# SUBMERSIONS AND EQUIVARIANT QUILLEN METRICS 

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## Introduction.

Let $\xi$ be a Hermitian vector bundle on a compact Hermitian complex manifold $X$. Let $\lambda(\xi)$ be the inverse of the determinant of the cohomology of $\xi$. Quillen defined first a metric on $\lambda(\xi)$ in the case that $X$ is a Riemann surface. Quillen metric is the product of the $L^{2}$ metric on $\lambda(\xi)$ by the analytic torsion of Ray-Singer of $\xi$. The analytic torsion of Ray-Singer [RS] is the regularized determinant of the Kodaira Laplacian on $\xi$. In [BGS3], Bismut, Gillet, and Soulé have extended it to complex manifolds. They have established the anomaly formulas for Quillen metrics, which tell us the variation of Quillen metric on the metrics on $\xi$ and $T X$ by using some Bott-Chern classes.

Later, Bismut and Köhler [BKö] (refer also [BGS2], [GS1] in the special case) have extended the analytic torsion of Ray-Singer to the analytic torsion forms $T$ for a holomorphic submersion. In particular, the equation on $(\bar{\partial} \partial / 2 i \pi) T$ gives a refinement of the Grothendiek-RiemannRoch Theorem. They have also established the corresponding anomaly formulas.

In [GS1], Gillet and Soulé had conjectured an arithmetic RiemannRoch Theorem in Arakelov geometry. In [GS2], they have proved it for the first Chern class. The analytic torsion forms are contained in their definition of direct image.

Let $i: Y \rightarrow X$ be an immersion of compact complex manifolds. Let $\eta$ be a holomorphic vector bundle on $Y$, and let $(\xi, v)$ be a complex of
holomorphic vector bundles which provides a resolution of $i_{*} \eta$. Then by $[\mathrm{KM}]$, the line $\lambda^{-1}(\eta) \otimes \lambda(\xi)$ has a nonzero canonical section $\sigma$. In [BL], Bismut and Lebeau have given a formula for the Quillen norm of $\sigma$ in terms of Bott-Chern currents on $X$ and of a genus $R$ introduced by Gillet and Soulé [GS1].

In [BerB], Bismut and Berthomieu solved a similar problem. In fact, let $\pi: M \rightarrow B$ be a submersion of compact complex manifolds. Let $\xi$ be a holomorphic vector bundle on $M$. Let $R^{\bullet} \pi_{*} \xi$ be the direct image of $\xi$. Then, by $[\mathrm{KM}]$, the line $\lambda(\xi) \otimes \lambda^{-1}\left(R^{\bullet} \pi_{*} \xi\right)$ has a nonzero canonical section $\sigma$. In [BerB], they have given a formula for the Quillen norm of $\sigma$ in terms of Bott-Chern classes on $M$ and the analytic torsion forms of $\pi$.

Now, let $G$ be a compact Lie group acting holomorphically on $X$ and $\xi$. Then Bismut [B5] defined $\lambda_{G}(\xi)$ the inverse of the equivariant determinant of the cohomology of $\xi$ on $X$. He also defined an equivariant Quillen metric on $\lambda_{G}(\xi)$ which is a central function on $G$ (refer also $\left.\S 1 \mathrm{a}\right)$ ). In [B5], Bismut computed the equivariant Quillen metric of the nonzero canonical section of $\lambda_{G}^{-1}(\eta) \otimes \lambda_{G}(\xi)$ for a $G$-equivariant immersion $i: Y \rightarrow X$. In this way, he has generalized the result of [BL] to the equivariant case. In [B4], he also conjectured an equivariant arithmetic Riemann-Roch Theorem in Arakelov geometry. Recently, using the result of [B5], Köhler and Roessler [KRo] have proved a version of this conjecture.

In this paper, we shall extend the result of Bismut and Berthomieu to the $G$-equivariant case. This completes the picture on the $G$-equivariant case.

Let $\pi: M \rightarrow B$ be a submersion of compact complex manifolds with fibre $X$. Let $\xi$ be a holomorphic vector bundle on $M$. Let $G$ be a compact Lie group acting holomorphically on $M$ and $B$, and commuting with $\pi$, whose actions lift holomorphically on $\xi$.

Let $R^{\bullet} \pi_{*} \xi$ be the direct image of $\xi$. We assume that the $R^{k} \pi_{*} \xi$ ( $0 \leq k \leq \operatorname{dim} X$ ) are locally free.

Let $\sigma$ be the canonical section of $\lambda_{G}(\xi) \otimes \lambda_{G}^{-1}\left(R^{\bullet} \pi_{*} \xi\right)$.
Let $h^{T M}, h^{T B}$ be $G$-invariant Kähler metrics on $T M$ and $T B$. Let $h^{T X}$ be the metric induced by $h^{T M}$ on $T X$. Let $h^{\xi}$ be a $G$-invariant Hermitian metric on $\xi$. Let $\omega^{M}$ be the Kähler form of $h^{T M}$.

Let $H\left(X, \xi_{\mid X}\right)$ be the cohomology of $\xi_{\mid X}$. By identifying $H\left(X, \xi_{\mid X}\right)$ to the corresponding fiberwise harmonic forms in Dolbeault complex $\left(\Omega\left(X, \xi_{\mid X}\right), \bar{\partial}^{X}\right)$, the $\mathbb{Z}$-graded vector bundle $H\left(X, \xi_{\mid X}\right)$ is naturally
equipped with a $L^{2}$-metric $h^{H(X, \xi \mid X)}$ associated to $h^{T X}, h^{\xi}$.
Let $\left\|\|_{\lambda_{G}(\xi) \otimes \lambda_{G}^{-1}\left(R^{\bullet} \pi_{*} \xi\right)}\right.$ be the $G$-equivariant Quillen metric on the line $\lambda_{G}(\xi) \otimes \lambda_{G}^{-1}\left(R^{\bullet} \pi_{*} \xi\right)$ attached to the metrics $h^{T M}, h^{\xi}, h^{T B}, h^{H(X, \xi \mid X)}$ on $T M, \xi, T B, R^{\bullet} \pi_{*} \xi$. The purpose of this paper is to calculate the $G$-equivariant Quillen metric $\|\sigma\|_{\lambda_{G}(\xi) \otimes \lambda_{G}^{-1}\left(R{ }^{\bullet} \pi_{*} \xi\right)}$.

For $g \in G$, let $\operatorname{Td}_{g}\left(T M, g^{T M}\right)$ be the Chern-Weil Todd form on $M^{g}=\{x \in M ; g x=x\}$ associated to the holomorphic hermitian connection on $\left(T M, h^{T M}\right)$ [B5, §2(a)], which appears in the Lefschetz formulas of Atiyah-Bott [ABo]. Other Chern-Weil forms will be denoted in a similar way. In particular, the forms $\operatorname{ch}_{g}\left(\xi, h^{\xi}\right)$ on $M^{g}$ are the Chern-Weil representative of the $g$-Chern character form of $\left(\xi, h^{\xi}\right)$.

In this paper, by an extension of [BKö], we first construct the equivariant analytic torsion forms $T_{g}\left(\omega^{M}, h^{\xi}\right)$ on $B^{g}=\{x \in B ; g x=x\}$, such that

$$
\begin{align*}
& \frac{\bar{\partial} \partial}{2 i \pi} T_{g}\left(\omega^{M}, h^{\xi}\right)=\operatorname{ch}_{g}\left(H\left(X, \xi_{\mid X}\right), h^{H(X, \xi \mid X)}\right)  \tag{0.1}\\
&-\int_{X^{g}} \operatorname{Td}_{g}\left(T X, h^{T X}\right) \operatorname{ch}_{g}\left(\xi, h^{\xi}\right)
\end{align*}
$$

We also establish the corresponding anomaly formulas. The equivariant analytic torsion forms will play a role in the higher degree version of Köhler and Roessler's Theorem. Notice that in [K], Köhler defined the equivariant analytic torsion forms for (possibly non-Kähler) torus fibrations and proved curvature and anomaly formulas for them.

Let $\widetilde{\operatorname{Td}}_{g}\left(T M, T B, h^{T M}, h^{T B}\right) \in P^{M^{g}} / P^{M^{g}, 0}$ be the Bott-Chern class, constructed in [BGS1], such that
(0.2) $\frac{\bar{\partial} \partial}{2 i \pi} \widetilde{\mathrm{Td}}_{g}\left(T M, T B, h^{T M}, h^{T B}\right)$

$$
=\operatorname{Td}_{g}\left(T M, h^{T M}\right)-\pi^{*}\left(\operatorname{Td}_{g}\left(T B, h^{T B}\right)\right) \operatorname{Td}_{g}\left(T X, h^{T X}\right)
$$

The main result of this paper is the following extension of [BerB, Thm. 3.1]. Namely, we prove in Theorem 3.1 the formula

$$
\begin{array}{r}
\log \left(\|\sigma\|_{\lambda_{G}(\xi) \otimes \lambda_{G}^{-1}\left(R^{\bullet} \pi_{*} \xi\right)}^{2}\right)(g)=-\int_{B^{g}} \operatorname{Td}_{g}\left(T B, h^{T B}\right) T_{g}\left(\omega^{M}, h^{\xi}\right)  \tag{0.3}\\
+\int_{M^{g}} \widetilde{\operatorname{Td}}_{g}\left(T M, T B, h^{T M}, h^{T B}\right) \operatorname{ch}_{g}\left(\xi, h^{\xi}\right)
\end{array}
$$

We apply the methods and techniques in [BerB] and [B5], with necessary equivariant extensions, to prove Theorem 3.1. The local index theory [B1] and finite propagation speed of the solution of the hyperbolic equation $[\mathrm{CP}],[\mathrm{T}]$ will also play an important role as in [BerB] and [B5].

This paper is organized as follows. In Section 1, we recall the construction of the equivariant Quillen metrics [B5]. In Section 2, we construct the equivariant analytic torsion forms, and we prove the corresponding anomaly formulas. In Section 3, we extend the result of [BerB] to the equivariant case. In Section 4, we state eight intermediate results which we need for the proof of Theorem 3.1, and we prove Theorem 3.1. In Sections 5-9, we prove the eight intermediate results.

Throughout, we use the superconnection formalism of Quillen. In particular, $\operatorname{Tr}_{s}$ is our notation for the supertrace. The reader is referred for more details to [B5], [BGS1], [BerB].

## 1. Equivariant Quillen metrics.

This section is organized as follows. In a), we recall the construction of the equivariant Quillen metrics of $[\mathrm{B} 5, \S 1]$. In b), we indicate the characteristic classes which we will often use.

## a) Equivariant Quillen metrics [B5].

Let $X$ be a compact complex manifold of complex dimension $\ell$. Let $\xi$ be a holomorphic vector bundle on $X$. Let $H(X, \xi)$ be the cohomology groups of the sheaf $\mathcal{O}_{X}(\xi)$ of holomorphic sections of $\xi$ over $X$.

Let $G$ be a compact Lie group. We assume that $G$ acts on $X$ by holomorphic diffeomorphisms and that the action of $G$ lifts to a linear holomorphic action on $\xi$.

Let $E=\bigoplus_{i=0}^{\operatorname{dim} X} E^{i}$ be the vector space of $\mathcal{C}^{\infty}$ sections of

$$
\Lambda\left(T^{*(0,1)} X\right) \otimes \xi=\bigoplus_{i=0}^{\operatorname{dim} X} \Lambda^{i}\left(T^{*(0,1)} X\right) \otimes \xi
$$

over $X$. Let $\bar{\partial}^{X}$ be the Dolbeault operator acting on $E$. Then $G$ acts on the Dolbeault complex $\left(E, \bar{\partial}^{X}\right)$ by chain homomorphisms, and we have an identification of $G$-vector spaces

$$
\begin{equation*}
H\left(E, \bar{\partial}^{X}\right) \simeq H(X, \xi) \tag{1.1}
\end{equation*}
$$

Let $h^{T X}, h^{\xi}$ be $G$-invariant Hermitian metrics on $T X, \xi$. Let $\mathrm{d} v_{X}$ be the Riemannian volume form on $X$ associated to $h^{T X}$. Let $*$ be the Hodge operator attached to the metric $h^{T X}$. Let $\left\rangle_{\Lambda\left(T^{*(0,1) X) \otimes \xi}\right.}\right.$ be the Hermitian product induced by $h^{T X}, h^{\xi}$ on $\Lambda\left(T^{*(0,1)} X\right) \otimes \xi$. If $s, s^{\prime} \in E$, set

$$
\begin{align*}
\left\langle s, s^{\prime}\right\rangle & =\left(\frac{1}{2 \pi}\right)^{\operatorname{dim} X} \int_{X}\left\langle s, s^{\prime}\right\rangle_{\Lambda\left(T^{*(0,1)} X\right) \otimes \xi} \mathrm{d} v_{X}  \tag{1.2}\\
& =\left(\frac{1}{2 \pi}\right)^{\operatorname{dim} X} \int_{X}\left\langle s \wedge * s^{\prime}\right\rangle_{h^{\xi}}
\end{align*}
$$

Let $\bar{\partial}^{X *}$ be the formal adjoint of $\bar{\partial}^{X}$ with respect to the Hermitian product (1.2). Set

$$
\begin{equation*}
D^{X}=\bar{\partial}^{X}+\bar{\partial}^{X *}, \quad K(X, \xi)=\operatorname{Ker} D^{X} \tag{1.3}
\end{equation*}
$$

By Hodge theory,

$$
\begin{equation*}
K(X, \xi) \simeq H(X, \xi) \tag{1.4}
\end{equation*}
$$

Clearly, for $g \in G, g$ commutes with $D^{X}$, so (1.4) is an identification of $G$-spaces.

Clearly $K(X, \xi)$ inherits a $G$-invariant metric from $\left\rangle\right.$. Let $h^{H(X, \xi)}$ be the corresponding metric on $H(X, \xi)$.

Let $\widehat{G}$ be the set of equivalence classes of complex irreducible representations of $G$. Let $F^{i}(0 \leq i \leq k)$ be finite dimensional complex $G$-vector spaces. We consider $F=\bigoplus_{i=0}^{k} F^{i}$ as a natural $\mathbb{Z}$-graded $G$-vector space. Let $h^{F}=\bigoplus_{i=0}^{k} h^{F^{i}}$ be a $G$-invariant metric on $F=\bigoplus_{i=0}^{k} F^{i}$. Then we have the isotypical decomposition

$$
F=\bigoplus_{W \in \widehat{G}} \operatorname{Hom}_{G}(W, F) \otimes W
$$

and this decomposition is orthogonal with respect to $h^{F}$. Set

$$
\begin{equation*}
\operatorname{det}(F, G)=\bigoplus_{W \in \widehat{G}} \bigotimes_{i=0}^{k}\left(\operatorname{det}\left(\operatorname{Hom}_{G}\left(W, F^{i}\right) \otimes W\right)\right)^{(-1)^{i}} \tag{1.5}
\end{equation*}
$$

For $W \in \widehat{G}$, let $\chi(W)$ be the character of the representation. Set

$$
\begin{equation*}
\lambda_{W}(\xi)=\bigotimes_{i=0}^{\operatorname{dim} X}\left(\operatorname{det}\left(\operatorname{Hom}_{G}\left(W, H^{i}(X, \xi)\right) \otimes W\right)\right)^{(-1)^{i+1}} \tag{1.6}
\end{equation*}
$$

Put

$$
\begin{equation*}
\lambda_{G}(\xi)=\bigoplus_{W \in \widehat{G}} \lambda_{W}(\xi) \tag{1.7}
\end{equation*}
$$

In the sequel, $\lambda_{G}(\xi)$ will be called the inverse of the equivariant determinant of the cohomology of $\xi$. So $\lambda_{G}(\xi)$ is a direct sum of complex lines.

Let $\left|\left.\right|_{\lambda_{W}(\xi)}\right.$ be the $L^{2}$-metric on $\lambda_{W}(\xi)$ induced by $h^{H(X, \xi)}$. Set

$$
\begin{equation*}
\log \left(\left|\left.\right|_{\lambda_{G}(\xi)} ^{2}\right)=\sum_{W \in \widehat{G}} \log \left(| |_{\lambda_{W}(\xi)}^{2}\right) \frac{\chi(W)}{\operatorname{dim} W}\right. \tag{1.8}
\end{equation*}
$$

The formal symbol $\left|\left.\right|_{\lambda_{G}(\xi)}\right.$ will be called the (equivariant) $L_{2}$ metric on $\lambda_{G}(\xi)$. In effect, it is a product of metrics on $\lambda_{G}(\xi)=\bigoplus_{W \in \widehat{G}} \lambda_{W}(\xi)$.

Take $g \in G$. Set

$$
\begin{equation*}
X^{g}=\{x \in X ; g x=x\} . \tag{1.9}
\end{equation*}
$$

Then $X^{g}$ is a compact complex totally geodesic submanifold of $X$.
Let $P$ be the orthogonal projection operator from $E$ on $K(X, \xi)$ with respect to the Hermitian product (1.2). Set $P^{\perp}=1-P$. Let $N$ be the number operator of $E$, i.e. $N$ acts by multiplication by $i$ on $E^{i}$. Then by standard heat equation methods, we know that for any $g \in G, k \in \mathbb{N}$, there exist $a_{j}(-\ell \leq j \leq k)$ such that as $t \rightarrow 0$,

$$
\begin{equation*}
\operatorname{Tr}_{s}\left[g N \exp \left(-t D^{X, 2}\right)\right]=\sum_{j=-\ell}^{k} a_{j} t^{j}+O\left(t^{k+1}\right) \tag{1.10}
\end{equation*}
$$

Definition 1.1.-For $s \in \mathbb{C}, \operatorname{Re}(s)>\operatorname{dim} X$, set

$$
\begin{equation*}
\theta^{X}(g)(s)=-\operatorname{Tr}_{s}\left[g N\left(D^{X, 2}\right)^{-s} P^{\perp}\right] . \tag{1.11}
\end{equation*}
$$

By (1.10), $\theta^{X}(s)$ extends to a meromorphic function of $s \in \mathbb{C}$ which is holomorphic at $s=0$.

Definition 1.2. - For $g \in G$, set

$$
\begin{equation*}
\log \left(\left\|\|_{\lambda_{G}(\xi)}^{2}\right)(g)=\log \left(| |_{\lambda_{G}(\xi)}^{2}\right)(g)-\frac{\partial \theta^{X}(g)}{\partial s}(0)\right. \tag{1.12}
\end{equation*}
$$

The formal symbol $\left\|\|_{\lambda_{G}(\xi)}\right.$ will be called a Quillen metric on the equivariant determinant $\lambda_{G}(\xi)$.

## b) Some characteristic classes.

Let $X$ be a complex manifold. Let $L$ be a holomorphic vector bundle over $X$. Let $h^{L}$ be a Hermitian metric on $L$. Let $\nabla^{L}$ be the holomorphic Hermitian connection on $\left(L, h^{L}\right)$. Let $R^{L}$ be its curvature.

Let $g$ be a holomorphic section of $\operatorname{End}(L)$. We assume that $g$ is an isometry of $L$. Then $g$ is parallel with respect to $\nabla^{L}$.

Let $1, \mathrm{e}^{i \theta_{1}}, \ldots, \mathrm{e}^{i \theta_{q}}\left(0<\theta_{j}<2 \pi\right)$ be the locally constant distinct eigenvalues of $g$ acting on $L$ on $X$. Let $L^{\theta_{0}}, L^{\theta_{1}}, \ldots, L^{\theta_{q}}\left(\theta_{0}=0\right)$ be the corresponding eigenbundles. Then $L$ splits holomorphically as an orthogonal sum

$$
\begin{equation*}
L=L^{\theta_{0}} \oplus \cdots \oplus L^{\theta_{q}} \tag{1.13}
\end{equation*}
$$

Let $h^{L^{\theta_{0}}}, \ldots, h^{L^{\theta_{q}}}$ be the Hermitian metrics on $L^{\theta_{0}}, \ldots, L^{\theta_{q}}$ induced by $h^{L}$. Then $\nabla^{L}$ induces the holomorphic Hermitian connections $\nabla^{L^{\theta_{0}}}, \ldots, \nabla^{L^{\theta_{q}}}$ on $\left(L^{\theta_{0}}, h^{L^{\theta_{0}}}\right), \ldots,\left(L^{\theta_{q}}, h^{L^{\theta_{q}}}\right)$. Let $R^{L^{\theta_{0}}}, \ldots, R^{L^{\theta_{q}}}$ be their curvatures.

If $A$ is a $(q, q)$ matrix, set

$$
\begin{equation*}
\operatorname{Td}(A)=\operatorname{det}\left(\frac{A}{1-\mathrm{e}^{-A}}\right), \quad e(A)=\operatorname{det}(A), \quad \operatorname{ch}(A)=\operatorname{Tr}[\exp (A)] \tag{1.14}
\end{equation*}
$$

The genera associated to Td and $e$ are called the Todd genus and the Euler genus.

Definition 1.3. - Set

$$
\left\{\begin{align*}
& \operatorname{Td}_{g}\left(L, h^{L}\right)= \operatorname{Td}\left(\frac{-R^{L^{\theta_{0}}}}{2 i \pi}\right) \prod_{j=1}^{q} \frac{\mathrm{Td}}{e}\left(\frac{-R^{L^{\theta_{j}}}}{2 i \pi}+i \theta_{j}\right) \\
& \operatorname{Td}_{g}^{\prime}\left(L, h^{L}\right)= \frac{\partial}{\partial b}\left[\operatorname{Td}\left(\frac{-R^{L^{\theta_{0}}}}{2 i \pi}+b\right)\right. \\
&\left.\times \prod_{j=1}^{q} \frac{\mathrm{Td}}{e}\left(\frac{-R^{L^{\theta_{j}}}}{2 i \pi}+i \theta_{j}+b\right)\right]_{b=0}  \tag{1.15}\\
&\left(\operatorname{Td}_{g}^{-1}\right)^{\prime}\left(L, h^{L}\right)=\frac{\partial}{\partial b}\left[\operatorname{Td}^{-1}\left(\frac{-R^{L^{\theta_{0}}}}{2 i \pi}+b\right)\right. \\
&\left.\times \prod_{j=1}^{q}\left(\frac{\mathrm{Td}}{e}\right)^{-1}\left(\frac{-R^{L^{\theta_{j}}}}{2 i \pi}+i \theta_{j}+b\right)\right]_{b=0} \\
& \operatorname{ch}_{g}\left(L, h^{L}\right)=\operatorname{Tr}\left[g \exp \left(\frac{-R^{L}}{2 i \pi}\right)\right] .
\end{align*}\right.
$$

Then the forms in (1.15) are closed forms on $X$, and their cohomology class does not depend on the $g$-invariant metric $h^{L}$. We denote these cohomology classes by $\operatorname{Td}_{g}(L), \operatorname{Td}_{g}^{\prime}(L), \ldots, \operatorname{ch}_{g}(L)$.

## 2. Equivariant analytic torsion forms and anomaly formulas.

This section is organized as follows. In a), we describe the Kähler fibrations. In b), we construct the Levi-Civita superconnection in the sense of [B1]. In c), we indicate results concerning the equivariant superconnection forms. In d), we construct the equivariant analytic torsion forms. In e), we prove the anomaly formulas, along the lines of [B5], [BKö].

## a) Kähler fibrations.

Let $\pi: M \rightarrow B$ be a holomorphic submersion with compact fibre $X$. Let $T M, T B$ be the holomorphic tangent bundles to $M, B$. Let $T X$ be the holomorphic relative tangent bundle $T M / B$. Let $J^{T X}$ be the complex structure on the real tangent bundle $T_{\mathbb{R}} X$. Let $h^{T X}$ be a Hermitian metric on $T X$.

