Rational Whitney tower filtration of links

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Abstract. We present complete classifications of links in the 3-sphere modulo framed and twisted Whitney towers in a rational homology 4-ball. This provides a geometric characterization of the vanishing of the Milnor invariants of links in terms of Whitney towers. Our result also says that the higher order Arf invariants, which are conjectured to be nontrivial, measure the potential difference between the Whitney tower theory in rational homology 4-balls and that in the 4-ball extensively developed by Conant, Schneiderman and Teichner.

1. Introduction

Topology of dimension 4 is different from high dimensions because the Whitney move may fail. The essential problem is to find an embedded Whitney disk along which a pair of intersections of two sheets could be removed by a Whitney move. Once an immersed Whitney disk is obtained from fundamental group data, one may try to remove double points of the disk by finding a next stage of Whitney disks. Iterating this, we are led to the notion of a Whitney tower.

Since work of Cochran, Orr and Teichner [COT03], concordance of knots and links, which is the “local case” of general disk embedding, has been extensively studied via frameworks formulated in terms of Whitney towers. In this paper, we will focus on asymmetric Whitney towers in dimension 4 bounded by links in $S^3$, motivated from work of Conant, Schneiderman and Teichner [CST11, CST12c, CST14, CST12b, CST12a]. Whitney towers come in two flavors: framed and twisted. Whitney towers we consider have an order, which is a nonnegative integer measuring the number of iterated stages. Precise definitions can be found in Section 2.

The main result of this paper is a complete classification of links in $S^3$ modulo Whitney towers in rational homology 4-balls. To state our result, we use the following notation. Fix $m > 0$, and let $W_n^m$ be the set of $m$-component links in $S^3$ bounding a twisted Whitney tower of order $n$ in a rational homology 4-ball with boundary $S^3$. We define the graded quotient $\overline{W}_n^m$ of $W_n^m$ by the condition that $L$ and $L'$ in $\overline{W}_n^m$ represent the same element in $\overline{W}_n^{m+1}$ if and only if a band sum of $L$ and $-L'$ lies in $\overline{W}_n^{m+1}$. In fact, in Section 4.3 we will show that it is an equivalence relation, and $L \in \overline{W}_n^m$ if and only if $[L] = 0$ in $\overline{W}_n^m$. So we may write $\overline{W}_n^m = \overline{W}_n^m/\overline{W}_n^{m+1}$.

Theorem A.

1. Band sum is a well-defined operation on the set $\overline{W}_n^m$, independent of the choice of bands, and $\overline{W}_n^m$ is an abelian group under band sum.

2. $\overline{W}_n^m$ is classified by the Milnor invariants of order $n$ (= length $n+2$).

3. $\overline{W}_n^m$ is a free abelian group of rank $m\mathcal{R}(m, n+1) - \mathcal{R}(m, n+2)$, where $\mathcal{R}(m, n) = \frac{1}{n} \sum_{d|n} \phi(d) \cdot m^{n/d}$ and $\phi(d)$ is the Möbius function.

We remark that $\mathcal{R}(m, n)$ is the rank of the degree $n$ part of the free Lie algebra on $m$ variables, due to Witt (e.g., see [MKS66, Section 5.6]), and $m\mathcal{R}(m, n+1) - \mathcal{R}(m, n+2)$
is the number of linearly independent Milnor invariants of order $n$, due to Orr [Orr89]. The proof of Theorem 1.3 is given in Section 4.3. Especially see Theorem 4.6.

We also present a complete classification of links modulo framed Whitney towers. Briefly speaking, we define the framed analog $\mathbb{W}_n$ and its graded quotient $\mathbb{W}_n$ along the same lines using framed Whitney towers in rational homology 4-balls instead of twisted Whitney towers, so that $L \in \mathbb{W}_{n+1}$ if and only if $[L] = 0$ in $\mathbb{W}_n$. We prove that $\mathbb{W}_n$ is an abelian group, and $\mathbb{W}_n$ is completely classified by the Milnor invariants and the higher order Sato-Levine invariants introduced in [CST12c]. It turns out that $\mathbb{W}_n$ is isomorphic to the direct sum of a certain determined number of copies of $\mathbb{Z}$ and $\mathbb{Z}_2$. Details are given in Section 5. In particular see Theorem 5.1. We remark that even the proof that $\mathbb{W}_n$ is an abelian group under band sum is not straightforward.

The above results remain true when we replace $\mathbb{Q}$ by any subring of $\mathbb{Q}$ in which 2 is invertible.

**Theorem B.** For any subring $R$ of $\mathbb{Q}$ containing $\frac{1}{2}$, a link in $S^3$ bounds a twisted Whitney tower of order $n$ in an $R$-homology 4-ball if and only if the link bounds a twisted Whitney tower of order $n$ in a rational homology 4-ball. The framed case analog holds too.

We prove the twisted case of Theorem 1.3 in Section 4.2. In particular see Theorem 4.5. For the framed case, see Theorem 5.6 in Section 5.2.

**Milnor invariants and rational Whitney towers.** The problem of understanding the Milnor invariants geometrically has been addressed by numerous authors. Especially Igusa and Orr proved the $k$-slice conjecture, which asserts that a link $L$ has vanishing Milnor invariants of length $\leq 2k$ if and only if $L$ bounds disjoint surfaces in $D^4$ such that each loop on these surfaces can be pushed off to a loop lying in the $k$th lower central subgroup of the fundamental group of the complement of the surfaces [IO01]. A significantly strengthened version of the Igusa-Orr theorem was given in [CST14, Theorem 18] by Conant, Schneiderman and Teichner.

As a consequence of our main result, we present a geometric characterization of the vanishing of the Milnor invariants in terms of Whitney towers.

**Theorem C.** A link $L$ in $S^3$ has vanishing Milnor invariants of order $\leq n$ (or equivalently length $\leq n+2$) if and only if $L$ bounds a twisted Whitney tower of order $n+1$ in a rational homology 4-ball.

We remark that $L$ bounds a twisted Whitney tower of order $n+1$ in a rational homology 4-ball if and only if $L$ bounds a twisted capped grope of class $n+2$ in a rational homology 4-ball, due to [Sch06, Theorem 5] and [CST14, Lemma 23]. We prove Theorem C in Section 4.2 as a part of Theorem 4.5.

**Higher order Arf invariants and rational Whitney towers.** In their study of link concordance via Whitney towers in $D^4$, Conant, Schneiderman and Teichner introduced the higher order Arf invariants $\text{Arf}_k$ ($k \geq 1$). Together with the Milnor invariants, $\text{Arf}_k$ forms a complete set of invariants used to present classifications of links modulo twisted Whitney towers in $D^4$. Understanding the higher order Arf invariants, which remain mysterious yet, is the most significant open problem in the study of finite asymmetric Whitney towers. In particular the higher order Arf invariant conjecture asserts that $\text{Arf}_k$ are nontrivial [CST12c, Conjecture 1.17].

Our main result provides a geometric interpretation of the (non-)vanishing of the higher order Arf invariants. Briefly, the higher order Arf invariants measure the difference between a bounding Whitney tower in the standard 4-ball and one in a rational homology 4-ball.
Theorem D. For each \( n \geq 0 \), the following statements are equivalent.
(1) \( \text{Arf}_k \equiv 0 \) for \( 4k - 2 \leq n \).
(2) A link \( L \subset S^3 \) bounds a twisted Whitney tower of order \( n + 1 \) in \( D^4 \) if and only if \( L \) bounds a twisted Whitney tower of order \( n + 1 \) in a rational homology 4-ball.

We prove Theorem D at the end of Section 4.3. Especially see Corollary 4.8.

Some remarks on our approach. The proofs of our main results hinge, in an essential way, on the work of Conant, Schneiderman and Teichner on Whitney towers in \( D^4 \) [CST12c, CST14, CST12a, CST12b] which is summarized in [CST11]. They formulate algebraic analogs of the geometric theory of Whitney towers, in terms of intersection data of Whitney disks, and present complete classifications of the algebraic side using their proof of a conjecture of Levine [Lev01, Lev02]. To relate this to the geometric side, they prove a key result called the order raising theorem [CST12c, Theorems 1.9, 2.6, 2.10 and 4.4], whose origin goes back to [ST04, Theorem 2]. It essentially says that the vanishing of algebraic intersection data is sufficient to raise the order of a Whitney tower in \( D^4 \). This approach gives Whitney tower concordance classifications of links, modulo indeterminacy from a certain not-yet-understood part of the correspondence between the algebraic and geometric sides, which the higher order Arf invariant conjecture concerns.

A natural attempt for the study of Whitney towers in rational homology 4-balls, or more generally in general 4-manifolds, would be to develop a non-simply-connected version of the above algebraic theory and order raising theorem. This appears to be a very interesting problem, whose solution seems far from being straightforward.

Instead, we present a different approach. We identify exactly which part of the Conant-Schneiderman-Teichner theory of Whitney towers in \( D^4 \) is annihilated in rational homology 4-balls. In fact we show that the information from the Milnor invariants (and the higher order Sato-Levine invariants in the framed odd order case) survives, while the higher order Arf invariants are eliminated when passed to the rational theory, as indicated in Theorem D. Put differently, the part not yet fully understood in the integral theory is exactly the information annihilated in the rational theory. This leads us to rational Whitney tower classification results without indeterminacy, as stated in Theorem A and Theorem 5.1.

To show that the Milnor invariant information is preserved in the rational theory, we first show a Milnor type theorem for Whitney towers in a rational homology 4-ball, which computes the lower central series quotients of the complement fundamental group. See Theorem 3.10. Using this and commutator calculus on a Whitney tower, we show that Milnor invariants (and higher order Sato-Levine invariants) are determined by a Whitney tower in a rational homology 4-ball. See Theorem 3.1. This generalizes an earlier result in [CST14].

The elimination of the higher order Arf invariants in the rational theory generalizes an earlier result too. Indeed, the figure eight knot, which has nontrivial Arf invariant, is known to bound a slice disk in a rational homology 4-ball [Cha07], and this tells us that the classical Arf invariant is not preserved under rational concordance. Our generalization to the higher order case is based on this. Precise formulations and proofs are given in Lemmas 4.3 and 5.4.

Organization of the paper. In Section 2 we review the definitions of Whitney towers and trees representing intersection data of Whitney disks. In Section 3 we investigate the relationship of the Milnor invariants of links and bounding Whitney towers in a rational homology 4-ball. In Section 4 we study twisted Whitney towers in a rational homology 4-ball. We give a complete characterization of links bounding a twisted Whitney tower
of a given order and prove Theorem A. Section 3 is devoted to the study of framed Whitney towers in a rational homology 4-ball.

Acknowledgement. The author thanks an anonymous referee for careful comments. This work was partially supported by NRF grant 2013067043.

2. Whitney towers and associated trees

In this section we will review definitions of twisted and framed asymmetric Whitney towers in 4-manifolds, and discuss uni-trivalent trees which arise naturally in the study of iterated intersections of surfaces, particularly for Whitney towers (e.g., see [Coc90, CT04a, CT04b, Sch06, CST07, CST12c, CST14]). Readers who are familiar with them may skip to Section 3 after reading this paragraph. In this paper a Whitney tower is always assumed to be union-of-disks-like (defined below), except the case of a Whitney tower concordance, which is union-of-annuli-like. Manifolds and immersed surfaces are always oriented.

2.1. Definitions of Whitney towers

In what follows, a sheet is an open subset of an immersed surface in a 4-manifold.

Definition 2.1 (Twisted and framed Whitney disk). Suppose $X$ is a 4-manifold and $p$, $q$ are two intersections of opposite signs of two connected sheets $A$ and $B$ in $X$. A Whitney circle pairing $p$ and $q$ is an embedded circle $\alpha$ which is the union of an arc on $A$ joining $p$ and $q$ and another arc on $B$ joining $p$ and $q$. A Whitney disk pairing $p$ and $q$ is an immersed disk $D$ in $X$ bounded by a Whitney circle $\alpha$. We require that there is a collar neighborhood of $\partial D$ in $D$ whose intersection with $A \cup B$ is $\partial D$, while the complement of the collar is allowed to intersect the sheets.

For an immersed disk $D$, we call the restriction of the unique framing of $D$ on $\partial D$ the disk framing. On the boundary of a Whitney disk $D$, the tangential direction of one of the involved sheets and the common normal direction of $D$ and the other sheet defines a framing, which we call the Whitney framing. Using $\text{SO}(2) = \mathbb{Z}$, the disk framing with respect to the Whitney framing determines an integer $\omega(D)$ called the twisting number of $D$. If $\omega(D) = 0$, then $D$ is called framed. When we do not require a disk to be framed in this sense, we call the disk twisted. (Technically a twisted Whitney disk may be framed.)

Definition 2.2 (Framed Whitney tower). A framed Whitney tower in a 4-manifold $X$ is a 2-complex defined inductively as follows. A union of properly immersed surfaces in $X$ which are transverse to each other is a framed Whitney tower. Suppose $T$ is a framed Whitney tower and $D$ is an immersed framed Whitney disk in the interior of $X$ pairing two intersections of opposite signs between two sheets in $T$. We allow the interior of $D$ to transversely intersect the interior of surfaces and disks of $T$, but require $D$ to be disjoint from the boundary of any surface or disk in $T$. Then $T$ with $D$ attached is a framed Whitney tower.

