

Stability of compact leaves close to invariant fibered manifolds

By S. DRUCK and S. FIRMO*

Abstract. A Fuller-type index is defined for a pair $(\mathcal{F}; N)$, where \mathcal{F} is a C^1 foliation on a smooth manifold M and N is a compact submanifold of M saturated by compact leaves of \mathcal{F} as a fibration $L \hookrightarrow N \rightarrow B$, provided that $\pi_1(L) = Z$ and the associated action of $\pi_1(B)$ on $\pi_1(L)$ is trivial. Using this index, sufficient conditions for persistence of a fiber L close to N as a compact leaf under C^1 small perturbations of \mathcal{F} are given by the non vanishing of the Euler characteristic of B and some hypotheses on the behaviour of the foliation in a neighborhood of N .

Introduction

Let \mathcal{F} be a C^1 foliation on a smooth (C^∞) manifold M and let N be a compact C^1 submanifold saturated by compact leaves of \mathcal{F} . We say that \mathcal{F} has the *compact leaf stability property close to N* if, shortly speaking, every foliation sufficiently C^1 close to \mathcal{F} has a compact leaf close to N . In this paper we deal with the case where N is \mathcal{F} -saturated as a fibration $L \hookrightarrow N \rightarrow B$ with $\pi_1(L) = Z$.

For vector fields Fuller [F] has associated to each isolated compact set K of periodic orbits of a C^1 vector field X an index whose non vanishing implies that all C^1 vector fields sufficiently C^0 close to X have a periodic orbit close to K (see also [B₂]).

By adapting Fuller's method to our foliation context, in Theorem 1 (§ 2) we associate to the pair $(\mathcal{F}; N)$ an index (cf. Definition 2.2) whose non vanishing implies the compact leaf stability property close to N . From this stability criterion we obtain Theorem 2 (§ 4) where we treat the case that the restriction of the foliation \mathcal{F} to a neighborhood of N saturates the fibers of some tubular neighborhood of N . In this case stability is ensured by the hypotheses that stabilize the fibers of a

1991 *Mathematics Subject Classification.* 57R30

Keywords: foliation, Fuller index, invariant manifold.

* Partly supported by the CNPq of Brasil.

fibration (i.e. $M=N$) and stabilize also an isolated compact leaf (i.e. B is a point).

One of the difficulties to calculate the index of $(\mathcal{F}; N)$ is the construction of a suitable C^1 perturbation of \mathcal{F} when its dimension is greater than one. To resolve this difficulty we reduce the problem to a stability question for a one dimensional C^1 foliation. For this we construct in § 3 a manifold M' with a one dimensional foliation \mathcal{F}' so that in a neighborhood of N the foliation \mathcal{F} is given by the pull-back of \mathcal{F}' under a map preserving the stability property. This idea is due to Bonatti and Haefliger ([B₁], B-H]) in their study of compact leaf stability where \mathcal{F} is given by a fibration $F \hookrightarrow M \rightarrow B$ (i.e., $M=N$) and $H_1(F; \mathbf{R}) = \mathbf{R}$.

In Theorem 3 (§ 5) we prove that if \mathcal{F} is normally elementary along N (cf. Definition 1.2) then stability follows from the non vanishing of the Euler characteristic of B . Here we prove that under a suitable homotopy of \mathcal{F} this theorem reduces to Theorem 2.

§ 1. Definitions and results

Throughout this paper M will be a smooth manifold and \mathcal{F} a C^1 codimension q foliation on M . We shall consider on the space $\text{Fol}_q^1(M)$ of all C^1 codimension q foliations of M the Epstein compact C^1 -topology [E]. We also fix a Riemannian metric on M but the results do not depend on its choice.

We shall say that a C^1 connected compact boundaryless submanifold N of M is an \mathcal{F} -invariant fibered manifold if N is saturated by \mathcal{F} and the leaves of the restricted foliation $\mathcal{F}|_N$ are the fibers of a fibration $L \hookrightarrow N \xrightarrow{p} B$, whose fiber L and base B are closed connected manifolds. For sufficiently small $\varepsilon > 0$, a compact codimension q submanifold L' of M is ε -close to N if L' lies in an ε -tubular neighborhood $(\eta(L); \Pi)$ of some fiber L of p and is diffeomorphic to this fiber under Π . In this context the expression " \mathcal{F} has the compact leaf stability property close to N " will mean that for arbitrarily small $\varepsilon > 0$ all foliations sufficiently C^1 close to \mathcal{F} have a compact leaf ε -close to N . We shall also say that N is isolated if the compact leaves of \mathcal{F} sufficiently close to N are exactly the fibers of p .

For $x \in N$, L_x will denote the fiber of p passing through x .

If N reduces to an isolated leaf $L=L_x$ ($B=\text{point}$) and α is a generator of $\pi_1(L)=\mathbf{Z}$, then the index of \mathcal{F} at L , $I_\alpha(\mathcal{F}; L)$, is defined as the

fixed point index $i(H_{\alpha_x}(\mathcal{F}); x)$ at x of the holonomy map $H_{\alpha_x}(\mathcal{F})$ of \mathcal{F} along some loop α_x in L_x based at x and representing α . Of course, $I_\alpha(\mathcal{F}; L)$ does not depend on the choice of $x \in L$, nor on the representing loop α_x , nor on the domain of $H_{\alpha_x}(\mathcal{F})$. Moreover, if $\beta = \alpha^{-1}$ then $I_\alpha(\mathcal{F}; L) = (-1)^q \cdot I_\beta(\mathcal{F}; L)$.

THEOREM 1. *Let $\mathcal{F} \in \text{Fol}_q^1(M)$ and let $L \hookrightarrow N \xrightarrow{p} B$ be an isolated \mathcal{F} -invariant fibered manifold with $\pi_1(L) = Z$ on which $\pi_1(B)$ acts trivially. Given a generator α of $\pi_1(L)$ one can define an integer number $I_\alpha(\mathcal{F}; N)$, the Fuller index of \mathcal{F} at N , satisfying:*

1. *if N is a single leaf L , then $I_\alpha(\mathcal{F}; N) = I_\alpha(\mathcal{F}; L)$,*
2. *if $I_\alpha(\mathcal{F}; N)$ is nonzero, then \mathcal{F} has the compact leaf stability property close to N ,*
3. *if $\{\mathcal{F}_t\}_{t \in [0,1]}$ is a continuous path of C^1 foliations on a neighborhood U of N and for sufficiently small $\varepsilon > 0$ and for each $t \in [0, 1]$ the compact leaves of \mathcal{F}_t , ε -close to N are exactly the fibers of p , then $I_\alpha(\mathcal{F}_t; N)$ does not depend on t .*

If $(\eta(A); \Pi)$ is a tubular neighborhood of a submanifold $A \subset M$, then its restriction to a subset A' of A will be denoted by $\eta(A')$. In particular the fiber $\Pi^{-1}(x)$, $x \in A$, will be denoted by $\eta(x)$. A tubular subneighborhood $(\eta_0(A); \Pi_0)$ of $(\eta(A); \Pi)$ (i.e. $\eta_0(A) \subset \eta(A)$ and Π_0 is the restriction of Π to $\eta_0(A)$) will be frequently indicated by $\eta_0(A) \subset \eta(A)$.

If N has a tubular neighborhood $(\zeta(N); P)$ such that $\zeta(L_x)$ is saturated by the leaves of $\mathcal{F}|_{\zeta(N)}$ for each $x \in N$, then the foliation $\mathcal{F}|_{\zeta(N)}$ can be viewed as a family of C^1 foliations $\{\mathcal{F}_b\}_{b \in B}$, where \mathcal{F}_b is the restriction of \mathcal{F} to $\zeta(p^{-1}(b))$. Moreover, if N is isolated so is the leaf L_x of the foliation \mathcal{F}_b , where $p(x) = b$. In this case $I_\alpha(\mathcal{F}_b; L_x)$ is defined and does not depend on the choice of the point $x \in N$; so it will be denoted by $I_\alpha^*(\mathcal{F}; N)$.

THEOREM 2. *Let \mathcal{F} , $L \hookrightarrow N \xrightarrow{p} B$ and α be as in Theorem 1. Suppose that for some tubular neighborhood $(\zeta(N); P)$ of N , the subset $\zeta(L_x)$ is saturated by the leaves of $\mathcal{F}|_{\zeta(N)}$ for each x in N . If $\chi(B) \neq 0$ and $I_\alpha^*(\mathcal{F}; N) \neq 0$ then \mathcal{F} has the compact leaf stability property close to N .*

The hypothesis on the action of $\pi_1(B)$ on $\pi_1(L)$ in Theorem 2 can be dropped by passing to a double cover of the base B . If the action is not trivial, $I_\alpha^*(\mathcal{F}; N)$ is well defined up to sign.

1.1 Now, for each $x \in N$ choose an embedded q -disk D_x centered at x and transverse to \mathcal{F} , and identify $D_x \cong \mathbb{R}^s \times \mathbb{R}^{q-s}$ ($s = \dim B$) and $x \cong (0, 0)$ so that $D_x \cap N \cong \mathbb{R}^s \times \{0\}$. Relative to this identification, the holonomy map $H_{\gamma_x}(\mathcal{F})$ is defined on a neighborhood of $(0, 0)$ and coincides with the identity map on $\mathbb{R}^s \times \{0\}$ for each loop γ_x in L_x .

In analogy with elementary closed orbits of vector fields, we define;

1.2 DEFINITION. With the same notation and identification as above, an \mathcal{F} -invariant fibered manifold N is *normally elementary* if for every $x \in N$ the map $H_{\gamma_x}(\mathcal{F}) - Id_{\mathbb{R}^q}$ is transversal to $\mathbb{R}^s \times \{0\}$ at $(0, 0)$, where γ_x represents a generator of $\pi_1(L_x; x)$ and $Id_{\mathbb{R}^q}$ denotes the identity map of \mathbb{R}^q .

Evidently this definition depends neither on the choice of γ_x nor on the identification $D_x \cong \mathbb{R}^s \times \mathbb{R}^{q-s}$. We can now state;

THEOREM 3. Let $\mathcal{F} \in \text{Fol}_q^1(M)$ and let $L \hookrightarrow N \xrightarrow{p} B$ be a normally elementary \mathcal{F} -invariant manifold with $\pi_1(L) = \mathbb{Z}$. If $\chi(B) \neq 0$ then \mathcal{F} has the compact leaf stability property close to N .