Let $T^{H} M$ be a vector subbundle of $T M$, such that

$$
\begin{equation*}
T M=T^{H} M \oplus T X \tag{2.1}
\end{equation*}
$$

We now define the Kähler fibration as in [BGS2, Def. 1.4].
Definition 2.1. - The triple $\left(\pi, h^{T X}, T^{H} M\right)$ is said to define a Kähler fibration if there exists a smooth real 2-form $\omega$ of complex type $(1,1)$, which has the following properties:
(a) $\omega$ is closed;
(b) $T_{\mathbb{R}}^{H} M$ and $T_{\mathbb{R}} X$ are orthogonal with respect to $\omega$;
(c) if $X, Y \in T_{\mathbb{R}} X$, then $\omega(X, Y)=\left\langle X, J^{T X} Y\right\rangle_{h^{T X}}$.

Now we recall a simple result of [BGS2, Thms. 1.5 and 1.7].

Theorem 2.2. - Let $\omega$ be a real smooth 2-form on $M$ of complex type $(1,1)$, which has the following two properties:
(a) $\omega$ is closed;
(b) the bilinear map $X, Y \in T_{\mathbb{R}} X \rightarrow \omega\left(J^{T X} X, Y\right)$ defines a Hermitian product $h^{T X}$ on $T X$.

For $x \in M$, set

$$
\begin{equation*}
T_{x}^{H} M=\left\{Y \in T_{x} M ; \text { for any } X \in T_{x} X, \omega(X, \bar{Y})=0\right\} \tag{2.2}
\end{equation*}
$$

Then $T^{H} M$ is a subbundle of $T M$ such that $T M=T^{H} M \oplus T X$. Also $\left(\pi, h^{T X}, T^{H} M\right)$ is a Kähler fibration, and $\omega$ is an associated (1,1)-form.

A smooth real $(1,1)$-form $\omega^{\prime}$ on $M$ is associated to the Kähler fibration $\left(\pi, h^{T X}, T^{H} M\right)$ if and only if there is a real smooth closed $(1,1)$-form $\eta$ on $B$ such that

$$
\begin{equation*}
\omega^{\prime}-\omega=\pi^{*} \eta \tag{2.3}
\end{equation*}
$$

b) The Bismut superconnection of a Kähler fibration.

Let $\omega^{M}$ be a real $(1,1)$-form on $M$ taken as in Theorem 2.2.
Let $\xi$ be a complex vector bundle on $M$. Let $h^{\xi}$ be a Hermitian metric on $\xi$. Let $\nabla^{T X}, \nabla^{\xi}$ be the holomorphic Hermitian connections on $\left(T X, h^{T X}\right),\left(\xi, h^{\xi}\right)$. Let $R^{T X}, L^{\xi}$ be the curvatures of $\nabla^{T X}, \nabla^{\xi}$. Let $\nabla^{\Lambda\left(T^{*(0,1)} X\right)}$ be the connection induced by $\nabla^{T X}$ on $\Lambda\left(T^{*(0,1)} X\right)$. Let $\nabla^{\Lambda\left(T^{*(0,1)} X\right) \otimes \xi}$ be the connection on $\Lambda\left(T^{*(0,1)} X\right) \otimes \xi$,

$$
\begin{equation*}
\nabla^{\Lambda\left(T^{*(0,1)} X\right) \otimes \xi}=\nabla^{\Lambda\left(T^{*(0,1)} X\right)} \otimes 1+1 \otimes \nabla^{\xi} \tag{2.4}
\end{equation*}
$$

Definition 2.3. - For $0 \leq p \leq \operatorname{dim} X, b \in B$, let $E_{b}^{p}$ be the vector space of $\mathcal{C}^{\infty}$ sections of $\left(\Lambda^{p}\left(T^{*(0,1)} X\right) \otimes \xi\right)_{\mid X_{b}}$ over $X_{b}$. Set

$$
\begin{equation*}
E_{b}=\bigoplus_{p=0}^{\operatorname{dim} X} E_{b}^{p}, \quad E_{b}^{+}=\bigoplus_{p \text { even }} E_{b}^{p}, \quad E_{b}^{-}=\bigoplus_{p \text { odd }} E_{b}^{p} \tag{2.5}
\end{equation*}
$$

As in $[\mathrm{B} 1, \S 1 \mathrm{f})],[\mathrm{BGS} 2, \S 1 \mathrm{~d})]$, we can regard the $E_{b}$ 's as the fibres of a smooth $\mathbb{Z}$-graded infinite dimensional vector bundle $E$ over the base $B$. Smooth sections of $E$ over $B$ will be identified with smooth sections of $\Lambda\left(T^{*(0,1)} X\right) \otimes \xi$ over $M$.

Let $\left\rangle\right.$ be the Hermitian product on $E$ associated to $h^{T X}, h^{\xi}$ defined in (1.2).

If $U \in T_{\mathbb{R}} B$, let $U^{H}$ be the lift of $U$ in $T_{\mathbb{R}}^{H} M$, so that $\pi_{*} U^{H}=U$.

Definition 2.4. - If $U \in T_{\mathbb{R}} B$, if $s$ is a smooth section of $E$ over $B$, set

$$
\begin{equation*}
\nabla_{U}^{E} s=\nabla_{U^{H}}^{\Lambda\left(T^{*(0,1)} X\right) \otimes \xi} s \tag{2.6}
\end{equation*}
$$

By $[\mathrm{B} 1, \S 1 \mathrm{f})], \nabla^{E}$ is a connection on the infinite dimensional vector bundle $E$. Let $\nabla^{E^{\prime}}$ and $\nabla^{E^{\prime \prime}}$ be the holomorphic and anti-holomorphic parts of $\nabla^{E}$.

For $b \in B$, let $\bar{\partial}^{X_{b}}$ be the Dolbeault operator acting on $E_{b}$, and let $\bar{\partial}^{X_{b} *}$ be its formal adjoint with respect to the Hermitian product (1.2). Set

$$
\begin{equation*}
D^{X}=\bar{\partial}^{X_{b}}+\bar{\partial}^{X_{b} *} \tag{2.7}
\end{equation*}
$$

Let $c\left(T_{\mathbb{R}} X\right)$ be the Clifford algebra of $\left(T_{\mathbb{R}} X, h^{T X}\right)$. The bundle $\Lambda\left(T^{*(0,1)} X\right) \otimes \xi$ is a $c\left(T_{\mathbb{R}} X\right)$-Clifford module. In fact, if $U \in T X$, let $U^{\prime} \in T^{*(0,1)} X$ correspond to $U$ by the metric $h^{T X}$. If $U, V \in T X$, set

$$
\begin{equation*}
c(U)=\sqrt{2} U^{\prime} \wedge, \quad c(\bar{V})=-\sqrt{2} i_{\bar{V}} . \tag{2.8}
\end{equation*}
$$

Let $P^{T X}$ be the projection $T M \simeq T^{H} M \oplus T X \rightarrow T X$.
If $U, V$ are smooth vector fields on $B$, set

$$
\begin{equation*}
T\left(U^{H}, V^{H}\right)=-P^{T X}\left[U^{H}, V^{H}\right] \tag{2.9}
\end{equation*}
$$

Then $T$ is a tensor. By [BGS2, Thm. 1.7], we know that as a 2 -form, $T$ is of complex type $(1,1)$.

Let $f_{1}, \ldots, f_{2 m}$ be a base of $T_{\mathbb{R}} B$, and let $f^{1}, \ldots, f^{2 m}$ be the dual base of $T_{\mathbb{R}}^{*} B$.

## Definition 2.5.

$$
\begin{equation*}
c(T)=\frac{1}{2} \sum_{1 \leq \alpha, \beta \leq 2 m} f^{\alpha} f^{\beta} c\left(T\left(f_{\alpha}^{H}, f_{\beta}^{H}\right)\right) \tag{2.10}
\end{equation*}
$$

Then $c(T)$ is a section of $\left(\Lambda\left(T_{\mathbb{R}}^{*} B\right) \widehat{\otimes} \operatorname{End}\left(\Lambda\left(T^{*(0,1)} X\right) \otimes \xi\right)\right)^{\text {odd }}$. Similarly, if $T^{(1,0)}, T^{(0,1)}$ denote the components of $T$ in $T^{(1,0)} X, T^{(0,1)} X$, we also define $c\left(T^{(1,0)}\right), c\left(T^{(0,1)}\right)$ as in (2.10), so that

$$
\begin{equation*}
c(T)=c\left(T^{(1,0)}\right)+c\left(T^{(0,1)}\right) . \tag{2.11}
\end{equation*}
$$

Definition 2.6. - For $u>0$, let $B_{u}$ be the Bismut superconnection constructed in $[\mathrm{B} 1, \S 3],[\mathrm{BGS} 2, \S 2 \mathrm{a})]$,

$$
\left\{\begin{array}{l}
B_{u}^{\prime \prime}=\nabla^{E^{\prime \prime}}+\sqrt{u} \bar{\partial}^{X}-\frac{c\left(T^{(1,0)}\right)}{2 \sqrt{2 u}}  \tag{2.12}\\
B_{u}^{\prime}=\nabla^{E^{\prime}}+\sqrt{u} \bar{\partial}^{X *}-\frac{c\left(T^{(0,1)}\right)}{2 \sqrt{2 u}} \\
B_{u}=B_{u}^{\prime}+B_{u}^{\prime \prime}
\end{array}\right.
$$

Let $N_{V}$ be the number operator defining the $\mathbb{Z}$-grading on $\Lambda\left(T^{*(0,1)} X\right) \otimes \xi$ and on $E . N_{V}$ acts by multiplication by $p$ on $\Lambda^{p}\left(T^{*(0,1)} X\right) \otimes \xi$. If $U, V \in T_{\mathbb{R}} B$, set

$$
\begin{equation*}
\omega^{H \bar{H}}(U, V)=\omega^{M}\left(U^{H}, V^{H}\right) . \tag{2.13}
\end{equation*}
$$

Definition 2.7. - For $u>0$, set

$$
\begin{equation*}
N_{u}=N_{V}+\frac{i \omega^{H \bar{H}}}{u} \tag{2.14}
\end{equation*}
$$

In the rest of this subsection, we recall the definition of the tensor $S$ [B1, Def. 1.8] which will be used in the proof of Theorem 2.13.

Let $h^{T_{\mathbb{R}}}{ }^{B}$ be a Riemannian metric on $T_{\mathbb{R}} B$. Let $\nabla^{T_{\mathbb{R}} B}$ be the LeviCivita connection on $\left(T_{\mathbb{R}} B, h^{T_{\mathbb{R}}}{ }^{B}\right)$. The metric $h^{T_{\mathbb{R}}}{ }^{B}$ and the connection $\nabla^{T_{\mathbb{R}} B}$ lift to a metric $h^{T_{\mathbb{R}}^{H} M}$ and a connection $\nabla^{T_{\mathbb{R}}^{H} M}$ on $T_{\mathbb{R}}^{H} M$. Let $h^{T_{\mathbb{R}}}{ }^{M}=h^{T_{\mathbb{R}}^{H}}{ }^{M} \oplus h^{T_{\mathbb{R}}}{ }^{X}$ be the metric on $T_{\mathbb{R}} M=T_{\mathbb{R}}^{H} M \oplus T_{\mathbb{R}} X$ which is the orthogonal sum of the metrics $h^{T_{\mathbb{R}}{ }^{H}}$ and $h^{T_{\mathbb{R}} X}$. Let $\langle,\rangle_{h^{T} \mathbb{R}^{M}}$ denote the correponding scalar product on $T_{\mathbb{R}} M$.

Let $\nabla^{T_{\mathbb{R}}}{ }^{X}$ be the connection on $T_{\mathbb{R}} X$ induced by $\nabla^{T X}$. Let $\nabla^{T_{\mathbb{R}}}{ }^{M, L}$ be the Levi-Civita connection on $\left(T_{\mathbb{R}} M, h^{T_{\mathbb{R}}}{ }^{M}\right)$. Let $\nabla^{T_{\mathbb{R}}}{ }^{M}=\nabla^{T_{\mathbb{R}}^{H}}{ }^{M} \oplus \nabla^{T_{\mathbb{R}}}{ }^{X}$ be the connection on $T_{\mathbb{R}} M=T_{\mathbb{R}}^{H} M \oplus T_{\mathbb{R}} X$. Set

$$
\begin{equation*}
S=\nabla^{T_{\mathbb{R}} M, L}-\nabla^{T_{\mathbb{R}}{ }^{M}} \tag{2.15}
\end{equation*}
$$

Then $S$ is a 1 -form on $M$ taking values in antisymmetric elements of $\operatorname{End}\left(T_{\mathbb{R}} M\right)$. By [B1, Thm. 1.9], the (3,0) tensor $\langle S(\cdot) \cdot, \cdot\rangle_{h^{T} \mathbb{R}^{M}}$ does not depend on $h^{T_{\mathbb{R}}}{ }^{B}$. By (2.15), for $U, V \in T_{\mathbb{R}} X$,

$$
\begin{equation*}
S(U) V=S(V) U \tag{2.16}
\end{equation*}
$$

## c) Equivariant superconnection forms and double transgression formulas.

At first, we assume that the direct image $R^{\bullet} \pi_{*} \xi$ of $\xi$ by $\pi$ is locally free. For $b \in B$, let $H\left(X_{b}, \xi_{\mid X_{b}}\right)$ be the cohomology of the sheaf of holomorphic sections of $\xi_{\mid X_{b}}$. Then the $H\left(X_{b}, \xi_{\mid X_{b}}\right)$ 's are the fibres of a $\mathbb{Z}$-graded holomorphic vector bundle $H\left(X, \xi_{\mid X}\right)$ on $B$, and $R^{\bullet} \pi_{*} \xi=H\left(X, \xi_{\mid X}\right)$. So we will write indifferently $R^{\bullet} \pi_{*} \xi$ or $H\left(X, \xi_{\mid X}\right)$.

By (1.4), the $K\left(X_{b}, \xi_{\mid X_{b}}\right)$ are the fibres of a smooth vector bundle $K\left(X, \xi_{\mid X}\right)$ over $B$. By [BGS3, Thm. 3.5], the isomorphism of the fibre (1.4) induces a smooth isomorphism of $\mathbb{Z}$-graded vector bundles on $B$

$$
\begin{equation*}
H\left(X, \xi_{\mid X}\right) \simeq K\left(X, \xi_{\mid X}\right) \tag{2.17}
\end{equation*}
$$

Then $K\left(X, \xi_{\mid X}\right)$ inherits a Hermitian product from $(E,\langle \rangle)$. Let $h^{H(X, \xi \mid X)}$ be the corresponding smooth metric on $H\left(X, \xi_{\mid X}\right)$. Let $P^{H(X, \xi \mid X)}$ be the orthogonal projection operator from $E$ on $H\left(X, \xi_{\mid X}\right) \simeq$ $K\left(X, \xi_{\mid X}\right)$. Let $\nabla^{H\left(X, \xi_{\mid X}\right)}$ be the holomorphic Hermitian connection on $\left(H\left(X, \xi_{X}\right), h^{H(X, \xi \mid X)}\right)$.

Let $G$ be a compact Lie group. We assume that $G$ acts holomorphically on $M, B, \xi$, and that $\xi, M$ are $G$-equivariant (vector) bundles over $M, B$. We also assume $\omega^{M}, h^{\xi}$ are $G$-invariant. Then $R^{\bullet} \pi_{*} \xi$ is also a $G$-equivariant vector bundle over $B$, and $h^{H(X, \xi \mid X)}$ is also $G$-invariant.

For $g \in G$, set

$$
\begin{equation*}
M^{g}=\{x \in M ; g x=x\}, \quad B^{g}=\{x \in B ; g x=x\} . \tag{2.18}
\end{equation*}
$$

Then we have a holomorphic submersion $\pi^{g}: M^{g} \rightarrow B^{g}$ with compact fibre $X^{g}$.

Definition 2.8. - Let $P^{B}$ be the vector space of smooth forms on $B$, which are sums of forms of type $(p, p)$. Let $P^{B, 0}$ be the vector space of the forms $\alpha \in P^{B}$ such that there exist smooth forms $\beta, \gamma$ on $B$ for which $\alpha=\partial \beta+\bar{\partial} \gamma$.

We define $P^{M^{g}}, P^{M^{g}, 0}, P^{B^{g}}, P^{B^{g}, 0}$ in the same way.
Let $\Phi$ be the homomorphism $\alpha \mapsto(2 i \pi)^{-\operatorname{deg} \alpha / 2} \alpha$ of $\Lambda^{\text {even }}\left(T_{\mathbb{R}}^{*} B\right)$ into itself.

In the rest of the section, we will construct an equivariant analytic torsion form $T_{g}\left(\omega^{W}, h^{\xi}\right) \in P^{B^{g}}$ corresponding to the fibration $\pi: \pi^{-1}\left(B^{g}\right) \rightarrow B^{g}$. Without loss generality, we may and we will assume that $B^{g}=B$.

Theorem 2.9. - For $u>0$, the forms $\Phi \operatorname{Tr}_{s}\left[g \exp \left(-B_{u}^{2}\right)\right]$ and $\Phi \operatorname{Tr}_{s}\left[g N_{u} \exp \left(-B_{u}^{2}\right)\right]$ lie in $P^{B^{g}}$. The forms $\Phi \operatorname{Tr}_{s}\left[g \exp \left(-B_{u}^{2}\right)\right]$ are closed and that their cohomology class is constant. Moreover,

$$
\begin{equation*}
\frac{\partial}{\partial u} \Phi \operatorname{Tr}_{s}\left[g \exp \left(-B_{u}^{2}\right)\right]=-\frac{1}{u} \frac{\bar{\partial} \partial}{2 i \pi} \Phi \operatorname{Tr}_{s}\left[g N_{u} \exp \left(-B_{u}^{2}\right)\right] \tag{2.19}
\end{equation*}
$$

Proof. - Since $g$ commutes with $N_{u}, B_{u}$, etc., by proceeding as in [BGS2, Thm. 2.9], we have Theorem 2.9.

Put

$$
\left\{\begin{array}{l}
C_{-1, g}=\int_{X^{g}} \frac{\omega^{M}}{2 \pi} \operatorname{Td}_{g}\left(T X, h^{T X}\right) \operatorname{ch}_{g}\left(\xi, h^{\xi}\right)  \tag{2.20}\\
C_{0, g}=\int_{X^{g}}\left(-\operatorname{Td}_{g}^{\prime}\left(T X, h^{T X}\right)\right. \\
\left.\quad+\operatorname{dim} X \cdot \operatorname{Td}_{g}\left(T X, h^{T X}\right)\right) \operatorname{ch}_{g}\left(\xi, h^{\xi}\right)
\end{array}\right.
$$

Set
(2.21)

$$
\left\{\begin{aligned}
\operatorname{ch}_{g}\left(H\left(X, \xi_{\mid X}\right),\right. & \left.h^{H(X, \xi \mid X)}\right) \\
& =\sum_{k=0}^{\operatorname{dim} X}(-1)^{k} \operatorname{ch}_{g}\left(H^{k}\left(X, \xi_{\mid X}\right), h^{H(X, \xi \mid X)}\right) \\
\operatorname{ch}_{g}^{\prime}\left(H\left(X, \xi_{\mid X}\right),\right. & \left.h^{H\left(X, \xi_{\mid X}\right)}\right) \\
& =\sum_{k=0}^{\operatorname{dim} X}(-1)^{k} k \operatorname{ch}_{g}\left(H^{k}\left(X, \xi_{\mid X}\right), h^{H(X, \xi \mid X)}\right)
\end{aligned}\right.
$$

Theorem 2.10. - As $u \rightarrow 0$

$$
\begin{equation*}
\Phi \operatorname{Tr}_{s}\left[g \exp \left(-B_{u}^{2}\right)\right]=\int_{X^{g}} \operatorname{Td}_{g}\left(T X, h^{T X}\right) \operatorname{ch}_{g}\left(\xi, h^{\xi}\right)+O(u) \tag{2.22}
\end{equation*}
$$

There are forms $C_{j, g}^{\prime} \in P^{B^{g}}(j \geq-1)$ such that for $k \in \mathbb{N}$, as $u \rightarrow 0$

$$
\begin{equation*}
\Phi \operatorname{Tr}_{s}\left[g N_{u} \exp \left(-B_{u}^{2}\right)\right]=\sum_{j=-1}^{k} C_{j, g}^{\prime} u^{j}+O\left(u^{k+1}\right) \tag{2.23}
\end{equation*}
$$

Also

$$
\begin{equation*}
C_{-1, g}^{\prime}=C_{-1, g}, \quad C_{0, g}^{\prime}=C_{0, g} \text { in } P^{B^{g}} / P^{B^{g}, 0} \tag{2.24}
\end{equation*}
$$

As $u \rightarrow+\infty$

$$
\left\{\begin{array}{l}
\Phi \operatorname{Tr}_{s}\left[g \exp \left(-B_{u}^{2}\right)\right]=\operatorname{ch}_{g}\left(H\left(X, \xi_{\mid X}\right), h^{H(X, \xi \mid X)}\right)+O\left(\frac{1}{\sqrt{u}}\right)  \tag{2.25}\\
\Phi \operatorname{Tr}_{s}\left[g N_{u} \exp \left(-B_{u}^{2}\right)\right]=\operatorname{ch}_{g}^{\prime}\left(H\left(X, \xi_{\mid X}\right), h^{H(X, \xi \mid X)}\right)+O\left(\frac{1}{\sqrt{u}}\right)
\end{array}\right.
$$

Proof. - By combining the technique of [BGS2, Thms. 2.2, 2.16] and [B7, Thms. 4.9-4.11], we have the equations (2.22), (2.23), (2.24).

Equation (2.25) was stated in [BKö, Thm. 3.4] if $g=1$. By proceeding as in $[\mathrm{BeGeV}$, Thm. 9.23], we also have (2.25).

## d) Higher analytic torsion forms.

For $s \in \mathbb{C}, \operatorname{Re}(s)>1$, set

$$
\begin{aligned}
\zeta_{1}(s)=-\frac{1}{\Gamma(s)} \int_{0}^{1} u^{s-1}( & \Phi \operatorname{Tr}_{s}
\end{aligned} \quad\left[\begin{array}{l} 
\\
\end{array} N_{u} \exp \left(-B_{u}^{2}\right)\right] .
$$

Using (2.23), we see that $\zeta_{1}(s)$ extends to a holomorphic function of $s \in \mathbb{C}$ near $s=0$.

For $s \in \mathbb{C}, \operatorname{Re}(s)<\frac{1}{2}$, set

$$
\left.\begin{array}{rl}
\zeta_{2}(s)=-\frac{1}{\Gamma(s)} \int_{1}^{+\infty} u^{s-1}( & \Phi \operatorname{Tr}_{s}[
\end{array}{g N_{u}} \exp \left(-B_{u}^{2}\right)\right] .
$$

Then by $(2.25), \zeta_{2}(s)$ is a holomorphic function of $s$.

Definition 2.11. - Set

$$
\begin{equation*}
T_{g}\left(\omega^{M}, h^{\xi}\right)=\frac{\partial}{\partial s}\left(\zeta_{1}+\zeta_{2}\right)(0) \tag{2.26}
\end{equation*}
$$

Then $T_{g}\left(\omega^{M}, h^{\xi}\right)$ is a smooth form on $B^{g}$. Using (2.23), (2.25), we get

$$
\begin{align*}
& T_{g}\left(\omega^{M}, h^{\xi}\right)=-\int_{0}^{1}\left(\Phi \operatorname{Tr}_{s}\left[g N_{u} \exp \left(-B_{u}^{2}\right)\right]-\frac{C_{-1, g}^{\prime}}{u}-C_{0, g}^{\prime}\right) \frac{\mathrm{d} u}{u}  \tag{2.27}\\
- & \int_{1}^{+\infty}\left(\Phi \operatorname{Tr}_{s}\left[g N_{u} \exp \left(-B_{u}^{2}\right)\right]-\operatorname{ch}_{g}^{\prime}\left(H\left(X, \xi_{\mid X}\right), h^{H(X, \xi \mid X)}\right)\right) \frac{\mathrm{d} u}{u} \\
+ & C_{-1, g}^{\prime}+\Gamma^{\prime}(1)\left(C_{0, g}^{\prime}-\operatorname{ch}_{g}^{\prime}\left(H\left(X, \xi_{\mid X}\right), h^{H(X, \xi \mid X)}\right)\right)
\end{align*}
$$

Theorem 2.12. - The form $T_{g}\left(\omega^{M}, h^{\xi}\right)$ lies in $P^{B^{g}}$. Moreover,

$$
\begin{align*}
\frac{\bar{\partial} \partial}{2 i \pi} T_{g}\left(\omega^{M}, h^{\xi}\right)=\operatorname{ch}_{g}\left(H\left(X, \xi_{\mid X}\right)\right. & \left., h^{H(X, \xi \mid X)}\right)  \tag{2.28}\\
& -\int_{X^{g}} \operatorname{Td}_{g}\left(T X, h^{T X}\right) \operatorname{ch}_{g}\left(\xi, h^{\xi}\right) .
\end{align*}
$$

Proof. - As we saw before, the forms $\Phi \operatorname{Tr}_{s}\left[g N_{u} \exp \left(-B_{u}^{2}\right)\right]$ lie in $P^{B^{g}}$. So the form $T_{g}\left(\omega^{M}, h^{\xi}\right) \in P^{B^{g}}$. Using Theorem 2.10 and equation (2.19), the proof of our Theorem 2.12 proceeds as the proof of [BGS2, Thm. 2.20].