Definition 2.3 (Order). The initial surfaces of a Whitney tower, namely those with boundary in $\partial X$, are called the order 0 surfaces. Inductively, an intersection of an order $k$ sheet and an order $\ell$ sheet is called an order $k + \ell$ intersection. A Whitney disk pairing two order $n$ intersections is called an order $n + 1$ disk. A Whitney tower $T$ is of order $n$ if all intersections of order $< n$ are paired up by Whitney disks in $T$. (Intersections of order $\geq n$ are allowed to be unpaired.)
Definition 2.4 (Twisted Whitney tower). A twisted Whitney tower of order $n$ is defined exactly in the same way as a framed Whitney tower of order $n$, except that we allow Whitney disks of order $\geq \frac{n}{2}$ to be twisted. Disks of order $< \frac{n}{2}$ are still required to be framed.

A twisted Whitney tower of order $n$ can be modified in such a way that all Whitney disks of order $\geq \frac{n}{2}$ are framed, by a boundary twist argument (see [CST12c, Section 4.1]). Using this, we always assume that a twisted Whitney tower of order $2k - 1$ is indeed framed, and assume that a twisted Whitney disk of a twisted Whitney tower of order $2k$ has order $k$.

Following the convention of Freedman-Quinn [FQ90] used for gropes, we call a (framed or twisted) Whitney tower union-of-disks-like (respectively union-of-annuli-like) if each order zero surface is a disk (respectively an annulus). As mentioned at the beginning of this section, we assume that every Whitney tower is union-of-disk-like unless stated otherwise.

We remark that a Whitney tower can always be modified, using finger moves, in such a way that for each Whitney disk $D$ (except the base disks or annuli) one of the following holds: (i) $D$ is a twisted disk with $\omega(D) = \pm 1$, (ii) $D$ is a framed disk with exactly one intersection point, or (iii) $D$ is a framed disk with exactly two intersection points and they are paired by some other Whitney disk [CST12c, Lemma 2.12]. Such a tower is called split. We always assume that a Whitney tower is split, unless stated otherwise.

In this paper, links are always oriented and ordered.

Definition 2.5 (Boundary of Whitney towers). Suppose $X$ is a 4-manifold and $L$ is a framed link in $\partial X$. We say that $L$ bounds an order $n$ framed Whitney tower $T$ in $X$ if (i) the boundary of the order zero disks of $T$ is equal to $L$, and (ii) the unique framing of the order zero disks restricts to the given framing of $L$. For $n = 0$, we say that $L$ bounds an order 0 twisted Whitney tower $T$ in $X$ if (i) holds, without requiring (ii). For $n > 0$, a framed link $L$ bounds an order $n$ twisted Whitney tower $T$ in $X$ if (i) and (ii) hold.

When a framed link $L$ bounds an order 0 Whitney tower $T$, the twisting number $\omega(D) \in \mathbb{Z} = \text{SO}(2)$ of an order 0 disk of $T$ is defined to be the disk framing with respect to the given framing of $L$.

In Definition 2.5, we require the framing condition (ii) even for the twisted case when $n > 0$, because we always regard order $< \frac{n}{2}$ surfaces as framed, as we did in Definition 2.4. The same happens in the following definition.

Definition 2.6 (Whitney tower concordance). Suppose $X$ is a 4-manifold with $\partial X = \partial_+ X \sqcup -\partial_- X$. Two framed links $L \subset \partial_+ X$ and $L' \subset \partial_- X$ with $m$ components are order $n$ framed Whitney tower concordant in $X$ if there is a union-of-annuli-like framed Whitney tower $T$ of order $n$ in $X$ such that (i) $T$ has $m$ order zero annuli and the $i$th order zero annulus is cobounded by the $i$th component of $L'$ and that of $-L$, and (ii) the framings of $L$ and $L'$ extend to the same framing of the order zero annuli. For $n > 0$, $L$ and $L'$ are order $n$ twisted Whitney tower concordant in $X$ if there is a twisted Whitney tower $T$ of order $n$ satisfying (i) and (ii). For $n = 0$, $L$ and $L'$ are order 0 twisted Whitney tower concordant if there is a twisted Whitney tower $T$ satisfying (i).

Remark 2.7 (Framing of the boundary of rational Whitney towers). In this paper we will mainly consider the case of a Whitney tower in a rational homology 4-ball bounded by $S^3$ (or standard $D^4$ as a special case) and a Whitney tower concordance in a rational homology $S^3 \times I$ bounded by $S^3 \times 1 \sqcup -S^3 \times 0$. Recall that the linking number of two knots in $S^3$ is equal to the algebraic intersection number of bounding immersed disks in a rational homology 4-ball bounded by $S^3$. The following basic observations are direct consequences of this fact and the above definitions.
(1) A framed link \(L \subset S^3\) bounds an order 0 framed Whitney tower in a rational homology 4-ball if and only if each component of \(L\) is evenly framed, since an immersed disk in a rational homology 4-ball bounded by a knot \(K \subset S^3\) induces an even framing on \(K\). On the other hand, any framed link \(L \subset S^3\) bounds an order 0 twisted Whitney tower in \(D^4\).

(2) If a framed link \(L \subset S^3\) bounds a framed/twisted Whitney tower of order \(n \geq 1\) in a rational homology 4-ball, then the link is automatically zero framed and any two components have vanishing linking number; it follows from the fact that all the intersections of order zero disks are paired up by order 1 disks.

(3) If two framed links in \(S^3\) are order \(n \geq 1\) Whitney tower concordant in a rational homology \(S^3 \times I\), then their framings are equal.

We will often say, e.g., "\(L \subset S^3\) bounds an order \(n \geq 1\) twisted/framed Whitney tower in a rational homology 4-ball" even when no framing on \(L\) is given. Using (2), this is understood as that \(L\) with the zero framing does.

2.2. Trees from intersection and twisting data

In this subsection we review a certain type of trees used in [CST12c, CST14]. Fix an integer \(m \geq 1\). In this paper trees will always be uni-trivalent and oriented, that is, each vertex is either univalent or trivalent, and each trivalent vertex is endowed with a cyclic ordering of adjacent edges. As a convention, in a local planar diagram of a vertex and its adjacent edges, the edges are always ordered counterclockwise. A tree has order \(n\) if it has \(n\) trivalent vertices. A tree is decorated if each univalent vertex has a label in \(\{1, \ldots, m\}\). For a rooted tree, namely when the tree has a distinguished univalent vertex, it is decorated if each non-root vertex has a label in \(\{1, \ldots, m\}\). In this paper trees are always decorated. For two rooted trees \(t\) and \(t'\), the inner product \(\langle t, t' \rangle\) is defined by joining the roots of \(t\) and \(t'\). The order of \(\langle t, t' \rangle\) is the sum of the orders of \(t\) and \(t'\).

Sometimes (but not always) we will label the root of a rooted tree by the symbol \(\omega\); such a tree is called a \(\omega\)-tree.

Suppose \(T\) is a twisted Whitney tower of order \(n\). Fix an orientation of each disk in \(T\), and fix an order of the order 0 disks. First, we associate to each disk \(D\) in \(T\) a rooted tree \(t_D\) as follows. For the \(i\)th order 0 disk \(D\), define \(t_D = \langle i\), a rooted tree of order 0 with the non-root vertex labeled by \(i\). For a twisted/framed Whitney disk \(D\) of order \(n > 0\), if \(D\) pairs two intersections between two disks \(D'\) and \(D''\), define \(t_D = \langle t_{D'}^{-1} t_{D''}\), that is, the rooted tree of order 1 with \(t_{D'}\) and \(t_{D''}\) attached to the leaves.

Here, \(D'\) and \(D''\) are chosen in such a way that if one travels along the Whitney circle \(\partial D\) near the involved negative intersection \(p\) of \(D'\) and \(D''\), starting from \(D'\), passing through \(p\) and then entering into \(D''\), then it agrees with the orientation of \(\partial D\) induced by the given orientation of \(D\).

For each unpaired intersection \(p\) in the tower \(T\), if \(p \in D \cap D'\), then define \(t_p = \langle t_D, t_{D'}\). (When we want to remember where the roots of \(t_D\) and \(t_{D'}\) were, we draw the edge of \(t_p\) containing the original roots as \(\), the small enclosing circle denotes the location of \(p\).) Note that \(t_D\) and \(D\) have the same order, and therefore so do \(t_p\) and \(p\). For each intersection \(p\), denote the sign of \(p\) by \(\epsilon(p) = \pm 1\).

For each twisted Whitney disk \(D\), let \(t_D^\omega\) be the tree \(t_D\) with the root labeled by \(\omega\), as a \(\omega\)-tree. Recall that \(\omega(D)\) is the twisting number of \(D\) (see Definition 2.1).

**Definition 2.8.** For a twisted Whitney tower \(T\) of order \(n\), define a formal sum \(t_D^\omega(T)\) of trees by

\[
\sum_p \epsilon(p) \cdot t_p + \sum_D \omega(D) \cdot t_D^\omega
\]
where $p$ varies over the order $n$ intersections and $D$ varies over the twisted Whitney disks of order $n/2$. The second sum is regarded as vacuous if $n$ is odd. Note that unpaired intersections of order $> n$ are ignored in $i^m_n(T)$.

### 3. Milnor invariants and rational Whitney towers

In this section we prove the following relationship of Milnor invariants of links and Whitney towers in rational homology 4-balls.

**Theorem 3.1.** Suppose $L$ is a framed link in $S^3$ bounding a twisted Whitney tower $T$ of order $n \geq 0$ in a rational homology 4-ball bounded by $S^3$. Then the following hold.

1. $L$ has vanishing Milnor invariants of order $< n$ (or equivalently length $< n + 2$).
2. $T$ determines the order $n$ Milnor invariant of $L$. In fact, $\mu_n(L) = \eta_n(i^m_n(T))$.

In Theorem 3.1(2), $\mu_n$ denotes the total Milnor invariant of order $n$, and $\eta_n$ denotes the summation map which was formulated in [Lev01, Lev02] and used extensively in [CST12c, CST14, CST12a]. We will review their definitions in Section 3.1.

Theorem 3.1 generalizes [CST12c, Theorem 6], which states the same conclusion under a weaker hypothesis that $T$ is in $D^4$. We remark that the proof of [CST12c, Theorem 6] first converts the given Whitney tower to a capped grope and then works with the resulting grope, particularly using the grope duality of Krushkal and Teichner [KT97]. In our proof of Theorem 3.1 we present a Whitney tower argument inspired by the grope argument in [CST12c]. We wish this alternative approach, which works for Whitney towers in rational homology 4-balls. See Theorem 3.10 in Section 3.3. Its analog for capped gropes in $D^4$ appeared earlier in [CST14, Lemma 33].

#### 3.1. A quick review on the Milnor invariant and summation map

We begin by recalling the definition of the Milnor invariant and summation map, and setting up notations.

In the original work of Milnor [Mil57], the invariant is defined modulo certain indeterminacy to handle arbitrary links, but we will consider only the special case that it is well defined without indeterminacy.

Denote the lower central series of a group $\pi$ by $\{\pi_k\}$, which is defined inductively by $\pi_1 = \pi$, $\pi_{k+1} = [\pi, \pi_k]$. In this paper, we use the convention $[a, b] = aba^{-1}b^{-1}$.

Suppose $L$ is an $m$-component link in $S^3$ with $\pi = \pi_1(S^3 \setminus L)$. Let $\mu_i \in \pi$ and $\lambda_i \in \pi$ be the class of a meridian and a zero linking longitude of the $i$th component respectively. Let $F$ be a free group generated by $x_1, \ldots, x_m$. Let $F \to \pi$ be the meridian map defined by $x_i \mapsto \mu_i$. Suppose $n \geq 0$, and suppose $\lambda_i$ is contained in $\pi_{n+1}$. (It is always the case for $n = 0$.) Then, by Milnor [Mil57, Theorem 4], $F \to \pi$ induces an isomorphism $\pi_{n+1}/\pi_{n+2} \cong F_{n+1}/F_{n+2}$. Let $w_i \in F_{n+1}/F_{n+2}$ be the image of $\lambda_i$ under the isomorphism. The Milnor invariant of length $n + 2$ can be defined to be the $m$-tuple $(w_1, \ldots, w_m) \in (F_{n+1}/F_{n+2})^m$. If the Milnor invariant of length $n + 2$ vanishes, then the longitudes $\lambda_i$ lie in $\pi_{n+2}$, so that the Milnor invariants of length $n + 3$ can be defined.

Summarizing the above, the Milnor invariant of length $n + 2$ is defined (without indeterminacy) when the Milnor invariants of length $\leq n + 1$ vanish, and it is the case if and only if every longitude lies in the lower central subgroup $\pi_{n+1}$.

From the longitude elements $w_i \in F_{n+1}/F_{n+2}$, Milnor extracted numerical invariants denoted by $g_L(u_1, \ldots, u_{n+1}, i)$ for $1 \leq i \leq m$, via the Magnus expansion. (This is why it is called of length $n + 2$.) For our purpose, following [CST14, CST12c], it is convenient to
use the free Lie algebra $L$ generated by $m$ variables $X_1, \ldots, X_m$. We have $L = \bigoplus_n L_n$, where $L_n$ is the degree $n$ part; $L_n$ is equal to the quotient of the free abelian group generated by $n$-fold brackets in $X_1, \ldots, X_m$ modulo the Jacobi relation and alternativity relation $[X, X] = 0$. In particular, $L_1$ is the free abelian group generated by $X_1, \ldots, X_m$. It is known that the association $x_i \mapsto X_i$ gives rise to an isomorphism $F_n/F_{n+1} \to L_n$ which takes commutator brackets to Lie brackets. For instance see [MKS66] Section 5.7.