Henceforth, the expression "the holonomy map of \mathcal{F} is defined on a q -disk D " will mean that the perturbed holonomy maps of all foliations sufficiently C^1 close to \mathcal{F} are defined on D and take values in a greater embedded q -disk containing D .

§ 2. Proof of Theorem 1

To prove Theorem 1 we will need Lemma 2.1 below. In order to state this lemma let L be a compact leaf of a codimension q foliation \mathcal{F} on M and let γ be a loop in L based at $x_0 \in L$ and representing a generator of $\pi_1(L; x_0) = \mathbb{Z}$. Fix two embedded closed disks D^s and D^q ($0 \leq s \leq q$) centered at x_0 with $D^s \subset \text{Int}(D^q)$ and $H_\gamma(\mathcal{F})$ defined on D^q .

2.1 LEMMA. Suppose that \mathcal{F} is trivial on the saturation of D^s . Given (possibly intersecting) compact subset K_i of D^s and given neighborhoods \mathcal{R}'_i of the \mathcal{F} -saturation of K_i , $i=1, 2$, there exist arbitrarily small neighborhoods $W'_1 \subset W_1$ of K_1 and W'_2 of K_2 in D^q , and neighborhoods $\mathcal{R}''_i \subset \mathcal{R}'_i$ of the \mathcal{F} -saturation of K_i in M satisfying the following property: if \mathcal{F}' and \mathcal{F}'' are sufficiently C^1 close to \mathcal{F} and if $\{H_i\}_{i \in [0,1]}$ is

a continuous path of diffeomorphisms in the C^1 topology with $H_0 = H_7(\mathcal{F})$ and such that:

- H_t is sufficiently C^1 close to $H_7(\mathcal{F})$ for $t \in [0, 1]$,
- $\mathcal{F}' \equiv \mathcal{F}''$ on \mathcal{R}'_2 ,
- $H_t \equiv H_7(\mathcal{F}')$ outside of W'_1 for $t \in [0, 1]$,
- $H_1 \equiv H_7(\mathcal{F}'')$ on $W''_1 \cup W''_2$,

then, there exist a continuous path $\{\mathcal{F}_t\}_{t \in [0, 1]}$ on $\text{Fol}_q^1(M)$ with $\mathcal{F}_0 = \mathcal{F}'$ such that for all $t \in [0, 1]$ we have:

- 2.1.1) \mathcal{F}_t is C^1 close to \mathcal{F} ,
- 2.1.2) $H_7(\mathcal{F}_t) \equiv H_t$,
- 2.1.3) $\mathcal{F}_t \equiv \mathcal{F}'$ outside of \mathcal{R}'_1 ,
- 2.1.4) $\mathcal{F}_1 \equiv \mathcal{F}''$ on $\mathcal{R}''_1 \cup \mathcal{R}''_2$.

This lemma is proved in the Appendix. In its proof we shall use the same arguments as used in § 3 and § 5.

2.2 DEFINITION OF $I_\alpha(\mathcal{F}; N)$. Fix the hypothesis of Theorem 1.

We identify L with some fiber of p .

Since $\pi_1(B)$ acts trivially on $\pi_1(L)$, for each $x \in N$ we can transport α to a loop α_x in L_x representing a generator of $\pi_1(L_x; x)$ and satisfying the following compatibility condition: is an open subset $U \subset N$ trivialized with respect to $p: N \rightarrow B$ the family of homotopy classes $\{\bar{\alpha}_x\}_{x \in U}$ is given by transporting a selected loop α_z ($z \in U$) to each fiber in U using the product structure.

Let $\mathcal{F}' \in \text{Fol}_q^1(M)$ be sufficiently C^1 close to \mathcal{F} with finitely many compact leaves L'_1, \dots, L'_r sufficiently close to N . From the construction above, for each $i=1, \dots, r$, we can transport α to a generator α_i of $\pi_1(L'_i)$. Hence, one defines:

$$I_\alpha(\mathcal{F}; N) = \sum_{i=1}^r I_{\alpha_i}(\mathcal{F}'; L'_i)$$

Theorem 1 follows immediatly from:

2.3 PROPOSITION. *With the same hypothesis as in Theorem 1, we have:*

1. *there exists a foliation \mathcal{F}' on M , arbitrarily C^1 close to \mathcal{F} and having finitely many compact leaves close to N ,*
2. *$I_\alpha(\mathcal{F}; N)$ does not depend on the foliation \mathcal{F}' given in 1.*

PROOF. Fix a closed tubular neighborhood $(\eta(N); Q)$ of N . Let $\{U_i\}_{1 \leq i \leq k}$ and $\{U'_i\}_{1 \leq i \leq k}$ be closed s -disks ($s = \dim(B)$) in B such that $U_i \subset \text{Int}(U'_i)$ and $\bigcup_{i=1}^k \text{Int}(U_i)$ covers B .

Consider partial sections $\sigma_i : U'_i \rightarrow N$ of p and set $\sigma_i(U_i) = \tilde{U}_i$ and $\sigma_i(U'_i) = \tilde{U}'_i$. Fix $x_i \in \text{Int}(\tilde{U}_i)$ and a loop α_{x_i} in L_{x_i} representing α as in 2.2.

Passing to smaller $\eta(N)$ if necessary, we assume that for \mathcal{F}' sufficiently C^1 close to \mathcal{F} the perturbed holonomy map of \mathcal{F}' along the loop α_{x_i} , denoted by $H_i(\mathcal{F}')$, is defined on $\eta(\tilde{U}'_i)$. Furthermore, since N is isolated, we can also admit that $\text{Fix}(H_i(\mathcal{F}')) = \tilde{U}'_i$.

1. We shall modify \mathcal{F} successively in small neighborhoods of $p^{-1}(U_1), \dots, p^{-1}(U_k)$ so as to obtain foliations $\mathcal{F}_1, \dots, \mathcal{F}_k$ arbitrarily C^r close to \mathcal{F} such that:

- a. $\mathcal{F}_i \equiv \mathcal{F}$ outside of a neighborhood of $p^{-1}(\bigcup_{j=1}^i U_j)$ in M .
- b. The maps $H_j(\mathcal{F}_i)$ have just a finite number of fixed points in $\eta(V_j)$, where $V_j \subset \tilde{U}'_j$ is a neighborhood of \tilde{U}_j and $1 \leq j \leq i$.

Then $\mathcal{F}' = \mathcal{F}_k$ will be the required foliation. We shall argue inductively.

The foliation \mathcal{F}_1 is directly obtained from Lemma 2.1. It suffices to choose a sufficiently small neighborhood $V_1 \subset \tilde{U}'_1$ of \tilde{U}_1 and a sufficiently C^1 small perturbation of $H_1(\mathcal{F})$ with just a finite number of fixed points in $\eta(V_1)$ and supported in a small neighborhood of V_1 in $\eta(\tilde{U}'_1)$.

Suppose that we have constructed \mathcal{F}_i . Thus $H_{i+1}(\mathcal{F}_i)$ has finitely many fixed points in $\eta(W'_{i+1})$, where $W'_{i+1} \subset \tilde{U}'_{i+1}$ is an open neighborhood of $\bigcup_{j=1}^i \sigma_{i+1}(U_j \cap U'_{i+1})$.

Fix a compact subneighborhood $W_{i+1} \subset W'_{i+1}$ of $\bigcup_{j=1}^i \sigma_{i+1}(U_j \cap U'_{i+1})$ and let $K = \tilde{U}_{i+1} - W_{i+1}$. Now, select a sufficiently C^1 small perturbation \tilde{H}_{i+1} of $H_{i+1}(\mathcal{F}_i)$ coinciding with $H_{i+1}(\mathcal{F}_i)$ on $\eta(W_{i+1})$, having finitely many fixed points in $\eta(V_{i+1})$, where V_{i+1} is a neighborhood of $\bigcup_{j=1}^{i+1} \sigma_{i+1}(U_j \cap U'_{i+1})$ in \tilde{U}'_{i+1} , and supported on a neighborhood of K in $\eta(\tilde{U}'_{i+1})$.

As before, from 2.1 we obtain a foliation \mathcal{F}_{i+1} C^1 close to \mathcal{F} which agrees with \mathcal{F}_i outside of a neighborhood of $p^{-1}(p(K))$ in M and such that $H_{i+1}(\mathcal{F}_{i+1}) = \tilde{H}_{i+1}$. Clearly \mathcal{F}_{i+1} satisfies (a) and agrees with \mathcal{F}_i on a neighborhood of $\eta[p^{-1}(\bigcup_{j=1}^i U_j)]$. Thus, \mathcal{F}_{i+1} also satisfies (b) and this proves (1).

2. Our argument is adapted from one of Bonatti [B₁, Appendix 2, pp. 243-245].

Let the foliations \mathcal{F}' and \mathcal{F}'' satisfy 2.3.1. Up to a diffeomorphism of M arbitrarily C^∞ close to the identity map, we can assume that the compact leaves of \mathcal{F}' and \mathcal{F}'' which are close to N do not meet $\bigcup_{i=1}^k \eta(\partial\tilde{U}'_i)$. Hence, for each $i=1, \dots, k$ the perturbed holonomy maps $H_i(\mathcal{F}')$ and $H_i(\mathcal{F}'')$ have finitely many fixed points, all of them contained in the interior of $\eta(\tilde{U}'_i)$ and very close to \tilde{U}'_i .

We shall construct on a tubular subneighborhood $\eta_0(N) \subset \eta(N)$ a continuous path of C^1 foliations $\{\mathcal{F}_t\}_{t \in [0, k]}$ from $\mathcal{F}_0 = \mathcal{F}'$ to $\mathcal{F}_k = \mathcal{F}''$ such that \mathcal{F}_t is C^1 close to \mathcal{F} for all $t \in [0, k]$ and satisfying the following properties for each $i=1, \dots, k$:

- a'. $\mathcal{F}_t \equiv \mathcal{F}_{i-1}$ on a neighborhood of $\eta_0[p^{-1}(B - \text{Int } U'_i)]$ in $\eta_0(N)$ and the compact leaves of \mathcal{F}_t close to N do not intersect $\eta_0(\partial\tilde{U}'_i)$ for all $t \in [i-1, i]$,
- b'. $\mathcal{F}_i \equiv \mathcal{F}''$ on a neighborhood of $\eta_0[p^{-1}(\bigcup_{j=1}^i U_j)]$ in $\eta_0(N)$,
- c'. \mathcal{F}_i has finitely many compact leaves close to N which do not intersect $\bigcup_{j=1}^k \eta_0(\partial\tilde{U}'_j)$,
- d'. $I_{i-1} = I_i$, where I_j denotes the sum of the indices of compact leaves of \mathcal{F}_j close to N .

