# Rigidity and Vanishing Theorems in $K$-Theory II 

Kefeng LIU円, Xiaonan MA ${ }^{[ }$and Weiping ZHANG [


#### Abstract

We extend our family rigidity and vanishing theorems in [LiuMaZ] to the $\mathrm{Spin}^{c}$ case. In particular, we prove a $K$-theory version of the main results of $[\mathbf{H}]$, [Liu1, Theorem B] for a family of almost complex manifolds.


0 Introduction. Let $M, B$ be two compact smooth manifolds, and $\pi: M \rightarrow B$ be a smooth fibration with compact fibre $X$. Assume that a compact Lie group $G$ acts fiberwise on $M$, that is, the action preserves each fiber of $\pi$. Let $P$ be a family of $G$ equivariant elliptic operators along the fiber $X$. Then the family index of $P, \operatorname{Ind}(P)$, is a well-defined element in $K(B)$ (cf. [AS]) and is a virtual $G$-representation (cf. [LiuMa1]). We denote by $(\operatorname{Ind}(P))^{G} \in K(B)$ the $G$-invariant part of $\operatorname{Ind}(P)$.

A family of elliptic operator $P$ is said to be rigid on the equivariant Chern character level with respect to this $G$-action, if the equivariant Chern character $\operatorname{ch}_{g}(\operatorname{Ind}(P)) \in$ $H^{*}(B)$ is independent of $g \in G$. If $\operatorname{ch}_{g}(\operatorname{Ind}(P))$ is identically zero for any $g$, then we say $P$ has vanishing property on the equivariant Chern character level. More generally, we say that $P$ is rigid on the equivariant $K$-theory level, if $\operatorname{Ind}(P)=(\operatorname{Ind}(P))^{G}$. If this index is identically zero in $K_{G}(B)$, then we say that $P$ has vanishing property on the equivariant $K$-theory level. To study rigidity and vanishing, we only need to restrict to the case where $G=S^{1}$. From now on we assume $G=S^{1}$.

As was remarked in [LiuMaZ], the rigidity and vanishing properties on the $K$-theory level are more subtle than that on the Chern character level. The reason is that the Chern character can kill the torsion elements involved in the index bundle.

In [LiuMaZ], we proved several rigidity and vanishing theorems on the equivariant $K$-theory level for elliptic genera. In this paper, we apply the method in [LiuMaZ] to prove rigidity and vanishing theorems on the equivariant $K$-theory level for $\mathrm{Spin}^{c}$ manifolds, as well as for almost complex manifolds. To prove the main results of this paper, to be stated in Section 2.1, we will introduce some shift operators on certain vector bundles over the fixed point set of the circle action, and compare the index bundles after the shift operation. Then we get a recursive relation of these index bundles which will in turn lead us to the final result (cf. [LiuMaZ]).

Let us state some of our main results in this paper more explicitly. As was remarked in $[\mathbf{L i u M a Z}]$, our method is inspired by the ideas of Taubes $[\mathbf{T}]$ and Bott-Taubes $[\mathbf{B T}]$.

For a complex (resp. real) vector bundle $E$ over $M$, let

$$
\begin{align*}
& \operatorname{Sym}_{t}(E)=1+t E+t^{2} \operatorname{Sym}^{2} E+\cdots \\
& \Lambda_{t}(E)=1+t E+t^{2} \Lambda^{2} E+\cdots \tag{0.1}
\end{align*}
$$

be the symmetric and exterior power operations of $E$ (resp. $E \otimes_{\mathbf{R}} \mathbf{C}$ ) in $K(M)[[t]]$ respectively.

[^0]We assume that $T X$ has an $S^{1}$-invariant almost complex structure $J$. Then we can construct canonically the $\mathrm{Spin}^{c}$ Dirac operator $D^{X}$ on $\Lambda^{*}\left(T^{(0,1) *} X\right)$ along the fiber $X$. Let $W$ be an $S^{1}$-equivariant complex vector bundle over $M$. We denote by $K_{W}=\operatorname{det} W$ and $K_{X}=\operatorname{det}\left(T^{(1,0)} X\right)$ the determinant line bundles of $W$ and $T^{(1,0)} X$ respectively. Let

$$
\begin{equation*}
Q_{1}(W)=\otimes_{n=0}^{\infty} \Lambda_{-q^{n}}(\bar{W}) \otimes \otimes_{n=1}^{\infty} \Lambda_{-q^{n}}(W) \tag{0.2}
\end{equation*}
$$

For $N \in \mathbf{N}^{*}$, let $y=e^{2 \pi i / N} \in \mathbf{C}$. Let $G_{y}$ be the multiplicative group generated by $y$. Following Witten [W], we consider the fiberwise action $G_{y}$ on $W$ and $\bar{W}$ by sending $y \in G_{y}$ to $y$ on $W$ and $y^{-1}$ on $\bar{W}$. Then $G_{y}$ acts naturally on $Q_{1}(W)$. We define $Q_{1}\left(T^{(1,0)} X\right)$ and the action $G_{y}$ on it in the above way.

The following theorem generalizes the result in $[\mathbf{H}]$ to the family case.
Theorem 0.1 Assume $c_{1}\left(T^{(1,0)} X\right)=0 \bmod (N)$, the family of $G_{y} \times S^{1}$ equivariant Spin ${ }^{c}$ Dirac operators $D^{X} \otimes_{n=1}^{\infty} \operatorname{Sym}_{q^{n}}\left(T X \otimes_{\mathbf{R}} \mathbf{C}\right) \otimes Q_{1}\left(T^{(1,0)} X\right)$ is rigid on the equivariant $K$ theory level, for the $S^{1}$ action.

The following family rigidity and vanishing theorem generalizes [Liu1, Theorem B] to the family case.

Theorem 0.2 Assume $\omega_{2}(T X-W)_{S^{1}}=0, \frac{1}{2} p_{1}(T X-W)_{S^{1}}=e \cdot \bar{\pi}^{*} u^{2} \quad(e \in \mathbf{Z})$ in $H_{S^{1}}^{*}(M, \mathbf{Z})$, and $c_{1}(W)=0 \bmod (N)$. Consider the family of $G_{y} \times S^{1}$ equivariant Spin ${ }^{c}$ Dirac operators

$$
D^{X} \otimes\left(K_{W} \otimes K_{X}^{-1}\right)^{1 / 2} \otimes_{n=1}^{\infty} \operatorname{Sym}_{q^{n}}\left(T X \otimes_{\mathbf{R}} \mathbf{C}\right) \otimes Q_{1}(W)
$$

i) If $e=0$, then these operators are rigid on the equivariant $K$-theory level for the $S^{1}$ action.
ii) If $e<0$, then the index bundles of these operators are zero in $K_{G_{y} \times S^{1}}(B)$. In particular, these index bundles are zero in $K_{G_{y}}(B)$.

We refer to Section 2 for more details on the notation in Theorem 0.2. Actually, our main result, Theorem 2.2, holds on a family of $\mathrm{Spin}^{c}$-manifolds with Theorem 0.2 being one of its special cases.

This paper is organized as follows. In Section 1, we recall a $K$-Theory version of the equivariant family index theorem for the circle action case [LiuMaZ, Theorem 1.2]. As an immediate corollary, we get a $K$-theory version of the vanishing theorem of Hattori for a family of almost complex manifolds. In Section 2, we prove the rigidity and vanishing theorem for elliptic genera in the $\mathrm{Spin}^{c}$ case, on the equivariant $K$-theory level. The proof of the main results in Section 2 is base on two intermediate results which will be proved in Sections 3 and 4 respectively.

Acknowledgements. Part of this work was done while the authors were visiting the Morningside Center for Mathematics in Beijing during the summer of 1999. The authors would like to thank the Morningside Center for hospitality. The second author would also like to thank the Nankai Institute of Mathematics for hospitality.

## 1 A $K$-theory version of the equivariant family index theorem

In this section, we recall a $K$-theory version of the equivariant family index theorem [LiuMaZ, Theorem 1.2] for $S^{1}$-actions, which will play a crucial role in the following sections.

This section is organized as follows: In Section 1.1, we recall the $K$-theory version of the equivariant family index theorem for $S^{1}$-actions on a family of $\mathrm{Spin}^{c}$ manifolds. In Section 1.2, as a simple application of Theorem 1.1, we obtain a $K$-theory version of the vanishing theorem of Hattori $[\mathbf{H a}$ ] for the case of almost complex manifolds.

### 1.1 A $K$-theory version of the equivariant family index theorem

Let $M, B$ be two compact manifolds, let $\pi: M \rightarrow B$ be a fibration with compact fibre $X$ such that $\operatorname{dim} X=2 l$ and that $S^{1}$ acts fiberwise on $M$. Let $h^{T X}$ be a metric on $T X$. We assume that $T X$ is oriented. Let $\left(W, h^{W}\right)$ be a Hermitian complex vector bundle over $M$.

Let $V$ be a $2 p$ dimensional oriented real vector bundle over $M$. Let $L$ be a complex line bundle over $M$ with the property that the vector bundle $U=T X \oplus V$ obeys $\omega_{2}(U)=c_{1}(L) \bmod (2)$. Then the vector bundle $U$ has a Spin ${ }^{c}$-structure. Let $h^{V}, h^{L}$ be the corresponding metrics on $V, L$. Let $S(U, L)$ be the fundamental complex spinor bundle for $(U, L)$ [LaM, Appendix D.9] which locally may be written as

$$
\begin{equation*}
S(U, L)=S_{0}(U) \otimes L^{1 / 2} \tag{1.1}
\end{equation*}
$$

where $S_{0}(U)$ is the fundamental spinor bundle for the (possibly non-existent) spin structure on $U$, and where $L^{1 / 2}$ is the (possibly non-existent) square root of $L$.

Assume that the $S^{1}$-action on $M$ lifts to $V, L$ and $W$, and assume the metrics $h^{T X}, h^{V}, h^{L}, h^{W}$ are $S^{1}$-invariant. Also assume that the $S^{1}$-actions on $T X, V, L$ lift to $S(U, L)$.

Let $\nabla^{T X}$ be the Levi-Civita connection on $\left(T X, h^{T X}\right)$ along the fibre $X$. Let $\nabla^{V}$, $\nabla^{L}$ and $\nabla^{W}$ be the $S^{1}$-invariant and metric-compatible connections on $\left(V, h^{V}\right),\left(L, h^{L}\right)$ and $\left(W, h^{W}\right)$ respectively. Let $\nabla^{S(U, L)}$ be the Hermitian connection on $S(U, L)$ induced by $\nabla^{T X} \oplus \nabla^{V}$ and $\nabla^{L}$ (cf. [LaM, Appendix D], [LiuMaZ, $\left.\left.\S 1.1\right]\right)$. Let $\nabla^{S(U, L) \otimes W}$ be the tensor product connection on $S(U, L) \otimes W$ induced by $\nabla^{S(U, L)}$ and $\nabla^{W}$,

$$
\begin{equation*}
\nabla^{S(U, L) \otimes W}=\nabla^{S(U, L)} \otimes 1+1 \otimes \nabla^{W} \tag{1.2}
\end{equation*}
$$

Let $\left\{e_{i}\right\}_{i=1}^{2 l}$ (resp. $\left\{f_{j}\right\}_{j=1}^{2 p}$ ) be an oriented orthonormal basis of ( $T X, h^{T X}$ ) (resp. $\left(V, h^{V}\right)$ ). We denote by $c(\cdot)$ the Clifford action of $T X \oplus V$ on $S(U, L)$. Let $D^{X} \otimes W$ be the family $\mathrm{Spin}^{c}$-Dirac operator on the fiber $X$ defined by

$$
\begin{equation*}
D^{X} \otimes W=\sum_{i=1}^{2 l} c\left(e_{i}\right) \nabla_{e_{i}}^{S(U, L) \otimes W} \tag{1.3}
\end{equation*}
$$

There are two canonical ways to consider $S(U, L)$ as a $\mathbf{Z}_{2}$-graded vector bundle. Let

$$
\begin{align*}
& \tau_{s}=i^{l} c\left(e_{1}\right) \cdots c\left(e_{2 l}\right),  \tag{1.4}\\
& \tau_{e}=i^{l+p} c\left(e_{1}\right) \cdots c\left(e_{2 l}\right) c\left(f_{1}\right) \cdots c\left(f_{2 p}\right)
\end{align*}
$$

be two involutions of $S(U, L)$. Then $\tau_{s}^{2}=\tau_{e}^{2}=1$. We decompose $S(U, L)=S^{+}(U, L) \oplus$ $S^{-}(U, L)$ corresponding to $\tau_{s}$ (resp. $\tau_{e}$ ) such that $\left.\tau_{s}\right|_{S^{ \pm}(U, L)}= \pm 1$ (resp. $\left.\tau_{e}\right|_{S^{ \pm}(U, L)}= \pm 1$ ).

For $\tau=\tau_{s}$ or $\tau_{e}$, by [LiuMa1, Proposition 1.1], the index bundle $\operatorname{Ind}_{\tau}\left(D^{X}\right)$ over $B$ is well-defined in the equivariant $K$-group $K_{S^{1}}(B)$.

Let $F=\left\{F_{\alpha}\right\}$ be the fixed point set of the circle action on $M$. Then $\pi: F_{\alpha} \rightarrow B$ (resp. $\pi: F \rightarrow B$ ) is a smooth fibration with fibre $Y_{\alpha}($ resp. $Y)$. Let $\widetilde{\pi}: N \rightarrow F$ denote the normal bundle to $F$ in $M$. Then $N=T X / T Y$. We identify $N$ as the orthogonal complement of $T Y$ in $T X_{\mid F}$. Let $h^{T Y}, h^{N}$ be the corresponding metrics on $T Y$ and $N$ induced by $h^{T X}$. Then, we have the following $S^{1}$-equivariant decomposition of $T X$ over $F$,

$$
T X_{\mid F}=N_{m_{1}} \oplus \cdots \oplus N_{m_{l}} \oplus T Y
$$

where each $N_{\gamma}$ is a complex vector bundle such that $g \in S^{1}$ acts on it by $g^{\gamma}$. To simplify the notation, we will write simply that

$$
\begin{equation*}
T X_{\mid F}=\oplus_{v \neq 0} N_{v} \oplus T Y \tag{1.5}
\end{equation*}
$$

where $N_{v}$ is a complex vector bundle such that $g \in S^{1}$ acts on it by $g^{v}$ with $v \in \mathbf{Z}^{*}$. Clearly, $N=\oplus_{v \neq 0} N_{v}$. We will denote by $N$ a complex vector bundle, and $N_{\mathbf{R}}$ the underlying real vector bundle of $N$.

Similarly let

$$
\begin{equation*}
W_{\mid F}=\oplus_{v} W_{v} \tag{1.6}
\end{equation*}
$$

be the $S^{1}$-equivariant decomposition of the restriction of $W$ over $F$. Here $W_{v}(v \in \mathbf{Z})$ is a complex vector bundle over $F$ on which $g \in S^{1}$ acts by $g^{v}$.

We also have the following $S^{1}$-equivariant decomposition of $V$ restricted to $F$,

$$
\begin{equation*}
V_{\mid F}=\oplus_{v \neq 0} V_{v} \oplus V_{0}^{\mathbf{R}} \tag{1.7}
\end{equation*}
$$

where $V_{v}$ is a complex vector bundle such that $g$ acts on it by $g^{v}$, and $V_{0}^{\mathbf{R}}$ is the real subbundle of $V$ such that $S^{1}$ acts as identity. For $v \neq 0$, let $V_{v, \mathbf{R}}$ denote the underlying real vector bundle of $V_{v}$. Denote by $2 p^{\prime}=\operatorname{dim} V_{0}^{\mathbf{R}}$ and $2 l^{\prime}=\operatorname{dim} Y$.

Let us write

$$
\begin{equation*}
L_{F}=L \otimes\left(\bigotimes_{v \neq 0} \operatorname{det} N_{v} \bigotimes_{v \neq 0} \operatorname{det} V_{v}\right)^{-1} \tag{1.8}
\end{equation*}
$$

Then $T Y \oplus V_{0}^{\mathbf{R}}$ has a $\operatorname{Spin}^{c}$ structure as $\omega_{2}\left(T Y \oplus V_{0}^{\mathbf{R}}\right)=c_{1}\left(L_{F}\right) \bmod (2)$. Let $S(T Y \oplus$ $\left.V_{0}^{\mathbf{R}}, L_{F}\right)$ be the fundamental spinor bundle for $\left(T Y \oplus V_{0}^{\mathbf{R}}, L_{F}\right)[\mathbf{L a M}$, Appendix D, pp. 397].

Let $D^{Y}, D^{Y_{\alpha}}$ be the families of $\operatorname{Spin}^{c}$ Dirac operators acting on $S\left(T Y \oplus V_{0}^{\mathbf{R}}, L_{F}\right)$ over $F, F_{\alpha}$ as (1.3). If $R$ is an Hermitian complex vector bundle equipped with an Hermitian connection over $F$, let $D^{Y} \otimes R, D^{Y_{\alpha}} \otimes R$ denote the twisted Spin $^{c}$ Dirac operators on $S\left(T Y \oplus V_{0}^{\mathbf{R}}, L_{F}\right) \otimes R$ and on $S\left(T Y_{\alpha} \oplus V_{0}^{\mathbf{R}}, L_{F}\right) \otimes R$ respectively.

Recall that $N_{v, \mathbf{R}}$ and $V_{v, \mathbf{R}}$ are canonically oriented by their complex structures. The decompositions (1.5), (1.7) induce the orientations on $T Y$ and $V_{0}^{\mathbf{R}}$ respectively.

Let $\left\{e_{i}\right\}_{i=1}^{2 l^{\prime}},\left\{f_{j}\right\}_{j=1}^{2 p^{\prime}}$ be the corresponding oriented orthonormal basis of $\left(T Y, h^{T Y}\right)$ and $\left(V_{0}^{\mathbf{R}}, h^{V_{0}^{\mathbf{R}}}\right)$. There are two canonical ways to consider $S\left(T Y \oplus V_{0}^{\mathbf{R}}, L_{F}\right)$ as a $\mathbf{Z}_{2}$-graded vector bundle. Let

$$
\begin{align*}
& \tau_{s}=i^{l^{\prime}} c\left(e_{1}\right) \cdots c\left(e_{2 l^{\prime}}\right)  \tag{1.9}\\
& \tau_{e}=i^{l^{\prime}+p^{\prime}} c\left(e_{1}\right) \cdots c\left(e_{2 l^{\prime}}\right) c\left(f_{1}\right) \cdots c\left(f_{2 p^{\prime}}\right)
\end{align*}
$$

be two involutions of $S\left(T Y \oplus V_{0}^{\mathbf{R}}, L_{F}\right)$. Then $\tau_{s}^{2}=\tau_{e}^{2}=1$. We decompose $S(T Y \oplus$ $\left.V_{0}^{\mathbf{R}}, L_{F}\right)=S^{+}\left(T Y \oplus V_{0}^{\mathbf{R}}, L_{F}\right) \oplus S^{-}\left(T Y \oplus V_{0}^{\mathbf{R}}, L_{F}\right)$ corresponding to $\tau_{s}$ (resp. $\tau_{e}$ ) such that $\left.\tau_{s}\right|_{S^{ \pm}\left(T Y \oplus V_{0}^{\mathrm{R}}, L_{F}\right)}= \pm 1$ (resp. $\left.\tau_{e}\right|_{S^{ \pm}\left(T Y \oplus V_{0}^{\mathrm{R}}, L_{F}\right)}= \pm 1$ ).