Let $u_i$ be the image of $w_i$ under $F_n/F_n+1 \to L_n$. The total Milnor invariant of order $n$ is defined by

$$\mu_n(L) = \sum_{i=1}^m X_i \otimes u_i \in L_1 \otimes L_{n+1}.$$  

Note that order $n$ corresponds to length $n+2$.

Let $D_n$ be the kernel of the bracket map $L_1 \otimes L_{n+1} \to L_{n+2}$ defined by $X \otimes Y \to [X, Y]$. Milnor’s cyclic symmetry [Mil57 Theorem 5] implies that $\mu_n(L) \in D_n$ for any link $L$. Moreover, as a function of the set of links $L$ with $\mu_k(L) = 0$ for $k < n-1$, $\mu_n$ is surjective onto $D_n$. It is a consequence of [CSTT14 Theorem 6] and [Lev02 Theorem 1].

**Remark 3.2** (Rank of $D_n$). The range $D_n$ of $\mu_n$ is a free abelian group of known rank. Due to Witt (e.g., see [MKS66, Section 5.6]), $L_k$ is a free abelian group of rank $R(m, k)$, where $R(m, k) = \frac{1}{d} \sum_{d|k} \phi(d) \cdot m^{k/d}$ with $\phi(d)$ the Möbius function, as already given in Theorem $[\mathrm{A}]$ in the introduction. It follows that $D_n$ is a free abelian group of rank

$$M(m, n) := mR(m, n+1) - R(m, n+2).$$

It was first shown by Orr [Orr89] that $M(m, n)$ is the number of linearly independent Milnor invariants of length $n+2$ on links $L$ with vanishing Milnor invariants of length $\leq n+1$.

**Remark 3.3** (Independence from meridian/longitude choices). For any $L$ with $\mu_q(L) = 0$ for $q \leq n-1$, $\mu_n(L)$ is well-defined, independent of the choice of meridians $\mu_i$ (i.e., the meridian map $F \to \pi$). It is essentially because two meridians are conjugate: if a meridian map is given by $x_i \mapsto \mu_i$, then another meridian map is of the form $x_i \mapsto g_i \mu_i g_i^{-1}$, and it is straightforward to verify that they induce the same homomorphism $F_{n+1}/F_{n+2} \to \pi_{n+1}/\pi_{n+2}$, by using standard commutator calculus. Also, $\mu_n(L)$ is independent of the choice of longitudes $\lambda_i$, since any conjugate of $\lambda_i \in \pi_{n+1}$ is equal to $\lambda_i$ itself modulo $\pi_{n+2}$.

**Remark 3.4** (Milnor invariant for framed links). For a framed link $L \subset S^3$, we define the Milnor invariant using pushoffs of components taken along the given framing, instead of zero linking longitudes. Then, for $n = 0$, $\nu_0(L)$ is equivalent to the pairwise linking numbers and framing of each component. (In the unframed case $\nu_0(L)$ is equivalent to the pairwise linking numbers.) In particular, $L$ with $\nu_0(L) = 0$ is automatically zero framed. Since we always assume that $\nu_q(L) = 0$ for $q < n$ whenever we consider $\nu_n(L)$, it follows that there is no difference between framed and unframed cases for $\mu_n(L)$ with $n \geq 1$. Our definition for framed links will be useful in describing order 0 Whitney tower classifications of links in terms of $\mu_0$.

We finish this subsection with the definition of the summation $\eta_n$, which appeared in the statement of Theorem 3.1. Recall that a rooted tree $t$ of order $n$ decorated by $\{1, \ldots, m\}$ determines a formal $n$-fold bracket in the variables $X_1, \ldots, X_m$, which we denote by $B(t)$, in the standard manner: $B(\emptyset \ i) = X_i$, $B(\emptyset \ i \ j) = [B(t'), B(t'')]$. We will often denote by $B(t)$ the element in $L_{n+1}$ represented by the bracket $B(t)$. For a univalent vertex $v$ of a tree $t$, let $t_v$ be the rooted tree obtained by deleting the decoration of $v$ and taking $v$ as the root.
Definition 3.5 (Summation $\eta_n$). For a tree $t$ of order $n$, define $\eta_n(t) = \sum_v X_{\ell(v)} \otimes B(t_v) \in L_1 \otimes L_{n+1}$ where $v$ varies over all the univalent vertices of $t$ and $\ell(v)$ is the decoration of $v$. When $n$ is even, define $\eta_n$ for a $\varphi$-tree $t^\varphi$ of order $n/2$ by $\eta_n(t^\varphi) = \frac{1}{2} \eta_n((t^{\varphi^*}, t^{\varphi^*})) \in L_1 \otimes L_{n+1}$. It is straightforward to verify that $\eta_n(t^\varphi)$ has integer coefficients. For a formal sum of decorated order $n$ trees, and in addition order $n/2 \varphi$-trees $t^\varphi$ when $n$ is even, define $\eta_n$ by extending the above linearly.

3.2. Computing meridians and Whitney circles in a Whitney tower

In this subsection we discuss how to compute Whitney tower meridians and Whitney circles in the fundamental group of a Whitney tower complement using commutator calculus.

In what follows, the order 0 disks of a Whitney tower $T$ in a 4-manifold $X$ are always ordered. For a formal $r$-fold bracket $B$ in $X_1, \ldots, X_m$ with $r \geq k + 1$, we also denote by the same symbol $B$ the element in $\pi_1(X \times T)^{k+1}/\pi_1(X \times T)^{k+2}$ obtained by substituting a meridian of the $i$th order 0 disk for each occurrence of $X_i$ in the formal bracket $B$. This element is well-defined modulo $\pi_1(X \times T)^{k+2}$, independent of the choice of a meridian, as in Remark 3.3. It is trivial in $\pi_1(X \times T)^{k+1}/\pi_1(X \times T)^{k+2}$ if $r > k + 1$.

The following lemma says that the meridian of a Whitney disk $D$ is essentially the commutator associated to the tree $t_D$.

Lemma 3.6 (Commutator expression of a meridian). Suppose $T$ is a twisted Whitney tower in a 4-manifold $X$, and $D$ is an order $k$ disk in $T$. Then a meridian $\mu_D$ of $D$ lies in $\pi_1(X \times T)^{k+1}/\pi_1(X \times T)^{k+2}$ and $\mu_D = B(t_D)$ in $\pi_1(X \times T)^{k+1}/\pi_1(X \times T)^{k+2}$.

Proof. We use an induction on $k$. For $k = 0$, the conclusion is straightforward. Suppose $D$ is an order $k$ disk with $k \geq 1$ and the conclusion holds for order $< k$. Since $t_D$ has order $k$, $B(t_D)$ is a $(k + 1)$-fold bracket. So it suffices to show that the meridian $\mu_D$ is of the form $B(t_D)$. The Whitney disk $D$ pairs intersections of two disks $D'$ and $D''$ of order $r$ and $s$ with $r + s + 1 = k$ by definition. The meridians $\mu_{D'}$ of $D'$ and $\mu_{D''}$ of $D''$ are standard basis curves of a Clifford torus around the involved negative intersection. Since the Clifford torus meets $D$ at a single transverse intersection, $\mu_D$ is equal to a commutator of $\mu_{D'}$ and $\mu_{D''}$. In fact, choosing $D'$ and $D''$ in such a way that $t_D = \langle t_{D'}, t_{D''} \rangle$ holds (see the orientation convention in Section 2.2), we have $\mu_D = [\mu_{D'}, \mu_{D''}]$. Since $\mu_{D'} = B(t_{D'})$ and $\mu_{D''} = B(t_{D''})$ by the induction hypothesis, we have $\mu_D = [B(t_{D'}), B(t_{D''})] = B(t_D)$ as desired. \qed

To compute the Whitney circles, we will use the following notations. Recall that we assume that a Whitney tower is split, and a twisted Whitney disk $D$ in a Whitney tower of order $n$ has order $n/2$ and $\omega(D) = \pm 1$.

Definition 3.7 (Complementary tree $t_D^c$ of a Whitney disk $D$). Suppose $D$ is a Whitney disk in an order $n$ twisted Whitney tower $T$. If $D$ contains two paired intersections, proceed to the next stage Whitney disk that pairs the intersections. Repeating this, one eventually reaches either a framed Whitney disk with an unpaired intersection $p$ of order $\geq n$, or a twisted Whitney disk $D'$ of order $\n/2$. Let $t_p^D := t_p$ in the former case and let $t_p^D := \langle t_p^{D'}, t_p^{D'} \rangle$ in the latter case. Our $t_p^D$ contains $t_D$ as a subtree; the root of $t_p$ is the midpoint of an edge of $t_D$. When $t_p^D = \langle t_p^{D'}, t_p^{D'} \rangle$, we just fix one of the two copies of $t_p$ in $t_D$. Define the complementary tree $t_D^c$ of $D$ to be $t_p^D$ with $t_p$ removed, with the root of $t_p$ as the root of $t_D^c$. Define the complementary sign $\epsilon_D^c$ to be the sign $\epsilon(p)$ of $p$ if $t_p^D = t_p$, and to be the twisting number $\omega(D')$ if $t_p^D = \langle t_p^{D'}, t_p^{D'} \rangle$.

If $D$ is an order $k$ disk in a Whitney tower of order $n$, then the complementary tree $t_D^c$, of has order $\geq n - k$, since $t_D^c$ has order $\geq n$.
Lemma 3.8 (Commutator expression of a Whitney circle). Suppose $T$ is an order $n$ twisted Whitney tower in a 4-manifold $X$ and $D$ is an order $k$ Whitney disk in $T$ with $k > 0$. Let $\gamma_D$ be a pushoff of the Whitney circle $\partial D$, taken along the Whitney framing. Then $\gamma_D$ lies in $\pi_1(X \smallsetminus T)_{n-k+1}$, and $\gamma_D = B(t_D^\circ)^{\epsilon_D}$ in $\pi_1(X \smallsetminus T)_{n-k+2}$. It follows from Lemma 3.8 that $\gamma_D$ is trivial in $\pi_1(X \smallsetminus T)_{n-k+2}$ if the complementary tree $t_D^\circ$ has order $> n - k$, or equivalently $t_D^\circ$ has order $> n$.

Proof of Lemma 3.8. Let $G = \pi_1(X \smallsetminus T)$. As a special case, suppose $D$ is a framed disk which has an order $\geq n$ unpaired intersection $p$ with another disk $D'$. Then $\gamma_D = (\mu_{D'})^{\epsilon_p} = B(t_D)^{\epsilon_D}$ by Lemma 3.6. Since $t_D^\circ = t_p = \langle t_D, t_D' \rangle$, $t_D^\circ$ is taken along the Whitney framing, $\gamma_D = (\mu_{D'})^{\epsilon_D}$ as claimed. As another special case, suppose $D$ is a twisted Whitney disk. Then since $\gamma_D$ is taken along the Whitney framing, $\gamma_D \cdot (\mu_{D'})^{-\omega(D)}$ bounds a parallel disk. (Note that the exponent $-\omega(D)$ represents the disk framing with respect to the Whitney framing, since $\omega(D) \in \mathbb{Z} = \text{SO}(2)$ is defined to be the Whitney framing with respect to the disk framing.) Therefore $\gamma_D = (\mu_{D'})^{\omega(D)} = B(t_D)^{\epsilon_D}$ by Lemma 3.8. Since $t_D^\circ = \langle t_p, t_D^\circ \rangle$, $t_D^\circ$ is $t_D$ itself. It follows that $\gamma_D = B(t_D^\circ)^{\epsilon_D}$.

Now we proceed inductively, from higher to lower stage Whitney disks, using the above cases as the initial step. Suppose $D$ is a Whitney disk of order $k$. If $D$ is not one of the above two special cases, then $D$ is a framed disk with two intersections with another disk $D'$ and the intersections are paired by a next stage Whitney disk $D''$. The induction hypothesis is that $\gamma_{D''} = B(t_{D''})^{\epsilon_{D''}}$.

We have either $t_{D''} = \langle t_D^\circ, t_D' \rangle$ or $\langle t_D^\circ, t_D'' \rangle$. We will present details only for the former case, since the argument applies to the latter case in the essentially same way. Figure 1 shows the disks $D$, $D'$ and $D''$ when $t_{D''} = \langle t_D^\circ, t_D' \rangle$. The circular arrows near $\partial D$ and $\partial D''$ specify the orientations of $D$ and $D''$. The disk $D''$ is oriented in such a way that $\mu_{D''}$ is a positively oriented meridian. In Figure 1, the negatively oriented meridian of $D'$ which is near the $+$ intersection is equal to $\gamma_{D''} \cdot \mu_{D''}^{-1} \gamma_{D''}^{-1}$. (Here one may use a basepoint near the $+$ intersection.) Therefore the pushoff $\gamma_{D''} \circ \partial D$ is the product of $\mu_{D''}$ and $\gamma_{D''} \cdot \mu_{D''}^{-1} \gamma_{D''}^{-1}$. By Lemma 3.6 and the induction hypothesis, $\gamma_D = [\mu_{D''}, \gamma_{D''}] = [B(t_D), B(t_{D''})]^{\epsilon_{D''}}$. Using $\epsilon_{D''} = \epsilon_D$, and using $[a, b^{-1}] = b^{-1}[a, b]^{-1}b$ when $\epsilon_D = -1$, we obtain $\gamma_D = [B(t_D), B(t_{D''})]^{\epsilon_D}$ in $G_n \cdot G_{n-k+2}$. Since $t_D^\circ = \langle t_D^\circ, t_D'' \rangle$, the complementary tree of $D$ is given by $t_D^\circ = \langle t_D^\circ, t_D'' \rangle$. It follows that $B(t_D^\circ)^{\epsilon_D} = B(t_D^\circ), B(t_{D''})]^{\epsilon_D} = \gamma_D$ as promised.