We shall construct this path inductively.

In order to construct $\{\mathcal{F}_t\}_{t \in [0, 1]}$ fix neighborhoods V_1 and V'_1 of \tilde{U}_1 with $Cl(V_1) \subset \text{Int}(V'_1)$ and $Cl(V'_1) \subset \text{Int}(\tilde{U}'_1)$. Since \mathcal{F}' and \mathcal{F}'' are C^1 close to \mathcal{F} , moving $[H_1(\mathcal{F}')] (x)$ along the geodesic arc (in the induced metric on $\eta(\tilde{U}'_1)$) to $[H_1(\mathcal{F}'')] (x)$ we construct a C^1 isotopy $\{\tilde{H}_t\}_{t \in [0, 1]}$ of $\tilde{H}_0 = H_1(\mathcal{F}')$ such that:

- \tilde{H}_t is C^1 close to $H_1(\mathcal{F})$, and $\tilde{H}_t \equiv H_1(\mathcal{F}')$ on $\eta(\tilde{U}'_1 - V'_1)$, for all $t \in [0, 1]$,
- $\tilde{H}_1 \equiv H_1(\mathcal{F}'')$ on $\eta(V_1)$.

The map \tilde{H}_1 has finitely many fixed points on $\eta(V_1) \cup \eta(\tilde{U}'_1 - V'_1)$.

Let $\mathcal{W} \subset \text{Int}(\tilde{U}'_1 - \tilde{U}_1)$ be a small compact neighborhood of $Cl(V'_1 - V_1)$ in \tilde{U}'_1 . By a suitable C^1 small perturbation of \tilde{H}_1 with support in $\eta(\mathcal{W})$ we can also assume that:

- \tilde{H}_1 has finitely many fixed points (all of them close to \tilde{U}'_1).

Since \mathcal{W} intersects V_1 and $\tilde{U}'_1 - V'_1$, in order to keep the above properties of \tilde{H}_t and \tilde{H}_1 on $\eta(\tilde{U}'_1 - V'_1)$ and $\eta(V_1)$ respectively, we should pass to a smaller neighborhood V_1 and a greater neighborhood V'_1 .

Furthermore, this construction gives $i(H_1(\mathcal{F}'); \Omega_0) = i(\tilde{H}_i; \Omega_t)$ for all $t \in [0, 1]$, where $\Omega_t = \text{Fix}(\tilde{H}_t)$.

Since \mathcal{F}' and \mathcal{F}'' can be taken arbitrarily close to \mathcal{F} , from Lemma 2.1 we obtain a continuous path of C^1 foliations $\{\mathcal{F}_t\}_{t \in [0, 1]}$ on $\eta_1(N) \subset \eta(N)$ with $H_1(\mathcal{F}_t) = \tilde{H}_t$, and satisfying items (a') and (b') for $i=1$ (in fact, to apply Lemma 2.1 to the situation above we have to consider a smaller $\eta'(N) \subset \eta(N)$ and take \tilde{H}_t coinciding with $H_1(\mathcal{F}')$ outside of $\eta'(\tilde{U}'_1)$). Moreover, \mathcal{F}_1 has finitely many compact leaves close to N .

On the other hand, since $i(H_1(\mathcal{F}'); \Omega_0) = i(\tilde{H}_1; \Omega_1)$ and \mathcal{F}' is close enough to \mathcal{F} , we conclude from (a') that $I_0 = I_1$. Perturbing \mathcal{F}_1 by a convenient diffeomorphism of $\eta_1(N)$ C^∞ -close to the identity map, we have that (c') also holds.

Suppose that we have constructed \mathcal{F}_i on $\eta_i(N) \subset \eta(N)$.

Hence, $H_{i+1}(\mathcal{F}_i)$ has just a finite number of fixed points which are in the interior of $\eta_i(\tilde{U}'_{i+1})$ and very close to \tilde{U}'_{i+1} . Furthermore, taking smaller $\eta_i(N)$ if necessary, we can assume that $H_{i+1}(\mathcal{F}_i) \equiv H_{i+1}(\mathcal{F}'')$ on $\eta_i(W_{i+1})$, where $W_{i+1} \subset \tilde{U}'_{i+1}$ is an open neighborhood of $\bigcup_{j=1}^i \sigma_{i+1}(U_j \cap U'_{i+1})$.

We shall construct $\{\mathcal{F}_t\}_{t \in [i, i+1]}$ in an analogous way we have constructed $\{\mathcal{F}_t\}_{t \in [0, 1]}$. Since \mathcal{F}_i and \mathcal{F}'' are C^1 close to \mathcal{F} , we construct a C^1 isotopy $\{\tilde{H}_t\}_{t \in [i, i+1]}$ of $H_{i+1}(\mathcal{F}_i) = \tilde{H}_i$ by first moving $[H_{i+1}(\mathcal{F}_i)](x)$ along the geodesic arcs (in the induced metric on $\eta_i(\tilde{U}'_{i+1})$) to $[H_{i+1}(\mathcal{F}'')](x)$ and then taking a suitable C^1 small perturbation of \tilde{H}_{i+1} with support in $\eta_i[\tilde{U}'_{i+1} - \bigcup_{j=1}^{i+1} \sigma_{i+1}(U_j \cap U'_{i+1})]$ such that:

- \tilde{H}_t is C^1 close to $H_{i+1}(\mathcal{F})$ for all $t \in [i, i+1]$,
- $\tilde{H}_t \equiv H_{i+1}(\mathcal{F}_i)$ on $\eta_i(\tilde{U}'_{i+1} - V'_{i+1})$ for all $t \in [i, i+1]$, where $V'_{i+1} \subset \tilde{U}'_{i+1}$ is a neighborhood of \tilde{U}'_{i+1} with $Cl(V'_{i+1}) \subset \text{Int}(\tilde{U}'_{i+1})$,
- $\tilde{H}_{i+1} \equiv H_{i+1}(\mathcal{F}'')$ on $\eta_i(V_{i+1})$, where $V_{i+1} \subset V'_{i+1}$ is a neighborhood of \tilde{U}'_{i+1} ,
- $\tilde{H}_{i+1} \equiv H_{i+1}(\mathcal{F}'')$ on $\eta_i(W_{i+1})$,
- \tilde{H}_{i+1} has finitely many fixed points (which are close to \tilde{U}'_{i+1}).

Once given the isotopy $\{\tilde{H}_t\}_{t \in [i, i+1]}$, applying Lemma 2.1 and the same arguments used above for $i=1$ we obtain the required path of foliations $\{\mathcal{F}_t\}_{t \in [i, i+1]}$. This completes the proof of (2). ■

§ 3. Construction of the total space

As explained in the introduction, we reduce the problem of compact leaves close to an \mathcal{F} -invariant fibered manifold to the same problem for

a one dimensional foliation \mathcal{G} on a manifold M' . The goal of this section is to realize this simplified foliated manifold. In fact, we describe its construction in a more general situation that we really need.

For a disk bundle $\Pi : \xi(A) \rightarrow A$ over a manifold A , with a section $\sigma : A \rightarrow \xi(A)$, we shall use the same notation as for tubular neighborhoods in § 1, so we write $(\xi(A); \Pi)$ and $\xi(x)$ means the disk $\Pi^{-1}(x)$, $x \in A$, and so on. We shall always identify A with $\sigma(A)$.

3.1 LEMMA. *Let L and G be closed connected manifolds, and let $(\xi(L); \Pi)$ be an r -disk bundle with a section L . Given*

1. *a C^1 family of foliations $\{\mathcal{F}_\lambda; \lambda \in \mathbb{R}^s\}$ on $\xi(L)$ such that L is a leaf of each \mathcal{F}_λ ,*
2. *a C^1 family of maps $\{f_\lambda : L \rightarrow G; \lambda \in \mathbb{R}^s\}$ such that $(f_\lambda)_* : \pi_1(L) \rightarrow \pi_1(G)$ is an isomorphism,*

there exists an r -disk bundle $(\tilde{\xi}(G), \tilde{\Pi})$ with a section G and there also exist

- 1'. *a C^1 family of foliations $\{\mathcal{G}_\lambda\}_{\lambda \in W}$ on $\tilde{\xi}(G)$ such that G is a leaf of \mathcal{G}_λ for each λ in a neighborhood W of $0 \in \mathbb{R}^s$,*
- 2'. *a C^1 family of fiber preserving maps $\{F_\lambda : \xi_1(L) \rightarrow \tilde{\xi}(G)\}_{\lambda \in W}$ extending $\{f_\lambda\}_{\lambda \in W}$ in a tubular subneighborhood $\xi_1(L) \subset \xi(L)$ such that, for all $\lambda \in W$, the map F_λ preserves the foliations \mathcal{F}_λ and \mathcal{G}_λ , and the restriction of F_λ to the disk $\xi_1(x)$ is a diffeomorphism for each $x \in L$.*

It follows from 3.1.2' that F_λ is transversal to \mathcal{G}_λ , $\mathcal{F}_\lambda = F_\lambda^*(\mathcal{G}_\lambda)$ and F_λ restricted to $\xi_1(x)$ conjugates the holonomies of \mathcal{F}_λ and \mathcal{G}_λ . Moreover, in a neighborhood of L the map F_λ is uniquely determined by f_λ and by its restriction to $\xi_1(x)$.

We remark that lemma 3.1 holds for any previously chosen relatively compact neighborhood W of $0 \in \mathbb{R}^s$. This will be clear in its proof.

PROOF OF LEMMA 3.1. Fix loops $\{\alpha_i\}_{1 \leq i \leq k}$ in L based at x_0 whose homotopy classes generate $\pi_1(L, x_0)$. Let $y_\lambda = f_\lambda(x_0)$ and $\beta_i = f_0(\alpha_i)$.