Upon restriction to $F$, one has the following isomorphism of $\mathbf{Z}_{2}$-graded Clifford modules over $F$,

$$
\begin{equation*}
S(U, L) \simeq S\left(T Y \oplus V_{0}^{\mathbf{R}}, L_{F}\right) \widehat{\bigotimes_{v \neq 0}} \Lambda N_{v} \widehat{\bigotimes_{v \neq 0}} \Lambda V_{v} \tag{1.10}
\end{equation*}
$$

We denote by $\operatorname{Ind}_{\tau_{s}}, \operatorname{Ind}_{\tau_{e}}$ the index bundles corresponding to the involutions $\tau_{s}, \tau_{e}$ respectively.

Let $S^{1}$ act on $L$ by sending $g \in S^{1}$ to $g^{l_{c}}\left(l_{c} \in \mathbf{Z}\right)$ on $F$. Then $l_{c}$ is locally constant on $F$. We define the following elements in $K(F)\left[\left[q^{1 / 2}\right]\right]$,

$$
\begin{align*}
& R_{ \pm}(q)=q^{\frac{1}{2} \Sigma_{v}|v| \operatorname{dim} N_{v}-\frac{1}{2} \Sigma_{v} v \operatorname{dim} V_{v}+\frac{1}{2} l_{c}} \otimes_{0<v}\left(\operatorname{Sym}_{q^{v}}\left(N_{v}\right) \otimes \operatorname{det} N_{v}\right) \\
& \quad \otimes_{v<0} \operatorname{Sym}_{q^{-v}}\left(\bar{N}_{v}\right) \otimes_{v \neq 0} \Lambda_{ \pm q^{v}}\left(V_{v}\right) \otimes_{v} q^{v} W_{v}=\sum_{n} R_{ \pm, n} q^{n}, \\
& R_{ \pm}^{\prime}(q)=q^{-\frac{1}{2} \Sigma_{v}|v| \operatorname{dim} N_{v}-\frac{1}{2} \Sigma_{v} v \operatorname{dim} V_{v}+\frac{1}{2} l_{c}} \otimes_{0<v} \operatorname{Sym}_{q^{-v}}\left(\bar{N}_{v}\right)  \tag{1.11}\\
& \otimes_{v<0}\left(\operatorname{Sym}_{q^{v}}\left(N_{v}\right) \otimes \operatorname{det} N_{v}\right) \otimes_{v \neq 0} \Lambda_{ \pm q^{v}}\left(V_{v}\right) \otimes_{v} q^{v} W_{v}=\sum_{n} R_{ \pm, n}^{\prime} q^{n} .
\end{align*}
$$

The following result was proved in [LiuMaZ, Theorem 1.2]:
Theorem 1.1 For $n \in \mathbf{Z}$, we have the following identity in $K(B)$,

$$
\begin{gather*}
\operatorname{Ind}_{\tau_{s}}\left(D^{X} \otimes W, n\right)=\sum_{\alpha}(-1)^{\Sigma_{0<v} \operatorname{dim} N_{v}} \operatorname{Ind}_{\tau_{s}}\left(D^{Y_{\alpha}} \otimes R_{+, n}\right) \\
=\sum_{\alpha}(-1)^{\Sigma_{v<0} \operatorname{dim} N_{v}} \operatorname{Ind}_{\tau_{s}}\left(D^{Y_{\alpha}} \otimes R_{+, n}^{\prime}\right) \\
\operatorname{Ind}_{\tau_{e}}\left(D^{X} \otimes W, n\right)=\sum_{\alpha}(-1)^{\Sigma_{0<v} \operatorname{dim} N_{v}} \operatorname{Ind}_{\tau_{e}}\left(D^{Y_{\alpha}} \otimes R_{-, n}\right)  \tag{1.12}\\
=\sum_{\alpha}(-1)^{\Sigma_{v<0} \operatorname{dim} N_{v}} \operatorname{Ind}_{\tau_{e}}\left(D^{Y_{\alpha}} \otimes R_{-, n}^{\prime}\right)
\end{gather*}
$$

Remark 1.1. If $T X$ has an $S^{1}$-equivariant Spin structure, by setting $V=0, L=\mathbf{C}$, we get [LiuMaZ, Theorem 1.1].

## 1.2 $K$-theory version of the vanishing theorem of Hattori

In this subsection, we assume that $T X$ has an $S^{1}$-equivariant almost complex structure $J$. Then one has the canonical splitting

$$
\begin{equation*}
T X \otimes_{\mathbf{R}} \mathbf{C}=T^{(1,0)} X \oplus T^{(0,1)} X \tag{1.13}
\end{equation*}
$$

where

$$
\begin{aligned}
& T^{(1,0)} X=\left\{z \in T X \otimes_{\mathbf{R}} \mathbf{C}, J z=\sqrt{-1} z\right\} \\
& T^{(0,1)} X=\left\{z \in T X \otimes_{\mathbf{R}} \mathbf{C}, J z=-\sqrt{-1} z\right\} .
\end{aligned}
$$

Let $K_{X}=\operatorname{det}\left(T^{(1,0)} X\right)$ be the determinant line bundle of $T^{(1,0)} X$ over $M$. Then the complex spinor bundle $S\left(T X, K_{X}\right)$ for $\left(T X, K_{X}\right)$ is $\Lambda\left(T^{(0,1) *} X\right)$. In this case, the almost complex structure $J$ on $T X$ induces an almost complex structure on $T Y$. Then we can rewrite (1.5) as,

$$
\begin{equation*}
T^{(1,0)} X=\oplus_{v \neq 0} N_{v} \oplus T^{(1,0)} Y, \tag{1.14}
\end{equation*}
$$

where $N_{v}$ are complex vector subbundles of $T^{(1,0)} X$ on which $g \in S^{1}$ acts by multiplication by $g^{v}$.

We suppose that $c_{1}\left(T^{(1,0)} X\right)=0 \bmod (N)(N \in \mathbf{Z}, N \geq 2)$. Then the complex line bundle $K_{X}^{1 / N}$ is well defined over $M$. After replacing the $S^{1}$ action by its $N$-fold action, we can always assume that $S^{1}$ acts on $K_{X}^{1 / N}$. For $s \in \mathbf{Z}$, let $D^{X} \otimes K_{X}^{s / N}$ be the twisted Dirac operator on $\Lambda\left(T^{(0,1) *} X\right) \otimes K_{X}^{s / N}$ defined as in (1.3).

The following result generalizes the main result of $[\mathbf{H a}]$ to the family case.
Theorem 1.2 We assume that $M$ is connected and that the $S^{1}$ action is nontrivial. If $c_{1}\left(T^{(1,0)} X\right)=0 \bmod (N)(N \in \mathbf{Z}, N \geq 2)$, then for $s \in \mathbf{Z},-N<s<0$,

$$
\begin{equation*}
\operatorname{Ind}\left(D^{X} \otimes K_{X}^{s / N}\right)=0 \text { in } K_{S^{1}}(B) \tag{1.15}
\end{equation*}
$$

Proof : Consider $R_{+}(q), R_{+}^{\prime}(q)$ of (1.11) with $V=0, W=K_{X}^{s / N}$. We know

$$
\begin{align*}
& R_{+, n}=0 \text { if } n<a_{1}=\inf _{\alpha}\left(\frac{1}{2} \sum_{v}|v| \operatorname{dim} N_{v}+\left(\frac{1}{2}+\frac{s}{N}\right) \sum_{v} v \operatorname{dim} N_{v}\right),  \tag{1.16}\\
& R_{+, n}^{\prime}=0 \text { if } n>a_{2}=\sup _{\alpha}\left(-\frac{1}{2} \sum_{v}|v| \operatorname{dim} N_{v}+\left(\frac{1}{2}+\frac{s}{N}\right) \sum_{v} v \operatorname{dim} N_{v}\right) .
\end{align*}
$$

As $-N<s<0$, by ( (1.16), we know that $a_{1} \geq 0, a_{2} \leq 0$, with $a_{1}$ or $a_{2}$ equal to zero iff $\sum_{v}|v| \operatorname{dim} N_{v}=0$ for all $\alpha$, which means that the $S^{1}$ action does not have fixed points.

From Theorem 1.1 (cf. [Z, Theorem A.1]) and the above discussion, we get Theorem 1.2.

Remark 1.2. From the proof of Theorem 1.2 , one also deduces that $D^{X} \otimes K_{X}^{-1}, D^{X}$ are rigid on the equivariant $K$-theory level (cf. [Z, (2.17)]).

## 2 Rigidity and vanishing theorems in K-Theory

The purpose of this section is to establish the main results of this paper: the rigidity and vanishing theorems on the equivariant $K$-theory level for a family of $\mathrm{Spin}^{c}$ manifolds. The results in this section refine some of the results in [LiuMa2] to the $K$-theory level.

This section is organized as follows: In Section 2.1, we state our main results, the rigidity and vanishing theorems on the equivariant $K$-theory level for a family of Spin ${ }^{c}$ manifolds. In Section 2.2, we state two intermediate results which will be used to prove our main results stated in Section 2.1. In Section 2.3, we prove the family rigidity and vanishing theorems.

Throughout this section, we keep the notations of Section 1.1.

### 2.1 Family rigidity and vanishing Theorem

Let $\pi: M \rightarrow B$ be a fibration of compact manifolds with fiber $X$ and $\operatorname{dim} X=2 l$. We assume that $S^{1}$ acts fiberwise on $M$, and $T X$ has an $S^{1}$-invariant $\operatorname{Spin}^{c}$ structure. Let $V$ be an even dimensional real vector bundle over $M$. We assume that $V$ has an $S^{1}$-invariant spin structure. Let $W$ be an $S^{1}$-equivariant complex vector bundle of rank $r$ over $M$. Let $K_{W}=\operatorname{det}(W)$ be the determinant line bundle of $W$.

Let $K_{X}$ be the $S^{1}$-equivariant complex line bundle over $M$ which is induced by the $S^{1}$-invariant $\operatorname{Spin}^{c}$ structure of $T X$. Its equivariant first Chern class $c_{1}\left(K_{X}\right)_{S^{1}}$ may also be written as $c_{1}(T X)_{S^{1}}$.

Let $S\left(T X, K_{X}\right)$ be the complex spinor bundle of $\left(T X, K_{X}\right)$ as in Section 1.1. Let $S(V)=S^{+}(V) \oplus S^{-}(V)$ be the spinor bundle of $V$.

We define the following elements in $K(M)\left[\left[q^{1 / 2}\right]\right]$ :

$$
\begin{align*}
& Q_{1}(W)=\bigotimes_{n=0}^{\infty} \Lambda_{-q^{n}}(\bar{W}) \otimes \bigotimes_{n=1}^{\infty} \Lambda_{-q^{n}}(W) \\
& R_{1}(V)=\left(S^{+}(V)+S^{-}(V)\right) \otimes_{n=1}^{\infty} \Lambda_{q^{n}}(V) \\
& R_{2}(V)=\left(S^{+}(V)-S^{-}(V)\right) \otimes_{n=1}^{\infty} \Lambda_{-q^{n}}(V)  \tag{2.1}\\
& R_{3}(V)=\otimes_{n=1}^{\infty} \Lambda_{-q^{n-1 / 2}}(V), \\
& R_{4}(V)=\otimes_{n=1}^{\infty} \Lambda_{q^{n-1 / 2}}(V)
\end{align*}
$$

For $N \in \mathbf{N}^{*}$, let $y=e^{2 \pi i / N} \in \mathbf{C}$. Let $G_{y}$ be the multiplicative group generated by $y$. Following Witten $[\mathbf{W}]$, we consider the fiberwise action $G_{y}$ on $W$ and $\bar{W}$ by sending $y \in G_{y}$ to $y$ on $W$ and $y^{-1}$ on $\bar{W}$. Then $G_{y}$ acts naturally on $Q_{1}(W)$.

Recall that the equivariant cohomology group $H_{S^{1}}^{*}(M, \mathbf{Z})$ of $M$ is defined by

$$
\begin{equation*}
H_{S^{1}}^{*}(M, \mathbf{Z})=H^{*}\left(M \times_{S^{1}} E S^{1}, \mathbf{Z}\right) \tag{2.2}
\end{equation*}
$$

where $E S^{1}$ is the usual universal $S^{1}$-principal bundle over the classifying space $B S^{1}$ of $S^{1}$. So $H_{S^{1}}^{*}(M, \mathbf{Z})$ is a module over $H^{*}\left(B S^{1}, \mathbf{Z}\right)$ induced by the projection $\bar{\pi}: M \times_{S^{1}} E S^{1} \rightarrow$ $B S^{1}$. Let $p_{1}(V)_{S^{1}}, p_{1}(T X)_{S^{1}} \in H_{S^{1}}^{*}(M, \mathbf{Z})$ be the $S^{1}$-equivariant first Pontrjagin classes of $V$ and $T X$ respectively. As $V \times_{S^{1}} E S^{1}$ is spin over $M \times_{S^{1}} E S^{1}$, one knows that $\frac{1}{2} p_{1}(V)_{S^{1}}$ is well-defined in $H_{S^{1}}^{*}(M, \mathbf{Z})$ (cf. [ $\mathbf{T}$, pp. 456-457]). Also recall that

$$
\begin{equation*}
H^{*}\left(B S^{1}, \mathbf{Z}\right)=\mathbf{Z}[[u]] \tag{2.3}
\end{equation*}
$$

with $u$ a generator of degree 2 .
In the following, we denote by $D^{X} \otimes R$ the family of Dirac operators acting fiberwise on $S\left(T X, K_{X}\right) \otimes R$ as was defined in Section 1.1.

We can now state the main results of this paper as follows.
Theorem 2.1 If $\omega_{2}(W)_{S^{1}}=\omega_{2}(T X)_{S^{1}}, \frac{1}{2} p_{1}(V+W-T X)_{S^{1}}=e \cdot \bar{\pi}^{*} u^{2}(n \in \mathbf{Z})$ in $H_{S^{1}}^{*}(M, \mathbf{Z})$, and $c_{1}(W)=0 \bmod (N)$. For $i=1,2,3,4$, consider the family of $G_{y} \times S^{1}$ equivariant elliptic operators

$$
D^{X} \otimes\left(K_{W} \otimes K_{X}^{-1}\right)^{1 / 2} \otimes_{n=1}^{\infty} \operatorname{Sym}_{q^{n}}(T X) \otimes Q_{1}(W) \otimes R_{i}(V)
$$

i) If $e=0$, then these operators are rigid on the equivariant $K$-theory level for the $S^{1}$ action.
ii) If $e<0$, then the index bundles of these operators are zero in $K_{G_{y} \times S^{1}}(B)$. In particular, these index bundles are zero in $K_{G_{y}}(B)$.

Remark 2.1 As $\omega_{2}(W)_{S^{1}}=\omega_{2}(T X)_{S^{1}}, \frac{1}{2} p_{1}(W-T X)_{S^{1}} \in H_{S^{1}}^{*}(M, \mathbf{Z})$ is well defined. The condition $\omega_{2}(W)_{S^{1}}=\omega_{2}(T X)_{S^{1}}$ also means $c_{1}\left(K_{W} \otimes K_{X}^{-1}\right)_{S^{1}}=0 \bmod (2)$, by $[\mathbf{H a Y}$, Corollary 1.2], the $S^{1}$-action on $M$ can be lifted to $\left(K_{W} \otimes K_{X}^{-1}\right)^{1 / 2}$ and is compatible with the $S^{1}$ action on $K_{W} \otimes K_{X}^{-1}$.

Remark 2.2 If we assume $c_{1}(W)_{S^{1}}=c_{1}(T X)_{S^{1}}$ in $H_{S^{1}}^{*}(M, \mathbf{Z})$ instead of $\omega_{2}(W)_{S^{1}}=$ $\omega_{2}(T X)_{S^{1}}$ in Theorem 2.1, then $K_{W} \otimes K_{X}^{-1}$ is a trivial line bundle over $M$, and $S^{1}$ acts trivially on it. In this case, Theorem 2.1 gives the family version of the results of [De].

Remark 2.3 The interested reader can apply our method to get various rigidity and vanishing theorems, for example, to get a generalization of Theorem1.2 for the elements [ $\mathbf{W},(65)]$.

Actually, as in [LiuMaZ], our proof of these theorems works under the following slightly weaker hypothesis. Let us first explain some notations.

For each $n>1$, consider $\mathbf{Z}_{n} \subset S^{1}$, the cyclic subgroup of order $n$. We have the $\mathbf{Z}_{n}$ equivariant cohomology of $M$ defined by $H_{\mathbf{Z}_{n}}^{*}(M, \mathbf{Z})=H^{*}\left(M \times_{\mathbf{Z}_{n}} E S^{1}, \mathbf{Z}\right)$, and there is a natural "forgetful" map $\alpha\left(S^{1}, \mathbf{Z}_{n}\right): M \times_{\mathbf{Z}_{n}} E S^{1} \rightarrow M \times_{S^{1}} E S^{1}$ which induces a pullback $\alpha\left(S^{1}, \mathbf{Z}_{n}\right)^{*}: H_{S^{1}}^{*}(M, \mathbf{Z}) \rightarrow H_{\mathbf{Z}_{n}}^{*}(M, \mathbf{Z})$. The arrow which forgets the $S^{1}$ action altogether we denote by $\alpha\left(S^{1}, 1\right)$. Thus $\alpha\left(S^{1}, 1\right)^{*}: H_{S^{1}}^{*}(M, \mathbf{Z}) \rightarrow H^{*}(M, \mathbf{Z})$ is induced by the inclusion of $M$ into $M \times{ }_{S^{1}} E S^{1}$ as a fiber over $B S^{1}$.

Finally, note that if $\mathbf{Z}_{n}$ acts trivially on a space $Y$, then there is a new arrow $t^{*}$ : $H^{*}(Y, \mathbf{Z}) \rightarrow H_{\mathbf{Z}_{n}}^{*}(Y, \mathbf{Z})$ induced by the projection $Y \times_{\mathbf{Z}_{n}} E S^{1}=Y \times B \mathbf{Z}_{n} \xrightarrow{t} Y$.

We let $\mathbf{Z}_{\infty}=S^{1}$. For each $1<n \leq+\infty$, let $i: M(n) \rightarrow M$ be the inclusion of the fixed point set of $\mathbf{Z}_{n} \subset S^{1}$ in $M$ and so $i$ induces $i_{S^{1}}: M(n) \times{ }_{S^{1}} E S^{1} \rightarrow M \times_{S^{1}} E S^{1}$.

In the rest of this paper, we suppose that there exists some integer $e \in \mathbf{Z}$ such that for $1<n \leq+\infty$,

$$
\begin{align*}
& \alpha\left(S^{1}, \mathbf{Z}_{n}\right)^{*} \circ i_{S^{1}}^{*}\left(\frac{1}{2} p_{1}(V+W-T X)_{S^{1}}-e \cdot \bar{\pi}^{*} u^{2}\right)  \tag{2.4}\\
& \quad=t^{*} \circ \alpha\left(S^{1}, 1\right)^{*} \circ i_{S^{1}}^{*}\left(\frac{1}{2} p_{1}(V+W-T X)_{S^{1}}\right) .
\end{align*}
$$

Remark 2.4 The relation (2.4) clearly follows from the hypothesises of Theorem 2.1 by pulling back and forgetting. Thus it is weaker.

We can now state a slightly more general version of Theorem 2.1.
Theorem 2.2 Under the hypothesis (2.4), we have
i) If $e=0$, then the index bundles of the elliptic operators in Theorem 2.1 are rigid on the equivariant $K$-theory level for the $S^{1}$-action.
ii) If $e<0$, then the index bundles of the elliptic operators in Theorem 2.1 are zero as elements in $K_{G_{y} \times S^{1}}(B)$. In particular, these index bundles are zero in $K_{G_{y}}(B)$.

The rest of this section is devoted to a proof of Theorem 2.2.

### 2.2 Two intermediate results

Let $F=\left\{F_{\alpha}\right\}$ be the fixed point set of the circle action. Then $\pi: F \rightarrow B$ is a fibration with compact fibre denoted by $Y=\left\{Y_{\alpha}\right\}$.