## e) Anomaly formulas for the analytic torsion forms.

Now let ( $\omega^{\prime M}, h^{\prime \xi}$ ) be another couple of objects similar to ( $\omega^{M}, h^{\xi}$ ). We denote by a "'" the objects associated to ( $\omega^{\prime M}, h^{\prime \xi}$ ).

By $[\mathrm{BGS} 1, \S 1(\mathrm{f})]$, there are uniquely defined Bott-Chern classes

$$
\begin{aligned}
& \widetilde{\operatorname{Td}}_{g}\left(T X, g^{T X}, g^{\prime T X}\right), \widetilde{\operatorname{ch}}_{g}\left(\xi, h^{\xi}, h^{\prime \xi}\right) \in P^{M^{g}} / P^{M^{g}, 0} \\
& \widetilde{\operatorname{ch}}_{g}\left(H\left(X, \xi_{\mid X}\right), h^{H\left(X, \xi_{\mid X}\right)}, h^{\prime H(X, \xi \mid X)}\right) \in P^{B^{g}} / P^{B^{g}, 0}
\end{aligned}
$$

such that

Let $C$ be a smooth section of $T_{\mathbb{R}}^{*} X \widehat{\otimes} \operatorname{End}\left(\Lambda\left(T^{*(0,1)} X\right) \otimes \xi\right)$. Let $e_{1}, \ldots, e_{2 \ell}$ be an orthonormal base of $T_{\mathbb{R}}^{*} X$. We use the notation

$$
\begin{aligned}
\left(\nabla_{e_{i}}^{\Lambda\left(T_{i}^{*(0,1)} X\right) \otimes \xi}+C\left(e_{i}\right)\right)^{2}=\sum_{i=1}^{2 \ell} & \left(\nabla_{e_{i}}^{\Lambda\left(T_{i}^{*(0,1)} X\right) \otimes \xi}+C\left(e_{i}\right)\right)^{2} \\
& -\nabla_{\Sigma_{i=1}^{2 \ell} \nabla_{e_{i}}^{T X} e_{i}}^{\Lambda\left(T^{*(0,1)} X\right) \otimes \xi}-C\left(\sum_{i=1}^{2 \ell} \nabla_{e_{i}}^{T X} e_{i}\right) .
\end{aligned}
$$

Theorem 2.13. - The following identity holds in $P^{B^{g}} / P^{B^{g}, 0}$ :

$$
\begin{align*}
T_{g}\left(\omega^{\prime M}, h^{\prime \xi}\right)-T_{g}\left(\omega^{M}, h^{\xi}\right)= & \widetilde{\operatorname{ch}}_{g}\left(H\left(X, \xi_{\mid X}\right), h^{H(X, \xi \mid X)}, h^{\prime H(X, \xi \mid X)}\right)  \tag{2.30}\\
& -\int_{X^{g}}\left[\widetilde{\operatorname{Td}}_{g}\left(T X, h^{T X}, h^{\prime X}\right) \operatorname{ch}_{g}\left(\xi, h^{\xi}\right)\right. \\
+ & \left.\operatorname{Td}_{g}\left(T X, h^{\prime T X}\right) \widetilde{\operatorname{ch}}_{g}\left(\xi, h^{\xi}, h^{\prime \xi}\right)\right]
\end{align*}
$$

In particular, the class of $T_{g}\left(\omega, h^{\xi}\right)$ in $P^{B^{g}} / P^{B^{g}, 0}$ only depends on $\left(h^{T X}, h^{\xi}\right)$.
Proof. - Assume first that $h^{\xi}=h^{\prime \xi}$. Let $c \in[0,1] \rightarrow \omega_{c}^{M}$ be a smooth family of $G$-invariant (1,1)-forms on $M$ verifying the assumptions of Theorem 2.2 such that $\omega_{0}^{M}=\omega^{M}, \omega_{1}^{M}=\omega^{M}$. Then all the objects considered in Section 2 a )-d) now depend on the parameter $c$. Most of the time, we will omit the subscript $c$. The upper-dot "." is often used instead of $\partial / \partial c$.

Recall that we assume that $B^{g}=B$. Set

$$
\left\{\begin{array}{l}
Q=-*^{-1} \dot{*},  \tag{2.31}\\
Q^{H(X, \xi \mid X)}=P^{H(X, \xi \mid X)} Q P^{H(X, \xi \mid X)} .
\end{array}\right.
$$

Let $e_{1}, \ldots, e_{2 \ell}$ be an orthonormal base of $T_{\mathbb{R}} X$ with respect to $h_{c}^{T X}$. Let $f_{1}, \ldots, f_{2 m}$ be a base of $T_{\mathbb{R}} B$, and that $f^{1}, \ldots, f^{2 m}$ is the corresponding dual base of $T_{\mathbb{R}}^{*} B$. Set

$$
\begin{align*}
& M_{u}=-\frac{i}{4} \dot{\omega}\left(e_{j}, e_{k}\right) c\left(e_{j}\right) c\left(e_{k}\right)-\frac{i}{\sqrt{2 u}} \dot{\omega}\left(f_{\alpha}^{H}, e_{j}\right) f^{\alpha} c\left(e_{j}\right)  \tag{2.32}\\
&-\frac{i \dot{\omega}^{H \bar{H}}}{2 u}\left(f_{\alpha}, f_{\beta}\right) f^{\alpha} f^{\beta}-\frac{1}{4} \dot{\omega}\left(e_{j}, J^{T X} e_{j}\right) .
\end{align*}
$$

By the arguments of [BGS2, Thm. 2.11], we know there is $p \in \mathbb{N}, \mu_{j} \in P^{B^{g}}$, $(j \geq-p)$ such that as $u \rightarrow 0$, we have the asymptotic expansion

$$
\begin{equation*}
\Phi \operatorname{Tr}_{s}\left[g M_{u} \exp \left(-B_{u}^{2}\right)\right]=\sum_{j=-p}^{k} \mu_{j} u^{j}+O\left(u^{k+1}\right) \tag{2.33}
\end{equation*}
$$

By proceeding as in [BKö, $\S \S 2-3]$, we easily find an analogue of [BKö, Thm. 3.16],

$$
\begin{align*}
\dot{T}_{g}\left(\omega^{M}, h^{\xi}\right)=\mu_{0}+\Phi \operatorname{Tr}_{s} & {\left[g Q^{H(X, \xi \mid X)} \exp \left(-\left(\nabla^{H(X, \xi \mid X)}\right)^{2}\right)\right] }  \tag{2.34}\\
& +\frac{\bar{\partial}}{\sqrt{2 i \pi}} \theta^{1}(0)+\frac{\partial}{\sqrt{2 i \pi}} \theta^{2}(0)+\frac{\bar{\partial} \partial}{2 i \pi} \theta^{3}(0) .
\end{align*}
$$

In (2.34), the $\theta^{i}(0)(i=1,2,3)$ have universal expressions in terms of $g, \omega_{c}^{M}, h^{\xi}$ as in [BKö].

Let $d a, d \bar{a}$ be two odd Grassmann variables which anticommute with the other odd elements in $\Lambda\left(T_{\mathbb{R}}^{*} B\right)$ or $c\left(T_{\mathbb{R}} X\right)$. Set

$$
\begin{equation*}
L_{u}=-B_{u}^{2}-d a u \frac{\partial B_{u}}{\partial u}-d \bar{a}\left[B_{u},-M_{u}\right]+d a d \bar{a}\left(-\frac{\partial}{\partial u}\left(u M_{u}\right)\right) . \tag{2.35}
\end{equation*}
$$

If $\alpha \in \mathbb{C}(d a, d \bar{a})$, let $[\alpha]^{d a d \bar{a}} \in \mathbb{C}$ be the coefficient of $d a d \bar{a}$ in the expansion of $\alpha$. By a formula analogous of [BKö, Thm. 3.17], we know that the class of $-\mu_{0}$ in $P^{B^{g}} / P^{B^{g}, 0}$ coincides with the class of the constant term in the asymptotic expansion of $\Phi \operatorname{Tr}_{s}\left[g \exp \left(L_{u}\right)\right]^{d a d \bar{a}}$ when $u \rightarrow 0$.

Recall that the $(3,0)$ tensor $\langle S(\cdot) \cdot, \cdot\rangle$ was defined in (2.15). Let $\nabla_{u}^{\prime}$ be the connection on $\Lambda(d a \oplus d \bar{a}) \widehat{\otimes} \Lambda\left(T_{\mathbb{R}}^{*} B\right) \widehat{\otimes} \Lambda\left(T^{*(0,1)} X\right) \widehat{\otimes} \xi$ along the fibres $X$,

$$
\begin{align*}
\nabla_{u}^{\prime}= & \nabla^{\Lambda\left(T^{*(0,1)} X\right) \otimes \xi}  \tag{2.36}\\
& +\frac{1}{u}\left\langle S(\cdot) e_{j}, f_{\alpha}^{H}\right\rangle \sqrt{\frac{u}{2}} c\left(e_{j}\right) f^{\alpha}+\frac{1}{2 u}\left\langle S(\cdot) f_{\alpha}^{H}, f_{\beta}^{H}\right\rangle f^{\alpha} f^{\beta} \\
& -\frac{d a}{2 u} \sqrt{\frac{u}{2}} c(\cdot)-\frac{i \dot{\omega}}{u}\left(e_{k}, .\right) d \bar{a} \sqrt{\frac{u}{2}} c\left(e_{k}\right)-i \dot{\omega}\left(f_{\alpha}^{H}, .\right) \frac{d \bar{a} f^{\alpha}}{u} .
\end{align*}
$$

Let $K^{X}$ be the scalar curvature of the fiber $\left(X, h^{T X}\right)$. Set

$$
\begin{equation*}
L^{\prime \xi}=L^{\xi}+\frac{1}{2} \operatorname{Tr}\left[R^{T X}\right] \tag{2.37}
\end{equation*}
$$

By [BKö, Thm. 3.18], we get

$$
\begin{align*}
L_{u}= & \frac{u}{2}\left(\nabla_{u, e_{i}}^{\prime}\right)^{2}-\nabla_{e_{i}}\left(\dot{\omega}\left(e_{j}, J^{T X} e_{j}\right)\right) \frac{d \bar{a} \sqrt{u} c\left(e_{i}\right)}{4 \sqrt{2}}  \tag{2.38}\\
& -\nabla_{f_{\alpha}^{H}}\left(\dot{\omega}\left(e_{j}, J^{T X} e_{j}\right)\right) \frac{d \bar{a} f^{\alpha}}{4}+\frac{d a d \bar{a}}{4} \dot{\omega}\left(e_{j}, J^{T X} e_{j}\right) \\
& -\frac{u K^{X}}{8}-\frac{u}{4} c\left(e_{i}\right) c\left(e_{j}\right) L^{\prime \xi}\left(e_{i}, e_{j}\right)-\sqrt{\frac{u}{2}} c\left(e_{i}\right) f^{\alpha} L^{\prime \xi}\left(e_{i}, f_{\alpha}^{H}\right) \\
& \quad-\frac{f^{\alpha} f^{\beta}}{2} L^{\prime \xi}\left(f_{\alpha}^{H}, f_{\beta}^{H}\right) .
\end{align*}
$$

Let $P_{u}\left(x, x^{\prime}, b\right)\left(b \in B, x, x^{\prime} \in X_{b}\right)$ be the smooth kernel associated to $\exp \left(L_{u}\right)$ with respect to $\mathrm{d} v_{X}\left(x^{\prime}\right) /(2 \pi)^{\operatorname{dim} X}$. Then

$$
\begin{equation*}
\Phi \operatorname{Tr}_{s}\left[g \exp \left(L_{u}\right)\right]=\int_{X} \Phi \operatorname{Tr}_{s}\left[g P_{u}\left(g^{-1} x, x, b\right)\right] \frac{\mathrm{d} v_{X}(x)}{(2 \pi)^{\operatorname{dim} X}} . \tag{2.39}
\end{equation*}
$$

Let $N_{X^{g} / X}=T X / T X^{g}$ be the normal bundle to $X^{g}$ in $X$. We identify $N_{X^{g} / X}$ with the orthogonal bundle to $T X^{g}$ in $T X$. By standard estimates
on heat kernels, for $b \in B$, the problem of calculating the limit of (2.39) when $u \rightarrow 0$ can be localized to an open neighbourhood $\mathcal{U}_{\varepsilon}$ of $X_{b}^{g}$ on $X_{b}$. Using normal geodesic coordinates to $X_{b}^{g}$ in $X_{b}$, we will identify $\mathcal{U}_{\varepsilon}$ to an $\varepsilon$-neighbourhood of $X^{g}$ in $N_{X^{g} / X, \mathbb{R}}$.

Since we have used normal geodesic coordinates to $X^{g}$ in $X$, if $(x, z) \in N_{X^{g} / X}$,

$$
\begin{equation*}
g^{-1}(x, z)=\left(x, g^{-1} z\right) \tag{2.40}
\end{equation*}
$$

Let $\mathrm{d} v_{X^{g}}, \mathrm{~d} v_{N_{X^{g} / X}}$ be the Riemannian volume forms on $T X^{g}, N_{X^{g} / X}$ induced by $h^{T X}$. Let $k(x, z)\left(x \in X^{g}, z \in N_{X^{g} / X, \mathbb{R}},|z|<\varepsilon\right)$ be defined by

$$
\begin{equation*}
\mathrm{d} v_{X}=k(x, z) \mathrm{d} v_{X^{g}}(x) \mathrm{d} v_{N_{X^{g} / X}}(z) . \tag{2.41}
\end{equation*}
$$

Then

$$
k(x, 0)=1
$$

Take $x_{0} \in X_{b}^{g}$. By using the finite propagation speed as in [B5, §11b)], we may replace $X_{b}$ by $(T X)_{x_{0}} \simeq \mathbb{C}^{\ell}$ with $0 \in(T X)_{x_{0}}$ representing $x_{0}$ and we may assume the extended fibration over $\mathbb{C}^{\ell}$ coincides with the given fibration over $B(0, \varepsilon)$.

Take $y \in \mathbb{C}^{\ell}$, set $Y=y+\bar{y}$. We trivialize

$$
\Lambda(d a \oplus d \bar{a}) \widehat{\otimes} \Lambda\left(T_{\mathbb{R}}^{*} B\right) \widehat{\otimes} \Lambda\left(T^{*(0,1)} X\right) \widehat{\otimes} \xi
$$

by parallel transport along the curve $t \mapsto t Y$ with respect to $\nabla_{u}^{\prime}$.
Let $\rho(Y)$ be a $\mathcal{C}^{\infty}$ function over $\mathbb{C}^{\ell}$ which is equal to 1 if $|Y| \leq \frac{1}{4} \varepsilon$, and equal to 0 if $|Y| \geq \frac{1}{2} \varepsilon$. Let $H_{x_{0}}$ be the vector space of smooth sections of $\left(\Lambda(d a \oplus d \bar{a}) \widehat{\otimes} \Lambda\left(T_{\mathbb{R}}^{*} B\right) \widehat{\otimes} \Lambda\left(T^{*(0,1)} X\right) \widehat{\otimes} \xi\right)_{x_{0}}$ over $\left(T_{\mathbb{R}} X\right)_{x_{0}}$. Let $\Delta^{T X}$ be the standard Laplacian on $\left(T_{\mathbb{R}} X\right)_{x_{0}}$ with respect to the metric $h^{T X_{x_{0}}}$. For $u>0$, let $L_{u}^{1}$ be the operator

$$
\begin{equation*}
L_{u}^{1}=\left(1-\rho^{2}(Y)\right)\left(-\frac{1}{2} u \Delta^{T X}\right)-\rho^{2}(Y) L_{u} \tag{2.42}
\end{equation*}
$$

For $u>0, s \in H_{x_{0}}$, set

$$
\begin{equation*}
R_{u} s(Y)=s\left(\frac{Y}{\sqrt{u}}\right), \quad L_{u}^{2}=R_{u}^{-1} L_{u}^{1} R_{u} . \tag{2.43}
\end{equation*}
$$

Let $e_{1}, \ldots, e_{2 \ell^{\prime}}$ be an orthonormal base of $\left(T_{\mathbb{R}} X^{g}\right)_{x_{0}}$, and let $e_{2 \ell^{\prime}+1}, \ldots, e_{2 \ell}$ be an orthonormal base of $N_{X^{g} / X, \mathbb{R}, x_{0}}$.

Let $L_{u}^{3}$ be the operator obtained from $L_{u}^{2}$ by replacing the Clifford variables $c\left(e_{j}\right)\left(1 \leq j \leq 2 \ell^{\prime}\right)$ by the operators $\sqrt{2 / u} e^{j}-\sqrt{u / 2} i_{e_{j}}$.

Let $P_{u}^{i}\left(z, z^{\prime}\right)\left(z, z^{\prime} \in\left(T_{\mathbb{R}} X\right)_{x_{0}}, i=1,2,3\right)$ be the smooth kernel associated to $\exp \left(-L_{u}^{i}\right)$ with respect to $\mathrm{d} v_{T X_{x_{0}}}\left(z^{\prime}\right) /(2 \pi)^{\operatorname{dim} X}$. By using the finite propagation speed and (2.42), there exist $c, C>0$ such that for $\left.\left.z \in N_{X^{g} / X, \mathbb{R}, x_{0}},|z| \leq \frac{1}{8} \varepsilon, u \in\right] 0,1\right]$, we have

$$
\begin{equation*}
\left|P_{u}\left(g^{-1}\left(x_{0}, z\right),\left(x_{0}, z\right)\right) k\left(x_{0}, z\right)-P_{u}^{1}\left(g^{-1} z, z\right)\right| \leq c \exp \left(-\frac{C}{u^{2}}\right) \tag{2.44}
\end{equation*}
$$

By the discussion after (2.39), (2.41), we get
(2.45) $\quad \lim _{u \rightarrow 0} \Phi \operatorname{Tr}_{s}\left[g \exp \left(L_{u}\right)\right]$

$$
\begin{aligned}
& =\lim _{u \rightarrow 0} \int_{\mathcal{U}_{\varepsilon / 8}} \Phi \operatorname{Tr}_{s}\left[g P_{u}\left(g^{-1} x, x\right)\right] \frac{\mathrm{d} v_{X}(x)}{(2 \pi)^{\operatorname{dim} X}} \\
& =\lim _{u \rightarrow 0} \int_{x \in X^{g}} \int_{\substack{ \\
z \in N_{X g / X, \mathbb{R}}}}^{|z| \leq \varepsilon / 8} \operatorname{Tr}_{s}\left[g P_{u}\left(g^{-1}(x, z),(x, z)\right)\right] \\
& k(x, z) \frac{\mathrm{d} v_{X^{g}}(x) \mathrm{d} v_{N_{X} g / X}(z)}{(2 \pi)^{\operatorname{dim} X}} .
\end{aligned}
$$

If $\alpha \in \mathbb{C}\left(e^{j}, i_{e_{j}}\right)_{\left(1 \leq j \leq 2 \ell^{\prime}\right)}$, let $[\alpha]^{\max } \in \mathbb{C}$ be the coefficient of $e^{1} \wedge \ldots \wedge e^{2 \ell^{\prime}}$ in the expansion of $\alpha$. Then by proceeding as in [B5, Prop. 11.12], if $z \in N_{X^{g} / X, \mathbb{R}}$, we get
(2.46) $\operatorname{Tr}_{s}\left[g P_{u}^{1}\left(g^{-1} z, z\right)\right]$

$$
=(-i)^{\operatorname{dim} X^{g}} u^{-\operatorname{dim} N_{X g} / X}\left[\operatorname{Tr}_{s}\left[g P_{u}^{3}\left(\frac{g^{-1} z}{\sqrt{u}}, \frac{z}{\sqrt{u}}\right)\right]^{\max }\right]^{d a d \bar{a}}
$$

For $q, r \in \mathbb{N}, O_{q}\left(|Y|^{r}\right)$ will denote an expression in

$$
\left(\Lambda(d a \oplus d \bar{a}) \widehat{\otimes} \Lambda\left(T_{\mathbb{R}}^{*} B\right) \widehat{\otimes} c\left(T_{\mathbb{R}} X\right) \widehat{\otimes} \operatorname{End}(\xi)\right)_{x_{0}}
$$

which has the following two properties:

- For $k \in \mathbb{N}, k \leq r$, its derivatives of order $k$ are $O\left(|Y|^{r-k}\right)$ as $|Y| \rightarrow 0$.
- It is of total length $\leq q$ with respect to the obvious $\mathbb{Z}$-grading of $\left(\Lambda(d a \oplus d \bar{a}) \widehat{\otimes} \Lambda\left(T_{\mathbb{R}}^{*} B\right) \widehat{\otimes} c\left(T_{\mathbb{R}} X\right) \widehat{\otimes} \operatorname{End}(\xi)\right)_{x_{0}}$.

Let $\Gamma^{\prime}$ be the connection form for $\nabla_{1}^{\prime}$ in the trivialization of $\left(\Lambda(d a \oplus d \bar{a}) \widehat{\otimes} \Lambda\left(T_{\mathbb{R}}^{*} B\right) \widehat{\otimes} \Lambda\left(T^{*(0,1)} X\right) \widehat{\otimes} \xi\right)$ with respect to $\nabla_{1}^{\prime}$. By using [ABoP, Prop. 3.7], we see that for $Y \in T_{\mathbb{R}} X$,

$$
\begin{equation*}
\Gamma_{Y}^{\prime}=\frac{1}{2}\left(\nabla_{1}^{\prime 2}\right)_{x_{0}}(Y, \cdot)+O_{2}\left(|Y|^{2}\right) \tag{2.47}
\end{equation*}
$$

Lemma 2.1. - The following identity holds:

$$
\begin{align*}
\nabla_{1}^{\prime, 2}= & \frac{1}{4}\left\langle\nabla^{T X, 2} e_{i}, e_{j}\right\rangle c\left(e_{i}\right) c\left(e_{j}\right)+\frac{1}{2} \operatorname{Tr}\left[\nabla^{T X, 2}\right]  \tag{2.48}\\
& +\frac{1}{2}\left\langle\left(S P^{T X} S+\nabla^{T X} S\right) f_{\alpha}^{H}, f_{\beta}^{H}\right\rangle f^{\alpha} \wedge f^{\beta} \\
& +\frac{1}{2}\left\langle\left(\nabla^{T X} S\right) e_{i}, f_{\alpha}^{H}\right\rangle \sqrt{2} c\left(e_{i}\right) f^{\alpha} \\
& \quad-i\left(\dot{\omega}\left(e_{k}, \cdot\right)\left\langle S(\cdot) e_{k}, f_{\alpha}^{H}\right\rangle-(\nabla \cdot \dot{\omega})\left(f_{\alpha}^{H}, \cdot\right)\right) f^{\alpha} d \bar{a} \\
& \quad-\frac{i}{\sqrt{2}}(\nabla \cdot \dot{\omega})\left(e_{k}, \cdot\right) d \bar{a} c\left(e_{k}\right)+d a d \bar{a}(i \dot{\omega}) .
\end{align*}
$$

Proof of Lemma 2.1. - If $d a=d \bar{a}=0,(2.48)$ is exactly [B6, Prop. 11.8]. In general, by using (2.16), (2.36), we obtain straightforwardly the extra-contributions of $d a, d \bar{a}$ to $\nabla_{1}^{\prime 2}$.