Since $(f_0)_*$ is an isomorphism, according to Haefliger's construction [H] there exist an r -disk bundle $(\tilde{\xi}(G), \tilde{\Pi})$ with a section G , foliation \mathcal{G}_0 on $\tilde{\xi}(G)$ having G as a leaf, and (eventually passing to a smaller $\xi(L)$) a C^1 diffeomorphism $\tilde{f}_0 : \xi(x_0) \rightarrow \tilde{\xi}(y_0)$ conjugating the holonomies of \mathcal{F}_0 and \mathcal{G}_0 , that is: the relation $H_{\beta_i}(\mathcal{G}_0) \circ \tilde{f}_0 = \tilde{f}_0 \circ H_{\alpha_i}(\mathcal{F}_0)$ holds in a neighborhood $U \subset \xi(x_0)$ of x_0 for all $i = 1, \dots, k$.

For a smaller U and for λ in a neighborhood W of $0 \in \mathbb{R}^s$, the C^1

family of diffeomorphisms $\{H_{\lambda,i}:\tilde{f}_0(U)\rightarrow\tilde{\xi}(y_0)\}_{1\leq i\leq k}^{i\in W_i}$ defined by $H_{\lambda,i}\circ\tilde{f}_0=\tilde{f}_0\circ H_{\alpha_i}(\mathcal{F}_\lambda)$ represents a C^1 family of small perturbations of the holonomy of \mathcal{G}_0 . Applying the Realization Theorem of Bonatti-Haefliger [B-H] we obtain a neighborhood $W'\subset W$ of $0\in R^s$ and a C^1 family of foliations $\{\mathcal{G}_\lambda\}_{\lambda\in W'}$ on $\tilde{\xi}(G)$ (eventually passing to a smaller $\tilde{\xi}(G)$) such that $H_{\beta_i}(\mathcal{G}_\lambda)=H_{\lambda,i}$ on a neighborhood $V\subset\tilde{\xi}(y_0)$ of y_0 . Since y_0 is a fixed point of $H_{\lambda,i}$ for all $\lambda\in W'$ and $i=1,\dots,k$, each \mathcal{G}_λ has a compact leaf G_λ passing through y_0 and close to G . Translating \mathcal{G}_λ along the fibers of $\tilde{\Pi}$ we can assume that G_λ coincides with G , for all λ in W' .

For λ in R^s small enough, $\tilde{f}_\lambda:(\tilde{f}_0)^{-1}(V)\rightarrow\tilde{\xi}(y_\lambda)$ be the C^1 family of embeddings uniquely defined by $\tilde{f}_\lambda=g_\lambda\circ\tilde{f}_0$, where $g_\lambda:V\rightarrow\tilde{\xi}(y_\lambda)$ are the C^1 embeddings given by projecting V into $\tilde{\xi}(y_\lambda)$ along the leaves of \mathcal{G}_λ . Hence, \tilde{f}_λ conjugates $H_{\alpha_i}(\mathcal{F}_\lambda)$ and $H_{f_\lambda(\alpha_i)}(\mathcal{G}_\lambda)$ in a neighborhood of x_0 in $\xi(x_0)$, for $i=1,\dots,k$ and λ close to $0\in R^s$.

Now, the map F_λ is the unique fiber preserving extension of the pair $(f_\lambda;\tilde{f}_\lambda)$ defined on a tubular subneighborhood $\xi_1(L)\subset\xi(L)$ which preserves also the foliations \mathcal{F}_λ and \mathcal{G}_λ . This finishes the proof. ■

3.2 THE TOTAL SPACE REALIZATION LEMMA. *Let $(\xi(N);P)$ be an r -disk bundle with a section N and let $\mathcal{F}\in\text{Fol}_i^r(\xi(N))$ be such that $L\hookrightarrow N\overset{p}{\rightarrow} B$ is an \mathcal{F} -invariant fibered manifold. Suppose that $\xi(L_x)$ is \mathcal{F} -saturated for each $x\in N$. Then given a fibration $G\hookrightarrow N_0\overset{p_0}{\rightarrow} B$ and a C^1 fiber preserving map $f:N\rightarrow N_0$ inducing the identity map on B and an isomorphism $f_*:\pi_1(L)\rightarrow\pi_1(G)$, there exist an r -disk bundle $(\tilde{\xi}(N_0);\tilde{P})$ with a section N_0 , a C^1 foliation \mathcal{G} on $\tilde{\xi}(N_0)$ and a C^1 fiber preserving map $F:\xi_1(N)\rightarrow\tilde{\xi}(N_0)$ extending f on a tubular subneighborhood $\xi_1(N)\subset\xi(N)$ satisfying the conditions:*

1. $G\hookrightarrow N_0\overset{p_0}{\rightarrow} B$ is a \mathcal{G} -invariant fibered manifold,
2. $\tilde{\xi}(G_y)$ is \mathcal{G} -saturated for each $y\in N_0$,
3. the restriction of F to $\xi_1(x)$ is a diffeomorphism for all $x\in N$ and F preserves the foliations \mathcal{F} and \mathcal{G} .

In particular, F is transversal to \mathcal{G} and $F^(\mathcal{G})=\mathcal{F}$.*

PROOF. Let $\mathcal{W}=\{W_i\}_{1\leq i\leq k}$ be an open cover of B trivializing the three fibrations: p , p_0 and $P\circ p$. Hence, the disk bundle $(\xi(N);P)$, the foliation \mathcal{F} and the map f are given by:

— an r -disk bundle $(\xi(L);II)$ with a section L ,

- a C^1 family of foliations $\{\mathcal{F}_{\lambda,i}\}_{1 \leq i \leq k}^{\lambda \in W_i}$ on $\xi(L)$ such that L is a leaf of each $\mathcal{F}_{\lambda,i}$,
- a C^1 family of maps $\{f_{\lambda,i} : L \rightarrow G\}_{1 \leq i \leq k}^{\lambda \in W_i}$ such that each $(f_{\lambda,i})_* : \pi_1(L) \rightarrow \pi_1(G)$ is an isomorphism,
- two C^1 cocycles $\Psi_{i,j} : W_i \cap W_j \rightarrow \text{Diff}^1(\xi(L))$ and $\varphi_{i,j} : W_i \cap W_j \rightarrow \text{Diff}^1(G)$ associate to the cover \mathcal{W} satisfying the following conditions:
 - $\Psi_{i,j}(\lambda)(L) = L$
 - $\Pi \circ \Psi_{i,j}(\lambda) = \Psi_{i,j}(\lambda) \circ \Pi$
 - $\Psi_{i,j}(\lambda)(\mathcal{F}_{\lambda,i}) = \mathcal{F}_{\lambda,j}$
 - $\varphi_{i,j}(\lambda) \circ f_{\lambda,i} = f_{\lambda,j} \circ \Psi_{i,j}(\lambda)$ on L .

We choose the open sets of the cover \mathcal{W} small enough so that Lemma 3.1 applies for each $i=1, \dots, k$. So, let $(\tilde{\xi}(G); \tilde{\Pi})$, $\{\mathcal{G}_{\lambda,i}\}_{1 \leq i \leq k}^{\lambda \in W_i}$ and $\{F_{\lambda,i} : \xi_1(L) \rightarrow \tilde{\xi}(G)\}_{1 \leq i \leq k}^{\lambda \in W_i}$ be given by 3.1.

To obtain the foliation \mathcal{G} and the map F it suffices to construct a cocycle $\Phi_{i,j} : W_i \cap W_j \rightarrow \text{Emb}^1(\tilde{\xi}_1(G); \tilde{\xi}(G))$, $\tilde{\xi}_1(G) \subset \tilde{\xi}(G)$ satisfying the following properties for each $\lambda \in W_i \cap W_j$:

- a. $\Phi_{i,j}(\lambda) \equiv \varphi_{i,j}(\lambda)$ on G ,
- b. $\tilde{\Pi} \circ \Phi_{i,j}(\lambda) = \Phi_{i,j}(\lambda) \circ \tilde{\Pi}$,
- c. $\Phi_{i,j}(\lambda)(\mathcal{G}_{\lambda,i}) = \mathcal{G}_{\lambda,j}$,
- d. $\Phi_{i,j}(\lambda) \circ F_{\lambda,i} = F_{\lambda,j} \circ \Psi_{i,j}(\lambda)$

Fix $z \in L$. Since $F_{\lambda,i}$ restricted to $\xi_1(z)$ is a diffeomorphism, then for $\lambda \in W_i \cap W_j$ the maps

$$\tilde{\varphi}_{i,j}(\lambda) : F_{\lambda,i}(\xi(z)) \rightarrow \tilde{\xi}[(\varphi_{i,j}(\lambda))(f_{\lambda,i}(z))]$$

defined by

$$\tilde{\varphi}_{i,j}(\lambda) \circ F_{\lambda,i} = F_{\lambda,j} \circ \Psi_{i,j}(\lambda)$$

conjugate the holonomies of $\mathcal{G}_{\lambda,i}$ and $\mathcal{G}_{\lambda,j}$.

Let $\Phi_{i,j}(\lambda) : \tilde{\xi}_1(G) \rightarrow \tilde{\xi}(G)$ be the unique extension of the pair $(\varphi_{i,j}(\lambda), \tilde{\varphi}_{i,j}(\lambda))$ satisfying properties (a), (b) and (c) above in a tubular subneighborhood $\tilde{\xi}_1(G) \subset \tilde{\xi}(G)$. Clearly $\Phi_{i,j}(\lambda)$ is an embedding and from the unicity of this extension it is easy to check that $\Phi_{i,j}(\lambda)$ satisfies also (d) and does not depend on the choice of $z \in L$.

Finally, to see that $\{\Phi_{i,j}\}_{i,j}$ is a cocycle, we use the unicity of $\Phi_{i,j}(\lambda)$ as extension of the pair $(\varphi_{i,j}(\lambda), \tilde{\varphi}_{i,j}(\lambda))$ and the fact that $\Phi_{i,j}(\lambda)$ does not depend on the choice of $z \in L$. ■

§ 4. Proof of Theorem 2

Theorem 2 follows from Theorem 1 and the following proposition.

