MOD 3 CONGRUENCE AND TWISTED SIGNATURE
OF 24 DIMENSIONAL STRING MANIFOLDS

QINGTAO CHEN AND FEI HAN

Abstract. In this paper, by combining modularity of the Witten genus and
the modular forms constructed by Liu and Wang, we establish mod 3 congru-
ence properties of certain twisted signatures of 24 dimensional string manifolds.

Introduction

Let $M$ be a $2n$ dimensional smooth closed oriented manifold. Let $g^{TM}$ be a
Riemannian metric on $TM$ and $\nabla^{TM}$ the associated Levi-Civita connection. Let $V$
be a complex vector bundle over $M$ with a Hermitian metric $h^V$ and a unitary
connection $\nabla^V$.

Let $\Lambda_C(T^*M)$ be the complexified exterior algebra bundle of $TM$ and let
$\langle \alpha, \alpha' \rangle_{\Lambda_C(T^*M)}$ be the Hermitian metric on $\Lambda_C(T^*M)$ induced by $g^{TM}$. Let $dv$
be the Riemannian volume form associated to $g^{TM}$. Then $\Gamma(M, \Lambda_C(T^*M))$ has a
Hermitian metric such that for $\alpha, \alpha' \in \Gamma(M, \Lambda_C(T^*M))$,

$$\langle \alpha, \alpha' \rangle = \int_M \langle \alpha, \alpha' \rangle_{\Lambda_C(T^*M)} dv.$$  

For $X \in TM$, let $c(X)$ be the Clifford action on $\Lambda_C(T^*M)$ defined by $c(X) =
X^* - i_X$, where $X^* \in T^*M$ corresponds to $X$ via $g^{TM}$. Let $\{e_1, e_2, \cdots, e_{2n}\}$ be an
oriented orthogonal basis of $TM$. Set

$$\Omega = (\sqrt{-1})^n c(e_1) \cdots c(e_{2n}).$$

Then one can show that $\Omega$ is independent of the choice of the orthonormal basis
and $\Omega_V = \Omega \otimes 1$ is a self-adjoint element acting on $\Lambda_C(T^*M) \otimes V$ such that
$\Omega_V^2 = \text{Id}_{|\Lambda_C(T^*M)\otimes V}$. Let $d$ be the exterior differentiation operator and $d^*$ be the formal adjoint of $d$
with respect to the Hermitian metric. The operator

$$D_{\text{sig}} := d + d^* = \sum_{i=1}^{2n} c(e_i) \nabla^\Lambda_{e_i}^C(T^*M) : \Gamma(M, \Lambda_C(T^*M)) \to \Gamma(M, \Lambda_C(T^*M))$$

is the signature operator, and the more general twisted signature operator is defined
as (cf. [6])

$$D_{\text{sig}} \otimes V := \sum_{i=1}^{2n} c(e_i) \nabla^\Lambda_{e_i}^C(T^*M) \otimes V : \Gamma(M, \Lambda_C(T^*M) \otimes V) \to \Gamma(M, \Lambda_C(T^*M) \otimes V).$$

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The operators $D_{Sig} \otimes V$ and $\Omega_V$ anticommunicate. If we decompose $\Lambda^2_C(T^*M) \otimes V = \Lambda^\pm_C(T^*M) \otimes V \oplus \Lambda^\pm_C(T^*M) \otimes V$ into $\pm 1$ eigenspaces of $\Omega_V$, then $D_{Sig} \otimes V$ decomposes to define

$$(D_{Sig} \otimes V)^\pm : \Gamma(M, \Lambda^\pm_C(T^*M) \otimes V) \to \Gamma(M, \Lambda^\pm_C(T^*M) \otimes V).$$

The index of the operator $(D_{Sig} \otimes V)^+$ is called the twisted signature of $M$ and denoted by $\text{Sig}(M,V)$. By the Atiyah-Singer index theorem,

$$\text{Sig}(M,V) = \int_M \hat{A}(TM, \nabla^{TM}) \text{ch}(V, \nabla^V)$$

(see Section 1.2 for the definitions of $\hat{A}$ and ch as well as some explanation of the above formula).

When $V$ is trivial, $\text{Sig}(M,V)$ is just the signature of $M$, denoted by $\text{Sig}(M)$. Let $T_C M$ be the complexification of $TM$. When $V = T_C M, T_C M \otimes T_C M$ and $\Lambda^2 T_C M$, simply denote $\text{Sig}(M, V)$ by $\text{Sig}(M, T), \text{Sig}(M, T \otimes T)$ and $\text{Sig}(M, \Lambda^2 T)$ respectively.

Further, assume that $M$ is spin. Let $O$ be the $SO(2n)$ bundle of oriented orthogonal frames in $TM$. Since $TM$ is spin, the $SO(2n)$ bundle $O' \xrightarrow{\sigma} O \xrightarrow{\varphi} M$ lifts to a $Spin(2n)$ bundle $O' \xrightarrow{\sigma} O \xrightarrow{\varphi} M$ such that $\sigma$ induces the covering projection $Spin(2n) \to SO(2n)$ on each fiber. Let $\Delta(TM), \Delta(TM)^\pm$ denote the Hermitian bundles of spinors

$$\Delta(TM) = O' \times_{Spin(2n)} S_{2n}, \quad \Delta(TM)^\pm = O' \times_{Spin(2n)} S_{\pm, 2n},$$

where $S_{2n} = S_{+, 2n} \oplus S_{-, 2n}$ is the complex spinor representation. The connection $\nabla^{TM}$ on $O$ lifts to a connection on $O'$. $\Delta(TM), \Delta(TM)^\pm$ are then naturally endowed with a unitary connection, which we simply denote by $\nabla$.

The elements of $TM$ act by Clifford multiplication on $\Delta(TM) \otimes V$. Define the twisted Dirac operator $D \otimes V$ to be $\sum_{i=1}^{2n} e_i \nabla^{\Delta(TM) \otimes V}_e$. Let $(D \otimes V)^\pm$ denote the restriction of $D \otimes V$ to $\Delta(TM)^\pm \otimes V$. The twisted operator $(D \otimes T_C M)^+$ is known as the Rarita-Schwinger operator [23]. By the Atiyah-Singer index theorem,

$$\text{Ind}((D \otimes V)^+) = \int_M \hat{A}(TM, \nabla^{TM}) \text{ch}(V, \nabla^V)$$

(see (1.17) for the definition of $\hat{A}$).

On spin manifolds, there are divisibility properties for the signature and twisted signatures. The famous Rokhlin theorem ([20]) says that when $M$ is a 4 dimensional smooth closed spin manifold, $\text{Sig}(M)$ is divisible by 16. Ochanine ([19]) generalizes the Rokhlin congruence to higher dimensions by proving that when $M$ is an $8k + 4$ dimensional smooth closed spin manifold, the signature $\text{Sig}(M)$ is divisible by 16. The Hirzebruch divisibilities ([9]; cf. [5]) assert that when $M$ is an $8k+4$ dimensional smooth closed spin manifold, the twisted signature $\text{Sig}(M, T)$ is divisible by 256, while when $M$ is $8k$ dimensional, $\text{Sig}(M, T)$ is divisible by 2048. In [5], the authors show that when $M$ is an $8k + 4$ dimensional smooth closed spin manifold with $k \geq 1$, the twisted signature $\text{Sig}(M, T \otimes T)$ is divisible by 256, while when $M$ is $8k$ dimensional with $k \geq 2$, $\text{Sig}(M, T \otimes T)$ is divisible by 2048.