![Figure 1. The disks D, D' and D'' and the meridian $\mu_{D''}$.](image)

The proof of Lemma 3.8 applies to an order 0 disk $D$ in essentially the same way. The statement is as follows.
Lemma 3.9. Suppose $T$ is a twisted Whitney tower of order $n \geq 0$ in a 4-manifold $X$ bounded by a framed link $L$. Then the $i$th longitude $\lambda_i$ of $L$ taken along the given framing lies in $\pi_1(X \smallsetminus T)_{n+1}$. Furthermore, if the formal sum $t^{\omega}_n(T)$ is of the form

$$t^{\omega}_n(T) = \sum t \cdot a(t) + \sum t^{\omega} \cdot b(t^{\omega}),$$

with $a(t), b(t) \in \mathbb{Z}$, then

$$\lambda_i = \left( \prod_{t \in T} B(t_v)^{\ell(v)} \right) \left( \prod_{t^{\omega} \in T^{\omega}} B(t^{\omega}_u)^{b(t^{\omega})} \right) \in \pi_1(X \smallsetminus T)_{n+1}.$$

Here $t$ varies over order $n$ trees appearing in $t^{\omega}_n(T)$, $v$ varies over the univalent vertices of $t$ with decoration $\ell(v) = i$, $t^{\omega}$ varies over order $\frac{n}{2}$ $\omega$-trees appearing in $t^{\omega}_n(T)$, and $u$ varies over univalent vertices of a fixed copy of $t^{\omega}_n$ in $(t^{\omega}_D, t^{\omega}_B)$ with label $\ell(u) = i$.

Recall that for a tree $t$ and its univalent vertex $v$, $t_v$ is the rooted tree obtained by deleting the label of $v$ and taking $v$ as the root, as we did in Definition 3.5.

Proof. Let $D$ be the $i$th order 0 disk of $T$. For each order $n$ unpaired intersection on $D$, choose a disk neighborhood in $D$. For each pair of opposite intersections of $D$ and another disk $D'$ which are paired by a next stage disk $D''$, choose a disk neighborhood of the arc $D \cap D''$ in $D$. Denote these disk neighborhoods by $U_1, U_2, \ldots$; so each $U_j$ contains either an order $n$ unpaired intersection or an arc of the form $D \cap D''$. We may assume that the subdisks $U_j$ are mutually disjoint. For each $U_j$, a pushoff $\gamma_j$ of $\partial U_j$ is computed by the argument of Lemma 3.8. Here, instead of the tree $t^{\omega}_n$ used in Lemma 3.8, we use either an order $n$ tree $t$ appearing in $t^{\omega}_n(T)$, or $(t^{\omega}_D, t^{\omega}_B)$ for some order $\frac{n}{2}$ $\omega$-tree $t^{\omega}$ appearing in $t^{\omega}_n(T)$, which has a univalent vertex $v$ with label $\ell(v) = i$. Then $t_v$ or $(t^{\omega}_u, t^{\omega}_v)$ plays the role of the complementary tree. Therefore, by the argument of Lemma 3.8, we obtain $\gamma_j = B(t_v)^{\pm 1}$ or $B(t^{\omega}_u, t^{\omega}_v)^{\pm 1}$, where $\pm$ is the sign of the coefficient of $t$ or $t^{\omega}$. When $n > 0$, each univalent vertex $v$ of a tree appearing in $t^{\omega}_n(T)$ with $\ell(v) = i$ is involved in the computation of exactly one $\gamma_j$. Since a pushoff of the boundary of $D$ is equal to $\prod_j \gamma_j$, the promised formula for $\lambda_i$ follows. When $n = 0$, the situation is indeed simpler but a minor change is needed. All intersections on $D$ are unpaired and of order 0, and in addition, there may be trees of the form $t^{\omega} = \omega - i$ in $t^{\omega}_n(T)$, which is not involved in the computation for any $D$ but yields a $\pm$ twisting for $D$. Nonetheless, the contribution of such a twisting to $\lambda_i$ is $\mu_D^{\pm 1} B(\omega - i)^{\pm 1} = B((t^{\omega}, t^{\omega})^\pm)$, where $\mu_D$ is a meridian of the $i$th order zero disk $D$. Therefore the claimed formula for $\lambda_i$ holds.

3.3. A Milnor type theorem for rational Whitney towers

Define the rational lower central subgroups $G^Q_k \ (k \geq 1)$ of a group $G$ by $G^Q_1 := G$ and

$$G^Q_{k+1} = \operatorname{Ker} \left\{ G^Q_k \rightarrow \frac{G^Q_k}{[G, G^Q_k]} \rightarrow \frac{G^Q_k}{[G, G^Q_k] \otimes \mathbb{Z}} \right\}.$$  

It is straightforward to verify that $G_k \subset G^Q_k$.

Theorem 3.10 (Milnor type theorem for rational Whitney towers). Suppose $T$ is a twisted Whitney tower of order $n$ in a rational homology 4-ball $X$ which is bounded by an $m$-component link $L$ in $\partial X$. Let $F \rightarrow \pi_1(X \smallsetminus T)$ be a homomorphism of the free group $F$ generated by $x_1, \ldots, x_m$ which sends $x_i$ to a meridian of the $i$th component of $L$. Then
for each $k \leq n$, it induces an isomorphism

$$\frac{\pi_1(X \setminus T)^0_{k+1}}{\pi_1(X \setminus T)^0_{k+2}} \otimes \mathbb{Q} \cong \frac{F_{k+1}}{F_{k+2}} \otimes \mathbb{Q}.$$  

To prove Theorem 3.10 we will use the following homology computation.

**Lemma 3.11.** Suppose $T$ is a twisted Whitney tower of order $n$ in a rational homology 4-ball $X$. Then $H_i(X \setminus T; \mathbb{Q}) \cong H^{3-i}(T, \partial T; \mathbb{Q})$, and the following hold.

1. The meridians of the order 0 disks form a basis for $H_1(X \setminus T; \mathbb{Q})$.
2. $H_2(X \setminus T; \mathbb{Q})$ is spanned by classes of tori which have standard basis curves $\alpha$ and $\beta$ such that $\alpha \in \pi_1(X \setminus T)_k$ and $\beta \in \pi_1(X \setminus T)_{n-k+2}$ for some $k$.

**Proof.** Let $G = \pi_1(X \setminus T)$ and let $N$ be a regular neighborhood of $T$ in $X$. Let $\partial_- N := \partial N \cap \partial X$ and $\partial_+ N := \partial N \setminus \partial_-. \mathbb{Q}$, then

$$\tilde{H}_i(X \setminus T; \mathbb{Q}) \cong H_{i+1}(X, X \setminus T; \mathbb{Q})$$
$$\cong H_{i+1}(N, \partial_+ N; \mathbb{Q})$$

by excision,

$$\cong H^{3-i}(N, \partial_- N; \mathbb{Q})$$

by duality for $(N, \partial_+ N, \partial_- N)$,

$$\cong H^{3-i}(T, \partial T; \mathbb{Q})$$

since $(N, \partial_- N) \sim (T, \partial T)$.

Since $H^2(T, \partial T)$ is the free abelian group generated by the fundamental classes of the order zero disks rel boundary, the meridians of the order zero disks, which are dual to the fundamental classes, form a basis of $H_1(X \setminus T; \mathbb{Q})$. This proves (1).

The remaining part is devoted to the proof of (2). Let $m$ be the number of order zero disks. The pair $(T, \partial T)$ is homotopy equivalent to $K := (\bigsqcup_{j=1}^m (D^2, S^1)) \cup (\bigsqcup_j e_j)$, where each $e_j$ is a 1-cell attached along a map $\partial e_j = S^0 \rightarrow \bigsqcup_{j=1}^m \text{int} D^2$. Indeed each $e_j$ is associated to either an unpaired intersection of $T$ or a Whitney disk of order $> 0$. For each $e_j$, we will describe a torus $C_j$ which is dual to $e_j$ and has standard basis curves $\alpha$ and $\beta$ such that $\alpha \in G_k$ and $\beta \in G_{n-k+2}$ for some $k$. Since the dual tori $C_j$ span $H_2(X \setminus T; \mathbb{Q})$ by (3.1), the conclusion (2) follows.

**Case 1.** Let $e_j$ be a 1-cell of $K$ associated to an unpaired intersection $p$ between two disks $D$ and $D'$. In $T$, $e_j$ corresponds to an arc $\gamma$ in $T$ from $D$ to $D'$ through $p$. See Figure 2. Let $C_j$ be the Clifford torus around $p$. The torus $C_j$ is dual to the 1-cell $e_j$. A meridian $\mu$ of $D$ and a meridian $\mu'$ of $D'$ are standard basis curves of $C_j$. Let $r$ and $s$ are the orders of $D$ and $D'$ respectively. Then $\mu \in G_{r+1}$ and $\mu' \in G_{s+1}$ by Lemma 3.6. Since the intersection $p$ is left unpaired, $r + s \geq n$. This shows that $C_j$ satisfies the promised property.

![Figure 2](image-url)
then it induces an isomorphism

\[ \mu \colon \ast \to \ast \]

of epimorphism.

Preimage intersections. See the group homomorphism part of \( H_t \) lines in the since \( \mu \in \mathcal{G}_{r+1} \) and \( \mu' \in \mathcal{G}_{s+1} \). In addition, since \( D'' \) has order \( r + s + 1 \), \( \partial D'' \in G_{n-r-s} \) by Lemma 3.8.

\[ \text{Case 2.} \] Let \( \epsilon \) be a 1-cell of \( K \) associated to a Whitney disk \( D'' \) between two disks \( D \) and \( D' \). In \( T \), \( \epsilon \) corresponds to an arc \( \gamma \) in \( T \) from \( D \) to \( D' \) through one of the involved intersections. See the \( t = 0 \) picture in Figure 3. Let \( \mu \) and \( \mu' \) be meridians and \( r \) and \( s \) be the orders of \( D \) and \( D' \) respectively. Similarly to Case 1, we have \( \mu \in \mathcal{G}_{r+1} \) and \( \mu' \in \mathcal{G}_{s+1} \). In addition, since \( D'' \) has order \( r + s + 1 \), \( \partial D'' \in G_{n-r-s} \) by Lemma 3.8.

![Figure 3. The torus \( C_j \) dual to the arc \( \gamma \) passing through a paired intersection \( p \).](image)

Let \( C_j \) be the torus illustrated in Figure 3. \( C_j \) is the union of two annuli in the \( t = \pm \epsilon \) pictures, and additional two annuli connecting the boundary circles of the former annuli through \( -\epsilon \leq t \leq \epsilon \); the connecting annuli are shown as two circles in the \( t = 0 \) picture. It is straightforward to see that \( C_j \) is dual to the arc \( \gamma \), similarly to the Clifford torus in Case 1.

Let \( \beta \) be the circle shown in the \( t = \epsilon \) picture; \( \beta \) is the top boundary of the annulus part of \( C_j \) in the \( t = 0 \) picture. The meridian \( \mu \) of \( D \) and the circle \( \beta \) are standard basis curves of \( C_j \). Since \( \beta \) is the boundary of the punctured torus \( R \) illustrated with dotted lines in the \( t = \epsilon \) picture, and since \( \mu' \) and \( \partial D'' \) are (homotopic to) standard basis curves of \( R \), we have \( \beta = [\mu', \partial D''] \). Since \( \mu' \in \mathcal{G}_{s+1} \) and \( \partial D'' \in G_{n-r-s} \), we have \( \beta \in \mathcal{G}_{n-r+1} \). Since \( \mu \in \mathcal{G}_{r+1} \), this shows that the standard basis curves \( \mu \) and \( \beta \) of the torus \( C_j \) satisfy the promised property. \( \square \)

**Proof of Theorem 2.7.** Let \( G = \pi_1( T \setminus T) \) where \( T \) is a twisted Whitney tower of order \( n \) in a rational homology 4-ball \( X \) bounded by an \( m \)-component link \( L \subset \partial X \).

By Lemma 3.11 (1), a given meridian map \( F \to G \) induces an isomorphism \( \mathbb{Q}^m \cong H_1(F; \mathbb{Q}) \cong H_1(G; \mathbb{Q}) \).

By Lemma 3.11 (2), \( H_2(T \setminus T; \mathbb{Q}) \) is generated by classes \( [C] \) of tori \( C \) with standard basis curves \( \alpha, \beta \) such that \( \alpha \in \mathcal{G}_k \) and \( \beta \in \mathcal{G}_{n-k+2} \) for some \( k \). By a standard argument (e.g., see [1195] (proofs of) Lemma 2.3 and Lemma 2.1), such a toral class \( [C] \) is contained in the kernel of \( H_2(T \setminus T) \to H_2(G/G_{n+1}) \). Since \( H_2(T \setminus T; \mathbb{Q}) \to H_2(G; \mathbb{Q}) \) is surjective, it follows that \( H_2(G; \mathbb{Q}) \to H_2(G/G_{n+1}; \mathbb{Q}) \) is zero.