By [B1, Thm. 4.14] (cf. [B6, (11.61)]), for $X, Y \in T_{\mathbb{R}} X, Z, W \in T_{\mathbb{R}} M$
(2.49) $\left\langle\nabla^{T X, 2}(X, Y) P^{T X} Z, P^{T X} W\right\rangle+\left\langle\left(S P^{T X} S\right)(X, Y) Z, W\right\rangle$

$$
+\left\langle\left(\nabla^{T X} S\right)(X, Y) Z, W\right\rangle=\left\langle\nabla^{T X, 2}(Z, W) X, Y\right\rangle
$$

Let $R^{T X}{ }_{\mid M^{g}}, L^{\xi}{ }_{\mid M^{g}}, \ldots$ be the restrictions of $R^{T X}, L^{\xi}, \ldots$ over $M^{g}$. Let $\nabla_{e_{i}}$ be the ordinary differentiation operator on $\left(T_{\mathbb{R}} X\right)_{x_{0}}$ in the direction $e_{i}$. By (2.38), (2.47), (2.48) and (2.49), as $u \rightarrow 0$,

$$
\begin{align*}
& L_{u}^{3} \rightarrow L_{0}^{3}=-\frac{1}{2}\left(\nabla_{e_{j}}+\frac{1}{2}\left\langle R^{T X}{ }_{\mid M^{g}} Y, e_{j}\right\rangle\right.  \tag{2.50}\\
&\left.\quad-d \bar{a} a_{1}\left(Y, e_{j}\right)+d a d \bar{a}\left(\frac{i}{2} \dot{\omega}\left(Y, e_{j}\right)\right)\right)^{2} \\
& \quad-d \bar{a} a_{2}-\frac{d a d \bar{a}}{4} \dot{\omega}\left(e_{j}, J^{T X} e_{j}\right)+L^{\prime \xi}{ }_{\mid M^{g}},
\end{align*}
$$

and $a_{1} \in \Lambda^{2}\left(T_{\mathbb{R}}^{*} X\right)_{x_{0}} \otimes\left(T_{\mathbb{R}}^{*} X \oplus T_{\mathbb{R}}^{*} B\right)_{x_{0}}, a_{2} \in\left(T_{\mathbb{R}}^{*} X \oplus T_{\mathbb{R}}^{*} B\right)_{x_{0}}$. Let

$$
\begin{align*}
L_{0}^{3^{\prime}}=-\frac{1}{2}\left(\nabla_{e_{j}}+\frac{1}{2}\left\langle R^{T X}{ }_{\mid M^{g}} Y,\right.\right. & \left.e_{j}\right\rangle  \tag{2.51}\\
& \left.+d a d \bar{a}\left(\frac{i}{2} \dot{\omega}\left(Y, e_{j}\right)\right)\right)^{2} \\
& -\frac{d a d \bar{a}}{4} \dot{\omega}\left(e_{j}, J^{T X} e_{j}\right)+L^{\prime \xi}{ }_{\mid M^{g}} .
\end{align*}
$$

Let $P_{0}^{3^{\prime}}\left(z, z^{\prime}\right)\left(z, z^{\prime} \in\left(T_{\mathbb{R}} X\right)_{x_{0}}\right)$ be the heat kernel of $\exp \left(-L_{0}^{3^{\prime}}\right)$ over $\left(T_{\mathbb{R}} X\right)_{x_{0}}$ with respect to $\mathrm{d} v_{T X_{x_{0}}}\left(z^{\prime}\right) /(2 \pi)^{\operatorname{dim} X}$.

By proceeding as in $[\mathrm{B} 5, \S \S 11 \mathrm{~g})-11 \mathrm{i})$ ], we have: There exist $\gamma>0$, $c>0, C>0, r \in \mathbb{N}$ such that for $u \in] 0,1], z, z^{\prime} \in\left(T_{\mathbb{R}} X\right)_{x_{0}}$, we have

$$
\left\{\begin{array}{l}
\left|P_{u}^{3}\left(z, z^{\prime}\right)\right| \leq c\left(1+|z|+\left|z^{\prime}\right|\right)^{r} \exp \left(-C\left|z-z^{\prime}\right|^{2}\right)  \tag{2.52}\\
\left|\left(P_{u}^{3}-P_{0}^{3}\right)\left(z, z^{\prime}\right)\right| \leq c u^{\gamma}\left(1+|z|+\left|z^{\prime}\right|\right)^{r} \exp \left(-C\left|z-z^{\prime}\right|^{2}\right)
\end{array}\right.
$$

From (2.46), (2.50)-(2.52), we get
(2.53)

$$
\lim _{u \rightarrow 0} \int_{\substack{|z| \leq \varepsilon / 8 \\ z \in N_{X g} / X, \mathbb{R}}} \quad \Phi \operatorname{Tr}_{s}\left[g P_{u}^{1}\left(g^{-1} z, z\right)\right] \mathrm{d} v_{N_{X} / X}(z)
$$

$$
=\lim _{u \rightarrow 0} \int_{\substack{|z| \leq N_{X g} / X, \mathbb{R}}}(-i)^{\operatorname{dim} X^{g}}\left\{\Phi \operatorname{Tr}_{s}\left[g P_{u}^{3}\left(g^{-1} z, z\right)\right]^{\max }\right\}^{d a d \bar{a}} \mathrm{~d} v_{N_{X} / X}(z)
$$

$$
=\int_{N_{X / X} / \mathbb{R}}(-i)^{\operatorname{dim} X^{g}}\left\{\Phi \operatorname{Tr}_{s}\left[g P_{0}^{3}\left(g^{-1} z, z\right)\right]^{\max }\right\}^{d a d \bar{a}} \mathrm{~d} v_{N_{X} / X}(z)
$$

$$
=\int_{N_{X^{g} / X, \mathbb{R}}}(-i)^{\operatorname{dim} X^{g}}\left\{\Phi \operatorname{Tr}_{s}\left[g P_{0}^{3^{\prime}}\left(g^{-1} z, z\right)\right]^{\max }\right\}^{d a d \bar{a}} \mathrm{~d} v_{N_{X / X}}(z) .
$$

Clearly for $U, V \in T_{\mathbb{R}} X$,

$$
\begin{equation*}
\dot{\omega}(U, V)=\left\langle U, J^{T X}\left(h^{T X}\right)^{-1} \frac{\partial h^{T X}}{\partial c} V\right\rangle \tag{2.54}
\end{equation*}
$$

So

$$
\begin{align*}
& L_{0}^{3^{\prime}}=-\frac{1}{2}\left(\nabla_{e_{i}}+\frac{1}{2}\left\langle\left(R^{T X}{ }_{\mid M^{g}}-i d a d \bar{a} J^{T X}\left(h^{T X}\right)^{-1} \frac{\partial h^{T X}}{\partial c}\right) Y, e_{i}\right\rangle\right)^{2}  \tag{2.55}\\
&+L^{\xi}{ }_{\mid M^{g}}-\frac{1}{2}\left(\operatorname{Tr}\left[R^{T X}{ }_{\mid M^{g}}\right]+d a d \bar{a} \operatorname{Tr}\left[\left(h^{T X}\right)^{-1} \frac{\partial h^{T X}}{\partial c}\right]\right)
\end{align*}
$$

Let $1, \mathrm{e}^{i \theta_{1}}, \ldots, \mathrm{e}^{i \theta_{q}}\left(0<\theta_{j}<2 \pi, 1 \leq j \leq q\right)$ be the locally constant distinct eigenvalues of $g$ acting on $T X$ over $M^{g}$. Let $N_{X^{g} / X}^{\theta_{j}}$ be the corresponding eigenbundles. Let $h^{T X^{g}}, h^{N_{X g / X}^{\theta_{j}}}$ be the Hermitian metrics on $T X^{g}, N_{X^{g} / X}^{\theta_{j}}$ induced by $h^{T X}$. Let $R^{T X^{g}}, R^{N_{X^{g} / X}^{\theta_{j}}}$ be their curvatures as in Section 1b). By proceeding as in [B4, (3.16)-(3.21)],

$$
\begin{gathered}
(2.56) \quad(-i)^{\operatorname{dim} X^{g}} \int_{N_{X} / X, \mathbb{R}}\left\{\Phi \operatorname{Tr}_{s}\left[g P_{0}^{3^{\prime}}\left(g^{-1} z, z\right)\right]^{\max }\right\}^{d a d \bar{a}} \frac{\mathrm{~d} v_{N_{X} / X}(z)}{(2 \pi)^{\operatorname{dim} X}} \\
=\left\{\frac { \partial } { \partial b } \left[\operatorname{Td}\left(\frac{-R^{T X^{g}}}{2 i \pi}-b\left(h^{T X^{g}}\right)^{-1} \frac{\partial h^{T X^{g}}}{\partial c}\right)\right.\right. \\
\left.\left.\times \prod_{j=1}^{q} \frac{\operatorname{Td}}{e}\left(\frac{-R^{N_{X^{g} / X}^{\theta_{j}}}}{2 i \pi}-b\left(h^{N_{X} \theta_{j} / X}\right)^{-1} \frac{\partial h^{N_{X^{g} / X}^{\theta_{j}}}}{\partial c}+i \theta_{j}\right)\right]_{b=0} \operatorname{ch}_{g}\left(\xi, h^{\xi}\right)\right\}^{\max } .
\end{gathered}
$$

By (2.44), (2.53) and (2.56), we know the limit of (2.45) when $u \rightarrow 0$. By using [BGS1, Rem. 1.28 and Cor. 1.30] and proceeding as in [BKö, §3h)], we obtain Theorem 2.13 in the case where $h^{\xi}=h^{\prime \xi}$.

To prove (2.30) in the full generality, one only needs to consider the case where $\omega^{M}=\omega^{M}$. Then by using Theorem 2.12 and by proceeding as in [BGS1, $\S 1 \mathrm{f})]$, i.e. by replacing $B$ by $B \times \mathbb{P}^{1}$, one easily obtains (2.30) in this special case.

## 3. The equivariant Quillen norm of the canonical section $\sigma$.

This section is organized as follows. In a), we describe the canonical section $\sigma$. In b), we announce a formula for the equivariant Quillen norm of $\sigma$.

In this section, we use the same notation as in Section 1.

## a) The canonical section $\sigma$.

Let $M, B$ be compact complex manifolds of complex dimension $n$ and $m$. Let $\pi: M \rightarrow B$ be a holomorphic submersion with fibre $X$. Let $\xi$ be a holomorphic vector bundle on $M$. Let $G$ be a compact Lie group. We assume that $\xi, M$ are $G$-equivariant holomorphic bundles over $M, B$.

We assume that the sheaves $R^{k} \pi_{*} \xi(0 \leq k \leq \operatorname{dim} X)$ are locally free.
If given $W \in \widehat{G}, \lambda_{W}, \mu_{W}$ are complex lines, if $\lambda=\bigoplus_{W \in \widehat{G}} \lambda_{W}$, $\mu=\bigoplus_{W \in \widehat{G}} \mu_{W}$, set

$$
\begin{equation*}
\lambda^{-1}=\bigoplus_{W \in \widehat{G}} \lambda_{W}^{-1}, \quad \lambda \otimes \mu=\bigoplus_{W \in \widehat{G}} \lambda_{W} \otimes \mu_{W} \tag{3.1}
\end{equation*}
$$

Now we use the notation of Section 1. Set

$$
\left\{\begin{array}{l}
\lambda_{G}(\xi)=\operatorname{det}(H(M, \xi), G)^{-1}=\bigoplus_{W \in \widehat{G}} \lambda_{W}(\xi),  \tag{3.2}\\
\lambda_{G}\left(R^{k} \pi_{*} \xi\right)=\operatorname{det}\left(H\left(B, R^{k} \pi_{*} \xi\right), G\right)^{-1}, \\
\lambda_{G}\left(R^{\bullet} \pi_{*} \xi\right)=\bigotimes_{k=0}^{\operatorname{dim} X}\left(\lambda_{G}\left(R^{k} \pi_{*} \xi\right)\right)^{(-1)^{k}}=\bigoplus_{W \in \widehat{G}} \lambda_{W}\left(R^{\bullet} \pi_{*} \xi\right) .
\end{array}\right.
$$

By proceeding as in [BerB, §1b)] and [B5, §3b)], for $W \in \widehat{G}$, the line $\lambda_{W}(\xi) \otimes \lambda_{W}^{-1}\left(R^{\bullet} \pi_{*} \xi\right)$ has a canonical nonzero section $\sigma_{W}$. Set

$$
\begin{equation*}
\sigma=\bigoplus_{W \in \widehat{G}} \sigma_{W} \in \lambda_{G}(\xi) \otimes \lambda_{G}^{-1}\left(R^{\bullet} \pi_{*} \xi\right) \tag{3.3}
\end{equation*}
$$

## b) A formula for the Quillen norm of the canonical section $\sigma$.

Let $h^{T M}, h^{T B}$ be $G$-invariant Kähler metrics on $T M$ and $T B$. Let $h^{T X}$ be the metric induced by $h^{T M}$ on $T X$. Let $h^{\xi}$ be a $G$-invariant Hermitian metric on $\xi$. Let $h^{H(X, \xi \mid X)}$ be the $L^{2}$-metric on $H\left(X, \xi_{\mid X}\right)$ with respect to $h^{T X}, h^{\xi}$ as in Section 2 c$)$.

We have the exact sequence of $G$-equivariant holomorphic Hermitian vector bundles on $M$,

$$
\begin{equation*}
0 \rightarrow T X \longrightarrow T M \longrightarrow \pi^{*} T B \rightarrow 0 \tag{3.4}
\end{equation*}
$$

By a construction of $[\mathrm{BGS} 1, \S 1 \mathrm{f})]$, there is a uniquely defined class of forms $\widetilde{\operatorname{Td}}_{g}\left(T M, T B, h^{T M}, h^{T B}\right) \in P^{M^{g}} / P^{M^{g}, 0}$, such that
(3.5) $\frac{\bar{\partial} \partial}{2 i \pi} \widetilde{\operatorname{Td}}_{g}\left(T M, T B, h^{T M}, h^{T B}\right)=\operatorname{Td}_{g}\left(T M, h^{T M}\right)$

$$
-\pi^{*}\left(\operatorname{Td}_{g}\left(T B, h^{T B}\right)\right) \operatorname{Td}_{g}\left(T X, h^{T X}\right)
$$

Let $\omega^{M}$ be the Kähler form of $h^{T M}$. Let $T_{g}\left(\omega^{M}, h^{\xi}\right) \in P^{B^{g}}$ be the analytic torsion form constructed in Section 2 c$)$. Let $\left\|\|_{\lambda_{G}(\xi) \otimes \lambda_{G}^{-1}\left(R^{\bullet} \pi_{*} \xi\right)}\right.$ be the $G$-equivariant Quillen metric on the line $\lambda_{G}(\xi) \otimes \lambda_{G}^{-1}\left(R^{\bullet} \pi_{*} \xi\right)$ attached to the metrics $h^{T M}, h^{\xi}, h^{T B}, h^{H(X, \xi \mid X)}$ on $T M, \xi, T B, R^{\bullet} \pi_{*} \xi$.

Now we state the main result of this paper, which extends $[\mathrm{BerB}$, Thm. 3.1].

Theorem 3.1. - For $g \in G$, the following identity holds:

$$
\begin{array}{r}
\log \left(\|\sigma\|_{\lambda_{G}(\xi) \otimes \lambda_{G}^{-1}\left(R \pi_{*} \xi\right)}^{2}\right)(g)=-\int_{B^{g}} \operatorname{Td}_{g}\left(T B, h^{T B}\right) T_{g}\left(\omega^{M}, h^{\xi}\right)  \tag{3.6}\\
+\int_{M^{g}} \widetilde{\operatorname{Td}}_{g}\left(T M, T B, h^{T M}, h^{T B}\right) \operatorname{ch}_{g}\left(\xi, h^{\xi}\right)
\end{array}
$$

Proof. - The proof of Theorem 3.1 will be given in Sections 4-9.

Remark 3.2. - By Theorem 2.13, to prove Theorem 3.1 for any Kähler metrics $h^{T M}$, $h^{T B}$, we only need to establish (3.6) for one given metrics $h^{T M}, h^{T B}$. So by replacing $h^{T M}$ by $h^{T M}+\pi^{*} h^{T B}$, we may and we will assume that $\widetilde{h}^{T M}$ is a Kähler metric on $T M$ and

$$
\begin{equation*}
h^{T M}=\widetilde{h}^{T M}+\pi^{*} h^{T B} . \tag{3.7}
\end{equation*}
$$

## 4. A proof of Theorem 3.1.

This section is organized as follows. In a), we introduce a 1 -form on $\mathbb{R}_{+}^{*} \times \mathbb{R}_{+}^{*}$ as in $\left.[\operatorname{BerB}, \S 3 \mathrm{a})\right]$. In b), we state eight intermediate results which we need for the proof of Theorem 3.1 whose proofs are delayed to Sections 5-9. In c), we prove Theorem 3.1.

In this section, we make the same assumption as in Section 3. Also, we assume that $h^{T M}$ is given by formula (3.7). In the sequel, $g \in G$ is fixed once and for all.

## a) A fundamental closed 1-form.

Recall that $N_{V}$ denotes the number operator of $\Lambda\left(T^{*(0,1)} X\right)$. Let $N_{H}$ be the number operator of $\Lambda\left(T^{*(0,1)} B\right)$. By (2.2), we have the identification of smooth vector bundles over $M$

$$
\begin{equation*}
T M \simeq T X \oplus T^{H} M, \quad T^{H} M \simeq \pi^{*} T B \tag{4.1}
\end{equation*}
$$

This identification determines an identification of $\mathbb{Z}$-graded bundles of algebra on $M$

$$
\begin{equation*}
\Lambda\left(T^{*(0,1)} M\right)=\Lambda\left(T^{*(0,1)} B\right) \widehat{\otimes} \Lambda\left(T^{*(0,1)} X\right) \tag{4.2}
\end{equation*}
$$

So the operators $N_{V}$ and $N_{H}$ act naturally on $\Lambda\left(T^{*(0,1)} M\right)$. Of course, $N=N_{V}+N_{H}$ defines the total grading of $\Lambda\left(T^{*(0,1)} M\right) \otimes \xi$ and $\Omega(M, \xi)$.

Definition 4.1. - For $T>0$, let $h_{T}^{T M}$ be the Kähler metric on $T M$

$$
\begin{equation*}
h_{T}^{T M}=\frac{1}{T^{2}} \widetilde{h}^{T M}+\pi^{*} h^{T B} . \tag{4.3}
\end{equation*}
$$

Let $\left\rangle_{T}\right.$ be the Hermitian product (1.2) on $\Omega(M, \xi)$ attached to the metrics $h_{T}^{T M}, h^{\xi}$. Let $D_{T}^{M}$ be the corresponding operator constructed in (1.3) acting on $\Omega(M, \xi)$. Let $*_{T}$ be the Hodge operator associated to the metric $h_{T}^{T M}$. Then $*_{T}$ acts on $\Lambda\left(T_{\mathbb{R}}^{*} M\right) \otimes \xi$.

Theorem 4.2. - Let $\alpha_{u, T}$ be the 1 -form on $\mathbb{R}_{+}^{*} \times \mathbb{R}_{+}^{*}$

$$
\begin{align*}
\alpha_{u, T}=\frac{2 d u}{u} \operatorname{Tr}_{s}[g N & \left.\exp \left(-u^{2} D_{T}^{M, 2}\right)\right]  \tag{4.4}\\
& +d T \operatorname{Tr}_{s}\left[g *_{T}^{-1} \frac{\partial *_{T}}{\partial T} \exp \left(-u^{2} D_{T}^{M, 2}\right)\right] .
\end{align*}
$$

Then $\alpha_{u, T}$ is closed.
Proof. - Clearly $g$ is an even operator which commutes with the operators $\bar{\partial}^{M}, \bar{\partial}_{T}^{M *}, *_{T}, N_{V}, N_{H}$. By using [BerB, (4.27), (4.28), (4.30)], the proof of Theorem 4.2 is identical to the proof of [BerB, Thm. 4.3].

Take $\epsilon, A, T_{0}, 0<\epsilon \leq 1 \leq A<+\infty, 1 \leq T_{0}<+\infty$. Let $\Gamma=\Gamma_{\epsilon, A, T_{0}}$ be the oriented contour in $\mathbb{R}_{+}^{*} \times \mathbb{R}_{+}^{*}$

The contour $\Gamma$ is made of four oriented pieces $\Gamma_{1}, \ldots, \Gamma_{4}$ indicated above. For $1 \leq k \leq 4$, set

$$
\begin{equation*}
I_{k}^{0}=\int_{\Gamma_{k}} \alpha . \tag{4.5}
\end{equation*}
$$

Theorem 4.3. - The following identity holds:

$$
\begin{equation*}
\sum_{k=1}^{4} I_{k}^{0}=0 . \tag{4.6}
\end{equation*}
$$

Proof. - This follows from Theorem 4.2.

## b) Eight intermediate results.

Let $\bar{\partial}^{B *}$ be the formal adjoint of the operator $\bar{\partial}^{B}$ acting on $\Omega\left(B, R^{\bullet} \pi_{*} \xi\right)$, with respect to the metrics $h^{T B}, h^{H(X, \xi \mid X)}$. Set

$$
\begin{equation*}
D^{B}=\bar{\partial}^{B}+\bar{\partial}^{B *}, \quad F=\operatorname{Ker} D^{B} . \tag{4.7}
\end{equation*}
$$

By Hodge theory,

$$
\begin{equation*}
H^{\bullet}\left(B, R^{\bullet} \pi_{*} \xi\right) \simeq F \tag{4.8}
\end{equation*}
$$

Let $Q$ be the orthogonal projection from $\Omega\left(B, R^{\bullet} \pi_{*} \xi\right)$ on $F$ with respect to the Hermitian product (1.2) attached to the metrics $h^{T B}, h^{H(X, \xi \mid X)}$. Set $Q^{\perp}=1-Q$.

Let $a \in] 0,1]$ be such that the operator $D^{B, 2}$ has no eigenvalues in $] 0,2 a]$.

Definition 4.4. - For $T>0$, set

$$
\begin{equation*}
E_{T}=\operatorname{Ker} D_{T}^{M, 2} \tag{4.9}
\end{equation*}
$$

Let $P_{T}$ be the orthogonal projection operator from $\Omega(M, \xi)$ on $E_{T}$ with respect to $\left\rangle_{T}\right.$.

Let $E_{T}^{[0, a]}$ (resp. $E_{T}^{] 0, a]}$ ) be the direct sum of the eigenspaces of $D_{T}^{M, 2}$ associated to eigenvalues $\lambda \in[0, a]$ (resp. $\left.\left.\lambda \in\right] 0, a\right]$ ). Let $D_{T}^{M, 2,[0, a]}$ (resp. $D_{T}^{M, 2,] 0, a]}$ ) be the restriction of $D_{T}^{M, 2}$ to $E_{T}^{[0, a]}$ (resp. $E_{T}^{[0, a]}$ ). Let $P_{T}^{[0, a]}$ (resp. $P_{T}^{[0, a]}$ ) be the orthogonal projection operator from $\Omega(M, \xi)$ on $E_{T}^{[0, a]}$ (resp. $E_{T}^{] 0, a]}$ ) with respect to $\left\rangle_{T}\right.$. Set $P_{T}^{] a,+\infty[ }=1-P_{T}^{[0, a]}$.