A spin manifold $M$ is called string if $p_1(M)/2 = 0$, where $p_1(M)/2$ is a degree 4 integral cohomology class determined by the spin structure of $M$, twice of which
is equal to the first Pontryagin class $p_1(M)$. On a 4k dimensional smooth closed string manifold $M$, the Witten genus \((22)\)

$$W(M) := \int_M \widehat{A}(TM) \text{ch} \left( \bigotimes_{n=1}^{\infty} S_{q^n}(T_C M) \right)$$

is a modular form of weight $2k$ over $SL(2, \mathbb{Z})$ with integral Fourier expansion \((24)\). See Section 1 for details. 24 is an interesting dimension for string manifolds. For example, the Hirzebruch prize question \([10]\) asks for the existence of a 24 dimensional string manifold $M$ such that \(\int_M \widehat{A}(M) = 1\), \(\int_M \widehat{A}(M) \text{ch}(T_C M) = 0\) (answered positively by Hopkins-Mahowald \([11]\)) and to find such a string manifold on which the Monster group acts by diffeomorphism (still open).

In this paper, we study 24 dimensional string manifolds and obtain the following mod 3 congruence of the twisted signature and the index of the Rarita-Schwinger operator by combining the modularity of the Witten genus and the modular forms constructed by Liu and Wang in \([17]\).

**Theorem 0.1.** If $M$ is a 24 dimensional smooth closed string manifold, then

\[(0.1) \quad \text{Sig}(M, \Lambda^2 T) \equiv \text{Ind}((D \otimes T_C M)^+) \mod 3 \mathbb{Z}.\]

Let $\Omega^{\text{String}}_{4k}$ be the string cobordism group in dimension $4k$ and $tmf$ be the theory of topological modular form developed by Hopkins and Miller \((11)\). Let $MF_{2k}^Z(SL(2, \mathbb{Z}))$ be the space of modular forms of weight $2k$ over $SL(2, \mathbb{Z})$ with integral Fourier expansion. The Witten genus $W$ is equal to the composition of the maps \((11)\)

$$\Omega^{\text{String}}_{4k} \xrightarrow{\sigma} tmf^{-4k}(pt) \xrightarrow{e} MF_{2k}^Z(SL(2, \mathbb{Z})),$$

where $\sigma$ is the refined Witten genus and $e$ is the edge homomorphism in a spectral sequence. Hopkins and Mahowald \((11)\) show that $\sigma$ is surjective. For $i, l \geq 0, j = 0, 1$, define

$$a_{i, j, l} = \begin{cases} 1 & i > 0, j = 0, \\ 2 & j = 1, \\ 24/\gcd(24, l) & i, j = 0. \end{cases}$$

Hopkins and Mahowald also show that the image of $e$ (and therefore the image of the Witten genus) has a basis given by monomials

\[(0.2) \quad a_{i, j, l} E_4(\tau)^i E_6(\tau)^j \Delta(\tau)^l, \quad i, l \geq 0, j = 0, 1,

where

$$E_4(\tau) = 1 + 240(q + 9q^2 + 28q^3 + \cdots),$$

$$E_6(\tau) = 1 - 504(q + 33q^2 + 244q^3 + \cdots)$$

are the Eisenstein series and $\Delta(\tau) = q \prod_{n \geq 1}(1 - q^n)^{24}$ is the modular discriminant (see Section 1.1). Their weights are 4, 6, 12 respectively. In dimension 24, the image of the Witten genus is spanned by the monomials $E_4(\tau)^3$, $24 \Delta(\tau)$, and since \(\int_M \widehat{A}(M) \text{ch}(T_C M) - 24 \int_M \widehat{A}(M)\) is the coefficient of $q$ in the expansion of the Witten genus, one has that $\text{Ind}((D \otimes T_C M)^+) = \int_M \widehat{A}(M) \text{ch}(T_C M)$ is divisible by 24 (this observation is due to Teichner \([21]\)). Therefore, by Theorem 0.1, we have

**Corollary 0.1.** If $M$ is a 24 dimensional smooth closed string manifold, then

\[(0.3) \quad 3 | \text{Sig}(M, \Lambda^2 T).\]
One naturally asks if the string condition is indispensable for the mod 3 divisibility in Corollary 0.1. We answer this question as follows. Let $B^8$ be such a Bott manifold, which is 8 dimensional and spin with the $A$-hat genus $\hat{A}(B^8) = 1$, $\text{Sig}(B^8) = 0$ (\cite{[15]}). Let $\mathbb{HP}^2$ be a quarterionic projective plane. $B^8 \times \mathbb{HP}^2 \times \mathbb{HP}^2$ is a 24 dimensional spin manifold but not string. In Section 3, we will show that
\[(0.4) \quad 3 \nmid \text{Sig}(B^8 \times \mathbb{HP}^2 \times \mathbb{HP}^2, \Lambda^2 \mathcal{T}),\]
and therefore the string condition is indispensable.

One can also show that the power of 3 cannot be increased for the divisibility in Corollary 0.1. Let $M^8_0$ be the 8 dimensional Milnor-Kervaire almost-parallelizable manifold. It is a string manifold. Consider the 24 dimensional string manifold $M^8_0 \times M^8_0 \times M^8_0$. In Section 3, we will show that
\[(0.5) \quad 3 \mid \text{Sig}(M^8_0 \times M^8_0 \times M^8_0, \Lambda^2 \mathcal{T})\]
but
\[(0.6) \quad 3^2 \nmid \text{Sig}(M^8_0 \times M^8_0 \times M^8_0, \Lambda^2 \mathcal{T}).\]

We would like to point out that $M^8_0 \times M^8_0 \times M^8_0$ is an interesting 24 dimensional string manifold with $W(M^8_0 \times M^8_0 \times M^8_0) = -E_4(\tau)^3$. See Section 3 for details.

The paper is organized as follows. In Section 1, we review some basic knowledge of Jacobi theta functions, modular forms and then review the Witten genus as well as the modular forms constructed by Liu and Wang. In Section 2, we prove Theorem 0.1 by combining modularity of the Witten genus and the Liu-Wang modular forms. The examples and computation are included in Section 3.

1. Modular forms and characteristic forms

1.1. Preliminary on the Jacobi theta functions and modular forms. Let $SL_2(\mathbb{Z}) := \left\{ \begin{pmatrix} a & b \\ c & d \end{pmatrix} \bigg| a, b, c, d \in \mathbb{Z}, \det(a, b, c, d) = 1 \right\}$ be the modular group. Let
\[
S = \begin{pmatrix} 0 & -1 \\ 1 & 0 \end{pmatrix}, \quad T = \begin{pmatrix} 1 & 1 \\ 0 & 1 \end{pmatrix}\]
be the two generators of $SL_2(\mathbb{Z})$. Their actions on $\mathbb{H}$, the upper half plane, are given by
\[
S : \tau \to -\frac{1}{\tau}, \quad T : \tau \to \tau + 1.\]

The four Jacobi theta functions are defined as follows (cf. \cite{[14]}):
\[
\theta(v, \tau) = 2q^{1/8} \sin(\pi v) \prod_{j=1}^{\infty} \left[ (1 - q^j)(1 - e^{2\pi \sqrt{-1} v} q^j)(1 - e^{-2\pi \sqrt{-1} v} q^j) \right],
\]
\[
\theta_1(v, \tau) = 2q^{1/8} \cos(\pi v) \prod_{j=1}^{\infty} \left[ (1 - q^j)(1 + e^{2\pi \sqrt{-1} v} q^j)(1 + e^{-2\pi \sqrt{-1} v} q^j) \right],
\]
\[
\theta_2(v, \tau) = \prod_{j=1}^{\infty} \left[ (1 - q^j)(1 - e^{2\pi \sqrt{-1} v} q^j - 1/2)(1 - e^{-2\pi \sqrt{-1} v} q^j - 1/2) \right],
\]
\[
\theta_3(v, \tau) = \prod_{j=1}^{\infty} \left[ (1 - q^j)(1 - e^{2\pi \sqrt{-1} v} q^j - 1/2)(1 - e^{-2\pi \sqrt{-1} v} q^j - 1/2) \right].
\]
\[ \theta_3(v, \tau) = \prod_{j=1}^{\infty} \left[ (1 - q^j)(1 + e^{2\pi\sqrt{-1} v q^j - 1/2})(1 + e^{-2\pi\sqrt{-1} v q^j - 1/2}) \right], \]

where \( q = e^{2\pi\sqrt{-1} \tau} \) with \( \tau \in \mathbb{H} \). They are holomorphic functions for \((v, \tau) \in \mathbb{C} \times \mathbb{H}\).