As in [LiuMaZ, §2], we may and we will assume that

$$
\begin{align*}
& T X_{\mid F}=T Y \oplus \bigoplus_{0<v} N_{v}  \tag{2.5}\\
& T X \otimes_{\mathbf{R}} \mathbf{C}=T Y \otimes_{\mathbf{R}} \mathbf{C} \bigoplus_{0<v}\left(N_{v} \oplus \bar{N}_{v}\right)
\end{align*}
$$

where $N_{v}$ is the complex vector bundle on which $S^{1}$ acts by sending $g$ to $g^{v}$ (Here $N_{v}$ can be zero). We also assume that

$$
\begin{align*}
& V_{\mid F}=V_{0}^{\mathbf{R}} \oplus \bigoplus_{0<v} V_{v}  \tag{2.6}\\
& W_{\mid F}=\oplus_{v} W_{v}
\end{align*}
$$

where $V_{v}, W_{v}$ are complex vector bundles on which $S^{1}$ acts by sending $g$ to $g^{v}$, and $V_{0}^{\mathbf{R}}$ is a real vector bundle on which $S^{1}$ acts as identity.

By (2.5), as in (1.19), there is a natural isomorphism between the $\mathbf{Z}_{2}$-graded $C(T X)$ Clifford modules over $F$,

$$
\begin{equation*}
S\left(T Y, K_{X} \otimes_{0<v}\left(\operatorname{det} N_{v}\right)^{-1}\right) \widehat{\otimes}_{0<v} \Lambda N_{v} \simeq S\left(T X, K_{X}\right)_{\mid F} \tag{2.7}
\end{equation*}
$$

For $R$ a complex vector bundle over $F$, let $D^{Y} \otimes R, D^{Y_{\alpha}} \otimes R$ be the twisted $\operatorname{Spin}^{c}$ Dirac operator on $S\left(T Y, K_{X} \otimes_{0<v}\left(\operatorname{det} N_{v}\right)^{-1}\right) \otimes R$ on $F, F_{\alpha}$ respectively.

On $F$, we write

$$
\begin{array}{lc}
e(N)=\sum_{0<v} v^{2} \operatorname{dim} N_{v}, & d^{\prime}(N)=\sum_{0<v} v \operatorname{dim} N_{v}, \\
e(V)=\sum_{0<v} v^{2} \operatorname{dim} V_{v}, & d^{\prime}(V)=\sum_{0<v} v \operatorname{dim} V_{v},  \tag{2.8}\\
e(W)=\sum_{v} v^{2} \operatorname{dim} W_{v}, & d^{\prime}(W)=\sum_{v} v \operatorname{dim} W_{v} .
\end{array}
$$

Then $e(N), e(V), e(W), d^{\prime}(N), d^{\prime}(V)$ and $d^{\prime}(W)$ are locally constant functions on $F$.
By $[\mathbf{H}, \S 8]$, we have the following property,
Lemma 2.1 If $c_{1}(W)=0 \bmod (N)$, then $d^{\prime}(W) \bmod (N)$ is constant on each connected component of $M$.

Proof: As $c_{1}(W)=0 \bmod (N),\left(K_{W}\right)^{1 / N}$ is well defined. Consider the $N$-fold covering $S^{1} \rightarrow S^{1}$, with $\mu \rightarrow \lambda=\mu^{N}$, then $\mu$ acts on $M$ and $K_{W}$ through $\lambda$. This action can be lift to $\left(K_{W}\right)^{1 / N}$. On $F, \mu$ acts on $\left(K_{W}\right)^{1 / N}$ by multipication by $\mu^{d^{\prime}(W)}$. However, if $\mu=\zeta=e^{2 \pi i / N}$, then it operates trivially on $M$. So the action of $\zeta$ in each fibre of $L$ is by multiplication by $\zeta^{a}$, and $a \bmod (N)$ is constant on each connected component of $M$.

The proof of Lemma 2.1 is complete.
Let us write

$$
\begin{align*}
& L(N)=\otimes_{0<v}\left(\operatorname{det} N_{v}\right)^{v}, \quad L(V)=\otimes_{0<v}\left(\operatorname{det} V_{v}\right)^{v} \\
& L(W)=\otimes_{v \neq 0}\left(\operatorname{det} W_{v}\right)^{v}  \tag{2.9}\\
& L=L(N)^{-1} \otimes L(V) \otimes L(W)
\end{align*}
$$

We denote the Chern roots of $N_{v}$ by $\left\{x_{v}^{j}\right\}$ (resp. $V_{v}$ by $u_{v}^{j}$ and $W_{v}$ by $w_{v}^{j}$ ), and the Chern roots of $T Y \otimes_{\mathbf{R}} \mathbf{C}$ by $\left\{ \pm y_{j}\right\}$ (resp. $V_{0}=V_{0}^{\mathbf{R}} \otimes_{\mathbf{R}} \mathbf{C}$ by $\left\{ \pm u_{0}^{j}\right\}$ ). Then if we take $\mathbf{Z}_{\infty}=S^{1}$ in (2.4), we get

$$
\begin{align*}
& \frac{1}{2}\left(\Sigma_{v, j}\left(u_{v}^{j}+v u\right)^{2}+\Sigma_{v, j}\left(w_{v}^{j}+v u\right)^{2}-\Sigma_{j}\left(y_{j}\right)^{2}-\Sigma_{v, j}\left(x_{v}^{j}+v u\right)^{2}\right)-e u^{2}  \tag{2.10}\\
& =\frac{1}{2}\left(\Sigma_{v, j}\left(u_{v}^{j}\right)^{2}+\Sigma_{v, j}\left(w_{v}^{j}\right)^{2}-\Sigma_{j}\left(y_{j}\right)^{2}-\Sigma_{v, j}\left(x_{v}^{j}\right)^{2}\right) .
\end{align*}
$$

By (2.3), (2.10), we get

$$
\begin{align*}
& c_{1}(L)=\Sigma_{v, j} v u_{v}^{j}+\Sigma_{v, j} v w_{v}^{j}-\Sigma_{v, j} v x_{v}^{j}=0 \\
& e(V)+e(W)-e(N)  \tag{2.11}\\
& \quad=\sum_{0<v} v^{2} \operatorname{dim} V_{v}+\sum_{v} v^{2} \operatorname{dim} W_{v}-\sum_{0<v} v^{2} \operatorname{dim} N_{v}=2 e
\end{align*}
$$

which does not depends on the connected components of $F$. This means $L$ is a trivial complex line bundle over each component $F_{\alpha}$ of $F$, and $S^{1}$ acts on $L$ by sending $g$ to $g^{2 e}$, and $G_{y}$ acts on $L$ by sending $y$ to $y^{d^{\prime}(W)}$. By Lemma 2.1, we can extend $L$ to a trivial complex line bundle over $M$, and we extend the $S^{1}$-action on it by sending $g$ on the canonical section 1 of $L$ to $g^{2 e} \cdot 1$, and $G_{y}$ acts on $L$ by sending $y$ to $y^{d^{\prime}(W)}$.

The line bundles in (2.9) will play important roles in the next two sections which consist of the proof of Theorems 2.3, 2.4 to be stated below.

In what follows, if $R(q)=\sum_{m \in \frac{1}{2} \mathbf{Z}} R_{m} q^{m} \in K_{S^{1}}(M)\left[\left[q^{1 / 2}\right]\right]$, we will also denote $\operatorname{Ind}\left(D^{X} \otimes R_{m}, h\right)$ by $\operatorname{Ind}\left(D^{X} \otimes R(q), m, h\right)$. For $k=1,2,3,4$, set

$$
\begin{equation*}
R_{1 k}=\left(K_{W} \otimes K_{X}^{-1}\right)^{1 / 2} \otimes Q_{1}(W) \otimes R_{k}(V) \tag{2.12}
\end{equation*}
$$

We first state a result which expresses the global equivariant family index via the family indices on the fixed point set.

Proposition 2.1 For $m \in \frac{1}{2} \mathbf{Z}, h \in \mathbf{Z}, 1 \leq k \leq 4$, we have the following identity in $K_{G_{y}}(B)$,

$$
\begin{align*}
& \operatorname{Ind}\left(D^{X} \otimes_{n=1}^{\infty} \operatorname{Sym}_{q^{n}}(T X) \otimes R_{1 k}, m, h\right) \\
& =\sum_{\alpha}(-1)^{\Sigma_{0<v} \operatorname{dim} N_{v}} \operatorname{Ind}\left(D^{Y_{\alpha}} \otimes_{n=1}^{\infty} \operatorname{Sym}_{q^{n}}(T X) \otimes R_{1 k}\right.  \tag{2.13}\\
& \left.\qquad \operatorname{Sym}\left(\oplus_{0<v} N_{v}\right) \otimes_{0<v} \operatorname{det} N_{v}, m, h\right)
\end{align*}
$$

Proof: This follows directly from Theorem 1.1 and (2.7).
For $p \in \mathbf{N}$, we define the following elements in $K_{S^{1}}(F)[[q]]$ :

$$
\begin{aligned}
\mathcal{F}_{p}(X) & =\bigotimes_{0<v}\left(\otimes_{n=1}^{\infty} \operatorname{Sym}_{q^{n}}\left(N_{v}\right) \otimes_{n>p v} \operatorname{Sym}_{q^{n}}\left(\bar{N}_{v}\right)\right) \otimes_{n=1}^{\infty} \operatorname{Sym}_{q^{n}}(T Y) \\
(2.14) \mathcal{F}_{p}^{\prime}(X) & =\bigotimes_{\substack{0<v \\
0 \leq n \leq p v}}\left(\operatorname{Sym}_{q^{-n}}\left(N_{v}\right) \otimes \operatorname{det} N_{v}\right) \\
\mathcal{F}^{-p}(X) & =\mathcal{F}_{p}(X) \otimes \mathcal{F}_{p}^{\prime}(X) .
\end{aligned}
$$

Then, from (2.5), over $F$, we have

$$
\begin{equation*}
\mathcal{F}^{0}(X)=\otimes_{n=1}^{\infty} \operatorname{Sym}_{q^{n}}(T X) \otimes \operatorname{Sym}\left(\oplus_{0<v} N_{v}\right) \otimes_{0<v} \operatorname{det} N_{v} \tag{2.15}
\end{equation*}
$$

We now state two intermediate results on the relations between the family indices on the fixed point set. They will be used in the next subsection to prove Theorem 2.2.

Theorem 2.3 For $1 \leq k \leq 4, h, p \in \mathbf{Z}, p>0, m \in \frac{1}{2} \mathbf{Z}$, we have the following identity in $K_{G_{y}}(B)$,

$$
\begin{align*}
& \sum_{\alpha}(-1)^{\Sigma_{0<v} \operatorname{dim} N_{v}} \operatorname{Ind}\left(D^{Y_{\alpha}} \otimes \mathcal{F}^{0}(X) \otimes R_{1 k}, m, h\right) \\
& =\sum_{\alpha}(-1)^{p d^{\prime}(N)+\Sigma_{0<v} \operatorname{dim} N_{v}} \operatorname{Ind}\left(D^{Y_{\alpha}} \otimes \mathcal{F}^{-p}(X) \otimes R_{1 k},\right.  \tag{2.16}\\
& \left.m+\frac{1}{2} p^{2} e(N)+\frac{1}{2} p d^{\prime}(N), h\right)
\end{align*}
$$

Theorem 2.4 For each $\alpha, 1 \leq k \leq 4, h, p \in \mathbf{Z}, p>0, m \in \frac{1}{2} \mathbf{Z}$, we have the following identity in $K_{G_{y}}(B)$,

$$
\begin{align*}
& \operatorname{Ind}\left(D^{Y_{\alpha}} \otimes \mathcal{F}^{-p}(X) \otimes R_{1 k}, m+\frac{1}{2} p^{2} e(N)+\frac{1}{2} p d^{\prime}(N), h\right)  \tag{2.17}\\
& =(-1)^{p d^{\prime}(W)} \operatorname{Ind}\left(D^{Y_{\alpha}} \otimes \mathcal{F}^{0}(X) \otimes R_{1 k} \otimes L^{-p}, m+p h+p^{2} e, h\right) .
\end{align*}
$$

Theorem 2.3 is a direct consequence of Theorem 2.5 to be stated below, which will be proved in Section 4, while Theorem 2.4 will be proved in Section 3.

To state Theorem 2.5, let $J=\left\{v \in \mathbf{N} \mid\right.$ There exists $\alpha$ such that $N_{v} \neq 0$ on $\left.F_{\alpha}\right\}$ and

$$
\begin{equation*}
\Phi=\{\beta \in] 0,1] \mid \text { There exists } v \in J \text { such that } \beta v \in \mathbf{Z}\} . \tag{2.18}
\end{equation*}
$$

We order the elements in $\Phi$ so that $\Phi=\left\{\beta_{i} \mid 1 \leq i \leq J_{0}, J_{0} \in \mathbf{N}\right.$ and $\left.\beta_{i}<\beta_{i+1}\right\}$. Then for any integer $1 \leq i \leq J_{0}$, there exist $p_{i}, n_{i} \in \mathbf{N}, 0<p_{i} \leq n_{i}$, with $\left(p_{i}, n_{i}\right)=1$ such that

$$
\begin{equation*}
\beta_{i}=p_{i} / n_{i} \tag{2.19}
\end{equation*}
$$

Clearly, $\beta_{J_{0}}=1$. We also set $p_{0}=0$ and $\beta_{0}=0$.
For $1 \leq j \leq J_{0}, p \in \mathbf{N}^{*}$, we write

$$
\begin{align*}
& I_{0}^{p}=\phi, \text { the empty set }, \\
& I_{j}^{p}=\left\{(v, n) \mid v \in J,(p-1) v<n \leq p v, \frac{n}{v}=p-1+\frac{p_{j}}{n_{j}}\right\},  \tag{2.20}\\
& \bar{I}_{j}^{p}=\left\{(v, n) \mid v \in J,(p-1) v<n \leq p v, \frac{n}{v}>p-1+\frac{p_{j}}{n_{j}}\right\} .
\end{align*}
$$

For $0 \leq j \leq J_{0}$, set

$$
\begin{equation*}
\mathcal{F}_{p, j}(X)=\mathcal{F}_{p}(X) \otimes \mathcal{F}_{p-1}^{\prime}(X) \bigotimes_{(v, n) \in \cup_{i=1}^{j} I_{i}^{p}}\left(\operatorname{Sym}_{q^{-n}}\left(N_{v}\right) \otimes \operatorname{det} N_{v}\right) \bigotimes_{(v, n) \in \bar{I}_{j}^{p}} \operatorname{Sym}_{q^{n}}\left(\bar{N}_{v}\right) \tag{2.21}
\end{equation*}
$$

Then

$$
\begin{align*}
& \mathcal{F}_{p, 0}(X)=\mathcal{F}^{-p+1}(X),  \tag{2.22}\\
& \mathcal{F}_{p, J_{0}}(X)=\mathcal{F}^{-p}(X) .
\end{align*}
$$

For $s \in \mathbf{R}$, let $[s]$ denote the greatest integer which is less than or equal to the given number $s$. For $0 \leq j \leq J_{0}$, denote by

$$
\begin{align*}
& e\left(p, \beta_{j}, N\right)=\frac{1}{2} \sum_{0<v}\left(\operatorname{dim} N_{v}\right)\left((p-1) v+\left[\frac{p_{j} v}{n_{j}}\right]\right)\left((p-1) v+\left[\frac{p_{j} v}{n_{j}}\right]+1\right),  \tag{2.23}\\
& d^{\prime}\left(p, \beta_{j}, N\right)=\sum_{0<v}\left(\operatorname{dim} N_{v}\right)\left(\left[\frac{p_{j} v}{n_{j}}\right]+(p-1) v\right) .
\end{align*}
$$

Then $e\left(p, \beta_{j}, N\right)$ and $d^{\prime}\left(p, \beta_{j}, N\right)$ are locally constant functions on $F$. And

$$
\begin{align*}
& e\left(p, \beta_{0}, N\right)=\frac{1}{2}(p-1)^{2} e(N)+\frac{1}{2}(p-1) d^{\prime}(N), \\
& e\left(p, \beta_{J_{0}}, N\right)=\frac{1}{2} p^{2} e(N)+\frac{1}{2} p d^{\prime}(N),  \tag{2.24}\\
& d^{\prime}\left(p, \beta_{J_{0}}, N\right)=d^{\prime}\left(p+1, \beta_{0}, N\right)=p d^{\prime}(N) .
\end{align*}
$$

Theorem 2.5 For $1 \leq k \leq 4,1 \leq j \leq J_{0}, p \in \mathbf{N}^{*}, h \in \mathbf{Z}, m \in \frac{1}{2} \mathbf{Z}$, we have the following identity in $K_{G_{y}}(B)$,

$$
\begin{gather*}
\sum_{\alpha}(-1)^{d^{\prime}\left(p, \beta_{j-1}, N\right)+\Sigma_{0<v} \operatorname{dim} N_{v}} \operatorname{Ind}\left(D^{Y_{\alpha}} \otimes \mathcal{F}_{p, j-1}(X) \otimes R_{1 k},\right. \\
\left.m+e\left(p, \beta_{j-1}, N\right), h\right) \\
=\sum_{\alpha}(-1)^{d^{\prime}\left(p, \beta_{j}, N\right)+\Sigma_{0<v} \operatorname{dim} N_{v}} \operatorname{Ind}\left(D^{Y_{\alpha}} \otimes \mathcal{F}_{p, j}(X) \otimes R_{1 k},\right.  \tag{2.25}\\
\left.m+e\left(p, \beta_{j}, N\right), h\right) .
\end{gather*}
$$

Proof: The proof is delayed to Section 4.

Proof of Theorem 2.3: From (2.22), (2.24), and Theorem 2.5, for $1 \leq k \leq 4, h \in \mathbf{Z}$, $p \in \mathbf{N}^{*}$ and $m \in \frac{1}{2} \mathbf{Z}$, we have the following identity in $K_{G_{y}}(B)$ :

$$
\begin{align*}
& \sum_{\alpha}(-1)^{d^{\prime}\left(p, \beta_{J_{0}}, N\right)+\Sigma_{0<v} \operatorname{dim} N_{v}} \operatorname{Ind}\left(D^{Y_{\alpha}} \otimes \mathcal{F}^{-p}(X) \otimes R_{1 k},\right. \\
& \left.m+\frac{1}{2} p^{2} e(N)+\frac{1}{2} p d^{\prime}(N), h\right) \\
& =\sum_{\alpha}(-1)^{d^{\prime}\left(p, \beta_{0}, N\right)+\Sigma_{0<v} \operatorname{dim} N_{v}} \operatorname{Ind}\left(D^{Y_{\alpha}} \otimes \mathcal{F}^{-p+1}(X) \otimes R_{1 k},\right.  \tag{2.26}\\
& \left.m+\frac{1}{2}(p-1)^{2} e(N)+\frac{1}{2}(p-1) d^{\prime}(N), h\right) .
\end{align*}
$$

From (2.24), (2.26), we get Theorem 2.3.

