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**INDEX THEOREM FOR
ELLIPTIC PAIRS**

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Introduction

In this series of papers, we investigate the relative index theorem in the framework of algebraic analysis.

On a complex manifold X , let \mathcal{M} be a coherent \mathcal{D}_X -module and F an \mathbb{R} -constructible sheaf (for the underlying real analytic structure of X). The complex

$$R\mathcal{H}om_{\mathcal{D}_X}(\mathcal{M}, R\mathcal{H}om(F, \mathcal{O}_X))$$

is the complex of solutions of the system of PDE represented by \mathcal{M} in the sheaf of generalized holomorphic functions associated to F . For example, if X is the complexification of a real analytic manifold M , and $F = \text{or}_M$, we get the complex of Sato's hyperfunction solutions, or else if F is \mathbb{C} -constructible, we find a complex of ramified holomorphic solutions.

A natural problem is to find conditions under which such a complex has finite dimensional global cohomology and then to compute the corresponding Euler-Poincaré characteristic.

In our first paper, we prove the finiteness theorem when (\mathcal{M}, F) has compact support and is “elliptic”, i.e.:

$$\text{char}(\mathcal{M}) \cap SS(F) \subset T_X^*X$$

where $\text{char}(\mathcal{M})$ is the characteristic variety of \mathcal{M} , $SS(F)$ is the micro-support of F and T_X^*X is the zero section of the cotangent bundle.

In fact, we give a relative version of this finiteness result together with the associated duality theorem and Künneth formula. Our methods rely upon results of functional analysis over a sheaf of Fréchet algebras which are developed in the last paper of this volume.

With finiteness, duality and Künneth formula at hand, we have all the basic tools needed to get an index formula along the line of the Lefschetz fixed point theorem. Such an approach is developed in our second paper. We attach a “microlocal Euler class”

$$\mu\text{eu}(\mathcal{M}, F) \in H_{\text{char}\mathcal{M}+SSF}^{2\dim X}(T^*X; \mathbb{C})$$

to any elliptic pair (\mathcal{M}, F) and prove that, under natural assumptions, this class is compatible with direct images, inverse images and external products. In particular, it is the microlocal product of a class $\mu\text{eu}(\mathcal{M})$ attached to \mathcal{M} and a class $\mu\text{eu}(F)$ attached to F , this last one being nothing but the Kashiwara's Lagrangian cycle of F . We also give the index formula:

$$\chi(R\Gamma(X; R\mathcal{H}om(\mathcal{M} \otimes F; \mathcal{O}_X))) = \int \mu\text{eu}(\mathcal{M}, F)|_{T_X^*X} = \int_{T^*X} \mu\text{eu}(\mathcal{M}) \cup \mu\text{eu}(F).$$

Note that $(\mathcal{M}, \mathbb{C}_X)$ is always elliptic. Hence our results contain many results of \mathcal{D} -module theory. Moreover, choosing $\mathcal{M} = \mathcal{D}_X \otimes_{\mathcal{O}_X} \mathcal{G}$ for a coherent \mathcal{O}_X -module \mathcal{G} allows us to recover classical results of analytic geometry.

When $F = \mathbb{C}_M$, our results for the pair (\mathcal{M}, F) give an index theorem for elliptic systems and we discuss its relations with the Atiyah-Singer theorem.

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