We now invoke Stallings-Dwyer theorem for rational coefficients [Sta65, Dwy75]: if a group homomorphism \( \Gamma \to G \) induces an isomorphism on \( H_1(\Gamma; \mathbb{Q}) \cong H_1(G; \mathbb{Q}) \) and an epimorphism

\[ H_2(\Gamma; \mathbb{Q}) \to H_2(G; \mathbb{Q})/\ker(H_2(G; \mathbb{Q}) \to H_2(G/G_k; \mathbb{Q})), \]

then it induces an isomorphism

\[ (\Gamma^Q_k/\Gamma^Q_{k+1}) \otimes \mathbb{Q} \xrightarrow{\cong} (G^Q_k/G^Q_{k+1}) \otimes \mathbb{Q}. \]

Applying this to the meridian map \( F \to G \), we obtain an isomorphism

\[ (F^Q_{k+1}/F^Q_{k+2}) \otimes \mathbb{Q} \cong (G^Q_{k+1}/G^Q_{k+2}) \otimes \mathbb{Q} \]
for each \( k \leq n \).

Therefore, to complete the proof of Theorem 3.10, it suffices to show that \( F_k^Q = F_k \) for all \( k \). It is straightforward to verify this by an induction: \( F_1^Q = F = F_1 \), and if \( F_k^Q = F_k \), then \( F_k^Q/[F, F_k^Q] = F_k/F_{k+1} \cong L_k \) is a finitely generated free abelian group (e.g., by the Hall basis theorem), and so by definition, we have

\[
F_{k+1}^Q = \text{Ker}(F_k \to (F_k/F_{k+1}) \otimes \mathbb{Q}) = \text{Ker}(F_k \to F_k/F_{k+1}) = F_{k+1}.
\]

\[ \square \]

### 3.4. Whitney towers and Milnor invariants

Now we are ready to prove the main result of this section.

*Proof of Theorem 3.1.* Suppose \( L \) is a framed link in \( S^3 \), \( X \) is a rational homology 4-ball with \( \partial X = S^3 \), and \( T \) is a twisted Whitney tower of order \( n \) in \( X \) bounded by \( L \). We will prove that \( \mu_k(L) = 0 \) for \( k < n \) and \( \mu_n(L) = \eta_n(t^n_\mu(T)) \).

Let \( \pi = \pi_1(S^3 \setminus L) \), \( G = \pi_1(X \setminus T) \), and let \( \lambda_i \in \pi \) be a pushoff of the \( i \)-th component of \( L \) taken along the given framing. (By Remark 2.7, \( \lambda_i \) is a zero linking longitude if \( n > 0 \).) By Lemma 3.9, the image of \( \lambda_i \) lies in \( G_{n+1} \).

We proceed inductively. Suppose \( k \leq n \) and \( \mu_{k-1}(L) \) has been shown to vanish. (We assume nothing for \( k = 0 \).) Let \( F \) be the free group of the same rank as the number of components of \( L \). By Milnor’s theorem [Mi57, Theorem 4] (see Section 3.1) and by Theorem 3.10, we obtain the following commutative diagram with vertical arrows:

\[
\begin{array}{c}
\pi_{k+1}/\pi_{k+2} \\
\downarrow \quad \Rightarrow \\
F_{k+1}/F_{k+2} \\
\downarrow \quad \Rightarrow \\
G_{k+1}/G_{k+2} \otimes \mathbb{Q} \\
\end{array}
\]

Let \( w_i \in F_{k+1}/F_{k+2} \) be the image of \( \lambda_i \). Then by definition, \( \mu_k(L) = \sum_i X_i \otimes w_i \in L_1 \otimes (F_{k+1}/F_{k+2}) \cong L_1 \otimes L_{k+1} \).

If \( k \leq n - 1 \), then since \( \lambda_i \) is sent into \( G_{n+1} \subset G_{k+2} \), it follows that the image of \( \lambda_i \) in \( (F_{k+1}/F_{k+2}) \otimes \mathbb{Q} \) is trivial. The bottom arrow of the diagram is a monomorphism since \( F_{k+1}/F_{k+2} \) is torsion free abelian. It follows that \( w_i \in F_{k+1}/F_{k+2} \) is trivial. Therefore \( \mu_k(L) = 0 \).

If \( k = n \), then the image of \( \lambda_i \) in \( G_{n+1}/G_{n+2} \) is given by Lemma 3.9. By comparing the longitude formula in Lemma 3.9 and the defining formula of \( \eta_n \) in Definition 2.8, it follows that

\[
\mu_n(L) \otimes 1 = \eta_n(t^n_\mu(T)) \otimes 1 \in L_1 \otimes (F_{n+1}/F_{n+2}) \otimes \mathbb{Q} \cong L_1 \otimes L_{n+1} \otimes \mathbb{Q}.
\]

Since \( L_1 \otimes L_{n+1} \to L_1 \otimes L_{n+1} \otimes \mathbb{Q} \) is injective, \( \mu_n(L) = \eta_n(t^n_\mu(T)) \) in \( L_1 \otimes L_{n+1} \).

\[ \square \]

As a consequence of Theorem 3.1, we prove that Milnor invariants are preserved under rational Whitney tower concordance. It will be used in Section 5.

*Corollary 3.12.* Suppose two framed links \( L \) and \( L' \) in \( S^3 \) are order \( n + 1 \) twisted Whitney tower concordant in a rational homology \( S^3 \times I \) \( (n \geq 0) \). If \( L \) bounds a twisted Whitney tower of order \( n \) in a rational homology 4-ball, then so does \( L' \), and furthermore \( \mu_n(L) = \mu_n(L') \).

*Remark 3.13.* In Section 4.2, we will show that a link \( L \) bounds a twisted Whitney tower of order \( n \) in a rational homology 4-ball if and only if \( \mu_k(L) = 0 \) for \( k < n \). See Theorem 4.3.
Proof of Corollary 3.12. Let $T$ be a twisted Whitney tower of order $n$ bounded by $L$ in a rational homology 4-ball, and let $C$ be an order $n+1$ twisted Whitney tower concordance between $L$ and $L'$ in a rational homology $S^3 \times I$. Stacking $T$ and $C$, we obtain an order $n+1$ twisted Whitney tower $T'$ bounded by $L'$ in another rational homology 4-ball. By Theorem 3.1, $\mu_k(L) = 0 = \mu_k(L')$ for $k < n$ and thus $\mu_n(L)$ and $\mu_n(L')$ are well-defined. Since all order $n$ intersections of $C$ are paired up by Whitney disks, we have $t_n^c(T) = t_n^c(T')$. By Theorem 3.1, it follows that $\mu_n(L) = \mu_n(L')$. □

4. Links and Whitney towers in rational homology 4-space

In what follows we fix the number $m$ of components of links. As in the introduction, define $\mathbb{W}_n^o$ to be the set of framed $m$-component links $L$ in $S^3$ bounding a twisted Whitney tower $T$ of order $n$ in a rational homology 4-ball with boundary $S^3$. (Recall that $\mathbb{W}_0^o$ is the set of all links in $S^3$ by Remark 2.7.) Let $\mathbb{W}_n^o$ to be the set of equivalence classes of links in $\mathbb{W}_n^o$ under order $n+1$ twisted Whitney tower concordance in a rational homology $S^3 \times I$. (Readers may find that this is different from the defining condition in the introduction, but we will show that they are equivalent in Section 4.3, Corollary 4.7.)

In this section, we will show that Milnor invariants characterize links in $\mathbb{W}_n^o$. Using this we will show that $\mathbb{W}_n^o$ is an abelian group under band sum, and compute the structure of the abelian group $\mathbb{W}_n^o$.

4.1. Some results of the integral twisted theory

Our approach relies in an essential way on the work of Conant, Schneiderman and Teichner on Whitney tower concordance in $S^3 \times I$. We state some necessary facts as a theorem.

Theorem 4.1 (Order Raising [CST12c]). If $L$ bounds a twisted Whitney tower $T$ of order $n$ in $D^4$ with $\tau^*_n(T) = \tau^*_n(T')$, then $L$ bounds a twisted Whitney tower of order $n + 1$ in $D^4$.

Any $\theta \in T_n^*$ is realized by a link in the following sense: there is an epimorphism $R_n^\ast : T_n^* \to \mathbb{W}_n^o$, called the realization map, such that $R_n^\ast(\theta)$ is the class of a link bounding an order $n$ twisted Whitney tower $T$ in $D^4$ with $\tau^*_n(T) = \theta$ [CST12c]. (This condition determines the class $R_n^\ast(\theta) \in \mathbb{W}_n^o$ uniquely by Theorem 4.1.)

The summation $\eta_0$ described in Definition 3.5 induces a homomorphism $\eta_0 : T_n^* \to D_n$ (e.g. see [CST14] Section 4.3). Also, the Milnor invariant of order $n$ gives rise to a homomorphism $\mu_n : \mathbb{W}_n^o \to D_n$ [CST14]. We state some necessary facts as a theorem.
Theorem 4.2 (Conant-Schneiderman-Teichner [CST12c] [CST14] [CST12a] [CST12b]).

1. For any $n \not\equiv 2 \mod 4$, $\eta_n \colon T_n^\ast \to D_n$ and $\mu_n \colon W_n^\ast \to D_n$ are isomorphisms. For $n = 4k - 2$, $\eta_{4k-2} : T_{4k-2}^\ast \to D_{4k-2}$ is an epimorphism with kernel isomorphic to $\mathbb{Z}_2 \otimes L_k$.

2. For each $\theta$ in $\text{Ker}(\eta_{4k-2} : T_{4k-2}^\ast \to D_{4k-2})$, $R_n^\ast(\theta) \in W_{4k-2}^\ast$ is the class of a link obtained by starting with the figure eight knot, applying Bing doubling to certain components repeatedly, and then applying internal band sum operations connecting distinct components.

The main conjecture is that $R_n^\ast$ is an isomorphism $T_n^\ast \cong W_n^\ast$ for $n \equiv 2 \mod 4$. This is equivalent to the higher order Arf invariant conjecture [CST12c].

4.2. Rational twisted Whitney tower filtration

In our characterization of links in $W_n^\ast$, the following straightforward observation based on earlier known facts is essential. Let $B_{4k-2} := \text{Ker}(\eta_{4k-2} : T_{4k-2}^\ast \to D_{4k-2})$. As stated in Theorem 4.2 (1), $B_{4k-2} \cong \mathbb{Z}_2 \otimes L_k$. We say that a link is rationally slice if it bounds slicing disks in a rational homology 4-ball. When $R$ is a ring, a link is $R$-slice if it bounds slicing disks in an $R$-homology 4-ball.

Lemma 4.3. For any $\theta \in B_{4k-2}$, the realization $R_{4k-2}^\ast(\theta) \in W_{4k-2}^\ast$ is represented by a $\mathbb{Z} \left[\frac{1}{2}\right]$-slice link $L(\theta) \in W_{4k-2}^\ast$.

Proof. The figure eight knot bounds a slice disk in a rational $\mathbb{Z} \left[\frac{1}{2}\right]$-homology 4-ball, by [Cha07] Proof of Theorem 4.16, Figure 6. If a link bounds slice disks in a 4-manifold, both Bing doubling operation on a component and internal band sum operation joining distinct components give another link bounding slice disks in the same 4-manifold. From this and Theorem 4.2 (2), the conclusion stated above follows.

For brevity, we write $B_n := \text{Ker}(\eta_n : T_n^\ast \to D_n)$ for any $n$; for $n \not\equiv 2 \mod 4$, $B_n = 0$ by Theorem 4.2 (1), and thus Lemma 4.3 is vacuously true.

For two $m$-component links $L$ and $L'$ in $S^3$, we denote by $L \#_\beta L'$ their band sum defined using a collection $\beta$ of $m$ bands joining the $i$th component of $L$ and that of $L'$ in the split union $L \sqcup L'$. That is, $L \#_\beta L'$ is the result of $m$ internal band sum operations (ambient surgery) on $L \sqcup L'$.

We will often use that there is a standard genus zero cobordism in $S^3 \times I$ between $(L \sqcup L') \times 0 \subset S^3 \times 0$ and $(L \#_\beta L') \times 1 \subset S^3 \times 1$:

$$(L \sqcup L') \times [0, \frac{1}{2}] \cup (\beta \times \frac{1}{2}) \cup (L \#_\beta L') \times \left[\frac{1}{2}, 1\right].$$

Lemma 4.4. Suppose $L$ is a link bounding a twisted Whitney tower of order $n$ in $D^4$. Then the following are equivalent:

1. There is $\theta \in B_n$ such that a band sum $L \#_\beta L(\theta)$ bounds a twisted Whitney tower of order $n + 1$ in $D^4$ for any $\beta$. Here $L(\theta)$ is the link in Lemma 4.3.

2. $L$ bounds a twisted Whitney tower of order $n + 1$ in a $\mathbb{Z} \left[\frac{1}{2}\right]$-homology 4-ball.

3. $L$ bounds a twisted Whitney tower of order $n + 1$ in a rational homology 4-ball.

4. $\mu_n(L) = 0$.

Note that for $n \not\equiv 2 \mod 4$, (1) is equivalent to that $L$ bounds a twisted Whitney tower of order $n + 1$ in $D^4$.