### 2.3 Proof of Theorem 2.2

As $\frac{1}{2} p_{1}(T X-W)_{S^{1}} \in H_{S^{1}}^{*}(M, \mathbf{Z})$ is well defined, by (2.8), and (2.10),

$$
\begin{equation*}
d^{\prime}(N)+d^{\prime}(W)=0 \bmod (2) . \tag{2.27}
\end{equation*}
$$

From Proposition 2.1, Theorems 2.3, 2.4, (2.23), (2.27), for $1 \leq k \leq 4, h, p \in \mathbf{Z}$, $p>0, m \in \frac{1}{2} \mathbf{Z}$, we get the following identity in $K_{G_{y}}(B)$,

$$
\begin{align*}
& \operatorname{Ind}\left(D^{X} \otimes_{n=1}^{\infty} \operatorname{Sym}_{q^{n}}(T X) \otimes R_{1 k}, m, h\right) \\
& \quad=\operatorname{Ind}\left(D^{X} \otimes_{n=1}^{\infty} \operatorname{Sym}_{q^{n}}(T X) \otimes R_{1 k} \otimes L^{-p}, m^{\prime}, h\right) \tag{2.28}
\end{align*}
$$

with

$$
\begin{equation*}
m^{\prime}=m+p h+p^{2} e \tag{2.29}
\end{equation*}
$$

Note that from (2.1), (2.12), if $m<0$, or $m^{\prime}<0$, then two side of (2.28) are zero in $K_{G_{y}}(B)$. Also recall that $y \in G_{y}$ acts on the trivial line bundle $L$ by sending $y$ to $y^{d^{\prime}(W)}$.
i) Assume that $e=0$. Let $h \in \mathbf{Z}, m_{0} \in \frac{1}{2} \mathbf{Z}, h \neq 0$ be fixed. If $h>0$, we take $m^{\prime}=m_{0}$, then for $p$ big enough, we get $m<0$ in (2.29). If $h<0$, we take $m=m_{0}$, then for $p$ big enough, we get $m^{\prime}<0$ in (2.29).

So for $h \neq 0, m_{0} \in \frac{1}{2} \mathbf{Z}, 1 \leq k \leq 4$, we get

$$
\begin{equation*}
\operatorname{Ind}\left(D^{X} \otimes_{n=1}^{\infty} \operatorname{Sym}_{q^{n}}(T X) \otimes R_{1 k}, m_{0}, h\right)=0 \quad \text { in } \quad K_{G_{y}}(B) \tag{2.30}
\end{equation*}
$$

ii) Assume that $e<0$. For $h \in \mathbf{Z}, m_{0} \in \frac{1}{2} \mathbf{Z}$, we take $m=m_{0}$, then for $p$ big enough, we get $m^{\prime}<0$ in (2.29), which again gives us (2.30).

The proof of Theorem 2.2 is complete.
Remark 2.5: Under the condition of Theorem 2.2 i), if $d^{\prime}(W) \neq 0 \bmod (N)$, we can't deduce these index bundles are zero in $K_{G_{y}}(B)$. If in addition, $M$ is connected, by (2.28), for $1 \leq k \leq 4$, in $K_{G_{y}}(B)$, we get

$$
\begin{align*}
& \operatorname{Ind}\left(D^{X} \otimes_{n=1}^{\infty} \operatorname{Sym}_{q^{n}}(T X) \otimes R_{1 k}\right) \\
& \quad=\operatorname{Ind}\left(D^{X} \otimes_{n=1}^{\infty} \operatorname{Sym}_{q^{n}}(T X) \otimes R_{1 k}\right) \otimes\left[d^{\prime}(W)\right] \tag{2.31}
\end{align*}
$$

Here we denote by $\left[d^{\prime}(W)\right]$ the one dimensional complex vector space on which $y \in G_{y}$ acts by multiplication by $y^{d^{\prime}(W)}$. In particular, if $B$ is a point, by (2.31), we get the vanishing theorem analogue to the result of $[\mathbf{H}, \S 10]$.

Remark 2.6: If we replace $c_{1}(W)=0 \bmod (N), y=e^{2 \pi i / N}$ by $c_{1}(W)=0, y=e^{2 \pi c i}$, with $c \in \mathbf{R} \backslash \mathbf{Q}$ in Theorem 2.2, then by Lemma 2.1, $d^{\prime}(W)$ is constant on each connected component of $M$. In this case, we still have Theorem 2.2. In fact, we only use $c_{1}(W)=$ $0 \bmod (N)$ to insure the action $G_{y}$ on $L$ is well defined. So we also generalize the main result of $[\mathbf{K}]$ to family case.

## 3 Proof of Theorem 2.4

This section is organized as follows: In Section 3.1, we introduce some notations. In Section 3.2, we prove Theorem 2.4 by introducing some shift operators as in [LiuMaZ, §3].

Throughout this section, we keep the notations of Section 2.

### 3.1 Reformulation of Theorem 2.4

To simplify the notations, we introduce some new notations in this subsection. For $n_{0} \in \mathbf{N}^{*}$, we define a number operator $P$ on $K_{S^{1}}(M)\left[\left[q^{\frac{1}{n_{0}}}\right]\right]$ in the following way: if $R(q)=\oplus_{n \in \frac{1}{n_{0}}} q^{n} R_{n} \in K_{S^{1}}(M)\left[\left[q^{\frac{1}{n_{0}}}\right]\right]$, then $P$ acts on $R(q)$ by multiplication by $n$ on $R_{n}$. From now on, we simply denote $\operatorname{Sym}_{q^{n}}(T X), \Lambda_{q^{n}}(V)$ by $\operatorname{Sym}\left(T X_{n}\right), \Lambda\left(V_{n}\right)$ respectively. In this way, $P$ acts on $T X_{n}, V_{n}$ by multiplication by $n$, and the action $P$ on $\operatorname{Sym}\left(T X_{n}\right), \Lambda\left(V_{n}\right)$ is naturally induced by the corresponding action of $P$ on $T X_{n}$, $V_{n}$. So the eigenspace of $P=n$ is just given by the coefficient of $q^{n}$ of the corresponding element $R(q)$. For $R(q)=\oplus_{n \in \frac{1}{n_{0}} \mathbf{z}} q^{n} R_{n} \in K_{S^{1}}(M)\left[\left[q^{\frac{1}{n_{0}}}\right]\right]$, we will also denote

$$
\begin{equation*}
\operatorname{Ind}\left(D^{X} \otimes R(q), m, h\right)=\operatorname{Ind}\left(D^{X} \otimes R_{m}, h\right) \tag{3.1}
\end{equation*}
$$

Let $H$ be the canonical basis of $\operatorname{Lie}\left(S^{1}\right)=\mathbf{R}$, i.e., $\exp (t H)=\exp (2 \pi i t)$ for $t \in \mathbf{R}$. If $E$ is an $S^{1}$-equivariant vector bundle over $M$, on the fixed point set $F$, let $J_{H}$ be the representation of $\operatorname{Lie}\left(S^{1}\right)$ on $\left.E\right|_{F}$. Then the weight of $S^{1}$ action on $\Gamma\left(F,\left.E\right|_{F}\right)$ is given by the action

$$
\begin{equation*}
\mathbf{J}_{H}=\frac{-1}{2 \pi} \sqrt{-1} J_{H} \tag{3.2}
\end{equation*}
$$

Recall that the $\mathbf{Z}_{2}$ grading on $S\left(T X, K_{X}\right) \otimes_{n=1}^{\infty} \operatorname{Sym}\left(T X_{n}\right)$ (resp. $S\left(T Y, K_{X} \otimes\right.$ $\left.\left.\otimes_{0<v}\left(\operatorname{det} N_{v}\right)^{-1}\right) \otimes \mathcal{F}^{-p}(X)\right)$ is induced by the $\mathbf{Z}_{2}$-grading on $S\left(T X, K_{X}\right)$ (resp. $S\left(T Y, K_{X} \otimes\right.$ $\left.\left.\otimes_{0<v}\left(\operatorname{det} N_{v}\right)^{-1}\right)\right)$. Let

$$
\begin{align*}
& F_{V}^{1}=S(V) \otimes_{n=1}^{\infty} \Lambda\left(V_{n}\right) \\
& F_{V}^{2}=\otimes_{n \in \mathbf{N}+\frac{1}{2}} \Lambda\left(V_{n}\right),  \tag{3.3}\\
& Q(W)=\otimes_{n=0}^{\infty} \Lambda\left(\bar{W}_{n}\right) \otimes_{n=1}^{\infty} \Lambda\left(W_{n}\right)
\end{align*}
$$

There are two natural $\mathbf{Z}_{2}$ gradings on $F_{V}^{1}, F_{V}^{2}$ (resp. $Q(W)$ ). The first grading is induced by the $\mathbf{Z}_{2}$-grading of $S(V)$ and the forms of homogeneous degree in $\bigotimes_{n=1}^{\infty} \Lambda\left(V_{n}\right)$, $\otimes_{n \in \mathbf{N}+\frac{1}{2}} \Lambda\left(V_{n}\right)$ (resp. $Q(W)$ ). We define $\tau_{e \mid F_{V}^{i \pm}}= \pm 1$ (resp. $\tau_{1 \mid Q(W)^{ \pm}}= \pm 1$ ) to be the involution defined by this $\mathbf{Z}_{2}$-grading. The second grading is the one for which $F_{V}^{i}$ $(i=1,2)$ are purely even, i.e., $F_{V}^{i+}=F_{V}^{i}$. We denote by $\tau_{s}=\mathrm{Id}$ the involution defined by this $\mathbf{Z}_{2}$ grading. Then the coefficient of $q^{n}\left(n \in \frac{1}{2} \mathbf{Z}\right)$ in (2.1) of $R_{1}(V)$ or $R_{2}(V)$ (resp. $R_{3}(V), R_{4}(V)$, or $\left.Q_{1}(W)\right)$ is exactly the $\mathbf{Z}_{2}$-graded vector subbundle of $\left(F_{V}^{1}, \tau_{s}\right)$ or $\left(F_{V}^{1}, \tau_{e}\right)$ (resp. $\left(F_{V}^{2}, \tau_{e}\right),\left(F_{V}^{2}, \tau_{s}\right)$ or $\left(Q(W), \tau_{1}\right)$ ), on which $P$ acts by multiplication by $n$.

We denote by $\tau_{e}$ (resp. by $\tau_{s}$ ) the $\mathbf{Z}_{2}$-grading on $S\left(T X, K_{X}\right) \otimes_{n=1}^{\infty} \operatorname{Sym}\left(T X_{n}\right) \otimes F_{V}^{k}$ ( $k=1,2$ ) induced by the above $\mathbf{Z}_{2}$-gradings. We will denote by $\tau_{e 1}$ (resp. by $\tau_{s 1}$ ) the $\mathbf{Z}_{2}$-gradings on $S\left(T X, K_{X}\right) \otimes \otimes_{n=1}^{\infty} \operatorname{Sym}\left(T X_{n}\right) \otimes F_{V}^{k} \otimes Q(W)$ defined by

$$
\begin{equation*}
\tau_{e 1}=\tau_{e} \otimes 1+1 \otimes \tau_{1}, \quad \tau_{s 1}=\tau_{s} \otimes 1+1 \otimes \tau_{1} \tag{3.4}
\end{equation*}
$$

Let $h^{V_{v}}$ be the metric on $V_{v}$ induced by the metric $h^{V}$ on $V$. In the following, we identify $\Lambda V_{v}$ with $\Lambda \bar{V}_{v}^{*}$ by using the Hermitian metric $h^{V_{v}}$ on $V_{v}$. By (2.6), as in (1.10), there is a natural isomorphism between $\mathbf{Z}_{2}$-graded $C(V)$-Clifford modules over $F$,

$$
\begin{equation*}
S\left(V_{0}^{\mathbf{R}}, \otimes_{0<v}\left(\operatorname{det} V_{v}\right)^{-1}\right) \widehat{\otimes}_{0<v} \Lambda V_{v} \simeq S(V)_{\mid F} \tag{3.5}
\end{equation*}
$$

By using the above notations, we rewrite (2.14), on the fixed point set $F$, for $p \in \mathbf{N}$,

$$
\begin{align*}
& \mathcal{F}_{p}(X)=\bigotimes_{0<v}\left(\bigotimes_{n=1}^{\infty} \operatorname{Sym}\left(N_{v, n}\right) \bigotimes_{\substack{n \in \mathbf{N}, n>p v}} \operatorname{Sym}\left(\bar{N}_{v, n}\right)\right) \bigotimes_{n=1}^{\infty} \operatorname{Sym}\left(T Y_{n}\right), \\
& \mathcal{F}_{p}^{\prime}(X)=\bigotimes_{\substack{0<v, n \in \mathbf{N}, 0 \leq n \leq p v}}\left(\operatorname{Sym}\left(N_{v,-n}\right) \otimes \operatorname{det} N_{v}\right),  \tag{3.6}\\
& \mathcal{F}^{-p}(X)=\mathcal{F}_{p}(X) \otimes \mathcal{F}_{p}^{\prime}(X) .
\end{align*}
$$

Let $V_{0}=V_{0}^{\mathbf{R}} \otimes_{\mathbf{R}} \mathbf{C}$. From (2.5), (3.5), we get

$$
\begin{gather*}
\mathcal{F}^{0}(X)=\bigotimes_{n=1}^{\infty} \operatorname{Sym}\left(\oplus_{0<v}\left(N_{v, n} \oplus \bar{N}_{v, n}\right)\right) \otimes_{n=1}^{\infty} \operatorname{Sym}\left(T Y_{n}\right) \\
\bigotimes_{V}^{1} \operatorname{Sym}\left(\oplus_{0<v} N_{v, 0}\right) \otimes \operatorname{det}\left(\oplus_{0<v} N_{v}\right), \\
F_{n=1}^{\infty} \Lambda\left(\oplus_{0<v}\left(V_{v, n} \oplus \bar{V}_{v, n}\right) \oplus V_{0, n}\right)  \tag{3.7}\\
\left.F_{V}^{2}=S_{0}=\bigotimes_{0<n \in \mathbf{R}+1 / 2}^{\mathbf{R}}, \otimes_{0<v}\left(\operatorname{det} V_{v}\right)^{-1}\right) \otimes_{0<v} \Lambda\left(\oplus_{v, 0}\right), \\
\left.\left.Q(W)=\bigotimes_{n=0}^{\infty} \Lambda\left(\oplus_{v, n} \oplus \bar{V}_{v, n}\right) \bigotimes_{v, n}^{\infty}\right) \oplus V_{0, n}\right), \\
n\left(\oplus_{v} W_{v, n}\right) .
\end{gather*}
$$

Now we can reformulate Theorem 2.4 as follows.
Theorem 3.1 For each $\alpha, h, p \in \mathbf{Z}, p>0, m \in \frac{1}{2} \mathbf{Z}$, for $i=1,2, \tau=\tau_{e 1}$ or $\tau_{s 1}$, we have the following identity in $K_{G_{y}}(B)$,

$$
\begin{gather*}
\operatorname{Ind}_{\tau}\left(D^{Y_{\alpha}} \otimes\left(K_{W} \otimes K_{X}^{-1}\right)^{1 / 2} \otimes \mathcal{F}^{-p}(X) \otimes F_{V}^{i} \otimes Q(W),\right. \\
\left.m+\frac{1}{2} p^{2} e(N)+\frac{1}{2} p d^{\prime}(N), h\right) \\
=(-1)^{p d^{\prime}(W)} \operatorname{Ind}_{\tau}\left(D^{Y_{\alpha}} \otimes\left(K_{W} \otimes K_{X}^{-1}\right)^{1 / 2} \otimes \mathcal{F}^{0}(X) \otimes F_{V}^{i}\right.  \tag{3.8}\\
\left.\otimes Q(W) \otimes L^{-p}, m+p h+p^{2} e, h\right) .
\end{gather*}
$$

Proof: The rest of this section is devoted to a proof of Theorem 3.1.

### 3.2 Proof of Theorem 3.1

Inspired by $[\mathbf{T}, \S 7]$, as in $[\mathbf{L i u M a Z}, \S 3]$, for $p \in \mathbf{N}^{*}$, we define the shift operators,

$$
\begin{array}{lr}
r_{*}: N_{v, n} \rightarrow N_{v, n+p v}, & r_{*}: \bar{N}_{v, n} \rightarrow \bar{N}_{v, n-p v}, \\
r_{*}: W_{v, n} \rightarrow W_{v, n+p v}, & r_{*}: \bar{W}_{v, n} \rightarrow \bar{W}_{v, n-p v},  \tag{3.9}\\
r_{*}: V_{v, n} \rightarrow V_{v, n+p v}, & r_{*}: \bar{V}_{v, n} \rightarrow \bar{V}_{v, n-p v} .
\end{array}
$$

Recall that $L(N), L(W), L(V)$ are the complex line bundles over $F$ defined by (2.9). Recall also that $L=L(N)^{-1} \otimes L(W) \otimes L(V)$ is a trivial complex line bundle over $F$, and $g \in S^{1}$ acts on it by multiplication by $g^{2 e}$.

Proposition 3.1 For $p \in \mathbf{Z}, p>0, i=1,2$, there are natural isomorphisms of vector bundles over $F$,

$$
\begin{align*}
& r_{*}\left(\mathcal{F}^{-p}(X)\right) \simeq \mathcal{F}^{0}(X) \otimes L(N)^{p}  \tag{3.10}\\
& r_{*}\left(F_{V}^{i}\right) \simeq F_{V}^{i} \otimes L(V)^{-p}
\end{align*}
$$

For any $p \in \mathbf{Z}, p>0$, there is a natural $G_{y} \times S^{1}$-equivariant isomorpism of vector bundles over $F$,

$$
\begin{equation*}
r_{*}(Q(W)) \simeq Q(W) \otimes L(W)^{-p} \tag{3.11}
\end{equation*}
$$

Proof: The equation (3.10) was proved in [LiuMaZ, Prop. 3.1]. To prove (3.11), we only need to consider the shift operator on the following elements,

$$
\begin{equation*}
Q_{W}=\bigotimes_{n=0}^{\infty} \Lambda\left(\oplus_{v \neq 0} \bar{W}_{v, n}\right) \bigotimes_{n=1}^{\infty} \Lambda\left(\oplus_{v \neq 0} W_{v, n}\right) \tag{3.12}
\end{equation*}
$$

We compute easily that

$$
\begin{equation*}
r_{*} Q_{W}=\bigotimes_{n=0}^{\infty} \Lambda\left(\oplus_{v \neq 0} \bar{W}_{v, n-p v}\right) \bigotimes_{n=1}^{\infty} \Lambda\left(\oplus_{v \neq 0} W_{v, n+p v}\right) \tag{3.13}
\end{equation*}
$$

Let $h^{W}$ be a Hermitian metric on $W$. Let $h^{W_{v}}$ be the metric on $W_{v}$ induced by $h^{W}$. As in [LiuMaZ, §3], the hermitian metric $h^{W_{v}}$ on $W_{v}$ induces a natural isomorphism of complex vector bundles over $F$,

$$
\begin{equation*}
\Lambda^{i} \bar{W}_{v} \simeq \Lambda^{\operatorname{dim} W_{v}-i} W_{v} \otimes \operatorname{det} \bar{W}_{v} \tag{3.14}
\end{equation*}
$$

- If $v>0$, for $n \in \mathbf{N}, 0 \leq n<p v, 0 \leq i \leq \operatorname{dim} W_{v}$, (3.14) induces a natural $G_{y} \times S^{1}$-equivariant isomorphism of complex vector bundles

$$
\begin{equation*}
\Lambda^{i} \bar{W}_{v, n-p v} \simeq \Lambda^{\operatorname{dim} W_{v}-i} W_{v,-n+p v} \otimes \operatorname{det} \bar{W}_{v} \tag{3.15}
\end{equation*}
$$

- If $v<0$, for $n \in \mathbf{N}, 0<n \leq-p v, 0 \leq i \leq \operatorname{dim} W_{v}$, (3.14) induces a natural $G_{y} \times S^{1}$-equivariant isomorphism of complex vector bundles

$$
\begin{equation*}
\Lambda^{i} W_{v, n+p v} \simeq \Lambda^{\operatorname{dim} W_{v}-i} \bar{W}_{v,-n-p v} \otimes\left(\operatorname{det} \bar{W}_{v}\right)^{-1} \tag{3.16}
\end{equation*}
$$

From (2.9), (3.15) and (3.16), we have


From (3.13), (3.17), we get (3.11).
The proof of Proposition 3.1 is complete.