4.1 PROPOSITION. *On the hypothesis of Theorem 2, $I_\alpha(\mathcal{F}; N) = \chi(B).I_\alpha^*(\mathcal{F}; N)$.*

We shall apply the result established in the previous section to reduce the proof of this proposition to the case where \mathcal{F} is an oriented one dimensional C^1 foliation. Thus, we shall first prove it for this special case.

So, let \mathcal{F} be a one dimensional oriented C^1 foliation and $S^1 \hookrightarrow N \xrightarrow{p} B$ an \mathcal{F} -invariant fibered manifold with $\dim(B) = s$.

4.2 LEMMA. *Suppose that for some tubular neighborhood $(\zeta(N); P)$ of N in M , the leaves of $\mathcal{F}|_{\zeta(N)}$ project under P into the fibers of p . Then there exists a sequence of foliations $\{\mathcal{F}_n\}_{n \in \mathbb{N}}$ on M , converging to \mathcal{F} in the C^1 topology with the following properties for all $n \in \mathbb{N}$:*

1. N is an invariant submanifold under \mathcal{F}_n ,
2. \mathcal{F}_n has finitely many compact leaves on N which coincide with fibers of p ,
3. the leaves of $\mathcal{F}_n|_{\zeta_1(N)}$ project under P into the leaves of $\mathcal{F}_n|_N$, where $\zeta_1(N)$ is a subneighborhood of $\zeta(N)$,
4. if $\gamma \subset N$ is a compact leaf of \mathcal{F}_n then \mathcal{F}_n agrees with \mathcal{F} on $\zeta(\gamma)$.

We point out that from a Hart's result [Ha], up to a C^1 diffeomorphism the foliation \mathcal{F} is given by a C^1 vector field X on $\zeta(N)$. However, the classical argument of perturbing X by a lift (under p and P) of a suitable C^∞ vector field on B does not apply readily. Since the projections p and P are of class C^1 the perturbation so obtained would be only of class C^0 which is not necessarily integrable. That is why the proof of lemma 4.2 is some more technical than it would be if we were dealing with the C^2 class.

PROOF OF LEMMA 4.2. Choose a convenient smooth triangulation $\Delta = \{\Delta_1, \dots, \Delta_r\}$ of B so that for each $i = 1, \dots, r$ there is an s -simplex $\tilde{\Delta}_i \subset N$ projecting diffeomorphically onto Δ_i and satisfying $\tilde{\Delta}_i \cap \tilde{\Delta}_j = \emptyset$ if $1 \leq i \neq j \leq r$. Furthermore, denote by $\{\delta_i(\Delta); r+1 \leq i \leq r+k\}$ the set of all $(s-1)$ -simplexes of Δ , and, for each $i = r+1, \dots, r+k$, choose a small

neighborhood V_i of $\partial_i(\Delta)$ diffeomorphic to a closed s -disk. Let $\tilde{V}_i \subset N$ projecting diffeomorphically onto V_i be such that $\tilde{V}_i \cap \tilde{V}_j = \emptyset$ and $\tilde{V}_i \cap \tilde{\Delta}_l = \emptyset$ for $r+1 \leq i \neq j \leq r+k$ and $1 \leq l \leq r$. Setting $T = \tilde{\Delta}_1 \cup \dots \cup \tilde{\Delta}_r \cup \tilde{V}_{r+1} \cup \dots \cup \tilde{V}_{r+k}$, we shall use the notation $T_i = \tilde{\Delta}_i$ if $1 \leq i \leq r$ and $T_i = \tilde{V}_i$ if $r+1 \leq i \leq r+k$.

Passing to a smaller and compact $(\zeta(N); P)$ we have that $\zeta(T)$ is transversal to \mathcal{F} . Hence, the saturation of $\zeta(T)$ by small arcs of leaves of \mathcal{F} is a disjoint union $W = W_1 \cup \dots \cup W_{r+k}$ of foliated compact sets, each of them identified with $T_i \times D^{q-s} \times [-2, 1]$, where D^{q-s} is the closed unit disk in \mathbb{R}^{q-s} centered at the origin and the leaves of \mathcal{F} are identified with the intervals $\{x\} \times \{y\} \times [-2, 1]$ with orientation coming from the usual orientation of $[-2, 1]$. Relative to the identification $W_i \cong T_i \times D^{q-s} \times [-2, 1]$ above, $T_i \cong T_i \times \{0\} \times \{0\}$ and the projection P is expressed by $P(x, y, t) = (x, t)$.

The foliations \mathcal{F}_n will be obtained modifying \mathcal{F} inside of W . For this, let Z be a smooth vector field on B without periodic orbits and with finitely many singularities, all of them contained in $B - \bigcup_{r+1}^{r+k} V_i$.

- Let $g : B \rightarrow [0, 1]$ and $\{g_i : V_i \rightarrow [0, 1]\}_{i=r+1}^{r+k}$ be smooth maps such that:
- $g_i \equiv 0$ on a small collar neighborhood of ∂V_i and $g_i > 0$ on a neighborhood $V'_i \subset V_i$ of $\partial_i(\Delta)$,
- $g \equiv 0$ on a neighborhood of the $(s-1)$ -skeleton of Δ and $g > 0$ on $B - \bigcup_{r+1}^{r+k} V'_i$.

On each T_i consider the smooth vector field

$$X^i = \begin{cases} p^*(gZ) & \text{if } 1 \leq i \leq r \\ p^*(g_i Z) & \text{if } r+1 \leq i \leq r+k. \end{cases}$$

Let $\varphi : [0, 1] \rightarrow [0, 1]$ be a C^∞ map such that $\varphi \equiv 1$ on a neighborhood of zero and $\varphi \equiv 0$ on a neighborhood of 1. Now we define on $T_i \times D^{q-s}$ the vector field $Y^i(x, y) = (\varphi(\|y\|)).X^i(x, 0)$.

Given $\varepsilon > 0$ we choose smooth isotopies $\{f_{i,t}^\varepsilon\}_{t \in [-2, 1]}^{i=1, \dots, r+k}$ defined on $T_i \times D^{q-s}$ of the form $f_{i,t}^\varepsilon(x, y) = (f_{i,t,\nu}^\varepsilon(x), y)$, supported outside of a collar neighborhood of $\partial(T_i \times D^{q-s})$ and such that:

- $f_{i,t}^\varepsilon = Id$ for $t \in [-2, -1]$,
- $f_{i,t}^\varepsilon = (Y^i)_\varepsilon$ for $t \in [0, 1]$, where $(Y^i)_\varepsilon$ is the time ε map of the flow of Y^i ,
- $f_{i,t}^\varepsilon(x, y) = (x, y)$ if $p(x)$ is a singularity of the vector field Z , for all $t \in [-2, 1]$,

— the isotopies $\{f_{i,\varepsilon}^t\}_{t \in [-2,1]}$ converge to the trivial isotopy $\{h_t = Id_{T_i \times D^{q-s}}\}_{t \in [-2,1]}$ in the C^∞ topology as ε goes to zero.

These isotopies define foliations \mathcal{F}_ε on M coinciding with \mathcal{F} on $M-W$, and on each W_i the leaves of \mathcal{F}_ε are given by $\{(f_{i,\varepsilon}^t(z), t); t \in [-2, 1]\}_{z \in T_i \times D^{q-s}}$.

By construction N is invariant under \mathcal{F}_ε and \mathcal{F}_ε converges to \mathcal{F} in the C^1 topology as ε goes to zero. Moreover, the foliations \mathcal{F}_ε satisfy condition (3) in a small subneighborhood $\zeta_\varepsilon(N) \subset \zeta(N)$.

Fix $\varepsilon > 0$ and let F be a leaf of \mathcal{F}_ε lying in N . Denote $[z_\lambda, z'_\lambda]$ each connected arc with extremities z_λ and z'_λ of $F \cap W$, where $z_\lambda < z'_\lambda$ following the orientation of \mathcal{F}_ε and $\lambda \in \Lambda$. First observe that, for all $\lambda \in \Lambda$, the points $p(z_\lambda)$ and $p(z'_\lambda)$ are on the same orbit of the vector field Z , and $p(z'_\lambda)$ belongs to the positive semi-orbit of $p(z_\lambda)$, i.e. $p(z'_\lambda) = Z_t(p(z_\lambda))$ for some $t \geq 0$.

If $Z(p(z_\delta)) = 0$ for some $\delta \in \Lambda$ then $p(z_\lambda) = p(z'_\lambda)$ for all $\lambda \in \Lambda$ and it follows that F coincides with the fiber passing through z_δ . Otherwise, for some $\lambda \in \Lambda$ and some $i \in \{1, \dots, r+k\}$, we have $z_\lambda \in W_i$ and $X^i(z_\lambda) \neq 0$. In this case $p(z'_\lambda) = Z_t(p(z_\lambda))$ for $t > 0$, and therefore, $p(F)$ is not a closed curve in B . Consequently, F is not compact. Now we can easily conclude that \mathcal{F}_ε also satisfy (4) and the proof is finished. ■

We shall need the following elementary lemma.