If we act on the theta-functions by \( S \) and \( T \), they obey the following transformation laws (cf. [4]):

1. \[ \theta(v, \tau + 1) = e^{\pi \sqrt{-1} \tau} \theta(v, \tau), \quad \theta(v, -1/\tau) = \left( \frac{\tau}{\sqrt{-1}} \right)^{1/2} e^{\pi \sqrt{-1} \tau v^2} \theta(v, \tau); \]

2. \[ \theta_1(v, \tau + 1) = e^{\pi \sqrt{-1} \tau} \theta_1(v, \tau), \quad \theta_1(v, -1/\tau) = \tau e^{\pi \sqrt{-1} \tau v^2} \theta_2(v, \tau); \]

3. \[ \theta_2(v, \tau + 1) = \theta_3(v, \tau), \quad \theta_2(v, -1/\tau) = \tau^{1/2} e^{\pi \sqrt{-1} \tau v^2} \theta_1(v, \tau); \]

4. \[ \theta_3(v, \tau + 1) = \theta_2(v, \tau), \quad \theta_3(v, -1/\tau) = \tau e^{\pi \sqrt{-1} \tau v^2} \theta_3(v, \tau). \]

**Definition 1.1.** Let \( \Gamma \) be a subgroup of \( SL_2(\mathbb{Z}) \). A modular form over \( \Gamma \) is a holomorphic function \( f(\tau) \) on \( \mathbb{H} \cup \{\infty\} \) such that for any \( g = \begin{pmatrix} a & b \\ c & d \end{pmatrix} \in \Gamma \), the following property holds:

\[ f(g\tau) := f \left( \frac{a\tau + b}{c\tau + d} \right) = \chi(g)(c\tau + d)^l f(\tau), \]

where \( \chi : \Gamma \to \mathbb{C}^* \) is a character of \( \Gamma \) and \( l \) is called the weight of \( f \).

Let

\[ E_{2k}(\tau) = 1 - \frac{4k}{B_{2k}} \sum_{n=1}^{\infty} \left( \sum_{d|n} d^{2k-1} \right) q^n \]

be the Eisenstein series, where \( B_{2k} \) is the 2\( k \)-th Bernoulli number. When \( k > 1 \), \( E_{2k}(\tau) \) is a modular form of weight \( 2k \) over \( SL_2(\mathbb{Z}) \). However, unlike other Eisenstein theories, \( E_2(\tau) \) is not a modular form over \( SL(2, \mathbb{Z}) \). Instead \( E_2(\tau) \) is a quasimodular form over \( SL(2, \mathbb{Z}) \), satisfying

\[ E_2 \left( \frac{a\tau + b}{c\tau + d} \right) = (c\tau + d)^2 E_2(\tau) - \frac{6\sqrt{-1}c(c\tau + d)}{\pi}. \]

In particular, we have

\[ E_2(\tau + 1) = E_2(\tau), \]

\[ E_2 \left( -\frac{1}{\tau} \right) = \tau^2 E_2(\tau) - \frac{6\sqrt{-1}\tau}{\pi}. \]

For the precise definition of quasimodular forms, see [12].
Explicitly, we have
\begin{equation}
E_2(\tau) = 1 - 24 \sum_{n=1}^{\infty} \left( \sum_{d \mid n} \right) q^n = 1 - 24q - 72q^2 - 96q^3 - \cdots
\tag{1.9}
\end{equation}
and
\begin{align*}
E_4(\tau) &= 1 + 240(q + 9q^2 + 28q^3 + \cdots), \\
E_6(\tau) &= 1 - 504(q + 33q^2 + 244q^3 + \cdots). \\
\end{align*}

Let
\begin{equation}
\Delta(\tau) = \frac{1}{1728} (E_4(\tau)^3 - E_6(\tau)^2) = q \prod_{n \geq 0} (1 - q^n)^{24} = q - 24q^2 + 252q^3 + \cdots 
\tag{1.11}
\end{equation}
be the modular discriminant.

**Theorem 1.1** (Tate). The ring of integral modular forms is

\[ MF^*_\mathbb{Z} \cong \mathbb{Z} [E_4(\tau), E_6(\tau), \Delta(\tau)] / (E_4(\tau)^3 - E_6(\tau)^2 = 1728\Delta(\tau)). \]

In the following, let’s briefly review some level 2 modular forms. Let
\[ \Gamma_0(2) = \left\{ \begin{pmatrix} a & b \\ c & d \end{pmatrix} \in SL_2(\mathbb{Z}) \mid c \equiv 0 \pmod{2} \right\}, \]
\[ \Gamma^0(2) = \left\{ \begin{pmatrix} a & b \\ c & d \end{pmatrix} \in SL_2(\mathbb{Z}) \mid b \equiv 0 \pmod{2} \right\}, \]
be the two modular subgroups of $SL_2(\mathbb{Z})$. It is known that the generators of $\Gamma_0(2)$ are $T, ST^2ST$ and the generators of $\Gamma^0(2)$ are $STS, T^2STS$ (cf. [4]).

Simply write $\theta_j = \theta_j(0, \tau)$, $1 \leq j \leq 3$. Define (cf. [16])
\begin{align*}
\delta_1(\tau) &= \frac{1}{8}(\theta_2^4 + \theta_3^4), \quad \varepsilon_1(\tau) = \frac{1}{16}\theta_2^4\theta_3^4, \\
\delta_2(\tau) &= -\frac{1}{8}(\theta_2^4 + \theta_3^4), \quad \varepsilon_2(\tau) = \frac{1}{16}\theta_1^4\theta_3^4. \\
\end{align*}

More explicitly, we have
\begin{align}
\delta_1(\tau) &= \frac{1}{4} + 6 \sum_{n=1}^{\infty} \sum_{\substack{d \mid n, d \text{ odd}}} d \cdot q^n = \frac{1}{4} + 6q + 6q^2 + \cdots, \\
\varepsilon_1(\tau) &= \frac{1}{16} + \sum_{n=1}^{\infty} \sum_{\substack{d \mid n}} (-1)^d d^3 \cdot q^n = \frac{1}{16} - q + 7q^2 + \cdots, \\
\delta_2(\tau) &= -\frac{1}{8} - 3 \sum_{n=1}^{\infty} \sum_{\substack{d \mid n, d \text{ odd}}} d \cdot q^n = -\frac{1}{8} - 3q^{1/2} - 3q - 12q^{3/2} + \cdots \\
\varepsilon_2(\tau) &= \sum_{n=1}^{\infty} \sum_{\substack{d \mid n, n/d \text{ odd}}} d^3 \cdot q^n = q^{1/2} + 8q + 28q^{3/2} \cdots,
\end{align}

where the “…” terms are the higher degree terms, all of which have integral coefficients.