Proposition 3.2 For $p \in \mathbf{Z}, p>0, i=1,2$, the $G_{y}$-equivariant bundle isomorphism induced by (3.19) and (3.11),

$$
\begin{gather*}
r_{*}: S\left(T Y, K_{X} \otimes_{0<v}\left(\operatorname{det} N_{v}\right)^{-1}\right) \otimes\left(K_{W} \otimes K_{X}^{-1}\right)^{1 / 2} \\
\otimes \mathcal{F}^{-p}(X) \otimes F_{V}^{i} \otimes Q(W) \\
\rightarrow S\left(T Y, K_{X} \otimes_{0<v}\left(\operatorname{det} N_{v}\right)^{-1}\right) \otimes\left(K_{W} \otimes K_{X}^{-1}\right)^{1 / 2}  \tag{3.18}\\
\otimes \mathcal{F}^{0}(X) \otimes F_{V}^{i} \otimes Q(W) \otimes L^{-p},
\end{gather*}
$$

verifies the following identities

$$
\begin{align*}
& r_{*}^{-1} \cdot \mathbf{J}_{H} \cdot r_{*}=\mathbf{J}_{H}, \\
& r_{*}^{-1} \cdot P \cdot r_{*}=P+p \mathbf{J}_{H}+p^{2} e-\frac{1}{2} p^{2} e(N)-\frac{p}{2} d^{\prime}(N) . \tag{3.19}
\end{align*}
$$

For the $\mathbf{Z}_{2}$-gradings, we have

$$
\begin{align*}
& r_{*}^{-1} \tau_{e} r_{*}=\tau_{e}, \quad r_{*}^{-1} \tau_{s} r_{*}=\tau_{s}, \\
& r_{*}^{-1} \tau_{1} r_{*}=(-1)^{p d^{\prime}(W)} \tau_{1} . \tag{3.20}
\end{align*}
$$

Proof: We divide the argument into several steps.

1) The first equation of $(\overline{3.19})$ is obvious.
2) a) From $[\operatorname{LiuMaZ},(3.23)]$ and (2.8), for $i=1,2$, on $F_{V}^{i}$, we have

$$
\begin{equation*}
r_{*}^{-1} P r_{*}=P+p \mathbf{J}_{H}+\frac{1}{2} p^{2} e(V) . \tag{3.21}
\end{equation*}
$$

b) Note that on $\otimes_{0<v, 0 \leq n \leq p v} \operatorname{det} N_{v}, \mathbf{J}_{H}$ acts as $p e(N)+d^{\prime}(N)$. On $S\left(T Y, K_{X} \otimes\right.$ $\left.\operatorname{det}\left(\oplus_{0<v} N_{v}\right)^{-1}\right) \otimes\left(K_{W} \otimes K_{X}^{-1}\right)^{1 / 2}, \mathbf{J}_{H}$ acts as $-\frac{1}{2} d^{\prime}(N)+\frac{1}{2} d^{\prime}(W)$. From (2.8), (3.6), on $S\left(T Y, K_{X} \otimes \operatorname{det}\left(\oplus_{0<v} N_{v}\right)^{-1}\right) \otimes\left(K_{W} \otimes K_{X}^{-1}\right)^{1 / 2} \otimes \mathcal{F}^{-p}(X)$,

$$
\begin{equation*}
r_{*}^{-1} P r_{*}=P+p \mathbf{J}_{H}-p^{2} e(N)-\frac{1}{2} p\left(d^{\prime}(N)+d^{\prime}(W)\right) \tag{3.22}
\end{equation*}
$$

c) From (2.8), (3.17), on $\bigotimes_{\substack{n \in \mathbb{N}, v>0, 0 \leq n<p v}} \Lambda^{i_{n}} \bar{W}_{v, n} \bigotimes_{\substack{n \in \mathbb{N}, v<0,0 \\ 0<n \leq-p v}} \Lambda^{i_{n}^{\prime}} W_{v, n}$, one has

$$
\begin{align*}
& r_{*}^{-1} P r_{*}=\sum_{\substack{n \in \mathbb{N}, v>0, 0 \leq n<p v}}\left(\operatorname{dim} W_{v}-i_{n}\right)(-n+p v)+\sum_{\substack{n \in \mathbf{N}, v<0, 0<n \leq-p v}}\left(\operatorname{dim} W_{v}-i_{n}^{\prime}\right)(-n-p v)  \tag{3.23}\\
& \quad=P+p \mathbf{J}_{H}+\sum_{\substack{n \in \mathbf{N}, v>0, 0 \leq n<p v}}\left(\operatorname{dim} W_{v}\right)(-n+p v)+\sum_{\substack{n \in \mathbf{N}, v<0, 0<n \leq-p v}}\left(\operatorname{dim} W_{v}\right)(-n-p v) \\
& \quad=P+p \mathbf{J}_{H}+\frac{1}{2} p^{2} e(W)+\frac{1}{2} p d^{\prime}(W) .
\end{align*}
$$

From (2.11), (3.21), (3.22) and (3.23), we get the second equality of (3.19).
3) The first two identities of (3.20) were proved in [LiuMaZ, Proposition 3.2].

For the $\mathbf{Z}_{2}$-grading $\tau_{1}$, it changes only on $\bigotimes_{\substack{n \in \mathbf{N}, v>0, 0 \leq n<p v}} \Lambda^{i_{n}} \bar{W}_{v, n} \bigotimes_{\substack{n \in \mathbf{N}, v<0,0 \\ 0<n \leq-p v}} \Lambda^{i_{n}^{\prime}} W_{v, n}$. From (2.8), (3.17), we get the last equality of (3.20).

The proof of Proposition 3.2 is complete.
Proof of Theorem 3.1: From (2.11), (3.4) and Propositions 3.2, we easily obtain Theorem 3.1.

## 4 Proof of Theorem 2.5

In this section, we prove Theorem [2.5. As in [LiuMaZ, §4], we will construct a family twisted Dirac operator on $M\left(n_{j}\right)$, the fixed point set of the induced $\mathbf{Z}_{n_{j}}$ action on $M$. By applying our $K$-theory version of the equivariant family index theorem to this operator, we prove Theorem 2.5.

This section is organized as follows: In Section 4.1, we construct a family Dirac operator on $M\left(n_{j}\right)$. In Section 4.2, by introducing a shift operator, we will relate both sides of equation (2.25) to the index bundle of the family Dirac operator on $M\left(n_{j}\right)$. In Section 4.3, we prove Theorem 2.5.

In this section, we make the same assumptions and use the same notations as in Sections 2, 3.

### 4.1 The Spin ${ }^{c}$ Dirac operator on $M\left(n_{j}\right)$

Let $\pi: M \rightarrow B$ be a fibration of compact manifolds with fiber $X$ and $\operatorname{dim}_{\mathbf{R}} X=2 l$. We assume that $S^{1}$ acts fiberwise on $M$, and $T X$ has an $S^{1}$-invariant Spin $^{c}$ structure. Let $F=\left\{F_{\alpha}\right\}$ be the fixed point set of the $S^{1}$-action on $M$. Then $\pi: F \rightarrow B$ is a fibration with compact fiber $Y$. For $n \in \mathbf{N}, n>0$, let $\mathbf{Z}_{n} \subset S^{1}$ denote the cyclic subgroup of order $n$.

Let $V$ be a real even dimensional vector bundle over $M$ with an $S^{1}$-invariant spin structure. Let $W$ be an $S^{1}$-equivariant complex vector bundle over $M$.

For $n_{j} \in \mathbf{N}, n_{j}>0$, let $M\left(n_{j}\right)$ be the fixed point set of the induced $\mathbf{Z}_{n_{j}}$-action on $M$. Then $\pi: M\left(n_{j}\right) \rightarrow B$ is a fibration with compact fiber $X\left(n_{j}\right)$. Let $N\left(n_{j}\right) \rightarrow M\left(n_{j}\right)$ be the normal bundle to $M\left(n_{j}\right)$ in $M$. As in [LiuMaZ, §4.1], we see that $N\left(n_{j}\right)$ and $V$ can be decomposed, as real vector bundles over $M\left(n_{j}\right)$, to

$$
\begin{align*}
& N\left(n_{j}\right) \simeq \bigoplus_{0<v<n_{j} / 2} N\left(n_{j}\right)_{v} \oplus N\left(n_{j}\right)_{\frac{n_{j}^{2}}{\mathbf{R}}}^{\mathbf{R}}, \\
& \left.V\right|_{M\left(n_{j}\right)} \simeq V\left(n_{j}\right)_{0}^{\mathbf{R}} \bigoplus_{0<v<n_{j} / 2} V\left(n_{j}\right)_{v} \oplus V\left(n_{j}\right)_{\frac{n_{j}}{2}}^{\mathbf{R}} \tag{4.1}
\end{align*}
$$

respectively. In (4.1), the last term is understood to be zero when $n_{j}$ is odd. We also denote by $V\left(n_{j}\right)_{0}, V\left(n_{j}\right)_{\frac{n_{j}}{2}}, N\left(n_{j}\right)_{\frac{n_{j}}{2}}$ the corresponding complexification of the real vector bundles $V\left(n_{j}\right)_{0}^{\mathbf{R}}, V\left(n_{j}\right)_{\frac{n_{j}^{2}}{2}}^{\mathbf{R}^{2}}$ and $N\left(n_{j}\right)_{n_{j}^{2}}^{\mathbf{R}}$ on $M\left(n_{j}\right)$. Then $N\left(n_{j}\right)_{v}, V\left(n_{j}\right)_{v}$ 's are complex vector bundles over $M\left(n_{j}\right)$ with $g \in \mathbf{Z}_{n_{j}}$ acting by $g^{v}$ on it.

Similarly, we also have the following $\mathbf{Z}_{n_{j}}$-equivariant decomposition of $W$ on $M\left(n_{j}\right)$,

$$
\begin{equation*}
W=\oplus_{0 \leq v<n_{j}} W\left(n_{j}\right)_{v}, \tag{4.2}
\end{equation*}
$$

Here $W\left(n_{j}\right)_{v}$ is a complex vector bundle over $M\left(n_{j}\right)$ with $g \in \mathbf{Z}_{n_{j}}$ acting by $g^{v}$ on it.
It is essential for us to know that the vector bundles $T X\left(n_{j}\right)$ and $V\left(n_{j}\right)_{0}^{\mathbf{R}}$ are orientable. For this we have the following lemma which generalizes [BT, Lemmas 9.4, 10.1],

Lemma 4.1 Let $R$ be a real, even dimensional orientable vector bundle over a manifold $M$. Let $G$ be a compact Lie group. We assume that $G$ acts on $M$, and lifts to $R$. We
assume that $R$ has a $G$-invariant Spin ${ }^{c}$ structure. For $g \in G$, let $M^{g}$ be the fixed point set of $g$ on $M$. Let $R_{0}$ be the subbundle of $R$ over $M^{g}$ on which $g$ acts trivially. Then $R_{0}$ is even dimensional and orientable.

Proof: Let $h^{R}$ be the metric on $R$ which is induced from the $\operatorname{Spin}^{c}$ structure on $R$. As $g$ preserves the $\mathrm{Spin}^{c}$ structure of $R, g$ is an isometry on $R$ and preserves the orientation of $R$. On $M^{g}$, we have the following decomposition of real vector bundles,

$$
R=R_{0} \oplus R_{1}
$$

Since the only possible real eigenvalue of $g$ on $R_{1}$ is -1 , and $\operatorname{det}\left(g_{\mid R_{1}}\right)=1$ on $M^{g}$, we know that $\operatorname{dim}_{\mathbf{R}} R_{1}=\operatorname{dim}_{\mathbf{R}} R-\operatorname{dim}_{\mathbf{R}} R_{0}$ must be even. So $\operatorname{dim}_{\mathbf{R}} R_{0}$ is even.

Let $K_{R}$ be the $G$-equivariant complex line bundle over $M$ which is induced by the $\operatorname{Spin}^{c}$ structure of $R$. Now the action of $g$ on the fiber of the complex spinor bundle $_{\text {. }}$ $S\left(R, K_{R}\right)$ at $x \in M^{g}$ gives an element $\widetilde{g} \in \operatorname{Spin}^{c}\left(R_{x}\right)=\operatorname{Spin}\left(R_{x}\right) \times_{\mathbf{Z}_{2}} S^{1} \subset C\left(R_{x}\right) \otimes_{\mathbf{R}} \mathbf{C}$, here $C\left(R_{x}\right)$ is the Clifford algebra of $R_{x}$. Let $\widetilde{g}=\left(\widetilde{g}_{1}, s\right)$, with $\widetilde{g}_{1} \in \operatorname{Spin}\left(R_{x}\right), s \in S^{1}$. Let $\rho: \operatorname{Spin}\left(R_{x}\right) \rightarrow S O\left(R_{x}\right)$ be the standard representation of $\operatorname{Spin}\left(R_{x}\right)$, then $\rho\left(\widetilde{g}_{1}\right)=g$. So $\widetilde{g} c(a)=c(g a) \widetilde{g}$ for $a \in R_{x}$. Here we denote by $c(\cdot)$ the Clifford action. This means that $\widetilde{g}$ commutes $c(a)$ for $a \in R_{0 x}$, so $\widetilde{g} \in \operatorname{Spin}^{c}\left(R_{1 x}\right)=\operatorname{Spin}\left(R_{1 x}\right) \times_{\mathbf{Z}_{2}} S^{1} \subset C\left(R_{1 x}\right) \otimes_{\mathbf{R}} \mathbf{C}$ and $\widetilde{g}_{1} \in \operatorname{Spin}\left(R_{1 x}\right)$.

Let $e_{1}, \cdots, e_{2 k}$ be an orthonormal basis of $R_{1 x}$, then $e_{i_{1}} \cdots e_{i_{j}}\left(1 \leq i_{1}<\cdots<\right.$ $\left.i_{j} \leq 2 k\right)$ is an orthonormal basis of the complex vector space $C\left(R_{1 x}\right) \otimes_{\mathbf{R}} \mathbf{C}$. We define $\sigma: C\left(R_{1 x}\right) \otimes_{\mathbf{R}} \mathbf{C} \rightarrow \operatorname{det}\left(R_{1 x}\right) \otimes_{\mathbf{R}} \mathbf{C}$ by

$$
\begin{aligned}
\sigma\left(e_{i_{1}} \cdots e_{i_{j}}\right) & =e_{1} \wedge \cdots \wedge e_{2 k} \quad \text { if } \quad j=2 k=\operatorname{dim}_{\mathbf{R}} R_{1} \\
& =0 \quad \text { otherwise } .
\end{aligned}
$$

By [BGV, Lemma 3.22],

$$
\begin{equation*}
|\sigma(\widetilde{g})|=\left|\sigma\left(\widetilde{g}_{1}\right)\right|=\operatorname{det}^{1 / 2}\left(\left(1-g_{\mid R_{1}}\right) / 2\right) . \tag{4.3}
\end{equation*}
$$

So $\sigma(\widetilde{g})$ is a nonvanishing section of $\operatorname{det}\left(R_{1}\right) \otimes_{\mathbf{R}} \mathbf{C}, \operatorname{det}\left(R_{1}\right) \otimes_{\mathbf{R}} \mathbf{C}$ is a trivial complex line bundle on $F$. So $\operatorname{det}\left(R_{1}\right)$ is trivial, and $R_{1}$ is orientable. So $R_{0}$ is orientable.

This completes the proof of Lemma 4.1.
By Lemma 4.1, $T X\left(n_{j}\right)$ and $V\left(n_{j}\right)_{0}^{\mathbf{R}}$ are even dimensional and orientable over $M\left(n_{j}\right)$. Thus $N\left(n_{j}\right)$ is orientable over $M\left(n_{j}\right)$. By (4.1), $N\left(n_{j}\right)_{\frac{n_{j}}{2}}^{\mathbf{R}}$ and $V\left(n_{j}\right)_{\frac{n_{j}}{2}}^{\mathbf{R}}$ are also even dimensional and orientable over $M\left(n_{j}\right)$. In the following, we fix the orientations of $N\left(n_{j}\right)_{\frac{n_{j}}{2}}^{\mathbf{R}}$ and $V\left(n_{j}\right)_{\frac{n_{j}}{2}}^{\mathbf{R}}$ over $M\left(n_{j}\right)$. We also fix the orienations of $T X\left(n_{j}\right)$ and $V\left(n_{j}\right)_{0}^{\mathbf{R}}$ which are induced by (4.1) and the orientations on $T X, V, N\left(n_{j}\right)_{\frac{n_{j}}{2}}^{\mathbf{R}}$ and $V\left(n_{j}\right)_{\frac{n_{j}}{2}}^{\mathbf{R}}$.

Let

$$
\begin{equation*}
r\left(n_{j}\right)=\frac{1}{2}\left(1+(-1)^{n_{j}}\right) . \tag{4.4}
\end{equation*}
$$

Lemma 4.2 Assume that (2.4) holds. Let

$$
\begin{align*}
L\left(n_{j}\right)= & \bigotimes_{0<v<n_{j} / 2}\left(\operatorname{det}\left(N\left(n_{j}\right)_{v}\right) \otimes \operatorname{det}\left(\overline{V\left(n_{j}\right)_{v}}\right)\right. \\
& \left.\otimes \operatorname{det}\left(\overline{W\left(n_{j}\right)_{v}}\right) \otimes \operatorname{det}\left(W\left(n_{j}\right)_{n_{j}-v}\right)\right)^{\left(r\left(n_{j}\right)+1\right) v} \tag{4.5}
\end{align*}
$$

be the complex line bundle over $M\left(n_{j}\right)$. Then we have
i) $L\left(n_{j}\right)$ has an $n_{j}^{\text {th }}$ root over $M\left(n_{j}\right)$.
ii) Let

$$
\begin{align*}
& L_{1}=K_{X} \bigotimes_{0<v<n_{j} / 2}\left(\operatorname{det}\left(N\left(n_{j}\right)_{v}\right) \otimes \operatorname{det}\left(\overline{V\left(n_{j}\right)_{v}}\right)\right) \\
& \otimes \operatorname{det}\left(W\left(n_{j}\right)_{n_{j} / 2}\right) \otimes L\left(n_{j}\right)^{r\left(n_{j}\right) / n_{j}},  \tag{4.6}\\
& L_{2}=K_{X} \bigotimes_{0<v<n_{j} / 2}\left(\operatorname{det}\left(N\left(n_{j}\right)_{v}\right)\right) \otimes \operatorname{det}\left(W\left(n_{j}\right)_{n_{j} / 2}\right) \otimes L\left(n_{j}\right)^{r\left(n_{j}\right) / n_{j}} .
\end{align*}
$$

Let $U_{1}=T X\left(n_{j}\right) \oplus V\left(n_{j}\right)_{0}^{\mathbf{R}}$ and $U_{2}=T X\left(n_{j}\right) \oplus V\left(n_{j}\right)_{\frac{n_{j}^{2}}{}}^{\mathbf{R}}$. Then $U_{1}$ (resp. $U_{2}$ ) has a Spinc structure defined by $L_{1}$ (resp. $L_{2}$ ).

Proof: Both statements follow from the proof of [BT, Lemmas 11.3 and 11.4].
Lemma 4.2 allows us, as we are going to see, to apply the constructions and results in Section 1.1 to the fibration $M\left(n_{j}\right) \rightarrow B$, which is the main concern of this section.