4.3 LEMMA. *Let $\Phi : U \rightarrow \mathbb{R}^s \times \mathbb{R}^{q-s}$ be a continuous map of the form $\Phi(x, y) = (g(x), f_\varepsilon(y))$ defined in a neighborhood $U \subset \mathbb{R}^s \times \mathbb{R}^{q-s}$ of the origin. If $\text{Fix}(\Phi) = \{(0, 0)\}$ and $\text{Fix}(g) = \{0\}$ then $i(\Phi; (0, 0)) = i(g; 0) \cdot i(f_\varepsilon; 0)$.*

PROOF. It suffices to verify that there exist a C^0 homotopy $\{\Phi_t\}_{t \in [0,1]}$ between Φ and the product map (g, f_0) such that $\text{Fix}(\Phi_t) = \{(0, 0)\}$, for all $t \in [0, 1]$. Such a homotopy is given by $\Phi_t(x, y) = (g(x), (1-t) \cdot f(y) + t \cdot f_0(y))$, for $t \in [0, 1]$. ■

4.4 PROPOSITION. *The Proposition 4.1 holds if \mathcal{F} is a C^1 one dimensional oriented foliation and α is defined by the orientation of \mathcal{F} .*

PROOF. Let \mathcal{F}' be a foliation C^1 close to \mathcal{F} as described in Lemma 4.2, and let $\gamma_1, \dots, \gamma_r$ be its compact leaves lying in N . Since N is isolated, the compact leaves of \mathcal{F}' close to N are exactly $\gamma_1, \dots, \gamma_r$. Therefore,

$$I_\alpha(\mathcal{F}; N) = \sum_{j=1}^r I_\alpha(\mathcal{F}'; \gamma_j).$$

Fix $j \in \{1, \dots, r\}$, $x_j \in \gamma_j$ and a small s -disk D contained in N , centered at x_j and transversal to $\mathcal{F}|_N$. Identifying $\zeta(D) \cong \mathbf{R}^s \times \mathbf{R}^{q-s}$ and $x_j \cong (0, 0)$ so that $D \cong \mathbf{R}^s \times \{0\}$ and $P(x, y) = x$, the perturbed first return map $H_{\gamma_j}(\mathcal{F}')$ is defined on a neighborhood of $(0, 0)$. According to 4.2.3, we have $[H_{\gamma_j}(\mathcal{F}')] (x, y) = (g(x), f_x(y))$. On the other hand, from Lemma 4.3 it follows that $i(H_{\gamma_j}(\mathcal{F}'); x_j) = i(g; 0) \cdot i(f_0; 0)$. Furthermore, since \mathcal{F}' agrees with \mathcal{F} on $\zeta(\gamma_j)$, f_0 is the first return map of \mathcal{F} restricted to $\zeta(\gamma_j)$. Thus, $i(f_0; 0) = I_\alpha^*(\mathcal{F}; N)$ and $i(g; 0)$ coincides with the index $i(Z; p(x_j))$ of Z at $p(x_j)$. Therefore $I_\alpha(\mathcal{F}; N) = \sum_{j=1}^r i(Z; p(x_j)) \cdot I_\alpha^*(\mathcal{F}; N) = \chi(B) \cdot I_\alpha^*(\mathcal{F}; N)$. ■

4.6 PROOF OF PROPOSITION 4.1. Since $\pi_1(L) = Z$, there exist an S^1 -bundle $S^1 \hookrightarrow N_0 \xrightarrow{p_0} B$ and a C^1 fiber preserving map $f: N \rightarrow N_0$ inducing the identity map on B and such that $f_*: \pi_1(L) \rightarrow \pi_1(S^1)$ is an isomorphism (cf. [B-H, § 4]).

Let \mathcal{G} , $(\tilde{\zeta}(N_0); \tilde{P})$ and $F: \zeta_1(N) \rightarrow \tilde{\zeta}(N_0)$ be given by applying Lemma 3.2 to \mathcal{F} , $L \hookrightarrow N \xrightarrow{p} B$, $S^1 \hookrightarrow N_0 \xrightarrow{p_0} B$ and f . Since $\pi_1(B)$ acts trivially on $\pi_1(L)$, the same is true for the action on $\pi_1(S^1)$. Consequently, $\beta = f_*(\alpha)$ defines an orientation on $S^1 \hookrightarrow N_0 \rightarrow B$.

We recall that F maps small disks transversal to \mathcal{F} diffeomorphically onto disks transversal to \mathcal{G} . Therefore, it conjugates the holonomies of \mathcal{F} and \mathcal{G} , i.e. the relation $F \circ [H_{\gamma_x}(\mathcal{F})] = [H_{f(\gamma_x)}(\mathcal{G})] \circ F$ holds on small disks transversal to L_x , where γ_x is a loop in L_x based at $x \in N$. Thus, since N is isolated so is N_0 , and then $I_\beta^*(\mathcal{G}; N_0)$ is defined. Moreover, we have that $I_\alpha^*(\mathcal{F}; N) = I_\beta^*(\mathcal{G}; N_0)$.

From 4.4 we have $I_\beta(\mathcal{G}; N_0) = \chi(B) \cdot I_\beta^*(\mathcal{G}; N_0)$. Then, it remains to prove that $I_\alpha(\mathcal{F}; N) = I_\beta(\mathcal{G}; N_0)$.

For this, let \mathcal{G}' be a small C^1 perturbation of \mathcal{G} with support in a small neighborhood of N_0 and having just a finite number of compact leaves G'_1, \dots, G'_r close to N_0 . Thus, F is transversal to \mathcal{G}' and $\mathcal{F}' = F^*(\mathcal{G}')$ is a small C^1 perturbation of \mathcal{F} with support in a small neighborhood of N . The map F defines a bijection between the set of compact leaves of \mathcal{F}' close to N and $\{G'_1, \dots, G'_r\}$. Moreover, if L' and G' are compact leaves of \mathcal{F}' and \mathcal{G}' close to N and N_0 respectively, and $F(L') \subset G'$ then their holonomies are conjugate under F . Consequently, $I(\mathcal{F}'; L') = I(\mathcal{G}'; G')$ and the proposition is proved. ■

§ 5. Proof of Theorem 3

The proof of Theorem 3 will proceed, as we have said, by reducing it to Theorem 2. This is done in Proposition 5.2 below.

The following remarks will be useful.

5.1 REMARKS. Let $[H_{r_x}(\mathcal{F})](u, y) = (g(u, y), f_u(y))$ be the holonomy map as in 1.1.

1. The map $H_{r_x}(\mathcal{F}) - Id_{R^q}$ is transversal to $R^s \times \{0\}$ at $(0, 0)$ if and only if $f_0 - Id_{R^{q-s}}$ is a diffeomorphism in a neighborhood of the origin.

Consequently we have:

- 2. If N is normally elementary then it is isolated.
- 3. If in Proposition 4.1 we add the hypothesis that N is normally elementary then $I_\alpha(\mathcal{F}; N) = \pm\chi(B)$, since in this case $I_\alpha^*(\mathcal{F}; N) = \pm 1$.

5.2 PROPOSITION. Let $\mathcal{F} \in \text{Fol}_q^1(M)$ and $L \hookrightarrow N \xrightarrow{p} B$ be an \mathcal{F} -invariant fibered manifold with $\pi_1(L) = \mathbf{Z}$. Given a tubular neighborhood $(\eta(N); Q)$ of N there exists a continuous path of C^1 foliations $\{\mathcal{F}_t\}_{t \in [0,1]}$ on a neighborhood of N with $\mathcal{F}_0 = \mathcal{F}$ and satisfying the following conditions:

- 1. $L \hookrightarrow N \xrightarrow{p} B$ is an \mathcal{F}_t -invariant fibered manifold for all $t \in [0, 1]$.
- 2. The leaves of \mathcal{F}_1 are mapped by Q into fibers of p .

Furthermore, if N is \mathcal{F} -normally elementary then the path $\{\mathcal{F}_t\}_{t \in [0,1]}$ can be chosen so that N is \mathcal{F}_t -normally elementary for all $t \in [0, 1]$.

PROOF. The construction of $\{\mathcal{F}_t\}_{t \in [0,1]}$ will be carried out in three steps. Step 2 deal with an auxiliary one dimensional foliation.

Step 1. Reduction to a local construction problem.

Step 2. Local construction for the one dimensional case.

Step 3. Return to dimension of \mathcal{F} greater than one.

We fix, once for all, closed s -disks ($s = \dim B$) U and U' in B with $U \subset \text{Int}(U')$ which we identify with standard disks in the euclidean space R^s .

Step 1. Reduction to a local construction problem.

Suppose we have constructed a path $\{\mathcal{F}_t\}_{t \in [0,1]}$ on a tubular subneighborhood $\eta_1(N) \subset \eta(N)$ satisfying:

- i. $\mathcal{F}_0 = \mathcal{F}|_{\eta_1(N)}$.
- ii. $L \hookrightarrow N \xrightarrow{p} B$ is an \mathcal{F}_t -invariant fibered manifold.
- iii. $\mathcal{F}_t \equiv \mathcal{F}_0$ outside of $\eta_1(p^{-1}(U'))$.

- iv. $\eta_1(L_x)$ is \mathcal{F}_1 -invariant for all $x \in p^{-1}(U)$.
- v. If $x \in p^{-1}(U')$ and $\eta_1(L_x)$ is $\mathcal{F}|_{n_1(N)}$ -invariant, then $\eta_1(L_x)$ is \mathcal{F}_t -invariant.

Now, to obtain $\{\mathcal{F}_t\}_{t \in [0,1]}$ satisfying (1) and (2) it suffices apply this construction to each U_i of a cover $\{U_i\}_{1 \leq i \leq k}$ of B by closed s -disks.

Step 2. Local construction for the one dimensional case.

In this step we assume that \mathcal{G} is a 1-dimensional foliation satisfying the hypothesis of the proposition. In this case the local situation is described as follows: \mathcal{G} is a foliation on the $(q-s)$ -disk bundle $(U \times \eta(S^1); \bar{Q})$ with section $U \times S'$, where $(\eta(S^1); \bar{Q})$ is a $(q-s)$ -disk bundle with section S^1 such that $Q(u, z) = (u, \bar{Q}(z))$. Moreover $S^1 \hookrightarrow U' \times S^1 \xrightarrow{p} U'$ is a \mathcal{G} -invariant fibered manifold.

The construction of the path $\{\mathcal{G}_t\}_{t \in [0,1]}$ required in step 1 will be carried out in two steps and we shall use two auxiliary foliations \mathcal{H} and \mathcal{K} . First we fix a point $y_0 \in S^1$ and deform $\mathcal{G} \equiv \mathcal{G}_0$ in a neighborhood W of $U \times \eta(y_0)$ to obtain a path $\{\mathcal{G}_t\}_{t \in [0,1/2]}$ such that $\mathcal{G}_{1/2} \equiv \mathcal{H}$ on W . Second we deform $\mathcal{G}_{1/2}$ outside of a neighborhood W' of $U \times \eta_1(y_0)$ to construct a path $\{\mathcal{G}_t\}_{t \in [1/2,1]}$ such that $\mathcal{G}_1 \equiv \mathcal{K}$ on a neighborhood of $U \times \eta_1(S^1)$.