If $\Gamma$ is a modular subgroup, let $M^*_\mathbb{Z}(\Gamma)$ denote the ring of modular forms over $\Gamma$ with integral Fourier coefficients.
**Theorem 1.2** (cf. [16]). One has that $\delta_1(\tau)$ (resp. $\varepsilon_1(\tau)$) is a modular form of weight 2 (resp. 4) over $\Gamma_0(2)$; $\delta_2(\tau)$ (resp. $\varepsilon_2(\tau)$) is a modular form of weight 2 (resp. 4) over $\Gamma^0(2)$, and moreover $M^2_2(\Gamma^0(2)) = \mathbb{Z}[\delta_2(\tau), \varepsilon_2(\tau)]$. Furthermore, we have the transformation laws

\begin{equation}
(1.16) \quad \delta_2 \left( \frac{-1}{\tau} \right) = \tau^2 \delta_1(\tau), \quad \varepsilon_2 \left( \frac{-1}{\tau} \right) = \tau^4 \varepsilon_1(\tau).
\end{equation}

### 1.2. Modular characteristic forms.

Let $M$ be a $4k$ dimensional smooth Riemannian manifold. Let $\nabla^{TM}$ be the associated Levi-Civita connection on $TM$ and $R^{TM} = (\nabla^{TM})^2$ be the curvature of $\nabla^{TM}$. $\nabla^{TM}$ extends canonically to a Hermitian connection $\nabla^{T\mathbb{C}M}$ on $T_{\mathbb{C}}M = TM \otimes \mathbb{C}$.

Let $\widehat{A}(TM, \nabla^{TM})$ and $\widehat{L}(TM, \nabla^{TM})$ be the Hirzebruch characteristic forms defined respectively by (cf. [25])

\begin{equation}
(1.17) \quad \widehat{A}(TM, \nabla^{TM}) = \det^{1/2} \left( \frac{\sqrt{-1}}{4\pi} R^{TM} \right),
\end{equation}

\begin{equation}
\widehat{L}(TM, \nabla^{TM}) = \det^{1/2} \left( \frac{\sqrt{-1}}{2\pi} R^{TM} \right).
\end{equation}

Note that $\widehat{L}(TM, \nabla^{TM})$ defined here is different from the classical Hirzebruch $L$-form defined by

$$L(TM, \nabla^{TM}) = \det^{1/2} \left( \frac{\sqrt{-1}}{2\pi} R^{TM} \right).$$

However, they give the same top (degree 4) forms, and therefore when $M$ is oriented

$$\int_M \widehat{L}(TM, \nabla^{TM}) = \int_M L(TM, \nabla^{TM}).$$

Let $E, F$ be two Hermitian vector bundles over $M$ carrying Hermitian connections $\nabla^E, \nabla^F$ respectively. Let $R^E = (\nabla^E)^2$ (resp. $R^F = (\nabla^F)^2$) be the curvature of $\nabla^E$ (resp. $\nabla^F$). If we set the formal difference $G = E - F$, then $G$ carries an induced Hermitian connection $\nabla^G$ in an obvious sense. We define the associated Chern character form as (cf. [25])

\begin{equation}
(1.18) \quad \text{ch}(G, \nabla^G) = \text{tr} \left[ \exp \left( \frac{\sqrt{-1}}{2\pi} R^E \right) \right] - \text{tr} \left[ \exp \left( \frac{\sqrt{-1}}{2\pi} R^F \right) \right].
\end{equation}

Let $\text{ch}(G, \nabla^G) = \sum_{i=0}^{2k} \text{ch}^i(G, \nabla^G)$ such that $\text{ch}^i(G, \nabla^G)$ is the degree $2i$ component. Define

$$\text{ch}_2(G, \nabla^G) = \sum_{i=0}^{2k} 2^i \text{ch}^i(G, \nabla^G).$$

It’s not hard to see that

$$\int_M \widehat{L}(TM, \nabla^{TM}) \text{ch}(E, \nabla^E) = \int_M L(TM, \nabla^{TM}) \text{ch}_2(E, \nabla^E).$$

Note that in the book [14] (Theorem 13.9), the following formula is given:

$$\text{Sig}(M, E) = \int_M L(TM, \nabla^{TM}) \text{ch}_2(E, \nabla^E).$$
Here we use \( \int_M \hat{L}(TM, \nabla^{TM}) \text{ch}(E, \nabla^E) \) to avoid \( \text{ch}_2 \). (However, we would like to point out that our \( \hat{L} \) is different from the \( \hat{L} \) in [13].)

By the Chern-Weil theory, the cohomology classes represented by the characteristic forms defined above are independent of the choice of connections. In the rest of this chapter, we simply write characteristic forms without writing connections.

For any complex number \( t \), let

\[
S_t(E) = C|_M + tE + t^2 S^2(E) + \cdots, \quad \Lambda_t(E) = C|_M + tE + t^2 \Lambda^2(E) + \cdots
\]
denote respectively the total symmetric and exterior powers of \( E \), which lie in \( K(M)[[t]] \). The following relations between these two operations [1] hold:

\[
S_t(E) = \frac{1}{\Lambda_{-t}(E)}, \quad \Lambda_t(E - F) = \Lambda_t(E) \Lambda_t(F).
\]

Let \( \{\omega_i\}, \{\omega'_j\} \) be formal Chern roots for Hermitian vector bundles \( E, F \) respectively. Then [8]

\[
\text{ch}(\Lambda_t(E)) = \prod_i (1 + e^{\omega_i} t).
\]

Therefore, we have the following formulas for Chern character forms:

\[
\text{ch}(S_t(E)) = \frac{1}{\text{ch}(\Lambda_{-t}(E))} = \frac{1}{\prod_i (1 - e^{\omega_i} t)},
\]

\[
\text{ch}(\Lambda_t(E - F)) = \frac{\text{ch}(\Lambda_t(E))}{\text{ch}(\Lambda_t(F))} = \frac{\prod_i (1 + e^{\omega_i} t)}{\prod_j (1 + e^{\omega_j'} t)}.
\]

If \( W \) is a real Euclidean vector bundle over \( M \) carrying a Euclidean connection \( \nabla^W \), then its complexification \( W_C = W \otimes \mathbb{C} \) is a complex vector bundle over \( M \) carrying a canonically induced Hermitian metric from that of \( W \), as well as a Hermitian connection \( \nabla^W_C \) induced from \( \nabla^W \). If \( E \) is a complex vector bundle over \( M \), set \( \tilde{E} = E - C^\text{rk}(E) \) in \( K(M) \).

Set

\[
\Theta(TCM) = \bigotimes_{n=1}^{\infty} S_{q^n}(\hat{T}_CM).
\]

\( \Theta(TCM) \) carries the induced connection from \( \nabla^{TCM} \).

When \( M \) is a closed string manifold, the Witten genus (22)

\[
W(M) := \int_M \hat{A}(TM) \text{ch}(\Theta(TCM))
\]
is a modular form of weight 2k over \( SL(2, \mathbb{Z}) \) with integral Fourier expansion (24).

Let \( V \) be a 2l dimensional real Euclidean vector bundle over \( M \) carrying a Euclidean connection. Let \( a, b \) be two integers. Liu and Wang introduce the following
elements ([17]) in $K(M)[[q^\frac{1}{2}]]$ which consist of formal power series in $q^\frac{1}{2}$ with coefficients in the $K$-group of $M$:

\begin{equation}
\Theta_1(T_{CM}, V_C, a, b) = \prod_{n=1}^{\infty} S_{q^n}(\bar{T}_{CM}) \otimes \left( \prod_{m=1}^{\infty} \Lambda_q^m (V_{\bar{C}}) \right)^a \otimes \left( \prod_{r=1}^{\infty} q^{r-\frac{1}{2}} (\Lambda_{q^r})^b \right) \otimes \left( \prod_{s=1}^{\infty} q^{s-\frac{1}{2}} (\Lambda_{q^s})^b \right),
\end{equation}

\begin{equation}
\Theta_2(T_{CM}, V_C, a, b) = \prod_{n=1}^{\infty} S_{q^n}(\bar{T}_{CM}) \otimes \left( \prod_{m=1}^{\infty} \Lambda_q^m (V_{\bar{C}}) \right)^b \otimes \left( \prod_{r=1}^{\infty} q^{r-\frac{1}{2}} (\Lambda_{q^r})^b \right) \otimes \left( \prod_{s=1}^{\infty} q^{s-\frac{1}{2}} (\Lambda_{q^s})^a \right).
\end{equation}

Now assume $V$ is spin and denote the spinor bundle of $V$ by $\Delta(V)$, which carries the induced connection from $\nabla_{CM}$ and $\nabla_{VC}$.