For $p_{j} \in \mathbf{N}, p_{j}<n_{j},\left(p_{j}, n_{j}\right)=1, \beta_{j}=\frac{p_{j}}{n_{j}}$, let us write

$$
\begin{align*}
& \mathcal{F}\left(\beta_{j}\right)= \otimes_{0<n \in \mathbf{Z}} \operatorname{Sym}\left(T X\left(n_{j}\right)_{n}\right) \otimes_{0<v<n_{j} / 2} \operatorname{Sym}\left(\bigoplus_{0<n \in \mathbf{Z}+p_{j} v / n_{j}} N\left(n_{j}\right)_{v, n}\right.  \tag{4.7}\\
&\left.\bigoplus_{0<n \in \mathbf{Z}-p_{j} v / n_{j}}{\left.\overline{N\left(n_{j}\right)_{v, n}}\right)}\right) \otimes_{0<n \in \mathbf{Z}+\frac{1}{2}} \operatorname{Sym}\left(N\left(n_{j}\right)_{\frac{n_{j}}{2}, n}\right), \\
& F_{V}^{1}\left(\beta_{j}\right)= \Lambda\left(\oplus _ { 0 < n \in \mathbf { Z } } V ( n _ { j } ) _ { 0 , n } \bigoplus _ { 0 < v < n _ { j } / 2 } \left(\bigoplus_{0<n \in \mathbf{Z}+p_{j} v / n_{j}} V\left(n_{j}\right)_{v, n}\right.\right. \\
&\left.\left.\bigoplus_{0<n \in \mathbf{Z}-p_{j} v / n_{j}} \overline{V\left(n_{j}\right)_{v, n}}\right) \oplus_{0<n \in \mathbf{Z}+\frac{1}{2}} V\left(n_{j}\right)_{\frac{n_{j}}{2}, n}\right), \\
& F_{V}^{2}\left(\beta_{j}\right)= \Lambda\left(\oplus _ { 0 < n \in \mathbf { Z } } V ( n _ { j } ) _ { \frac { n _ { j } } { 2 } , n } \bigoplus _ { 0 < v < n _ { j } / 2 } \left(\bigoplus_{0<n \in \mathbf{Z}+p_{j} v / n_{j}+\frac{1}{2}} V\left(n_{j}\right)_{v, n}\right.\right. \\
&\left.\left.\bigoplus_{0<n \in \mathbf{Z}-p_{j} v / n_{j}+\frac{1}{2}} \overline{V\left(n_{j}\right)_{v, n}}\right) \oplus_{0<n \in \mathbf{Z}+\frac{1}{2}} V\left(n_{j}\right)_{0, n}\right), \\
& Q_{W}\left(\beta_{j}\right)= \Lambda\left(\bigoplus_{0 \leq v<n_{j}}\left(\bigoplus_{0<n \in \mathbf{Z}+p_{j} v / n_{j}} W\left(n_{j}\right)_{v, n} \bigoplus_{0 \leq n \in \mathbf{Z}-p_{j} v / n_{j}} \overline{W\left(n_{j}\right)_{v, n}}\right)\right) .
\end{align*}
$$

We denote by $D^{X\left(n_{j}\right)}$ the $S^{1}$-equivariant Spin ${ }^{c}$-Dirac operator on $S\left(U_{1}, L_{1}\right)$ or $S\left(U_{2}, L_{2}\right)$ along the fiber $X\left(n_{j}\right)$ defined as in Section 1.1. We denote by $D^{X\left(n_{j}\right)} \otimes \mathcal{F}\left(\beta_{j}\right) \otimes F_{V}^{i}\left(\beta_{j}\right) \otimes$ $Q_{W}\left(\beta_{j}\right)(i=1,2)$ the corresponding twisted $\operatorname{Spin}^{c}$ Dirac operator on $S\left(U_{i}, L_{i}\right) \otimes \mathcal{F}\left(\beta_{j}\right) \otimes$ $F_{V}^{i}\left(\beta_{j}\right) \otimes Q_{W}\left(\beta_{j}\right)$ along the fiber $X\left(n_{j}\right)$.

Remark 4.1. In fact, to define an $S^{1}$ (resp. $\left.G_{y}\right)$-action on $L\left(n_{j}\right)^{r\left(n_{j}\right) / n_{j}}$, one must replace the $S^{1}$-action by its $n_{j}$-fold action (resp. the $G_{y^{-}}$-action by $G_{y^{1 / n_{j}}}$-action). Here by abusing notation, we still say an $S^{1}$ (resp. $G_{y}$ )-action without causing any confusion.

In the rest of this subsection, we will reinterpret all of the above objects when we restrict ourselves to $F$, the fixed point set of the $S^{1}$ action. We will use the notation of Sections 1.1 and 2.

Let $N_{F / M\left(n_{j}\right)}$ be the normal bundle to $F$ in $M\left(n_{j}\right)$. Then by (2.5),

$$
\begin{align*}
& N_{F / M\left(n_{j}\right)}=\bigoplus_{0<v: v \in n_{j} \mathbf{Z}} N_{v}  \tag{4.8}\\
& T X\left(n_{j}\right) \otimes_{\mathbf{R}} \mathbf{C}=T Y \otimes_{\mathbf{R}} \mathbf{C} \oplus_{0<v, v \in n_{j} \mathbf{Z}}\left(N_{v} \oplus \bar{N}_{v}\right) .
\end{align*}
$$

By (2.5), (2.6) and (4.1), the restriction to $F$ of $N\left(n_{j}\right)_{v}, V\left(n_{j}\right)_{v}\left(1 \leq v \leq n_{j} / 2\right)$ is given by

$$
\begin{align*}
& N\left(n_{j}\right)_{v}=\bigoplus_{0<v^{\prime}: v^{\prime}=v \bmod \left(n_{j}\right)} N_{v^{\prime}} \bigoplus_{0<v^{\prime}: v^{\prime}=-v \bmod \left(n_{j}\right)} \bar{N}_{v^{\prime}},  \tag{4.9}\\
& V\left(n_{j}\right)_{v}=\bigoplus_{0<v^{\prime}: v^{\prime}=v \bmod \left(n_{j}\right)} V_{v^{\prime}} \bigoplus_{0<v^{\prime}: v^{\prime}=-v \bmod \left(n_{j}\right)} \bar{V}_{v^{\prime}} .
\end{align*}
$$

And

$$
\begin{equation*}
V\left(n_{j}\right)_{0}=V_{0}^{\mathbf{R}} \otimes_{\mathbf{R}} \mathbf{C} \bigoplus_{0<v, v=0 \bmod \left(n_{j}\right)}\left(V_{v} \oplus \bar{V}_{v}\right) . \tag{4.10}
\end{equation*}
$$

By (4.8)-(4.10), we have the following identifications of real vector bundles over $F$,

$$
\begin{align*}
& N\left(n_{j}\right)_{n_{j}}^{\mathbf{R}}=\bigoplus_{0<v, v=\frac{n_{j}}{2}} \bmod \left(n_{j}\right) \\
& T X\left(n_{j}\right)=T Y \bigoplus_{0<v, v=0 \bmod \left(n_{j}\right)} N_{v}, \\
& V\left(n_{j}\right)_{0}^{\mathbf{R}}=V_{0}^{\mathbf{R}} \bigoplus_{0<v, v=0 \bmod \left(n_{j}\right)} V_{v},  \tag{4.11}\\
& V\left(n_{j}\right)_{\frac{n_{j}}{2}}^{\mathbf{R}}=\bigoplus_{0<v, v=\frac{n_{j}}{2} \bmod \left(n_{j}\right)} V_{v}
\end{align*}
$$

By (2.6) and (4.2), the restriction to $F$ of $W\left(n_{j}\right)_{v}\left(0 \leq v<n_{j}\right)$ is given by

$$
\begin{equation*}
W\left(n_{j}\right)_{v}=\oplus_{v^{\prime}=v \bmod \left(n_{j}\right)} W_{v^{\prime}} \tag{4.12}
\end{equation*}
$$

We denote by $V_{0}=V_{0}^{\mathbf{R}} \otimes_{\mathbf{R}} \mathbf{C}$ the complexification of $V_{0}^{\mathbf{R}}$ over $F$. As $\left(p_{j}, n_{j}\right)=1$, we know that for $v \in \mathbf{Z}, p_{j} v / n_{j} \in \mathbf{Z}$ iff $v / n_{j} \in \mathbf{Z}$. Also, $p_{j} v / n_{j} \in \mathbf{Z}+\frac{1}{2}$ iff $v / n_{j} \in \mathbf{Z}+\frac{1}{2}$. From (4.8)-(4.12), we then get

$$
\begin{align*}
& \mathcal{F}\left(\beta_{j}\right)=\otimes_{0<n \in \mathbf{Z}} \operatorname{Sym}\left(T Y_{n}\right) \bigotimes_{0<v, v=0, \frac{n_{j}}{2} \bmod \left(n_{j}\right)} \bigotimes_{0<n \in \mathbf{Z}+\frac{p_{j} v}{n_{j}}} \operatorname{Sym}\left(N_{v, n} \oplus \bar{N}_{v, n}\right)  \tag{4.13}\\
& \bigotimes_{0<v^{\prime}<n_{j} / 2} \operatorname{Sym}\left(\oplus_{v=v^{\prime} \bmod \left(n_{j}\right)}\left(\oplus_{0<n \in \mathbf{Z}+\frac{p_{j} v}{n_{j}}} N_{v, n} \oplus_{0<n \in \mathbf{Z}-\frac{p_{j} v}{n_{j}}} \bar{N}_{v, n}\right)\right. \\
& \left.\oplus_{v=-v^{\prime} \bmod \left(n_{j}\right)}\left(\oplus_{0<n \in \mathbf{Z}+\frac{p_{j} v}{n_{j}}} N_{v, n} \oplus_{0<n \in \mathbf{Z}-\frac{p_{j} v}{n_{j}}} \bar{N}_{v, n}\right)\right) \text {, } \\
& F_{V}^{1}\left(\beta_{j}\right)=\Lambda\left[\oplus_{0<n \in \mathbf{Z}} V_{0, n} \bigoplus_{0<v, v=0, \frac{n_{j}}{2}} \bmod \left(n_{j}\right)\left(\oplus_{0<n \in \mathbf{Z}+\frac{p_{j} v}{n_{j}}} V_{v, n} \oplus_{0<n \in \mathbf{Z}-\frac{p_{j} v}{n_{j}}} \bar{V}_{v, n}\right)\right. \\
& \left.\bigoplus_{0<v^{\prime}<n_{j} / 2}\left(\bigoplus_{v=v^{\prime},-v^{\prime} \bmod \left(n_{j}\right)}\left(\oplus_{0<n \in \mathbf{Z}+\frac{p_{j} v}{n_{j}}} V_{v, n} \oplus_{0<n \in \mathbf{Z}-\frac{p_{j} v}{n_{j}}} \bar{V}_{v, n}\right)\right)\right] \text {, } \\
& F_{V}^{2}\left(\beta_{j}\right)=\Lambda\left[\oplus_{0<n \in \mathbf{Z}+\frac{1}{2}} V_{0, n} \oplus_{0<v, v=0, \frac{n_{j}}{2} \bmod \left(n_{j}\right)}\left(\oplus_{0<n \in \mathbf{Z}+\frac{p_{j} v}{n_{j}}+\frac{1}{2}} V_{v, n} \oplus_{0<n \in \mathbf{Z}-\frac{p_{j} v}{n_{j}}+\frac{1}{2}} \bar{V}_{v, n}\right)\right. \\
& \left.\bigoplus_{0<v^{\prime}<n_{j} / 2}\left(\oplus_{v=v^{\prime},-v^{\prime} \bmod \left(n_{j}\right)}\left(\oplus_{0<n \in \mathbf{Z}+\frac{p_{j} v}{n_{j}}+\frac{1}{2}} V_{v, n} \oplus_{0<n \in \mathbf{Z}-\frac{p_{j} v}{n_{j}}+\frac{1}{2}} \bar{V}_{v, n}\right)\right)\right] \text {, } \\
& Q_{W}\left(\beta_{j}\right)=\Lambda\left(\bigoplus_{v}\left(\bigoplus_{0<n \in \mathbf{Z}+p_{j} v / n_{j}} W_{v, n} \bigoplus_{0 \leq n \in \mathbf{Z}-p_{j} v / n_{j}} \bar{W}_{v, n}\right)\right) .
\end{align*}
$$

Now, we want to compare the spinor bundles over $F$. From (4.5), (4.6), (4.9) and (4.12), we get that over $F$ we have the identities

$$
\begin{array}{r}
L\left(n_{j}\right)^{\frac{r\left(n_{j}\right)}{n_{j}}}=\bigotimes_{0<v^{\prime}<n_{j} / 2}\left(\bigotimes_{v=v^{\prime} \bmod \left(n_{j}\right)}\left(\operatorname{det} N_{v} \otimes \operatorname{det} \bar{V}_{v} \otimes \operatorname{det} \bar{W}_{v}\right)^{2 v^{\prime}}\right. \\
\left.Q_{v=-v^{\prime} \bmod \left(n_{j}\right)}\left(\operatorname{det} N_{v} \otimes \operatorname{det} \bar{V}_{v} \otimes \operatorname{det} \bar{W}_{v}\right)^{-2 v^{\prime}}\right)^{r\left(n_{j}\right) / n_{j}}, \\
K_{X} \otimes L\left(n_{j}\right)^{r\left(n_{j}\right) / n_{j}} \bigotimes_{0<v^{\prime}<n_{j} / 2}\left(\bigotimes_{v=v^{\prime} \bmod \left(n_{j}\right)}\left(\operatorname{det} N_{v} \otimes \operatorname{det} \bar{V}_{v}\right)\right.  \tag{4.14}\\
\left.Q_{v=-v^{\prime} \bmod \left(n_{j}\right)}\left(\operatorname{det} N_{v} \otimes \operatorname{det} \bar{V}_{v}\right)^{-1}\right) \bigotimes_{v=\frac{n_{j}}{2} \bmod \left(n_{j}\right)} \operatorname{det} W_{v}, \\
L_{2}=K_{X} \otimes L\left(n_{j}\right)^{r\left(n_{j}\right) / n_{j}} \bigotimes_{0<v^{\prime}<n_{j} / 2}\left(\bigotimes_{v=v^{\prime} \bmod \left(n_{j}\right)} \operatorname{det} N_{v}\right. \\
\left.\bigotimes_{v=-v^{\prime} \bmod \left(n_{j}\right)}\left(\operatorname{det} N_{v}\right)^{-1}\right) \bigotimes_{v=\frac{n_{j}}{2} \bmod \left(n_{j}\right)} \operatorname{det} W_{v} .
\end{array}
$$

From (4.11), we have, over $F$,

$$
\begin{align*}
& T X\left(n_{j}\right) \oplus V\left(n_{j}\right)_{0}^{\mathbf{R}}=T Y \oplus V_{0}^{\mathbf{R}} \oplus_{0<v, v=0 \bmod \left(n_{j}\right)}\left(N_{v} \oplus V_{v}\right), \\
& T X\left(n_{j}\right) \oplus V\left(n_{j}\right)_{\frac{n_{j}}{2}}^{\mathbf{R}}=T Y \oplus_{0<v, v=0 \bmod \left(n_{j}\right)} N_{v} \oplus_{0<v, v=\frac{n_{j}}{2} \bmod \left(n_{j}\right)} V_{v} . \tag{4.15}
\end{align*}
$$

Recall that the $\mathrm{Spin}^{c}$ vector bundles $U_{1}, U_{2}$ have been defined in Lemma 4.2. Denote by

$$
\begin{align*}
& S\left(U_{1}, L_{1}\right)^{\prime}=S\left(T Y \oplus V_{0}^{\mathbf{R}}, L_{1} \bigotimes_{\substack{0<v, v=0 \bmod \left(n_{j}\right)}}\left(\operatorname{det} N_{v} \otimes \operatorname{det} V_{v}\right)^{-1}\right) \bigotimes_{\substack{0<v, v=0}} \Lambda V_{v},  \tag{4.16}\\
& S\left(U_{2}, L_{2}\right)^{\prime}=S\left(T Y, L_{2} \bigotimes_{\substack{0<v, v=0 \bmod \left(n_{j}\right)}}\left(\operatorname{det} N_{v}\right)^{-1} \bigotimes_{\substack{\left.n_{j}\right) \\
v=\frac{n_{j}}{2} \bmod \left(n_{j}\right)}}\left(\operatorname{det} V_{v}\right)^{-1}\right) \bigotimes_{\substack{0_{j}^{0<v,} \\
v=\frac{n_{j}}{2} \bmod \left(n_{j}\right)}} \Lambda V_{v} .
\end{align*}
$$

Then from (1.10) and (4.16), for $i=1,2$, we have the following isomorphism of Clifford modules over $F$,

$$
\begin{equation*}
S\left(U_{i}, L_{i}\right) \simeq S\left(U_{i}, L_{i}\right)^{\prime} \otimes \Lambda\left(\oplus_{0<v, v=0 \bmod \left(n_{j}\right)} N_{v}\right) \tag{4.17}
\end{equation*}
$$

We define the $\mathbf{Z}_{2}$ gradings on $S\left(U_{i}, L_{i}\right)^{\prime}(i=1,2)$ induced by the $\mathbf{Z}_{2}$-gradings on $S\left(U_{i}, L_{i}\right)$ $(i=1,2)$ and on $\Lambda\left(\oplus_{0<v, v=0 \bmod \left(n_{j}\right)} N_{v}\right)$ such that the isomorphism (4.17) preserves the $\mathbf{Z}_{2}$-grading.

We introduce formally the following complex line bundles over $F$,

$$
\begin{aligned}
& L_{1}^{\prime}=\left[L_{1}^{-1} \otimes_{v=0 \bmod \left(n_{j}\right)}^{0<v,}\left(\operatorname{det} N_{v} \otimes \operatorname{det} V_{v}\right) \otimes_{0<v}\left(\operatorname{det} N_{v} \otimes \operatorname{det} V_{v}\right)^{-1} \otimes K_{X}\right]^{1 / 2}, \\
& L_{2}^{\prime}=\left[L_{2}^{-1} \otimes_{v=0}^{\substack{0<v, \bmod \left(n_{j}\right)}} \operatorname{det} N_{v} \otimes_{v=n_{j} / 2 \bmod \left(n_{j}\right)}^{\substack{0<v,}} \operatorname{det} V_{v} \otimes_{0<v}\left(\operatorname{det} N_{v}\right)^{-1} \otimes K_{X}\right]^{1 / 2} .
\end{aligned}
$$

From (1.10), Lemma 4.2 and the assumption that $V$ is spin, one verifies easily that $c_{1}\left(L_{i}^{\prime 2}\right)=0 \bmod (2)$ for $i=1,2$. Thus $L_{1}^{\prime}, L_{2}^{\prime}$ are well defined complex line bundles over $F$. For the later use, we also write down the following expressions of $L_{i}^{\prime}(i=1,2)$ which
can be deduced from (4.14):

$$
\begin{gather*}
L_{1}^{\prime}=\left[L\left(n_{j}\right)^{-r\left(n_{j}\right) / n_{j}} \otimes_{v=\frac{n_{j}}{2}} \bmod \left(n_{j}\right)\right. \\
\otimes_{0<v \leq \frac{n_{j}}{2}} \bmod \left(n_{j}\right)  \tag{4.18}\\
\operatorname{Let}_{2}^{\prime}=\left[L\left(N_{v}\right)^{-1} \otimes_{\frac{n_{j}}{2}<v<n_{j} \bmod \left(n_{j}\right)}\left(\operatorname{det} \bar{V}_{v}\right)^{-1},\right. \\
)^{-r\left(n_{j}\right) / n_{j}} \otimes_{v=\frac{n_{j}}{2}} \bmod \left(n_{j}\right) \\
\left.\otimes_{0<v \leq \frac{n_{j}}{2} \bmod \left(n_{j}\right)}\left(\operatorname{det} N_{v} \otimes \operatorname{det} V_{v} \otimes \operatorname{det} \bar{W}_{v}\right)\right]^{\frac{1}{2}}
\end{gather*}
$$

From (4.14), (4.16), and the definition of $L_{i}^{\prime}(i=1,2)$, we get the following identifications of Clifford modules over $F$,

$$
\begin{gather*}
S\left(U_{1}, L_{1}\right)^{\prime} \otimes L_{1}^{\prime}=S\left(T Y, K_{X} \otimes_{0<v}\left(\operatorname{det} N_{v}\right)^{-1}\right) \otimes S\left(V_{0}^{\mathbf{R}}, \otimes_{0<v}\left(\operatorname{det} V_{v}\right)^{-1}\right) \\
\otimes \Lambda\left(\oplus_{0<v, v=0 \bmod \left(n_{j}\right)} V_{v}\right)  \tag{4.19}\\
S\left(U_{2}, L_{2}\right)^{\prime} \otimes L_{2}^{\prime}=S\left(T Y, K_{X} \otimes_{0<v}\left(\operatorname{det} N_{v}\right)^{-1}\right) \otimes \Lambda\left(\oplus_{0<v, v=\frac{n_{j}}{2} \bmod \left(n_{j}\right)} V_{v}\right) .
\end{gather*}
$$

Let

$$
\begin{align*}
& \Delta\left(n_{j}, N\right)=\sum_{\frac{n_{j}}{2}<v^{\prime}<n_{j}} \sum_{0<v=v^{\prime} \bmod \left(n_{j}\right)} \operatorname{dim} N_{v}+o\left(N\left(n_{j}\right)_{\frac{n_{j}}{2}}^{\mathbf{R}_{j}}\right), \\
& \Delta\left(n_{j}, V\right)=\sum_{0 v^{\prime}<n_{j}} \operatorname{dim} V_{v}+o\left(V\left(n_{j}\right)_{\frac{n_{j}}{2}}^{\mathbf{R}_{j}},\right. \tag{4.20}
\end{align*}
$$

with $o\left(N\left(n_{j}\right)_{\frac{n_{j}}{2}}^{\mathbf{R}}\right)=0$ or 1 (resp. $o\left(V\left(n_{j}\right)_{\frac{n_{j}}{2}}^{\mathbf{R}}\right)=0$ or 1 ), depending on whether the given orientation on $N\left(n_{j}\right)_{\frac{n_{j}}{2}}^{\mathbf{R}}$ ( resp. $\left.V\left(n_{j}\right)_{\frac{n_{j}}{2}}^{\mathbf{R}}\right)$ agrees or disagrees with the complex orientation of $\oplus_{v=\frac{n_{j}}{2}} \bmod \left(n_{j}\right) N_{v}\left(\right.$ resp. $\left.\oplus_{v=\frac{n_{j}}{2}} \bmod \left(n_{j}\right) V_{v}\right)$.