Fix $(u_0, y_0) \in \text{Int}(U) \times S^1 \subset U' \times \eta(S^1)$. Let $[y_0^-, y_0^+] \subset S^1$ be a closed segment containing y_0 in its interior, small enough so that saturating $\{u_0\} \times \eta(y_0)$ by small arcs of leaves of \mathcal{G} and projecting these arcs onto $\{u_0\} \times \eta([y_0^-, y_0^+])$ under the map $(u, z) \rightarrow (u, z)$, we obtain a C^1 foliation \mathcal{H}_0 on $\{u_0\} \times \eta([y_0^-, y_0^+])$. Denote by \mathcal{H} the C^1 foliation on $U' \times \eta([y_0^-, y_0^+])$ obtained by transporting \mathcal{H}_0 under the product structure to each factor $\{u\} \times \eta([y_0^-, y_0^+])$. Clearly $\mathcal{G} \equiv \mathcal{H}$ on $U' \times [y_0^-, y_0^+]$.

For each $y \in [y_0^-, y_0^+]$ denote by $H_{[y_0, y]}(\mathcal{G})$ and $H_{[y_0, y]}(\mathcal{H})$ the holonomy maps defined on $U' \times \eta(y_0)$, where $[y_0, y] \subset [y_0^-, y_0^+]$ is the arc from y_0 to y . Fix in $U' \times \eta(y_0)$ a product metric and choose a C^1 isotopy supported on a small neighborhood of $U \times \eta(y_0)$, constructed by moving $[H_{[y_0, y]}(\mathcal{G})](u, z)$ along the geodesic arc in $U' \times \eta(y)$ to $[H_{[y_0, y]}(\mathcal{H})](u, z)$ for $y \in [y_0^-, y_0^+]$. In this way we produce a continuous path of C^1 foliations $\{\mathcal{G}_t\}_{t \in [0,1/2]}$ on $U' \times \eta(S^1)$ with $\mathcal{G}_0 = \mathcal{G}$ such that for $t \in [0, 1/2]$ the following conditions hold:

- $S^1 \hookrightarrow U' \times S^1 \xrightarrow{p} U'$ is a \mathcal{G}_t -invariant fibered manifold.
- $\mathcal{G}_t \equiv \mathcal{G}$ outside of a small neighborhood of $U \times \eta(y_0)$.
- $\mathcal{G}_{1/2} \equiv \mathcal{H}$ on $\tilde{U} \times \eta([y_1^-, y_1^+])$, where $\tilde{U} \subset U'$ is a neighborhood of U and $[y_1^-, y_1^+] \subset S^1$ is a small neighborhood of y_0 .

— If $u \in U'$ and $\{u\} \times \eta(S^1)$ is \mathcal{G} -invariant, then it is also \mathcal{G}_t -invariant.

From now on we fix an orientation on S^1 and to each $y \in S^1$, $y \neq y_0$, $[y_0, y] \subset S^1$ will denote the simple oriented arc from y_0 to y .

In a small enough $\eta(y_0)$ the maps

$$k_y(u, z) = (u, [p_2 \circ H_{[y_0, y]}(\mathcal{G}_{1/2})](u, z)); \quad (u, z) \in \tilde{U} \times \eta(y_0)$$

are C^1 diffeomorphisms for each $y \in S^1$, where $p_2(u, z) = z$. Therefore, they define on $\tilde{V} \times \eta_1(S^1)$ a foliation \mathcal{K} whose holonomy maps $H_{[y_0, y]}(\mathcal{K})$ coincide with k_y , where $\tilde{V} \subset \tilde{U}$ is a neighborhood of U and $\eta_1(S^1) \subset \eta(S^1)$. Since $\mathcal{G}_{1/2} \equiv \mathcal{H}$ on $\tilde{U} \times \eta([y_1^-, y_1^+])$, in view of the construction of \mathcal{H} it follows that $\mathcal{K} = \mathcal{H}$ on $\tilde{V} \times \eta_1([y_1^-, y_1^+])$ and \mathcal{K} is a C^1 foliation.

At this point we remark that $\{u\} \times \eta(S^1)$ is \mathcal{K} -invariant for $u \in \tilde{V}$.

Now recall that we have identified U with a standard disk in \mathbf{R}^n and notice that $p_2 \circ H_{[y_0, y]}(\mathcal{G}_{1/2}) \equiv p_2 \circ H_{[y_0, y]}(\mathcal{K})$ on $\tilde{V} \times \eta(y_0)$. Therefore, moving $[H_{[y_0, y]}(\mathcal{G}_{1/2})](u, z)$ along the euclidean geodesic arc to $[H_{[y_0, y]}(\mathcal{K})](u, z)$ using a suitable linear interpolation (depending only on $u \in \tilde{V}$), provides a continuous path of C^1 foliations $\{\mathcal{G}_t\}_{t \in [1/2, 1]}$ on $U' \times \eta_1(S^1)$ (passing to a small enough $\eta_1(S^1)$) satisfying the following properties for all $t \in [1/2, 1]$:

- $S^1 \hookrightarrow U' \times S^1 \xrightarrow{p} U'$ is a \mathcal{G}_t -invariant fibered manifold.
- $\mathcal{G}_t \equiv \mathcal{G}_{1/2}$ outside of a small neighborhood of $U \times \eta_1(S^1)$.
- $\mathcal{G}_1 \equiv \mathcal{K}$ on a neighborhood of $U \times \eta_1(S^1)$,
- If $\{u\} \times \eta(S^1)$ is $\mathcal{G}_{1/2}$ -invariant then it is also \mathcal{G}_t -invariant.

We point out that the C^1 differentiability of \mathcal{G}_t is ensured by the fact that $\mathcal{G}_t \equiv \mathcal{H}$ on $\tilde{U} \times \eta([y_1^-, y_1^+])$, for all $t \in [1/2, 1]$.

Hence, $\{\mathcal{G}_t\}_{t \in [0, 1]}$ satisfies the conditions of step 1 for the one dimensional case.

Step 3. Return to dimension of \mathcal{F} greater than one.

Fix a fiber L_{y_0} with $p(y_0) \in U$ and identity $\eta(p^{-1}(U'))$ with $U' \times \eta(L_{y_0})$ so that the corresponding projections, also denoted by p and Q , are expressed as: $p(u, y) = u$ and $Q(u, z) = (u, \bar{Q}(z))$, where \bar{Q} is the restriction of Q to $\eta(L_{y_0})$.

Let $\alpha : S^1 \rightarrow L_{y_0}$ be a C^1 embedding passing through y_0 and representing a generator of $\pi_1(L_{y_0})$. Let \mathcal{G} be the one dimensional foliation induced by \mathcal{F} on $U' \times \eta(S^1)$.

Now, we choose a C^1 map $f : (L_{y_0}, y_0) \rightarrow (S^1, y_0)$ inducing an isomorphism $f^* : \pi_1(L_{y_0}) \rightarrow \pi_1(S^1)$. As in § 3 we extend the pair $(f, Id_{U' \times \eta(y_0)})$ to a unique C^1 map $F : \tilde{U} \times \eta_1(L_{y_0}) \rightarrow U' \times \eta(S^1)$ preserving the foliations \mathcal{F}

and \mathcal{G} and mapping diffeomorphically $\tilde{U} \times \eta(y)$ into $U' \times \eta(f(y))$ for each $y \in L_{y_0}$, where $\tilde{U} \subset U'$ is a neighborhood of U and $\eta_1(L_{y_0}) \subset \eta(L_{y_0})$. As remarked in § 3, the map F is transversal to \mathcal{G} and $F^*(\mathcal{G}) = \mathcal{F}$. Moreover, if $\{u\} \times \eta(L_{y_0})$ is invariant under $\mathcal{F}_{U' \times \eta(L_{y_0})}$ then $F(\{u\} \times \eta_1(L_{y_0}))$ is contained in $\{u\} \times \eta(S^1)$. Therefore, if $\{\mathcal{G}_t\}_{t \in [0,1]}$ is the path constructed in step 2 then $\mathcal{F}_t = F^*(\mathcal{G}_t)$, $t \in [0, 1]$, satisfies the conditions (i), (ii), (iii) and (v) of step 1.

Let Q^* be the projection on $U' \times L_{y_0}$ whose fibers are $F^{-1}(\{u\} \times \eta(f(y)))$, $(u, y) \in U' \times L_{y_0}$. One easily check that in a neighborhood of $U \times \eta_1(L_{y_0})$ the leaves of \mathcal{F}_1 project under Q^* into the fibers of p .

To obtain (iv), passing to a small enough $\eta_1(L_{y_0})$ we deform Q^* to Q in $U \times \eta_1(L_{y_0})$ by a C^1 isotopy $\{h_t\}_{t \in [0,1]}$ preserving (i), (ii), (iii) and (v) and supported in a neighborhood of $U \times \eta_1(L_{y_0})$. Once more, this isotopy is constructed by moving $(u', z) \in (Q^*)^{-1}(u, y)$ along the geodesic arc (in a product metric) to $(u, z) \in Q^{-1}(u, y)$. Now, the path $\{(\mathcal{F}_t)\}_{t \in [0,1]}$ followed by the path $\{h_t(\mathcal{F}_1)\}_{t \in [0,1]}$ satisfies the five required conditions in step 1.

To finish the proof we observe that in step 2 the foliations \mathcal{G} and $\mathcal{G}_{1/2}$ are diffeomorphic, so if $U' \times S^1$ is \mathcal{G} -normally elementary then it is also $\mathcal{G}_{1/2}$ -normally elementary. Moreover, in view of the construction of $\{\mathcal{G}_t\}_{t \in [1/2,1]}$ the first return maps $H(\mathcal{G}_t)$ have the form $H(\mathcal{G}_t)(u, z) = (g_t(u, z), f_u(z))$ for $t \in [1/2, 1]$ and $(u, z) \in U' \times \eta(y_0)$. From Remark 5.1.1 it follows that since $U' \times S^1$ is $\mathcal{G}_{1/2}$ -normally elementary then it is also \mathcal{G}_t -normally elementary for all $t \in [1/2, 1]$. ■

5.3 PROOF OF THEOREM 3. Without lost of generality we suppose that the action of $\pi_1(B)$ on $\pi_1(L)$ is trivial, by passing to a double cover of the base B . Furthermore, in view of Remark 5.1.2, N is an isolated \mathcal{F} -invariant fibered manifold thus $I_\alpha(\mathcal{F}; N)$ is defined.