To Liu and Wang prove following the theorem in [17]:

Let $p_1(TM)$ and $p_1(V)$ be the first Pontrjagin forms of $TM$ and $V$ respectively. If $\omega$ is a differential form on $M$, we denote by $\omega^{(i)}$ its degree $i$ component. Set ([7],[17])

\begin{equation}
Q_1(T_{CM}, V_C, a, b, \tau) = \left\{ e^{\frac{1}{4\pi} \Delta_2(\tau)} e^{[p_1(TM) - (a + 2b)p_1(V)]} \hat{A}(TM) ch((\Delta(V))^a) ch(\Theta_1(T_{CM}, V_C, a, b)) \right\}^{(4k)}.
\end{equation}

\begin{equation}
Q_2(T_{CM}, V_C, a, b, \tau) = \left\{ e^{\frac{1}{4\pi} \Delta_2(\tau)} e^{[p_1(TM) - (a + 2b)p_1(V)]} \hat{A}(TM) ch((\Delta(V))^b) ch(\Theta_2(T_{CM}, V_C, a, b)) \right\}^{(4k)},
\end{equation}

\begin{equation}
Q_2(T_{CM}, V_C, a, b, \tau) = \left\{ e^{\frac{1}{4\pi} \Delta_2(\tau)} e^{[p_1(TM) - (a + 2b)p_1(V)]} - 1 \right\}^{(4k-4)}.
\end{equation}

Liu and Wang prove following the theorem in [17]:

**Theorem 1.3** ([17]). $\int_M Q_1(T_{CM}, V_C, a, b, \tau)$ is a modular form weight $2k$ over $\Gamma_0(2)$, while

\[ \int_M Q_2(T_{CM}, V_C, a, b, \tau) + [p_1(TM) - (a + 2b)p_1(V)] Q_2(T_{CM}, V_C, a, b, \tau) \]

is a modular form weight $2k$ over $\Gamma_0(2)$. Moreover, the following identity holds:

\begin{equation}
\int_M \left\{ Q_1(T_{CM}, V_C, a, b, \tau) - 1 \right\} = 2^{(a-b)l} \tau^{2k} \int_M \left\{ Q_2(T_{CM}, V_C, a, b, \tau) + [p_1(TM) - (a + 2b)p_1(V)] Q_2(T_{CM}, V_C, a, b, \tau) \right\}.
\end{equation}
2. Proof of Theorem 0.1

In this section, we give the proof of Theorem 0.1 by combining the modularity of the Witten genus and the Liu-Wang modular forms.

Let $M$ be a 24 dimensional smooth closed string manifold.

Lemma 2.1.

(2.1) \[ \int_M \hat{A}(TM) \text{ch}(S^2 T_C M) = \int_M \hat{A}(TM) \text{ch}(-T_C M + 196884), \]

and therefore

(2.2) \[ \int_M \hat{A}(TM) \text{ch}(S^2 T_C M) \equiv -\int_M \hat{A}(TM) \text{ch}(T_C M) \mod 3 \mathbb{Z}. \]

Proof. Since the Witten genus $W(M)$ is a weight 12 modular form over $SL(2, \mathbb{Z})$, by Tate’s Theorem, we have

(2.3) \[ \int_M \hat{A}(TM) \text{ch}(\Theta(T_C M)) = m E_4(\tau)^3 + n \Delta(\tau). \]

Expanding $\Theta(T_C M)$, we have

(2.4) \[ \Theta(T_C M) = \bigotimes_{n=1}^{\infty} S_{q^n}(T_C M) \]

\[ = \bigotimes_{n=1}^{\infty} S_{q^n}(T_C M) \Lambda_{-q^n}(C^{24}) \]

\[ = (1 + T_C M q + S^2 T_C M q^2) \otimes (1 + T_C M q^2) \otimes (1 - 24q + 276q^2) \]

\[ \otimes (1 - 24q^2) + O(q^3) \]

\[ = [1 + T_C M q + (S^2 T_C M + T_C M) q^2] \otimes (1 - 24q + 252q^2) + O(q^3) \]

\[ = 1 + (T_C M - 24)q + (S^2 T_C M - 23T_C M + 252)q^2 + O(q^3). \]

Since

(2.5) \[ E_4(\tau)^3 = 1 + 720q + 179280q^2 + O(q^3), \]

(2.6) \[ \Delta(\tau) = q - 24q^2 + O(q^3), \]

we have

(2.7) \[ \int_M \hat{A}(TM) = m, \]

(2.8) \[ \int_M \hat{A}(TM) \text{ch}(T_C M - 24) = 720m + n, \]

(2.9) \[ \int_M \hat{A}(TM) \text{ch}(S^2 T_C M - 23T_C M + 252) = 179280m - 24n. \]

By solving these relations, it’s not hard to get (2.1). \qed

Remark 2.1. We would like to point out that (2.1) is implicitly derived in [10] by using a different basis for weight 12 modular forms. Our contribution here is to observe (2.2) and use it to prove mod 3 congruence of the twisted signature.
Using the string condition and putting $a = 0$, $b = 1$ and $V = TM$ in Liu-Wang’s construction, we get a pair of modular forms by using the modularity from which we can prove the following lemma.

Lemma 2.2.

\[ \int_{M} \hat{L}(TM) \text{ch} \left( \Lambda^2 T_{CM} - T_{CM} \right) \]

\[ \equiv \int_{M} \hat{A}(TM) \text{ch} \left( \Lambda^2 T_{CM} - S^2 T_{CM} + T_{CM} \right) \pmod{3\mathbb{Z}}. \]

Proof. Putting $a = 0$, $b = 1$ and $V = TM$ in Liu-Wang’s construction, we have

\[ \Theta_1(T_{CM}, T_{CM}, 0, 1) = \prod_{n=1}^{\infty} S_{q^n}(T_{CM}) \otimes \prod_{r=1}^{\infty} \Lambda_{q^r - \frac{1}{2}}(T_{CM}) \otimes \prod_{s=1}^{\infty} \Lambda_{-q^s - \frac{1}{2}}(T_{CM}), \]

\[ \Theta_2(T_{CM}, T_{CM}, 0, 1) = \prod_{n=1}^{\infty} S_{q^n}(T_{CM}) \otimes \prod_{m=1}^{\infty} \Lambda_{q^m}(T_{CM}) \otimes \prod_{r=1}^{\infty} \Lambda_{q^r - \frac{1}{2}}(T_{CM}), \]

\[ Q_1(T_{CM}, T_{CM}, 0, 1, \tau) = \left\{ e^{\frac{-1}{2} E_2(\tau)p_1(TM)} \hat{A}(TM) \text{ch}(\Theta_1(T_{CM}, T_{CM}, 0, 1)) \right\}^{(24)}, \]

\[ Q_2(T_{CM}, T_{CM}, 0, 1, \tau) - p_1(TM) Q_2(T_{CM}, T_{CM}, 0, 1, \tau) \]

\[ = \left\{ e^{\frac{-1}{2} E_2(\tau)p_1(TM)} \hat{L}(TM) \text{ch}(\Theta_2(T_{CM}, T_{CM}, 0, 1)) \right\}^{(24)}. \]

Note that we have used $\hat{L}(TM) = \hat{A}(TM) \text{ch}(\Delta(TM))$.