Proof. Suppose $L \#_\beta L(\theta)$ bounds an order $n + 1$ twisted Whitney tower $T$ in $D^4$ as in (1). Then a standard argument gives an order $n + 1$ twisted Whitney tower concordance in $S^3 \times I$, say $T'$, between $L$ and $L(\theta)$. Details are as follows: first attach to $T'$ a standard genus zero cobordism between $(L \#_\beta L(\theta)) \times 1$ and the split union $(L \sqcup L(\theta)) \times 0$ in
S^3 \times I. This gives a tower T'' in D^4 bounded by L \sqcup L(\theta). Identify D^4 with S^3 \setminus D^3 \times I in such a way that L and L(\theta) lie in the first and second summands of \partial(S^3 \setminus D^3 \times I) = S^3 \setminus D^3 \cup \overline{S^3 \setminus D^3} = S^3 \setminus S^3 respectively. Then the promised T' \subset S^3 \times I is the image of T'' under the inclusion S^3 \setminus D^3 \times I \subset S^3 \times I.

Attach to T' a slicing disk of \neg L(\theta) in a \mathbb{Z}[\frac{1}{2}]\text{-homology} 4-ball, which exists by Lemma 4.3. The result is a twisted Whitney tower of order n + 1 in a \mathbb{Z}[\frac{1}{2}]\text{-homology} 4-ball which is bounded by L. This shows (1) \Rightarrow (2).

(2) \Rightarrow (3) is trivial. (3) \Rightarrow (4) is an immediate consequence of Theorem 4.1.

Suppose (4) holds. Choose a twisted Whitney tower T of order n in D^4 bounded by L. Then \eta_n(\tau_n^w(T)) = \mu_n(L) = 0 by using Theorem 3.1 (or the original integral version [CST14] Theorem 6]). Therefore, \tau_n^w(T) \in \mathcal{B}_{4k-2}. Let \theta := -\tau_n^w(T). Then L(\theta) bounds a twisted Whitney tower T'' in D^4 with \tau_n^w(T'') = -\tau_n^w(T). Attach the disjoint union of T and T'' to a standard genus zero cobordism between L \#_\beta L(\theta) and L \sqcup L(\theta), to obtain an order n twisted Whitney tower with \tau_n^w = \tau_n^w(T) + \tau_n^w(T'') = 0. By Theorem 4.1 it follows that L \#_\beta L(\theta) lies in \mathbb{W}_{n+1}. This shows (4) \Rightarrow (1).

We will use connected sum of links as a special case of band sum. A precise description is as follows. Let L be a link with m components in S^3. Fix m distinct interior points z_1, \ldots, z_m \in D^2. Choose an embedding \textbf{b}: D^2 \times I \to S^3 such that the inverse image of the i\textsuperscript{th} component of L under \textbf{b} is equal, as an oriented arc, to z_i \times I. We call \textbf{b} a basing for L. Let L' be another m-component link with a basing \textbf{b}'. Let Y = S^3 \setminus \textbf{b}(D^2 \times I) and Y' = S^3 \setminus \textbf{b}'(D^2 \times I). Define the connected sum L \#_{(b',b)} L' by (S^3, L \#_{(b',b)} L') = (Y, L \cap Y) \cup_{\partial} (Y', L \cap Y') where \partial is identified with \partial Y' under b(z, t) \mapsto b'(z, 1-t), (z, t) \in \partial(D^2 \times I). That is, the connected sum L \#_{(b',b)} L' is the band sum defined using the pair of basings \((b,b')\) as bands.

Now we are ready to present a complete characterization of links bounding a twisted Whitney tower of a given order in a rational and \mathbb{Z}[\frac{1}{2}]\text{-homology} 4-ball.

**Theorem 4.5.** For any link L in S^3 and n \geq 0, the following are equivalent:

1. L \in \mathbb{W}_n, that is, L bounds a twisted Whitney tower of order n + 1 in a rational homology 4-ball.
2. \mu_k(L) = 0 for k \leq n.
3. For any basing \textbf{b} for L, there is a rationally slice link L_0 with a basing \textbf{b}_0 such that L \#_{(b_0,b)} L_0 \in \mathbb{W}_n.
4. For any basing \textbf{b} for L, there is a \mathbb{Z}[\frac{1}{2}]\text{-slice} link L_0 with a basing \textbf{b}_0 such that L \#_{(b_0,b)} L_0 \in \mathbb{W}_n.
5. L bounds a twisted Whitney tower of order n + 1 in a \mathbb{Z}[\frac{1}{2}]\text{-homology} 4-ball.

From Theorem 4.5, the twisted case of Theorem 4.1 in the introduction follows immediately: for any subring R of \mathbb{Q} containing \frac{1}{2}, a link in S^3 bounds a twisted Whitney tower of order n in an R-homology 4-ball if and only if the link bounds a twisted Whitney tower of order n in a rational homology 4-ball.

Also, Theorem 4.1 in the introduction is exactly the equivalence of (1) and (2) in Theorem 4.5.

**Proof of Theorem 4.5.** (1) \Rightarrow (2) is Theorem 3.1 (1). Suppose (2) holds. Since L \in \mathbb{W}_0 and \mu_0(L) = 0, there is \theta_0 \in \mathcal{B}_0 and a basing \textbf{b}_0 for L(\theta_0) such that L \#_{(b_0, b)} L(\theta_0) \in \mathbb{W}_1 for any b for L, by Lemma 4.3. Choose a basing \textbf{b}'_0 for L(\theta_0) which is disjoint from \textbf{b}_0. If n \geq 1, then by the same argument, using \mu_1(L) = 0, there is \theta_1 \in \mathcal{B}_1 and two disjoint basings \textbf{b}_1 and \textbf{b}'_1 for L(\theta_1) such that (L \#_{(b_1, \textbf{b})} L(\theta_1)) \#_{(\textbf{b}'_1, \textbf{b}_1)} L(\theta_1) \in \mathbb{W}_{n/2}. Repeating
this, choose \( \theta_i \in B_i \) and disjoint basings \( b_i \) and \( b_i' \) for \( L(\theta_i) \) for \( i = 0, \ldots, n \) such that

\[
\left( \cdots \left( L \underset{(b, b_0)}{\#} L(\theta_0) \right) \underset{(b_0', b_1)}{\#} \cdots \right) \underset{(b_n', b_n)}{\#} L(\theta_n) \in W^\omega_{n+1}.
\]

Since the basings are disjoint, the above connected sum operations are associative. It follows that \( L_0 := L(\theta_0) \underset{(b_0', b_1)}{\#} \cdots \underset{(b_n', b_n)}{\#} L(\theta_n) \) with the basing \( b_0 \) satisfies (4). This shows (2) \( \Rightarrow \) (4). (4) \( \Rightarrow \) (3) is straightforward.

Both (3) \( \Rightarrow \) (1) and (4) \( \Rightarrow \) (5) are shown by the standard argument used in the proof of (1) \( \Rightarrow \) (2) of Lemma 4.4 using that \( L_0 \) is rationally slice and \( \mathbb{Z}[\frac{1}{2}] \)-slice respectively. (5) \( \Rightarrow \) (1) is trivial. The completes the proof.

4.3. Rational twisted graded quotient

For brevity, write \( L \sim L' \) if two framed links \( L \) and \( L' \) in \( W^\omega_n \) are order \( n + 1 \) twisted Whitney tower concordant in a rational homology \( S^3 \times I \). Recall that \( W^\omega_n = W^\omega_n/\sim \).

**Theorem 4.6.**

1. \( W^\omega_n \) is an abelian group under band sum \( [L] + [L'] = [L \#_\beta L'] \).
2. \( \mu_n : W^\omega_n \to D_n \) is a group isomorphism.
3. For the \( m \)-component case, \( W^\omega_n \) is a free abelian group of rank \( \mathcal{M}(m, n) \), where \( \mathcal{M}(m, k) \) is the number defined in Remark 3.2.
4. \( W^\omega_n \to W^\omega_n \) is an epimorphism with kernel equal to \( K^\omega_n := \ker\{ \mu_n : W^\omega_n \to D_n \} \).

\( W^\omega_n \cong W^\omega_n \) for \( n \neq 2 \mod 4 \).

In the following proof, we will use Krushkal’s additivity \[\text{[Kru98]}\]: if \( \mu_q(L) = 0 = \mu_q(L') \) for \( q < n \), then \( \mu_n(L \#_\beta L') = \mu_n(L) + \mu_n(L') \) for any bands \( \beta \). It can also be seen by using Theorem 4.2.

**Proof of Theorem 4.6.** We first claim that for \( L, L' \in W^\omega_n \), \( L \sim L' \) if and only if \( \mu_n(L) = \mu_n(L') \). The only if direction is true by Corollary 3.12. Conversely, if \( \mu_n(L) = \mu_n(L') \), then for any choice of bands \( \beta \), \( \mu(L \#_\beta L') = \mu(L) - \mu(L') = 0 \) by the additivity. By Theorem 4.3, it follows that \( L \#_\beta L' \in W^\omega_{n+1} \). It implies \( L \sim L' \) by the standard argument for band sum which was used in the proof of (1) \( \Rightarrow \) (2) of Lemma 4.4. This completes the proof of the claim.

By the claim, \( \mu_n : W^\omega_n \to D_n \) is an injective function. Since the diagram

\[
\begin{array}{ccc}
W^\omega_n & \xrightarrow{\mu_n} & W^\omega_n \\
\downarrow & & \downarrow \\
D_n & \xrightarrow{\mu_n} & D_n
\end{array}
\]

is commutative and since \( \mu_n : W^\omega_n \to D_n \) is surjective by Theorem 4.2, it follows that \( \mu_n : W^\omega_n \to D_n \) is surjective. Therefore \( \mu_n : W^\omega_n \to D_n \) is bijective.

Also, from the claim, it follows that the class \([L \#_\beta L']\) of a band sum is determined by the classes \([L]\) and \([L]\) in \( W^\omega_n \), independent of the choice of \( \beta \), since \( \mu_n(L \#_\beta L') = \mu_n(L) + \mu_n(L') \) is determined by \( \mu_n(L) \) and \( \mu_n(L') \). Thus \([L] + [L'] = [L \#_\beta L']\) is a well defined operation on \( W^\omega_n \).

Since \( D_n \) is a group and \( \mu_n : W^\omega_n \to D_n \) is a bijective function preserving the addition, \( W^\omega_n \) is a group under the addition and \( \mu_n : W^\omega_n \to D_n \) is a group isomorphism. This proves (1) and (2).

Since \( D_n \) is a free abelian group of rank \( \mathcal{M}(m, n) \) (see Remark 3.2), so is \( W^\omega_n \). This shows (3).
Since $\mu_n: \mathbb{W}_n^{\ast} \to D_n$ is an isomorphism, from (4.1) it follows that $W_n^{\ast} \to \mathbb{W}_n^{\ast}$ is surjective and has kernel $K_n^{\ast} := \text{Ker}\{\mu_n: \mathbb{W}_n^\ast \to D_n\}$. By Theorem (4.2), $K_n^{\ast} = 0$ for $n \not\equiv 0 \pmod{4}$. This shows (4).

Since $[L] = 0$ in $\mathbb{W}_n^\ast$ if and only if $L \in \mathbb{W}_{n+1}^\ast$, the following is a direct consequence of Theorem (4.0) (1).

**Corollary 4.7.** $[L] = [L']$ in $\mathbb{W}_n^\ast$ if and only if $L \#_\beta -L' \in \mathbb{W}_{n+1}^\ast$.

We conclude this section with a discussion on the higher order Arf invariants. Recall that $B_{nk-2} = \text{Ker}\{\eta_{nk-2}: T_{nk-2} \to D_{nk-2}\} \cong \mathbb{Z}_2 \otimes L_k$ and $K_{nk-2}^{\ast} = \text{Ker}\{\mu_{nk-2}: W_{nk-2}^\ast \to D_{nk-2}\}$. In [CST12], Conant, Schneiderman and Teichner showed that $R_{nk-2}^{\ast}: T_{nk-2}^\ast \to W_{nk-2}^\ast$ restricts to an epimorphism $\alpha_{nk-2}^\ast: B_{nk-2} \to K_{nk-2}^\ast$. They defined the $k$th higher order Arf invariant by

$$\text{Arf}_k := (\alpha_{nk-2}^\ast)^{-1}: K_{nk-2}^\ast \xrightarrow{\cong} B_{nk-2}/\text{Ker}\alpha_k.$$ 

The higher order Arf invariant conjecture asserts that $\alpha_{nk}^\ast$ is an isomorphism. In particular, it claims that $\text{Arf}_k$ is not identically trivial.

Using the definition of $\text{Arf}_k$, it is straightforward to reformulate Theorem (4.6) (4) to the following statement:

**Corollary 4.8.** The epimorphism $W_n^\ast \to \mathbb{W}_n^\ast$ is an isomorphism if and only if either $n \not\equiv 0 \pmod{4}$, or $n = 4k - 2$ and $\text{Arf}_k \equiv 0$.

Theorem (5) in the introduction is an immediate consequence of Corollary 4.8.

5. Framed classification

Let $\mathbb{W}_n$ be the set of framed links in $S^3$ which bound an order $n$ framed Whitney tower in a rational homology 4-ball. The goal of this section is to understand the structure of the filtration $\{\mathbb{W}_n\}$ and its graded quotients $\mathbb{W}_n$ which is a framed analog of $\mathbb{W}_n^\ast$. We will define $\mathbb{W}_n$ precisely in Section (5.3). The main result is as follows.