Let $\{\mathcal{F}_t\}_{t \in [0,1]}$ be given by Proposition 5.2 so that N is \mathcal{F}_t -normally elementary. From the continuity of $\{\mathcal{F}_t\}_{t \in [0,1]}$ in the C^1 topology, the compactness of $[0, 1]$ and Remark 5.1.2, it follows that there exists a neighborhood U of N such that for all $t \in [0, 1]$ the compact leaves of \mathcal{F}_t close to N and lying in U are exactly the fibers of p . Hence, Theorem 1 and Remark 5.1.3 imply that $I_\alpha(\mathcal{F}; N) = I_\alpha(\mathcal{F}_1; N) = \pm \chi(B)$ and the proof is finished. ■

REMARK. Let $\mathcal{F} \in \text{Fol}_q^1(M)$ and let $L \hookrightarrow N \xrightarrow{p} B$ be an \mathcal{F} -invariant fibered manifold with $\pi_1(L) = \mathbf{Z}$. From the technics described in § 3 and

§ 5 we can construct a manifold M' with a C^1 one dimensional foliation \mathcal{G} having an S^1 -bundle $S^1 \rightarrow N' \xrightarrow{p'} B$ as a \mathcal{G} -invariant fibered manifold, and a C^1 map $F: \eta(N) \rightarrow M'$ defined in a neighborhood $\eta(N)$ of N , satisfying the following properties:

- $F(N) = N'$, $p' \circ F = p$ on N , and $F_*: \pi_1(L) \rightarrow \pi_1(S^1)$ is an isomorphism,
- F is transversal to \mathcal{G} and $F^*(\mathcal{G}) = \mathcal{F}$.

Consequently, if the action of $\pi_1(B)$ on $\pi_1(L)$ is trivial and N is isolated, then it follows from the arguments given in the proof of Proposition 4.1 that $I_\alpha(\mathcal{F}; N) = I_\beta(\mathcal{G}; N')$, where $\beta = F_*(\alpha)$ and α is a generator of $\pi_1(L)$. ■

Appendix: Proof of Lemma 2.1

For one dimensional foliations it is easy to construct $\{\mathcal{F}_t\}_{t \in [0,1]}$ satisfying 2.1.1, 2.1.2 and 2.1.3. We shall reduce the general case to the one dimensional case.

We identify a neighborhood of the \mathcal{F} -saturation of D^s with $\mathbb{R}^s \times \eta(L)$ viewed as a neighborhood of $D^s \times L$, where $(\eta(L); \mathcal{Q})$ is a deleted $(q-s)$ -disk bundle with a section identified to L . Relative to this identification the \mathcal{F} -saturation of D^s is $D^s \times L$. We suppose (passing to a smaller q -disk D^q) that $D^q \subset \mathbb{R}^s \times \eta(x_0)$ and the q -disks $\mathbb{R}^s \times \eta(x)$ are transversal to \mathcal{F} for all $x \in L$.

Let γ be represented by an embedded circle $S^1 \subset L$ generating $\pi_1(L; x_0)$.

Now, we fix a C^1 map $f: (L, x_0) \rightarrow (S^1, x_0)$ inducing an isomorphism $f_*: \pi_1(L; x_0) \rightarrow \pi_1(S^1; x_0)$.

Let \mathcal{G} (resp. \mathcal{G}') be the one dimensional foliation induced by \mathcal{F} (resp. \mathcal{F}') on $\mathbb{R}^s \times \eta(S^1)$. Then \mathcal{F}' and \mathcal{G}' have the same holonomy. So, we can choose a small neighborhood \mathcal{V} of $D^s \times L$ such that for all foliations \mathcal{F}' which are C^1 close to \mathcal{F} the identity map of D^s extends to a C^1 map $F': \mathcal{V} \rightarrow \mathbb{R}^s \times \eta(S^1)$ (depending on \mathcal{F}') satisfying:

- for all $x \in L$ the restriction of F' to $\mathcal{V} \cap (\mathbb{R}^s \times \eta(x))$ is an embedding with $F'(\mathcal{V} \cap (\mathbb{R}^s \times \eta(x))) \subset \mathbb{R}^s \times \eta(f(x))$,
- $(F')^*(\mathcal{G}') \equiv \mathcal{F}'$ on \mathcal{V} ,
- F' depends continuously on \mathcal{F}' in the C^1 topology.

In this way taking the pull-back under F' we reduce the construction of $\{\mathcal{F}_t\}_{t \in [0,1]}$ satisfying 2.1.1, 2.1.2 and 2.1.3 to the one dimensional case.

From now on we assume that the family $\{\mathcal{F}_t\}_{t \in [0,1]}$ satisfying 2.1.1, 2.1.2 and 2.1.3 is already constructed. In order to make $\{\mathcal{F}_t\}_{t \in [0,1]}$ satisfy 2.1.4 we shall modify each \mathcal{F}_t under diffeomorphisms supported in a small neighborhood of the \mathcal{F} -saturation of K_1 .

We fix neighborhood $W'_1 \subset W_1$ of K_1 and W'_2 of K_2 in D^q and assume that $H_1 \equiv H_7(\mathcal{F}'')$ on $W'_1 \cup W'_2$. Thus, by construction \mathcal{F}'' and \mathcal{F}_1 have the same holonomy on $W'_1 \cup W'_2$.

Let $\mathcal{U} \subset \mathcal{R}'_1 \cup \mathcal{R}'_2$ be a small neighborhood of the \mathcal{F} -saturation of $K_1 \cup K_2$ such that for all foliations \mathcal{F}'' and \mathcal{F}_1 which are C^1 close to \mathcal{F} , we can extend the identity map of D^q to a C^1 embedding $F'' : \mathcal{U} \rightarrow \mathbf{R}^s \times \eta(L)$ (depending on \mathcal{F}'' and \mathcal{F}_1) such that:

- $F''(\mathcal{U} \cap (\mathbf{R}^s \times \eta(x))) \subset \mathbf{R}^s \times \eta(x)$ for all $x \in L$.
- $(F'')^*(\mathcal{F}_1) \equiv \mathcal{F}''$ on \mathcal{U} .
- F'' is C^1 close to the identity map of \mathcal{U} .

Now, moving $F''(y)$ along the geodesic segment defined by y and $F''(y)$ (using the metric induced on each factor $\mathbf{R}^s \times \eta(x)$, $x \in L$ by the metric on M) and passing to a convenient small subneighborhood $\mathcal{W} \subset \mathcal{U}$ of the \mathcal{F} -saturation of $K_1 \cup K_2$, we can modify F'' just outside of \mathcal{W} to construct a diffeomorphism of M , denoted also by F'' , satisfying the following properties:

- $(F'')^*(\mathcal{F}_1) \equiv \mathcal{F}''$ on \mathcal{W} ,
- $F'' \equiv Id_M$ outside of \mathcal{U} .
- $F''(\mathcal{U} \cap (\mathbf{R}^s \times \eta(x))) \subset \mathbf{R}^s \times \eta(x)$ for all $x \in L$,
- F'' is C^1 close to the identity map of M .

Since $\mathcal{F}_1 \equiv \mathcal{F}'$ outside of a small neighborhood of the \mathcal{F} -saturation of K_1 and $\mathcal{F}' \equiv \mathcal{F}''$ on \mathcal{R}'_2 , it follows from the construction of F'' that in fact $F'' \equiv Id_M$ outside of \mathcal{R}'_1 .

Finally, the desired path is given by $\{(F''_t)^*(\mathcal{F}_t)\}_{t \in [0,1]}$ where in each disk $\mathbf{R}^s \times \eta(x)$, $x \in L$, $\{F''_t\}_{t \in [0,1]}$ is given by the baricentric isotopy from $F''_0 \equiv Id_M$ to $F''_1 \equiv F''^*$. ■

References

[B₁] Bonatti, C., Stabilité de feuilles compactes pour les feuilletages définis par des fibrations, *Topology* **29**, n.2 (1990), 231-245.

[B₂] Bonatti, C., Sur l'existence de feuilles compactes pour les feuilletages proche d'une fibration, *These d'Etat*, Paris VII, novembre 1989.

[B-H] Bonatti, C. and A. Haefliger, Déformations de feuilletages, *Topology* **29**, n.2 (1990), 205-229.

[D] Druck, S., Stabilité de feuilles compactes dans les feuilletages donnés par des fibrés,

- C. R. Acad. Sci. Paris **303** (1986), 471-474.
- [E] Epstein, D. A., A topology for the space of foliations, in *Geometry and Topology* (Rio de Janeiro, 1976), Springer Lectures Notes in Math. **597** (1977), 132-150.
- [Fu] Fukui, K., Perturbations of compact foliations, *Advanced Studies in Pure Math.* **5** (1985), 417-425.
- [F] Fuller, F. B., An index of fixed point type for periodic orbits, *Amer. J. Math.* **89** (1967), 133-148.
- [H] Haefliger, A., Structures feuilletées et cohomologie à valeur dans un faisceau de groupoïde, *Comm. Math. Helv.* **32** (1958), 248-329.
- [Ha] Hart, D., On the smoothness of generators, *Topology*, Vol. **22**, No. 3, 357-363.
- [Hi] Hirsch, M., *Differential Topology*, Springer-Verlag, New York, 1976.
- [L-R] Langevin, R. and H. Rosenberg, Integrable perturbations and a theorem of Seifert, *Springer Lectures Notes in Math.* **652** (1978), 122-127.
- [Sch] Schweitzer, P. A., Stability of compact leaves with trivial linear holonomy, *Topology* **27**, n.1 (1988), 37-56.
- [S] Seifert, H., Closed curves in 3-space and isotopic two dimensional deformations, *Proc. Amer. Math. Soc.* **1** (1950), 287-302.

(Received August 11, 1992)

(Revised April 8, 1993)

S. Druck
Institute de Matemática—7^o andar
Universidade Federal Fluminense
Rua Sao Paulo s/n—Valonguinho
24020-005 NITEROI, RJ
BRASIL

E. Mail: DRUCK@BRLNCC.BITNET

S. Firmo
Institute de Matemática—7^o andar
Universidade Federal Fluminense
Rua Sao Paulo s/n—Valonguinho
24020-005 NITEROI, RJ
BRASIL

E. Mail: FIRMO@BRLNCC.BITNET