Let

\[ \Theta_1(T_{CM}, T_{CM}, 0, 1) = A_0 + A_1 q^{1/2} + A_2 q + \cdots, \]

\[ \Theta_2(T_{CM}, T_{CM}, 0, 1) = B_0 + B_1 q^{1/2} + B_2 q + \cdots. \]

Since $M$ is string, we have

\[ R_1(\tau) := \int_{M} Q_1(T_{CM}, T_{CM}, 0, 1, \tau) \]

\[ = \int_{M} e^{\frac{-1}{2} E_2(\tau)p_1(TM)} \hat{A}(TM) \text{ch}(\Theta_1(T_{CM}, T_{CM}, 0, 1)) \]

\[ = \int_{M} \hat{A}(TM) \text{ch}(\Theta_1(T_{CM}, T_{CM}, 0, 1)), \]

\[ R_2(\tau) := \int_{M} \{Q_2(T_{CM}, T_{CM}, 0, 1, \tau) - p_1(TM) Q_2(T_{CM}, T_{CM}, 0, 1, \tau) \}
\]

\[ = \int_{M} e^{\frac{-1}{2} E_2(\tau)p_1(TM)} \hat{L}(TM) \text{ch}(\Theta_2(T_{CM}, T_{CM}, 0, 1)) \]

\[ = \int_{M} \hat{L}(TM) \text{ch}(\Theta_2(T_{CM}, T_{CM}, 0, 1)). \]

By Theorem 1.3, we see that $R_1(\tau)$ is an integral modular form of weight 12 over $\Gamma_0(2)$, while $R_2(\tau)$ is an integral modular form of weight 12 over $\Gamma^0(2)$.

So by Theorem 1.2, we have the following expansion:

\[ R_2(\tau) = h_0(8\delta_2)^6 + h_1(8\delta_2)^4\epsilon_2 + h_2(8\delta_2)^2\epsilon_2^2 + h_3\epsilon_2^3, \]
where each \( h_r = \int_M \hat{A}(TM) \text{ch}(b_r(T_C M)), \ 0 \leq r \leq 3 \), and each \( b_r(T_C M) \) is a canonical integral linear combination of \( B_j(T_C M), 0 \leq j \leq r \).

From (2.18) and (1.14), (1.15), one has

\[
\begin{align*}
(2.19) & \quad \int_M \hat{L}(TM) \text{ch}(B_0) = h_0, \\
(2.20) & \quad \int_M \hat{L}(TM) \text{ch}(B_1) = 144h_0 + h_1, \\
(2.21) & \quad \int_M \hat{L}(TM) \text{ch}(B_2) = 8784h_0 + 104h_1 + h_2.
\end{align*}
\]

From (1.19) and (2.11), one can compute the \( B_i \)'s explicitly as follows:

\[
\begin{align*}
(2.22) & \quad B_0 + B_1 q^{1/2} + B_2 q + O(q^{3/2}) \\
& = \bigotimes_{n=1}^{\infty} S_q^n(T_C M) \otimes \bigotimes_{m=1}^{\infty} \Lambda_q^m(T_C M) \otimes \bigotimes_{r=1}^{\infty} \Lambda_q^{r - \frac{1}{2}}(T_C M) \\
& = \bigotimes_{n=1}^{\infty} \frac{\Lambda_{-q^n}(C^{24})}{\Lambda_{-q^n}(T_C M)} \otimes \bigotimes_{m=1}^{\infty} \frac{\Lambda_q^m(T_C M)}{\Lambda_q^m(C^{24})} \otimes \bigotimes_{r=1}^{\infty} \frac{\Lambda_q^{r - \frac{1}{2}}(T_C M)}{\Lambda_q^{r - \frac{1}{2}}(C^{24})} \\
& = [1 + (T_C M - 24)q] \otimes [1 + (T_C M - 24)q] \otimes \frac{1 + T_C M q^{\frac{1}{2}} + \Lambda^2 T_C M q}{1 + 24q^{\frac{1}{2}} + 276q} + O(q^{3/2}) \\
& = [1 + (2T_C M - 48)q] \otimes (1 + T_C M q^{\frac{1}{2}} + \Lambda^2 T_C M q) \otimes (1 - 24q^{\frac{1}{2}} + 300q) + O(q^{3/2}) \\
& = 1 + (T_C M - 24)q^{\frac{1}{2}} + (\Lambda^2 T_C M - 22T_C M + 252)q + O(q^{3/2}).
\end{align*}
\]

So we have

\[
\begin{align*}
(2.23) & \quad B_0 = 1, \\
(2.24) & \quad B_1 = T_C M - 24, \\
(2.25) & \quad B_2 = \Lambda^2 T_C M - 22T_C M + 252.
\end{align*}
\]

Then by (2.19)-(2.22), we get

\[
\begin{align*}
(2.26) & \quad h_0 = \int_M \hat{L}(TM), \\
(2.27) & \quad h_1 = \int_M \hat{L}(TM) \text{ch}(T_C M - 168), \\
(2.28) & \quad h_2 = \int_M \hat{L}(TM) \text{ch}(\Lambda^2 T_C M - 126T_C M + 8940).
\end{align*}
\]

Also by Theorem 1.3, the following identity holds:

\[
(2.29) \quad R_1 \left( -\frac{1}{\tau} \right) = 2^{-12} r^{12} R_2(\tau).
\]

Therefore, by (1.16) and (2.18), we have

\[
(2.30) \quad R_1(\tau) = 2^{-12} [h_0(8\delta_1)^6 + h_1(8\delta_1)^4 \varepsilon_1 + h_2(8\delta_1)^2 \varepsilon_1^2 + h_3 \varepsilon_1^3].
\]
Note that
\[(8\delta_1)^{6-2r} \varepsilon_1^r\]
\[= (2 + 48q)^{6-2r}(\frac{1}{16} - q)^r O(q^2)\]
\[= 2^{6-6r}[1 + 24(6 - 2r)q][1 - 16rq] + O(q^2)\]
\[= 2^{6-6r}[1 + (144 - 64r)q] + O(q^2).\]

Comparing the coefficient of \(q\), we have
\[
\int_M \hat{A}(TM) \text{ch}(A_2) = 2^{-12} \sum_{r=0}^{3} 2^{6-6r}(144 - 64r)h_r.
\]

By \((1.19)\) and \((2.10)\), we can explicitly expand \(\Theta_1(T_C M, T_C M, 0, 1)\) as follows:
\[
\Theta_1(T_C M, T_C M, 0, 1) = \bigotimes_{n=1}^{\infty} \frac{\Lambda_{q^n}(C^{24})}{\Lambda_{q^n}(T_C M)} \otimes \bigotimes_{r=1}^{\infty} \frac{\Lambda_{q^{-r/2}}(T_C M)}{\Lambda_{q^{-r/2}}(C^{24})} \otimes \bigotimes_{s=1}^{\infty} \frac{\Lambda_{q^{-s/2}}(T_C M)}{\Lambda_{q^{-s/2}}(C^{24})}
\]
\[= 1 - 24q + \frac{1 - T_C Mq}{1 + 24q^2 + 276q} + \frac{1 - T_C Mq}{1 - 24q} + O(q^{3/2})\]
\[= 1 - 24q + \frac{1 + (2\Lambda^2 T_C M - T_C M \otimes T_C M)q}{1 - 24q} + O(q^{3/2})\]
\[= (1 - 24q)(1 + T_C Mq)[1 + (2\Lambda^2 T_C M - T_C M \otimes T_C M)q](1 + 24q) + O(q^{3/2})\]
\[= 1 + (\Lambda^2 T_C M - S^2 T_C M + T_C M)q + O(q^{3/2}).\]

So one has
\[
A_2 = \Lambda^2 T_C M - S^2 T_C M + T_C M.
\]