**Theorem 5.1.** For the $m$-component case, the following hold.

1. The Milnor invariant of order $n$ gives rise to an epimorphism $\mu_n: \mathbb{W}_n \to \mathbb{Z}^{M(m,n)}$ onto a free abelian group of rank $M(m,n)$.
2. If $n$ is even, then $\mu_n$ is an isomorphism $\mathbb{W}_n \cong \mathbb{Z}^{M(m,n)}$.
3. If $n = 2\ell - 1$, there is a short exact sequence

$$0 \longrightarrow (\mathbb{Z}_2)^{R(m,\ell+1)} \longrightarrow \mathbb{W}_n \xrightarrow{\mu_n} \mathbb{Z}^{M(m,n)} \longrightarrow 0$$

where $\text{Ker}\{\mu_n\}$ is identified with $(\mathbb{Z}_2)^{R(m,\ell+1)} \cong \mathbb{Z}_2 \otimes L_{\ell+1}$ via the higher order Sato-Levine invariant $\text{SL}_{2\ell-1}$. Consequently, $\mathbb{W}_n \cong \mathbb{Z}^{M(m,n)} \oplus (\mathbb{Z}_2)^{R(m,\ell+1)}$.

The higher-order Sato-Levine invariant $\text{SL}_{2k-1}$ which appears in Theorem (5.3) (3) is essential in this section. Here we describe its definition following [CST12]. Recall that $D_n$ is the kernel of the bracket map $L_1 \otimes L_{n+2} \to L_{n+2}$ given by $X_i \otimes Y \mapsto [X_i, Y]$. Suppose $n = 2k$. Due to Levine [Lev02, Theorem 1 and Corollary 2.2], the quotient of $D_{2k}$ modulo the subgroup generated by $\{\eta_{2k}(t) \mid t$ is an order $2k$ tree$\)$ is isomorphic to $\mathbb{Z}_2 \otimes L_{k+1}$. Let $s_{2k}: D_{2k} \to \mathbb{Z}_2 \otimes L_{k+1}$ be the quotient map.

**Definition 5.2** (Higher order Sato-Levine invariant). For a link $L \subset S^3$ with $\mu_i(L) = 0$ for $i \leq 2k - 1$, $\text{SL}_{2k-1}(L) := s_{2k}(\mu_{2k}(L))$. 


In Section 5.1, we will review some necessary results on framed Whitney towers in $D^4$, from the work of Conant, Schneiderman and Teichner. In Section 5.2, we will present a complete characterization of links in $W_n$ in terms of the Milnor invariant and higher order Sato-Levine invariants (see Theorem 5.4), and finally in Section 5.3, we will define the graded quotient $\mathcal{W}_n$ and compute its structure to prove Theorem 5.1.

### 5.1. Some results from the integral framed theory

All results discussed in this subsection are from the work Conant, Schneiderman and Teichner [CST12d, CST13, CST12a, CST12b]. Similarly to the twisted case, let $W_n$ be the set of $m$-component framed links in $S^3$ bounding an order $n$ framed Whitney tower in $D^4$. Order $n+1$ framed Whitney tower concordance in $D^4$ is an equivalence relation on $W_n$. Let $\mathcal{W}_n$ be the set of equivalence classes. The band sum of two classes is well defined on $\mathcal{W}_n$ (particularly independent of the choice of bands) [CST12c, Lemma 3.4], and $\mathcal{W}_n$ is an abelian group under band sum. Two links $L, L' \in \mathcal{W}_n$ represent the same element in $\mathcal{W}_n$ if and only if $L \#_\beta - L' \in \mathcal{W}_{n+1}$ for some $\beta$. Often we write $\mathcal{W}_n = W_n/\mathcal{W}_{n+1}$.

In the study of the framed theory, they use a framed analog $\tilde{T}_n$ of the group $T_n^w$ discussed in Section 4.1. The group $\tilde{T}_n$ is a quotient of the free abelian group generated by order $n$ trees (without using $\omega$-trees), modulo certain relations. We omit its precise definition since we will use only the results discussed below. For an order $n$ framed Whitney tower $T$, the formal sum $\tilde{t}_n^w(T)$ described in Definition 2.8 does not have any $\omega$-tree summand and thus represents an element $\tilde{t}_n(T) \in \tilde{T}_n$. Conversely, there is an epimorphism $\tilde{R}_n: \tilde{T}_n \rightarrow \mathcal{W}_n$, called the realization map, such that $\tilde{R}_n(\phi)$ is the class of a link bounding an order $n$ framed Whitney tower $T$ in $D^4$ with $\tilde{t}_n(T) = \phi$.

**Theorem 5.3** (Framed Order Raising [CST12c, Theorem 4.4]). If a link $L$ bounds an order $n$ framed Whitney tower $T$ in $D^4$ with $\tilde{t}_n(T) = 0 \in \tilde{T}_n$, then $L$ bounds an order $n+1$ framed Whitney tower in $D^4$.

For even $n$, they showed that $\tilde{T}_{2\ell} \cong \mathbb{Z}^\mathcal{M}(m,n)$ where $m$ is the number of link components, using their proof of the Levine conjecture [CST12a, CST12c]. (Recall that $\mathcal{M}(m,n)$ is the rank of $D_n$; see Remark 3.2) In fact, there is a homomorphism $\tilde{T}_n \rightarrow T_n^w$ taking the class of an order $n$ tree to the class of the same tree, and for $n = 2\ell$, the composition $\tilde{T}_{2\ell} \rightarrow T_{2\ell}^w \rightarrow D_{2\ell}$ is a monomorphism whose image has the same rank as $D_{2\ell}$.

For odd $n = 2\ell - 1$, the structure of $\tilde{T}_{2\ell-1}$ is more involved, as described below. The boundary twist operation defined in [FQ90, Section 1.3] changes a twisted Whitney disk at the cost of introducing new intersections. Using this (together with IHX), in [CST12c], it was observed that a twisted Whitney tower $T$ of order $2\ell$ can be changed to a framed Whitney tower of order $2\ell - 1$, which we denote by $\partial^\omega(T)$. In terms of the associated trees, this geometric modification changes an order $\ell$ $\omega$-tree of the form $\omega \prec_i^j$ to the order $2\ell - 1$ tree $i \prec_j^i$. (Here $i$ denotes a univariate vertex and $J$ is a subtree; any $\omega$-tree can be changed to the form of $\omega \prec_i^j$ by IHX.) This gives rise to a homomorphism $\partial^\omega: \tilde{T}_{2\ell} \rightarrow \tilde{T}_{2\ell-1}$ satisfying $\tilde{t}_{2\ell-1}(\partial^\omega(T)) = \partial^\omega(\tilde{t}_{2\ell}(T))$ for a twisted Whitney tower $T$ of order $2\ell$. The following commutative diagram, which we discuss below, computes the structure of $\tilde{T}_{2\ell-1}$ [CST12c, CST13, CST12a, CST12b].
The following are equivalent:

\[ \mu_n(L) = 0, \quad \mathrm{in} \quad \text{addition when } n = 2\ell - 1, \quad \mathrm{SL}_{2\ell-1}(L) = 0. \]

Proof. (1) \( \Rightarrow \) (2) is proven in the exactly same way as (1) \( \Rightarrow \) (2) of Lemma 5.3 using that \( L(\phi) \) is rationally slice. (2) \( \Rightarrow \) (3) is trivial.

Suppose (3) holds, that is, there is an order \( n + 1 \) framed Whitney tower \( T \) in a rational homology \( 4 \)-ball bounded by \( L \). Since \( T \) is an order \( n + 1 \) twisted Whitney tower, \( \mu_n(L) = 0 \) by Theorem 5.4. If \( n = 2\ell - 1 \), then \( \mathrm{SL}_{2\ell-1}(L) = \mathrm{sl}_{2\ell}(\mu_2(L)) = \ldots \)
\[ \text{sl}_2(\eta_2(\tau_2^*(T))) \] by Definition \ref{def:sl2} and Theorem \ref{thm:6.2}. Since \( T \) is framed, \( \tau_2^*(T) \) has no \( \alpha \)-tree summand, that is, all the summands are order 2 \( \ell \) trees. By the definition of \( \text{sl}_2 \), it follows that \( \text{sl}_2(\eta_2(\tau_2^*(T))) = 0 \). This shows that (4) holds.

Suppose (4) holds. If \( n = 2\ell \), then for any fixed order \( n \) framed Whitney tower \( T \) in \( D^4 \) bounded by \( L \), \( \eta_2(\tilde{\tau}_2(T)) = \mu_2(L) = 0 \). Since \( \tilde{T}_2 = T_2 \xrightarrow{\eta_2} D_2 \) is injective, \( \tilde{\tau}_2(T) = 0 \) in \( \tilde{\tau}_2 \). By Theorem \ref{thm:6.8} \( L \) bounds a framed order \( n + 1 \) Whitney tower in \( D^4 \). In particular, (1) holds (with \( \phi = 0 \)). If \( n = 2\ell - 1 \), then since \( \mu_2(L) = 0 \) and \( \mu_2(L) : W_{2\ell - 1}^n \to D_{2\ell - 1} \) is an isomorphism by Theorem \ref{thm:6.2} (1), \( L \) bounds an order \( 2\ell \) twisted Whitney tower \( T \) in \( D^4 \). Using the hypothesis and Theorem \ref{thm:5.3} we obtain

\[ 0 = \text{SL}_{2\ell - 1}(L) = \text{sl}_2(\mu_2(L)) = \text{sl}_2(\eta_2(\tau_2^*(T))). \]

It follows that \( \tilde{\tau}_{2\ell - 1}(\partial^m(T)) = \partial^m(\tau_2^*(T)) \in B_{2\ell - 1}^3 \), using the diagram \ref{def:5.4}. Let \( \phi = -\tilde{\tau}_{2\ell - 1}(\partial^m(T)) \). Then any band sum \( L \#^\ell \beta L(\phi) \) bounds a framed Whitney tower \( T' \) with \( \tilde{\tau}_{2\ell - 1}(T') = \tilde{\tau}_{2\ell - 1}(\partial^m(T)) + \phi = 0 \) in \( \tilde{T}_{2\ell - 1} \). By Theorem \ref{thm:5.3} \( L \#^\ell \beta L(\phi) \) bounds a framed order \( n + 1 \) Whitney tower in \( D^4 \). This completes the proof of (4) \( \Rightarrow \) (1).

Once Lemma \ref{lem:5.3} is given, the following theorem is proven by the argument of the proof of its twisted analog Theorem \ref{thm:4.5} using Lemma \ref{lem:5.3} in place of Lemma \ref{lem:4.3}.

**Theorem 5.6.** For a link \( L \) in \( S^3 \) and \( n \geq 0 \), the following are equivalent:

1. \( L \in \overline{W}_{n+1} \), that is, \( L \) bounds a framed Whitney tower of order \( n + 1 \) in a rational homology 4-ball.
2. \( \mu_k(L) = 0 \) for \( k \leq n \), and in addition when \( n = 2\ell - 1 \), \( \text{SL}_{2\ell - 1}(L) = 0 \).
3. For any basing \( b \) for \( L \), there is a rationally slice link \( L_0 \) with a basing \( b_0 \) such that \( L \#(b,b_0) L_0 \in \overline{W}_{n+1} \).
4. For any basing \( b \) for \( L \), there is a \( \mathbb{Z}[\frac{1}{2}] \)-slice link \( L_0 \) with a basing \( b_0 \) such that \( L \#(b,b_0) L_0 \in \overline{W}_{n+1} \).
5. \( L \) bounds a twisted Whitney tower of order \( n + 1 \) in a \( \mathbb{Z}[\frac{1}{2}] \)-homology 4-ball.

We omit details of the proof.

### 5.3. Group structure on the rational framed graded quotients

In this subsection we will formulate the “graded quotient” \( \overline{W}_n \) of the rational framed filtration \( \{ W_n \} \) and compute its structure. Rather unexpectedly, the main remaining difficulty is to show that the graded quotient has a group structure under band sum. Once this is resolved, the group can be computed via Milnor invariants and higher order Sato-Levine invariants, using Theorem \ref{thm:6.6} (5). To establish a group structure, it appears to have significant advantage to adapt the following definition of an equivalence relation, instead of framed Whitney tower concordance.

**Definition 5.7.** On the set \( \overline{W}_n \), define a relation \( \approx \) by \( L \approx L' \) if \( L \#^\ell \beta - L' \in \overline{W}_{n+1} \) for some \( \beta \).

**Lemma 5.8.** On \( \overline{W}_n \), \( \approx \) is an equivalence relation.

It is straightforward to verify that \( \approx \) is symmetric and reflexive. In the proof of transitivity, we use the following two facts: (i) a link in \( \overline{W}_n \) can always be represented by a link in \( W_n \), due to Theorem \ref{thm:5.6} and (ii) band sum is well-defined on \( W_n = W_n/\overline{W}_{n+1} \), due to \ref{def:4.2}.