For $0 \leq k \leq n, g \in G$, set

$$
\begin{equation*}
\chi_{g}(\xi)=\operatorname{Tr}_{s}\left[g_{\mid H(M, \xi)}\right], \quad \chi_{g}\left(R^{k} \pi_{*} \xi\right)=\operatorname{Tr}_{s}\left[g_{\mid H\left(B, R^{k} \pi_{*} \xi\right)}\right] \tag{4.10}
\end{equation*}
$$

Then by the Lefchetz fixed point formula of Atiyah-Bott [ABo],

$$
\left\{\begin{array}{l}
\chi_{g}(\xi)=\int_{M^{g}} \operatorname{Td}_{g}(T M) \operatorname{ch}_{g}(\xi)  \tag{4.10}\\
\chi_{g}\left(R^{k} \pi_{*} \xi\right)=\int_{B^{g}} \operatorname{Td}_{g}(T Y) \operatorname{ch}_{g}\left(R^{k} \pi_{*} \xi\right)
\end{array}\right.
$$

We now state eight intermediate results contained in Theorems 4.54.12 which play an essential role in the proof of Theorem 3.1. The proof of Theorems 4.5-4.12 are deferred to Sections 5-9.

Theorem 4.5. - For any $u>0$,

$$
\begin{equation*}
\lim _{T \rightarrow+\infty} \operatorname{Tr}_{s}\left[g N \exp \left(-u^{2} D_{T}^{M, 2}\right)\right]=\operatorname{Tr}_{s}\left[g N \exp \left(-u^{2} D^{B, 2}\right)\right] \tag{4.12}
\end{equation*}
$$

For any $u>0$, there exists $C>0$ such that for $T \geq 1$,

$$
\begin{equation*}
\left|\operatorname{Tr}_{s}\left[g N_{V} \exp \left(-u^{2} D_{T}^{M, 2}\right)\right]-\sum_{j=0}^{\operatorname{dim} X}(-1)^{j} j \chi_{g}\left(R^{j} \pi_{*} \xi\right)\right| \leq \frac{C}{T} \tag{4.13}
\end{equation*}
$$

For any $\varepsilon>0$, there exists $C>0$ such that for $u \geq \varepsilon, T \geq 1$,

$$
\begin{equation*}
\left|\operatorname{Tr}\left[g \exp \left(-u^{2} D_{T}^{M, 2}\right)\right]\right| \leq C \tag{4.14}
\end{equation*}
$$

Theorem 4.6. - For any $u>0$,

$$
\begin{align*}
\lim _{T \rightarrow+\infty} \operatorname{Tr}_{s}\left[g N \exp \left(-u^{2} D_{T}^{M, 2}\right) P_{T}^{] a,+\infty}\right. & =[  \tag{4.15}\\
& =\operatorname{Tr}_{s}\left[g N \exp \left(-u^{2} D^{B, 2}\right) Q^{\perp}\right]
\end{align*}
$$

There exist $c>0, C>0$ such that for $u \geq 1, T \geq 1$,

$$
\begin{equation*}
\left|\operatorname{Tr}\left[g N \exp \left(-u D_{T}^{M, 2}\right) P_{T}^{] a,+\infty[ }\right]\right| \leq c \exp (-C u) . \tag{4.16}
\end{equation*}
$$

Theorem 4.7. - The following identity holds:

$$
\begin{equation*}
\lim _{T \rightarrow+\infty} \operatorname{Tr}\left[g D_{T}^{M, 2,[0, a]}\right]=0 \tag{4.17}
\end{equation*}
$$

For $T \geq 1$ large enough, for $0 \leq i \leq \operatorname{dim} M$,

$$
\begin{equation*}
\operatorname{Tr}\left[g_{\left.\mid E_{T}^{[0, a], i}\right]}=\sum_{j=0}^{i} \operatorname{Tr}\left[g_{\mid H^{j}\left(B, R^{i-j} \pi_{*} \xi\right)}\right]\right. \tag{4.18}
\end{equation*}
$$

Let $\left(E_{r}, d_{r}\right)(r \geq 2)$ be the Leray spectral sequence associated to $\pi, \xi$. By [Ma1, Thm. II.2.1], the Dolbeault complex $\left(\Omega(M, \xi), \bar{\partial}^{M}\right)$ filtered as in [BerB, §1a)] calculates the Leray spectral sequence. Then as in [BerB, §4], for $r \geq 2, E_{r}$ is equipped with a metric $h^{E_{r}}$ associated to $h^{T M}, h^{T B}, h^{\xi}$. For $r \geq 2$, let ${ }_{r}| |_{\lambda_{G}(\xi)}$ be the corresponding metric on $\lambda_{G}(\xi) \simeq \operatorname{det}\left(E_{r}, G\right)^{-1}$ defined as in (1.8).

For $r \geq 1$, let $N_{\mid E_{r}}, N_{H \mid E_{r}}, N_{V \mid E_{r}}$ be the restrictions of $N, N_{H}, N_{V}$ to $E_{r}$.

Theorem 4.8. - The following identity holds:
(4.18) $\lim _{T \rightarrow+\infty}\left\{\operatorname{Tr}_{s}\left[g N \log \left(D_{T}^{M, 2,[0, a]}\right)\right]\right.$

$$
\begin{aligned}
&\left.+2 \sum_{r \geq 2}(r-1)\left(\operatorname{Tr}_{s}\left[g N_{\mid E_{r}}\right]-\operatorname{Tr}_{s}\left[g N_{\mid E_{r+1}}\right]\right) \log (T)\right\} \\
&=\log \left(\frac{\infty| |_{\lambda_{G}(\xi)}}{2| |_{\lambda_{G}(\xi)}}\right)^{2}(g) .
\end{aligned}
$$

For $T \geq 1$, let $\left|\left.\right|_{\lambda_{G}(\xi), T}\right.$ be the $L_{2}$ metric on the line $\lambda_{G}(\xi)$ associated to the metrics $h_{T}^{T M}, h^{\xi}$ on $T M, \xi$ defined in (1.8).

Theorem 4.9. - The following identity holds:

$$
\begin{align*}
& \lim _{T \rightarrow+\infty}\left\{\log \left(\frac{\left.| |\right|_{\lambda_{G}(\xi), T}}{| |_{\lambda_{G}(\xi)}}\right)^{2}(g)\right.  \tag{4.20}\\
& \left.+2\left(-\operatorname{dim} X \chi_{g}(\xi)+\operatorname{Tr}_{s}\left[g N_{V \mid E_{\infty}}\right]\right) \log (T)\right\} \\
&
\end{align*} \quad=\log \left(\frac{\infty| |_{\lambda_{G}(\xi)}}{| |_{\lambda_{G}(\xi)}}\right)^{2}(g) .
$$

For $u>0$, let $B_{u}$ be the Bismut superconnection on $\Omega\left(X, \xi_{\mid X}\right)$ constructed in Definition 2.6 which is attached to $h^{T M}, h^{\xi}$ on $T M, \xi$. Let $\widetilde{N}_{u}$ be the operator defined in (2.14) associated to the metric $\widetilde{h}^{T M}$.

Theorem 4.10. - For any $T \geq 1$,
(4.21) $\lim _{\varepsilon \rightarrow 0} \operatorname{Tr}_{s}\left[g *_{T / \varepsilon}^{-1} \frac{\partial}{\partial T}\left(*_{T / \varepsilon}\right) \exp \left(-\varepsilon^{2} D_{T / \varepsilon}^{M, 2}\right)\right]$

$$
=\frac{2}{T} \int_{B^{g}} \operatorname{Td}_{g}\left(T B, h^{T B}\right) \Phi \operatorname{Tr}_{s}\left[g \tilde{N}_{T^{2}} \exp \left(-B_{T^{2}}^{2}\right)\right]-\frac{2}{T} \operatorname{dim} X \chi_{g}(\xi)
$$

Let $\omega^{M}, \widetilde{\omega}^{M}, \omega^{B}$ be the Kähler forms associated to $h^{T M}, \widetilde{h}^{T M}, h^{T B}$. Let $\nabla_{T}^{T M}$ be the holomorphic Hermitian connection on $\left(T M, h_{T}^{T M}\right)$, and let $R_{T}^{T M}$ be its curvature.

Theorem 4.11. - There exists $C>0$ such that for $\varepsilon \in] 0,1]$, $\varepsilon \leq T \leq 1$,
(4.22) $\left\lvert\, \operatorname{Tr}_{s}\left[g *_{T / \varepsilon}^{-1} \frac{\partial}{\partial T}\left(*_{T / \varepsilon}\right) \exp \left(-\varepsilon^{2} D_{T / \varepsilon}^{M, 2}\right)\right]-\frac{2}{T^{3}} \int_{M^{g}} \frac{\widetilde{\omega}^{M}}{2 \pi} \operatorname{Td}_{g}(T M) \operatorname{ch}_{g}(\xi)\right.$
$\left.+\int_{M^{g}} \frac{\partial}{\partial b} \operatorname{Td}_{g}\left(\frac{-R_{T / \varepsilon}^{T M}}{2 i \pi}-b\left(h_{T / \varepsilon}^{T M}\right)^{-1} \frac{\partial}{\partial T}\left(h_{T / \varepsilon}^{T M}\right)\right)_{b=0} \operatorname{ch}_{g}\left(\xi, h^{\xi}\right) \right\rvert\, \leq C$.
Theorem 4.12. - There exist $\delta \in] 0,1], C>0$ such that for $\varepsilon \in] 0,1]$, $T \geq 1$,
(4.22) $\left\lvert\, \operatorname{Tr}_{s}\left[g *_{T / \varepsilon}^{-1} \frac{\partial}{\partial T}\left(*_{T / \varepsilon}\right) \exp \left(-\varepsilon^{2} D_{T / \varepsilon}^{M, 2}\right)\right]\right.$

$$
\left.-\frac{2}{T}\left(\sum_{j=0}^{\operatorname{dim} X}(-1)^{j} j \chi_{g}\left(R^{j} \pi_{*} \xi\right)-\operatorname{dim} X \chi_{g}(\xi)\right) \right\rvert\, \leq \frac{C}{T^{1+\delta}}
$$

Theorems 4.5-4.9 can be obtained formally from [BerB, Thms. 4.84.12] by introducing in the right place the operator $g$. This will permit us to transfer formally the discussion in [BerB, Sect. 4] to our situation.

## c) Proof of Theorem 3.1.

By Theorem 2.12,

$$
\begin{equation*}
\operatorname{ch}_{g}\left(R^{\bullet} \pi_{*} \xi\right)=\int_{X^{g}} \operatorname{Td}_{g}(T X) \operatorname{ch}_{g}(\xi) \tag{4.24}
\end{equation*}
$$

We also have the obvious equality
(4.25) $\quad \operatorname{Td}_{g}^{\prime}(T M)=\pi^{*}\left(\operatorname{Td}_{g}^{\prime}(T B)\right) \operatorname{Td}_{g}(T X)+\pi^{*}\left(\operatorname{Td}_{g}(T B)\right) \operatorname{Td}_{g}^{\prime}(T X)$.

By Theorem 4.3, Theorems 4.5-4.12, and proceeding as in [BerB, $\S 4 c), d)]$, using (4.24), (4.25), we get (3.6).

## 5. A proof of Theorems 4.5, 4.6 and 4.7.

The proof of Theorems 4.5, 4.6 and 4.7 is essentially the same as the proof of [BerB, Theorems 4.8, 4.9 and 4.10] given in [BerB, §5], where the corresponding results were established when $G$ is trivial. Now we use the notation of [BerB, §5].

At first, for each $U \in T B,(g U)^{H}=g U^{H}$, so the operator $C_{T}$ in [BerB, (5.7)] commutes with the action of $G$.

Let $\left\rangle_{\infty}\right.$ be the Hermitian product on $E_{0}^{0}$ associated to the metrics $\pi^{*} h^{T B} \oplus h^{T X}, h^{\xi}$ on $T M, \xi$ defined by (1.2).

Let $E_{1, T}, E_{0}^{\mu}, E_{1, T}^{\mu}(\mu \geq 0)$ be the vector spaces defined in [BerB, Def. 5.12]. Then for any $T>0$, the linear isometric embedding $J_{T}$ of $E_{1, \infty}$ in $E_{1, T}$ defined in [BerB, Def. 5.16] is $G$-equivariant. Let $E_{1, T}^{0, \perp}$ be the orthogonal space to $E_{1, T}^{0}$ in $E_{0}^{0}$ with respect to $\left\rangle_{\infty}\right.$. It follows from the previous considerations that for any $T>0$, the orthogonal splitting $E_{0}^{0}=E_{1, T}^{0} \oplus E_{1, T}^{0, \perp}$ of $E_{0}^{0}$ considered in [BerB, (5.29)] is $G$-invariant, i.e. $G$ acts on $E_{1, T}^{0}$ and $E_{1, T}^{0, \perp}$.

Therefore the matrix of the unitary operator $g$ with respect to the splitting $E_{0}^{0}=E_{1, T}^{0} \oplus E_{1, T}^{0, \perp}$ can be written in the form

$$
g=\left[\begin{array}{cc}
g_{0, T} & 0  \tag{5.1}\\
0 & g_{1, T}
\end{array}\right]
$$

and moreover

$$
\begin{equation*}
g_{0, T} J_{T}=J_{T} g \tag{5.2}
\end{equation*}
$$

The proof of Theorems 4.5, 4.6 and 4.7 then proceeds as in $[\mathrm{BerB}, \S 5$ c) -g$)]$.

## 6. A proof of Theorems 4.8-4.9.

In this section, we give a proof of Theorems 4.8 and 4.9. These generalize $[\mathrm{BerB}, \S 6]$, where the corresponding results were proved in the case where $G$ is trivial.

At first we can verify the formulas of [BerB,Theorems 6.1-6.5] are $G$-equivariant. By using [B5, Thm. 1.4], and by proceeding as in [BerB, §6(d)], we obtain (4.19).

By proceeding as in $[\mathrm{BerB}, \S 6(\mathrm{e})]$, we get (4.20).
This completes the proof of Theorems 4.8 and 4.9.

## 7. A proof of Theorem 4.10.

This section is organized as follows. In a), we show that the proof of (4.21) can be localized near $\pi^{-1}\left(B^{g}\right)$. In b), given $b_{0} \in B^{g}$, we replace $M$ by $\left(T_{\mathbb{R}} B\right)_{b_{0}} \times X_{b_{0}}$, and rescaling on certain Clifford variables. In c), we prove (4.21).

Recall that in this section, we will calculate the asymptotics as $\varepsilon \rightarrow 0$ of certain supertraces involving $\varepsilon D_{T / \varepsilon}^{M}$ for a fixed $T \geq 1$.

In this section, we use the same notation as in Section 4.
a) The proof is local on $\pi^{-1}\left(B^{g}\right)$.

Let $\mathrm{d} v_{M}$ (resp. $\mathrm{d} v_{B}$, resp. $\mathrm{d} v_{X}$ ) be the Riemannian volume form on $M$ (resp. $B$, resp. on the fibre $X$ ) associated to the metric $\pi^{*} h^{T B} \oplus h^{T X}$ on $T M \simeq \pi^{*} T B \oplus T X\left(\right.$ resp. $h^{T B}$ on $T B$, resp. $h^{T X}$ on $\left.T X\right)$.

Let $d^{B}, d^{M}$ be the distance functions on $B, M$ associated to $h^{T B}, h^{T M}$. Let $\alpha^{B}, \alpha^{M}$ be the injective radius of $B, M$. In the sequel, we assume that given $0<\alpha<\alpha_{0}<\frac{1}{4} \inf \left\{\alpha^{B}, \alpha^{M}\right\}$ are chosen small enough so that if $y \in B, d^{B}\left(g^{-1} y, y\right) \leq \alpha$, then $d^{B}\left(y, B^{g}\right) \leq \frac{1}{4} \alpha_{0}$, and if $x \in M$, $d^{M}\left(g^{-1} x, x\right) \leq \alpha$, then $d^{M}\left(x, M^{g}\right) \leq \frac{1}{4} \alpha_{0}$. If $x \in B$, let $B^{B}(x, \alpha)$ be the open ball of center $x$ and radius $\alpha$ in $B$.

Let $f$ be a smooth even function defined on $\mathbb{R}$ with values in $[0,1]$, such that

$$
f(t)= \begin{cases}1 & \text { for }|t| \leq \frac{1}{2} \alpha  \tag{7.1}\\ 0 & \text { for }|t| \geq \alpha\end{cases}
$$

Set

$$
\begin{equation*}
g(t)=1-f(t) \tag{7.2}
\end{equation*}
$$

Definition 7.1. - For $u \in] 0,1], a \in \mathbb{C}$, set

$$
\left\{\begin{array}{l}
F_{u}(a)=\int_{-\infty}^{+\infty} \exp (i t a \sqrt{2}) \exp \left(\frac{-t^{2}}{2}\right) f(u t) \frac{\mathrm{d} t}{\sqrt{2 \pi}}  \tag{7.3}\\
G_{u}(a)=\int_{-\infty}^{+\infty} \exp (i t a \sqrt{2}) \exp \left(\frac{-t^{2}}{2}\right) g(u t) \frac{\mathrm{d} t}{\sqrt{2 \pi}}
\end{array}\right.
$$

Clearly

$$
\begin{equation*}
F_{u}(a)+G_{u}(a)=\exp \left(-a^{2}\right) \tag{7.4}
\end{equation*}
$$

The functions $F_{u}(a), G_{u}(a)$ are even holomorphic functions. So there exist holomorphic functions $\widetilde{F}_{u}(a), \widetilde{G}_{u}(a)$ such that

$$
\begin{equation*}
F_{u}(a)=\widetilde{F}_{u}\left(a^{2}\right), \quad G_{u}(a)=\widetilde{G}_{u}\left(a^{2}\right) \tag{7.5}
\end{equation*}
$$

The restrictions of $F_{u}, G_{u}, \widetilde{F}_{u}, \widetilde{G}_{u}$ to $\mathbb{R}$ lie in the Schwartz space $S(\mathbb{R})$.
From (7.4), we deduce that

$$
\begin{equation*}
\exp \left(-\varepsilon^{2} D_{T / \varepsilon}^{M, 2}\right)=F_{\varepsilon}\left(\varepsilon D_{T / \varepsilon}^{M}\right)+G_{\varepsilon}\left(\varepsilon D_{T / \varepsilon}^{M}\right) \tag{7.6}
\end{equation*}
$$

Proposition 7.2. - For $\delta>0$ fixed, there exist $c>0, C>0$ such that for $0<\varepsilon \leq \delta, T \geq 1$,

$$
\begin{equation*}
\left|\operatorname{Tr}_{s}\left[g *_{T}^{-1} \frac{\partial}{\partial T}\left(*_{T}\right) G_{\frac{\varepsilon}{T}}\left(\frac{\varepsilon}{T} D_{T}^{M}\right)\right]\right| \leq c \exp \left(-\frac{C T^{2}}{\varepsilon^{2}}\right) \tag{7.7}
\end{equation*}
$$

Proof. - The proof of our theorem is as same as the proof of [BerB, Prop. 8.3].

For $T \geq 1$ fixed, we use (7.7) with $\varepsilon=T$ and $T$ replace by $T / \varepsilon$, we find

$$
\begin{equation*}
\left|\operatorname{Tr}_{s}\left[g *_{T / \varepsilon}^{-1} \frac{\partial}{\partial T}\left(*_{T / \varepsilon}\right) G_{\varepsilon}\left(\varepsilon D_{T / \varepsilon}^{M}\right)\right]\right| \leq c \exp \left(-\frac{C}{\varepsilon^{2}}\right) \tag{7.8}
\end{equation*}
$$

Let $F_{\varepsilon}\left(\varepsilon D_{T / \varepsilon}^{M}\right)\left(x, x^{\prime}\right)\left(x, x^{\prime} \in M\right)$ be the smooth kernel associated to $F_{\varepsilon}\left(\varepsilon D_{T / \varepsilon}^{M}\right)$ with respect to the volume form $\mathrm{d} v_{M}\left(x^{\prime}\right) /(2 \pi)^{\operatorname{dim} M}$. Using (7.3)
and finite propagation speed $[\mathrm{CP}, \S 7.8],[\mathrm{T}, \S 4.4]$, it is clear that for $\varepsilon \in] 0,1], T \geq 1, x, x^{\prime} \in M$, if $d^{B}\left(\pi x, \pi x^{\prime}\right) \geq \alpha$, then

$$
\begin{equation*}
F_{\varepsilon}\left(\varepsilon D_{T / \varepsilon}^{M}\right)\left(x, x^{\prime}\right)=0 \tag{7.9}
\end{equation*}
$$

and moreover, given $x \in M, F_{\varepsilon}\left(\varepsilon D_{T / \varepsilon}^{M}\right)(x, \cdot)$ only depends on the restriction of $D_{T / \varepsilon}^{M}$ to $\pi^{-1}\left(B^{B}(\pi x, \alpha)\right)$.

Let $N_{B^{g} / B}$ be the normal bundle to $B^{g}$ in $B$. We identify $N_{B^{g} / B}$ to the orthogonal bundle to $T B^{g}$ in $T B$. Let $h^{N_{B} /_{B}}$ be the metric on $N_{B^{g} / B}$ induced by $h^{T B}$. Let $\mathrm{d} v_{N_{B} g / B}$ be the Riemannian volume form on $\left(N_{B^{g} / B, \mathbb{R}}, h^{N_{B^{g} / B}}\right)$. Let $c\left(N_{B^{g} / B, \mathbb{R}}\right), c\left(T_{\mathbb{R}} X\right)$ be the Clifford algebras of $\left(N_{B^{g} / B, \mathbb{R}}, h^{N_{B^{g} / B}}\right),\left(T_{\mathbb{R}} X, h^{T X}\right)$. For $U \in T_{\mathbb{R}} B, V \in T_{\mathbb{R}} X$, let $c(U), c(V)$ denote the corresponding Clifford multiplication operators acting on $\pi^{*} \Lambda\left(T^{*(0,1)} B\right), \Lambda\left(T^{*(0,1)} X\right)$ associated to $h^{T B}, h^{T X}$ defined as in (2.8). Set

$$
\begin{equation*}
A_{\varepsilon, T}^{\prime}=\left(\frac{T}{\varepsilon}\right)^{N_{V}} \varepsilon D_{T / \varepsilon}^{M}\left(\frac{T}{\varepsilon}\right)^{-N_{V}} \tag{7.10}
\end{equation*}
$$

Then by (7.10), we get

$$
\begin{equation*}
\operatorname{Tr}_{s}\left[g *_{T / \varepsilon}^{-1} \frac{\partial}{\partial T}\left(*_{T / \varepsilon}\right) F_{\varepsilon}\left(\varepsilon D_{T / \varepsilon}^{M}\right)\right]=\operatorname{Tr}_{s}\left[g *_{T / \varepsilon}^{-1} \frac{\partial}{\partial T}\left(*_{T / \varepsilon}\right) F_{\varepsilon}\left(A_{\varepsilon, T}^{\prime}\right)\right] . \tag{7.11}
\end{equation*}
$$

Let $F_{\varepsilon}\left(A_{\varepsilon, T}^{\prime}\right)\left(x, x^{\prime}\right)\left(x, x^{\prime} \in M\right)$ be the smooth kernel associated to the operator $F_{\varepsilon}\left(A_{\varepsilon, T}^{\prime}\right)$ with respect to $\mathrm{d} v_{M}\left(x^{\prime}\right) /(2 \pi)^{\operatorname{dim} M}$.

