a) \quad \text{for } a = \frac{\tilde{r}}{n(n-1)}$$

constant

• Conformal variation of  $\mathcal{X}(r; k)$ :

$$\frac{d}{dt} \Big|_{t=0} \left( e^{(2n)t\sigma} \mathcal{X}(r, e^{2t\sigma}) e^{-(2n-1)t\sigma} \right)$$

(conf. weights of  $\mathbb{P}_2(k)$ )

$$= -\frac{1}{2} \mathcal{D}_r \left( e \cdot \mathcal{X}(r; e) + \mathcal{X}(r; e) (e \cdot) \right)$$

$$= \left[ \mathcal{X}(r; e), [ \kappa(r, e), \sigma ] \right]$$

$$\text{for } \mathcal{X}(r; e) = \frac{1}{2} \int_0^{\pi} s \mathcal{X}(s; e) ds$$