By \((2.32)\) and \((2.34)\), we have
\[
\int_M \hat{A}(TM) \text{ch}(\Lambda^2 T_C M - S^2 T_C M + T_C M)
\]
\[= 2^{-12} \sum_{r=0}^{3} 2^{6-6r}(144 - 64r)h_r
\]
\[= 2^{-20}(2^{18} \cdot 9h_0 + 2^{12} \cdot 5h_1 + 2^6 h_2 - 3h_3).\]

Hence
\[
2^{20} \int_M \hat{A}(TM) \text{ch}(\Lambda^2 T_C M - S^2 T_C M + T_C M)
\]
\[= 2^{18} \cdot 9h_0 + 2^{12} \cdot 5h_1 + 2^6 h_2 - 3h_3
\]
\[\equiv h_2 - h_1 \mod 3 \mathbb{Z}
\]
\[= \int_M \hat{L}(TM) \text{ch}(\Lambda^2 T_C M - 127 T_C M + 9108)
\]
\[\equiv \int_M \hat{L}(TM) \text{ch}(\Lambda^2 T_C M - T_C M) \mod 3 \mathbb{Z}.
\]

Noting that \(2^{20} \equiv 1 (\mod 3 \mathbb{Z})\), we get Lemma 2.2. \(\square\)
Putting $a = 1, b = 0$ and $V = TM$ in Liu-Wang’s construction, one obtains another pair of modular forms (cf. [16]). Applying the modularity of this pair, we have

**Lemma 2.3.**

\[
\int_M \tilde{L}(TM) \text{ch}(T_C M) = 2^{11} \int_M \tilde{A}(TM) \text{ch}(\Lambda^2 T_C M - 47 T_C M + 900),
\]

and therefore

\[
\int_M \tilde{L}(TM) \text{ch}(T_C M) \equiv \int_M \tilde{A}(TM) \text{ch}(-\Lambda^2 T_C M - T_C M) \mod 3\mathbb{Z}.
\]

**Proof.** When $a = 1, b = 0$ and $V = TM$, we have

\[
\int_M Q_1(T_C M, V_C, a, b, \tau) = \int_M \tilde{L}(TM) \text{ch} \left( \bigotimes_{n=1}^{\infty} S_{q^n}(\tilde{T_C M}) \otimes \bigotimes_{m=1}^{\infty} \Lambda_{q^m}(\tilde{V}_C) \right),
\]

\[
\int_M Q_2(T_C M, V_C, a, b, \tau) + [p_1(TM) - (a + 2b)p_1(V)]\tilde{Q}_2(T_C M, V_C, a, b, \tau) = \int_M \tilde{A}(M) \text{ch} \left( \bigotimes_{n=1}^{\infty} S_{q^n}(\tilde{T_C M}) \otimes \bigotimes_{s=1}^{\infty} \Lambda_{-q^{s-\frac{1}{2}}}(\tilde{T_C M}) \right).
\]

By applying the modularity of this pair of modular forms, we can use Theorem 2.3 in [5], which asserts that if $M$ is an $8m$ dimensional smooth closed oriented manifold,

\[
\int_M \tilde{L}(TM) \text{ch}(T_C M) = 2^{11} \left[ \sum_{r=0}^{m-1} (m - r)2^{6(m-r-1)}h_r \right],
\]

where the $h_r$’s are determined by

\[
\int_M Q_2(T_C M, T_C M, 1, 0, \tau) = \int_M \tilde{A}(M) \text{ch} \left( \bigotimes_{n=1}^{\infty} S_{q^n}(\tilde{T_C M}) \otimes \bigotimes_{s=1}^{\infty} \Lambda_{-q^{s-\frac{1}{2}}}(\tilde{T_C M}) \right) = \sum_{r=0}^{m} h_r (8\delta_2)^{2m-r} \varepsilon_r^r.
\]

When $M$ is 24 dimensional,

\[
\int_M \tilde{L}(TM) \text{ch}(T_C M) = 2^{11} (3 \times 2^{12}h_0 + 2^7 h_1 + h_2).
\]
To determine $h_0$, $h_1$ and $h_2$, we expand the $q$-series

\begin{align}
\Theta_2(T_{CM}, T_{CM}, 1, 0) &= B_0 + B_1 q^{1/2} + B_2 q + \cdots \\
&= \bigotimes_{n=1}^{\infty} S_n^\infty(T_{CM}) \otimes \bigotimes_{s=1}^{\infty} \Lambda_{-q^{-s/2}}(T_{CM}) \\
&= \bigotimes_{n=1}^{\infty} \Lambda_{-q^n}(C^{24}) \otimes \bigotimes_{s=1}^{\infty} \Lambda_{-q^{-s/2}}(C^{24}) \\
&= \frac{1 - 24q}{1 - T_{CM} q^{1/2} + \Lambda^2 T_{CM} q} + O(q^{3/2}) \\
&= (1 - 24q)(1 + T_{CM} q)(1 - T_{CM} q^{1/2}) + O(q^{3/2}) \\
&= 1 + (24 - T_{CM}) q^{1/2} + (\Lambda^2 T_{CM} - 23 T_{CM} + 276) q + O(q^{3/2})
\end{align}

and note that the $h_i$’s (similar to (2.19)-(2.21)) satisfy

\begin{align}
\int_M \widehat{A}(TM) \text{ch}(B_0) &= h_0, \\
\int_M \widehat{A}(TM) \text{ch}(B_1) &= 144z = h_0 + h_1, \\
\int_M \widehat{A}(TM) \text{ch}(B_2) &= 8784h_0 + 104h_1 + h_2.
\end{align}

So

\begin{align}
h_0 &= \int_M \widehat{A}(TM), \\
h_1 &= -\int_M \widehat{A}(TM) \text{ch}(T_{CM} + 120), \\
h_2 &= \int_M \widehat{A}(TM) \text{ch}(\Lambda^2 T_{CM} + 81 T_{CM} + 3972).
\end{align}

(2.37) then easily follows from (2.40). \qed

Remark 2.2. To derive Lemma 2.3, the string condition is not necessary. However, as we have seen, to obtain Lemma 2.2, the string condition is indispensable.

Remark 2.3. The strategy of the proof of Lemma 2.3 is essentially the same as that of Lemma 2.2. In each case, one constructs a pair of modular forms, the modularity of which gives us the desired result. The application of Theorem 2.3 from [5] in the above proof is only to simplify the process to derive (2.40), which is similar to the process to derive (2.32) in the proof of Lemma 2.2.
Combining Lemma 2.1, Lemma 2.2 and Lemma 2.3, we have

\[
\int_M \hat{L}(TM) \text{ch}(\Lambda^2 T_C M) \\
\equiv \int_M \hat{L}(TM) \text{ch}(T_C M) + \int_M \hat{A}(TM) \text{ch} \left( \Lambda^2 T_C M - S^2 T_C M + T_C M \right) \mod 3 \mathbb{Z} \\
\equiv \int_M \hat{A}(TM) \text{ch}(-\Lambda^2 T_C M - T_C M) \\
+ \int_M \hat{A}(TM) \text{ch} \left( \Lambda^2 T_C M - S^2 T_C M + T_C M \right) \mod 3 \mathbb{Z} \\
= \int_M \hat{A}(TM) \text{ch}(-S^2 T_C M) \\
\equiv \int_M \hat{A}(TM) \text{ch}(T_C M) \mod 3 \mathbb{Z},
\]

as desired.

This finishes the proof of Theorem 0.1.

3. The examples and computation

In this section, we do computations on the two examples \(B^8 \times \mathbb{HP}^2 \times \mathbb{HP}^2\) and \(M_0^8 \times M_0^8 \times M_0^8\).