Let $\mathcal{U}_{\alpha_{0}}\left(B^{g}\right)$ be the set of $b \in B$ such that $d^{B}\left(b, B^{g}\right)<\alpha_{0}$. We identify $\mathcal{U}_{\alpha_{0}}\left(B^{g}\right)$ to $\left\{(b, Y) ; b \in B^{g}, Y \in N_{B^{g} / B, \mathbb{R}},|Y| \leq \alpha_{0}\right\}$ by using geodesic coordinates normal to $B^{g}$ in $B$. By (7.9) and the choice of $\alpha, \alpha_{0}$, we get

$$
\begin{align*}
& \int_{M} \operatorname{Tr}_{s}\left[g *_{T / \varepsilon}^{-1} \frac{\partial}{\partial T}\left(*_{T / \varepsilon}\right) F_{\varepsilon}\left(A_{\varepsilon, T}^{\prime}\right)\left(g^{-1} x, x\right)\right] \frac{\mathrm{d} v_{M}}{(2 \pi)^{\operatorname{dim} M}}  \tag{7.12}\\
&=\int_{B^{g}} \int_{Y \in N_{B} / B, \mathbb{R}} \int_{X}|Y| \leq \alpha_{0} / 4 \operatorname{Tr}_{s}\left[g *_{T / \varepsilon}^{-1} \frac{\partial}{\partial T}\left(*_{T / \varepsilon}\right)\right. \\
&\left.F_{\varepsilon}\left(A_{\varepsilon, T}^{\prime}\right)\left(g^{-1}(b, Y, x),(b, Y, x)\right)\right] \frac{\mathrm{d} v_{M}}{(2 \pi)^{\operatorname{dim} M}}
\end{align*}
$$

By (7.8), (7.11), (7.12), we see that the proof of Theorem 4.10 is local near $\pi^{-1}\left(B^{g}\right)$.
b) Rescaling of the variable $Y$ and of the Clifford variables.

Let $\nabla^{T B}, \nabla^{T X}, \nabla^{\xi}$ be the holomorphic Hermitian connections on $\left(T B, h^{T B}\right),\left(T X, h^{T X}\right)$ and $\left(\xi, h^{\xi}\right)$. Let $R^{T B}, R^{T X}, L^{\xi}$ be the corresponding curvatures.

Taking $b_{0} \in B^{g}$, we identify $B^{B}\left(b_{0}, \alpha_{0}\right)$ with $B\left(0, \alpha_{0}\right) \subset(T B)_{b_{0}}=\mathbb{C}^{m}$ by using normal coordinates.

Take $y \in \mathbb{C}^{m},|y| \leq \alpha_{0}$, set $Y=y+\bar{y}$. We identify $T B_{\mid Y}$ to $T B_{\{0\}}$ by parallel transport along the curve $t \mapsto t Y$ with respect to the connection $\nabla^{T B}$. We lift horizontally the paths $t \in \mathbb{R}_{+}^{*} \mapsto t Y$ into paths $t \in \mathbb{R}_{+}^{*} \mapsto x_{t} \in M$ with $x_{t} \in X_{t Y}, \mathrm{~d} x_{t} / \mathrm{d} t \in T_{\mathbb{R}}^{H} M$. If $x_{0} \in X_{b_{0}}$, we identify $T X_{x_{t}}, \xi_{x_{t}}$ to $T X_{x_{0}}, \xi_{x_{0}}$ by parallel transport along the curve $t \mapsto x_{t}$ with respect to the connections $\nabla^{T X}, \nabla^{\xi}$. These trivializations induce corresponding trivializations of $\Lambda\left(T^{*(0,1)} B\right), \Lambda\left(T^{*(0,1)} M\right) \otimes \xi$.

Let $\Omega_{b_{0}}=\Omega\left(X_{b_{0}}, \xi_{\mid X_{b_{0}}}\right)$ be the vector space of smooth sections of $\left(\Lambda\left(T^{*(0,1)} X\right) \otimes \xi\right)_{\mid X_{b_{0}}}$ on $X_{b_{0}}$. Then $\Omega_{b_{0}}$ is naturally equipped with a Hermitian product $\left\rangle\right.$ attached to $h^{T X \mid X_{b_{0}}}, h^{\xi \mid X_{b_{0}}}$ defined in (1.2).

Recall that the operator $D^{X}$ is defined in (2.7). Under our trivialization, $\operatorname{Ker} D^{X}{ }_{\mid B^{B}\left(b_{0}, \alpha_{0}\right)}$ is a $\mathbb{Z}$-graded smooth vector subbundle of $\Omega_{b_{0}}$ on $B^{B}\left(b_{0}, \alpha_{0}\right)$.

By $[\mathrm{BerB}, \S 8 \mathrm{~b})]$, there is also a smooth $\mathbb{Z}$-graded vector bundle $K \subset \Omega_{b_{0}}$ over $\left(T_{\mathbb{R}} B\right)_{b_{0}} \simeq \mathbb{R}^{2 m}$ which coincides with $\operatorname{Ker} D^{X}$ on $B\left(0,2 \alpha_{0}\right)$, with $\operatorname{Ker} D_{b_{0}}^{X}$ over $T_{\mathbb{R}} B \backslash B\left(0,3 \alpha_{0}\right)$ and such that if $K^{\perp}$ is the orthogonal bundle to $K$ in $\Omega_{b_{0}}$,

$$
\begin{equation*}
K^{\perp} \cap \operatorname{Ker} D_{b_{0}}^{X}=\{0\} \tag{7.13}
\end{equation*}
$$

Let $P_{Y}\left(Y \in \mathbb{R}^{2 m}\right)$ be the orthogonal projection operator from $\Omega_{b_{0}}$ on $K_{Y}$. Set $P_{Y}^{\perp}=1-P_{Y}$.

Let $\varphi: \mathbb{R} \rightarrow[0,1]$ be a smooth function such that

$$
\varphi(t)= \begin{cases}1 & \text { for }|t| \leq \alpha_{0}  \tag{7.14}\\ 0 & \text { for }|t| \geq 2 \alpha_{0}\end{cases}
$$

Let $\Delta^{T B}$ be the standard Laplacian on $\left(T_{\mathbb{R}} B\right)_{b_{0}}$ with respect to the metric $h^{T B \mid b_{0}}$. Let $H_{b_{0}}$ be the vector space of smooth sections of $\pi^{*} \Lambda\left(T^{*(0,1)} B\right)_{b_{0}} \otimes\left(\Lambda\left(T^{*(0,1)} X\right) \otimes \xi\right)_{\mid X_{b_{0}}}$ over $\left(T_{\mathbb{R}} B\right)_{b_{0}} \times X_{b_{0}}$. Let $L_{\varepsilon, T}^{1}$ be the operator
(7.15)

$$
L_{\varepsilon, T}^{1}=\varphi^{2}(|Y|) A_{\varepsilon, T}^{\prime 2}+\left(1-\varphi^{2}(|Y|)\right)\left(\frac{-\varepsilon^{2} \Delta^{T B}}{2}+T^{2} P_{Y}^{\perp} D_{b_{0}}^{X, 2} P_{Y}^{\perp}\right)
$$

For $(Y, x) \in\left(T_{\mathbb{R}} B\right)_{b_{0}} \times X_{b_{0}}, \varepsilon>0, s \in H_{b_{0}}$, set

$$
\begin{equation*}
S_{\varepsilon} s(Y, x)=s(Y / \varepsilon, x) \tag{7.16}
\end{equation*}
$$

Put

$$
\begin{equation*}
L_{\varepsilon, T}^{2}=S_{\varepsilon}^{-1} L_{\varepsilon, T}^{1} S_{\varepsilon} . \tag{7.17}
\end{equation*}
$$

Let $\mathcal{O}_{p}$ be the set of differential operators acting on smooth sections of $\left(\Lambda\left(T^{*(0,1)} X\right) \otimes \xi\right)_{X_{b_{0}}}$ over $\mathbb{R}^{2 m} \times X_{b_{0}}$. Then we find that

$$
L_{\varepsilon, T}^{2} \in c\left(T_{\mathbb{R}} B\right) \widehat{\otimes} \mathcal{O}_{p}
$$

Let $f_{1}, \ldots, f_{2 m^{\prime}}$ be an orthonormal basis of $\left(T_{\mathbb{R}} B^{g}\right)_{b_{0}}$, let $f_{2 m^{\prime}+1}, \ldots$, $f_{2 m}$ be an orthonormal basis of $N_{B^{g} / B, \mathbb{R}, b_{0}}$.

Definition 7.3. - For $\varepsilon>0$, set

$$
\begin{equation*}
c_{\varepsilon}\left(f_{j}\right)=\frac{\sqrt{2}}{\varepsilon} f^{j} \wedge-\frac{\varepsilon}{\sqrt{2}} i_{f_{j}}, \quad 1 \leq j \leq 2 m^{\prime} \tag{7.18}
\end{equation*}
$$

Let $L_{\varepsilon, T}^{3}, M_{\varepsilon, T}^{3}$ be obtained from $L_{\varepsilon, T}^{2}, *_{T / \varepsilon}^{-1} \partial / \partial T\left(*_{T / \varepsilon}\right)$ by replacing the Clifford variables $c\left(f_{j}\right)\left(1 \leq j \leq 2 m^{\prime}\right)$ by the operators $c_{\varepsilon}\left(f_{j}\right)$.

For $b_{0} \in B^{g}, Y \in N_{B^{g} / B, \mathbb{R}, b_{0}},|Y| \leq \alpha_{0}$, let $k\left(b_{0}, Y\right)$ be defined by $d v_{B}\left(b_{0}, Y\right)=k\left(b_{0}, Y\right) d v_{B^{g}}\left(b_{0}\right) d v_{N_{B^{g} / B}}(Y)$. Let $d v_{(T B)_{b_{0}}}$ be the Riemannian volume form on $\left((T B)_{b_{0}}, h_{b_{0}}^{T B}\right)$.

Let $P_{\varepsilon, T}^{i}\left((Y, x),\left(Y^{\prime}, x^{\prime}\right)\right), \widetilde{F}_{\varepsilon}\left(L_{\varepsilon, T}^{i}\right)\left((Y, x),\left(Y^{\prime}, x^{\prime}\right)\right)\left((Y, x),\left(Y^{\prime}, x^{\prime}\right) \in\right.$ $\left.\left(T_{\mathbb{R}} B\right)_{b_{0}} \times X_{b_{0}}\right)(i=1,2,3)$ be the smooth kernels associated to $\exp \left(-L_{\varepsilon, T}^{i}\right)$, $\widetilde{F}_{\varepsilon}\left(L_{\varepsilon, T}^{i}\right)$ calculated with respect to $\mathrm{d} v_{(T B)_{b_{0}}}\left(Y^{\prime}\right) \mathrm{d} v_{X_{b_{0}}}\left(x^{\prime}\right) /(2 \pi)^{\operatorname{dim} M}$. Using finite propagation speed [CP, §7.8], [T, §4.4], we see that if $(Y, x) \in N_{B^{g} / B, \mathbb{R}, b_{0}} \times X_{b_{0}},|Y|<\frac{1}{4} \alpha_{0}$, then

$$
\begin{align*}
F_{\varepsilon}\left(A_{\varepsilon, T}^{\prime}\right)\left(g^{-1}\left(b_{0}, Y, x\right),\left(b_{0}, Y, x\right)\right) k & \left(b_{0}, Y\right)  \tag{7.19}\\
& =\widetilde{F}_{\varepsilon}\left(L_{\varepsilon, T}^{1}\right)\left(g^{-1}(Y, x),(Y, x)\right)
\end{align*}
$$

We observe that for any $k \in \mathbb{N}, c>0$, there is $C>0, C^{\prime}>0$ such that for $\varepsilon>0$,

$$
\begin{equation*}
\sup _{|\operatorname{Im}(a)| \leq c}|a|^{k} \cdot\left|\widetilde{F}_{\varepsilon}\left(a^{2}\right)-\exp \left(-a^{2}\right)\right| \leq C \exp \left(\frac{-C^{\prime}}{\varepsilon^{2}}\right) \tag{7.20}
\end{equation*}
$$

Using (7.20), and proceeding as in [BerB, Prop. 8.2], we find for $T \geq 1$ fixed, there exist $c, C>0$ such that for $|Y|,\left|Y^{\prime}\right|<\frac{1}{4} \alpha_{0}$,

$$
\begin{equation*}
\left|\left(\widetilde{F}_{\varepsilon}\left(L_{\varepsilon, T}^{1}\right)-\exp \left(-L_{\varepsilon, T}^{1}\right)\right)\left((Y, x),\left(Y^{\prime}, x^{\prime}\right)\right)\right| \leq c \exp \left(\frac{-C}{\varepsilon^{2}}\right) \tag{7.21}
\end{equation*}
$$

By (7.19), (7.21), we can replace $F_{\varepsilon}\left(A_{\varepsilon, T}^{\prime}\right)$ by $\exp \left(-L_{\varepsilon, T}^{1}\right)$ in (7.12).

We know that $P_{\varepsilon, T}^{3}\left((Y, x),\left(Y^{\prime}, x^{\prime}\right)\right)$ lies in

$$
\left(\operatorname{End}\left(\Lambda\left(T_{\mathbb{R}}^{*} B^{g}\right)\right) \widehat{\otimes} c\left(N_{B^{g} / B, \mathbb{R}}\right)\right)_{b_{0}} \widehat{\otimes} c\left(T_{\mathbb{R}} X_{b_{0}}\right) \widehat{\otimes} \operatorname{End}(\xi)
$$

Then $M_{\varepsilon, T}^{3} P_{\varepsilon, T}^{3}\left(g^{-1}(Y, x),(Y, x)\right)$ can be expanded in the form

$$
\begin{align*}
& M_{\varepsilon, T}^{3} P_{\varepsilon, T}^{3}\left(g^{-1}(Y, x),(Y, x)\right)  \tag{7.22}\\
& \quad=\sum_{\substack{1 \leq i_{1}<\cdots<i_{p} \leq 2 m^{\prime} \\
1 \leq j_{1}<\cdots<j_{q} \leq 2 m^{\prime}}}^{f^{i_{1}} \wedge \ldots \wedge f^{i_{p}} \wedge i_{f_{j_{1}}} \ldots \wedge i_{f_{j_{q}}} \widehat{\otimes} R^{i_{1} \cdots i_{p} ; j_{1} \ldots j_{q}}},
\end{align*}
$$

with $R^{i_{1} \ldots i_{p} ; j_{1} \ldots j_{q}}\left(g^{-1}(Y, x),(Y, x)\right) \in c\left(N_{B^{g} / B, \mathbb{R}}\right)_{b_{0}} \widehat{\otimes} c\left(T_{\mathbb{R}} X_{b_{0}}\right) \widehat{\otimes} \operatorname{End}(\xi)$. Set

$$
\begin{equation*}
\left[M_{\varepsilon, T}^{3} P_{\varepsilon, T}^{3}\left(g^{-1}(Y, x),(Y, x)\right)\right]^{\max }=R^{1, \ldots, 2 m^{\prime}}\left(g^{-1}(Y, x),(Y, x)\right) \tag{7.23}
\end{equation*}
$$

Proposition 7.4. - If $Y \in N_{B^{g} / B, \mathbb{R}, b_{0}}, x \in X_{b_{0}}$, the following identity holds:

$$
\begin{align*}
& \text { 7.24) } \quad \operatorname{Tr}_{s}\left[g *_{T / \varepsilon}^{-1} \frac{\partial}{\partial T}\left(*_{T / \varepsilon}\right) P_{\varepsilon, T}^{1}\left(g^{-1}(Y, x),(Y, x)\right)\right]  \tag{7.24}\\
& =(-i)^{\operatorname{dim} B^{g}} \varepsilon^{-2 \operatorname{dim} N_{B / B} / B} \operatorname{Tr}_{s}\left[g\left[M_{\varepsilon, T}^{3} P_{\varepsilon, T}^{3}\left(g^{-1}\left(\varepsilon^{-1} Y, x\right),\left(\varepsilon^{-1} Y, x\right)\right)\right]^{\max }\right] .
\end{align*}
$$

Proof. - Since $g$ acts like the identity on $\Lambda\left(T^{*(0,1)} B^{g}\right), g \in$ $c\left(N_{B^{g} / B, \mathbb{R}}\right)_{b_{0}} \widehat{\otimes} c\left(T_{\mathbb{R}} X_{b_{0}}\right) \widehat{\otimes} \operatorname{End}(\xi)$. Therefore the rescaling of the Clifford variable in (7.18) has no effect on $g$. Identity (7.24) is now a trivial consequence of [Ge].

## c) Proof of Theorem 4.10.

Recall that for $u>0$, the Bismut superconnection $B_{u}$ associated to $h^{T M}$ and $h^{\xi}$ was constructed in Section 2 b ). Also we observe that $B_{u}$ is unchanged if $h^{T M}$ is changed into $\widetilde{h}^{T M}$.

Recall that $R^{T B}$ is the curvature of $\nabla^{T B}$. Let $R^{T B}{ }_{\mid B^{g}}, \widetilde{\omega}^{H \bar{H}}{ }_{\mid B^{g}}$ be the restriction of $R^{T B}, \widetilde{\omega}^{H \bar{H}}$ on $B^{g}$. Also $\nabla_{f_{\alpha}}$ denote the ordinary differentiation operator on $\left(T_{\mathbb{R}} B\right)_{b_{0}}$ in the direction $f_{\alpha}$. Then by (7.18), as in $[\operatorname{BerB}$, (7.30), (7.35)], we have as $\varepsilon \rightarrow 0$

$$
\begin{equation*}
L_{\varepsilon, T}^{3} \longrightarrow L_{0, T}^{3} \tag{7.25}
\end{equation*}
$$

and for $Y \in\left(T_{\mathbb{R}} B\right)_{b_{0}}$,
$(7.26) \mathrm{e}^{-\frac{\widetilde{\omega}_{I B g}^{H \bar{H}}}{2 T^{2}}} L_{0, T}^{3}(Y) \mathrm{e}^{\frac{\widetilde{\omega}_{I B g} H \bar{H}}{2 T^{2}}}$

$$
=-\frac{1}{2}\left(\nabla_{f_{\alpha}}+\frac{1}{2}\left\langle R^{T B}{ }_{\mid B^{g}} Y, f_{\alpha}\right\rangle_{h^{T B}}\right)^{2}+\frac{1}{2} \operatorname{Tr}\left(R^{T B}{ }_{\mid B^{g}}\right)+B_{T^{2} \mid B^{g}}^{2}
$$

By $[\mathrm{BerB},(7.36)],(7.18)$, as $[\mathrm{BerB},(7.38)]$, we get , as $\varepsilon \rightarrow 0$

$$
\begin{equation*}
M_{\varepsilon, T}^{3} \longrightarrow M_{0, T}^{3}=\frac{2}{T}\left(N_{V}-\operatorname{dim} X\right)+\frac{2 i \widetilde{\omega}_{\mid B g}^{H \bar{H}}}{T^{3}} \tag{7.27}
\end{equation*}
$$

By [B4, (3.16)-(3.21)], [BerB, §7d)], we have

$$
\begin{array}{r}
\int_{N_{B / B, R}, b_{0}} \int_{X_{b_{0}}} \operatorname{Tr}_{s}\left[g\left[M_{0, T}^{3} P_{0, T}^{3}\left(g^{-1}(Y, x),(Y, x)\right)\right]^{\max }\right]  \tag{7.28}\\
\frac{\mathrm{d} v_{N_{B} g / B}(Y) \mathrm{d} v_{X_{b_{0}}}(x)}{(2 \pi)^{\operatorname{dim} M}}
\end{array}
$$

$$
=i^{\operatorname{dim} B^{g}} \frac{2}{T}\left\{\operatorname{Td}_{g}\left(T B, h^{T B}\right) \Phi \operatorname{Tr}_{s}\left[g\left(\widetilde{N}_{T^{2}}-\operatorname{dim} X\right) \exp \left(-B_{T^{2}}^{2}\right)\right]\right\}^{\max }
$$

Theorem 7.5. - For $T \geq 1$ fixed, there exist $c>0, C>0, r \in \mathbb{N}$ such that for $\varepsilon \in] 0,1],(Y, x),\left(Y^{\prime}, x^{\prime}\right) \in\left(T_{\mathbb{R}} B\right)_{b_{0}} \times X_{b_{0}}$,

$$
\begin{align*}
& \left|\left(P_{\varepsilon, T}^{3}-P_{0, T}^{3}\right)\left((Y, x),\left(Y^{\prime}, x^{\prime}\right)\right)\right|  \tag{7.29}\\
& \quad \leq c\left(1+|Y|+\left|Y^{\prime}\right|\right)^{r} \exp \left(-C\left|Y-Y^{\prime}\right|^{2}\right)
\end{align*}
$$

To prove Theorem 7.5, we establish at first an uniform estimate on the kernel $P_{\varepsilon, T}^{3}$.

Theorem 7.6. - For $T \geq 1$ fixed, there is $C>0$ such that for $k \in \mathbb{N}$, there exist $c>0, r \in \mathbb{N}$ such that for any $\varepsilon \in] 0,1]$, $(Y, x),\left(Y^{\prime}, x^{\prime}\right) \in\left(T_{\mathbb{R}} B\right)_{b_{0}} \times X_{b_{0}}$,

$$
\begin{align*}
\sup _{|\alpha|,\left|\alpha^{\prime}\right| \leq k} \left\lvert\, \frac{\partial^{|\alpha|+\left|\alpha^{\prime}\right|}}{\partial Y^{\alpha} \partial Y^{\prime \alpha^{\prime}}}\right. & P_{\varepsilon, T}^{3}\left((Y, x),\left(Y^{\prime}, x^{\prime}\right)\right) \mid  \tag{7.30}\\
& \leq c\left(1+|Y|+\left|Y^{\prime}\right|\right)^{r} \exp \left(-C\left|Y-Y^{\prime}\right|^{2}\right)
\end{align*}
$$

Proof of Theorem 7.6. - Set

$$
\begin{equation*}
g_{\varepsilon}(Y)=1+\left(1+|Y|^{2}\right)^{\frac{1}{2}} \varphi\left(\frac{\varepsilon|Y|}{2}\right) \tag{7.31}
\end{equation*}
$$

Let $\mathbb{E}^{0}$ be the vector space of square integrable sections of $\left(\Lambda\left(T_{\mathbb{R}}^{*} B^{g}\right) \widehat{\otimes} \Lambda\left(\bar{N}_{B^{g} / B}^{*}\right)\right)_{b_{0}} \widehat{\otimes}\left(\Lambda\left(T^{*(0,1)} X\right) \otimes \xi\right)_{\mid X_{b_{0}}}$ over $\left(T_{\mathbb{R}} B\right)_{b_{0}} \times X_{b_{0}}$. For $0 \leq q \leq 2 m^{\prime}=2 \operatorname{dim} B^{g}$, let $\mathbb{E}_{q}^{0}$ be the vector space of square integrable sections of $\left(\Lambda^{q}\left(T_{\mathbb{R}}^{*} B^{g}\right) \widehat{\otimes} \Lambda\left(\bar{N}_{B^{g} / B}^{*}\right)\right)_{b_{0}} \widehat{\otimes}\left(\Lambda\left(T^{*(0,1)} X\right) \otimes \xi\right)_{\mid X_{b_{0}}}$. Then $\mathbb{E}^{0}=\bigoplus_{q=0}^{2 m^{\prime}} \mathbb{E}_{q}^{0}$. Similarly, if $p \in \mathbb{R}, \mathbb{E}^{p}$ and $\mathbb{E}_{q}^{p}$ denote the corresponding $p^{t h}$ Sobolev spaces. If $s \in \mathbb{E}_{q}^{0}$, set

$$
\begin{equation*}
|s|_{\varepsilon, 0}^{2}=\int_{\left(T_{\mathbb{R}} B\right)_{b_{0}} \times X_{b_{0}}}|s(Y, x)|^{2} g_{\varepsilon}(Y)^{2\left(2 m^{\prime}-q\right)} \frac{\mathrm{d} v_{(T B)_{b_{0}}}\left(Y^{\prime}\right) \mathrm{d} v_{X_{b_{0}}}\left(x^{\prime}\right)}{(2 \pi)^{\operatorname{dim} M}} \tag{7.32}
\end{equation*}
$$

Let $\left.\left\rangle_{\varepsilon, 0}\right.$ be the Hermitian product attached to $|\right|_{\varepsilon, 0}$. If $\mathcal{L} \in \operatorname{End}\left(E^{0}\right)$, let $\|\mathcal{L}\|_{\varepsilon, 0}^{0,0}$ be the corresponding norm of $\mathcal{L}$. If $s \in \mathbb{E}^{1}$, put

$$
\begin{equation*}
|s|_{\varepsilon, 1}^{2}=|s|_{\varepsilon, 0}^{2}+\sum_{\alpha}\left|\nabla_{f_{\alpha}} s\right|_{\varepsilon, 0}^{2}+\sum_{i}\left|\nabla_{e_{i}} s\right|_{\varepsilon, 0}^{2} . \tag{7.33}
\end{equation*}
$$

Let $\Delta=-\Delta^{T B}+D_{b_{0}}^{X, 2}$. Using the technique in [BerB, $\left.\left.\S 9 \mathrm{~d}\right)\right]$, especially [BerB, (9.51)] (in our situation, $T$ is fixed), where we replace the Sobolev norms $[\operatorname{BerB},(9.49),(9.50)]$ by (7.32) and (7.33), we find for any $k, k^{\prime} \in \mathbb{N}$, there exists $C^{\prime}>0$ such that for $\left.\left.\varepsilon \in\right] 0,1\right]$,

$$
\begin{equation*}
\left\|\Delta^{k} \exp \left(-L_{\varepsilon, T}^{3}\right) \Delta^{k^{\prime}}\right\|_{\varepsilon, 0}^{0,0} \leq C^{\prime} \tag{7.34}
\end{equation*}
$$

Take $p \in \mathbb{N}$. Let $J_{p, b_{0}}^{0}$ be the set of square integrable sections of $\left(\Lambda\left(T_{\mathbb{R}}^{*} B^{g}\right) \widehat{\otimes} \Lambda\left(\bar{N}_{B^{g} / B}^{*}\right)\right)_{b_{0}} \widehat{\otimes}\left(\Lambda\left(T^{*(0,1)} X\right) \otimes \xi\right)_{\mid X_{b_{0}}}$ over

$$
\left\{(Y, x) \in\left(T_{\mathbb{R}} B\right)_{b_{0}} \times X_{b_{0}} ; x \in X_{b_{0}},|Y| \leq p+\frac{1}{2}\right\} .
$$

We equip $J_{p, b_{0}}^{0}$ with the Hermitian product for $s \in J_{p, b_{0}}^{0}$,

$$
\begin{equation*}
|s|^{2}=\int_{|Y| \leq p+1 / 2} \int_{X_{b_{0}}}|s(Y, x)|^{2} \frac{\mathrm{~d} v_{(T B)_{b_{0}}}\left(Y^{\prime}\right) \mathrm{d} v_{X_{b_{0}}}\left(x^{\prime}\right)}{(2 \pi)^{\operatorname{dim} M}} . \tag{7.35}
\end{equation*}
$$

If $\mathcal{L} \in \operatorname{End}\left(J_{p, b_{0}}^{0}\right)$, let $\|\mathcal{L}\|_{p, \infty}$ be the corresponding norm of $\mathcal{L}$ with respect to | $\mid$.