**Proof of Lemma 5.8.** We will prove transitivity. Suppose \( L, L' \) and \( L'' \) are in \( \overline{W}_n \) and \( L \#^\ell \beta - L', L' \#^\ell \beta - L'' \) are in \( \overline{W}_{n+1} \). We need to show that \( L \#^\ell \beta - L'' \) is in \( \overline{W}_{n+1} \) for some choice of bands \( \alpha \).
In what follows, we will repeatedly use a standard fact that if $L_0$ is rationally slice, then for any link $L$ and for any $\beta$, $L \#_{\beta} L_0$ is rationally concordant to $L$. The proof is straightforward: choose slice disks $\Delta$ for $L_0$ in a rational homology $S^3 \times I$, choose an arc in the rational homology $S^3 \times I$ which joins two boundary components and which is disjoint from $\Delta$, and replace a tubular neighborhood of the arc with $(3\text{-ball disjoint from } L_0, L) \times I$ to obtain a cobordism between $L \sqcup L_0$ and $L \sqcup L_0 \sqcup L \sqcup L_0$ to obtain a concordance between $L \#_{\beta} L_0$ to $L$ in a rational homology $S^3 \times I$. The same argument shows that if $L_0 \in \mathbb{W}_n$, then $L \#_{\beta} L_0$ is order $n$ framed Whitney tower concordant to $L$ in a rational homology $S^3 \times I$.

Begin with the split union $L \sqcup -L \sqcup L' \sqcup -L''$, and regard $\beta$ and $\gamma$ as disjoint bands joining components of sublinks of this split union. Choose a collection of bands $\delta$ disjoint from $\beta$ and $\gamma$ to define a sublink $-L' \#_{\delta} L'$ of the sublinks $-L'$ and $L'$. Then

$$J := (L \#_{\beta} -L') \# (L' \#_{\gamma} -L'')$$

is defined. The link $J$ bounds a framed Whitney tower of order $n+1$ in a rational homology 4-ball, since so do $L \#_{\beta} -L'$ and $L' \#_{\gamma} -L''$. Fix arbitrarily given bands $\alpha$ on $L \sqcup -L''$ to define a band sum $L \#_{\alpha \beta} -L''$. We claim that $J$ is order $n+1$ framed Whitney tower concordant to $L \#_{\alpha \beta} -L''$ in some rational homology $S^3 \times I$. Stacking the claimed Whitney tower concordance with the above Whitney tower bounded by $J$, it follows that $L \#_{\alpha \beta} -L''$ bounds a framed Whitney tower of order $n+1$ in a rational homology 4-ball. This completes the proof.

The remaining part is devoted to the proof of the claim. For a basing $c$ of a link $R$, the mirror image of $c$ with reversed orientation is a basing of $\overline{R}$. Denote this basing by $-c$. Any basing of $-R$ is of the form of $-c$. Choose basings $b$, $b'$ and $-b''$ for the sublinks $L$, $L'$ and $-L''$ of the split union $L \sqcup -L' \sqcup L' \sqcup -L''$ respectively. We may assume that $b$, $b'$ and $-b''$ are mutually disjoint and disjoint from $\beta$, $\gamma$ and $\delta$. Also, we may assume that $-b'$, as a basing of the sublink $-L'$ of the split union, is disjoint from all other basings and bands. Invoking Lemma 5.3 to choose rationally slice links $L_0$, $L_0'$ and $L_0''$ with basings $b_0$, $b_0'$, $b_0''$ such that the connected sums $L \#_{(b,b_0)} L_0$, $L' \#_{(b',b_0')} L'_0$ and $L'' \#_{(b'',b_0'')} L''_0$ are in $\mathbb{W}_n$. Let

$$J' := \left( \left( \left( \left( \left( \left( (J \#_{(b,b_0)} L_0) \#_{(b',b_0')} \overline{L_0'} \#_{(b'',b_0'')} L''_0 \right) \right) \right) \right) \right);$$

Since $L_0$, $L_0'$ and $L_0''$ are rationally slice, $J'$ is rationally concordant to $J$. Define $L_1 := L \#_{(b,b_0)} L_0$, $L_1' := L' \#_{(b',b_0')} L'_0$ and $L_1'' := L'' \#_{(b'',b_0'')} L''_0$. Since our bands and basings are mutually disjoint, all the band sum and connect sum operations are associative. In particular, we have

$$J' = L_1 \#_{\beta} -L_1' \#_{\delta} L_1' \#_{\gamma} -L_1''.$$

Choose a basing $c$ for $L_1'$ to define a connected sum $-L_1' \#_{(-c,c)} L_1'$. Recall that $\alpha$ is the bands on $L \sqcup -L''$ given above. We may assume that both $b$ for $L$ and $-b''$ for $-L''$ have been chosen to be disjoint from $\alpha$. Then, using $\alpha$ as bands on $L_1 \sqcup -L_1''$, a band sum $L_1 \#_{\alpha} -L_1''$ is defined. Choose a collection of bands $\epsilon$ to define

$$J'' := (-L_1' \#_{(\alpha \epsilon)} L_1') \# (L_1 \#_{\alpha} -L_1'').$$

Since $L_1$, $L_1'$, $-L_1'$ and $L_1''$ are in $\mathbb{W}_n$, a band sum of them is well-defined in $\mathbb{W}_n = \mathbb{W}_n/\mathbb{W}_{n+1}$, independent of the choice of the bands. Therefore, $J'$ and $J''$ are order $n+1$
framed Whitney tower concordant in $S^3 \times I$. Since the connected sum $-L'_1 \# (-c, c) L'_1$ is slice in $D^4$, $J''$ is concordant to $L'_1 \#_\alpha - L''_1$. Since

$$L_1 \#_\alpha - L'_1 = L_0 \#_\alpha (L \#_\alpha - L'') \#_\alpha (b'_0, b''_0),$$

and since $L_0$ and $L''_0$ are rationally slice, $L_1 \#_\alpha - L''_1$ is rationally concordant to $L \#_\alpha - L''$. This completes the proof of the claim that $L \#_\alpha - L''$ is order $n + 1$ framed Whitney tower concordant to $J$.

Let $\mathcal{W}_n$ be the set of equivalence classes of links in $\mathcal{W}_n$ under $\approx$. Denote by $[L] \in \mathcal{W}_n$ the equivalence class of a link $L \in \mathcal{W}_n$.

**Theorem 5.9.** The band sum operation $[L] + [L'] := [L \#_\beta L']$ is well-defined on $\mathcal{W}_n$, and $\mathcal{W}_n$ is an abelian group under the band sum operation.

**Proof.** Once we show that the band sum operation is well-defined, it follows immediately that $\mathcal{W}_n$ is an abelian group; the identity is the class of a trivial link, and the inverse of $[L]$ is $[-L]$, the class of the mirror image of $L$ with reversed orientation, since $L \#_0 (b, -b) = L$ is slice.

In what follows we will prove the well-definedness. Suppose $P \approx Q$ and $P' \approx Q'$ in $\mathcal{W}_n$, that is, $P \#_\alpha - Q$ and $P' \#_\alpha - Q'$ are in $\mathcal{W}_{n+1}$ for some $\alpha$ and $\alpha'$. We need to show that $P \#_\beta P' \approx Q \#_\gamma Q'$ for any given $\beta$ and $\gamma$. We will proceed using essentially the same technique as that of the proof of Lemma 5.8.

Regard $P, -Q, P'$ and $-Q'$ as sublinks of $P \sqcup -Q \sqcup P' \sqcup -Q'$, and choose $\delta$ disjoint from $\alpha$ and $\alpha'$ to define $P \#_\delta P'$. Then

$$J := (P \#_\alpha - Q) \#_\delta (P' \#_\alpha' - Q')$$

lies in $\mathcal{W}_{n+1}$ since both $P \#_\alpha - Q$ and $P' \#_\alpha' - Q'$ are in $\mathcal{W}_{n+1}$.

Choose basings $b, -c, b'$ and $-c'$ of $P, -Q, P'$ and $-Q'$ respectively, in such a way that they are mutually disjoint and are disjoint from $\alpha, \alpha', \beta, \gamma$ and $\delta$. Appealing to Theorem 1.5, choose rationally slice links $P_0$, $Q_0$, $P'_0$ and $Q'_0$ with basings $b_0$, $c_0$, $b'_0$ and $c'_0$ such that $P_1 := P \#_0 b_0 P_0$, $Q_1 := Q \#_0 c_0 Q_0$, $P'_1 := P' \#_0 b'_0 P'_0$ and $Q'_1 := Q' \#_0 c'_0 Q'_0$ are in $\mathcal{W}_n$. Then

$$J' := (P_1 \#_\alpha - Q_1) \#_\delta (P'_1 \#_\alpha' - Q'_1)$$

is rationally concordant to $J$.

Choose $\epsilon$ disjoint from $b, b', -c, -c', \beta$ and $\gamma$ to define $P \#_\epsilon - Q$. Then

$$J'' := (P_1 \#_\beta P'_1) \#_\epsilon -(Q_1 \#_\gamma Q'_1)$$

is defined. Furthermore, since band sum is well-defined on $\mathcal{W}_n = \mathcal{W}_n / \mathcal{W}_{n+1}$ independent of the choice of bands and since $P_1, Q_1, P'_1, Q'_1 \in \mathcal{W}_n$, $J''$ is order $n + 1$ framed Whitney tower concordant, in $S^3 \times I$, to $J'$. Since $P_0$, $P'_0$, $Q_0$, $Q'_0$ are rationally slice,

$$J''' := (P \#_\beta P') \#_\epsilon -(Q \#_\gamma Q')$$

is rationally concordant to $J''$. Combining the above, it follows that $J''' \in \mathcal{W}_{n+1}$, that is, $P \#_\beta P' \approx Q \#_\gamma Q'$. □

Now we compute the structure of $\mathcal{W}_n$. Recall that $\mathcal{M}(m, n)$ is the number of linearly independent Milnor invariants of order $n$ (see Remark 3.2).
Proof of Theorem 5.1. Since $\mu_n(L)$ vanishes for links $L$ in $\mathbb{W}_{n+1}$ by Theorem 5.6 and since $\mu_n$ is additive under band sum, $\mu_n$ induces a group homomorphism $\mathbb{W}_n \to D_n$. Recall that any class $[L] \in \mathbb{W}_n$ is represented by a link $L \in \mathbb{W}_n$ by Theorem 5.6. It follows that the natural map $\mathbb{W}_n \to \mathbb{W}_n$ and the induced homomorphism $\mathbb{W}_n \to \mathbb{W}_n$ are surjective. Since

$$\begin{array}{c}
\mathbb{W}_n \\
\mu_n \\
\mathbb{W}_n
\end{array}
\xrightarrow{\mu_n}
\begin{array}{c}
D_n \\
\mathbb{W}_n
\end{array}
$$

is commutative, the image $\mu_n(\mathbb{W}_n) \subset D_n$ is equal to $\mu_n(\mathbb{W}_n)$. It is known that $\mu_n(\mathbb{W}_n)$ has the same rank as $D_n$, namely has rank $\mathcal{M}(m, n)$; for, since the realization $\tilde{R}_n : \tilde{T}_n \to \mathbb{W}_n$ is surjective and $\mu_n(\mathbb{L}) = \eta_\mathbb{L}(t_n^\infty(T))$ for a bounding order $n$ framed Whitney tower $T \subset D^4$ by [CST14] Theorem 6 or Theorem 5.1, $\mu_n(\mathbb{W}_n)$ is equal to the image of $\tilde{T}_n \to \tilde{T}_n^\infty \to D_n$, which has rank $\mathcal{M}(m, n)$ as stated in Section 5.1. This shows Theorem 5.1 (1).

For $n = 2\ell - 1$, $[L] = 0$ in $\mathbb{W}_n$ if and only if $\mu_n(L) = 0$, by Theorem 5.6. From this Theorem 5.1 (2) follows.

For $n = 2\ell - 1$, $\text{SL}_{2\ell-1} = \text{sl}_{2\ell} \circ \mu_{2\ell-1}$ on Ker$\{\mu_{2\ell-1}\}$ is additive under band sum since so is $\mu_{2\ell}$. Therefore there is an induced homomorphism $\text{SL}_{2\ell-1} : \text{Ker}\{\mu_{2\ell-1}\} \to \mathbb{Z}_2 \otimes \mathbb{L}_{\ell+1}$. This is an epimorphism. For, $\mu_{2\ell} : \mathbb{W}_{2\ell} \to \mathbb{D}_2$ is an isomorphism by Theorem 4.6 (2), and consequently the composition $\text{sl}_{2\ell} \circ \mu_{2\ell} : \mathbb{W}_{2\ell} \to \mathbb{D}_2 \to \mathbb{Z}_2 \otimes \mathbb{L}_{\ell+1}$ with the quotient homomorphism $\text{sl}_{2\ell}$ is surjective. Since every $L \in \mathbb{W}_{2\ell}$ represents an element $[L] \in \text{Ker}\{\mu_{2\ell-1}\} \subset \mathbb{W}_{2\ell-1}$ and $\text{SL}_{2\ell-1}(L) = \text{sl}_{2\ell}(\mu_{2\ell}(L))$ by the definition of $\text{SL}_{2\ell-1}$, it follows that $\text{SL}_{2\ell-1} : \text{Ker}\{\mu_{2\ell-1}\} \to \mathbb{Z}_2 \otimes \mathbb{L}_{\ell+1}$ is surjective.

If $\mu_{2\ell-1}(L) = 0$, then $[L] = 0$ in $\mathbb{W}_n$ if and only if $\text{SL}_{2\ell-1}(L) = 0$ by Theorem 5.6. It follows that $\text{SL}_{2\ell-1} : \text{Ker}\{\mu_{2\ell-1}\} \to \mathbb{Z}_2 \otimes \mathbb{L}_{\ell+1}$ is injective. This completes the proof of Theorem 5.1 (3). \qed

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