By [LiuMaZ, §4.1], (4.12) and (4.17), for the $\mathbf{Z}_{2}$-gradings induced by $\tau_{s}$, the difference of the $\mathbf{Z}_{2}$-gradings of (4.19) is $(-1)^{\Delta\left(n_{j}, N\right)}$; for the $\mathbf{Z}_{2}$-gradings induced by $\tau_{e}$, the difference of the $\mathbf{Z}_{2}$-gradings of the first (resp. second) equation of (4.19) is $(-1)^{\Delta\left(n_{j}, N\right)+\Delta\left(n_{j}, V\right)}\left(\right.$ resp. $\left.(-1)^{\Delta\left(n_{j}, N\right)+o\left(V\left(n_{j}\right) \frac{n_{j}}{2}\right.}\right)$.

### 4.2 The Shift operators

Let $p \in \mathbf{N}^{*}$ be fixed. For any $1 \leq j \leq J_{0}$, inspired by [ $\left.\mathbf{T}, \S 9\right]$, as in [LiuMaZ, $\left.\S 4\right]$, we define the following shift operators $r_{j *}$ :

$$
\begin{align*}
& r_{j *}: N_{v, n} \rightarrow N_{v, n+(p-1) v+p_{j} v / n_{j}}, \quad r_{j *}: \bar{N}_{v, n} \rightarrow \bar{N}_{v, n-(p-1) v-p_{j} v / n_{j}}, \\
& r_{j *}: W_{v, n} \rightarrow W_{v, n+(p-1) v+p_{j} v / n_{j}}, \quad r_{j *}: \bar{W}_{v, n} \rightarrow \bar{W}_{v, n-(p-1) v-p_{j} v / n_{j}},  \tag{4.21}\\
& r_{j *}: V_{v, n} \rightarrow V_{v, n+(p-1) v+p_{j} v / n_{j}}, \quad r_{j *}: \bar{V}_{v, n} \rightarrow \bar{V}_{v, n-(p-1) v-p_{j} v / n_{j}} .
\end{align*}
$$

If $E$ is a combination of the above bundles, we denote by $r_{j *} E$ the bundle on which the action of $P$ is changed in the above way.

Recall that the vector bundles $F_{V}^{i}(i=1,2)$ have been defined in (3.7). From (2.21), we see that

$$
\begin{gather*}
\mathcal{F}_{p, j}(X)=\mathcal{F}_{p}(X) \otimes \mathcal{F}_{p-1}^{\prime}(X) \bigotimes_{(v, n) \in \cup_{i=1}^{j} I_{i}^{p}}\left(\operatorname{Sym}\left(N_{v,-n}\right) \otimes \operatorname{det} N_{v}\right)  \tag{4.22}\\
\bigotimes_{(v, n) \in I_{j}^{p}} \operatorname{Sym}\left(\bar{N}_{v, n}\right) .
\end{gather*}
$$

Proposition 4.1 There are natural isomorphisms of vector bundles over $F$,

$$
\begin{align*}
& r_{j *} \mathcal{F}_{p, j-1}(X) \simeq \mathcal{F}\left(\beta_{j}\right) \bigotimes_{0<v, v=0 \bmod \left(n_{j}\right)} \operatorname{Sym}\left(\bar{N}_{v, 0}\right) \\
& \quad \otimes_{0<v}\left(\operatorname{det} N_{v}\right)^{\left[\frac{p_{j} v}{n_{j}}\right]+(p-1) v+1} \bigotimes_{0<v, v=0 \bmod \left(n_{j}\right)}\left(\operatorname{det} N_{v}\right)^{-1}, \\
& r_{j *} \mathcal{F}_{p, j}(X) \simeq \mathcal{F}\left(\beta_{j}\right) \bigotimes_{0<v, v=0 \bmod \left(n_{j}\right)} \operatorname{Sym}\left(N_{v, 0}\right) \otimes_{0<v}\left(\operatorname{det} N_{v}\right)^{\left[\frac{p_{j} v}{n_{j}}\right]+(p-1) v+1}, \\
& r_{j *} F_{V}^{1} \simeq S\left(V_{0}^{\mathbf{R}}, \otimes_{0<v}\left(\operatorname{det} V_{v}\right)^{-1}\right) \otimes F_{V}^{1}\left(\beta_{j}\right) \otimes_{0<v, v=0 \bmod \left(n_{j}\right)} \Lambda\left(V_{v, 0}\right) \\
& \quad \otimes_{0<v}\left(\operatorname{det} \bar{V}_{v}\right)^{\left[\frac{p_{j} v}{n_{j}}\right]+(p-1) v},  \tag{4.23}\\
& r_{j *} F_{V}^{2} \simeq F_{V}^{2}\left(\beta_{j}\right) \otimes_{0<v, v=\frac{n_{j}}{2} \bmod \left(n_{j}\right)} \Lambda\left(V_{v, 0}\right) \otimes_{0<v}\left(\operatorname{det} \bar{V}_{v}\right)^{\left[\frac{p_{j} v}{n_{j}}+\frac{1}{2}\right]+(p-1) v} \\
& r_{j *} Q(W) \simeq Q_{W}\left(\beta_{j}\right) \otimes_{0<v}\left(\operatorname{det} \bar{W}_{v}\right)^{\left[\frac{p_{j} v}{n_{j}}\right]+(p-1) v+1} \otimes_{0<v, v=0 \bmod \left(n_{j}\right)}\left(\operatorname{det} \bar{W}_{v}\right)^{-1} \\
& \quad \otimes_{v<0}\left(\operatorname{det} W_{v}\right)^{\left[-\frac{p_{j} v}{n_{j}}\right]-(p-1) v}
\end{align*}
$$

Proof: The proof is similar to the proof of Proposition 3.1.
Note that, by (2.19), for $v \in J=\left\{v \in \mathbf{N} \mid\right.$ There exists $\alpha$ such that $N_{v} \neq 0$ on $\left.F_{\alpha}\right\}$, there are no integer in $] \frac{p_{j-1} v}{n_{j-1}}, \frac{p_{j} v}{n_{j}}\left[\right.$. So for $v \in J$, the elements $(v, n) \in \cup_{i=1}^{i_{0}} I_{i}^{p}$ are $(v,(p-1) v+1), \cdots,\left(v,(p-1) v+\left[\frac{p_{i_{0}} v}{n_{i_{0}}}\right]\right)$ for $i_{0}=j-1, j$. Furthermore,

$$
\begin{align*}
& {\left[\frac{p_{j-1} v}{n_{j-1}}\right]=\left[\frac{p_{j} v}{n_{j}}\right]-1 \quad \text { if } \quad v=0 \quad \bmod \left(n_{j}\right),} \\
& {\left[\frac{p_{j-1} v}{n_{j-1}}\right]=\left[\frac{p_{j} v}{n_{j}}\right] \quad \text { if } \quad v \neq 0 \quad \bmod \left(n_{j}\right)} \tag{4.24}
\end{align*}
$$

By using (3.7), (4.21), (4.22), (4.24), we can prove the first four equalities of (4.23) as in the proof of [LiuMaZ, Proposition 4.1].

From (3.14), we have the natural $G_{y} \times S^{1}$-equivariant isomorphisms of complex vector bundles over $F$,

$$
\begin{align*}
& \bigotimes_{\substack{n \in \mathbf{N}, v>0, 0 \leq n<(p-1) v+\frac{p_{j} v}{n_{j}}}} \Lambda^{i_{n}} \bar{W}_{v, n-(p-1) v-\frac{p_{j} v}{n_{j}}} \bigotimes_{\substack{n \in \mathbf{N}, v>0, 0 \leq n<(p-1) v+\frac{p_{j} v}{n_{j}}}} \Lambda^{\operatorname{dim} W_{v}-i_{n}} W_{v,-n+(p-1) v+\frac{p_{j} v}{n_{j}}} \\
& \bigotimes_{0<v}\left(\operatorname{det} \bar{W}_{v}\right)^{\left[\frac{p_{j} v}{n_{j}}\right]+(p-1) v+1} \bigotimes_{0<v, v=0 \bmod \left(n_{j}\right)}\left(\operatorname{det} \bar{W}_{v}\right)^{-1}, \\
& \begin{array}{c}
\bigotimes_{\substack{n \in \mathbf{N}, v<0, 0<n \leq-(p-1) v-\frac{p_{j} v}{n_{j}}}} \Lambda^{i_{n}} W_{v, n+(p-1) v+\frac{p_{j} v}{n_{j}}} \simeq \bigotimes_{\substack{n \in \mathbf{N}, v<0, 0<n \leq-(p-1) v-\frac{p_{j} v}{n_{j}}}} \Lambda^{\operatorname{dim} W_{v}-i_{n}} \bar{W}_{v,-n-(p-1) v-\frac{p_{j} v}{n_{j}}} \\
\bigotimes_{v<0}\left(\operatorname{det} W_{v}\right)^{\left[-\frac{p_{j} v}{n_{j}}\right]-(p-1) v} .
\end{array} \tag{4.25}
\end{align*}
$$

From (3.7), (4.13), (4.25), we get the last equation of (4.23).
The proof of Proposition 4.1 is complete.

Lemma 4.3 Let us write

$$
\begin{align*}
& L\left(\beta_{j}\right)_{1}=L_{1}^{\prime} \otimes_{0<v}\left(\operatorname{det} N_{v}\right)^{\left[\frac{p_{j} v}{n_{j}}\right]+(p-1) v+1} \otimes_{0<v}\left(\operatorname{det} \bar{V}_{v}\right)^{\left[\frac{p_{j} v}{n_{j}}\right]+(p-1) v} \\
& \otimes_{0<v, v=0 \bmod \left(n_{j}\right)}\left(\operatorname{det} N_{v}\right)^{-1} \otimes_{v<0}\left(\operatorname{det} W_{v}\right)^{\left[-\frac{p_{j} v}{n_{j}}\right]-(p-1) v} \\
& \otimes_{0<v}\left(\operatorname{det} \bar{W}_{v}\right)^{\left.\frac{p_{j} v}{n_{j}}\right]+(p-1) v+1} \bigotimes_{0<v, v=0 \bmod \left(n_{j}\right)}\left(\operatorname{det} \bar{W}_{v}\right)^{-1} \text {, } \\
& L\left(\beta_{j}\right)_{2}=L_{2}^{\prime} \otimes_{0<v}\left(\operatorname{det} N_{v}\right)^{\left[\frac{p_{j} v}{n_{j}}\right]+(p-1) v+1} \otimes_{0<v}\left(\operatorname{det} \bar{V}_{v}\right)^{\left[\frac{p_{j} v}{n_{j}}+\frac{1}{2}\right]+(p-1) v}  \tag{4.26}\\
& \otimes_{0<v, v=0 \bmod \left(n_{j}\right)}\left(\operatorname{det} N_{v}\right)^{-1} \otimes_{v<0}\left(\operatorname{det} W_{v}\right)^{\left[-\frac{p_{j} v}{n_{j}}\right]-(p-1) v} \\
& \otimes_{0<v}\left(\operatorname{det} \bar{W}_{v}\right)^{\left.\frac{p_{j} p_{j}}{n_{j}}\right]+(p-1) v+1} \otimes_{0<v, v=0 \bmod \left(n_{j}\right)}\left(\operatorname{det} \bar{W}_{v}\right)^{-1} \text {. }
\end{align*}
$$

Then $L\left(\beta_{j}\right)_{1}, L\left(\beta_{j}\right)_{2}$ can be extended naturally to $G_{y} \times S^{1}$-equivariant complex line bundles which we will still denote by $L\left(\beta_{j}\right)_{1}, L\left(\beta_{j}\right)_{2}$ respectively over $M\left(n_{j}\right)$.

Proof: Write

$$
\begin{equation*}
\left[\frac{p_{j} v}{n_{j}}\right]=\frac{p_{j} v}{n_{j}}-\frac{\omega(v)}{n_{j}} . \tag{4.27}
\end{equation*}
$$

Note that for $v=\frac{n_{j}}{2} \bmod \left(n_{j}\right), \frac{\omega(v)}{n_{j}}=\frac{1}{2}$.
We introduce the following line bundle over $M\left(n_{j}\right)$,

$$
\begin{align*}
& L^{\omega}\left(\beta_{j}\right)=\bigotimes_{0<v<\frac{n_{j}}{2}}\left(\operatorname{det}\left(N\left(n_{j}\right)_{v}\right) \otimes \operatorname{det}\left({\left.\overline{V\left(n_{j}\right.}\right)}_{v}\right)\right. \\
& \left.\quad \otimes \operatorname{det}\left(\overline{W\left(n_{j}\right)_{v}}\right) \otimes \operatorname{det}\left(W\left(n_{j}\right)_{n_{j}-v}\right)\right)^{-\omega(v)-r\left(n_{j}\right) v} \tag{4.28}
\end{align*}
$$

As in [LiuMaZ, (4.38)], Lemma 4.2 implies $L^{\omega}\left(\beta_{j}\right)^{1 / n_{j}}$ is well defined over $M\left(n_{j}\right)$.
The contributions of $N$ and $V$ in $L\left(\beta_{j}\right)_{1}, L\left(\beta_{j}\right)_{2}$ are the same as given in [LiuMaZ, Lemma 4.2], we only need to calculate the contribution of $W$ in $L\left(\beta_{j}\right)_{1}, L\left(\beta_{j}\right)_{2}$. Actually from [LiuMaZ, (4.37), (4.44)], (2.9), (4.12), (4.18), (4.26), (4.27) and (4.28), we get

$$
\begin{gather*}
L\left(\beta_{j}\right)_{1}=L^{-(p-1)-p_{j} / n_{j}} \otimes L^{\omega}\left(\beta_{j}\right)^{1 / n_{j}} \bigotimes_{0<v \leq \frac{n_{j}}{2}} \operatorname{det}\left(\overline{W\left(n_{j}\right)_{v}}\right), \\
L\left(\beta_{j}\right)_{2}=L^{-(p-1)-\frac{p_{j}}{n_{j}}} \otimes L^{\omega}\left(\beta_{j}\right)^{\frac{1}{n_{j}}} \bigotimes_{1 \leq m \leq p_{j} / 2} \operatorname{det}\left(\overline{W\left(n_{j}\right)_{v}}\right) \\
\bigotimes_{0<v \leq \frac{1}{2}<p_{j} v^{\prime} / n_{j}<m} \operatorname{det}\left(\overline{V\left(n_{j}\right)_{v^{\prime}}}\right) . \tag{4.29}
\end{gather*}
$$

The proof of Lemma 4.3 is complete.
Let us write

$$
\begin{gather*}
\varepsilon(W)=-\frac{1}{2} \sum_{0<v}\left(\operatorname{dim} W_{v}\right)\left[\left(\left[\frac{p_{j} v}{n_{j}}\right]+(p-1) v\right)\left(\left[\frac{p_{j} v}{n_{j}}\right]+(p-1) v+1\right)\right. \\
\quad-\left(\frac{p_{j} v}{n_{j}}+(p-1) v\right)\left(2\left(\left[\left[\frac{p_{j} v}{n_{j}}\right]+(p-1) v\right)+1\right)\right]  \tag{4.30}\\
-\frac{1}{2} \sum_{v<0}\left(\operatorname{dim} W_{v}\right)\left[\left(\left[-\frac{p_{j} v}{n_{j}}\right]-(p-1) v\right)\left(\left[-\frac{p_{j} v}{n_{j}}\right]-(p-1) v+1\right)\right. \\
\left.\quad+\left(\frac{p_{j} v}{n_{j}}+(p-1) v\right)\left(2\left(\left[-\frac{p_{j} v}{n_{j}}\right]-(p-1) v\right)+1\right)\right]
\end{gather*}
$$

$$
\begin{aligned}
& \varepsilon_{1}=\frac{1}{2} \sum_{0<v}\left(\operatorname{dim} N_{v}-\operatorname{dim} V_{v}\right)\left[\left(\left[\left[\frac{p_{j} v}{n_{j}}\right]+(p-1) v\right)\left(\left[\frac{p_{j} v}{n_{j}}\right]+(p-1) v+1\right)\right.\right. \\
&\left.\quad-\left(\frac{p_{j} v}{n_{j}}+(p-1) v\right)\left(2\left(\left[\frac{p_{j} v}{n_{j}}\right]+(p-1) v\right)+1\right)\right], \\
& \varepsilon_{2}=\frac{1}{2} \sum_{0<v}\left(\operatorname{dim} N_{v}\right)\left[( [ \frac { p _ { j } v } { n _ { j } } ] + ( p - 1 ) v ) \left(\left[\left[\frac{p_{j} v}{n_{j}}\right]+(p-1) v+1\right)\right.\right. \\
&\left.\quad-\left(\frac{p_{j} v}{n_{j}}+(p-1) v\right)\left(2\left(\left[\frac{p_{j} v}{n_{j}}\right]+(p-1) v\right)+1\right)\right] \\
& \quad-\frac{1}{2} \sum_{0<v}\left(\operatorname{dim} V_{v}\right)\left[\left(\left[\frac{p_{j} v}{n_{j}}+\frac{1}{2}\right]+(p-1) v\right)^{2}\right. \\
&\left.\quad-2\left(\frac{p_{j} v}{n_{j}}+(p-1) v\right)\left(\left[\frac{p_{j} v}{n_{j}}+\frac{1}{2}\right]+(p-1) v\right)\right] .
\end{aligned}
$$