Obviously, there is $C>0$ such that for any $p \in \mathbb{N}, s \in J_{p, b_{0}}^{0}$

$$
\begin{equation*}
|s| \leq|s|_{\varepsilon, 0} \leq C(1+p)^{2 m^{\prime}}|s| \tag{7.36}
\end{equation*}
$$

By (7.34) and (7.36), we find for any $k, k^{\prime} \in \mathbb{N}$, there exists $C^{\prime}>0$ such that for $\varepsilon \in] 0,1], p \in \mathbb{N}$,

$$
\begin{equation*}
\left\|\Delta^{k} \exp \left(-L_{\varepsilon, T}^{3}\right) \Delta^{k^{\prime}}\right\|_{p, \infty} \leq C^{\prime}(1+p)^{2 m^{\prime}} \tag{7.37}
\end{equation*}
$$

Using (7.37) and Sobolev's inequalities, we see that for $k, k^{\prime} \in \mathbb{N}$, there exist $C>0, r>0$ such that for $p \in \mathbb{N}, \varepsilon \in] 0,1]$,

$$
\sup _{|Y|,\left|Y^{\prime}\right| \leq p+1 / 4}\left|\Delta_{(Y, x)}^{k} \Delta_{\left(Y^{\prime}, x^{\prime}\right)}^{k^{\prime}} P_{\varepsilon, T}^{3}\left((Y, x),\left(Y^{\prime}, x^{\prime}\right)\right)\right| \leq C(1+p)^{r} .
$$

So we get the bounds in (7.30) with $C=0$.
To get the required $C>0$, we proceed as in the proof of [B5, Thm. 11.14].

Let $u \in \mathbb{R} \rightarrow k(u)$ be a smooth even function such that

$$
k(u)= \begin{cases}0 & \text { for }|u| \leq \frac{1}{2}  \tag{7.38}\\ 1 & \text { for }|u| \geq 1\end{cases}
$$

For $q \in \mathbb{R}_{+}^{*}, a \in \mathbb{C}$, set

$$
\begin{equation*}
K_{q}(a)=2 \int_{0}^{+\infty} \cos (t \sqrt{2} a) \exp \left(-\frac{t^{2}}{2}\right) k\left(\frac{t}{q}\right) \frac{d t}{\sqrt{2 \pi}} \tag{7.39}
\end{equation*}
$$

Clearly, $K_{q}(a)$ is an even holomorphic function of $a$, therefore, there is a holomorphic function $a \in \mathbb{C} \rightarrow \widetilde{K}_{q}(a)$ such that

$$
\begin{equation*}
K_{q}(a)=\widetilde{K}_{q}\left(a^{2}\right) \tag{7.40}
\end{equation*}
$$

Given $c>0$, set

$$
\left\{\begin{array}{l}
V_{c}=\left\{\lambda \in \mathbb{C}, \operatorname{Re}(\lambda) \geq \frac{(\operatorname{Im} \lambda)^{2}}{4 c^{2}}-c^{2}\right\}  \tag{7.41}\\
\Gamma_{c}=\left\{\lambda \in \mathbb{C}, \operatorname{Re}(\lambda)=\frac{(\operatorname{Im} \lambda)^{2}}{4 c^{2}}-c^{2}\right\}
\end{array}\right.
$$

Then by [B5, (11.53)], for any $c>0$, there exists $C^{\prime}>0$ for which given $m, m^{\prime} \in \mathbb{N}$, there exists $C>0$, such that for $q \geq 1$,

$$
\begin{equation*}
\sup _{a \in V_{c}}|a|^{m} \cdot\left|\widetilde{K}_{q}^{\left(m^{\prime}\right)}(a)\right| \leq C \exp \left(-C^{\prime} q^{2}\right) \tag{7.42}
\end{equation*}
$$

Also

$$
\begin{equation*}
\widetilde{K}_{q}\left(L_{\varepsilon, T}^{3}\right)=\frac{1}{2 \pi i} \int_{\Gamma_{c}} \frac{\widetilde{K}_{q}(\lambda)}{\lambda-L_{\varepsilon, T}^{3}} \mathrm{~d} \lambda . \tag{7.43}
\end{equation*}
$$

Let $\widetilde{K}_{q}\left(L_{\varepsilon, T}^{3}\right)\left((Y, x),\left(Y^{\prime}, x^{\prime}\right)\right)$ be the smooth kernel associated to $\widetilde{K}_{q}\left(L_{\varepsilon, T}^{3}\right)$ calculated with respect to $d v_{(T B) b_{0}}\left(Y^{\prime}\right) d v_{X_{b_{0}}}\left(x^{\prime}\right) /(2 \pi)^{\operatorname{dim} M}$. Using (7.42) and proceeding as in $[\mathrm{BerB}, \S 9 \mathrm{~d})]$, where we always replace the Sobolev norms [BerB, (9.49), (9.50)] by (7.32) and (7.33), we get the following estimation which is an analog of [B5, (11.59)] : there is $C_{0}>0$ such that for $k \in \mathbb{N}$, there exist $C>0, r \in \mathbb{N}$ for which given $q \in \mathbb{N}$, $(Y, x),\left(Y^{\prime}, x^{\prime}\right) \in\left(T_{\mathbb{R}} B\right)_{b_{0}} \times X_{b_{0}}, \varepsilon \in[0,1]$, then

$$
\begin{align*}
\sup _{|\alpha|,\left|\alpha^{\prime}\right| \leq k} \left\lvert\, \frac{\partial^{|\alpha|+\left|\alpha^{\prime}\right|}}{\partial Y^{\alpha} \partial Y^{\prime \alpha^{\prime}}} \widetilde{K}_{q}\left(L_{\varepsilon, T}^{3}\right)\right. & \left((Y, x),\left(Y^{\prime}, x^{\prime}\right)\right) \mid  \tag{7.44}\\
& \leq C\left(1+|Y|+\left|Y^{\prime}\right|\right)^{r} \exp \left(-C_{0} q^{2}\right)
\end{align*}
$$

If $t \geq q$, then $k(t / q)=1$. Using finite propagation speed for the solution of hyperbolic equations for $\cos \left(s \sqrt{L_{\varepsilon, T}^{3}}\right)$ [CP, §7.8], [T, 4.4], we find there is a fixed constant $C_{0}^{\prime}>0$ such that for $q \in \mathbb{N}^{*}$,

$$
\begin{equation*}
P_{\varepsilon, T}^{3}\left((Y, x),\left(Y^{\prime}, x^{\prime}\right)\right)=\widetilde{K}_{q}\left(L_{\varepsilon, T}^{3}\right)\left((Y, x),\left(Y^{\prime}, x^{\prime}\right)\right) \tag{7.45}
\end{equation*}
$$

if $\left|Y-Y^{\prime}\right| \geq C_{0}^{\prime} q$.
From (7.44), (7.45), we deduce that there exist $C_{0}, C_{0}^{\prime}>0$ for which given $k \in \mathbb{N}$, there exist $C>0, r \in \mathbb{N}$ for which given $q \in \mathbb{N}^{*}$, $(Y, x),\left(Y^{\prime}, x^{\prime}\right) \in\left(T_{\mathbb{R}} B\right)_{b_{0}} \times X_{b_{0}}, \varepsilon \in[0,1]$, then
(7.46) $\sup _{|\alpha|,\left|\alpha^{\prime}\right| \leq k}\left|\frac{\partial^{|\alpha|+\left|\alpha^{\prime}\right|}}{\partial Y^{\alpha} \partial Y^{\prime \alpha^{\prime}}} P_{\varepsilon, T}^{3}\left((Y, x),\left(Y^{\prime}, x^{\prime}\right)\right)\right|$

$$
\leq C\left(1+|Y|+\left|Y^{\prime}\right|\right)^{r} \exp \left(-C_{0} q^{2}\right) \quad \text { if }\left|Y-Y^{\prime}\right| \geq C_{0}^{\prime} q
$$

For $(Y, x),\left(Y^{\prime}, x^{\prime}\right) \in\left(T_{\mathbb{R}} B\right)_{b_{0}} \times X_{b_{0}}$, let $q \in \mathbb{N}$ such that

$$
C_{0}^{\prime} q \leq\left|Y-Y^{\prime}\right| \leq C_{0}^{\prime}(q+1)
$$

By (7.30) with $C=0$ and (7.46), we get

$$
\begin{align*}
& \sup _{|\alpha|,\left|\alpha^{\prime}\right| \leq k}\left|\frac{\partial^{|\alpha|+\left|\alpha^{\prime}\right|}}{\partial Y^{\alpha} \partial Y^{\prime \alpha^{\prime}}} P_{\varepsilon, T}^{3}\left((Y, x),\left(Y^{\prime}, x^{\prime}\right)\right)\right|  \tag{7.47}\\
& \leq C\left(1+|Y|+\left|Y^{\prime}\right|\right)^{r} \exp \left(-C_{0} q^{2}\right) \\
& \quad \leq C\left(1+|Y|+\left|Y^{\prime}\right|\right)^{r} \exp \left(-C_{0}\left(\frac{\left|Y-Y^{\prime}\right|}{C_{0}^{\prime}}-1\right)^{2}\right)
\end{align*}
$$

The proof of Theorem 7.6 is completed.

Proof of Theorem 7.5. - Using (7.25) and Theorem 7.6, and proceeding as in $[B 5, \S 11 \mathrm{i})]$, $[\mathrm{BL}, \S 11 \mathrm{q})]$, we have Theorem 7.5.

Using Theorem 7.5, (7.19), (7.21), (7.24) and (7.28), we get over $B^{g}$

$$
\begin{align*}
& \lim _{\varepsilon \rightarrow 0} \int_{\substack{|Y| \leq \alpha_{B} / 4\\
}} \int_{X} \operatorname{Tr}_{s}\left[g *_{T / \varepsilon, \mathbb{R}}^{-1} \frac{\partial}{\partial T}\left(*_{T / \varepsilon}\right)\right.  \tag{7.48}\\
& \left.F_{\varepsilon}\left(A_{\varepsilon, T}^{\prime}\right)\left(g^{-1}(b, Y, x),(b, Y, x)\right)\right] k(b, Y) \frac{\mathrm{d} v_{N_{B} g / B}(Y) \mathrm{d} v_{X_{b}}\left(x^{\prime}\right)}{(2 \pi)^{\operatorname{dim} M}} \\
& \quad=\frac{2}{T}\left\{\operatorname{Td}_{g}\left(T B, h^{T B}\right) \Phi \operatorname{Tr}_{s}\left[g\left(\widetilde{N}_{T^{2}}-\operatorname{dim} X\right) \exp \left(-B_{T^{2}}^{2}\right)\right]\right\}^{\max }
\end{align*}
$$

By (7.7), (7.12) and (7.48), the proof of Theorem 4.10 is completed.

## 8. A proof of Theorem 4.11.

This section is organized as follows. In a), we reformulate Theorem 4.11. In b), we indicate that the proof is localized near $\pi^{-1}\left(B^{g}\right)$ by Proposition 7.2. In c), we prove the estimate (8.1).

In this section, we make the same assumption and we use the same notation as in Sections 4 and 7.
a) A reformulation of Theorem 4.11.

Theorem 8.1. - There exists $C>0$ such that for $0<u \leq 1, T \geq 1$,

$$
\begin{equation*}
\left\lvert\, \operatorname{Tr}_{s}\left[g *_{T}^{-1} \frac{\partial}{\partial T}\left(*_{T}\right) \exp \left(-\frac{u^{2}}{T^{2}} D_{T}^{M, 2}\right)\right]\right. \tag{8.1}
\end{equation*}
$$

$$
-\frac{2}{u^{2}} \int_{M^{g}} \frac{\widetilde{\omega}^{T M}}{2 \pi T} \operatorname{Td}_{g}(T M) \operatorname{ch}_{g}(\xi)
$$

$$
\left.+\int_{M^{g}} \frac{\partial}{\partial b} \operatorname{Td}_{g}\left(\frac{-R_{T}^{T M}}{2 i \pi}-b\left(h_{T}^{T M}\right)^{-1} \frac{\partial}{\partial T}\left(h_{T}^{T M}\right)\right)_{b=0} \operatorname{ch}_{g}\left(\xi, h^{\xi}\right) \right\rvert\, \leq \frac{C u^{2}}{T}
$$

Remark 8.2. - Theorem 8.1 implies Theorem 4.11. In fact, for $0<\varepsilon \leq 1, \varepsilon \leq T \leq 1$ we use (8.1), with $u=T$ and $T$ replaced by $T / \varepsilon$, then we find that the right-hand side of (8.1) is dominated by

$$
C T^{2} \frac{\varepsilon}{T}=C \varepsilon T \leq C \varepsilon
$$

So we have proved (4.22).
b) Localization of the problem near $\pi^{-1}\left(B^{g}\right)$.

By Proposition 7.2 and the argument in Section 7b), the proof of (8.1) can be localized near $B^{g}$. Thus, we are entitled to choose $b_{0} \in B^{g}$ as in Section 7 b ), to replace $M$ by $\mathbb{C}^{m} \times X_{b_{0}}$ and to trivialize the vector bundles as indicated in Section 7b). Then we will prove (8.1) in this situation.

## c) Proof of Theorem 8.1.

By (7.10),

$$
\begin{equation*}
A_{1 / T, 1}^{\prime}=T^{N_{V}} \frac{1}{T} D_{T}^{M} T^{-N_{V}} \tag{8.2}
\end{equation*}
$$

Therefore

$$
\begin{align*}
\operatorname{Tr}_{s}\left[g *_{T}^{-1}\left(\frac{\partial}{\partial T} *_{T}\right) \exp \right. & \left.\left(-\frac{u^{2}}{T^{2}} D_{T}^{M, 2}\right)\right]  \tag{8.3}\\
& =\operatorname{Tr}_{s}\left[g *_{T}^{-1}\left(\frac{\partial}{\partial T} *_{T}\right) \exp \left(-u^{2} A_{1 / T, 1}^{\prime 2}\right)\right]
\end{align*}
$$

We will use the notation of Section 7 with $\varepsilon$ replaced by $1 / T$, and $T$ by 1 . By (7.25), we see that as $T \rightarrow+\infty$

$$
\begin{equation*}
L_{1 / T, 1}^{3} \longrightarrow L_{0,1}^{3} \tag{8.4}
\end{equation*}
$$

Let $P_{\varepsilon, T, u}^{i}\left((Y, x),\left(Y^{\prime}, x^{\prime}\right)\right)\left((Y, x),\left(Y^{\prime}, x^{\prime}\right) \in\left(T_{\mathbb{R}} B\right)_{b_{0}} \times X_{b_{0}}\right) \quad(i=$ $1,2,3$ ) be the smooth kernel associated to the operator $\exp \left(-u^{2} L_{\varepsilon, T}^{i}\right)$ calculated with respect to $\mathrm{d} v_{(T B)_{b_{0}}}\left(Y^{\prime}\right) \mathrm{d} v_{X_{b_{0}}}\left(x^{\prime}\right) /(2 \pi)^{\operatorname{dim} M}$. For $Y$ in $N_{B^{g} / B, \mathbb{R}, b_{0}}, x \in X_{b_{0}}$, set

$$
\begin{equation*}
Q_{\varepsilon, u}(Y, x)=\operatorname{Tr}_{s}\left[g\left[M_{\varepsilon, 1}^{3} P_{\varepsilon, 1, u}^{3}\left(g^{-1}(Y, x),(Y, x)\right)\right]^{\max }\right] \tag{8.5}
\end{equation*}
$$

By (7.24), for $Y \in N_{B^{g} / B, \mathbb{R}, b_{0}}, x \in X_{b_{0}}$, we have

$$
\begin{align*}
& \operatorname{Tr}_{s}\left[g *_{T}^{-1}\left(\frac{\partial}{\partial T} *_{T}\right) P_{1 / T, 1, u}^{1}\left(g^{-1}(Y, x),(Y, x)\right)\right]  \tag{8.6}\\
&=(-i)^{\operatorname{dim} B^{g}} T^{2 \operatorname{dim} N_{B / B}} \frac{1}{T} Q_{1 / T, u}(T Y, x)
\end{align*}
$$

By (8.6) and the argument of Section 7b), to calculate the asymptotics of (8.3) as $u \rightarrow 0$ uniformly in $T \geq 1$, we have to find the asymptotics as $u \rightarrow 0$ of

$$
\begin{equation*}
\int_{Y \in N_{B} g / B, \mathbb{R}} \int_{X} Q_{1 / T, u}(Y, x) \frac{\mathrm{d} v_{X_{b_{0}}}(x) \mathrm{d} v_{N_{B} g / B}(Y)}{(2 \pi)^{\operatorname{dim} M}} \tag{8.7}
\end{equation*}
$$

Let $d^{X}\left(x, x^{\prime}\right)$ be the distance function on $\left(X_{b_{0}}, h^{T X_{b_{0}}}\right)$. Then

$$
d\left((Y, x),\left(Y^{\prime}, x^{\prime}\right)\right)=\left(\left|Y-Y^{\prime}\right|^{2}+d^{X}\left(x, x^{\prime}\right)^{2}\right)^{1 / 2}
$$

is a distance function on $\left(T_{\mathbb{R}} B\right)_{b_{0}} \times X_{b_{0}}$.

Proposition 8.3. - There exist $c, C>0, p, r \in \mathbb{N}$ such that for any $\left.\left.(Y, x),\left(Y^{\prime}, x^{\prime}\right) \in\left(T_{\mathbb{R}} B\right)_{b_{0}} \times X_{b_{0}}, \varepsilon \in[0,1], u \in\right] 0,1\right]$,

$$
\begin{align*}
\left|u^{p} P_{\varepsilon, 1, u}^{3}\left((Y, x),\left(Y^{\prime}, x^{\prime}\right)\right)\right| \leq & c\left(1+|Y|+\left|Y^{\prime}\right|\right)^{r}  \tag{8.8}\\
& \times \exp \left(-C \frac{\left|Y-Y^{\prime}\right|^{2}+d^{X}\left(x, x^{\prime}\right)^{2}}{u^{2}}\right)
\end{align*}
$$

Proof. - At first, using the technique in [BerB, §9d)], where we replace the Sobolev norms [BerB, (9.49), (9.50)] by (7.32) and (7.33), the bounds in (8.8) with $C=0$ are obtained. To get the required $C>0$, we proceed as in the proof of Theorem 7.6.

Using finite propagation speed for the solution of hyperbolic equations for $\cos \left(s \sqrt{L_{\varepsilon, 1}^{3}}\right)[\mathrm{CP}, \S 7.8],[\mathrm{T}, \S 4.4]$, we find there is a fixed constant $c^{\prime}>0$ such that for $\varepsilon \in[0,1], u \in] 0,1], q \geq 1$,

$$
\begin{align*}
P_{\varepsilon, 1, u}^{3}\left((Y, x),\left(Y^{\prime}, x^{\prime}\right)\right)=\widetilde{K}_{q / u}\left(u^{2} L_{\varepsilon, 1}^{3}\right) & \left((Y, x),\left(Y^{\prime}, x^{\prime}\right)\right)  \tag{8.9}\\
& \text { if } \quad d\left((Y, x),\left(Y^{\prime}, x^{\prime}\right)\right) \geq c^{\prime} q
\end{align*}
$$

By using the proof of Theorem 7.6, and [B5, Thm. 11.14], there is $C>0$, $c>0, p, r \in \mathbb{N}$ such that for $q \in \mathbb{N}^{*},(Y, x),\left(Y^{\prime}, x^{\prime}\right) \in\left(T_{\mathbb{R}} B\right)_{b_{0}} \times X_{b_{0}}$, $\varepsilon \in[0,1], u \in] 0,1]$,

$$
\begin{align*}
& \left|u^{p} \widetilde{K}_{q / u}\left(u^{2} L_{\varepsilon, 1}^{3}\right)\left((Y, x),\left(Y^{\prime}, x^{\prime}\right)\right)\right|  \tag{8.10}\\
& \quad \leq c\left(1+|Y|+\left|Y^{\prime}\right|\right)^{r} \exp \left(-\frac{C q^{2}}{u^{2}}\right) .
\end{align*}
$$

By (8.8) with $C=0,(8.9)$ and (8.10), as (7.47), we have (8.8).
Let $N_{X^{g} / X}$ be the normal bundle to $X^{g}$ in $X$. We identify $N_{X^{g} / X}$ to the orthogonal bundle to $T X^{g}$ in $T X$. Let $h^{N_{X^{g} / X}}$ be the metric on $N_{X^{g} / X}$ induced by $h^{T X}{ }_{X_{b_{0}}}$. Let $\mathrm{d} v_{N_{X^{g} / X}}$ be the Riemannian volume form on $\left(N_{X^{g} / X, \mathbb{R}}, h^{N_{X g / X}}\right)$.

By (8.8), to calculate the asymptotics of (8.7) as $u \rightarrow 0$, we can localize near $\{0\} \times X_{b_{0}}^{g}$. We identify $\mathcal{U}_{\alpha_{0}}\left(\{0\} \times X_{b_{0}}^{g}\right)$ to

$$
\left\{(Y, x, X) ; Y \in N_{B^{g} / B, \mathbb{R}, b_{0}}, x \in X^{g}, X \in N_{X^{g} / X, \mathbb{R}},|Y|,|X| \leq \alpha_{0}\right\}
$$

by geodesic coordinates normal to $\{0\} \times X_{b_{0}}^{g}$ in $\left(T_{\mathbb{R}} B\right)_{b_{0}} \times X$.