Recall that the twisted signature

\[
\text{Sig}(M, \Lambda^2 T) := \text{Ind}(D_{\text{Sig}} \otimes \Lambda^2 T_C M)^+,
\]

and so by the Atiyah-Singer index theorem,

\[
\text{Sig}(M, \Lambda^2 T) = \int_M \hat{L}(TM) \text{ch}(\Lambda^2 T_C M).
\]

First we have a lemma about \(\text{Sig}(M, \Lambda^2 T)\) when the manifold \(M\) is a product of several manifolds.

**Lemma 3.1.** If \(M = \prod_{i=1}^s N_i\), then

\[
\text{Sig}(M, \Lambda^2 T) = \sum_{i=1}^s \text{Sig}(N_i, \Lambda^2 T) \prod_{j \neq i} \text{Sig}(N_j) + \sum_{1 \leq i < j \leq s} \text{Sig}(N_i, T) \text{Sig}(N_j, T) \prod_{p \neq i, j} \text{Sig}(N_p).
\]

**Proof.** It is not hard to see that the lemma follows from the multiplicity of the Hirzebruch \(\hat{L}\)-class

\[
\hat{L}(M) = \prod_{i=1}^s \hat{L}(N_i)
\]

and the following property of the exterior square:

\[
\Lambda^2 \left( \bigoplus_{i=1}^s V_i \right) = \bigoplus_{i=1}^s \Lambda^2(V_i) \oplus \bigoplus_{i<j} V_i \otimes V_j,
\]

where the \(V_i\)’s are vector spaces. \(\square\)
Assume $N$ is an 8 dimensional smooth closed oriented manifold. Let $p_1, p_2$ be the first and second Pontryagin classes of $N$. Let $[N]$ be the fundamental class. By direct computations, we have

\[
\begin{align*}
\text{Sig}(N) &= \frac{7p_2 - p_1^2}{45} [N], \\
\text{Sig}(N, T) &= \frac{112p_1^2 - 64p_2}{45} [N], \\
\text{Sig}(N, \Lambda^2 T) &= \frac{692p_1^2 + 196p_2}{45} [N], \\
\tilde{A}(N) &= \frac{7p_1^2 - 4p_2}{5760} [N].
\end{align*}
\]

The first three equalities can be derived from the following formulas about the Chern character and $\tilde{L}$-class for a real vector bundle $V$:

\[
\text{ch}(VC) = \text{dim}(V) + p_1(V) + \frac{p_1(V)^2 - 2p_2(V)}{12} + \cdots,
\]

and when $\text{dim} V = 8$,

\[
\tilde{L}(V) = 16 + \frac{4}{3} p_1(V) + \frac{7p_2(V) - p_1(V)^2}{45} + \cdots.
\]

Let $B^8$ be the Bott manifold, which is 8 dimensional and spin with $\tilde{A}(B^8) = 1$, $\text{Sig}(B^8) = 0$ ([15]). By (3.2), it is easy to see that $p_2^2[B^8] = 7 \times 128$, $p_2[B^8] = 128$, and therefore

\[
\begin{align*}
\text{Sig}(B^8, T) &= 2048, \text{Sig}(B^8, \Lambda^2 T) = 14336.
\end{align*}
\]

By a theorem of Hirzebruch [10], for the quaternionic projective plane $\mathbb{H}P^2$ the total Pontryagin class

\[
p(\mathbb{H}P^2) = (1 + u)^6(1 + 4u)^{-1},
\]

where $u \in H^4(\mathbb{H}P^2, \mathbb{Z})$ is the generator. So $p_1(\mathbb{H}P^2) = 2u$ and $p_2(\mathbb{H}P^2) = 7u^2$. By (3.2), it is easy to get

\[
\begin{align*}
\text{Sig}(\mathbb{H}P^2) &= 1, \text{Sig}(\mathbb{H}P^2, T) = 0, \text{Sig}(\mathbb{H}P^2, \Lambda^2 T) = 92.
\end{align*}
\]

A manifold is called almost-parallelizable if its tangent bundle is trivial on the complement of a point ([18]). For a 4k dimensional almost-parallelizable manifold $M^{4k}$, all the Pontryagin classes $p_i = 0$ for $i < k$. By the Cauchy lemma (cf. [10]), each genus is a multiple of the $\tilde{A}$-genus; actually one has

\[
W(M^{4k}) = E_{2k}(\tau) \int M \tilde{A}(M),
\]

(3.3)

\[
\text{Sig}(M^{4k}) = -2^{2k+1}(2^{2k-1} - 1) \int M \tilde{A}(M).
\]

(3.4)

Put $a_k = 1$ if $k$ is even and $a_k = 2$ if $k$ is odd. By the plumbing method, Milnor and Kervaire have constructed an almost-parallelizable manifold $M_0^{4k}$ such that

\[
\text{Sig}(M_0^{4k}) = a_k2^{2k+1}(2^{2k-1} - 1) \cdot \text{numerator} \left( \frac{B_{2k}}{4k} \right),
\]

where $B_{2k}$ is the Bernoulli number. Since $B_4 = -\frac{1}{30}$, the numerator $\left( \frac{B_4}{8} \right) = 1$. One sees from (3.5) that $\text{Sig}(M_0^8) = 224$ and therefore from (3.4) and (3.3) that
\[ \int_M \hat{A}(M_0^8) = -1 \text{ and } W(M_0^8) = -E_4(\tau). \] We would like to point out that \( M_0^8 \times M_0^8 \times M_0^8 \) is an interesting 24 dimensional string manifold whose Witten genus

\[ W(M_0^8 \times M_0^8 \times M_0^8) = -E_4(\tau)^3. \]

Plugging \( \text{Sig}(M_0^8) = 224 \) into the first equality in (3.2) and using \( p_1(M_0^8) = 0 \), we have \( p_2(M_0^8) = 1440 \). Then by the second and the third equalities in (3.2), we get

\[ \text{Sig}(M_0^8, T) = -2048, \quad \text{Sig}(M_0^8, \Lambda^2 T) = 6272. \]

By Lemma 3.1 and the above computations of the signature and twisted signatures of \( B^8, \mathbb{H}P^2 \) and \( M_0^8 \), we have

\[
\begin{align*}
\text{Sig}(B^8 \times \mathbb{H}P^2 \times \mathbb{H}P^2, \Lambda^2 T) & = \text{Sig}(B^8, \Lambda^2 T)\text{Sig}(\mathbb{H}P^2)^2 + 2\text{Sig}(\mathbb{H}P^2, \Lambda^2 T)\text{Sig}(B^8)\text{Sig}(\mathbb{H}P^2) \\
& \quad + 2\text{Sig}(B^8, T)\text{Sig}(\mathbb{H}P^2, T)\text{Sig}(\mathbb{H}P^2) + \text{Sig}(B^8)\text{Sig}(\mathbb{H}P^2, T)^2 \\
& = 14336 \\
& \equiv 2 \pmod{3\mathbb{Z}}
\end{align*}
\]

and

\[
\begin{align*}
\text{Sig}(M_0^8 \times M_0^8 \times M_0^8, \Lambda^2 T) & = 3\text{Sig}(M_0^8, \Lambda^2 T)\text{Sig}(M_0^8)^2 + 3\text{Sig}(M_0^8, T)^2\text{Sig}(M_0^8) \\
& = 3 \times 6272 \times 224^2 + 3 \times (-2048)^2 \times 224 \\
& \equiv 3 \pmod{9\mathbb{Z}}
\end{align*}
\]

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**Mathematics Section, International Center for Theoretical Physics, Strada Costiera, 11, I - 34151 Trieste, Italy**

_E-mail address:_ qchen1@ictp.it

**Department of Mathematics, National University of Singapore, Block S17, 10 Lower Kent Ridge Road, Singapore 119076**

_E-mail address:_ mathanf@nus.edu.sg