Then $\varepsilon(W), \varepsilon_{1}, \varepsilon_{2}$ are locally constant functions on $F$.
Recall that the involutions $\tau_{e}, \tau_{s}$ and $\tau_{1}$ were defined in Section 3.1. Also recall that if $E$ is a $S^{1}$-equivariant vector bundle over $M$, then the weight of the $S^{1}$-action on $\Gamma(F, E)$ is given by the action $\mathbf{J}_{H}$ (cf. §3.1).
Proposition 4.2 For $i=1$, 2, the $G_{y}$-equivariant isomorphisms induced by (4.19) and (4.23),

$$
\begin{align*}
& r_{i 1}: S\left(T Y, K_{X} \otimes_{0<v}\left(\operatorname{det} N_{v}\right)^{-1}\right) \otimes\left(K_{W} \otimes K_{X}^{-1}\right)^{1 / 2} \\
& \otimes \mathcal{F}_{p, j-1}(X) \otimes F_{V}^{i} \otimes Q(W) \rightarrow \\
& S\left(U_{i}, L_{i}\right)^{\prime} \otimes\left(K_{W} \otimes K_{X}^{-1}\right)^{1 / 2} \otimes \mathcal{F}\left(\beta_{j}\right) \otimes F_{V}^{i}\left(\beta_{j}\right) \\
& \otimes Q_{W}\left(\beta_{j}\right) \otimes L\left(\beta_{j}\right)_{i} \otimes_{\substack{0<v \\
v=0 \bmod \left(n_{j}\right)}} \operatorname{Sym}\left(\bar{N}_{v, 0}\right), \\
& r_{i 2}: S\left(T Y, K_{X} \otimes_{0<v}\left(\operatorname{det} N_{v}\right)^{-1}\right) \otimes\left(K_{W} \otimes K_{X}^{-1}\right)^{1 / 2}  \tag{4.31}\\
& \otimes \mathcal{F}_{p, j}(X) \otimes F_{V}^{i} \otimes Q(W) \rightarrow \\
& S\left(U_{i}, L_{i}\right)^{\prime} \otimes\left(K_{W} \otimes K_{X}^{-1}\right)^{1 / 2} \otimes \mathcal{F}\left(\beta_{j}\right) \otimes F_{V}^{i}\left(\beta_{j}\right) \\
& \otimes Q_{W}\left(\beta_{j}\right) \otimes L\left(\beta_{j}\right)_{i} \otimes_{v=0 \bmod \left(n_{j}\right)}^{\substack{0<v,}}\left(\operatorname{Sym}\left(N_{v, 0}\right) \otimes \operatorname{det} N_{v}\right),
\end{align*}
$$

have the following properties : 1) for $i=1,2, \gamma=1,2$,

$$
\begin{align*}
& r_{i \gamma}^{-1} \mathbf{J}_{H} r_{i \gamma}=\mathbf{J}_{H}, \\
& r_{i \gamma}^{-1} P r_{i \gamma}=P+\left(\frac{p_{j}}{n_{j}}+(p-1)\right) \mathbf{J}_{H}+\varepsilon_{i \gamma}, \tag{4.32}
\end{align*}
$$

where

$$
\begin{align*}
& \varepsilon_{i 1}=\varepsilon_{i}+\varepsilon(W)-e\left(p, \beta_{j-1}, N\right),  \tag{4.33}\\
& \varepsilon_{i 2}=\varepsilon_{i}+\varepsilon(W)-e\left(p, \beta_{j}, N\right)
\end{align*}
$$

2) Recall that $o\left(V\left(n_{j}\right)_{\frac{n_{j}}{2}}^{\mathbf{R}}\right)$ was defined in (4.2G). Let

$$
\begin{align*}
& \mu_{1}=-\sum_{0<v}\left[\frac{p_{j} v}{n_{j}}\right] \operatorname{dim} V_{v}+\Delta\left(n_{j}, N\right)+\Delta\left(n_{j}, V\right) \quad \bmod (2), \\
& \left.\mu_{2}=-\sum_{0<v} \frac{p_{j} v}{n_{j}}+\frac{1}{2}\right] \operatorname{dim} V_{v}+\Delta\left(n_{j}, N\right)+o\left(V\left(n_{j}\right)_{\frac{n_{j}}{2}}^{\mathbf{R}}\right) \bmod (2),  \tag{4.34}\\
& \mu_{3}=\Delta\left(n_{j}, N\right) \bmod (2), \\
& \mu_{4}=\sum_{v}\left(\operatorname{dim} W_{v}\right)\left(\left[\frac{p_{j} v}{n_{j}}\right]+(p-1) v\right)+\operatorname{dim} W+\operatorname{dim} W\left(n_{j}\right)_{0} \quad \bmod (2) .
\end{align*}
$$

Then for $i=1,2 ; \gamma=1,2$,

$$
\begin{align*}
& r_{i \gamma}^{-1} \tau_{e} r_{i \gamma}=(-1)^{\mu_{i}} \tau_{e}, \quad r_{i \gamma}^{-1} \tau_{s} r_{i \gamma}=(-1)^{\mu_{3}} \tau_{s},  \tag{4.35}\\
& r_{i \gamma}^{-1} \tau_{1} r_{i \gamma}=(-1)^{\mu_{4}} \tau_{1} .
\end{align*}
$$

Proof: The first equality of (4.32) is trivial. From (2.23) and (4.24), one has

$$
\begin{equation*}
e\left(p, \beta_{j}, N\right)=e\left(p, \beta_{j-1}, N\right)+\sum_{0<v, v=0 \bmod \left(n_{j}\right)}\left((p-1) v+\frac{p_{j} v}{n_{j}}\right) \operatorname{dim} N_{v} \tag{4.36}
\end{equation*}
$$

Denote by $\varepsilon_{i}(V)(i=1,2)$ the contribution of $\operatorname{dim} V$ in $\varepsilon_{i}(i=1,2)$ respectively. Then from [LiuMaZ, (4.52), (4.53)], on $F_{V}^{i}$, we have

$$
\begin{equation*}
r_{j *}^{-1} P r_{j *}=P+\left((p-1)+\frac{p_{j}}{n_{j}}\right) \mathbf{J}_{H}+\varepsilon_{i}(V) \tag{4.37}
\end{equation*}
$$

From (4.25), as in (3.23), on $Q(W)$, we get

$$
\begin{equation*}
r_{j *}^{-1} P r_{j *}=P+\left((p-1)+\frac{p_{j}}{n_{j}}\right) \mathbf{J}_{H}+\varepsilon(W)+\frac{1}{2}\left((p-1)+\frac{p_{j}}{n_{j}}\right) d^{\prime}(W) \tag{4.38}
\end{equation*}
$$

From (4.36), (4.37), (4.38), and by proceeding as in the proof of Proposition 3.2, as in [LiuMaZ, Proposition 4.2], one deduces easily the second equation of (4.32).

Finally from the discussion following (4.20), and [LiuMaZ, (4.50)], we get the first two equations of (4.35). By (4.12) and (4.25), we get the last equation of (4.35).

The proof of Proposition 4.2 is complete.

Lemma 4.4 For each connected component $M^{\prime}$ of $M\left(n_{j}\right), \varepsilon_{1}+\varepsilon(W), \varepsilon_{2}+\varepsilon(W)$ are independent on the connected component of $F$ in $M^{\prime}$.

Proof: From (2.11), (4.10), (4.12), (4.27) and (4.30), we have

$$
\begin{gathered}
\varepsilon_{1}=\frac{1}{2} \sum_{0 \leq v^{\prime}<n_{j}} \sum_{v=v^{\prime}}\left(\operatorname{dim} N_{v}-\operatorname{dim}\left(n_{j}\right)\right. \\
\quad\left[-\left(\frac{p_{j} v}{n_{j}}+(p-1) v\right)^{2}-\frac{\omega\left(v^{\prime}\right)\left(n_{j}-\omega\left(v^{\prime}\right)\right)}{n_{j}^{2}}\right] \\
=\left(p-1+\frac{p_{j}}{n_{j}}\right)^{2} e-\frac{1}{16}\left(\operatorname{dim}_{\mathbf{R}} N\left(n_{j}\right)_{\frac{n_{j}}{2}}^{\mathbf{R}}-\operatorname{dim}_{\mathbf{R}} V\left(n_{j}\right)_{\frac{n_{j}}{2}}^{\mathbf{R}}-2 \operatorname{dim} W\left(n_{j}\right)_{\frac{n_{j}}{2}}\right) \\
-\frac{1}{2} \sum_{0<v^{\prime}<n_{j} / 2} \\
\left(\operatorname{dim} N\left(n_{j}\right)_{v^{\prime}}-\operatorname{dim} V\left(n_{j}\right)_{v^{\prime}}-\operatorname{dim} W\left(n_{j}\right)_{v^{\prime}}\right. \\
\\
\left.\quad-\operatorname{dim} W\left(n_{j}\right)_{n_{j}-v^{\prime}}\right) \frac{\omega\left(v^{\prime}\right)\left(n_{j}-\omega\left(v^{\prime}\right)\right)}{n_{j}^{2}} .
\end{gathered}
$$

$\operatorname{By}(4.30), \varepsilon_{2}-\varepsilon_{1}$ was given in [LiuMaZ, (4.49)], it is independent on the connected component of $F$ in $M^{\prime}$.

The proof of Lemma 4.4 is complete.
The following Lemma was proved in [BT, Lemma 9.3] and [T, Lemma 9.6] (cf. [LiuMaZ, Lemma 4.6]).

Lemma 4.5 Let $M$ be a smooth manifold on which $S^{1}$ acts. Let $M^{\prime}$ be a connected component of $M\left(n_{j}\right)$, the fixed point set of the subgroup $\mathbf{Z}_{n_{j}}$ of $S^{1}$ on $M$. Let $F$ be the
fixed point set of the $S^{1}$-action on $M$. Let $V \rightarrow M$ be a real, oriented, even dimensional vector bundle to which the $S^{1}$-action on $M$ lifts. Assume that $V$ is Spin over $M$. Let $\left.p_{j} \in\right] 0, n_{j}\left[, p_{j} \in \mathbf{N}\right.$ and $\left(p_{j}, n_{j}\right)=1$, then

$$
\begin{align*}
& \sum_{0<v}\left(\operatorname{dim} V_{v}\right)\left[\frac{p_{j} v}{n_{j}}\right]+\Delta\left(n_{j}, V\right) \quad \bmod (2)  \tag{4.40}\\
& \sum_{0<v}\left(\operatorname{dim} V_{v}\right)\left[\frac{p_{1} v}{n_{j}}+\frac{1}{2}\right]+o\left(V\left(n_{j}\right)_{n_{j} / 2}^{\mathbf{R}}\right) \quad \bmod (2)
\end{align*}
$$

are independent on the connected components of $F$ in $M^{\prime}$.
Recall that the number $d^{\prime}\left(p, \beta_{j}, N\right)$ has been defined in (2.23).
Lemma 4.6 For each connected component $M^{\prime}$ of $M\left(n_{j}\right), d^{\prime}\left(p, \beta_{j}, N\right)+\mu_{i}+\mu_{4} \bmod (2)$ $(i=1,2,3)$ are independent on the connected component of $F$ in $M^{\prime}$.

Proof: By (4.34), and Lemma 4.5, to prove Lemma 4.6, we only need to prove

$$
\sum_{0<v}\left(\operatorname{dim} N_{v}\right)\left(\left[\frac{p_{j} v}{n_{j}}\right]+(p-1) v\right)+\Delta\left(n_{j}, N\right)+\mu_{4} \quad \bmod (2)
$$

is independent on the connected components of $F$ in $M^{\prime}$. But by [BT, Lemma 9.3], as $\omega_{2}(T X \oplus W)_{S^{1}}=0$, we know that, $\bmod (2)$,

$$
\begin{equation*}
\sum_{0<v}\left(\operatorname{dim} N_{v}\right)\left[\frac{p_{j} v}{n_{j}}\right]+\Delta\left(n_{j}, N\right)+\sum_{v}\left(\operatorname{dim} W_{v}\right)\left[\frac{p_{j} v}{n_{j}}\right] \tag{4.41}
\end{equation*}
$$

is independent on the connected components of $F$ in $M^{\prime}$. From (2.23), (2.27), (4.41), we get Lemma 4.6.

The proof of Lemma 4.6 is complete.

### 4.3 Proof of Theorem 2.5

From (2.23), (4.9), (4.12) and (4.24), we see that

$$
\begin{align*}
& \sum_{0<v} \operatorname{dim} N_{v}=\sum_{0<v<\frac{n_{j}}{2}} \operatorname{dim} N\left(n_{j}\right)_{v}+\frac{1}{2} \operatorname{dim}_{\mathbf{R}} N\left(n_{j}\right)_{n_{j} / 2}^{\mathbf{R}}+\sum_{0<v, v=0 \bmod \left(n_{j}\right)} \operatorname{dim} N_{v},  \tag{4.42}\\
& d^{\prime}\left(p, \beta_{j}, N\right)=d^{\prime}\left(p, \beta_{j-1}, N\right)+\sum_{0<v, v=0 \bmod \left(n_{j}\right)} \operatorname{dim} N_{v}
\end{align*}
$$

By Lemma 4.6, (4.42), $d^{\prime}\left(p, \beta_{j-1}, N\right)+\sum_{0<v} \operatorname{dim} N_{v}+\mu_{i}+\mu_{4} \bmod (2)(i=1,2,3)$ are constant functions on each connected component of $M\left(n_{j}\right)$.

From Lemma 4.3, one knows that the Dirac operator $D^{X\left(n_{j}\right)} \otimes F\left(\beta_{j}\right) \otimes F_{V}^{i}\left(\beta_{j}\right) \otimes$ $Q_{W}\left(\beta_{j}\right) \otimes L\left(\beta_{j}\right)_{i}(i=1,2)$ is well-defined on $M\left(n_{j}\right)$. Thus, by using Proposition 4.2, Lemma 4.4, (4.17) and (4.42), for $i=1,2, h \in \mathbf{Z}, m \in \frac{1}{2} \mathbf{Z}, \tau=\tau_{e 1}$ or $\tau_{s 1}$, and by applying both the first and the second equations of Theorem 1.1 to each connected
component of $M\left(n_{j}\right)$ separately, we get the following identity in $K_{G_{y}}(B)$,

$$
\begin{align*}
& \sum_{\alpha}(-1)^{d^{\prime}\left(p, \beta_{j-1}, N\right)+\sum_{0<v} \operatorname{dim} N_{v}} \operatorname{Ind}_{\tau}\left(D^{Y_{\alpha}} \otimes\left(K_{W} \otimes K_{X}^{-1}\right)^{1 / 2} \otimes \mathcal{F}_{p, j-1}(X)\right.  \tag{4.43}\\
& \left.\otimes F_{V}^{i} \otimes Q(W), m+e\left(p, \beta_{j-1}, N\right), h\right) \\
& =\sum_{\beta}(-1)^{d^{\prime}\left(p, \beta_{j-1}, N\right)+\sum_{0<v} \operatorname{dim} N_{v}+\mu} \operatorname{Ind}_{\tau}\left(D^{X\left(n_{j}\right)} \otimes\left(K_{W} \otimes K_{X}^{-1}\right)^{1 / 2} \otimes F\left(\beta_{j}\right)\right. \\
& \left.\otimes F_{V}^{i}\left(\beta_{j}\right) \otimes Q_{W}\left(\beta_{j}\right) \otimes L\left(\beta_{j}\right)_{i}, m+\varepsilon_{i}+\varepsilon(W)+\left(\frac{p_{j}}{n_{j}}+(p-1)\right) h, h\right) \\
& =\sum_{\alpha}(-1)^{d^{\prime}\left(p, \beta_{j}, N\right)+\sum_{0<v} \operatorname{dim} N_{v}} \operatorname{Ind}_{\tau}\left(D^{Y_{\alpha}} \otimes\left(K_{W} \otimes K_{X}^{-1}\right)^{1 / 2} \otimes \mathcal{F}_{p, j}(X)\right. \\
& \left.\otimes F_{V}^{i} \otimes Q(W), m+e\left(p, \beta_{j}, N\right), h\right) .
\end{align*}
$$

Here $\sum_{\beta}$ means the sum over all connected components of $M\left(n_{j}\right)$. In (4.43), if $\tau=\tau_{s 1}$, then $\mu=\mu_{3}+\mu_{4}$; if $\tau=\tau_{e 1}$, then $\mu=\mu_{i}+\mu_{4}$.

The proof of Theorem 2.5 is complete.

## References

[AH] Atiyah M.F. and Hirzebruch F., Spin manifolds and groups actions, Essays on topology and Related Topics, Memoires dédié à Georges de Rham (ed. A. Haefliger and R. Narasimhan), Springer-Verlag, New York-Berlin (1970), 18-28.
[AS] Atiyah M.F. and Singer I.M., The index of elliptic operators IV. Ann. of Math. 93 (1971), 119-138.
[BGV] Berline N., Getzler E. and Vergne M., Heat Kernels and the Dirac Operator, Grundl. Math. Wiss. 298, Springer, Berlin-Heidelberg-New York 1992.
[BT] Bott R. and Taubes C., On the rigidity theorems of Witten, J.A.M.S. 2 (1989), 137-186.
[De] Dessai A., Rigidity theorem for Spin $^{c}$-manifolds, Topology To appear.
[DeJ] Dessai A. and Jung R., On the rigidity theorem for elliptic genera, Transactions AMS 350 (1998), 4195-4220.
[Ha] Hattori A., Spin ${ }^{c}$-structure and $S^{1}$-actions, Invent. Math. 48 (1978), 7-31.
[HaY] Hattori A. and Yosida T., Lifting compact group actions in fiber bundles, Japan. J. Math. 2 (1976), 13-25.
[H] Hirzebruch F., Elliptic genera of level $N$ for complex manifolds. in Differential Geometric Methods in Theoretic Physics. Kluwer, Dordrecht, 1988, pp. 37-63.
[K] Krichever, I., Generalized elliptic genera and Baker-Akhiezer functions, Math. Notes 47 (1990), 132-142.
[LaM] Lawson H.B. and Michelsohn M.L., Spin Geometry, Princeton Univ. Press, Princeton, 1989.
[Liu1] Liu K., On elliptic genera and theta-functions, Topology 35 (1996), 617-640.
[Liu2] Liu K., On modular invariance and rigidity theorems, J. Diff. Geom. 41 (1995), 343-396.
[LiuMa1] Liu K. and Ma X., On family rigidity theorems I. Duke Math. J., To appear.
[LiuMa2] Liu K. and Ma X., On family rigidity theorems II. Preprint, 1999.
[LiuMaZ] Liu K., Ma X. and Zhang W., Rigidity and vanishing theorems in $K$-theory I. Preprint, 1999.
[LiuMaZ1] Liu K., Ma X. and Zhang W., Rigidity and vanishing theorems in $K$-theory . C.R.A.S. Paris Série A To appear.
[T] Taubes C., $S^{1}$ actions and elliptic genera, Comm. Math. Phys. 122 (1989), 455-526.
[W] Witten E., The index of the Dirac operator in loop space, SLNM 1326, Springer, Berlin, pp. 161-186.
[Z] Zhang W., Symplectic reduction and family quantization, Inter. Math. Res. Notices No.19, (1999), 1043-1055.

Kefeng LIU, Department of Mathematics, Stanford University, Stanford, CA 94305, USA.

E-mail address: kefeng@math.stanford.edu

Xiaonan MA, Humboldt-Universitat zu Berlin, Institut für Mathematik, unter den Linden 6, D-10099 Berlin, Germany.

E-mail address: xiaonan@mathematik.hu-berlin.de

Weiping ZHANG, Nankai Institute of Mathematics, Nankai university, Tianjin 300071, P. R. China.

E-mail address: weiping@nankai.edu.cn


[^0]:    ${ }^{1}$ Partially supported by the Sloan Fellowship and an NSF grant.
    ${ }^{2}$ Partially supported by SFB 288.
    ${ }^{3}$ Partially supported by NSFC, MOEC and the Qiu Shi Foundation.