For $Y \in\left(T_{\mathbb{R}} B\right)_{b_{0}}, x \in X^{g}, \quad X \in N_{X^{g} / X, \mathbb{R}},|Y|,|X| \leq \frac{1}{4} \alpha_{0}$, let $k^{\prime}(Y, x, X)$ be defined by

$$
\begin{equation*}
\mathrm{d} v_{X}(Y, x, X)=k^{\prime}(Y, x, X) \mathrm{d} v_{N_{X^{g} / X}}(X) \mathrm{d} v_{X^{g}}(x) \tag{8.11}
\end{equation*}
$$

By standard results on heat kernel ( $c f$. [BeGeV, Thm. 2.30]), we find there exist smooth functions $a_{T,-n}^{\prime}(x), \ldots, a_{T, 0}^{\prime}(x)\left(x \in M^{g}\right)$ such that as $u \rightarrow 0$, for $x \in X_{b_{0}}^{g}$

$$
\begin{align*}
& \int_{\substack{X \in N_{X g} / X, \mathbb{R} \\
Y \in N_{B} / B, \mathbb{R}}}|Y| \leq \alpha_{0} / 4  \tag{8.12}\\
& Q_{1 / T, u}(Y,(x, X)) k^{\prime}(Y, x, X) \\
& \frac{\mathrm{d} v_{N_{X} / X}(X) \mathrm{d} v_{N_{B} g / B}(Y)}{(2 \pi)^{\operatorname{dim} M}} \\
&= \sum_{j=-n}^{0} a_{T, j}^{\prime}(x) u^{2 j}+O\left(u^{2}\right) .
\end{align*}
$$

Also the $a_{T, j}^{\prime}(x)$ only depend on the operator $L_{1 / T, 1}^{3}$ and its higher derivatives on $x$. By (8.4), $a_{T, j}^{\prime}(x)$ is continuous on $T \in[1,+\infty]$.

By (7.12), (7.27), (8.4)-(8.8), (8.12), we know that there exist $a_{T, j}$ depending continuously on $T \in[1,+\infty]$ such that for any $u \in] 0,1]$, $T \in[1,+\infty]$

$$
\begin{equation*}
\left|\operatorname{Tr}_{s}\left[g *_{T}^{-1} \frac{\partial}{\partial T}\left(*_{T}\right) \exp \left(-\frac{u^{2}}{T^{2}} D_{T}^{M, 2}\right)\right]-\sum_{j=-\operatorname{dim} M}^{0} a_{T, j} u^{2 j}\right| \leq \frac{c u^{2}}{T} \tag{8.13}
\end{equation*}
$$

Set

$$
\left\{\begin{array}{l}
b_{-1, g}=\int_{M^{g}} \frac{\widetilde{\omega}^{M}}{2 \pi} \operatorname{Td}_{g}(T M) \operatorname{ch}_{g}(\xi)  \tag{8.14}\\
b_{0, g}=\int_{M^{g}} \frac{\partial}{\partial b}\left[\operatorname{Td}_{g}\left(\frac{-R_{T}^{T M}}{2 i \pi}-b\left(h_{T}^{T M}\right)^{-1} \frac{\partial h_{T}^{T M}}{\partial T}\right)\right]_{b=0} \operatorname{ch}_{g}\left(\xi, h^{\xi}\right)
\end{array}\right.
$$

By $[\mathrm{B} 5,(2.44),(2.63)]$ which extends [BGS3, Thm. 1.22], for $T \geq 1$ fixed, as $u \rightarrow 0$
(8.15) $\operatorname{Tr}_{s}\left[g *_{T}^{-1} \frac{\partial}{\partial T}\left(*_{T}\right) \exp \left(-u^{2} D_{T}^{M, 2}\right)\right]=\frac{2}{u^{2}} \frac{b_{-1, g}}{T^{3}}-b_{0, g}+O\left(u^{2}\right)$.

By comparing (8.13) and (8.15), we get

$$
\begin{equation*}
a_{T, j}=0 \quad \text { if } \quad j<-1, \quad a_{T,-1}=\frac{2}{T} b_{-1, g}, \quad a_{T, 0}=-b_{0, g} \tag{8.16}
\end{equation*}
$$

By (8.13) and (8.16), we get (8.1).

## 9. A proof of Theorem 4.12.

This section is organized as follows. In a), as in $[\mathrm{BerB}, \S 9]$, we reduce the problem to a local problem near $B^{g}$. In b ), we summarize very briefly the content of $[\mathrm{BerB}, \S 9 \mathrm{c})]$. In c), we establish key estimates on the kernel of $\widetilde{F}_{\varepsilon}\left(L_{\varepsilon, T}^{3}\right)$. In d), we prove Theorem 4.12.

We use the same notation as in Sections 4 and 7.
a) Finite propagation speed and localization.

Proposition 9.1. - There exists $C>0$, such that for $0<\varepsilon \leq 1$, $T \geq 1$
(9.1) $\left\lvert\, \operatorname{Tr}_{s}\left[g *_{T / \varepsilon}^{-1} \frac{\partial}{\partial T}\left(*_{T / \varepsilon}\right) G_{\varepsilon}\left(\varepsilon D_{T / \varepsilon}^{M}\right)\right]\right.$

$$
\left.-\frac{2}{T}\left(\sum_{j=0}^{\operatorname{dim} X}(-1)^{j} j \chi_{g}\left(R^{j} \pi_{*} \xi\right)-\operatorname{dim} X \chi_{g}(\xi)\right) G_{\varepsilon}(0) \right\rvert\, \leq \frac{C}{T^{2}}
$$

Proof. - For $v>0$, set

$$
H_{v}(a)=\int_{-\infty}^{+\infty} \exp (i t \sqrt{2} a) \exp \left(-\frac{t^{2}}{2 v^{2}}\right) g(t) \frac{d t}{v \sqrt{2 \pi}}
$$

Clearly

$$
G_{v}(a)=H_{v}\left(\frac{a}{v}\right)
$$

By an analogue of the McKean Singer formula [MKS], we find that

$$
\begin{equation*}
\operatorname{Tr}_{s}\left[g N_{V} H_{\varepsilon}\left(D^{B}\right)\right]=\sum_{j=0}^{\operatorname{dim} X}(-1)^{j} j \chi_{g}\left(R^{j} \pi_{*} \xi\right) H_{\varepsilon}(0) \tag{9.2}
\end{equation*}
$$

Using (9.2) and proceeding as in [BerB, Prop. 9.1], we have (9.1).
By (7.6) and (9.1), to establish Theorem 4.12, we only need to establish the following result.

Theorem 9.2. - If $\alpha>0$ is small enough, there exist $\delta>0, C>0$, such that for $0<\varepsilon \leq 1, T \geq 1$

$$
\begin{align*}
\mid \operatorname{Tr}_{s} & {\left[g *_{T / \varepsilon}^{-1} \frac{\partial}{\partial T}\left(*_{T / \varepsilon}\right) F_{\varepsilon}\left(\varepsilon D_{T / \varepsilon}^{M}\right)\right] }  \tag{9.3}\\
& \left.-\frac{2}{T}\left(\sum_{j=0}^{\operatorname{dim} X}(-1)^{j} j \chi_{g}\left(R^{j} \pi_{*} \xi\right)-\operatorname{dim} X \chi_{g}(\xi)\right) F_{\varepsilon}(0) \right\rvert\, \leq \frac{C}{T^{1+\delta}}
\end{align*}
$$

Proof. - The remainder of the section is devoted to the proof of Theorem 9.2.

By (7.11), we deduce that
(9.4) $\operatorname{Tr}_{s}\left[g *_{T / \varepsilon}^{-1} \frac{\partial}{\partial T}\left(*_{T / \varepsilon}\right) F_{\varepsilon}\left(\varepsilon D_{T / \varepsilon}^{M}\right)\right]=\operatorname{Tr}_{s}\left[g *_{T / \varepsilon}^{-1} \frac{\partial}{\partial T}\left(*_{T / \varepsilon}\right) \widetilde{F}_{\varepsilon}\left(A_{\varepsilon, T}^{\prime 2}\right)\right]$.

Let $\widetilde{F}_{\varepsilon}\left(A_{\varepsilon, T}^{\prime 2}\right)\left(x, x^{\prime}\right)\left(x, x^{\prime} \in M\right)$ be the smooth kernel associated to $\widetilde{F}_{\varepsilon}\left(A_{\varepsilon, T}^{\prime 2}\right)$ with respect to $\mathrm{d} v_{M}\left(x^{\prime}\right) /(2 \pi)^{\operatorname{dim} M}$. Using finite propagation speed, as in (7.9), it is clear that if $x \in M, \widetilde{F}_{\varepsilon}\left(A_{\varepsilon, T}^{\prime 2}\right)(x, \cdot)$ only depends on the restriction of $A_{\varepsilon, T}^{\prime}$ to $\pi^{-1}\left(B^{B}(\pi x, \alpha)\right)$.

As in Section 7, the proof of (9.3) is local near $\pi^{-1}\left(B^{g}\right)$.
b) The matrix structure of the operator $L_{\epsilon, T}^{3}$ as $T \rightarrow+\infty$.

We use the same trivializations and notation as in Section 7.
Also by using (7.19), (7.24), for $Y \in\left(N_{B^{g} / B, \mathbb{R}}\right)_{b_{0}}$, we get

$$
\begin{equation*}
\operatorname{Tr}_{s}\left[g *_{T / \varepsilon}^{-1} \frac{\partial}{\partial T}\left(*_{T / \varepsilon}\right) \widetilde{F}_{\varepsilon}\left(L_{\varepsilon, T}^{1}\right)\left(g^{-1}(Y, x),(Y, x)\right)\right] \tag{9.5}
\end{equation*}
$$

$=(-i)^{\operatorname{dim} B^{g} \varepsilon^{-2 \operatorname{dim} N_{B^{g} / B}} \operatorname{Tr}_{s}\left[g M_{\varepsilon, T}^{3} \widetilde{F}_{\varepsilon}\left(L_{\varepsilon, T}^{3}\right)\left(g^{-1}\left(\varepsilon^{-1} Y, x\right),\left(\varepsilon^{-1} Y, x\right)\right)\right]^{\max } .}$
Recall that the vector bundle $K$ and the operators $P, S_{\varepsilon}$ were defined in (7.13) and (7.16). Let $\mathbb{F}_{\varepsilon}^{0}$ be the vector space of square integrable sections of $\Lambda\left(T_{\mathbb{R}}^{*} B^{g}\right) \widehat{\otimes} \Lambda\left(\bar{N}_{B^{g} / B}^{*}\right) \widehat{\otimes} S_{\varepsilon}^{-1 *} K$ over $\left(T_{\mathbb{R}} B\right)_{b_{0}}$. Then $\mathbb{F}_{\varepsilon}^{0}$ is a Hilbert subspace of $\mathbb{E}^{0}$. Let $\mathbb{F}_{\varepsilon}^{0, \perp}$ be its orthogonal complement in $\mathbb{E}^{0}$. Let $p_{\varepsilon}$ be the orthogonal projection operator from $\mathbb{E}^{0}$ on $\mathbb{F}_{\varepsilon}^{0}$, set $p_{\varepsilon}^{\perp}=1-p_{\varepsilon}$. Then if $s \in \mathbb{E}^{0}$,

$$
\begin{equation*}
p_{\varepsilon} s(Y)=P_{\varepsilon Y} s(Y, \cdot) \quad \text { for } \quad Y \in T_{\mathbb{R}} B \tag{9.6}
\end{equation*}
$$

Put

$$
\begin{cases}E_{\varepsilon, T}=p_{\varepsilon} L_{\varepsilon, T}^{3} p_{\varepsilon}, & F_{\varepsilon, T}=p_{\varepsilon} L_{\varepsilon, T}^{3} p_{\varepsilon}^{\perp}  \tag{9.7}\\ G_{\varepsilon, T}=p_{\varepsilon}^{\perp} L_{\varepsilon, T}^{3} p_{\varepsilon}, & H_{\varepsilon, T}=p_{\varepsilon}^{\perp} L_{\varepsilon, T}^{3} p_{\varepsilon}^{\perp}\end{cases}
$$

Then we write $L_{\varepsilon, T}^{3}$ in matrix form with respect to the splitting $\mathbb{E}^{0}=\mathbb{F}_{\varepsilon}^{0} \oplus \mathbb{F}_{\varepsilon}^{0, \perp}$,

$$
L_{\varepsilon, T}^{3}=\left[\begin{array}{ll}
E_{\varepsilon, T} & F_{\varepsilon, T}  \tag{9.8}\\
G_{\varepsilon, T} & H_{\varepsilon, T}
\end{array}\right]
$$

Recall that $L^{\xi}, R^{T X}$ are the curvatures of $\left(\xi, \nabla^{\xi}\right),\left(T X, \nabla^{T X}\right)$, and that the $(3,0)$-tensor $\langle S(\cdot) \cdot, \cdot\rangle$ is defined in Section 2b). In the sequel, $[,]_{+}$denotes an anticommutator.

Theorem 9.3. - There exist operators $E_{\varepsilon}, F_{\varepsilon}, G_{\varepsilon}, H_{\varepsilon}$ such that as $T \rightarrow+\infty$,

$$
\begin{cases}E_{\varepsilon, T}=E_{\varepsilon}+O\left(\frac{1}{T}\right), & F_{\varepsilon, T}=T F_{\varepsilon}+O(1)  \tag{9.9}\\ G_{\varepsilon, T}=T G_{\varepsilon}+O(1), & H_{\varepsilon, T}=T^{2} H_{\varepsilon}+O(T)\end{cases}
$$

Set

$$
\begin{align*}
& Q_{\varepsilon}=\varphi^{2}(\varepsilon|Y|)\{ -\frac{1}{2}\left[\nabla_{e_{i}}^{\Lambda\left(T^{*(0,1)} X\right) \otimes \xi},\right.  \tag{9.10}\\
& \sum_{\alpha=1}^{2 m^{\prime}}\left\langle S\left(e_{i}\right) f_{\alpha}^{H}, e_{j}\right\rangle_{h^{T X}}\left(f^{\alpha} \wedge-\frac{\varepsilon^{2}}{2} i_{f_{\alpha}}\right) \frac{c\left(e_{j}\right)}{\sqrt{2}} \\
&\left.+\frac{\varepsilon}{2} \sum_{\alpha=2 m^{\prime}+1}^{2 m}\left\langle S\left(e_{i}\right) f_{\alpha}^{H}, e_{j}\right\rangle_{h^{T X}} c\left(f_{\alpha}\right) c\left(e_{j}\right)\right]_{+} \\
&+\frac{1}{\sqrt{2}} \sum_{\alpha=1}^{2 m^{\prime}}\left(f^{\alpha} \wedge-\frac{\varepsilon^{2}}{2} i_{f_{\alpha}}\right) c\left(e_{j}\right)\left(L^{\xi}+\frac{1}{2} \operatorname{Tr}\left[R^{T X}\right]\right)\left(f_{\alpha}, e_{i}\right) \\
&\left.+\sum_{\alpha=2 m^{\prime}+1}^{2 m} \frac{\varepsilon}{2} c\left(f_{\alpha}^{H}\right) c\left(e_{j}\right)\left(L^{\xi}+\frac{1}{2} \operatorname{Tr}\left[R^{T X}\right]\right)\left(f_{\alpha}, e_{i}\right)\right\} .
\end{align*}
$$

Then $Q_{\varepsilon}\left(\mathbb{F}_{\varepsilon}^{0}\right) \subset \mathbb{F}_{\varepsilon}^{0, \perp}$, and

$$
\left\{\begin{array}{l}
F_{\varepsilon}=p_{\varepsilon} Q_{\varepsilon} p_{\varepsilon}^{\perp}, \quad G_{\varepsilon}=p_{\varepsilon}^{\perp} Q_{\varepsilon} p_{\varepsilon}  \tag{9.11}\\
H_{\varepsilon}=p_{\varepsilon}^{\perp}\left(\varphi^{2}(\varepsilon|Y|) D_{\varepsilon Y}^{X, 2}+\left(1-\varphi^{2}(\varepsilon|Y|)\right) D_{b_{0}}^{X, 2}\right) p_{\varepsilon}^{\perp}
\end{array}\right.
$$

Proof. - For a fixed $\varepsilon>0$, the analysis of the matrix structure of $L_{\varepsilon, T}^{3}$ as $T \rightarrow+\infty$ is the same as in $\left.[\mathrm{BerB}, \S 9 \mathrm{c})\right]$. Of course, the rescaling on the Clifford variables which depends on $\varepsilon>0$, is different, but this does not introduce any extra difficulty.

So Theorem 9.3 holds for essentially the same reasons as in [BerB, Theorem 9.3]. Especially, by [BerB, (7.33), (9.37)], we get (9.10).
c) Uniform bounds on the kernel of $\widetilde{\boldsymbol{F}}_{\boldsymbol{\epsilon}}\left(\boldsymbol{L}_{\boldsymbol{\epsilon}, T}^{3}\right)$.

We now establish an extension of [BerB, Thm. 9.6].

Theorem 9.4. - There exists $C>0$, for which if $k \in \mathbb{N}$, there exist $C^{\prime}>0, r \in \mathbb{N}$ such that if $\left.\left.|\alpha|,\left|\alpha^{\prime}\right| \leq k, \varepsilon \in\right] 0,1\right], T \geq 1,(Y, x),\left(Y^{\prime}, x^{\prime}\right)$ $\in\left(T_{\mathbb{R}} B\right)_{b_{0}} \times X_{b_{0}}$,

$$
\begin{align*}
\left\lvert\, \frac{\partial^{|\alpha|+\left|\alpha^{\prime}\right|}}{\partial Y^{\alpha} \partial Y^{\prime \alpha^{\prime}}}\right. & \widetilde{F}_{\varepsilon}\left(L_{\varepsilon, T}^{3}\right)  \tag{9.12}\\
& \left((Y, x),\left(Y^{\prime}, x^{\prime}\right)\right) \mid \\
& \leq C^{\prime}\left(1+|Y|+\left|Y^{\prime}\right|\right)^{r} \exp \left(-C\left|Y-Y^{\prime}\right|^{2}\right)
\end{align*}
$$

Proof. - Recall that $\left\rangle_{\varepsilon, 0}\right.$ is the Hermitian product on $\mathbb{E}^{0}$ defined by (7.32). If $s \in \mathbb{E}^{1}$, put

$$
\begin{align*}
&|s|_{\varepsilon, T, 1}^{2}=T^{2}\left|P_{\varepsilon Y}^{\perp} s\right|_{\varepsilon, 0}^{2}+\left|P_{\varepsilon Y} s\right|_{\varepsilon, 0}^{2}  \tag{9.13}\\
&+\sum_{\alpha}\left|\nabla_{f_{\alpha}} s\right|_{\varepsilon, 0}^{2}+T^{2} \sum_{i}\left|\nabla_{e_{i}} P_{\varepsilon Y}^{\perp} s\right|_{\varepsilon, 0}^{2} .
\end{align*}
$$

The bounds in (9.12) with $C=0$ are easily obtained by proceeding as in [BerB,Thm. 9.6], where we replace the Sobolev norms [BerB, (9.49), (9.50)] by (7.32) and (9.13). To get the required $C>0$, we proceed as in the proof of Theorem 7.6 where we use the Sobolev norms (7.32) and (9.13).

## d) Proof of Theorem 9.2.

Let $\mathbb{F}_{\varepsilon}$ be the vector space of smooth sections of $\Lambda\left(T_{\mathbb{R}}^{*} B^{g}\right) \widehat{\otimes}$ $\Lambda\left(\bar{N}_{B^{g} / B}^{*}\right) \widehat{\otimes} S_{\varepsilon}^{-1 *} K$ over $\left(T_{\mathbb{R}} B\right)_{b_{0}}$. Let $\Xi_{\varepsilon}$ be the operator from $\mathbb{F}_{\varepsilon}$ to itself

$$
\begin{equation*}
\Xi_{\varepsilon}=E_{\varepsilon}-F_{\varepsilon} H_{\varepsilon}^{-1} G_{\varepsilon} \tag{9.14}
\end{equation*}
$$

One verifies easily that $\Xi_{\varepsilon}$ is an elliptic second order differential operator acting on $\mathbb{F}_{\varepsilon}$.

The operator $\left(\varepsilon D^{B}\right)^{2}$ acts on smooth sections of $\Lambda\left(T^{*(0,1)} B\right) \widehat{\otimes} \operatorname{Ker} D^{X}$. Therefore by proceeding as before, i.e. by rescaling the coordinate $Y$ and the Clifford variables $c\left(f_{\beta}\right)\left(1 \leq \beta \leq 2 m^{\prime}\right)$, we construct from $\left(\varepsilon D^{B}\right)^{2}$ an operator $\Sigma_{\varepsilon}^{3}$, which acts on smooth sections of $\Lambda\left(T_{\mathbb{R}}^{*} B^{g}\right) \widehat{\otimes} \Lambda\left(\bar{N}_{B^{g} / B}^{*}\right)$ $\widehat{\otimes} S_{\varepsilon}^{-1 *} K$ over $B(0,2 \alpha / \varepsilon)$. Then as [BerB, Prop. 9.9], we have

Proposition 9.5. - Over $B(0, \alpha / \varepsilon)$, one has the identity

$$
\begin{equation*}
\Xi_{\varepsilon}=\Sigma_{\varepsilon}^{3} \tag{9.15}
\end{equation*}
$$

Let $\widetilde{F}_{\varepsilon}\left(\Xi_{\varepsilon}\right)\left(Y, Y^{\prime}\right), \widetilde{F}_{\varepsilon}\left(\Sigma_{\varepsilon}^{3}\right)\left(Y, Y^{\prime}\right)\left(Y, Y^{\prime} \in({\underset{\widetilde{F}}{\mathbb{R}}} B)_{b_{0}}\right)$ be the smooth kernels associated to the operator $\widetilde{F}_{\varepsilon}\left(\Xi_{\varepsilon}\right), \widetilde{F}_{\varepsilon}\left(\Sigma_{\varepsilon}^{3}\right)$ with respect to $\mathrm{d} v_{T_{\mathbb{R}} B}\left(Y^{\prime}\right) /(2 \pi)^{\operatorname{dim} B}$. Using (9.15) and finite propagation speed, it is clear that for $|Y|,\left|Y^{\prime}\right| \leq \alpha / 4 \varepsilon$,

$$
\begin{equation*}
\widetilde{F}_{\varepsilon}\left(\Xi_{\varepsilon}\right)\left(Y, Y^{\prime}\right)=\widetilde{F}_{\varepsilon}\left(\Sigma_{\varepsilon}^{3}\right)\left(Y, Y^{\prime}\right) \tag{9.16}
\end{equation*}
$$

Here, the minor difference with $[\mathrm{BerB}]$ is that here only the Clifford variables $c\left(f_{\ell}\right)\left(1 \leq \ell \leq 2 \operatorname{dim} B^{g}\right)$ are rescaled, while in [BerB], the Clifford variables $c\left(f_{\ell}\right)(1 \leq \ell \leq 2 \operatorname{dim} B)$ were rescaled. Because our Clifford rescaling introduces fewer diverging terms than in [BerB, §9], so we have the following analogue of [BerB, Thm. 9.8]: There exists $C>0$ such that for $0 \leq \varepsilon \leq 1, T \geq 1$,

$$
\begin{equation*}
\left\|\widetilde{F}_{\varepsilon}\left(L_{\varepsilon, T}^{3}\right)-P_{\varepsilon Y} \widetilde{F}_{\varepsilon}\left(\Xi_{\varepsilon}\right) P_{\varepsilon Y}\right\|_{\varepsilon, 0}^{0,0} \leq \frac{C}{\sqrt{T}} \tag{9.17}
\end{equation*}
$$

Now by using (7.27), (9.5), (9.12), (9.16), (9.17), and by proceeding as in $[\mathrm{BerB}, \S 9 \mathrm{~g})]$ and $[\mathrm{B} 5, \S 13 \mathrm{j})]$, we obtain Theorem 9.2.

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